



ANNUAL STATEMENT

For the Year Ended December 31, 2013
of the Condition and Affairs of the

Medical Mutual of Ohio

NAIC Group Code.....730, 730 (Current Period) (Prior Period)	NAIC Company Code..... 29076	Employer's ID Number..... 34-0648820
Organized under the Laws of Ohio	State of Domicile or Port of Entry Ohio	Country of Domicile US
Licensed as Business Type.....Property/Casualty	Is HMO Federally Qualified? Yes [] No []	
Incorporated/Organized..... March 30, 1934	Commenced Business..... January 1, 1934	
Statutory Home Office	2060 East Ninth Street..... Cleveland OH US 44115-1355 (Street and Number) (City or Town, State, Country and Zip Code)	
Main Administrative Office	2060 East Ninth Street..... Cleveland OH US 44115-1355 (Street and Number) (City or Town, State, Country and Zip Code)	216-687-7000 (Area Code) (Telephone Number)
Mail Address	2060 East Ninth Street..... Cleveland OH US 44115-1355 (Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)	
Primary Location of Books and Records	2060 East Ninth Street..... Cleveland OH US 44115-1355 (Street and Number) (City or Town, State, Country and Zip Code)	216-687-7000 (Area Code) (Telephone Number)
Internet Web Site Address	www.MedMutual.com	
Statutory Statement Contact	Sharon Matonis (Name) Sharon.Matonis@medmutual.com (E-Mail Address)	216-687-6049 (Area Code) (Telephone Number) (Extension) 216-360-4073 (Fax Number)

OFFICERS

Name	Title	Name	Title
1. Richard Alan Chiricosta	Chairman, President & CEO	2. Steffany Matticola Larkins #	Secretary
3. Raymond Karl Mueller	Treasurer & CFO	4.	

OTHER

Jared Paul Chaney	EVP	Kathleen Rose Golovan #	EVP
Steffany Matticola Larkins	EVP	Raymond Karl Mueller	EVP
Susan Marie Tyler	EVP		

DIRECTORS OR TRUSTEES

Charles Arthur Bryan	Richard Alan Chiricosta	Robert John King Jr.	Samuel Henry Miller
Dennis John Roche	Greta Jane Russell	David Joseph Young	

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)
Richard Alan Chiricosta	Steffany Matticola Larkins	Raymond Karl Mueller
1. (Printed Name)	2. (Printed Name)	3. (Printed Name)
Chairman, President & CEO	Secretary	Treasurer & CFO
(Title)	(Title)	(Title)

Subscribed and sworn to before me	a. Is this an original filing?	Yes [X] No []
This _____ day of _____ 2014	b. If no	
	1. State the amendment number	_____
	2. Date filed	_____
	3. Number of pages attached	_____

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1	2	3	4	5	6
	Amount	Percentage	Amount	Securities Lending Reinvested Collateral Amount	Total (Col. 3 + 4) Amount	Percentage
1. Bonds:						
1.1 U.S. treasury securities.....	47,482,792	3.0	47,482,792		47,482,792	3.0
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies.....	2,996,466	0.2	2,996,466		2,996,466	0.2
1.22 Issued by U.S. government sponsored agencies.....	146,313,552	9.1	141,069,869		141,069,869	8.8
1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities).....	8,490,710	0.5	8,490,710		8,490,710	0.5
1.4 Securities issued by states, territories and possessions and political subdivisions in the U.S.:						
1.41 States, territories and possessions general obligations.....		0.0			0	0.0
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations.....		0.0			0	0.0
1.43 Revenue and assessment obligations.....	13,376,680	0.8	13,376,680		13,376,680	0.8
1.44 Industrial development and similar obligations.....	2,000,000	0.1	2,000,000		2,000,000	0.1
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA.....		0.0			0	0.0
1.512 Issued or guaranteed by FNMA and FHLMC.....	10,157,158	0.6	10,157,158		10,157,158	0.6
1.513 All other.....		0.0			0	0.0
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA.....	265,406,002	16.6	265,406,002		265,406,002	16.6
1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-based securities issued or guaranteed by agencies shown in Line 1.521.....		0.0			0	0.0
1.523 All other.....		0.0			0	0.0
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities).....	311,010,093	19.4	311,010,093		311,010,093	19.5
2.2 Unaffiliated non-U.S. securities (including Canada).....	26,330,124	1.6	26,330,124		26,330,124	1.7
2.3 Affiliated securities.....		0.0			0	0.0
3. Equity interests:						
3.1 Investments in mutual funds.....	7,434,496	0.5	7,434,496		7,434,496	0.5
3.2 Preferred stocks:						
3.21 Affiliated.....		0.0			0	0.0
3.22 Unaffiliated.....		0.0			0	0.0
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated.....		0.0			0	0.0
3.32 Unaffiliated.....	117,933,270	7.4	117,933,270		117,933,270	7.4
3.4 Other equity securities:						
3.41 Affiliated.....	142,718,687	8.9	142,718,687		142,718,687	9.0
3.42 Unaffiliated.....		0.0			0	0.0
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated.....		0.0			0	0.0
3.52 Unaffiliated.....		0.0			0	0.0
4. Mortgage loans:						
4.1 Construction and land development.....		0.0			0	0.0
4.2 Agricultural.....		0.0			0	0.0
4.3 Single family residential properties.....		0.0			0	0.0
4.4 Multifamily residential properties.....		0.0			0	0.0
4.5 Commercial loans.....		0.0			0	0.0
4.6 Mezzanine real estate loans.....		0.0			0	0.0
5. Real estate investments:						
5.1 Property occupied by company.....		0.0			0	0.0
5.2 Property held for production of income (including \$.....0 of property acquired in satisfaction of debt).....		0.0			0	0.0
5.3 Property held for sale (including \$.....0 property acquired in satisfaction of debt).....		0.0			0	0.0
6. Contract loans.....		0.0			0	0.0
7. Derivatives.....		0.0			0	0.0
8. Receivables for securities.....	276,103	0.0	276,103		276,103	0.0
9. Securities lending (Line 10, Asset Page reinvested collateral).....		0.0		XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments.....	134,328,677	8.4	134,328,677		134,328,677	8.4
11. Other invested assets.....	363,459,372	22.7	363,459,372		363,459,372	22.8
12. Total invested assets.....	1,599,714,182	100.0	1,594,470,499	0	1,594,470,499	100.0

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year.....		
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 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.....		
8.2	Totals, Part 3, Column 9.....		0
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....		0
10.	Deduct total nonadmitted amounts.....		
11.	Statement value at end of current period (Line 9 minus Line 10).....		0

NONE

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

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

NONE

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year.....		426,705,241
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 8).....	384,375	
2.2	Additional investment made after acquisition (Part 2, Column 9).....	4,042,694	4,427,069
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.....	(41,731,062)	
5.2	Totals, Part 3, Column 9.....		(41,731,062)
6.	Total gain (loss) on disposals, Part 3, Column 19.....		
7.	Deduct amounts received on disposals, Part 3, Column 16.....		1,120,627
8.	Deduct amortization of premium and depreciation.....		
9.	Total foreign exchange change in book/adjusted carrying value:		
9.1	Totals, Part 1, Column 17.....		
9.2	Totals, Part 3, Column 14.....		0
10.	Deduct current year's other-than-temporary impairment recognized:		
10.1	Totals, Part 1, Column 15.....		
10.2	Totals, Part 3, Column 11.....		0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....		388,280,621
12.	Deduct total nonadmitted amounts.....		24,821,249
13.	Statement value at end of current period (Line 11 minus Line 12).....		363,459,372

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year.....		1,012,574,911
2.	Cost of bonds and stocks acquired, Part 3, Column 7.....		229,172,946
3.	Accrual of discount.....		492,074
4.	Unrealized valuation increase (decrease):		
4.1	Part 1, Column 12.....		
4.2	Part 2, Section 1, Column 15.....		
4.3	Part 2, Section 2, Column 13.....	30,567,924	
4.4	Part 4, Column 11.....	(1,384,099)	29,183,825
5.	Total gain (loss) on disposals, Part 4, Column 19.....		5,082,813
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7.....		166,820,131
7.	Deduct amortization of premium.....		5,126,324
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.....	2,893,034	
9.4	Part 4, Column 13.....	17,050	2,910,084
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....		1,101,650,030
11.	Deduct total nonadmitted amounts.....		5,243,683
12.	Statement value at end of current period (Line 10 minus Line 11).....		1,096,406,347

SCHEDULE D - SUMMARY BY COUNTRY

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

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS Governments (Including all obligations guaranteed by governments)	1. United States.....	105,202,121	106,706,553	106,462,479	104,131,960
	2. Canada.....	4,990,711	5,289,580	4,967,110	5,000,000
	3. Other Countries.....	3,500,000	3,500,000	3,500,000	3,500,000
	4. Totals.....	113,692,832	115,496,133	114,929,589	112,631,960
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals.....				
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals.....				
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.....	382,530,529	387,856,074	386,099,034	377,934,726
Industrial and Miscellaneous and Hybrid Securities (Unaffiliated)	8. United States.....	311,010,092	322,880,455	313,825,976	300,386,000
	9. Canada.....	6,201,084	6,243,970	6,246,360	6,000,000
	10. Other Countries.....	20,129,040	20,546,709	20,137,328	20,100,000
	11. Totals.....	337,340,216	349,671,134	340,209,664	326,486,000
Parent, Subsidiaries and Affiliates	12. Totals.....				
	13. Total Bonds.....	833,563,577	853,023,341	841,238,287	817,052,686
PREFERRED STOCKS Industrial and Miscellaneous (Unaffiliated)	14. United States.....				
	15. Canada.....				
	16. Other Countries.....				
	17. Totals.....	0	0	0	
Parent, Subsidiaries and Affiliates	18. Totals.....				
	19. Total Preferred Stocks.....	0	0	0	
COMMON STOCKS Industrial and Miscellaneous (Unaffiliated)	20. United States.....	120,536,537	120,536,537	95,933,669	
	21. Canada.....	3,051,210	3,051,210	3,051,210	
	22. Other Countries.....	1,780,019	1,780,019	1,669,385	
	23. Totals.....	125,367,766	125,367,766	100,654,264	
Parent, Subsidiaries and Affiliates	24. Totals.....	142,718,687	142,718,687	104,192,248	
	25. Total Common Stocks.....	268,086,453	268,086,453	204,846,512	
	26. Total Stocks.....	268,086,453	268,086,453	204,846,512	
	27. Total Bonds and Stocks....	1,101,650,030	1,121,109,794	1,046,084,799	

SCHEDULE D - PART 1A - SECTION 1

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

SI05

NAIC Designation		1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.7	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
1.	U.S. Governments											
1.1	NAIC 1.....	145,507,328	64,219,564	12,339,355	528,951		222,595,198	23.4	239,214,914	26.6	222,595,198	
1.2	NAIC 2.....						0	0.0		0.0		
1.3	NAIC 3.....						0	0.0		0.0		
1.4	NAIC 4.....						0	0.0		0.0		
1.5	NAIC 5.....						0	0.0		0.0		
1.6	NAIC 6.....						0	0.0		0.0		
1.7	Totals.....	145,507,328	64,219,564	12,339,355	528,951	0	222,595,198	23.4	239,214,914	26.6	222,595,198	0
2.	All Other Governments											
2.1	NAIC 1.....	1,000,000	7,490,710				8,490,710	0.9	8,486,496	0.9	8,490,710	
2.2	NAIC 2.....						0	0.0		0.0		
2.3	NAIC 3.....						0	0.0		0.0		
2.4	NAIC 4.....						0	0.0		0.0		
2.5	NAIC 5.....						0	0.0		0.0		
2.6	NAIC 6.....						0	0.0		0.0		
2.7	Totals.....	1,000,000	7,490,710	0	0	0	8,490,710	0.9	8,486,496	0.9	8,490,710	0
3.	U.S. States, Territories and Possessions, etc., Guaranteed											
3.1	NAIC 1.....						0	0.0		0.0		
3.2	NAIC 2.....						0	0.0		0.0		
3.3	NAIC 3.....						0	0.0		0.0		
3.4	NAIC 4.....						0	0.0		0.0		
3.5	NAIC 5.....						0	0.0		0.0		
3.6	NAIC 6.....						0	0.0		0.0		
3.7	Totals.....	0	0	0	0	0	0	0.0	0	0.0	0	0
4.	U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed											
4.1	NAIC 1.....						0	0.0		0.0		
4.2	NAIC 2.....						0	0.0		0.0		
4.3	NAIC 3.....						0	0.0		0.0		
4.4	NAIC 4.....						0	0.0		0.0		
4.5	NAIC 5.....						0	0.0		0.0		
4.6	NAIC 6.....						0	0.0		0.0		
4.7	Totals.....	0	0	0	0	0	0	0.0	0	0.0	0	0
5.	U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed											
5.1	NAIC 1.....	69,858,233	207,844,379	93,828,773	10,999,144		382,530,529	40.2	349,566,914	38.9	382,530,529	
5.2	NAIC 2.....						0	0.0		0.0		
5.3	NAIC 3.....						0	0.0		0.0		
5.4	NAIC 4.....						0	0.0		0.0		
5.5	NAIC 5.....						0	0.0		0.0		
5.6	NAIC 6.....						0	0.0		0.0		
5.7	Totals.....	69,858,233	207,844,379	93,828,773	10,999,144	0	382,530,529	40.2	349,566,914	38.9	382,530,529	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 Total Current Year	7 Column 6 as a % of Line 9.7	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
6.	Industrial and Miscellaneous (unaffiliated)											
6.1	NAIC 1.....	16,818,110	138,134,672	94,144,489			249,097,271	26.2	224,770,441	25.0	249,097,271	
6.2	NAIC 2.....	3,662,171	59,515,408	25,065,367			88,242,946	9.3	76,477,243	8.5	88,242,946	
6.3	NAIC 3.....						0	0.0		0.0		
6.4	NAIC 4.....						0	0.0		0.0		
6.5	NAIC 5.....						0	0.0		0.0		
6.6	NAIC 6.....						0	0.0		0.0		
6.7	Totals.....	20,480,281	197,650,080	119,209,856	0	0	337,340,217	35.5	301,247,684	33.5	337,340,217	0
7.	Hybrid Securities											
7.1	NAIC 1.....						0	0.0		0.0		
7.2	NAIC 2.....						0	0.0		0.0		
7.3	NAIC 3.....						0	0.0		0.0		
7.4	NAIC 4.....						0	0.0		0.0		
7.5	NAIC 5.....						0	0.0		0.0		
7.6	NAIC 6.....						0	0.0		0.0		
7.7	Totals.....	0	0	0	0	0	0	0.0	0	0.0	0	0
8.	Parent, Subsidiaries and Affiliates											
8.1	NAIC 1.....						0	0.0		0.0		
8.2	NAIC 2.....						0	0.0		0.0		
8.3	NAIC 3.....						0	0.0		0.0		
8.4	NAIC 4.....						0	0.0		0.0		
8.5	NAIC 5.....						0	0.0		0.0		
8.6	NAIC 6.....						0	0.0		0.0		
8.7	Totals.....	0	0	0	0	0	0	0.0	0	0.0	0	0

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

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

		1	2	3	4	5	6	7	8	9	10	11
	NAIC Designation	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	Total Current Year	Column 6 as a % of Line 9.7	Total from Column 6 Prior Year	% from Col. 7 Prior Year	Total Publicly Traded	Total Privately Placed (a)
9.	Total Bonds Current Year											
9.1	NAIC 1.....	(d).....233,183,671	417,689,325	200,312,617	11,528,095	0	862,713,708	90.7	XXX.....	XXX.....	862,713,708	0
9.2	NAIC 2.....	(d).....3,662,171	59,515,408	25,065,367	0	0	88,242,946	9.3	XXX.....	XXX.....	88,242,946	0
9.3	NAIC 3.....	(d).....0	0	0	0	0	0	0.0	XXX.....	XXX.....	0	0
9.4	NAIC 4.....	(d).....0	0	0	0	0	0	0.0	XXX.....	XXX.....	0	0
9.5	NAIC 5.....	(d).....0	0	0	0	0	(c).....0	0.0	XXX.....	XXX.....	0	0
9.6	NAIC 6.....	(d).....0	0	0	0	0	(c).....0	0.0	XXX.....	XXX.....	0	0
9.7	Totals.....	236,845,842	477,204,733	225,377,984	11,528,095	0	(b).....950,956,654	100.0	XXX.....	XXX.....	950,956,654	0
9.8	Line 9.7 as a % of Col. 6.....	24.9	50.2	23.7	1.2	0.0	100.0	XXX.....	XXX.....	XXX.....	100.0	0.0
10.	Total Bonds Prior Year											
10.1	NAIC 1.....	244,258,399	433,771,117	141,656,004	2,353,245		XXX.....	XXX.....	822,038,765	91.5	822,038,765	
10.2	NAIC 2.....	1,498,748	41,831,696	33,146,799			XXX.....	XXX.....	76,477,243	8.5	76,477,243	
10.3	NAIC 3.....						XXX.....	XXX.....	0	0.0		
10.4	NAIC 4.....						XXX.....	XXX.....	0	0.0		
10.5	NAIC 5.....						XXX.....	XXX.....	(c).....0	0.0		
10.6	NAIC 6.....						XXX.....	XXX.....	(c).....0	0.0		
10.7	Totals.....	245,757,147	475,602,813	174,802,803	2,353,245	0	XXX.....	XXX.....	(b).....898,516,008	100.0	898,516,008	0
10.8	Line 10.7 as a % of Col. 8.....	27.4	52.9	19.5	0.3	0.0	XXX.....	XXX.....	100.0	XXX.....	100.0	0.0
11.	Total Publicly Traded Bonds											
11.1	NAIC 1.....	233,183,671	417,689,325	200,312,617	11,528,095		862,713,708	90.7	822,038,765	91.5	862,713,708	XXX.....
11.2	NAIC 2.....	3,662,171	59,515,408	25,065,367			88,242,946	9.3	76,477,243	8.5	88,242,946	XXX.....
11.3	NAIC 3.....						0	0.0	0	0.0	0	XXX.....
11.4	NAIC 4.....						0	0.0	0	0.0	0	XXX.....
11.5	NAIC 5.....						0	0.0	0	0.0	0	XXX.....
11.6	NAIC 6.....						0	0.0	0	0.0	0	XXX.....
11.7	Totals.....	236,845,842	477,204,733	225,377,984	11,528,095	0	950,956,654	100.0	898,516,008	100.0	950,956,654	XXX.....
11.8	Line 11.7 as a % of Col. 6.....	24.9	50.2	23.7	1.2	0.0	100.0	XXX.....	XXX.....	XXX.....	100.0	XXX.....
11.9	Line 11.7 as a % of Line 9.7, Col. 6, Section 9.....	24.9	50.2	23.7	1.2	0.0	100.0	XXX.....	XXX.....	XXX.....	100.0	XXX.....
12.	Total Privately Placed Bonds											
12.1	NAIC 1.....						0	0.0	0	0.0	XXX.....	0
12.2	NAIC 2.....						0	0.0	0	0.0	XXX.....	0
12.3	NAIC 3.....						0	0.0	0	0.0	XXX.....	0
12.4	NAIC 4.....						0	0.0	0	0.0	XXX.....	0
12.5	NAIC 5.....						0	0.0	0	0.0	XXX.....	0
12.6	NAIC 6.....						0	0.0	0	0.0	XXX.....	0
12.7	Totals.....	0	0	0	0	0	0	0.0	0	0.0	XXX.....	0
12.8	Line 12.7 as a % of Col. 6.....	0.0	0.0	0.0	0.0	0.0	0.0	XXX.....	XXX.....	XXX.....	XXX.....	0.0
12.9	Line 12.7 as a % of Line 9.7, Col. 6, Section 9.....	0.0	0.0	0.0	0.0	0.0	0.0	XXX.....	XXX.....	XXX.....	XXX.....	0.0

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

(b) Includes \$.....0 current year, \$.....0 prior year of bonds with Z designations and \$.....0 current year, \$.....0 prior year of bonds with Z* designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement. "Z*" means the SVO could not evaluate the obligation because valuation procedures for the security class are under regulatory review.

(c) Includes \$.....0 current year, \$.....0 prior year of bonds with 5* designations and \$.....0 current year, \$.....0 prior year of bonds with 6* designations. "5*" 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 non-rated 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 Total Current Year	7 Column 6 as a % of Line 9.5	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
1.	U.S. Governments											
1.1	Issuer Obligations.....	137,414,948	24,469,947	5,987,440			167,872,335	17.7	177,883,750	19.8	167,872,335	
1.2	Residential Mortgage-Backed Securities.....	8,092,379	39,749,618	6,351,915	528,951		54,722,863	5.8	61,331,164	6.8	54,722,863	
1.3	Commercial Mortgage-Backed Securities.....						.0	0.0		0.0		
1.4	Other Loan-Backed and Structured Securities.....						.0	0.0		0.0		
1.5	Totals.....	145,507,327	64,219,565	12,339,355	528,951	.0	222,595,198	23.4	239,214,914	26.6	222,595,198	.0
2.	All Other Governments											
2.1	Issuer Obligations.....	1,000,000	7,490,710				8,490,710	0.9	8,486,496	0.9	8,490,710	
2.2	Residential Mortgage-Backed Securities.....						.0	0.0		0.0		
2.3	Commercial Mortgage-Backed Securities.....						.0	0.0		0.0		
2.4	Other Loan-Backed and Structured Securities.....						.0	0.0		0.0		
2.5	Totals.....	1,000,000	7,490,710	.0	.0	.0	8,490,710	0.9	8,486,496	0.9	8,490,710	.0
3.	U.S. States, Territories and Possessions, Guaranteed											
3.1	Issuer Obligations.....						.0	0.0		0.0		
3.2	Residential Mortgage-Backed Securities.....						.0	0.0		0.0		
3.3	Commercial Mortgage-Backed Securities.....						.0	0.0		0.0		
3.4	Other Loan-Backed and Structured Securities.....						.0	0.0		0.0		
3.5	Totals.....	.0	.0	.0	.0	.0	.0	0.0	.0	0.0	.0	.0
4.	U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed											
4.1	Issuer Obligations.....						.0	0.0		0.0		
4.2	Residential Mortgage-Backed Securities.....						.0	0.0		0.0		
4.3	Commercial Mortgage-Backed Securities.....						.0	0.0		0.0		
4.4	Other Loan-Backed and Structured Securities.....						.0	0.0		0.0		
4.5	Totals.....	.0	.0	.0	.0	.0	.0	0.0	.0	0.0	.0	.0
5.	U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed											
5.1	Issuer Obligations.....	29,283,851	92,182,947	40,223,434			161,690,232	17.0	146,152,414	16.3	161,690,232	
5.2	Residential Mortgage-Backed Securities.....	40,574,382	115,661,432	53,605,339	10,999,144		220,840,297	23.2	203,414,500	22.6	220,840,297	
5.3	Commercial Mortgage-Backed Securities.....						.0	0.0		0.0		
5.4	Other Loan-Backed and Structured Securities.....						.0	0.0		0.0		
5.5	Totals.....	69,858,233	207,844,379	93,828,773	10,999,144	.0	382,530,529	40.2	349,566,914	38.9	382,530,529	.0
6.	Industrial and Miscellaneous (unaffiliated)											
6.1	Issuer Obligations.....	20,480,281	197,650,080	119,209,856			337,340,217	35.5	301,247,684	33.5	337,340,217	
6.2	Residential Mortgage-Backed Securities.....						.0	0.0		0.0		
6.3	Commercial Mortgage-Backed Securities.....						.0	0.0		0.0		
6.4	Other Loan-Backed and Structured Securities.....						.0	0.0		0.0		
6.5	Totals.....	20,480,281	197,650,080	119,209,856	.0	.0	337,340,217	35.5	301,247,684	33.5	337,340,217	.0
7.	Hybrid Securities											
7.1	Issuer Obligations.....						.0	0.0		0.0		
7.2	Residential Mortgage-Backed Securities.....						.0	0.0		0.0		
7.3	Commercial Mortgage-Backed Securities.....						.0	0.0		0.0		
7.4	Other Loan-Backed and Structured Securities.....						.0	0.0		0.0		
7.5	Totals.....	.0	.0	.0	.0	.0	.0	0.0	.0	0.0	.0	.0
8.	Parent, Subsidiaries and Affiliates											
8.1	Issuer Obligations.....						.0	0.0		0.0		
8.2	Residential Mortgage-Backed Securities.....						.0	0.0		0.0		
8.3	Commercial Mortgage-Backed Securities.....						.0	0.0		0.0		
8.4	Other Loan-Backed and Structured Securities.....						.0	0.0		0.0		
8.5	Totals.....	.0	.0	.0	.0	.0	.0	0.0	.0	0.0	.0	.0

SI01S

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

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

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Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.5	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
9. Total Bonds Current Year											
9.1 Issuer Obligations.....	188,179,080	321,793,684	165,420,730	0	0	675,393,494	71.0	XXX	XXX	675,393,494	0
9.2 Residential Mortgage-Backed Securities.....	48,666,761	155,411,050	59,957,254	11,528,095	0	275,563,160	29.0	XXX	XXX	275,563,160	0
9.3 Commercial Mortgage-Backed Securities.....	0	0	0	0	0	0	0.0	XXX	XXX	0	0
9.4 Other Loan-Backed and Structured Securities.....	0	0	0	0	0	0	0.0	XXX	XXX	0	0
9.5 Totals.....	236,845,841	477,204,734	225,377,984	11,528,095	0	950,956,654	100.0	XXX	XXX	950,956,654	0
9.6 Line 9.5 as a % of Col. 6.....	24.9	50.2	23.7	1.2	0.0	100.0	XXX	XXX	XXX	100.0	0.0
10. Total Bonds Prior Year											
10.1 Issuer Obligations.....	184,124,793	301,754,830	146,339,517	1,551,204		XXX	XXX	633,770,344	70.5	633,770,344	
10.2 Residential Mortgage-Backed Securities.....	61,632,354	173,847,983	28,463,286	802,041		XXX	XXX	264,745,664	29.5	264,745,664	
10.3 Commercial Mortgage-Backed Securities.....						XXX	XXX	0	0.0		
10.4 Other Loan-Backed and Structured Securities.....						XXX	XXX	0	0.0		
10.5 Totals.....	245,757,147	475,602,813	174,802,803	2,353,245	0	XXX	XXX	898,516,008	100.0	898,516,008	0
10.6 Line 10.5 as a % of Col. 8.....	27.4	52.9	19.5	0.3	0.0	XXX	XXX	100.0	XXX	100.0	0.0
11. Total Publicly Traded Bonds											
11.1 Issuer Obligations.....	188,179,080	321,793,684	165,420,730			675,393,494	71.0	633,770,344	70.5	675,393,494	XXX
11.2 Residential Mortgage-Backed Securities.....	48,666,761	155,411,050	59,957,254	11,528,095		275,563,160	29.0	264,745,664	29.5	275,563,160	XXX
11.3 Commercial Mortgage-Backed Securities.....						0	0.0	0	0.0	0	XXX
11.4 Other Loan-Backed and Structured Securities.....						0	0.0	0	0.0	0	XXX
11.5 Totals.....	236,845,841	477,204,734	225,377,984	11,528,095	0	950,956,654	100.0	898,516,008	100.0	950,956,654	XXX
11.6 Line 11.5 as a % of Col. 6.....	24.9	50.2	23.7	1.2	0.0	100.0	XXX	XXX	XXX	100.0	XXX
11.7 Line 11.5 as a % of Line 9.5, Col. 6, Section 9.....	24.9	50.2	23.7	1.2	0.0	100.0	XXX	XXX	XXX	100.0	XXX
12. Total Privately Placed Bonds											
12.1 Issuer Obligations.....						0	0.0	0	0.0	XXX	0
12.2 Residential Mortgage-Backed Securities.....						0	0.0	0	0.0	XXX	0
12.3 Commercial Mortgage-Backed Securities.....						0	0.0	0	0.0	XXX	0
12.4 Other Loan-Backed and Structured Securities.....						0	0.0	0	0.0	XXX	0
12.5 Totals.....	0	0	0	0	0	0	0.0	0	0.0	XXX	0
12.6 Line 12.5 as a % of Col. 6.....	0.0	0.0	0.0	0.0	0.0	0.0	XXX	XXX	XXX	XXX	0.0
12.7 Line 12.5 as a % of Line 9.5, Col. 6, Section 9.....	0.0	0.0	0.0	0.0	0.0	0.0	XXX	XXX	XXX	XXX	0.0

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1	2	3	4	5
	Total	Bonds	Mortgage Loans	Other Short-term Investment Assets (a)	Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year.....	108,088,558	108,088,558			
2. Cost of short-term investments acquired.....	9,304,519	9,304,519			
3. Accrual of discount.....	0				
4. Unrealized valuation increase (decrease).....	0				
5. Total gain (loss) on disposals.....	0				
6. Deduct consideration received on disposals.....	0				
7. Deduct amortization of premium.....	0				
8. Total foreign exchange change in book/adjusted carrying value.....	0				
9. Deduct current year's other-than-temporary impairment recognized.....	0				
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	117,393,077	117,393,077	0	0	0
11. Deduct total nonadmitted amounts.....	0				
12. Statement value at end of current period (Line 10 minus Line 11).....	117,393,077	117,393,077	0	0	0

(a) Indicate the category of such assets, for example, joint ventures, transportation equipment:..... 0

Sch. DB-Pt. A-Verification
NONE

Sch. DB-Pt. B-Verification
NONE

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

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

Sch. DB-Verification
NONE

Sch. E-Verification
NONE

Sch. A-Pt. 1
NONE

Sch. A-Pt. 2
NONE

Sch. A-Pt. 3
NONE

Sch. B-Pt. 1
NONE

Sch. B-Pt. 2
NONE

Sch. B-Pt. 3
NONE

SCHEDULE BA - PART 1

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

1 CUSIP Identification	2 Name or Description		3 Code	Location		6 Name of Vendor or General Partner	7 NAIC Design- ation	8 Date Originally Acquired	9 Type and Strategy	10 Actual Cost	11 Fair Value	12 Book/Adjusted Carrying Value Less Encumbrances	Change in Book/Adjusted Carrying Value					18 Investment Income	19 Commitment for Additional Investment	20 Percentage of Ownership
				4 City	5 State								13 Unrealized Valuation Increase (Decrease)	14 Current Year's (Depreciation) or (Amortization) /Accretion	15 Current Year's Other-Than- Temporary Impairment Recognized	16 Capitalized Deferred Interest and Other	17 Total Foreign Exchange Change in B./A.C.V.			
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																				
000000 00 0	Foundation Medical Partners II, L.P.....		.....	Rowayton.....	CT....	Foundation Medical Managers II, LLC.....	.....	10/24/2005	.....	9,952,802	8,137,289	8,137,289	(602,120)						168,523	10.4
000000 00 0	Foundation Medical Partners III, L.P.....		.....	Rowayton.....	CT....	Foundation Medical Managers III, LLC.....	.....	07/14/2008	.....	4,015,235	3,521,602	3,521,602	(372,495)						1,187,500	8.2
000000 00 0	Foundation Medical Partners IV, L.P.....		.....	Rowayton.....	CT....	Foundation Medical Managers IV, LLC.....	.....	12/20/2013	.....	384,375	384,375	384,375							9,615,625	10.0
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....										14,352,412	12,043,266	12,043,266	(974,615)	0	0	0	0	0	10,971,648	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated																				
000000 00 0	MMO Agency Management, LLC.....		.....	Cleveland	OH...	.....	.....	01/01/1999	.....	50,091,001	24,821,249	24,821,249	(993,212)							
000000 00 0	Medical Mutual Services, LLC.....		.....	Strongsville.....	OH...	.....	.....	01/01/2000	.....	59,155,841	342,526,548	342,526,548	(40,396,040)							
1699999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated.....										109,246,842	367,347,797	367,347,797	(41,389,252)	0	0	0	0	0	0	XXX
Any Other Class of Assets - Unaffiliated																				
000000 00 0	Employee Benefit Trust .....		.....	Cleveland.....	OH...	Fidelity Management Trust.....	.....	07/01/2004	.....	7,909,199	8,889,558	8,889,558	632,805							
4299999. Total - Any Other Class of Asset - Unaffiliated.....										7,909,199	8,889,558	8,889,558	632,805	0	0	0	0	0	0	XXX
4499999. Subtotal - Unaffiliated.....										22,261,611	20,932,824	20,932,824	(341,810)	0	0	0	0	0	10,971,648	XXX
4599999. Subtotal - Affiliated.....										109,246,842	367,347,797	367,347,797	(41,389,252)	0	0	0	0	0	0	XXX
4699999. Totals.....										131,508,453	388,280,621	388,280,621	(41,731,062)	0	0	0	0	0	10,971,648	XXX

SCHEDULE BA - PART 2

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

1 CUSIP Identification	2 Name or Description		Location		5 Name of Vendor or General Partner	6 Date Originally Acquired	7 Type and Strategy	8 Actual Cost at Time of Acquisition	9 Additional Investment Made After Acquisition	10 Amount of Encumbrances	11 Percentage of Ownership	
			3 City	4 State								
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated												
000000 00 0	Foundation Medical Partners II, L.P.....		Rowayton.....	CT.....	Foundation Medical Managers II, LLC.....	10/24/2005	.....	.....	.....800,000	.....	.....10.4	
000000 00 0	Foundation Medical Partners III, L.P.....		Rowayton.....	CT.....	Foundation Medical Managers III, LLC.....	07/14/2008	.....	.....	.....1,137,500	.....	.....8.2	
000000 00 0	Foundation Medical Partners IV, L.P.....		Rowayton.....	CT.....	Foundation Medical Managers IV, LLC.....	12/20/2013	.....	.....	.....384,375	.....	.....10.0	
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....									384,375	1,937,500	0	...XXX.....
Any Other Class of Assets - Unaffiliated												
000000 00 0	Employee Benefit Trust.....		Cleveland.....	OH.....	Fidelity Management Trust.....	07/01/2004	.....	.....	.....2,105,194	.....	.....	
4299999. Total - Any Other Class of Assets - Unaffiliated.....								0	2,105,194	0	...XXX.....	
4499999. Subtotal - Unaffiliated.....									384,375	4,042,694	0	...XXX.....
4699999. Totals.....									384,375	4,042,694	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
Any Other Class of Assets - Affiliated																			
000000 00 0	Employee Benefit Trust.....	Cleveland.....	OH...	Participant Withdrawals.....	0701/2004.	12/31/2013	.....	.....	.....	.....	.....	.....0	.....	.....1,120,627	1,120,627	.....	.....	.....0	.....
4399999.	Total - Any other Class of Assets - Affiliated.....						0	0	0	0	0	0	0	1,120,627	1,120,627	0	0	0	0
4599999.	Subtotal - Affiliated.....						0	0	0	0	0	0	0	1,120,627	1,120,627	0	0	0	0
4699999.	Totals.....						0	0	0	0	0	0	0	1,120,627	1,120,627	0	0	0	0

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22	
CUSIP Identification	Description	Code	F o r e i g n	Bond CHAR	NAIC Designation	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 and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date	
U.S. Government - Issuer Obligations																						
911759	JP 4				1	2,968,860	102.314	3,069,420	3,000,000	2,996,466		5,849			4.140	4.346	FA	51,750	124,200	11/07/2008	08/01/2014	
912828	CJ 7				1	2,585,745	101.695	2,547,460	2,505,000	2,508,835		(10,045)			4.750	4.330	MN	15,449	118,987	10/27/2005	05/15/2014	
912828	DM 9				1	2,181,730	104.242	2,319,384	2,225,000	2,219,021		5,091			4.000	4.248	FA	33,617	89,000	08/18/2005	02/15/2015	
912828	EN 6				1	1,892,721	107.730	1,933,753	1,795,000	1,840,014		(23,661)			4.500	3.140	MN	10,487	80,775	11/16/2011	11/15/2015	
912828	EW 6				1	2,666,426	108.648	2,987,820	2,750,000	2,727,816		9,637			4.500	4.906	FA	46,743	123,750	12/12/2006	02/15/2016	
912828	FF 2				1	1,012,344	110.820	1,108,200	1,000,000	1,003,518		(1,365)			5.125	4.966	MN	6,654	51,250	06/13/2006	05/15/2016	
912828	FQ 8				1	6,761,406	111.094	7,387,751	6,650,000	6,684,683		(12,162)			4.875	4.662	FA	122,451	324,187	02/05/2007	08/15/2016	
912828	HA 1				1	2,079,453	112.977	2,259,540	2,000,000	2,033,364		(8,348)			4.750	4.248	FA	35,883	95,000	11/13/2007	08/15/2017	
912828	HZ 6				1	987,500	110.219	1,102,190	1,000,000	993,883		1,256			3.875	4.029	MN	5,031	38,750	06/11/2008	05/15/2018	
912828	KN 9				1	9,374,766	100.574	9,051,660	9,000,000	9,035,117		(106,281)			1.875	0.685	AO	28,902	168,750	10/13/2010	04/30/2014	
912828	LK 4				1	2,454,594	101.473	2,486,089	2,450,000	2,450,715		(1,061)			2.375	2.330	FA	19,771	58,188	03/24/2010	08/31/2014	
912828	LS 7				1	998,750	101.832	1,018,320	1,000,000	999,773		267			2.375	2.403	AO	4,068	23,750	01/13/2010	10/31/2014	
912828	LZ 1				1	2,099,375	101.773	2,035,460	2,000,000	2,030,965		(33,810)			2.125	0.423	MN	3,736	42,500	12/22/2011	11/30/2014	
912828	MA 5				1	2,933,906	105.711	3,171,330	3,000,000	2,970,542		9,519			2.750	3.105	MN	7,253	82,500	12/21/2009	11/30/2016	
912828	MD 9				1	1,002,500	107.258	1,072,580	1,000,000	1,001,144		(358)			3.250	3.210	JD	90	32,500	01/13/2010	12/31/2016	
912828	RR 3				1	3,013,359	95.445	2,863,350	3,000,000	3,010,827		(1,261)			2.000	1.950	MN	7,790	60,000	12/22/2011	11/15/2021	
912828	RT 9				1	2,994,375	98.500	2,955,000	3,000,000	2,995,962		788			1.375	1.403	MN	3,626	41,250	12/22/2011	11/30/2018	
912828	VF 4				1	2,974,570	94.773	2,843,190	3,000,000	2,976,613		2,042			1.375	1.503	MN	3,626	20,625	05/30/2013	05/31/2020	
0199999	U.S. Government - Issuer Obligations						50,982,380	XXX	52,212,497	50,375,000	50,479,258	0	(163,903)	0	0	XXX	XXX	XXX	406,927	1,575,962	XXX	XXX
U.S. Government - Residential Mortgage-Backed Securities																						
38376P	TP 5				1	5,098,438	104.550	5,227,500	5,000,000	5,053,605		(7,277)			4.500	4.192	MON	18,750	225,000	04/23/2010	02/20/2037	
38374X	D8 5				1	3,864,549	104.984	4,057,158	3,864,549	3,864,549					4.000	4.000	MON	12,881	154,582	11/05/2009	11/16/2022	
38376G	TM 2				1	2,690,474	101.912	2,626,434	2,577,159	2,602,568		(35,874)			3.581	2.295	MON	7,691	92,288	08/06/2010	11/16/2039	
38377K	G5 3				1	5,307,813	104.732	5,236,600	5,000,000	5,096,297		(58,256)			3.500	2.105	MON	14,583	175,000	10/07/2010	10/20/2034	
38377K	FN 5				1	4,220,000	101.751	4,070,040	4,000,000	4,146,690		(12,825)			3.500	2.578	MON	11,667	140,000	09/19/2011	01/20/2038	
38377L	ZD 3				1	3,798,356	102.535	3,770,911	3,677,682	3,760,842		22,365			3.000	2.350	MON	9,194	110,330	11/09/2010	02/20/2039	
38376W	AM 7				1	6,184,687	101.445	6,086,700	6,000,000	6,063,654		(33,722)			4.500	3.891	MON	22,500	270,000	03/02/2010	07/20/2037	
38376X	L5 0				1	1,547,867	104.549	1,544,321	1,477,126	1,520,963		3,194			4.000	2.845	MON	4,924	59,085	07/13/2010	08/20/2038	
38376W	2S 3				1	4,114,531	103.972	4,158,880	4,000,000	4,056,894		(10,148)			4.500	4.030	MON	15,000	180,000	03/23/2010	11/20/2036	
38376X	W9 0				1	1,443,557	102.488	1,422,784	1,388,245	1,424,110		2,668			3.500	2.505	MON	4,049	48,589	08/18/2010	04/20/2039	
38376G	R5 1				1	3,033,000	103.500	3,105,000	3,000,000	3,018,128		(5,459)			3.219	3.006	MON	8,048	96,574	05/09/2011	10/16/2042	
38375G	2G 5				1	3,974,648	91.176	3,625,624	3,976,512	3,974,973		139			1.500	1.511	MON	4,971	59,648	08/27/2012	09/20/2040	
38378E	JV 6				1	5,580,036	97.709	5,266,234	5,389,712	5,550,991		(15,185)			2.500	1.798	MON	11,228	134,743	08/15/2012	07/20/2039	
38375G	DJ 7				1	4,622,143	97.501	4,295,870	4,405,975	4,588,599		(15,054)			3.000	1.390	MON	11,015	132,179	08/09/2012	08/20/2040	
0299999	U.S. Government - Residential Mortgage-Backed Securities						55,480,099	XXX	54,494,056	53,756,960	54,722,863	0	(165,434)	0	0	XXX	XXX	XXX	156,501	1,878,018	XXX	XXX
0599999	Total - U.S. Government						106,462,479	XXX	106,706,553	104,131,960	105,202,121	0	(329,337)	0	0	XXX	XXX	XXX	563,428	3,453,980	XXX	XXX
All Other Governments - Issuer Obligations																						
30216B	CD 2		I		1FE	1,996,140	102.696	2,053,920	2,000,000	1,998,872		779			2.250	2.291	MN	4,125	45,000	05/20/2010	05/28/2015	
46513A	HJ 2		R		1	1,000,000	100.000	1,000,000	1,000,000	1,000,000					0.825	1.030	JD	701	9,499	05/01/2012	05/01/2014	
46513A	XN 5		R		1	2,500,000	100.000	2,500,000	2,500,000	2,500,000					1.325	1.337	JD	2,813	17,391	06/01/2013	06/01/2016	
683234	8H 4		I		1FE	998,850	102.786	1,027,860	1,000,000	999,734		235			2.950	2.975	FA	11,964	29,500	01/29/2010	02/05/2015	

SCHEDULE D - PART 1

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

1	2					3	4	5	6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
						3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description					Code	F o r e i g n	Bond CHAR	NAIC Design- ation	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 and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
748148 RR 6	PROVINCE OF QUEBEC CANADA.....					.....	I.	.....	..1FE	976,140	109.130	1,091,300	1,000,000	993,473	.....	.....2,769	.....	.....	.....5.000	5.323	MS.....	16,667	50,000	08/24/2006	03/01/2016
748148 RS 4	PROVINCE OF QUEBEC CANADA.....					.....	I.	.....	..1FE	995,980	111.650	1,116,500	1,000,000	998,631	.....	.....432	.....	.....	.....5.125	5.177	MN.....	6,691	51,250	11/07/2006	11/14/2016
0699999. All Other Governments - Issuer Obligations.....										8,467,110	XXX	8,789,580	8,500,000	8,490,710	0	4,215	0	0	XXX	XXX	XXX.....	42,961	202,640	XXX	XXX
1099999. Total - All Other Governments.....										8,467,110	XXX	8,789,580	8,500,000	8,490,710	0	4,215	0	0	XXX	XXX	XXX.....	42,961	202,640	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

010056 ET 2	AKRON OHIO INCOME TAX REVENUE.....		.....	..	.....	..1FE	1,116,461	106.504	1,086,341	1,020,000	1,094,796	.....	.....(18,594)	.....	.....	.....3.000	1.083	JD.....	2,550	32,045	11/01/2012	12/01/2017
23223P DH 7	CUYAHOGA COUNTY OHIO.....		.....	..	.....	..1FE	2,467,460	116.613	2,332,260	2,000,000	2,384,916	.....	.....(76,044)	.....	.....	.....5.000	0.981	JD.....	8,333	96,667	11/30/2012	12/01/2018
3133XL DG 5	FEDERAL HOME LOAN BANKS.....		.....	..	.....	...1	992,090	102.331	1,023,310	1,000,000	999,396	.....	.....1,290	.....	.....	.....5.375	5.513	JD.....	2,688	53,750	06/11/2007	06/13/2014
30769Q AA 8	FEDERAL AGRICULTURAL MORTGAGE CORP.....		.....	..	.....	...1	4,450,922	113.072	4,805,560	4,250,000	4,340,269	.....	.....(24,885)	.....	.....	.....5.125	4.427	AO.....	43,562	217,812	10/23/2009	04/19/2017
31331K 3J 7	FEDERAL FARM CREDIT BANKS.....		.....	..	.....	...1	500,000	98.569	492,845	500,000	500,000	.....	.....	.....	.....	.....1.750	1.750	JD.....	292	8,750	12/09/2011	12/19/2018
3133EA 5K 0	FEDERAL FARM CREDIT BANKS.....		.....	..	.....1	...1	1,719,360	94.080	1,693,440	1,800,000	1,721,665	.....	.....2,305	.....	.....	.....1.420	2.223	AO.....	4,899	.....	10/25/2013	10/22/2019
3133EC HC 1	FEDERAL FARM CREDIT BANKS.....		.....	..	.....1	...1	1,908,000	93.675	1,873,500	2,000,000	1,910,455	.....	.....2,455	.....	.....	.....1.650	2.435	MS.....	10,542	.....	10/25/2013	03/06/2020
3133EC RD 8	FEDERAL FARM CREDIT BANKS.....		.....	..	.....	...1	1,000,000	96.117	961,170	1,000,000	1,000,000	.....	.....	.....	.....	.....1.450	1.450	JD.....	1,007	7,250	06/07/2013	06/06/2019
3133EC YV 0	FEDERAL FARM CREDIT BANKS.....		.....	..	.....	...1	1,008,990	99.545	995,450	1,000,000	1,008,802	.....	.....(188)	.....	.....	.....2.625	2.481	MS.....	8,167	.....	11/05/2013	09/09/2020
31331J AW 3	FEDERAL FARM CREDIT BANKS.....		.....	..	.....	...1	2,013,320	109.423	2,188,460	2,000,000	2,008,059	.....	.....(1,421)	.....	.....	.....4.150	4.060	JJ.....	40,117	83,000	01/29/2010	01/07/2019
31331V GU 4	FEDERAL FARM CREDIT BANKS.....		.....	..	.....	...1	2,209,760	108.698	2,173,960	2,000,000	2,071,775	.....	.....(35,075)	.....	.....	.....4.875	2.975	JD.....	4,063	97,500	11/19/2009	12/16/2015
31331X FD 9	FEDERAL FARM CREDIT BANKS.....		.....	..	.....	...1	2,106,300	112.241	2,244,820	2,000,000	2,040,863	.....	.....(12,498)	.....	.....	.....4.950	4.219	JJ.....	48,950	99,000	03/24/2008	01/03/2017
31331Y CN 8	FEDERAL FARM CREDIT BANKS.....		.....	..	.....	...1	2,043,420	111.537	2,230,740	2,000,000	2,016,446	.....	.....(5,335)	.....	.....	.....4.875	4.562	AO.....	17,062	97,500	05/27/2008	10/28/2016
31331Y HQ 6	FEDERAL FARM CREDIT BANKS.....		.....	..	.....	...1	2,154,740	112.096	2,241,920	2,000,000	2,086,208	.....	.....(20,007)	.....	.....	.....4.625	3.450	JD.....	4,111	92,500	06/03/2010	12/15/2017
31331G TJ 8	FEDERAL FARM CREDIT BANKS.....		.....	..	.....	...1	3,003,270	100.727	3,021,810	3,000,000	3,000,208	.....	.....(693)	.....	.....	.....2.625	2.601	AO.....	16,187	78,750	05/14/2009	04/17/2014
31331S 2K 8	FEDERAL FARM CREDIT BANKS.....		.....	..	.....	...1	2,010,910	106.853	2,137,060	2,000,000	2,002,759	.....	.....(1,615)	.....	.....	.....4.700	4.610	FA.....	36,817	94,000	05/29/2008	08/10/2015
31331X DE 9	FEDERAL FARM CREDIT BANKS.....		.....	..	.....	...1	2,079,720	111.955	2,239,100	2,000,000	2,029,460	.....	.....(9,489)	.....	.....	.....5.000	4.444	MN.....	15,000	100,000	02/14/2008	11/07/2016
31331X LG 5	FEDERAL FARM CREDIT BANKS.....		.....	..	.....	...1	2,156,360	112.104	2,242,080	2,000,000	2,067,201	.....	.....(20,485)	.....	.....	.....4.875	3.698	JJ.....	44,417	97,500	05/08/2009	01/17/2017
31331X S5 2	FEDERAL FARM CREDIT BANKS.....		.....	..	.....	...1	1,124,240	115.357	1,153,570	1,000,000	1,058,448	.....	.....(14,953)	.....	.....	.....5.550	3.791	FA.....	23,125	55,500	04/15/2009	08/01/2017
3133X0 PF 0	FEDERAL HOME LOAN BANKS.....		.....	..	.....	...1	3,264,360	115.814	3,474,420	3,000,000	3,130,664	.....	.....(25,020)	.....	.....	.....5.375	4.325	FA.....	60,917	161,250	01/29/2008	08/15/2018
3133XB DM 4	FEDERAL HOME LOAN BANKS.....		.....	..	.....	...1	1,937,140	105.030	2,100,600	2,000,000	1,989,023	.....	.....9,293	.....	.....	.....4.750	5.262	FA.....	35,889	95,000	08/09/2007	02/13/2015
3133XD TC 5	FEDERAL HOME LOAN BANKS.....		.....	..	.....	...1	1,507,560	108.752	1,620,405	1,490,000	1,494,781	.....	.....(2,291)	.....	.....	.....5.000	4.825	JD.....	4,139	74,500	09/11/2007	12/11/2015
3133XH K6 8	FEDERAL HOME LOAN BANKS.....		.....	..	.....	...1	2,090,760	112.015	2,240,300	2,000,000	2,034,061	.....	.....(11,172)	.....	.....	.....5.125	4.471	AO.....	20,500	102,500	05/23/2008	10/19/2016
3133XJ W2 0	FEDERAL HOME LOAN BANKS.....		.....	..	.....	...1	2,068,280	113.077	2,261,540	2,000,000	2,027,380	.....	.....(7,779)	.....	.....	.....5.125	4.659	MS.....	31,604	102,500	02/20/2008	03/10/2017
3133XK QX 6	FEDERAL HOME LOAN BANKS.....		.....	..	.....	...1	2,887,407	112.897	3,274,013	2,900,000	2,895,302	.....	.....1,214	.....	.....	.....4.875	4.929	MN.....	17,279	141,375	12/17/2007	05/17/2017
3134A4 VG 6	FEDERAL HOME LOAN MORTGAGE CORP.....		.....	..	.....	...1	1,981,322	108.086	2,161,720	2,000,000	1,995,746	.....	.....2,112	.....	.....	.....4.750	4.870	MN.....	11,611	95,000	12/16/2005	11/17/2015
3134A4 ZT 4	FEDERAL HOME LOAN MORTGAGE CORP.....		.....	..	.....	...1	1,383,318	108.756	1,522,584	1,400,000	1,395,885	.....	.....1,864	.....	.....	.....4.750	4.902	JJ.....	29,925	66,500	01/27/2006	01/19/2016
3134G3 4R 8	FEDERAL HOME LOAN MORTGAGE CORP.....		.....	..	.....1	...1	3,767,600	93.529	3,741,160	4,000,000	3,769,731	.....	.....2,131	.....	.....	.....2.000	2.852	JJ.....	35,111	.....	12/03/2013	07/23/2021
3134G3 JM 3	FEDERAL HOME LOAN MORTGAGE CORP.....		.....	..	.....	...1	1,000,000	99.435	994,350	1,000,000	1,000,000	.....	.....	.....	.....	.....2.000	2.000	JJ.....	8,389	20,000	01/05/2012	07/30/2019
3134G3 M4 9	FEDERAL HOME LOAN MORTGAGE CORP.....		.....	..	.....1	...1	1,000,000	95.897	958,970	1,000,000	1,000,000	.....	.....	.....	.....	.....1.500	1.500	MS.....	3,958	15,000	09/12/2012	09/26/2019
3134G3 NL 0	FEDERAL HOME LOAN MORTGAGE CORP.....		.....	..	.....1	...1	1,000,000	100.036	1,000,360	1,000,000	1,000,000	.....	.....	.....	.....	.....0.500	0.500	FA.....	1,764	5,000	02/07/2012	02/24/2015
3137EA BA 6	FEDERAL HOME LOAN MORTGAGE CORP.....		.....	..	.....	...1	2,145,529	114.099	2,281,980	2,000,000	2,064,699	.....	.....(15,055)	.....	.....	.....5.125	4.212	MN.....	12,528	102,500	01/25/2008	11/17/2017
3137EA CA 5	FEDERAL HOME LOAN MORTGAGE CORP.....		.....	..	.....	...1	998,750	108.997	1,089,970	1,000,000	999,252	.....	.....127	.....	.....	.....3.750	3.766	MS.....	9,792	37,500	10/23/2009	03/27/2019
3137EA DB 2	FEDERAL HOME LOAN MORTGAGE CORP.....		.....	..	.....	...1	994,180	95.596	955,960	1,000,000	995,217	.....	.....533	.....	.....	.....2.375	2.441	JJ.....	11,083	23,750	01/12/2012	01/13/2022
3137EA DR 7	FEDERAL HOME LOAN MORTGAGE CORP.....		.....	..	.....	...1	4,653,696	93.751	4,687,550	5,000,000	4,671,568	.....	.....17,873	.....	.....	.....1.375	2.503	MN.....	11,458	39,531	08/16/2013	05/01/2020
313370 E3 8	FEDERAL HOME LOAN BANKS.....		.....	..	.....	...1	500,000	104.768	523,840	500,000	500,000	.....	.....	.....	.....	.....3.375	3.375	JD.....	891	16,875	07/19/2010	06/12/2020
313371 4H 6	FEDERAL HOME LOAN BANKS.....		.....	..	.....	...1	998,500	103.018	1,030,180	1,000,000	998,972	.....	.....148	.....	.....	.....3.000	3.018	MS.....	8,583	30,000	09/16/2010	03/18/2020

E10.1

SCHEDULE D - PART 1

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

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	F o r e i g n	Bond CHAR	NAIC Designation	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 and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
313373	UU	4	FEDERAL HOME LOAN BANKS.....	..	.....	.....1	4,226,920	104.314	4,172,560	4,000,000	4,207,968	.....	.....(18,952)	.....	.....	.....2.750	1.533	JD.....	7,028	55,000	07/30/2013	06/08/2018
313379	DT	3	FEDERAL HOME LOAN BANKS.....	..	.....	.....1	986,620	98.066	980,660	1,000,000	987,697	.....	.....1,077	.....	.....	.....1.250	1.538	JD.....	799	6,250	08/06/2013	06/08/2018
313380	GZ	4	FEDERAL HOME LOAN BANKS.....	..	1	1	1,673,875	93.144	1,630,020	1,750,000	1,675,739	.....	.....1,864	.....	.....	.....1.890	2.586	MS.....	10,749	.....	10/25/2013	09/04/2020
313381	C3	7	FEDERAL HOME LOAN BANKS.....	..	1	1	1,719,900	93.932	1,690,776	1,800,000	1,722,153	.....	.....2,253	.....	.....	.....1.470	2.256	MN.....	2,352	13,230	10/25/2013	11/29/2019
313381	YT	6	FEDERAL HOME LOAN BANKS.....	..	1	1	1,978,830	92.559	1,943,739	2,100,000	1,982,119	.....	.....3,289	.....	.....	.....1.420	2.416	FA.....	12,011	.....	10/25/2013	02/06/2020
313383	EB	3	FEDERAL HOME LOAN BANKS.....	..	1	1	2,763,240	93.198	2,795,940	3,000,000	2,772,715	.....	.....9,475	.....	.....	.....1.820	3.041	JD.....	4,095	27,300	09/05/2013	12/04/2020
3133XF	NL	6	FEDERAL HOME LOAN BANKS.....	..	.....	.....1	2,759,425	107.317	2,682,925	2,500,000	2,556,896	.....	.....(37,499)	.....	.....	.....5.500	3.868	JD.....	7,257	137,500	01/29/2008	06/12/2015
3133XH	VS	8	FEDERAL HOME LOAN BANKS.....	..	.....	.....1	2,115,086	112.047	2,240,940	2,000,000	2,043,583	.....	.....(13,653)	.....	.....	.....5.000	4.204	JD.....	6,111	100,000	03/24/2008	12/09/2016
3133XL	F8	1	FEDERAL HOME LOAN BANKS.....	..	.....	.....1	2,144,800	115.287	2,305,740	2,000,000	2,062,396	.....	.....(16,372)	.....	.....	.....5.625	4.633	JD.....	6,875	112,500	06/04/2008	06/09/2017
3133XM	CL	3	FEDERAL HOME LOAN BANKS.....	..	.....	.....1	1,034,040	112.655	1,126,550	1,000,000	1,015,095	.....	.....(3,691)	.....	.....	.....4.875	4.427	MS.....	15,302	48,750	04/29/2008	09/08/2017
3133XP	CT	9	FEDERAL HOME LOAN BANKS.....	C.....	.....	.....1	5,181,084	110.612	5,862,436	5,300,000	5,243,683	.....	.....11,948	.....	.....	.....4.250	4.531	MS.....	70,078	225,250	03/05/2008	03/09/2018
3133XT	XG	6	FEDERAL HOME LOAN BANKS.....	..	.....	.....1	1,007,000	101.474	1,014,740	1,000,000	1,000,696	.....	.....(1,474)	.....	.....	.....3.400	3.247	JD.....	1,322	34,000	06/23/2009	06/17/2014
3133XV	NU	1	FEDERAL HOME LOAN BANKS.....	..	.....	.....1	1,002,500	102.420	1,024,200	1,000,000	1,000,492	.....	.....(506)	.....	.....	.....2.750	2.697	JD.....	1,451	27,500	11/12/2009	12/12/2014
3128X2	3A	1	FEDERAL HOME LOAN MORTGAGE CORP.....	..	.....	.....1	4,363,140	101.071	4,548,195	4,500,000	4,494,283	.....	.....21,788	.....	.....	.....4.500	5.009	AO.....	50,063	202,500	03/29/2007	04/02/2014
3128X2	RA	5	FEDERAL HOME LOAN MORTGAGE CORP.....	..	.....	.....1	2,202,840	109.017	2,180,340	2,000,000	2,064,003	.....	.....(31,704)	.....	.....	.....5.300	3.558	JD.....	8,833	106,000	05/01/2009	12/01/2015
3128X2	TM	7	FEDERAL HOME LOAN MORTGAGE CORP.....	..	.....	.....1	1,993,540	100.378	2,007,560	2,000,000	1,999,913	.....	.....1,038	.....	.....	.....5.000	5.054	JJ.....	41,944	100,000	11/21/2006	01/30/2014
3128X3	3E	1	FEDERAL HOME LOAN MORTGAGE CORP.....	..	.....	.....1	2,053,100	105.156	2,103,120	2,000,000	2,009,683	.....	.....(8,634)	.....	.....	.....5.050	4.581	JJ.....	43,486	101,000	06/09/2008	01/26/2015
3134A4	UX	0	FEDERAL HOME LOAN MORTGAGE CORP.....	..	.....	.....1	2,183,368	104.448	2,088,960	2,000,000	2,035,868	.....	.....(33,573)	.....	.....	.....4.500	2.738	JJ.....	41,500	90,000	05/21/2009	01/15/2015
3134G3	B5	8	FEDERAL HOME LOAN MORTGAGE CORP.....	..	1	1	1,000,000	95.814	958,140	1,000,000	1,000,000	.....	.....	.....	.....	.....1.150	1.150	FA.....	4,121	11,500	07/27/2012	08/22/2018
3134G3	B9	0	FEDERAL HOME LOAN MORTGAGE CORP.....	..	1	1	1,000,000	98.604	986,040	1,000,000	1,000,000	.....	.....	.....	.....	.....0.875	0.875	FA.....	3,306	8,750	07/27/2012	08/15/2017
3134G3	ZH	6	FEDERAL HOME LOAN MORTGAGE CORP.....	..	1	1	1,002,470	99.255	992,550	1,000,000	1,000,706	.....	.....(1,238)	.....	.....	.....1.000	0.875	JJ.....	4,333	10,000	07/27/2012	07/25/2017
31359M	XX	6	FEDERAL NATIONAL MORTGAGE ASSOC.....	..	.....	.....1	4,379,510	105.542	4,221,680	4,000,000	4,081,449	.....	.....(67,233)	.....	.....	.....5.000	3.213	MS.....	66,111	200,000	05/28/2009	03/02/2015
31398A	XJ	6	FEDERAL NATIONAL MORTGAGE ASSOC.....	..	.....	.....1	2,938,342	100.875	3,026,250	3,000,000	2,995,014	.....	.....13,060	.....	.....	.....2.500	2.952	MN.....	9,583	75,000	10/07/2009	05/15/2014
31359M	4D	2	FEDERAL NATIONAL MORTGAGE ASSOC.....	..	.....	.....1	1,019,931	112.536	1,125,360	1,000,000	1,007,857	.....	.....(2,298)	.....	.....	.....5.000	4.727	FA.....	19,167	50,000	05/27/2008	02/13/2017
31359M	UT	8	FEDERAL NATIONAL MORTGAGE ASSOC.....	..	.....	.....1	1,016,228	101.142	1,011,420	1,000,000	1,000,864	.....	.....(2,906)	.....	.....	.....4.125	3.823	AO.....	8,708	41,250	05/27/2008	04/15/2014
31359M	W4	1	FEDERAL NATIONAL MORTGAGE ASSOC.....	..	.....	.....1	1,003,278	112.192	1,121,920	1,000,000	1,001,060	.....	.....(356)	.....	.....	.....5.250	5.207	MS.....	15,458	52,500	09/19/2006	09/15/2016
31359M	WJ	8	FEDERAL NATIONAL MORTGAGE ASSOC.....	..	.....	.....1	6,989,098	103.494	6,991,020	6,755,000	6,792,279	.....	.....(45,914)	.....	.....	.....4.625	3.912	AO.....	65,955	312,419	08/06/2009	10/15/2014
3135G0	NT	6	FEDERAL NATIONAL MORTGAGE ASSOC.....	..	.....	.....1	4,860,000	96.147	4,807,350	5,000,000	4,869,380	.....	.....9,380	.....	.....	.....1.700	2.195	FA.....	28,569	42,500	07/30/2013	08/28/2019
3135G0	TH	6	FEDERAL NATIONAL MORTGAGE ASSOC.....	..	.....	.....1	998,600	99.851	998,510	1,000,000	999,027	.....	.....427	.....	.....	.....0.480	0.527	JJ.....	2,027	2,400	01/30/2013	01/29/2016
3135G0	VR	1	FEDERAL NATIONAL MORTGAGE ASSOC.....	..	1	1	2,000,000	99.889	1,997,780	2,000,000	2,000,000	.....	.....	.....	.....	.....0.500	0.500	MS.....	2,583	5,000	03/22/2013	03/28/2016
3136G1	RV	3	FEDERAL NATIONAL MORTGAGE ASSOC.....	..	.....	.....1	1,000,000	100.057	1,000,570	1,000,000	1,000,000	.....	.....	.....	.....	.....0.950	0.950	AO.....	1,663	2,349	07/24/2013	10/28/2016
31398A	DM	1	FEDERAL NATIONAL MORTGAGE ASSOC.....	..	.....	.....1	7,235,703	114.351	8,004,570	7,000,000	7,098,966	.....	.....(25,983)	.....	.....	.....5.375	4.928	JD.....	19,858	376,250	04/25/2008	06/12/2017
46246K	J2	9	IOWA FINANCE AUTHORITY REVENUE.....	..	.....	..1FE	1,812,282	102.483	1,793,452	1,750,000	1,750,000	.....	.....(62,282)	.....	.....	.....3.730	3.730	FA.....	27,198	.....	09/17/2013	08/01/2021
469487	CN	0	JACKSONVILLE FLORIDA SPECIAL REVENUE.....	..	.....	..1FE	2,397,890	108.442	2,385,724	2,200,000	2,200,000	.....	.....(197,890)	.....	.....	.....4.990	4.990	AO.....	27,445	54,890	09/13/2013	10/01/2021
607167	DW	0	MOBILE ALA INDL DEV BRD POLLUTION REVENUE.....	..	.....	..1FE	2,000,000	105.538	2,110,760	2,000,000	2,000,000	.....	.....	.....	.....	.....5.000	5.000	JD.....	8,333	100,000	03/03/2008	06/01/2034
613741	EX	1	MONTGOMERY COUNTY VIRGINIA ECONOMIC DEVELOPMENT.....	..	.....	..1FE	2,667,665	98.674	2,629,662	2,665,000	2,667,608	.....	.....(57)	.....	.....	.....2.950	2.933	JD.....	6,551	6,770	11/05/2013	06/01/2020
677561	HA	3	OHIO ST HOSPITAL FACILITY REVENUE.....	..	.....	..1FE	1,080,930	111.332	1,113,320	1,000,000	1,035,544	.....	.....(10,997)	.....	.....	.....5.000	3.737	JJ.....	25,000	50,000	08/11/2009	01/01/2017
742651	DK	5	PRIVATE EXPORT FUNDING CORPORATION.....	..	.....	.....1	997,510	102.987	1,029,870	1,000,000	998,580	.....	.....339	.....	.....	.....2.250	2.288	JD.....	1,000	22,500	10/06/2010	12/15/2017
842475	WF	8	SOUTHERN CALIFORNIA PUBLIC POWER AUTHORITY.....	..	.....	..1FE	2,421,560	116.361	2,327,220	2,000,000	2,243,816	.....	.....(67,562)	.....	.....	.....6.930	3.096	MN.....	17,710	138,600	04/19/2011	05/15/2017
880591	DS	8	TENNESSEE VALLEY AUTHORITY.....	..	.....	.....1	2,865,402	111.656	3,014,712	2,700,000	2,769,093	.....	.....(21,624)	.....	.....	.....4.875	3.949	JD.....	5,850	131,625	03/17/2009	12/15/2016
2599999	U.S. Special Revenue & Assessment Obligations - Issuer Obligations.....		.....	.....	.....	.....	.....164,319,432	XXX.....	169,104,579	160,880,000	161,690,232	0	(857,714)	.....	.....0	XXX.....	XXX.....	XXX...	1,349,095	5,521,388	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

SCHEDULE D - PART 1

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

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	F o r e i g n	Bond CHAR	NAIC Desig- nation	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 and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31394H QL 8	FHLMC REMIC SERIES 2663 VQ.....					1	2,097,411	100.872	2,064,728	2,046,879	2,051,391		(11,251)			5.000	4.383	MON...	8,529	102,344	07/28/2009	06/15/2022
31394R ZY 8	FHLMC REMIC SERIES 2769 LB.....					1	2,944,765	105.605	3,067,639	2,904,824	2,921,543		131			4.000	3.704	MON...	9,683	116,193	09/01/2009	03/15/2019
31394T YQ 2	FHLMC REMIC SERIES 2770 AU.....					1	1,839,529	105.522	1,894,341	1,795,210	1,814,464		359			4.000	3.471	MON...	5,984	71,808	10/22/2009	03/15/2019
31394W FL 7	FHLMC REMIC SERIES 2773 TB.....					1	2,236,318	105.680	2,341,390	2,215,547	2,223,767		(612)			4.000	3.818	MON...	7,385	88,622	08/26/2009	04/15/2019
31394W YN 2	FHLMC REMIC SERIES 2783 AY.....					1	1,993,243	105.473	2,069,672	1,962,276	1,974,286		208			4.000	3.697	MON...	6,541	78,491	04/23/2009	04/15/2019
31394W GS 1	FHLMC REMIC SERIES 2784 HJ.....					1	2,899,506	105.754	3,064,428	2,897,695	2,898,467		18			4.000	3.987	MON...	9,659	115,908	07/17/2009	04/15/2019
31394W AF 5	FHLMC REMIC SERIES 2786 BC.....					1	2,139,961	105.623	2,189,806	2,073,229	2,103,276		1,019			4.000	3.295	MON...	6,911	82,929	12/21/2009	04/15/2019
31394Y F3 3	FHLMC REMIC SERIES 2796 LB.....					1	1,178,469	108.519	1,246,531	1,148,675	1,165,699		(944)			4.500	3.847	MON...	4,308	51,690	05/20/2009	05/15/2024
31395F H7 2	FHLMC REMIC SERIES 2855 WN.....					1	1,857,853	105.499	1,831,256	1,735,804	1,813,990		2,141			4.000	1.780	MON...	5,786	69,432	07/15/2010	09/15/2019
31395J MW 3	FHLMC REMIC SERIES 2892 DB.....					1	2,037,723	106.668	2,152,078	2,017,548	2,025,388		(191)			4.500	4.295	MON...	7,566	90,790	12/19/2008	11/15/2019
31395U RE 3	FHLMC REMIC SERIES 2977 AY.....					1	2,496,800	107.954	2,601,890	2,410,184	2,459,549		(2,031)			4.500	3.634	MON...	9,038	108,458	02/08/2010	05/15/2025
31396E TN 6	FHLMC REMIC SERIES 3075 PD.....					1	2,350,358	105.516	2,402,667	2,277,065	2,299,416		(2,118)			5.500	4.836	MON...	10,437	125,239	01/22/2009	01/15/2035
31396H 6E 4	FHLMC REMIC SERIES 3102 PJ.....					1	1,757,612	102.378	1,738,821	1,698,432	1,708,221		(4,170)			5.000	4.187	MON...	7,077	84,922	02/10/2009	05/15/2034
3137GA LA 3	FHLMC REMIC SERIES 3736 QB.....					1	3,956,250	106.754	4,270,160	4,000,000	3,975,473		2,844			4.000	4.203	MON...	13,333	160,000	02/14/2011	05/15/2037
3137GA T2 3	FHLMC REMIC SERIES 3742 EA.....					1	817,482	103.506	825,128	797,179	813,943		1,138			3.500	2.110	MON...	2,325	27,901	12/10/2010	10/15/2024
3137A2 SC 6	FHLMC REMIC SERIES 3759 AB.....					1	1,897,379	104.820	1,918,392	1,830,177	1,880,866		14,473			4.000	2.644	MON...	6,101	73,207	01/19/2011	02/15/2029
3137A2 TH 4	FHLMC REMIC SERIES 3759 LW.....					1	3,920,625	104.020	4,094,227	3,936,000	3,925,626		(72)			4.000	4.056	MON...	13,120	157,440	01/19/2011	08/15/2036
3137AB KB 6	FHLMC REMIC SERIES 3874 PD.....					1	1,705,771	102.410	1,683,233	1,643,622	1,694,666		6,796			3.000	1.265	MON...	4,109	49,309	08/26/2011	06/15/2038
3137AE LS 2	FHLMC REMIC SERIES 3910 JC.....					1	4,039,480	99.290	3,923,742	3,951,799	4,026,734		(9,307)			2.000	1.418	MON...	6,586	79,036	09/19/2012	12/15/2037
3137AG 6Y 1	FHLMC REMIC SERIES 3934 EL.....					1	2,657,432	103.668	2,662,750	2,568,537	2,668,167		18,949			3.000	1.652	MON...	6,421	77,056	11/28/2011	12/15/2025
3137AJ 6A 7	FHLMC REMIC SERIES 3955 BA.....					1	3,708,792	102.254	3,611,798	3,532,183	3,687,959		4,599			3.500	2.272	MON...	10,302	123,626	12/14/2011	02/15/2041
3137AJ HW 7	FHLMC REMIC SERIES 3960 YH.....					1	4,123,412	98.945	3,992,572	4,035,143	4,111,597		(8,428)			2.000	1.465	MON...	6,725	80,703	09/20/2012	08/15/2040
3137AL TS 8	FHLMC REMIC SERIES 3996 GN.....					1	4,428,027	103.729	4,419,144	4,260,279	4,385,138		(18,247)			3.000	2.070	MON...	10,651	127,808	02/28/2012	11/15/2038
3137AP BF 6	FHLMC REMIC SERIES 4033 ED.....					1	3,707,799	100.236	3,556,507	3,548,133	3,684,402		(18,590)			2.500	1.516	MON...	7,392	88,703	10/18/2012	10/15/2036
3137AS Q8 0	FHLMC REMIC SERIES 4088 PA.....					1	3,759,601	99.188	3,559,974	3,589,118	3,745,589		(4,938)			3.000	2.152	MON...	8,973	107,674	10/24/2012	12/15/2040
3137AV 2S 5	FHLMC REMIC SERIES 4122 PA.....					1	6,359,376	94.955	5,998,245	6,316,934	6,354,131		(4,594)			1.500	1.354	MON...	7,896	94,754	11/26/2012	02/15/2042
3137AW 6M 2	FHLMC REMIC SERIES 4125 KP.....					1	6,828,593	97.003	6,395,115	6,592,698	6,795,111		(32,825)			2.500	1.739	MON...	13,735	164,817	12/17/2012	05/15/2041
3137AW VA 0	FHLMC REMIC SERIES 4145 UC.....					1	6,437,317	93.762	6,064,183	6,467,634	6,439,285		1,968			1.500	1.581	MON...	8,085	72,761	03/20/2013	12/15/2027
3137B0 TR 5	FHLMC REMIC SERIES 4186 MC.....					1	6,874,850	95.146	6,829,254	7,177,657	6,888,126		13,276			1.500	2.396	MON...	8,972	44,860	07/22/2013	03/15/2028
3137B1 MQ 2	FHLMC REMIC SERIES 4198 QD.....					1	5,775,674	96.628	5,507,768	5,699,971	5,771,551		(4,123)			2.000	1.745	MON...	9,500	66,500	05/22/2013	01/15/2033
3137B2 BC 3	FHLMC REMIC SERIES 4199 YV.....					1	6,881,574	101.757	6,769,772	6,652,881	6,871,295		(10,279)			3.500	2.673	MON...	19,404	77,617	08/27/2013	05/15/2026
3137B1 XV 9	FHLMC REMIC SERIES 4204 HA.....					1	5,567,039	99.180	5,495,629	5,541,065	5,567,044		5			2.500	2.401	MON...	11,544	34,632	09/25/2013	05/15/2028
31416W 6C 1	FN AB1766.....					1	1,673,731	104.641	1,686,073	1,611,293	1,682,030		15,114			3.500	2.249	MON...	4,700	56,395	11/01/2010	11/01/2025
31415Y LW 7	FNMA PASS-THRU POOL 993241.....					1	1,594,821	106.065	1,608,603	1,516,620	1,603,327		15,586			4.000	2.113	MON...	5,055	60,665	09/15/2010	06/01/2024
31381Q BW 5	FNMA PASS-THRU 467253.....					1	4,830,097	107.044	5,128,659	4,791,169	4,809,580		(6,417)			3.640	3.451	MON...	14,533	176,810	04/08/2011	02/01/2018
31417Y GK 7	FNMA PASS-THRU 15 YEAR.....					1	2,060,343	106.066	2,115,255	1,994,282	2,062,221		11,321			4.000	2.892	MON...	6,648	79,771	01/25/2011	10/01/2024
31393Y YS 8	FNMA REMIC TRUST 2004-45 VB.....					1	263,186	100.180	260,003	259,536	259,670		(473)			4.500	4.084	MON...	973	11,679	08/28/2009	10/25/2028
31394B MD 3	FNMA REMIC TRUST 2004-89 AQ.....					1	3,838,260	108.013	4,052,115	3,751,507	3,796,772		962			4.500	4.000	MON...	14,068	168,818	02/24/2010	12/25/2024
31396L JT 8	FNMA REMIC TRUST 2006-102 PD.....					1	14,563	99.940	14,234	14,243	14,243		(68)			5.000	4.374	MON...	59	712	03/18/2009	01/25/2035
31398F JG 7	FNMA REMIC TRUST 2009-80 MA.....					1	1,027,499	103.057	1,011,194	981,199	1,004,974		(1,584)			4.000	1.868	MON...	3,271	39,248	09/24/2010	04/25/2027
31398N BS 2	FNMA REMIC TRUST 2010-102 DE.....					1	5,691,544	101.947	5,565,812	5,459,515	5,670,732		(20,813)			3.000	1.564	MON...	13,649	150,137	01/22/2013	06/25/2029
31398S TN 3	FNMA REMIC TRUST 2010-146 PC.....					1	5,131,250	106.338	5,316,900	5,000,000	5,072,330		(13,167)			4.000	3.505	MON...	16,667	200,000	03/18/2011	09/25/2036

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				
			F	o	r			Rate				Unrealized	Current	Current	Total		Effective	When	Admitted	Amount						
			e	i	e	NA/IC	Used	Fair			Valuation	Year's	Year's	Foreign		Rate	Rate	Paid	Amount	Received	Acquired	Stated				
			g	n	CHAR	Designation	to	Value	Value	Par	Book/Adjusted	Other-Than-	Amortization)/	Exchange		of	of		Due and	During		Contractual				
			n				Obtain			Value	Carrying	Temporary	Accretion	Change in					Accrued	Year		Maturity				
CUSIP Identification			Code				Fair				Value	Impairment		B./A.C.V.								Date				
3136A1	EJ	0	FNMA REMIC TRUST 2011-104A.....	.....	..	.....1	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	MON.....	.....	.....	11/29/2011	04/25/2026				
3136A2	AR	4	FNMA REMIC TRUST 2011-110 EC.....	.....	..	.....1	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	MON.....	.....	.....	02/25/2013	04/25/2041				
3136A2	MY	6	FNMA REMIC TRUST 2011-128 QB.....	.....	..	.....1	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	MON.....	.....	.....	07/09/2012	03/25/2039				
31397S	XM	1	FNMA REMIC TRUST 2011-40 KA.....	.....	..	.....1	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	MON.....	.....	.....	06/15/2011	03/25/2026				
31397U	RJ	0	FNMA REMIC TRUST 2011-63 MV.....	.....	..	.....1	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	MON.....	.....	.....	07/22/2011	07/25/2024				
3136A0	LP	0	FNMA REMIC TRUST 2011-70 ND.....	.....	..	.....1	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	MON.....	.....	.....	10/20/2011	04/25/2037				
3136A8	ZR	4	FNMA REMIC TRUST 2012-103 DA.....	.....	..	.....1	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	MON.....	.....	.....	08/15/2012	10/25/2041				
3136A3	TS	0	FNMA REMIC TRUST 2012-11 PN.....	.....	..	.....1	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	MON.....	.....	.....	01/19/2012	11/25/2040				
3136AA	6K	6	FNMA REMIC TRUST 2012-151 YA.....	.....	..	.....1	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	MON.....	.....	.....	04/22/2013	01/25/2028				
3136A3	X9	7	FNMA REMIC TRUST 2012-3 BA.....	.....	..	.....1	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	MON.....	.....	.....	01/18/2012	04/25/2040				
3136A5	XR	2	FNMA REMIC TRUST 2012-30 PB.....	.....	..	.....1	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	MON.....	.....	.....	03/19/2012	10/25/2040				
3136A4	2C	2	FNMA REMIC TRUST 2012-34 PB.....	.....	..	.....1	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	MON.....	.....	.....	03/27/2012	01/25/2032				
3136A5	P6	7	FNMA REMIC TRUST 2012-53 PB.....	.....	..	.....1	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	MON.....	.....	.....	07/16/2012	02/25/2041				
3136A6	4N	1	FNMA REMIC TRUST 2012-72 QE.....	.....	..	.....1	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	MON.....	.....	.....	07/17/2012	01/25/2038				
3136A7	5E	8	FNMA REMIC TRUST 2012-96 PD.....	.....	..	.....1	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	MON.....	.....	.....	08/27/2012	07/25/2041				
3136AG	2Y	7	FNMA REMIC TRUST 2013-116 VC.....	.....	..	.....1	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	MON.....	.....	.....	11/22/2013	04/25/2033				
3136AH	HH	6	FNMA REMIC TRUST 2013-120 VC.....	.....	..	.....1	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	MON.....	.....	.....	11/22/2013	08/25/2033				
3136AD	EY	1	FNMA REMIC TRUST 2013-36 AB.....	.....	..	.....1	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	MON.....	.....	.....	10/23/2013	05/25/2032				
3136AE	Z4	2	FNMA REMIC TRUST 2013-70 VA.....	.....	..	.....1	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	MON.....	.....	.....	06/21/2013	08/25/2026				
2699999 U.S. Special Revenue - Residential Mortgage-Backed Securities.....							.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	XXX.....	.....	.....	.....	.....				
3199999 Total - U.S. Special Revenue & Special Assessment Obligations.....							.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	XXX.....	.....	.....	.....	.....				

Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations

001055	AH	5	AFLAC INC.....	..	..	1FE	2,059,580	103.191	2,063,820	2,000,000	2,041,434	.....	.....(12,828)	.....	.....	.....2.650	1.967	FA.....	20,022	53,000	08/29/2012	02/15/2017
009158	AP	1	AIR PRODUCTS & CHEMICALS INC.....	..	..	1FE	4,351,702	108.228	4,118,075	3,805,000	4,302,530	.....	.....(49,172)	.....	.....	.....4.375	1.918	FA.....	60,114	83,234	05/28/2013	08/21/2019
010392	ER	5	ALABAMA POWER CO.....	..	..	1FE	498,750	108.508	542,540	500,000	499,608	.....	.....178	.....	.....	.....5.200	5.241	JJ.....	11,989	26,000	08/11/2008	01/15/2016
010392	FE	3	ALABAMA POWER CO.....	..	..	1FE	1,047,753	101.893	1,069,877	1,050,000	1,048,257	.....	.....198	.....	.....	.....3.950	3.976	JD.....	3,456	41,475	05/18/2011	06/01/2021
025816	AY	5	AMERICAN EXPRESS CO.....	..	..	1FE	1,000,140	119.484	1,194,840	1,000,000	1,000,071	.....	.....(14)	.....	.....	.....7.000	6.998	MS.....	19,833	70,000	03/13/2008	03/19/2018
0258M0	DA	4	AMERICAN EXPRESS CREDIT CORP.....	..	..	1FE	1,005,500	103.486	1,034,860	1,000,000	1,001,959	.....	.....(1,108)	.....	.....	.....2.750	2.632	MS.....	8,097	27,500	09/16/2010	09/15/2015
0258M0	DC	0	AMERICAN EXPRESS CREDIT CORP.....	..	..	1FE	999,470	104.488	1,044,880	1,000,000	999,689	.....	.....108	.....	.....	.....2.800	2.812	MS.....	7,933	28,000	12/12/2011	09/19/2016
02666Q	J7	9	AMERICAN HONDA FINANCE CORP.....	..	..	1FE	997,360	101.631	1,016,310	1,000,000	997,880	.....	.....232	.....	.....	.....3.800	3.832	MS.....	10,661	38,000	09/13/2011	09/20/2021
03076C	AB	2	AMERIPRISE FINANCIAL INC.....	..	1	1FE	503,943	108.608	539,782	497,000	498,611	.....	.....(796)	.....	.....	.....5.650	5.466	MN.....	3,588	41,422	12/16/2005	11/15/2015
035229	CU	5	ANHEUSER BUSCH CO INC.....	..	R	1FE	499,325	100.151	500,755	500,000	499,997	.....	.....82	.....	.....	.....4.950	4.967	JJ.....	11,413	24,750	12/04/2003	01/15/2014
03523T	BP	2	ANHEUSER BUSCH INBEV WORLDWIDE.....	..	R	1FE	995,180	92.497	924,970	1,000,000	995,814	.....	.....433	.....	.....	.....2.500	2.555	JJ.....	11,528	24,931	07/11/2012	07/15/2022
037411	AN	5	APACHE CORP.....	..	..	1FE	2,831,400	116.302	2,907,550	2,500,000	2,655,908	.....	.....(33,375)	.....	.....	.....7.000	5.282	FA.....	72,917	175,000	01/15/2008	02/01/2018
037411	AS	4	APACHE CORP.....	..	..	1FE	499,750	112.389	561,945	500,000	499,904	.....	.....28	.....	.....	.....5.625	5.632	JJ.....	12,969	28,125	10/02/2007	01/15/2017
037833	AK	6	APPLE INC.....	..	..	1FE	1,678,264	89.921	1,546,641	1,720,000	1,678,751	.....	.....488	.....	.....	.....2.400	2.704	MN.....	6,651	15,540	11/22/2013	05/03/2023
039483	AY	8	ARCHER DANIELS MIDLAND CO.....	..	..	1FE	1,967,540	113.026	2,260,520	2,000,000	1,983,826	.....	.....3,317	.....	.....	.....5.450	5.669	MS.....	32,094	109,000	06/11/2008	03/15/2018
046353	AF	5	ASTRAZENECA PLC.....	..	R	1FE	1,015,606	97.162	971,620	1,000,000	1,012,892	.....	.....(2,130)	.....	.....	.....1.950	1.712	MS.....	5,579	19,500	09/21/2012	09/18/2019
00206R	AV	4	AT&T INC.....	..	..	1FE	506,500	102.670	513,350	500,000	502,214	.....	.....(1,326)	.....	.....	.....2.500	2.221	FA.....	4,722	12,500	09/07/2010	08/15/2015
00206R	AZ	5	AT&T INC.....	..	..	1FE	1,408,693	101.310	1,276,506	1,260,000	1,388,207	.....	.....(15,150)	.....	.....	.....3.875	2.406	FA.....	18,445	48,825	08/22/2012	08/15/2021
00206R	BM	3	AT&T INC.....	..	..	1FE	998,600	98.585	985,850	1,000,000	998,826	.....	.....226	.....	.....	.....1.400	1.431	JD.....	1,167	13,611	03/20/2013	12/01/2017
00206R	BR	2	AT&T INC.....	..	..	1FE	500,600	99.492	497,460	500,000	500,428	.....	.....(172)	.....	.....	.....0.900	0.859	FA.....	1,738	2,250	02/22/2013	02/12/2016

E10.4

SCHEDULE D - PART 1

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

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description	Code	F o r e i g n	Bond CHAR	NAIC Design- ation	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 and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
054303 AW	2	AVON PRODUCTS INC.....				.2FE	987,460	109.179	1,091,790	1,000,000	992,512		1,178			6.500	6.674	MS.....	21,667	65,000	02/25/2009	03/01/2019
06051G ED	7	BANK AMERICA FUNDING CORP.....				.1FE	504,850	104.531	522,655	500,000	501,751		(1,002)			3.700	3.482	MS.....	6,167	18,500	10/15/2010	09/01/2015
06406H BX	6	BANK OF NEW YORK.....				.1FE	999,150	103.278	1,032,780	1,000,000	999,552		167			2.300	2.318	JJ.....	9,775	23,000	07/21/2011	07/28/2016
06406H BN	8	BANK OF NEW YORK.....				.1FE	507,600	102.693	513,465	500,000	501,775		(1,661)			3.100	2.751	JJ.....	7,147	15,500	05/13/2010	01/15/2015
06406H BP	3	BANK OF NEW YORK.....				.1FE	506,100	107.763	538,815	500,000	504,021		(569)			4.600	4.447	JJ.....	10,606	23,000	02/10/2010	01/15/2020
064149 C8	8	BANK NOVA SCOTIA HALIFAX.....		I.		.1FE	1,006,880	107.630	1,076,300	1,000,000	1,005,248		(627)			4.375	4.288	JJ.....	20,417	43,750	04/20/2011	01/13/2021
064159 CU	8	BANK OF NOVA SCOTIA.....		I.		.1FE	1,005,330	99.061	990,610	1,000,000	1,005,177		(153)			2.050	1.937	AO.....	3,474		11/07/2013	10/30/2018
06423A AV	5	BANK ONE CORP.....				.1FE	1,901,520	105.346	2,106,920	2,000,000	1,981,358		13,115			4.900	5.636	AO.....	16,606	98,000	10/25/2006	04/30/2015
071813 AU	3	BAXTER INTERNATIONAL INC.....				.1FE	1,848,180	104.825	2,096,500	2,000,000	1,966,414		26,034			4.625	6.089	MS.....	27,236	92,500	11/18/2008	03/15/2015
071813 AY	5	BAXTER INTERNATIONAL INC.....				.1FE	490,625	113.203	566,015	500,000	495,193		934			5.375	5.624	JD.....	2,240	26,875	06/23/2008	06/01/2018
071813 BF	5	BAXTER INTERNATIONAL INC.....				.1FE	1,504,095	90.649	1,359,735	1,500,000	1,503,687		(381)			2.400	2.368	FA.....	13,600	36,200	12/05/2012	08/15/2022
054937 AE	7	BB&T CORP.....				.1FE	954,750	108.051	1,080,510	1,000,000	988,568		5,304			5.200	5.820	JD.....	1,156	52,000	05/05/2006	12/23/2015
05531F AG	8	BB&T CORP.....			1	.1FE	512,500	104.571	522,855	500,000	505,948		(2,689)			3.200	2.620	MS.....	4,711	16,000	07/07/2011	03/15/2016
07385T AJ	5	BEAR STEARNS & CO INC.....				.1FE	1,020,970	104.452	1,044,520	1,000,000	1,002,517		(2,741)			5.700	5.401	MN.....	7,283	57,000	12/07/2005	11/15/2014
073902 KF	4	BEAR STEARNS & CO INC.....				.1FE	477,480	107.862	539,310	500,000	494,627		2,699			5.300	5.928	AO.....	4,490	26,500	05/05/2006	10/30/2015
073902 RU	4	BEAR STEARNS & CO INC.....				.1FE	997,260	119.737	1,197,370	1,000,000	998,642		276			7.250	7.289	FA.....	30,208	72,500	01/29/2008	02/01/2018
079860 AG	7	BELLSOUTH CORP.....				.1FE	501,480	103.261	516,305	500,000	500,137		(185)			5.200	5.160	MS.....	7,656	26,000	03/17/2005	09/15/2014
084664 AM	3	BERKSHIRE HATHAWAY FINANCIAL CORP.....				.1FE	493,250	102.494	512,470	500,000	499,469		946			5.100	5.302	JJ.....	11,758	25,500	03/14/2006	07/15/2014
084670 BC	1	BERKSHIRE HATHAWAY FINANCIAL CORP.....				.1FE	1,565,520	103.103	1,546,545	1,500,000	1,562,649		(2,871)			3.750	3.130	FA.....	21,250	28,125	08/08/2013	08/15/2021
055451 AU	2	BHP BILLITON FINANCE USA LTD.....		R		.1FE	1,098,647	100.434	1,104,774	1,100,000	1,098,677		30			3.850	3.865	MS.....	10,705		09/25/2013	09/30/2023
09247X AC	5	BLACKROCK INC.....				.1FE	3,996,987	116.027	4,641,080	4,000,000	3,998,659		312			6.250	6.260	MS.....	73,611	250,000	09/26/2007	09/15/2017
09256B AA	5	BLACKSTONE HOLDINGS FINANCE L L C.....				.1FE	6,139,900	116.770	5,838,500	5,000,000	6,030,318		(109,582)			6.625	2.656	FA.....	125,139	165,625	05/07/2013	08/15/2019
05574L PT	9	BNP PARIBAS / BNP PARIBAS US.....		R		.1FE	1,512,650	101.875	1,528,125	1,500,000	1,512,499		(151)			2.700	2.511	FA.....	14,738		11/26/2013	08/20/2018
097023 AW	5	BOEING CO.....				.1FE	500,000	117.785	588,925	500,000	500,000					6.000	6.000	MS.....	8,833	30,000	03/11/2009	03/15/2019
10138M AG	0	BOTTLING GROUP LLC.....				.1FE	495,925	110.163	550,815	500,000	498,740		511			5.500	5.621	AO.....	6,875	27,500	08/23/2007	04/01/2016
05565Q BZ	0	BP CAPITAL MARKETS P L C.....		R		.1FE	1,508,375	96.926	1,453,890	1,500,000	1,506,295		(2,004)			3.245	3.192	MN.....	7,436	16,225	11/26/2013	05/06/2022
10513K AA	2	BRANCH BROKERAGE & TRADING CO.....				.1FE	2,027,940	111.254	2,225,080	2,000,000	2,009,124		(3,049)			5.625	5.441	MS.....	33,125	112,500	09/29/2006	09/15/2016
110122 AT	5	BRISTOL MYERS SQUIBB CO.....				.1FE	492,170	88.515	442,575	500,000	493,161		713			2.000	2.176	FA.....	4,167	10,028	07/27/2012	08/01/2022
13342B AC	9	CAMERON INTERNATIONAL CORP.....				.2FE	1,793,850	116.294	1,744,410	1,500,000	1,762,348		(31,503)			6.375	2.296	JJ.....	44,094	47,813	06/03/2013	07/15/2018
134429 AW	9	CAMPBELL SOUP CO.....				.2FE	994,900	101.841	1,018,410	1,000,000	996,087		448			4.250	4.313	AO.....	8,972	42,500	03/31/2011	04/15/2021
14149Y AH	1	CARDINAL HEALTH INC.....				.2FE	828,257	112.580	830,840	738,000	794,907		(13,114)			5.850	3.735	JD.....	1,919	43,173	05/18/2011	12/15/2017
14912L 2Y	6	CATERPILLAR FINANCIAL SERVICES.....				.1FE	993,430	109.572	1,095,720	1,000,000	998,151		766			5.500	5.590	MS.....	16,194	55,000	09/21/2006	03/15/2016
14912L 3U	3	CATERPILLAR FINANCIAL SERVICES.....				.1FE	1,021,215	113.668	1,136,680	1,000,000	1,010,506		(2,137)			5.450	5.174	AO.....	11,506	54,500	05/27/2008	04/15/2018
14912L 4E	8	CATERPILLAR FINANCIAL SERVICES.....				.1FE	2,559,276	122.923	2,458,460	2,000,000	2,504,198		(55,078)			7.150	1.954	FA.....	54,022	71,500	05/28/2013	02/15/2019
12527G AA	1	CF INDUSTRIES INC.....				.2FE	2,458,440	115.981	2,319,620	2,000,000	2,365,195		(79,009)			6.875	2.412	MN.....	22,917	137,500	10/25/2012	05/01/2018
17275R AC	6	CISCO SYSTEMS INC.....				.1FE	4,033,770	110.013	4,400,520	4,000,000	4,009,328		(4,011)			5.500	5.384	FA.....	78,833	220,000	11/15/2006	02/22/2016
17275R AE	2	CISCO SYSTEMS INC.....				.1FE	509,305	112.483	562,415	500,000	505,300		(895)			4.950	4.715	FA.....	9,350	24,750	02/10/2009	02/15/2019
172967 CQ	2	CITIGROUP INC.....				.2FE	504,345	102.848	514,240	500,000	500,392		(532)			5.000	4.886	MS.....	7,361	25,000	01/27/2005	09/15/2014
172967 EM	9	CITIGROUP INC.....				.1FE	497,860	115.271	576,355	500,000	499,012		218			6.125	6.183	MN.....	3,403	30,625	11/14/2007	11/21/2017
191216 AV	2	COCA COLA CO.....				.1FE	999,130	100.160	1,001,600	1,000,000	999,313		78			3.300	3.310	MS.....	11,000	33,000	08/03/2011	09/01/2021
19416Q DY	3	COLGATE PALMOLIVE CO.....				.1FE	985,540	94.113	941,130	1,000,000	988,343		1,317			2.450	2.615	MN.....	3,131	24,500	11/03/2011	11/15/2021
20030N AR	2	COMCAST CORP.....				.1FE	2,437,160	114.699	2,293,980	2,000,000	2,342,768		(79,875)			5.875	1.566	FA.....	44,389	117,500	10/25/2012	02/15/2018

SCHEDULE D - PART 1

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

E10.6

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description	Code	g n	Bond CHAR	NAIC Designation	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 and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
200340	AL	1	COMERICA INC.....	.....	.....	.2FE	916,070	104.966	1,049,660	1,000,000	984,538	.....	.....10,806	.....	.....	.....4.800	6.023	MN.....	8,000	48,000	05/05/2006	05/01/2015
20825C	AN	4	CONOCOPHILLIPS.....	.....	.....	.1FE	999,910	112.840	1,128,400	1,000,000	999,955	.....	.....9	.....	.....	.....5.200	5.201	MN.....	6,644	52,000	05/05/2008	05/15/2018
20826F	AA	4	CONOCOPHILLIPS CO.....	.....	.....1	.1FE	999,500	91.061	910,610	1,000,000	999,546	.....	.....45	.....	.....	.....2.400	2.406	JD.....	1,067	24,533	12/21/2012	12/15/2022
216871	AD	5	COOPER U S INC.....	.....	.....	.2FE	2,048,280	105.714	2,114,280	2,000,000	2,011,404	.....	.....(8,621)	.....	.....	.....5.450	4.974	AO.....	27,250	109,000	04/29/2009	04/01/2015
22160K	AC	9	COSTCO WHOLESALE CORP.....	.....	.....	.1FE	998,410	112.329	1,123,290	1,000,000	999,397	.....	.....167	.....	.....	.....5.500	5.521	MS.....	16,194	55,000	02/13/2007	03/15/2017
126650	BH	2	CVS CAREMARK CORPORATION.....	.....	.....1	.2FE	1,189,117	113.411	1,144,317	1,009,000	1,129,722	.....	.....(33,728)	.....	.....	.....5.750	2.103	JD.....	4,835	58,017	03/22/2012	06/01/2017
235851	AG	7	DANAHER CORP.....	.....	.....	.1FE	2,090,720	113.995	2,279,900	2,000,000	2,042,727	.....	.....(9,318)	.....	.....	.....5.625	5.034	JJ.....	51,875	112,500	03/20/2008	01/15/2018
235851	AM	4	DANAHER CORP.....	.....	.....1	.1FE	513,250	103.467	517,335	500,000	510,303	.....	.....(1,229)	.....	.....	.....3.900	3.574	JD.....	433	19,500	07/15/2011	06/23/2021
244199	BB	0	DEERE & CO.....	.....	.....	.1FE	2,211,706	102.052	2,041,040	2,000,000	2,014,358	.....	.....(43,807)	.....	.....	.....6.950	4.650	AO.....	25,483	139,000	01/30/2009	04/25/2014
24422E	QF	9	DEERE JOHN CAPITAL CORP.....	.....	.....	.1FE	993,800	112.007	1,120,070	1,000,000	997,480	.....	.....681	.....	.....	.....5.500	5.585	AO.....	11,917	55,000	10/16/2007	04/13/2017
250847	EJ	5	DETROIT EDISON CO.....	.....	.....1	.1FE	998,440	93.787	937,870	1,000,000	998,653	.....	.....140	.....	.....	.....2.650	2.668	JD.....	1,178	26,500	06/19/2012	06/15/2022
25468P	CB	0	DISNEY WALT CO.....	.....	.....	.1FE	2,661,925	116.232	2,905,800	2,500,000	2,575,015	.....	.....(16,841)	.....	.....	.....5.875	5.033	JD.....	6,528	146,875	03/19/2008	12/15/2017
260003	AE	8	DOVER CORP.....	.....	.....	.1FE	3,940,420	107.193	4,394,913	4,100,000	4,061,681	.....	.....19,855	.....	.....	.....4.875	5.430	AO.....	42,196	199,875	11/03/2006	10/15/2015
26138E	AQ	2	DR PEPPER SNAPPLE GROUP INC.....	.....	.....	.2FE	2,030,814	94.223	1,938,167	2,057,000	2,033,610	.....	.....2,795	.....	.....	.....2.000	2.202	JJ.....	18,970	26,855	03/21/2013	01/15/2020
263534	BX	6	DU PONT E I DE NEMOURS & CO.....	.....	.....	.1FE	2,466,080	104.875	2,621,875	2,500,000	2,492,418	.....	.....5,945	.....	.....	.....4.750	5.012	MS.....	34,965	118,750	02/18/2009	03/15/2015
263534	BZ	1	DU PONT E I DE NEMOURS & CO.....	.....	.....	.1FE	990,690	109.161	1,091,610	1,000,000	993,905	.....	.....853	.....	.....	.....4.625	4.742	JJ.....	21,326	46,250	12/15/2009	01/15/2020
26442C	AD	6	DUKE ENERGY CAROLINAS LLC.....	.....	.....	.1FE	499,265	112.679	563,395	500,000	499,639	.....	.....73	.....	.....	.....5.100	5.119	AO.....	5,383	25,500	04/09/2008	04/15/2018
26442C	AG	9	DUKE ENERGY CAROLINAS LLC.....	.....	.....	.1FE	498,550	121.848	609,240	500,000	499,169	.....	.....138	.....	.....	.....7.000	7.041	MN.....	4,472	35,000	11/12/2008	11/15/2018
263901	AC	4	DUKE ENERGY INDIANA INC.....	.....	.....	.1FE	971,250	103.662	1,036,620	1,000,000	978,983	.....	.....2,748	.....	.....	.....3.750	4.120	JJ.....	17,292	37,500	01/28/2011	07/15/2020
278058	DC	3	EATON CORP.....	.....	.....	.2FE	2,326,536	111.375	2,673,000	2,400,000	2,370,837	.....	.....8,066	.....	.....	.....5.300	5.720	MS.....	37,453	127,200	08/23/2007	03/15/2017
278642	AB	9	EBAY INC.....	.....	.....	.1FE	1,972,472	101.952	2,039,040	2,000,000	1,989,698	.....	.....5,606	.....	.....	.....1.625	1.919	AO.....	6,861	32,500	11/12/2010	10/15/2015
278642	AE	3	EBAY INC.....	.....	.....	.1FE	1,123,526	91.973	1,034,696	1,125,000	1,123,717	.....	.....132	.....	.....	.....2.600	2.615	JJ.....	13,488	28,519	07/19/2012	07/15/2022
29157T	AA	4	EMORY UNIVERSITY.....	.....	.....	.1FE	1,647,330	116.190	1,742,850	1,500,000	1,595,426	.....	.....(14,553)	.....	.....	.....5.625	4.347	MS.....	28,125	84,375	03/19/2010	09/01/2019
29250R	AN	6	ENBRIDGE ENERGY PARTNERS L P.....	.....	.....	.2FE	1,227,020	116.386	1,163,860	1,000,000	1,182,852	.....	.....(40,401)	.....	.....	.....6.500	2.028	AO.....	13,722	65,000	11/27/2012	04/15/2018
29379V	AL	7	ENTERPRISE PRODS OPER LLC.....	.....	.....	.2FE	3,340,018	117.036	3,119,009	2,665,000	3,199,577	.....	.....(118,916)	.....	.....	.....6.650	1.773	AO.....	37,414	177,222	10/25/2012	04/15/2018
31677A	AA	2	FIFTH THIRD BANK CINCINNATI.....	.....	.....	.2FE	740,220	104.159	1,041,590	1,000,000	740,220	.....	.....	.....	.....	.....4.750	10.460	FA.....	19,792	47,500	10/24/2006	02/01/2015
35177P	AU	1	FRANCE TELECOM SA.....	.....	R	.2FE	994,680	101.922	1,019,220	1,000,000	998,123	.....	.....1,065	.....	.....	.....2.125	2.238	MS.....	6,198	21,250	09/07/2010	09/16/2015
354613	AF	8	FRANKLIN RES INC.....	.....	.....	.1FE	1,727,898	103.138	1,681,149	1,630,000	1,660,479	.....	.....(21,529)	.....	.....	.....3.125	1.754	MN.....	5,801	50,938	10/22/2010	05/20/2015
369550	AU	2	GENERAL DYNAMICS CORP.....	.....	.....	.1FE	988,800	89.787	897,870	1,000,000	989,919	.....	.....1,009	.....	.....	.....2.250	2.377	MN.....	2,875	23,063	11/21/2012	11/15/2022
369622	SM	8	GENERAL ELECTRIC CAPITAL CORP.....	.....	.....	.1FE	1,121,530	111.862	1,118,620	1,000,000	1,102,343	.....	.....(12,392)	.....	.....	.....5.300	3.653	FA.....	20,611	53,000	06/08/2012	02/11/2021
36962G	4R	2	GENERAL ELECTRIC CAPITAL CORP.....	.....	.....	.1FE	436,508	108.379	433,516	400,000	436,022	.....	.....(486)	.....	.....	.....4.375	2.889	MS.....	5,104	.....	11/25/2013	09/16/2020
36962G	P6	5	GENERAL ELECTRIC CAPITAL CORP.....	.....	.....	.1FE	1,916,176	105.041	2,100,820	2,000,000	1,984,522	.....	.....12,392	.....	.....	.....4.875	5.564	MS.....	31,687	97,500	08/22/2007	03/04/2015
369604	BC	6	GENERAL ELECTRIC CO.....	.....	.....	.1FE	998,900	113.194	1,131,940	1,000,000	999,479	.....	.....116	.....	.....	.....5.250	5.265	JD.....	3,646	52,500	05/27/2008	12/06/2017
369604	BE	2	GENERAL ELECTRIC CO.....	.....	.....	.1FE	501,985	100.467	502,335	500,000	501,207	.....	.....(674)	.....	.....	.....0.850	0.713	AO.....	968	4,250	11/05/2012	10/09/2015
370334	BF	0	GENERAL MILLS INC.....	.....	.....	.2FE	502,900	105.437	527,185	500,000	500,594	.....	.....(464)	.....	.....	.....5.200	5.098	MS.....	7,511	26,000	06/09/2008	03/17/2015
377372	AD	9	GLAXOSMITHKLINE CAP INC.....	.....	.....	.1FE	1,990,300	115.114	2,302,280	2,000,000	1,995,069	.....	.....967	.....	.....	.....5.650	5.715	MN.....	14,439	113,000	05/28/2008	05/15/2018
377373	AD	7	GLAXOSMITHKLINE CAP PLC.....	.....	R	.1FE	1,518,815	94.315	1,414,725	1,500,000	1,517,162	.....	.....(1,868)	.....	.....	.....2.850	2.701	MN.....	6,294	42,750	12/05/2012	05/08/2022
38141G	CM	4	GOLDMAN SACHS GROUP INC.....	.....	.....	.1FE	2,002,180	104.225	2,084,500	2,000,000	2,000,283	.....	.....(308)	.....	.....	.....5.500	5.483	MN.....	14,056	110,000	09/29/2006	11/15/2014
38141G	EA	8	GOLDMAN SACHS GROUP INC.....	.....	.....	.1FE	1,219,675	104.459	1,305,738	1,250,000	1,245,768	.....	.....3,854	.....	.....	.....5.125	5.465	JJ.....	29,540	64,063	11/10/2005	01/15/2015
38141G	FG	4	GOLDMAN SACHS GROUP INC.....	.....	.....	.1FE	1,005,690	113.694	1,136,940	1,000,000	1,002,701	.....	.....(575)	.....	.....	.....5.950	5.874	JJ.....	26,940	59,500	01/11/2008	01/18/2018
38259P	AB	8	GOOGLE INC.....	.....	.....	.1FE	1,882,843	104.270	1,981,130	1,900,000	1,886,746	.....	.....1,532	.....	.....	.....3.625	3.734	MN.....	8,035	68,875	05/16/2011	05/19/2021
406216	BD	2	HALLIBURTON CO.....	.....	.....1	.1FE	507,805	96.937	484,685	500,000	507,682	.....	.....(123)	.....	.....	.....3.500	3.307	FA.....	7,097	.....	10/28/2013	08/01/2023

SCHEDULE D - PART 1

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

E10.7

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	F o r e i g n	Bond CHAR	NAIC Design- ation	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 and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
40414L	AA	7	HCP INC.....	..	..	.2FE	2,364,640	116.232	2,324,640	2,000,000	2,278,347		(63,122)			6.700	3.047	JJ.....	56,206	134,000	08/16/2012	01/30/2018
427866	AP	3	HERSHEY CO.....	..	..	.1FE	3,688,028	111.615	4,101,851	3,675,000	3,679,227		(1,436)			5.450	5.403	MS.....	66,762	200,287	10/26/2006	09/01/2016
428236	AM	5	HEWLETT PACKARD CO.....	..	..	.2FE	1,004,920	110.084	1,100,840	1,000,000	1,002,032		(576)			5.400	5.330	MS.....	18,000	54,000	02/14/2008	03/01/2017
428236	AS	2	HEWLETT PACKARD CO.....	..	..	.2FE	2,053,800	111.213	2,224,260	2,000,000	2,025,845		(5,427)			5.500	5.152	MS.....	36,667	110,000	03/13/2008	03/01/2018
438516	AX	4	HONEYWELL INTERNATIONAL INC.....	..	..	.1FE	2,041,820	113.041	2,260,820	2,000,000	2,020,152		(4,245)			5.300	5.029	MS.....	35,333	106,000	03/12/2008	03/01/2018
448055	AC	7	HUSKY ENERGY INC.....	..	I.	.2FE	1,198,500	113.997	1,139,970	1,000,000	1,154,784		(39,978)			6.200	1.859	MS.....	18,256	62,000	11/27/2012	09/15/2017
457153	AE	4	INGRAM MICRO INC.....	..	..	.2FE	2,122,300	106.185	2,123,700	2,000,000	2,080,229		(19,898)			5.250	4.062	MS.....	35,000	105,000	11/02/2011	09/01/2017
458140	AM	2	INTEL CORP.....	..	..	.1FE	1,493,595	92.181	1,382,715	1,500,000	1,494,200		.564			2.700	2.749	JD.....	1,800	40,950	12/04/2012	12/15/2022
459200	GJ	4	INTERNATIONAL BUSINESS MACHINES.....	..	..	.1FE	2,528,125	114.830	2,870,750	2,500,000	2,512,317		(2,919)			5.700	5.551	MS.....	42,354	142,500	10/12/2007	09/14/2017
459200	HP	9	INTERNATIONAL BUSINESS MACHINES.....	..	..	.1FE	1,495,710	97.430	1,461,450	1,500,000	1,495,854		.144			3.375	3.409	FA.....	21,094		08/08/2013	08/01/2023
46623E	JP	5	J P MORGAN CHASE & CO.....	..	..	.1FE	501,140	101.352	506,760	500,000	500,517		(416)			1.875	1.789	MS.....	2,630	9,375	06/29/2012	03/20/2015
478160	AQ	7	JOHNSON & JOHNSON.....	..	..	.1FE	2,126,178	114.143	2,282,860	2,000,000	2,055,694		(13,789)			5.550	4.705	FA.....	41,933	111,000	04/25/2008	08/15/2017
46625H	GY	0	JP MORGAN CHASE & CO.....	..	..	.1FE	499,070	115.148	575,740	500,000	499,560		.94			6.000	6.025	JJ.....	13,833	30,000	12/13/2007	01/15/2018
46625H	HS	2	JPMORGAN CHASE & CO.....	..	..	.1FE	1,048,220	107.496	1,074,960	1,000,000	1,045,971		(2,249)			4.400	3.607	JJ.....	19,433		08/20/2013	07/22/2020
48121C	YK	6	JPMORGAN CHASE BANK.....	..	..	.1FE	497,855	114.412	572,060	500,000	498,970		.238			6.000	6.062	AO.....	7,500	30,000	09/09/2008	10/01/2017
487836	BH	0	KELLOGG CO.....	..	..	.2FE	2,193,437	99.882	2,157,451	2,160,000	2,184,142		(6,930)			1.750	1.410	MN.....	4,620	37,800	08/27/2012	05/17/2017
489170	AD	2	KENNAMETAL INC.....	..	..	.2FE	2,008,060	97.375	1,947,500	2,000,000	2,006,810		(1,085)			2.650	2.586	MN.....	8,833	52,117	11/05/2012	11/01/2019
49306C	AH	4	KEY BANK NA.....	..	..	.2FE	666,980	102.582	1,025,820	1,000,000	666,980					5.800		JJ.....	29,000	58,000	11/16/2004	07/01/2014
49327X	AB	6	KEY BANK NA.....	..	..	.2FE	2,145,540	108.826	2,176,520	2,000,000	2,061,571		(26,611)			5.450	3.958	MS.....	32,094	109,000	09/13/2010	03/03/2016
49326E	ED	1	KEYCORP MEDIUM TERM NTS BE.....	..	..	.2FE	3,068,820	109.291	2,950,857	2,700,000	3,045,343		(23,477)			5.100	3.111	MS.....	37,102	68,850	06/11/2013	03/24/2021
494368	BH	5	KIMBERLY CLARK CORP.....	..	..	.1FE	984,740	92.952	929,520	1,000,000	987,329		.1,377			2.400	2.573	MS.....	8,000	24,000	02/06/2012	03/01/2022
494550	AU	0	KINDER MORGAN ENERGY PARTNERS.....	..	..	.2FE	2,008,119	112.089	1,986,217	1,772,000	1,905,014		(40,234)			6.000	3.415	FA.....	44,300	106,320	05/13/2011	02/01/2017
500472	AB	1	KONINKLIJKE PHILIPS ELECTRONICS.....	..	R	.1FE	990,500	114.404	1,144,404	1,000,000	995,343		.953			5.750	5.877	MS.....	17,569	57,500	03/06/2008	03/11/2018
50540R	AK	8	LABORATORY CORP AMERICAN HOLDINGS.....	..	..	.2FE	2,204,285	100.326	2,187,107	2,180,000	2,197,984		(4,714)			2.200	1.964	FA.....	17,052	47,960	08/28/2012	08/23/2017
548661	CH	8	LOWES COS INC.....	..	..	.1FE	498,750	107.692	538,460	500,000	499,728		.142			5.000	5.032	AO.....	5,278	25,000	10/20/2005	10/15/2015
548661	CK	1	LOWES COS INC.....	..	..	.1FE	2,960,340	112.004	3,360,120	3,000,000	2,986,659		.4,304			5.400	5.574	AO.....	34,200	162,000	10/16/2006	10/15/2016
548661	CQ	8	LOWES COS INC.....	..	1	.1FE	998,180	110.409	1,104,090	1,000,000	998,761		.166			4.625	4.648	AO.....	9,764	46,250	04/12/2010	04/15/2020
559080	AE	6	MAGELLAN MIDSTREAM PARTNERS LP.....	..	..	.2FE	1,661,955	118.335	1,573,856	1,330,000	1,610,799		(46,779)			6.550	2.451	JJ.....	40,170	87,115	11/27/2012	07/15/2019
571903	AL	7	MARRIOTT INTERNATIONAL INC.....	..	1	.2FE	2,010,380	99.031	1,980,620	2,000,000	2,010,213		(166)			3.375	3.288	AO.....	17,625		11/18/2013	10/15/2020
579780	AJ	6	MCCORMICK & CO INC.....	..	1	.1FE	991,380	97.701	977,010	1,000,000	991,652		.272			3.500	3.603	MS.....	12,833		08/14/2013	09/01/2023
581557	AV	7	MCKESSON CORP.....	..	..	.1FE	2,597,848	111.484	2,452,648	2,200,000	2,436,099		(71,245)			5.700	2.175	MS.....	41,800	125,400	09/12/2011	03/01/2017
585515	AD	1	MELLON FDG CORP.....	..	..	.1FE	796,832	104.014	832,112	800,000	799,656		.358			5.000	5.049	JD.....	3,333	40,000	04/16/2004	12/01/2014
58933Y	AA	3	MERCK & CO INC.....	..	..	.1FE	996,980	105.473	1,054,730	1,000,000	997,775		.270			3.875	3.911	JJ.....	17,868	38,750	12/07/2010	01/15/2021
59156R	AN	8	METLIFE INC.....	..	..	.1FE	1,762,711	106.142	1,942,399	1,830,000	1,815,087		.9,570			5.000	5.591	JD.....	4,067	91,500	09/12/2007	06/15/2015
59156R	AR	9	METLIFE INC.....	..	..	.1FE	1,003,500	119.644	1,196,440	1,000,000	1,001,907		(341)			6.817	6.768	FA.....	25,753	68,170	08/12/2008	08/15/2018
59156R	AW	8	METLIFE INC.....	..	..	.1FE	504,750	100.181	500,905	500,000	500,138		(1,394)			2.375	2.091	FA.....	4,783	11,875	08/10/2010	02/06/2014
594918	AC	8	MICROSOFT CORP.....	..	..	.1FE	1,489,750	110.223	1,653,345	1,500,000	1,493,855		.982			4.200	4.286	JD.....	5,250	63,000	06/24/2009	06/01/2019
594918	AW	4	MICROSOFT CORP.....	..	1	.1FE	1,293,604	100.156	1,302,028	1,300,000	1,293,645		.41			3.625	3.684	JD.....	3,273		12/03/2013	12/15/2023
595620	AH	8	MIDAMERICAN ENERGY CO.....	..	..	.1FE	2,003,500	113.331	2,266,620	2,000,000	2,001,705		(353)			5.300	5.277	MS.....	31,211	106,000	04/10/2008	03/15/2018
61747W	AF	6	MORGAN STANLEY.....	..	..	.1FE	995,800	113.126	1,131,260	1,000,000	996,797		.357			5.750	5.806	JJ.....	24,917	57,500	01/20/2011	01/25/2021
620076	AZ	2	MOTOROLA SOLUTIONS INC.....	..	..	.2FE	2,385,600	113.745	2,274,900	2,000,000	2,294,247		(72,313)			6.000	2.030	MN.....	15,333	120,000	09/25/2012	11/15/2017
637071	AJ	0	NATIONAL OILWELL VARCO INC.....	..	1	.1FE	1,485,492	92.030	1,380,450	1,500,000	1,486,508		.1,016			2.600	2.714	JD.....	3,250	40,192	03/25/2013	12/01/2022

SCHEDULE D - PART 1

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

E10.8

1	2			Codes		6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates		
				3	4			5	8			9	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description			Code	g n	Bond CHAR	NAIC Design- ation	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 and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
637432	HT	5	NATIONAL RURAL UTILS COOP FIN.....	.....	..	.....	.1FE	2,518,655	111.414	2,785,350	2,500,000	2,507,682	.....	.....(2,092)	.....	.....	.....5.450	5.347	AO.....	30,656	136,250	02/15/2008	04/10/2017
637432	KT	1	NATIONAL RURAL UTILS COOP FIN.....	.....	..	.....	.1FE	997,770	112.790	1,127,900	1,000,000	998,946	.....	.....225	.....	.....	.....5.450	5.479	FA.....	22,708	54,500	01/15/2008	02/01/2018
656836	AD	5	NORTH AMERICAN DEVELOPMENT BANK.....	.....	R	.....	.1FE	998,030	98.469	984,690	1,000,000	998,120	.....	.....90	.....	.....	.....2.300	2.342	AO.....	5,175	.....	10/03/2013	10/10/2018
674599	BY	0	OCCIDENTAL PETROLEUM CORP.....	.....	..	.....1	.1FE	999,770	104.974	1,049,740	1,000,000	999,830	.....	.....20	.....	.....	.....4.100	4.103	FA.....	17,083	41,000	12/13/2010	02/01/2021
68268N	AB	9	ONEOK PARTNERS LP.....	.....	..	.....	.2FE	2,514,748	112.297	2,414,386	2,150,000	2,400,560	.....	.....(88,094)	.....	.....	.....6.150	1.789	AO.....	33,056	132,225	09/13/2012	10/01/2016
68389X	AG	0	ORACLE CORP.....	.....	..	.....	.1FE	3,624,840	113.209	3,396,270	3,000,000	3,529,203	.....	.....(90,866)	.....	.....	.....5.000	1.644	JJ.....	72,083	150,000	12/12/2012	07/08/2019
68389X	AP	0	ORACLE CORP.....	.....	..	.....	.1FE	1,513,260	91.594	1,373,910	1,500,000	1,511,933	.....	.....(1,206)	.....	.....	.....2.500	2.399	AO.....	7,917	36,458	11/28/2012	10/15/2022
68402L	AC	8	ORACLE CORP.....	.....	..	.....	.1FE	972,390	109.160	1,091,600	1,000,000	992,625	.....	.....3,322	.....	.....	.....5.250	5.638	JJ.....	24,208	52,500	10/24/2006	01/15/2016
713448	BH	0	PEPSICO INC.....	.....	..	.....	.1FE	994,860	112.172	1,121,720	1,000,000	997,417	.....	.....510	.....	.....	.....5.000	5.066	JD.....	4,167	50,000	05/19/2008	06/01/2018
713448	BX	5	PEPSICO INC.....	.....	..	.....	.1FE	1,005,300	100.252	1,002,520	1,000,000	1,003,044	.....	.....(2,256)	.....	.....	.....0.750	0.491	MS.....	2,417	7,500	02/15/2013	03/05/2015
713448	CG	1	PEPSICO INC.....	.....	..	.....	.1FE	419,985	92.556	416,502	450,000	420,282	.....	.....297	.....	.....	.....2.750	3.602	MS.....	4,125	.....	11/22/2013	03/01/2023
717081	AR	4	PFIZER INC.....	.....	..	.....	.1FE	992,570	100.476	1,004,760	1,000,000	999,887	.....	.....895	.....	.....	.....4.500	4.593	FA.....	17,000	45,000	01/28/2004	02/15/2014
717081	DB	6	PFIZER INC.....	.....	..	.....	.1FE	2,535,520	118.543	2,370,860	2,000,000	2,455,339	.....	.....(80,181)	.....	.....	.....6.200	1.622	MS.....	36,511	124,000	01/14/2013	03/15/2019
72650R	AT	9	PLAINS ALL AMERN PIPELINE L P.....	.....	..	.....	.2FE	2,444,740	116.146	2,322,920	2,000,000	2,344,598	.....	.....(74,777)	.....	.....	.....6.500	2.300	MN.....	21,667	130,000	08/27/2012	05/01/2018
69349L	AG	3	PNC BANK.....	.....	..	.....1	.1FE	991,260	90.647	906,470	1,000,000	991,788	.....	.....528	.....	.....	.....2.700	2.806	MN.....	4,500	13,500	05/07/2013	11/01/2022
693476	BM	4	PNC FUNDING CORP.....	.....	..	.....1	.1FE	998,790	104.306	1,043,060	1,000,000	999,324	.....	.....237	.....	.....	.....2.700	2.726	MS.....	7,650	27,000	09/14/2011	09/19/2016
74005P	BA	1	PRAXAIR INC.....	.....	..	.....1	.1FE	1,493,910	91.928	1,378,920	1,500,000	1,494,958	.....	.....553	.....	.....	.....2.450	2.496	FA.....	13,883	36,750	02/01/2012	02/15/2022
740189	AK	1	PRECISION CASTPARTS CORP.....	.....	..	.....	.1FE	1,999,023	97.350	1,947,000	2,000,000	1,999,208	.....	.....185	.....	.....	.....1.250	1.260	JJ.....	11,528	14,236	01/11/2013	01/15/2018
742718	BZ	1	PROCTER & GAMBLE CO.....	.....	..	.....	.1FE	986,000	108.158	1,081,580	1,000,000	996,685	.....	.....1,574	.....	.....	.....4.850	5.030	JD.....	2,156	48,500	12/20/2005	12/15/2015
742718	DA	4	PROCTER & GAMBLE CO.....	.....	..	.....	.1FE	969,560	102.841	1,028,410	1,000,000	996,805	.....	.....4,905	.....	.....	.....4.950	5.478	FA.....	18,700	49,500	08/08/2007	08/15/2014
742718	DN	6	PROCTER & GAMBLE CO.....	.....	..	.....	.1FE	505,780	111.694	558,470	500,000	503,281	.....	.....(557)	.....	.....	.....4.700	4.555	FA.....	8,878	23,500	02/10/2009	02/15/2019
743315	AN	3	PROGRESSIVE CORP OHIO.....	.....	..	.....	.1FE	998,920	101.958	1,019,580	1,000,000	999,140	.....	.....95	.....	.....	.....3.750	3.763	FA.....	13,333	37,500	08/17/2011	08/23/2021
743674	AT	0	PROTECTIVE LIFE CORP.....	.....	..	.....	.2FE	1,945,940	102.937	2,058,740	2,000,000	1,993,193	.....	.....7,773	.....	.....	.....4.875	5.297	MN.....	16,250	97,500	11/29/2006	11/01/2014
74432Q	AJ	4	PRUDENTIAL FINANCIAL INC.....	.....	..	.....	.2FE	954,380	109.159	1,091,590	1,000,000	987,187	.....	.....5,266	.....	.....	.....5.500	6.129	MS.....	16,194	55,000	06/23/2006	03/15/2016
74432Q	AY	1	PRUDENTIAL FINANCIAL INC.....	.....	..	.....	.2FE	985,866	113.830	1,138,300	1,000,000	993,876	.....	.....1,540	.....	.....	.....6.100	6.300	JD.....	2,711	61,000	12/14/2007	06/15/2017
69362B	AY	8	PSEG POWER LLC.....	.....	..	.....1	.2FE	514,200	101.473	507,365	500,000	511,331	.....	.....(1,292)	.....	.....	.....4.150	3.798	MS.....	6,110	20,750	09/22/2011	09/15/2021
744448	CC	3	PUBLIC SERVICE CO COLORADO.....	.....	..	.....	.1FE	994,600	112.741	1,127,410	1,000,000	996,737	.....	.....509	.....	.....	.....5.125	5.195	JD.....	4,271	51,250	05/28/2009	06/01/2019
76009X	AA	6	RENSSELAER POLYTECHNIC INST.....	.....	..	.....	.1FE	2,256,760	106.825	2,136,500	2,000,000	2,210,110	.....	.....(27,205)	.....	.....	.....5.600	3.801	MS.....	37,333	112,000	04/05/2012	09/01/2020
78008K	BS	1	ROYAL BANK OF CANADA BD CDS.....	.....	I	.....	.1FE	997,600	103.674	1,036,740	1,000,000	999,097	.....	.....444	.....	.....	.....2.625	2.673	JD.....	1,167	26,250	07/07/2010	12/15/2015
78008S	VD	5	ROYAL BANK OF CANADA BD CDS.....	.....	I	.....	.1FE	999,750	98.047	980,470	1,000,000	999,797	.....	.....47	.....	.....	.....1.500	1.505	JJ.....	6,875	7,583	01/07/2013	01/16/2018
749685	AR	4	RPM INTERNATIONAL INC.....	.....	..	.....	.2FE	3,527,400	112.150	3,364,500	3,000,000	3,451,204	.....	.....(69,743)	.....	.....	.....6.125	3.254	AO.....	38,792	183,750	11/27/2012	10/15/2019
797440	BG	8	SAN DIEGO GAS & ELECTRIC CO.....	.....	..	.....	.1FE	2,194,346	108.157	2,379,454	2,200,000	2,198,527	.....	.....728	.....	.....	.....5.300	5.338	MN.....	14,899	116,600	05/16/2007	11/15/2015
78387G	AL	7	SBC COMMUNICATIONS INC.....	.....	..	.....	.1FE	1,005,210	110.358	1,103,580	1,000,000	1,001,763	.....	.....(653)	.....	.....	.....5.625	5.547	JD.....	2,500	56,250	12/18/2007	06/15/2016
806854	AH	8	SCHLUMBERGER INVT SA.....	.....	R	1	.1FE	996,600	99.129	991,290	1,000,000	996,627	.....	.....27	.....	.....	.....3.650	3.691	JD.....	2,839	.....	11/26/2013	12/01/2023
822582	AJ	1	SHELL INTERNATIONAL FIN.....	.....	R	.....	.1FE	993,500	109.612	1,096,120	1,000,000	995,786	.....	.....634	.....	.....	.....4.300	4.384	MS.....	11,825	43,000	03/03/2010	09/22/2019
822582	AM	4	SHELL INTERNATIONAL FIN.....	.....	R	.....	.1FE	995,280	109.625	1,096,250	1,000,000	996,824	.....	.....433	.....	.....	.....4.375	4.434	MS.....	11,667	43,750	03/18/2010	03/25/2020
824348	AN	6	SHERWIN WILLIAMS CO.....	.....	..	.....	.1FE	3,006,210	102.404	3,072,120	3,000,000	3,001,262	.....	.....(1,282)	.....	.....	.....3.125	3.080	JD.....	4,167	93,750	12/16/2009	12/15/2014
824348	AP	1	SHERWIN WILLIAMS CO.....	.....	..	.....	.1FE	999,690	97.371	973,710	1,000,000	999,754	.....	.....60	.....	.....	.....1.350	1.356	JD.....	600	13,800	12/04/2012	12/15/2017
828807	CN	5	SIMON PROPERTY GROUP LP.....	.....	..	.....1	.1FE	1,551,165	91.380	1,430,097	1,565,000	1,552,402	.....	.....1,198	.....	.....	.....2.750	2.851	FA.....	17,932	26,779	12/19/2012	02/01/2023
84755T	AA	5	SPECTRA ENERGY CAP LLC.....	.....	..	.....	.2FE	3,248,873	112.827	3,019,250	2,676,000	3,153,865	.....	.....(91,337)	.....	.....	.....6.200	1.850	AO.....	35,026	165,912	03/21/2013	04/15/2018
85744N	AA	9	STATE STREET BANK & TRUST CO.....	.....	..	.....	.1FE	3,377,533	107.928	3,647,966	3,380,000	3,379,345	.....	.....296	.....	.....	.....5.300	5.310	JJ.....	82,603	179,140	11/09/2006	01/15/2016

SCHEDULE D - PART 1

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

1	2			Codes		6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates		
				3	4			5	8			9	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description	Code	F o r e i g n	Bond CHAR	NAIC Designation	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 and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
857477	AL	7	STATE STREET CORP.....	.....	..		..1FE	2,573,130	92.981	2,463,997	2,650,000	2,574,552	.....	.....1,422	.....	.....	.....3.100	3.464	MN.....	10,497	27,125	11/22/2013	05/15/2023
85771S	AC	0	STATOILHYDRO ASA.....	.....	R		..1FE	998,480	102.014	1,020,140	1,000,000	999,746	.....	.....313	.....	.....	.....2.900	2.933	AO.....	6,122	29,000	10/07/2009	10/15/2014
86787G	AG	7	SUNTRUST BANK .....	.....	..		..2FE	295,184	105.950	332,683	314,000	309,605	.....	.....2,437	.....	.....	.....5.000	5.893	MS.....	5,233	15,700	08/15/2007	09/01/2015
871503	AG	3	SYMANTEC CORP.....	.....	..		..2FE	1,978,120	102.730	2,054,600	2,000,000	1,991,061	.....	.....5,030	.....	.....	.....2.750	3.021	MS.....	16,194	55,000	05/12/2011	09/15/2015
871829	AL	1	SYSCO CORP.....	.....	..		..1FE	3,023,130	111.974	3,359,220	3,000,000	3,010,961	.....	.....(2,335)	.....	.....	.....5.250	5.150	FA.....	60,813	157,500	02/14/2008	02/12/2018
871829	AQ	0	SYSCO CORP.....	.....	..		..1FE	987,220	91.159	911,590	1,000,000	988,999	.....	.....1,142	.....	.....	.....2.600	2.747	JD.....	1,372	26,000	06/06/2012	06/12/2022
87612E	AV	8	TARGET CORP.....	.....	..		..1FE	997,130	105.424	1,054,240	1,000,000	998,001	.....	.....263	.....	.....	.....3.875	3.910	JJ.....	17,868	38,750	07/13/2010	07/15/2020
878237	AF	3	TECH DATA CORP.....	.....	..		..2FE	2,024,240	103.342	2,066,840	2,000,000	2,018,765	.....	.....(4,643)	.....	.....	.....3.750	3.479	MS.....	20,833	75,000	10/25/2012	09/21/2017
88165F	AC	6	TEVA PHARMACEUTICALS FINANCE.....	.....	R		..1FE	997,600	102.887	1,028,870	1,000,000	998,587	.....	.....472	.....	.....	.....2.400	2.451	MN.....	3,400	24,000	11/17/2011	11/10/2016
88166C	AA	6	TEVA PHARMACEUTICALS FINANCE.....	.....	R		..1FE	998,760	103.204	1,032,040	1,000,000	999,620	.....	.....252	.....	.....	.....3.000	3.027	JD.....	1,333	30,000	06/15/2010	06/15/2015
882508	AU	8	TEXAS INSTRUMENTS INC.....	.....	..		..1FE	3,023,640	96.325	2,889,750	3,000,000	3,021,234	.....	.....(2,406)	.....	.....	.....1.650	1.517	FA.....	20,350	24,750	05/02/2013	08/03/2019
883556	AS	1	THERMO FISHER SCIENTIFIC INC.....	.....	..		..2FE	2,039,580	103.252	2,065,040	2,000,000	2,012,927	.....	.....(9,391)	.....	.....	.....3.200	2.703	MN.....	10,667	64,000	02/03/2011	05/01/2015
887315	BJ	7	TIME WARNER COS INC.....	.....	..		..2FE	3,776,580	119.211	3,576,330	3,000,000	3,577,105	.....	.....(145,317)	.....	.....	.....7.250	1.958	AO.....	45,917	217,500	08/15/2012	10/15/2017
89114Q	AM	0	TORONTO DOMINION BANK.....	.....	I		..1FE	1,038,300	101.988	1,019,880	1,000,000	1,036,981	.....	.....(1,319)	.....	.....	.....2.625	1.800	MS.....	8,094	.....	10/28/2013	09/10/2018
89152U	AA	0	TOTAL CAPITAL.....	.....	R		..1FE	2,031,520	104.357	2,087,140	2,000,000	2,010,054	.....	.....(5,515)	.....	.....	.....3.125	2.829	AO.....	15,451	62,500	12/09/2009	10/02/2015
89233P	4R	4	TOYOTA MOTOR CREDIT CORP.....	.....	..		..1FE	1,398,054	104.501	1,463,014	1,400,000	1,399,180	.....	.....387	.....	.....	.....2.800	2.830	JJ.....	18,511	39,200	01/05/2011	01/11/2016
89233P	5S	1	TOYOTA MOTOR CREDIT CORP.....	.....	..		..1FE	3,119,910	102.199	3,065,970	3,000,000	3,089,421	.....	.....(28,889)	.....	.....	.....2.050	1.048	JJ.....	28,871	61,500	12/11/2012	01/12/2017
91159H	HC	7	U S BANCORP.....	.....	..	1	..1FE	1,539,307	96.697	1,498,804	1,550,000	1,539,539	.....	.....182	.....	.....	.....3.000	3.094	MS.....	13,692	30,000	11/20/2013	03/15/2022
90261X	FA	5	UBS AG.....	.....	R		..1FE	993,780	114.805	1,148,050	1,000,000	996,874	.....	.....620	.....	.....	.....5.750	5.833	AO.....	10,542	57,500	04/22/2008	04/25/2018
90520G	AA	4	UNION BANK.....	.....			..1FE	3,071,471	110.814	3,291,176	2,970,000	3,000,568	.....	.....(11,810)	.....	.....	.....5.950	5.480	MN.....	24,544	176,715	01/19/2007	05/11/2016
907818	CV	8	UNION PACIFIC CORP.....	.....	..		..2FE	481,580	104.457	522,285	500,000	496,638	.....	.....3,059	.....	.....	.....4.875	5.550	JJ.....	11,240	24,375	06/11/2008	01/15/2015
911312	AH	9	UNITED PARCEL SERVICE INC.....	.....	..		..1FE	1,998,040	114.390	2,287,800	2,000,000	1,999,079	.....	.....198	.....	.....	.....5.500	5.513	JJ.....	50,722	110,000	01/10/2008	01/15/2018
911312	AL	0	UNITED PARCEL SERVICE INC.....	.....	..		..1FE	2,055,200	100.827	2,016,540	2,000,000	2,003,067	.....	.....(11,975)	.....	.....	.....3.875	3.257	AO.....	19,375	77,500	05/21/2009	04/01/2014
911312	AQ	9	UNITED PARCEL SERVICE INC.....	.....	..		..1FE	998,670	91.891	918,910	1,000,000	998,821	.....	.....119	.....	.....	.....2.450	2.465	AO.....	6,125	24,772	09/24/2012	10/01/2022
913017	BM	0	UNITED TECHNOLOGIES CORP.....	.....	..		..1FE	1,996,120	113.956	2,279,120	2,000,000	1,998,218	.....	.....394	.....	.....	.....5.375	5.400	JD.....	4,778	107,500	12/06/2007	12/15/2017
913017	BR	9	UNITED TECHNOLOGIES CORP.....	.....	..		..1FE	1,499,965	108.792	1,631,880	1,500,000	1,499,991	.....	.....(2)	.....	.....	.....4.500	4.500	AO.....	14,250	67,500	03/31/2010	04/15/2020
90333W	AB	4	US BANK NA.....	.....	..		..1FE	499,125	100.491	502,455	500,000	499,990	.....	.....100	.....	.....	.....6.300	6.321	FA.....	12,862	31,500	02/01/2002	02/04/2014
920355	AF	1	VALSPAR CORP.....	.....	..		..2FE	3,643,200	118.533	3,555,990	3,000,000	3,472,737	.....	.....(76,090)	.....	.....	.....7.250	4.006	JD.....	9,667	217,500	09/14/2011	06/15/2019
92343V	AQ	7	VERIZON COMMUNICATIONS INC.....	.....	..	1	..2FE	2,225,329	127.957	2,083,140	1,628,000	2,004,709	.....	.....(70,334)	.....	.....	.....8.750	3.505	MN.....	23,742	142,450	09/27/2010	11/01/2018
92343V	BB	9	VERIZON COMMUNICATIONS INC.....	.....	..		..2FE	505,325	100.583	502,915	500,000	501,606	.....	.....(1,899)	.....	.....	.....1.250	0.865	MN.....	1,007	6,250	11/03/2012	11/03/2014
92343V	BC	7	VERIZON COMMUNICATIONS INC.....	.....	..		..2FE	1,529,164	99.281	1,389,934	1,400,000	1,511,798	.....	.....(12,838)	.....	.....	.....3.500	2.377	MN.....	8,167	49,000	08/22/2012	11/01/2021
927804	FH	2	VIRGINIA ELECTRIC AND POWER CO.....	.....	..		..1FE	2,361,360	112.012	2,240,240	2,000,000	2,328,120	.....	.....(33,240)	.....	.....	.....5.000	1.848	JD.....	278	100,000	05/29/2013	06/30/2019
931142	BY	8	WAL MART STORES INC.....	.....	..		..1FE	957,940	106.112	1,061,120	1,000,000	991,983	.....	.....5,020	.....	.....	.....4.500	5.062	JJ.....	22,500	45,000	12/20/2005	07/01/2015
931142	CP	6	WAL MART STORES INC.....	.....	..		..1FE	492,250	108.467	542,335	500,000	495,649	.....	.....750	.....	.....	.....4.125	4.317	FA.....	8,594	20,625	01/30/2009	02/01/2019
931142	CZ	4	WAL MART STORES INC.....	.....	..		..1FE	498,095	102.111	510,555	500,000	498,637	.....	.....176	.....	.....	.....3.250	3.295	AO.....	2,979	16,250	10/18/2010	10/25/2020
931142	DJ	9	WAL MART STORES INC.....	.....	..		..1FE	500,975	99.639	498,195	500,000	500,932	.....	.....(43)	.....	.....	.....1.950	1.910	JD.....	2,410	.....	10/03/2013	12/15/2018
25468P	CE	4	WALT DISNEY COMPANY.....	.....	..		..1FE	1,008,990	112.276	1,122,760	1,000,000	1,003,095	.....	.....(1,033)	.....	.....	.....5.625	5.500	MS.....	16,562	56,250	05/22/2007	09/15/2016
942683	AE	3	WATSON PHARMACEUTICALS INC.....	.....	..		..2FE	3,543,660	115.279	3,458,370	3,000,000	3,422,922	.....	.....(67,275)	.....	.....	.....6.125	3.353	FA.....	69,417	183,750	03/06/2012	08/15/2019
94980V	AA	6	WELLS FARGO BANK .....	.....	..		..1FE	2,862,360	104.493	3,134,790	3,000,000	2,977,944	.....	.....18,833	.....	.....	.....4.750	5.444	FA.....	56,208	142,500	10/17/2006	02/09/2015
94974B	ET	3	WELLS FARGO AND CO.....	.....	..		..1FE	504,700	102.548	512,740	500,000	500,800	.....	.....(1,035)	.....	.....	.....3.750	3.532	AO.....	4,688	18,750	01/13/2010	10/01/2014
94974B	EV	8	WELLS FARGO AND CO.....	.....	..		..1FE	997,930	109.623	1,096,230	1,000,000	998,411	.....	.....181	.....	.....	.....4.600	4.626	AO.....	11,500	46,000	03/22/2011	04/01/2021
94974B	FA	3	WELLS FARGO AND CO.....	.....	..		..1FE	500,500	100.826	504,130	500,000	500,201	.....	.....(178)	.....	.....	.....1.250	1.214	FA.....	2,396	6,250	04/25/2012	02/13/2015

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	F o r e i g n	Bond CHAR	NAIC Desig- nation	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 and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3299999	Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations.....					340,209,664	...XXX.....	349,671,134	326,486,000	337,340,217	0	(2,070,609)	0	0	XXX.....	...XXX.....	.XXX...	4,116,760	13,901,368	XXX.....	XXX.....
3899999	Total - Industrial & Miscellaneous (Unaffiliated).....					340,209,664	...XXX.....	349,671,134	326,486,000	337,340,217	0	(2,070,609)	0	0	XXX.....	...XXX.....	.XXX...	4,116,760	13,901,368	XXX.....	XXX.....
Totals																					
7799999	Total - Issuer Obligations.....					563,978,586	...XXX.....	579,777,790	546,241,000	558,000,417	0	(3,088,011)	0	0	XXX.....	...XXX.....	.XXX...	5,915,743	21,201,358	XXX.....	XXX.....
7899999	Total - Residential Mortgage-Backed Securities.....					277,259,701	...XXX.....	273,245,551	270,811,686	275,563,160	0	(311,629)	0	0	XXX.....	...XXX.....	.XXX...	693,663	7,355,538	XXX.....	XXX.....
8399999	Grand Total - Bonds.....					841,238,287	...XXX.....	853,023,341	817,052,686	833,563,577	0	(3,399,640)	0	0	XXX.....	...XXX.....	.XXX...	6,609,406	28,556,896	XXX.....	XXX.....

SCHEDULE D - PART 2 - SECTION 1

Showing all PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Code	F o r e i g n	Number of Shares	Par Value Per Share	Rate Per Share	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 (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 Desig- nation	Date Acquired

NONE

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2		Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
			3	4			7	8		10	11	12	13	14	15	16		
			F o r e i g n	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.	NAIC Market Indicator (a)	Date Acquired
CUSIP Identification	Description		Code	n	Number of Shares	Book/ Adjusted Carrying Value												
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																		
88579Y	10	1	3M CO.....			3,000.000	420,750	140,250	420,750	248,523		7,620		142,200		142,200	L.....	03/09/2012
002824	10	0	ABBOTT LABS.....			6,200.000	237,646	38,330	237,646	163,496		3,472		8,843		8,843	L.....	04/12/2012
00287Y	10	9	ABBVIE INC.....			9,000.000	475,290	52,810	475,290	283,158		13,280		192,132		192,132	U.....	01/24/2013
00430U	10	3	ACCELRY S INC.....			6,588.000	62,850	9,540	62,850	50,203				3,228		3,228	L.....	03/29/2012
01167P	10	1	ALASKA COMMUNICATIONS SYSTEMS GRP.....			69,200.000	146,704	2,120	146,704	132,820				13,884		13,884	L.....	08/01/2013
012423	10	9	ALBANY MOLECULAR RESH INC.....			50,000.000	504,000	10,080	504,000	139,002				240,000		240,000	L.....	11/16/2012
014491	10	4	ALEXANDER & BALDWIN INC.....			2,750.000	114,758	41,730	114,758	106,546		110		8,211		8,211	L.....	08/21/2013
G0176J	10	9	ALLEGION PUBLIC LTD CO.....		R.	6,660.000	294,305	44,190	294,305	288,586				5,719		5,719	L.....	12/03/2013
00164V	10	3	AMC NETWORKS INC.....			3,400.000	231,574	68,110	231,574	221,717				9,857		9,857	L.....	08/21/2013
032332	50	4	AMTECH SYSTEMS INC.....			40,000.000	278,400	6,960	278,400	146,576				140,957		140,957	L.....	04/10/2013
037833	10	0	APPLE INC.....			600.000	336,612	561,020	336,612	283,362		4,455		53,250		53,250	L.....	09/04/2013
039483	10	2	ARCHER DANIELS MIDLAND CO.....			6,500.000	282,100	43,400	282,100	183,305		4,940		104,065		104,065	L.....	01/31/2012
043632	10	8	ASCENT CAP GROUP INC.....			4,300.000	367,908	85,560	367,908	326,386				41,522		41,522	L.....	08/23/2013
00206R	10	2	AT&T INC.....			14,000.000	492,240	35,160	492,240	429,556		25,200		20,300		20,300	L.....	12/19/2012
05366Y	10	2	AVIAT NETWORKS INC.....			97,077.000	219,394	2,260	219,394	222,508				(78,290)		(78,290)	L.....	12/30/2013
054540	10	9	AXCELIS TECHNOLOGIES INC.....			120,000.000	292,800	2,440	292,800	127,681				132,019		132,019	L.....	04/10/2013
00246W	10	3	AXT INC.....			64,950.000	169,519	2,610	169,519	151,983				36,423	52,190	(15,767)	L.....	02/28/2013
064058	10	0	BANK OF NEW YORK MELLON CORP.....			15,000.000	524,100	34,940	524,100	353,498		7,920		127,987		127,987	L.....	02/06/2013
073730	10	3	BEAM INC.....			4,200.000	285,852	68,060	285,852	261,035		945		24,817		24,817	L.....	08/21/2013
09238E	10	4	BLACKHAWK NETWORK HOLDINGS INC.....			13,200.000	333,432	25,260	333,432	331,006				2,426		2,426	L.....	08/29/2013
09689U	10	2	BODY CENTRAL CORP.....			20,000.000	78,800	3,940	78,800	72,135				6,665		6,665	L.....	12/30/2013
110122	10	8	BRISTOL MYERS SQUIBB CO.....			10,000.000	531,500	53,150	531,500	322,127	3,600	14,000		205,600		205,600	L.....	08/03/2012
056032	10	5	BTU INTERNATIONAL INC.....			40,930.000	123,199	3,010	123,199	90,293				41,625		41,625	L.....	07/22/2013
12811R	10	4	CALAMOS ASSET MANAGEMENT INC.....			20,000.000	236,800	11,840	236,800	198,794		1,938		38,006		38,006	L.....	10/31/2013
131193	10	4	CALLAWAY GOLF CO.....			50,000.000	421,500	8,430	421,500	301,538		1,900		95,221		95,221	L.....	05/16/2013
13123X	10	2	CALLON PETE CO DEL.....			8,000.000	52,240	6,530	52,240	48,632				4,608		4,608	L.....	10/24/2013
153501	10	1	CENTRAL FUND OF CANADA LTD.....		L.	230,280.000	3,051,210	13,250	3,051,210	3,051,210		1,957		215,155	1,804,087	(1,588,932)	U.....	10/08/2013
171871	10	6	CINCINNATI BELL INC.....			67,547.000	240,467	3,560	240,467	207,727				32,741		32,741	L.....	09/16/2013
17275R	10	2	CISCO SYSTEMS.....			12,000.000	269,160	22,430	269,160	254,610		6,120		14,550		14,550	L.....	02/06/2013
191042	10	0	COBRA ELECTRS CORP.....			59,482.000	179,636	3,020	179,636	180,880				14,597	49,302	(34,705)	L.....	12/27/2013
191216	10	0	COCA COLA CO.....			11,500.000	475,065	41,310	475,065	399,127		12,880		56,005		56,005	L.....	01/11/2013
19421R	20	0	COLLECTORS UNIVERSE INC.....			11,530.000	197,739	17,150	197,739	175,128		2,415		22,611		22,611	L.....	11/22/2013
20825C	10	4	CONOCOPHILLIPS.....			6,000.000	423,900	70,650	423,900	335,398		16,200		74,927		74,927	L.....	01/11/2013
209115	10	4	CONSOLIDATED EDISON INC.....			4,500.000	248,760	55,280	248,760	251,998		11,070		(3,659)		(3,659)	L.....	01/24/2013
219350	10	5	CORNING INC COM.....			28,500.000	507,870	17,820	507,870	361,427		11,115		152,704		152,704	L.....	02/06/2013
221006	10	9	CORVEL CORP.....			5,000.000	233,500	46,700	233,500	170,325				63,175		63,175	L.....	08/23/2013
22149T	10	2	COSTA INC.....			5,000.000	108,650	21,730	108,650	97,905				10,745		10,745	L.....	08/23/2013
222660	10	2	COURIER CORP.....			10,000.000	180,900	18,090	180,900	87,400		8,400		70,900		70,900	L.....	11/16/2012
227483	10	4	CROSS COUNTRY HEALTHCARE INC.....			12,500.000	124,750	9,980	124,750	75,991				48,759		48,759	L.....	12/04/2013

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Showing all COMMON STOCKS Owned December 31 of Current Year

1			2		Codes		5		6		Fair Value		9		Dividends			Change in Book/Adjusted Carrying Value				17	18
					3	4					7	8			10	11	12	13	14	15	16		
CUSIP Identification			Description		Code	F o r e i g n	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.	NAIC Market Indicator (a)	Date Acquired			
228903	10	0	CRYOLIFE INC.....				17,400.000	192,966	11.090	192,966	77,381		1,871		84,564		84,564		L.....	12/15/2011			
12646R	10	5	CST BRANDS INC.....				5,000.000	183,600	36.720	183,600	158,334	313	313		25,267		25,267		L.....	08/23/2013			
234264	10	9	DAKTRONICS INC.....				20,000.000	313,600	15.680	313,600	223,247		1,800		90,353		90,353		L.....	09/19/2013			
250639	10	1	DESWELL INDS INC.....		R.		35,443.000	79,392	2.240	79,392	86,511		7,197		(8,138)		(8,138)		L.....	04/11/2013			
253827	10	9	DIGIRAD CORP.....				90,450.000	334,665	3.700	334,665	186,202		4,522		147,304		147,304		L.....	08/01/2013			
25382P	20	8	DIGITAL ALLY INC.....				5,000.000	45,950	9.190	45,950	17,600				28,550		28,550		L.....	03/12/2012			
25400B	10	8	DIGITAL GENERATION INC.....				34,640.000	441,314	12.740	441,314	410,521				30,792		30,792		L.....	12/17/2013			
260095	10	4	DOVER DOWNS GAMING & ENTERTAINMENT INC.....				10,000.000	14,800	1.480	14,800	15,165				(365)		(365)		L.....	12/30/2013			
260543	10	3	DOW CHEMICAL.....				700.000	31,080	44.400	31,080	20,621	224	672		8,449		8,449		L.....	08/12/2011			
263534	10	9	DU PONT E I DE NEMOURS & CO.....				9,000.000	584,730	64.970	584,730	420,943		16,020		179,923		179,923		L.....	12/11/2012			
285229	10	0	ELECTRO SCIENTIFIC INDUSTRIES INC.....				24,551.000	256,803	10.460	256,803	262,435		1,324		(5,631)		(5,631)		L.....	12/24/2013			
291011	10	4	EMERSON ELECTRIC CO.....				7,000.000	491,260	70.180	491,260	364,949		10,595		107,603		107,603		L.....	02/13/2013			
291087	20	3	EMERSON RADIO CORP.....				40,000.000	76,000	1.900	76,000	75,401				599		599		L.....	12/30/2013			
Y23592	20	0	EUROSEAS LTD.....		R.		34,982.000	50,724	1.450	50,724	44,831		764		10,478		10,478		L.....	12/30/2013			
30231G	10	2	EXXON MOBIL CORP.....				5,000.000	506,000	101.200	506,000	415,224		11,160		69,220		69,220		L.....	02/13/2013			
313549	40	4	FEDERAL MOGUL CORP.....				6,000.000	118,080	19.680	118,080	97,803				20,277		20,277		L.....	08/23/2013			
337932	10	7	FIRSTENERGY CORP.....				7,500.000	247,350	32.980	247,350	247,350		16,500		591	66,441	(65,850)		L.....	12/11/2012			
346233	10	9	FORESTAR GROUP INC.....				11,000.000	233,970	21.270	233,970	218,624				15,346		15,346		L.....	08/22/2013			
357023	10	0	FREIGHTCAR AMER INC.....				10,000.000	266,200	26.620	266,200	180,908		1,650		67,825		67,825		L.....	09/10/2013			
30281V	10	8	FTD COS INC.....				5,466.000	178,082	32.580	178,082	178,179				(97)		(97)		L.....	11/07/2013			
369604	10	3	GENERAL ELECTRIC CO.....				22,000.000	616,660	28.030	616,660	454,704	4,840	15,390		138,028		138,028		L.....	02/13/2013			
382410	40	5	GOODRICH PETE CORP.....				10,000.000	170,200	17.020	170,200	108,465				61,735		61,735		L.....	12/27/2013			
413833	10	4	HARRIS & HARRIS GROUP INC.....				100,000.000	298,000	2.980	298,000	317,373				(19,373)		(19,373)		L.....	11/07/2013			
413875	10	5	HARRIS CORP DEL.....				8,500.000	593,385	69.810	593,385	360,836		13,430		177,225		177,225		L.....	04/12/2012			
419879	10	1	HAWAIIAN HOLDINGS INC.....				45,000.000	433,350	9.630	433,350	239,601				152,954		152,954		L.....	05/01/2013			
422819	10	2	HEIDRICK & STRUGGLES INTERNATIONAL INC.....				11,500.000	231,610	20.140	231,610	147,463		4,485		56,120		56,120		L.....	10/26/2012			
42805E	30	6	HESKA CORP.....				25,000.000	218,000	8.720	218,000	145,000				74,366	52,675	21,691		L.....	07/02/2013			
432589	10	9	HILLSHIRE BRANDS CO.....				6,500.000	217,360	33.440	217,360	211,324	1,138	1,138		6,036		6,036		L.....	08/21/2013			
438516	10	6	HONEYWELL INTERNATIONAL INC.....				6,000.000	548,220	91.370	548,220	350,204		10,080		154,758		154,758		L.....	02/06/2013			
439038	10	0	HOOKER FURNITURE CORP.....				2,600.000	43,368	16.680	43,368	21,658		1,040		5,590		5,590		L.....	08/18/2011			
449172	10	5	HYSTER YALE MATLS HANDLING INC.....				3,500.000	326,060	93.160	326,060	259,923		1,750		66,137		66,137		L.....	08/21/2013			
45245A	10	7	IMATION CORP.....				73,725.000	345,033	4.680	345,033	286,317				58,716	44,832	13,884		L.....	10/07/2013			
45685E	10	6	ING U S INC.....				7,000.000	246,050	35.150	246,050	212,634		140		33,416		33,416		L.....	08/23/2013			
458140	10	0	INTEL CORPORATION.....				20,000.000	519,100	25.955	519,100	444,895		18,000		106,700		106,700		U.....	11/27/2012			
459200	10	1	INTERNATIONAL BUSINESS MACHINES.....				1,400.000	262,598	187.570	262,598	261,776		4,245		(6,922)		(6,922)		L.....	04/19/2013			
461203	10	1	INVACARE CORP.....				11,000.000	255,310	23.210	255,310	162,188	138	481		87,769		87,769		L.....	04/25/2013			
46564T	10	7	ITERIS INC.....				82,742.000	173,758	2.100	173,758	124,739				33,248		33,248		L.....	04/30/2013			
46625H	10	0	J P MORGAN CHASE & CO.....				10,000.000	584,800	58.480	584,800	409,284		13,600		145,109		145,109		L.....	05/11/2012			
47012E	10	6	JAKKS PAC INC.....				30,000.000	201,600	6.720	201,600	135,000		3,700		64,459	185,586	(121,127)		L.....	07/18/2013			
478160	10	4	JOHNSON & JOHNSON.....				7,000.000	641,130	91.590	641,130	451,358		18,130		150,430		150,430		L.....	03/20/2012			

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Showing all COMMON STOCKS Owned December 31 of Current Year

1			Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
			3	4			7	8		10	11	12	13	14	15	16		
				F o r e i g n			Rate Per Share Used to Obtain Fair Value	Fair Value		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.	NAIC Market Indicator (a)	Date Acquired
CUSIP Identification			Description	Code	Number of Shares	Book/ Adjusted Carrying Value			Actual Cost									
49375T	10	0	KID BRANDS INC.....		50,000.000	51,000	1.020	51,000	51,000				(7,656)	20,041	(27,697)		L.....	02/25/2013
494274	10	3	KIMBALL INTERNATIONAL INC.....		20,083.000	301,847	15.030	301,847	114,511	1,004	4,017		68,684		68,684		L.....	03/02/2012
500600	10	1	KOPIN CORP.....		15,000.000	63,300	4.220	63,300	54,606				8,297		8,297		L.....	10/02/2013
50076Q	10	6	KRAFT FOODS GROUP INC.....		10,500.000	566,055	53.910	566,055	454,942	5,512	21,262		88,620		88,620		L.....	11/27/2012
501014	10	4	KRISPY KREME DOUGHNUTS INC.....		5,000.000	96,450	19.290	96,450	109,241				(12,791)		(12,791)		L.....	08/21/2013
511795	10	6	LAKELAND INDS INC.....		72,683.000	382,313	5.260	382,313	283,693				130,820	88,976	41,844		L.....	12/27/2013
514766	10	4	LANDEC CORP.....		25,476.000	308,769	12.120	308,769	180,938				52,053		52,053		L.....	01/23/2013
520776	10	5	LAWSON PRODS INC.....		13,358.000	163,636	12.250	163,636	92,437				31,391		31,391		L.....	08/27/2012
523768	10	9	LEE ENTERPRISES INC.....		29,650.000	102,886	3.470	102,886	89,525				13,360		13,360		L.....	11/12/2013
53071M	10	4	LIBERTY INTERACTIVE CORP.....		15,000.000	440,250	29.350	440,250	335,210				105,040		105,040		L.....	08/21/2013
531229	10	2	LIBERTY MEDIA CORP.....		1,500.000	219,438	146.292	219,438	208,911				10,527		10,527		L.....	08/21/2013
53071M	88	0	LIBERTY VENTURES.....		5,000.000	612,950	122.590	612,950	417,650				195,300		195,300		L.....	08/27/2013
533535	10	0	LINCOLN EDUCATIONAL SERVICES CORP.....		30,000.000	149,400	4.980	149,400	137,958		5,775		(14,072)		(14,072)		L.....	12/12/2013
549282	10	1	LUBYS INC.....		30,059.000	232,055	7.720	232,055	166,596				28,981		28,981		L.....	10/01/2013
550819	10	6	LYDALL INC DEL.....		10,000.000	176,200	17.620	176,200	86,528				32,800		32,800		L.....	12/14/2011
G5785G	10	7	MALLINCKRODT PUBLIC LTD CO.....	R.	7,560.000	395,086	52.260	395,086	319,910				75,176		75,176		L.....	08/22/2013
563420	10	8	MANITEX INTL INC.....		11,000.000	174,680	15.880	174,680	113,545				61,135		61,135		L.....	08/26/2013
57060U	60	5	MARKET VECTORS AGRIBUSINESS ETF.....		45,038.000	2,454,121	54.490	2,454,121	2,294,793	5,044	41,885		65,982		65,982		L.....	02/22/2013
577767	10	6	MAXWELL TECHNOLOGIES INC.....		12,000.000	93,240	7.770	93,240	79,700				13,540		13,540		L.....	10/22/2013
580135	10	1	MCDONALDS CORP COM.....		5,000.000	485,150	97.030	485,150	441,781		15,600		44,100		44,100		L.....	12/11/2012
58449L	10	0	MEDICAL ACTION INDS INC.....		35,000.000	299,600	8.560	299,600	111,871				205,450		205,450		L.....	11/16/2012
585055	10	6	MEDTRONIC INC.....		5,000.000	286,950	57.390	286,950	196,520	1,400	4,100		81,850		81,850		L.....	03/20/2012
594918	10	4	MICROSOFT CORP.....		18,000.000	673,380	37.410	673,380	505,294		17,460		192,605		192,605		L.....	12/19/2012
609207	10	5	MONDELEZ INTERNATIONAL INC.....		10,000.000	353,000	35.300	353,000	241,256	1,400	5,300		98,468		98,468		L.....	03/20/2012
553829	10	2	MVC CAPITAL INC.....		27,500.000	371,250	13.500	371,250	345,056	3,712	12,825		32,482		32,482		L.....	06/12/2013
629579	10	3	NACCO INDS INC.....		2,000.000	124,380	62.190	124,380	113,981		1,000		10,399		10,399		L.....	08/21/2013
63905A	10	1	NATUZZI S P A.....	R.	105,022.000	272,007	2.590	272,007	217,692				54,315		54,315		L.....	12/30/2013
641069	40	6	NESTLE S A.....		5,000.000	367,120	73.424	367,120	368,867				(1,748)		(1,748)		L.....	12/09/2013
707051	10	8	PENFORD CORP.....		15,000.000	192,750	12.850	192,750	86,414				82,500		82,500		L.....	10/24/2012
713448	10	8	PEPSICO INC.....		6,500.000	539,110	82.940	539,110	421,000	3,689	14,365		94,315		94,315		L.....	04/17/2012
71361F	10	0	PERCEPTRON INC.....		13,525.000	187,592	13.870	187,592	71,806		1,804		102,718		102,718		L.....	12/04/2013
714157	20	3	PERMA-FIX ENVIRONMENTAL SERVICES.....		29,910.000	93,020	3.110	93,020	66,517				28,152	34,938	(6,786)		L.....	12/30/2013
717081	10	3	PFIZER INC COM.....		18,000.000	551,340	30.630	551,340	368,280		17,280		99,913		99,913		L.....	04/17/2012
726900	10	3	PLANAR SYS INC.....		15,000.000	38,100	2.540	38,100	26,402				10,899		10,899		L.....	12/30/2013
73172K	10	4	POLYCOM INC.....		10,090.000	113,311	11.230	113,311	110,363				2,947		2,947		L.....	09/13/2013
737446	10	4	POST HOLDINGS INC.....		6,400.000	315,328	49.270	315,328	281,670				33,658		33,658		L.....	08/22/2013
73935X	58	3	POWERSHARES RAFI US 1000 ETF.....		110,836.000	9,192,738	82.940	9,192,738	6,315,007		143,108		2,226,666		2,226,666		L.....	02/22/2013
69351T	10	6	PPL CORP.....		11,500.000	346,035	30.090	346,035	318,022	4,226	16,819		16,790		16,790		L.....	04/12/2012
742718	10	9	PROCTER & GAMBLE CO.....		6,500.000	529,165	81.410	529,165	420,501		15,382		87,880		87,880		L.....	04/12/2012
74733V	10	0	QEP RES INC.....		11,900.000	364,735	30.650	364,735	332,779				31,956		31,956		L.....	10/09/2013

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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			Description		Code	F o r e i g n	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.	NAIC Market Indicator (a)	Date Acquired
749063	10	3	QUMU CORP.....				17,719,000		226,803		12,800		226,803		123,070					104,798		104,798		L.....	04/25/2013
755111	50	7	RAYTHEON CO.....				8,000,000		725,600		90,700		725,600		396,752		4,400	16,200		273,253		273,253		L.....	02/06/2013
75605L	70	8	REALNETWORKS INC.....				42,500,000		320,875		7,550		320,875		320,848					27		27		L.....	12/30/2013
761396	30	8	REVENUESHARES SMALL-CAP ETF.....				41,040,000		2,211,646		53,890		2,211,646		1,357,176		7,107	28,467		665,919		665,919		L.....	02/22/2013
779287	10	1	ROUSE PPTYS INC.....				5,500,000		122,045		22,190		122,045		106,670			715		15,375		15,375		L.....	08/22/2013
780259	20	6	ROYAL DUTCH SHELL PLC.....		R.		5,500,000		391,985		71,270		391,985		383,355			16,643		12,760		12,760		L.....	03/20/2012
74975N	10	5	RTI SURGICAL INC.....				45,000,000		159,300		3,540		159,300		166,304					(29,786)		(29,786)		L.....	03/11/2013
781182	10	0	RUBY TUESDAY INC.....				12,500,000		86,625		6,930		86,625		85,793					832		832		L.....	12/30/2013
794093	10	4	SALEM COMMUNICATIONS CORP.....				15,000,000		130,500		8,700		130,500		121,343			1,350		9,158		9,158		L.....	11/06/2013
800422	10	7	SANFILIPPO JOHN B & SON INC.....				10,000,000		246,800		24,680		246,800		91,136			15,000		65,000		65,000		L.....	09/19/2012
808625	10	7	SCIENCE APPLICATIONS INTERNATIONAL CORP.....				3,140,000		103,840		33,070		103,840		106,904			879		(3,064)		(3,064)		L.....	10/01/2013
810186	10	6	SCOTTS MIRACLE GRO CO.....				4,000,000		248,880		62,220		248,880		217,040			3,500		31,840		31,840		L.....	08/21/2013
82706L	10	8	SILICON GRAPHICS INTERNATIONAL CORP.....				6,000,000		80,460		13,410		80,460		51,445					18,630		18,630		L.....	01/10/2013
82705T	10	2	SILICON IMAGE INC.....				15,000,000		92,250		6,150		92,250		66,494					18,160		18,160		L.....	03/12/2013
78469C	10	3	SP PLUS CORP.....				10,000,000		260,400		26,040		260,400		223,616					36,784		36,784		L.....	08/21/2013
846822	10	4	SPARTAN STORES INC.....				13,000,000		315,640		24,280		315,640		273,232			2,340		42,408		42,408		L.....	08/26/2013
78463X	74	9	SPDR GLOBAL REAL ESTATE ETF.....				155,963,000		6,477,143		41,530		6,477,143		5,999,551		62,075	271,490		(110,377)		(110,377)		L.....	10/08/2013
854305	20	8	STANLEY FURNITURE CO INC.....				55,929,000		214,767		3,840		214,767		207,452					(29,083)		(29,083)		L.....	12/30/2013
85571Q	10	2	STARZ.....				4,500,000		131,580		29,240		131,580		109,406					22,174		22,174		L.....	08/21/2013
855707	10	5	STATE AUTO FINANCIAL CORP.....				10,000,000		212,400		21,240		212,400		135,435			4,000		63,000		63,000		L.....	12/19/2012
870297	80	1	SWEDISH EXPORT CREDIT CORP.....				738,900,000		6,036,813		8,170		6,036,813		6,082,929					120,204	487,078	(366,874)		L.....	02/22/2013
871829	10	7	SYSCO CORP COM.....				12,500,000		451,250		36,100		451,250		368,998		3,625	14,000		55,500		55,500		L.....	03/20/2012
882508	10	4	TEXAS INSTRS INC COM.....				7,500,000		329,325		43,910		329,325		223,773			8,025		97,650		97,650		L.....	03/09/2012
87240R	10	7	TFS FINANCIAL CORP.....				30,000,000		363,450		12,115		363,450		337,886					25,564		25,564		L.....	08/23/2013
00101J	10	6	THE ADT CORPORATION.....				9,220,000		373,133		40,470		373,133		387,273			625		(14,140)		(14,140)		L.....	10/31/2013
887317	30	3	TIME WARNER INC.....				4,500,000		313,740		69,720		313,740		163,404			5,175		98,505		98,505		L.....	04/17/2012
891826	10	9	TOWER INTERNATIONAL INC.....				5,500,000		117,700		21,400		117,700		111,215					6,485		6,485		L.....	08/21/2013
H8817H	10	0	TRANSOCEAN LTD.....		R.		6,000,000		296,520		49,420		296,520		328,500					(31,980)		(31,980)		L.....	11/14/2013
896047	50	3	TRIBUNE CO NEW.....				9,000,000		696,600		77,400		696,600		543,780					152,820		152,820		L.....	08/21/2013
896945	20	1	TRIPADVISOR INC.....				4,490,000		371,907		82,830		371,907		322,590					49,316		49,316		L.....	09/24/2013
898349	10	5	TRUSTCO BANK CORP N Y.....				35,000,000		251,300		7,180		251,300		189,380		2,297	7,383		62,524		62,524		L.....	05/16/2013
910710	10	2	UNITED INS HOLDINGS CORP.....				22,500,000		316,800		14,080		316,800		133,329			2,025		183,471		183,471		L.....	05/21/2013
911268	20	9	UNITED ONLINE INC.....				33,120,004		455,731		13,760		455,731		440,830			2,131		14,901		14,901		L.....	12/31/2013
917488	10	8	UTAH MED PRODS INC.....				2,200,000		125,752		57,160		125,752		110,594			1,089		15,158		15,158		L.....	08/23/2013
91851C	20	1	VAALCO ENERGY INC.....				35,000,000		241,150		6,890		241,150		204,015					(4,347)		(4,347)		L.....	11/07/2013
92204A	30	6	VANGUARD ENERGY ETF.....				29,618,000		3,744,604		126,430		3,744,604		3,035,871			64,982		682,274		682,274		L.....	02/22/2013
922908	65	2	VANGUARD EXTENDED MARKET ETF.....				88,793,000		7,343,181		82,700		7,343,181		4,917,044			83,465		1,933,757		1,933,757		L.....	02/22/2013
922042	77	5	VANGUARD FTSE ALL WORLD EX-US ETF.....				161,401,000		8,187,873		50,730		8,187,873		7,012,752			215,908		782,927		782,927		L.....	10/08/2013
922908	36	3	VANGUARD INDEX FDS S&P 500 ETF.....				83,420,000		14,110,493		169,150		14,110,493		10,094,240			258,793		3,152,341		3,152,341		L.....	10/08/2013
92204A	80	1	VANGUARD MATERIALS ETF.....				47,426,000		4,896,734		103,250		4,896,734		3,755,005			90,062		883,570		883,570		L.....	02/22/2013

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1			Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
			3	4 F o r e i g n			7	8		10	11	12	13	14	15	16		
CUSIP					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.	NAIC Market Indicator (a)	Date Acquired
Identification		Description	Code	n														
922042 85 8		VANGUARD MSCI EMERGING MARKETS ETF.....	.....	....	76,292.000	3,138,653	41.140	3,138,653	3,220,384		84,356		(250,587)		(250,587)		L.....	10/08/2013
92343V 10 4		VERIZON COMMUNICATIONS.....	.....	....	11,000.000	540,540	49.140	540,540	434,547		22,825		64,570		64,570		L.....	12/19/2012
92552R 40 6		VIAD CORP.....	.....	....	17,520.000	486,706	27.780	486,706	419,764	2,440	45,236		66,942		66,942		L.....	10/21/2013
925811 10 1		VICON INDUSTRIES INC.....	.....	....	11,527.000	35,504	3.080	35,504	31,327				4,177		4,177		L.....	10/04/2013
931422 10 9		WALGREEN CO.....	.....	....	10,500.000	603,120	57.440	603,120	349,272		12,390		214,515		214,515		L.....	06/27/2012
93564A 10 0		WARREN RESOURCES INC.....	.....	....	40,000.000	125,600	3.140	125,600	118,340				7,260		7,260		L.....	12/30/2013
949746 10 1		WELLS FARGO & CO NEW.....	.....	....	12,000.000	544,800	45.400	544,800	421,432		13,800		134,640		134,640		L.....	12/19/2012
961840 10 5		WET SEAL INC.....	.....	....	35,000.000	95,550	2.730	95,550	101,818				(1,750)		(1,750)		L.....	01/10/2013
966244 10 5		WHITEWAVE FOODS CO.....	.....	....	6,000.000	137,640	22.940	137,640	117,265				20,375		20,375		L.....	08/21/2013
968223 20 6		WILEY JOHN & SONS INC.....	.....	....	5,000.000	276,000	55.200	276,000	219,878	1,250	1,250		56,123		56,123		L.....	08/21/2013
97717W 28 1		WISDOMTREE EMG MKTS SM CP ETF.....	.....	....	35,074.000	1,616,561	46.090	1,616,561	1,635,858		52,775		(115,597)		(115,597)		L.....	10/08/2013
92931L 30 2		WPCS INTERNATIONAL INC.....	.....	....	7,858.000	17,916	2.280	17,916	17,916				3,355	6,888	(3,533)		L.....	04/02/2012
98884U 10 8		ZAGG INC.....	.....	....	15,000.000	65,250	4.350	65,250	75,387				(10,137)		(10,137)		L.....	10/01/2013
98944B 10 8		ZEP INC.....	.....	....	16,000.000	290,560	18.160	290,560	227,706		800		62,854		62,854		L.....	08/27/2013
98975W 10 4		ZOLTEK COS INC.....	.....	....	10,000.000	167,500	16.750	167,500	84,280				88,956		88,956		L.....	02/19/2013
9099999.		Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated).....	.....	....		117,933,270	XXX.....	117,933,270	93,674,940	119,434	2,021,833	0	19,117,402	2,893,034	16,224,368	0	XXX.....	XXX.....
Common Stocks - Parent, Subsidiaries and Affiliates																		
58458* 10 5		MEDICAL HEALTH INSURING CORPORATION OF OHIO.....	.....	....	10,000.000	88,645,153	8,864.515	88,645,153	35,446,208				1,982,003		1,982,003			01/01/1995
21058# 10 3		CONSUMERS LIFE INSURANCE COMPANY.....	.....	....	16,000.000	19,670,760	1,229.423	19,670,760	22,850,576				1,722,445		1,722,445			06/30/2003
14382# 10 5		CAROLINA CARE PLAN INC.....	.....	....	500.000	34,402,774	68,805.548	34,402,774	45,895,464				7,290,903		7,290,903			05/17/2007
9199999.		Total - Common Stocks - Parent, Subsidiaries and Affiliates.....	.....	....		142,718,687	XXX.....	142,718,687	104,192,248	0	0	0	10,995,351	0	10,995,351	0	XXX.....	XXX.....
Common Stocks - Mutual Funds																		
317609 35 2		GRANDEUR PEAK INTERNATIONAL OPPORTUNITY FUND.....	.....	....	830,564.784	2,724,253	3.280	2,724,253	2,500,000		23,820		224,252		224,252		L.....	08/09/2013
55273E 82 2		MFS INTERNATIONAL VALUE FUND.....	.....	....	133,889.792	4,710,243	35.180	4,710,243	4,479,324		86,772		230,919		230,919		L.....	12/27/2013
9299999.		Total - Common Stocks - Mutual Funds.....	.....	....		7,434,496	XXX.....	7,434,496	6,979,324	0	110,592	0	455,171	0	455,171	0	XXX.....	XXX.....
9799999.		Total - Common Stock.....	.....	....		268,086,453	XXX.....	268,086,453	204,846,512	119,434	2,132,425	0	30,567,924	2,893,034	27,674,890	0	XXX.....	XXX.....
9899999.		Total Common and Preferred Stock.....	.....	....		268,086,453	XXX.....	268,086,453	204,846,512	119,434	2,132,425	0	30,567,924	2,893,034	27,674,890	0	XXX.....	XXX.....

(a) For all common stocks bearing the NAIC market indicator "U" provide: the number of such issues.....3, the total \$ value (included in Column 8) of all such issues \$.4,045,600.

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. Government										
912828 VF 4	US TREASURY NOTES.....				05/30/2013	ANCORA SECURITIES.....		2,974,570	3,000,000	
0599999.	Total - Bonds - U.S. Government.....							2,974,570	3,000,000	.0
Bonds - All Other Government										
46513A XN 5	STATE OF ISRAEL.....			R.....	06/01/2013	BANK OF AMERICA.....		2,500,000	2,500,000	
1099999.	Total - Bonds - All Other Government.....							2,500,000	2,500,000	.0
Bonds - U.S. Special Revenue and Special Assessment										
3133EA 5K 0	FEDERAL FARM CREDIT BANKS.....				10/25/2013	ANCORA SECURITIES.....		1,719,360	1,800,000	.497
3133EC HC 1	FEDERAL FARM CREDIT BANKS.....				10/25/2013	ANCORA SECURITIES.....		1,908,000	2,000,000	.4,858
3133EC RD 8	FEDERAL FARM CREDIT BANKS.....				06/07/2013	CREWS & ASSOCIATES.....		1,000,000	1,000,000	.161
3133EC YV 0	FEDERAL FARM CREDIT BANKS.....				11/05/2013	G X CLARKE & CO.....		1,008,990	1,000,000	.4,156
3134G3 4R 8	FEDERAL HOME LOAN MORTGAGE CORP.....				12/03/2013	ANCORA SECURITIES.....		3,767,600	4,000,000	29,111
3137EA DR 7	FEDERAL HOME LOAN MORTGAGE CORP.....				08/16/2013	PERSHING LLC.....		4,653,696	5,000,000	25,781
313373 UU 4	FEDERAL HOME LOAN BANKS.....				07/30/2013	ANCORA SECURITIES.....		4,226,920	4,000,000	16,195
313379 DT 3	FEDERAL HOME LOAN BANKS.....				08/06/2013	PIPER JAFFRAY INC.....		986,620	1,000,000	2,049
313380 GZ 4	FEDERAL HOME LOAN BANKS.....				10/25/2013	ANCORA SECURITIES.....		1,673,875	1,750,000	5,053
313381 C3 7	FEDERAL HOME LOAN BANKS.....				10/25/2013	ANCORA SECURITIES.....		1,719,900	1,800,000	11,025
313381 YT 6	FEDERAL HOME LOAN BANKS.....				10/25/2013	ANCORA SECURITIES.....		1,978,830	2,100,000	6,875
313383 EB 3	FEDERAL HOME LOAN BANKS.....				09/05/2013	ANCORA SECURITIES.....		2,763,240	3,000,000	13,953
3135G0 NT 6	FEDERAL NATIONAL MORTGAGE ASSN.....				07/30/2013	ANCORA SECURITIES.....		4,860,000	5,000,000	36,125
3135G0 TH 6	FEDERAL NATIONAL MORTGAGE ASSN.....				01/30/2013	HUNTINGTON CAPITAL CORP.....		998,600	1,000,000	.27
3135G0 VR 1	FEDERAL NATIONAL MORTGAGE ASSN.....				03/22/2013	G X CLARKE & CO.....		2,000,000	2,000,000	
3136G1 RV 3	FEDERAL NATIONAL MORTGAGE ASSN.....				07/24/2013	NATIONAL FINANCIAL SERVIC.....		1,000,000	1,000,000	
3137AW VA 0	FHLMC REMIC SERIES 4145 UC.....				03/20/2013	ANCORA SECURITIES.....		6,840,911	6,873,129	.6,873
3137B0 TR 5	FHLMC REMIC SERIES 4186 MC.....				07/22/2013	ANCORA SECURITIES.....		7,101,613	7,414,409	.7,414
3137B1 MQ 2	FHLMC REMIC SERIES 4198 QD.....				05/22/2013	ANCORA SECURITIES.....		6,049,091	5,969,804	.8,955
3137B2 BC 3	FHLMC REMIC SERIES 4199 YV.....				08/27/2013	ANCORA SECURITIES.....		7,028,277	6,794,708	19,157
3137B1 XV 9	FHLMC REMIC SERIES 4204 HA.....				09/25/2013	ANCORA SECURITIES.....		5,811,805	5,784,689	11,650
31398N BS 2	FNMA REMIC TRUST 2010-102 DE.....				01/22/2013	ANCORA SECURITIES.....		6,984,750	6,700,000	13,400
3136A2 AR 4	FNMA REMIC TRUST 2011-110 EC.....				02/25/2013	ANCORA SECURITIES.....		8,375,817	8,227,971	12,342
3136AA 6K 6	FNMA REMIC TRUST 2012-151 YA.....				04/22/2013	ANCORA SECURITIES.....		5,971,987	5,811,269	.7,748
3136AG 2Y 7	FNMA REMIC TRUST 2013-116 VC.....				11/22/2013	ANCORA SECURITIES.....		3,783,916	3,731,442	.8,085
3136AH HH 6	FNMA REMIC TRUST 2013-120 VC.....				11/22/2013	ANCORA SECURITIES.....		4,884,097	4,806,000	10,413
3136AD EY 1	FNMA REMIC TRUST 2013-36 AB.....				10/23/2013	ANCORA SECURITIES.....		6,965,164	6,778,748	15,252
3136AE Z4 2	FNMA REMIC TRUST 2013-70 VA.....				06/21/2013	ANCORA SECURITIES.....		7,181,562	7,000,000	15,750
46246K J2 9	IOWA FINANCIAL AUTHORITY.....				09/17/2013	ANCORA SECURITIES.....		1,812,282	1,750,000	.8,885
469487 CN 0	CITY OF JACKSONVILLE FLA SPECIAL REVENUE.....				09/13/2013	ANCORA SECURITIES.....		2,397,890	2,200,000	50,926
613741 EX 1	MONTGOMERY COUNTY VA ECONOMIC DEVEOLPMENT.....				11/05/2013	ANCORA SECURITIES.....		2,667,665	2,665,000	1,747
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments.....							120,122,458	119,957,170	354,463
Bonds - Industrial and Miscellaneous										
009158 AP 1	AIR PRODUCTS & CHEMICALS INC.....				05/28/2013	ANCORA SECURITIES.....		4,351,703	3,805,000	46,241
037833 AK 6	APPLE INC.....				11/22/2013	VARIOUS.....		1,678,264	1,720,000	.680
00206R BM 3	AT&T INC.....				03/20/2013	HUNTINGTON CAPITAL CORP.....		998,600	1,000,000	4,044
00206R BR 2	AT&T INC.....				02/22/2013	CREWS & ASSOCIATES.....		500,600	500,000	.188
064159 CU 8	BANK OF NOVA SCOTIA.....			I.....	11/07/2013	HUNTINGTON INVESTMENT COM.....		1,005,330	1,000,000	.740
084670 BC 1	BERKSHIRE HATHAWAY INC DEL.....				08/08/2013	CITIGROUP GLOBAL MARKET.....		1,565,520	1,500,000	27,812
055451 AU 2	BHP BILLITON FIN USA LTD.....			R.....	09/25/2013	GOLDMAN, SACHS & CO.....		1,098,647	1,100,000	

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
09256B AA 5	BLACKSTONE HOLDINGS FIN L L C.....		05/07/2013	STERNE, AGEE & LEACH INC.....		6,139,900	5,000,000	78,212
05574L PT 9	BNP PARIBAS / BNP PARIBAS US.....	R.....	11/26/2013	VARIOUS.....		1,512,650	1,500,000	3,825
05565Q BZ 0	BP CAPITAL MARKETS P L C.....	R.....	11/26/2013	ANCORA SECURITIES.....		985,820	1,000,000	2,344
13342B AC 9	CAMERON INTERNATIONAL CORP.....		06/03/2013	STIFEL NICOLAUS & CO.....		1,793,850	1,500,000	37,453
14912L 4E 8	CATERPILLAR FINANCIAL SERVICES.....		05/28/2013	STIFEL, NICOLAUS & CO.....		2,559,276	2,000,000	42,105
26138E AQ 2	DR PEPPER SNAPPLE GROUP INC.....		03/21/2013	ANCORA SECURITIES.....		2,030,814	2,057,000	14,399
36962G 4R 2	GENERAL ELECTRIC CAPITAL CORP.....		11/25/2013	US BANCORP.....		436,508	400,000	3,549
406216 BD 2	HALLIBURTON CO.....		10/28/2013	MERRILL LYNCH.....		507,805	500,000	4,180
459200 HP 9	INTERNATIONAL BUSINESS MACHINES.....		08/08/2013	DEUTSCHE BANK SECURITIES.....		1,495,710	1,500,000	1,688
46625H HS 2	JPMORGAN CHASE & CO.....		08/20/2013	PIPER JAFFRAY INC.....		1,048,220	1,000,000	3,789
49326E ED 1	KEYCORP MEDIUM TERM NTS BE.....		06/11/2013	ANCORA SECURITIES.....		3,068,820	2,700,000	30,600
571903 AL 7	MARRIOTT INTERNATIONAL INC.....		11/18/2013	ANCORA SECURITIES.....		2,010,380	2,000,000	10,125
579780 AJ 6	MCCORMICK & CO INC.....		08/14/2013	WACHOVIA CAPTIAL MARKETS.....		991,380	1,000,000	
594918 AW 4	MICROSOFT CORP.....		12/03/2013	CHASES SECURITIES INC.....		1,293,604	1,300,000	
637071 AJ 0	NATIONAL OILWELL VARCO INC.....		03/25/2013	NOMURA SECURITIES.....		1,485,492	1,500,000	13,867
656836 AD 5	NORTH AMERICAN DEVELOPMENT BK.....	R.....	10/03/2013	BNP PSRIBAS SECURITIES.....		998,030	1,000,000	
713448 BX 5	PEPSICO INC.....		02/15/2013	PIPER JAFFRAY INC.....		1,005,300	1,000,000	3,458
713448 CG 1	PEPSICO INC.....		11/22/2013	CREDIT SUISSE.....		419,985	450,000	2,956
717081 DB 6	PFIZER INC.....		01/14/2013	ANCORA SECURITIES.....		2,535,520	2,000,000	42,022
69349L AG 3	PNC BANK N A PITTSBURGH PA.....		05/07/2013	PIPER JAFFRAY INC.....		991,260	1,000,000	675
740189 AK 1	PRECISION CASTPARTS CORP.....		01/11/2013	ANCORA SECURITIES.....		1,999,023	2,000,000	1,806
78008S VD 5	ROYAL BANK OF CANADA BD CDS.....	L.....	01/07/2013	ANCORA SECURITIES.....		999,750	1,000,000	
806854 AH 8	SCHLUMBERGER INVT SA.....	R.....	11/26/2013	ANCORA SECURITIES.....		996,600	1,000,000	
84755T AA 5	SPECTRA ENERGY CAP LLC.....		03/21/2013	ANCORA SECURITIES.....		2,028,513	1,676,000	46,472
857477 AL 7	STATE STREET CORP.....		11/22/2013	VARIOUS.....		2,573,130	2,650,000	2,308
882508 AU 8	TEXAS INSTRUMENTS INC.....		05/02/2013	ANCORA SECURITIES.....		3,023,640	3,000,000	12,925
89114Q AM 0	TORONTO DOMINION BANK.....	L.....	10/28/2013	MERRILL LYNCH.....		1,038,300	1,000,000	3,719
91159H HC 7	U S BANCORP MTNS BK ENT.....		11/20/2013	BARCLAYS CAPITAL INC.....		540,007	550,000	3,208
927804 FH 2	VIRGINIA ELECTRIC & POWER CO.....		05/29/2013	ANCORA SECURITIES.....		2,361,360	2,000,000	41,667
931142 DJ 9	WAL-MART STORES INC.....		10/03/2013	NATIONAL FINANCIAL SERVICES.....		500,975	500,000	163
3899999.	Total - Bonds - Industrial and Miscellaneous.....					60,570,286	56,408,000	487,220
8399997.	Total - Bonds - Part 3.....					186,167,314	181,865,170	841,683
8399999.	Total - Bonds.....					186,167,314	181,865,170	841,683

Common Stocks - Industrial and Miscellaneous

00287Y 10 9	ABBVIE INC.....		01/24/2013	ANCORA SECURITIES.....	9,000.000	283,158	XXX.....	
01167P 10 1	ALASKA COMMUNICATIONS SYSTEMS GRP.....		08/01/2013	VARIOUS.....	69,200.000	132,820	XXX.....	
014491 10 4	ALEXANDER & BALDWIN INC.....		08/21/2013	ANCORA SECURITIES.....	2,750.000	106,546	XXX.....	
G0176J 10 9	ALLEGION PUBLIC LTD CO.....	R.....	12/03/2013	VARIOUS.....	6,660.000	288,586	XXX.....	
00164V 10 3	AMC NETWORKS INC.....		08/21/2013	ANCORA SECURITIES.....	3,400.000	221,717	XXX.....	
032332 50 4	AMTECH SYS INC.....		04/10/2013	ANCORA SECURITIES.....	15,000.000	56,943	XXX.....	
037833 10 0	APPLE INC.....		09/04/2013	ANCORA SECURITIES.....	600.000	283,362	XXX.....	
043632 10 8	ASCENT CAPITAL GROUP INC.....		08/23/2013	ANCORA SECURITIES.....	4,300.000	326,386	XXX.....	
05366Y 10 2	AVIAT NETWORKS INC.....		12/30/2013	VARIOUS.....	35,900.000	96,412	XXX.....	
054540 10 9	AXCELIS TECHNOLOGIES INC.....		04/10/2013	ANCORA SECURITIES.....	20,000.000	22,781	XXX.....	
00246W 10 3	AXT INC.....		02/28/2013	VARIOUS.....	23,000.000	67,407	XXX.....	
064058 10 0	BANK OF NEW YORK MELLON CORP.....		02/06/2013	ANCORA SECURITIES.....	6,000.000	164,813	XXX.....	
073730 10 3	BEAM INC.....		08/21/2013	SIDOTI & CO.....	4,200.000	261,035	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
09238E 10 4	BLACKHAWK NETWORK HOLDINGS INC.....			08/29/2013	ANCORA SECURITIES.....	13,200.000	331,006	XXX	
09689U 10 2	BODY CENT CORP.....			12/30/2013	VARIOUS.....	20,000.000	72,135	XXX	
056032 10 5	BTU INTERNATIONAL INC.....			07/22/2013	ANCORA SECURITIES.....	3,430.000	8,449	XXX	
12811R 10 4	CALAMOS ASSET MGMT INC.....			10/31/2013	VARIOUS.....	20,000.000	198,794	XXX	
131193 10 4	CALLAWAY GOLF CO.....			05/16/2013	VARIOUS.....	10,000.000	66,280	XXX	
13123X 10 2	CALLON PETE CO DEL.....			10/24/2013	ANCORA SECURITIES.....	4,000.000	28,832	XXX	
153501 10 1	CENTRAL FUND OF CANADA LTD.....		I	10/08/2013	ANCORA SECURITIES.....	78,599.000	1,450,291	XXX	
171871 10 6	CINCINNATI BELL INC.....			09/16/2013	ANCORA SECURITIES.....	67,547.000	207,727	XXX	
17275R 10 2	CISCO SYSTEMS.....			02/06/2013	ANCORA SECURITIES.....	12,000.000	254,610	XXX	
191042 10 0	COBRA ELECTRS CORP.....			12/27/2013	VARIOUS.....	24,482.000	81,691	XXX	
191216 10 0	COCA COLA CO.....			01/11/2013	ANCORA SECURITIES.....	3,500.000	129,060	XXX	
19421R 20 0	COLLECTORS UNIVERSE INC.....			11/22/2013	ANCORA SECURITIES.....	11,530.000	175,128	XXX	
20825C 10 4	CONOCOPHILLIPS.....			01/11/2013	ANCORA SECURITIES.....	3,000.000	175,003	XXX	
209115 10 4	CONSOLIDATED EDISON INC.....			01/24/2013	ANCORA SECURITIES.....	3,000.000	169,109	XXX	
219350 10 5	CORNING INC COM.....			02/06/2013	ANCORA SECURITIES.....	13,500.000	165,866	XXX	
221006 10 9	CORVEL CORP.....			08/23/2013	ANCORA SECURITIES.....	5,000.000	170,325	XXX	
22149T 10 2	COSTA INC.....			08/23/2013	ANCORA SECURITIES.....	5,000.000	97,905	XXX	
227483 10 4	CROSS COUNTRY HEALTHCARE INC.....			12/04/2013	IVY SECURITES INC.....	12,500.000	75,991	XXX	
12646R 10 5	CST BRANDS INC.....			08/23/2013	ANCORA SECURITIES.....	5,000.000	158,334	XXX	
234264 10 9	DAKTRONICS INC.....			09/19/2013	VARIOUS.....	20,000.000	223,247	XXX	
250639 10 1	DESWELL INDS INC.....		R	04/11/2013	ANCORA SECURITIES.....	12,000.000	31,270	XXX	
253827 10 9	DIGIRAD CORP.....			08/01/2013	ANCORA SECURITIES.....	25,450.000	54,111	XXX	
25400B 10 8	DIGITAL GENERATION INC.....			12/17/2013	ANCORA SECURITIES.....	34,640.000	410,521	XXX	
260095 10 4	DOVER DOWNS GAMING & ENTERTAINMENT INC.....			12/30/2013	ANCORA SECURITIES.....	10,000.000	15,165	XXX	
285229 10 0	ELECTRO SCIENTIFIC INDUSTRIES INC.....			12/24/2013	VARIOUS.....	24,551.000	262,435	XXX	
291011 10 4	EMERSON ELECTRIC CO.....			02/13/2013	ANCORA SECURITIES.....	2,500.000	145,337	XXX	
291087 20 3	EMERSON RADIO CORP.....			12/30/2013	VARIOUS.....	40,000.000	75,401	XXX	
Y23592 20 0	EUROSEAS LTD.....		R	12/30/2013	ANCORA SECURITIES.....	18,000.000	24,792	XXX	
30231G 10 2	EXXON MOBIL CORP.....			02/13/2013	ANCORA SECURITIES.....	2,000.000	177,130	XXX	
313549 40 4	FEDERAL MOGUL CORP.....			08/23/2013	ANCORA SECURITIES.....	6,000.000	97,803	XXX	
346233 10 9	FORESTAR GROUP INC.....			08/22/2013	VARIOUS.....	11,000.000	218,624	XXX	
357023 10 0	FREIGHTCAR AMER INC.....			09/10/2013	VARIOUS.....	6,000.000	108,695	XXX	
30281V 10 8	FTD COS INC.....			11/07/2013	VARIOUS.....	5,466.000	178,179	XXX	
369604 10 3	GENERAL ELECTRIC CO.....			02/13/2013	ANCORA SECURITIES.....	7,000.000	163,783	XXX	
382410 40 5	GOODRICH PETE CORP.....			12/27/2013	ANCORA SECURITIES.....	2,000.000	33,905	XXX	
413833 10 4	HARRIS & HARRIS GROUP INC.....			11/07/2013	VARIOUS.....	100,000.000	317,373	XXX	
419879 10 1	HAWAIIAN HOLDINGS INC.....			05/01/2013	VARIOUS.....	20,000.000	116,146	XXX	
42805E 30 6	HESKA CORP.....			07/02/2013	VARIOUS.....	9,500.000	70,759	XXX	
432589 10 9	HILLSHIRE BRANDS CO.....			08/21/2013	IVY SECURITES INC.....	6,500.000	211,324	XXX	
438516 10 6	HONEYWELL INTERNATIONAL INC.....			02/06/2013	ANCORA SECURITIES.....	2,000.000	139,582	XXX	
449172 10 5	HYSTER YALE MATLS HANDLING INC.....			08/21/2013	BARCLAYS CAPITAL INC.....	3,500.000	259,923	XXX	
45245A 10 7	IMATION CORP.....			10/07/2013	VARIOUS.....	22,500.000	91,929	XXX	
45685E 10 6	ING U S INC.....			08/23/2013	ANCORA SECURITIES.....	7,000.000	212,634	XXX	
459200 10 1	INTERNATIONAL BUSINESS MACHINES.....			04/19/2013	ANCORA SECURITIES.....	1,100.000	212,055	XXX	
461203 10 1	INVACARE CORP.....			04/25/2013	ANCORA SECURITIES.....	3,500.000	45,291	XXX	
46564T 10 7	ITERIS INC.....			04/30/2013	ANCORA SECURITIES.....	21,427.000	36,275	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
47012E 10 6	JAKKS PAC INC.....			07/18/2013	VARIOUS.....	21,000.000	210,046	XXX	
49375T 10 0	KID BRANDS INC.....			02/25/2013	ANCORA SECURITIES.....	10,000.000	16,697	XXX	
500600 10 1	KOPIN CORP.....			10/02/2013	VARIOUS.....	10,000.000	38,353	XXX	
501014 10 4	KRISPY KREME DOUGHNUTS INC.....			08/21/2013	BARCLAYS CAPITAL INC.....	5,000.000	109,241	XXX	
511795 10 6	LAKELAND INDUSTRIES INC.....			12/27/2013	VARIOUS.....	37,660.000	166,754	XXX	
514766 10 4	LANDEC CORP.....			01/23/2013	ANCORA SECURITIES.....	5,000.000	61,990	XXX	
523768 10 9	LEE ENTERPRISES INC.....			11/12/2013	ANCORA SECURITIES.....	29,650.000	89,525	XXX	
53071M 10 4	LIBERTY INTERACTIVE CORP.....			08/21/2013	ANCORA SECURITIES.....	15,000.000	335,210	XXX	
531229 10 2	LIBERTY MEDIA CORP.....			08/21/2013	ANCORA SECURITIES.....	1,500.000	208,911	XXX	
53071M 88 0	LIBERTY VENTURES.....			08/27/2013	ANCORA SECURITIES.....	5,000.000	417,650	XXX	
533535 10 0	LINCOLN EDUCATIONAL SERVICES CORP.....			12/12/2013	VARIOUS.....	15,000.000	79,622	XXX	
549282 10 1	LUBYS INC.....			10/01/2013	ANCORA SECURITIES.....	7,800.000	54,161	XXX	
G5785G 10 7	MALLINCKRODT PUB LTD CO.....	R.....		08/22/2013	VARIOUS.....	10,000.000	423,127	XXX	
563420 10 8	MANITEX INTL INC.....			08/26/2013	ANCORA SECURITIES.....	11,000.000	113,545	XXX	
57060U 60 5	MARKET VECTORS AGRIBUSINESS ETF.....			02/22/2013	ANCORA SECURITIES.....	4,755.000	262,807	XXX	
577767 10 6	MAXWELL TECHNOLOGIES INC.....			10/22/2013	VARIOUS.....	12,000.000	79,700	XXX	
553829 10 2	MVC CAPITAL INC.....			06/12/2013	VARIOUS.....	12,500.000	156,518	XXX	
629579 10 3	NACCO INDUSTRIES INC.....			08/21/2013	SIDOTI & CO.....	2,000.000	113,981	XXX	
63905A 10 1	NATUZZI S P A.....	R.....		12/30/2013	VARIOUS.....	55,100.000	121,842	XXX	
641069 40 6	NESTLE S A.....			12/09/2013	ANCORA SECURITIES.....	5,000.000	368,868	XXX	
71361F 10 0	PERCEPTRON INC.....			12/04/2013	ANCORA SECURITIES.....	1,500.000	13,926	XXX	
714157 20 3	PERMA-FIX ENVIRONMENTAL SERVICES.....			12/30/2013	VARIOUS.....	105,803.000	89,081	XXX	
726900 10 3	PLANAR SYS INC.....			12/30/2013	ANCORA SECURITIES.....	5,000.000	12,902	XXX	
73172K 10 4	POLYCOM INC.....			09/13/2013	ANCORA SECURITIES.....	10,090.000	110,363	XXX	
737446 10 4	POST HLDGS INC.....			08/22/2013	VARIOUS.....	6,400.000	281,670	XXX	
73935X 58 3	POWERSHARES RAFI US 1000 ETF.....			02/22/2013	ANCORA SECURITIES.....	10,501.000	702,157	XXX	
74733V 10 0	QEP RES INC.....			10/09/2013	VARIOUS.....	11,900.000	332,779	XXX	
749063 10 3	QUMU CORP.....			04/25/2013	ANCORA SECURITIES.....	2,500.000	20,342	XXX	
755111 50 7	RAYTHEON CO.....			02/06/2013	ANCORA SECURITIES.....	2,000.000	106,987	XXX	
75605L 70 8	REALNETWORKS INC.....			12/30/2013	VARIOUS.....	42,500.000	320,848	XXX	
761396 30 8	REVENUESHARES SMALL-CAP ETF.....			02/22/2013	ANCORA SECURITIES.....	3,364.000	135,137	XXX	
779287 10 1	ROUSE PPTYS INC.....			08/22/2013	VARIOUS.....	5,500.000	106,670	XXX	
74975N 10 5	RTI BIOLOGICS INC.....			03/11/2013	ANCORA SECURITIES.....	5,000.000	18,286	XXX	
781182 10 0	RUBY TUESDAY INC.....			12/30/2013	VARIOUS.....	12,500.000	85,793	XXX	
794093 10 4	SALEM COMMUNICATIONS CORP.....			11/06/2013	ANCORA SECURITIES.....	15,000.000	121,343	XXX	
808625 10 7	SCIENCE APPLICATIONS INTATIONAL CORP.....			10/01/2013	ANCORA SECURITIES.....	3,140.000	106,904	XXX	
810186 10 6	SCOTTS MIRACLE GROW CO.....			08/21/2013	ANCORA SECURITIES.....	4,000.000	217,040	XXX	
82706L 10 8	SILICON GRAPHICS INTERNATIONAL CORP.....			01/10/2013	ANCORA SECURITIES.....	3,000.000	31,140	XXX	
82705T 10 2	SILICON IMAGE INC.....			03/12/2013	ANCORA SECURITIES.....	2,500.000	12,090	XXX	
78469C 10 3	SP PLUS CORP.....			08/21/2013	SIDOTI & CO.....	10,000.000	223,616	XXX	
846822 10 4	SPARTAN STORES INC.....			08/26/2013	ANCORA SECURITIES.....	13,000.000	273,232	XXX	
78463X 74 9	SPDR GLOBAL REAL ESTATE ETF.....			10/08/2013	ANCORA SECURITIES.....	23,061.000	989,236	XXX	
854305 20 8	STANLEY FURNITURE CO INC.....			12/30/2013	VARIOUS.....	20,929.000	86,350	XXX	
85571Q 10 2	STARZ.....			08/21/2013	IVY SECURITES INC.....	4,500.000	109,406	XXX	
870297 80 1	SWEDISH EXPORT CREDIT CORP.....			02/22/2013	ANCORA SECURITIES.....	122,553.000	1,090,776	XXX	
87240R 10 7	TFS FINANCIAL CORP.....			08/23/2013	VARIOUS.....	30,000.000	337,886	XXX	
00101J 10 6	THE ADT CORPORATION.....			10/31/2013	VARIOUS.....	9,220.000	387,273	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
891826 10 9	TOWER INTERNATIONAL INC.....		R.....	08/21/2013	ANCORA SECURITIES.....	5,500,000	111,215	XXX	
H8817H 10 0	TRANSOCEAN LTD.....			11/14/2013	ANCORA SECURITIES.....	6,000,000	328,500	XXX	
896047 50 3	TRIBUNE CO.....			08/21/2013	SIDOTI & CO.....	9,000,000	543,780	XXX	
896945 20 1	TRIPADVISOR INC.....			09/24/2013	ANCORA SECURITIES.....	4,490,000	322,590	XXX	
898349 10 5	TRUSTCO BANK CORP N Y.....			05/16/2013	VARIOUS.....	15,000,000	83,176	XXX	
910710 10 2	UNITED INS HOLDINGS CORP.....			05/21/2013	VARIOUS.....	22,500,000	133,329	XXX	
911268 20 9	UNITED ONLINE INC.....			12/31/2013	VARIOUS.....	56,546,000	619,014	XXX	
917488 10 8	UTAH MED PRODUCTS INC.....			08/23/2013	ANCORA SECURITIES.....	2,200,000	110,594	XXX	
91851C 20 1	VAALCO ENERGY INC.....			11/07/2013	VARIOUS.....	20,000,000	115,747	XXX	
92204A 30 6	VANGUARD ENERGY ETF.....			02/22/2013	ANCORA SECURITIES.....	3,856,000	427,907	XXX	
922908 65 2	VANGUARD EXTENDED MKT ETF.....			02/22/2013	ANCORA SECURITIES.....	8,275,000	538,085	XXX	
922042 77 5	VANGUARD FTSE ALL WORLD EX-US ETF.....			10/08/2013	ANCORA SECURITIES.....	19,688,000	921,576	XXX	
922908 36 3	VANGUARD INDEX FDS S&P 500 ETF.....			10/08/2013	ANCORA SECURITIES.....	20,351,000	1,408,535	XXX	
92204A 80 1	VANGUARD MATERIALS ETF.....			02/22/2013	ANCORA SECURITIES.....	5,851,000	512,134	XXX	
922042 85 8	VANGUARD MSCI EMERGING MARKETS ETF.....			10/08/2013	ANCORA SECURITIES.....	10,153,000	444,071	XXX	
92552R 40 6	VIAD CORP.....			10/21/2013	VARIOUS.....	24,400,000	580,744	XXX	
925811 10 1	VICON INDS INC.....			10/04/2013	VARIOUS.....	11,527,000	31,327	XXX	
93564A 10 0	WARREN RES INC.....			12/30/2013	VARIOUS.....	40,000,000	118,340	XXX	
961840 10 5	WET SEAL INC.....			01/10/2013	ANCORA SECURITIES.....	10,000,000	28,300	XXX	
966244 10 5	WHITEWAVE FOODS CO.....			08/21/2013	IVY SECURITES INC.....	6,000,000	117,265	XXX	
968223 20 6	WILEY JOHN & SONS INC.....		08/21/2013	BARCLAYS CAPITAL INC.....	5,000,000	219,878	XXX		
97717W 28 1	WISDOMTREE EMG MKTS SM CP ETF.....		10/08/2013	ANCORA SECURITIES.....	5,149,000	252,666	XXX		
98884U 10 8	ZAGG INC.....		10/01/2013	VARIOUS.....	15,000,000	75,387	XXX		
98944B 10 8	ZEP INC.....		08/27/2013	VARIOUS.....	16,000,000	227,706	XXX		
98975W 10 4	ZOLTEK COS INC.....		02/19/2013	ANCORA SECURITIES.....	2,500,000	20,419	XXX		
9099999.	Total - Common Stocks - Industrial and Miscellaneous.....						28,306,257	XXX	0
Common Stocks - Parent, Subsidiaries and Affiliates									
21058# 10 3	CONSUMERS LIFE INSURANCE COMPANY.....			03/29/2013	CAPITAL CONTRIBUTION.....		5,000,000	XXX	
9199999.	Total - Common Stocks - Parent, Subsidiaries and Affiliates.....						5,000,000	XXX	0
Common Stocks - Mutual Funds									
317609 35 2	GRANDEUR PEAK INTERNATIONAL OPPORTUNITY FUND.....			08/09/2013	MATRIX CLEARING CORP.....	830,564.784	2,500,000	XXX	
55273E 82 2	MFS INTERNATIONAL VALUE FUND.....			12/27/2013	VARIOUS.....	133,889.792	4,479,324	XXX	
9299999.	Total - Common Stocks - Mutual Funds.....						6,979,324	XXX	0
9799997.	Total - Common Stocks - Part 3.....						40,285,581	XXX	0
9799998.	Total - Common Stocks - Summary Item from Part 5.....						2,720,051	XXX	
9799999.	Total - Common Stocks.....						43,005,632	XXX	0
9899999.	Total - Preferred and Common Stocks.....						43,005,632	XXX	0
9999999.	Total - Bonds, Preferred and Common Stocks.....						229,172,946	XXX	841,683

SCHEDULE D - PART 4

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

1	2		3 F o r e i g n	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			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																						
38376G	TM	2		12/16/2013.	PRINCIPAL RECEIPT.....		2,422,841	2,422,841	2,529,370	2,480,454		(57,613)		(57,613)		2,422,841			0	56,343	11/16/2039.	
38377L	ZD	3		12/20/2013.	PRINCIPAL RECEIPT.....		568,342	568,342	586,991	577,737		(9,395)		(9,395)		568,342			0	9,236	02/20/2039.	
38376X	L5	0		12/20/2013.	PRINCIPAL RECEIPT.....		448,573	448,573	470,056	460,916		(12,342)		(12,342)		448,573			0	10,153	08/20/2038.	
38376X	W9	0		12/20/2013.	PRINCIPAL RECEIPT.....		542,850	542,850	564,479	555,831		(12,981)		(12,981)		542,850			0	9,857	04/20/2039.	
38375G	2G	5		12/20/2013.	PRINCIPAL RECEIPT.....		394,398	394,398	394,213	394,232		166		166		394,398			0	3,436	09/20/2040.	
38378E	JV	6		12/20/2013.	PRINCIPAL RECEIPT.....		448,943	448,943	464,796	463,642		(14,699)		(14,699)		448,943			0	6,511	07/20/2039.	
38375G	DJ	7		12/20/2013.	PRINCIPAL RECEIPT.....		1,445,214	1,445,214	1,516,120	1,510,055		(64,841)		(64,841)		1,445,214			0	23,516	08/20/2040.	
912828	BA	7		05/15/2013.	MATURITY.....		11,000,000	11,000,000	11,921,250	11,132,255		(132,256)		(132,256)		11,000,000			0	199,375	05/15/2013.	
912828	PB	0		10/15/2013.	MATURITY.....		11,000,000	11,000,000	10,978,515	10,994,347		5,653		5,653		11,000,000			0	55,000	10/15/2013.	
0599999.	Total - Bonds - U.S. Government.....							28,271,161	28,271,161	29,425,790	28,569,469		0	(298,308)	0	(298,308)		28,271,161	0	0	373,427	XXX.....
Bonds - All Other Government																						
46513F	LX	5		06/01/2013.	MATURITY.....		2,500,000	2,500,000	2,500,000	2,500,000				0		2,500,000			0	48,789	06/01/2013.	
1099999.	Total - Bonds - All Other Government.....							2,500,000	2,500,000	2,500,000	2,500,000		0	0	0	0	2,500,000	0	0	0	48,789	XXX.....
Bonds - U.S. Special Revenue and Special Assessment																						
31331R	UY	9		05/28/2013.	MATURITY.....		1,750,000	1,750,000	1,903,003	1,764,519		(14,519)		(14,519)		1,750,000			0	53,025	05/28/2013.	
31331T	BW	0		08/26/2013.	MATURITY.....		1,000,000	1,000,000	962,800	995,975		4,025		4,025		1,000,000			0	49,200	08/26/2013.	
31331Y	ST	8		02/07/2013.	MATURITY.....		1,000,000	1,000,000	959,900	999,039		961		961		1,000,000			0	17,000	02/07/2013.	
3133XF	LF	1		06/14/2013.	MATURITY.....		5,750,000	5,750,000	5,725,328	5,748,068		1,932		1,932		5,750,000			0	154,531	06/14/2013.	
3133XH	W5	7		12/13/2013.	MATURITY.....		4,000,000	4,000,000	3,965,920	3,994,432		5,568		5,568		4,000,000			0	195,000	12/13/2013.	
3133XW	7L	7		01/16/2013.	MATURITY.....		1,000,000	1,000,000	1,004,500	1,000,073		(73)		(73)		1,000,000			0	7,500	01/16/2013.	
3133XH	XW	7		11/27/2013.	MATURITY.....		4,000,000	4,000,000	3,958,160	3,993,423		6,577		6,577		4,000,000			0	195,000	11/27/2013.	
3133XE	S9	1		03/08/2013.	MATURITY.....		3,000,000	3,000,000	2,936,130	2,997,899		2,101		2,101		3,000,000			0	75,000	03/08/2013.	
3133XG	J9	6		09/13/2013.	MATURITY.....		1,000,000	1,000,000	1,009,230	1,001,127		(1,127)		(1,127)		1,000,000			0	52,500	09/13/2013.	
3133XP	2W	3		02/27/2013.	MATURITY.....		1,000,000	1,000,000	994,063	999,790		210		210		1,000,000			0	16,875	02/27/2013.	
3133XR	X8	8		09/06/2013.	MATURITY.....		1,000,000	1,000,000	999,500	999,925		75		75		1,000,000			0	40,000	09/06/2013.	
3134A4	UK	8		11/15/2013.	MATURITY.....		500,000	500,000	500,000	500,000				0		500,000			0	24,375	11/15/2013.	
31359M	QV	8		02/21/2013.	MATURITY.....		4,000,000	4,000,000	3,874,380	3,996,909		3,091		3,091		4,000,000			0	95,000	02/21/2013.	
31359M	SL	8		07/17/2013.	MATURITY.....		3,000,000	3,000,000	2,875,497	2,988,493		11,507		11,507		3,000,000			0	131,250	07/17/2013.	
31394H	QL	8		12/15/2013.	PRINCIPAL RECEIPT.....		2,353,121	2,353,121	2,411,214	2,371,243		(18,122)		(18,122)		2,353,121			0	91,554	06/15/2022.	
31394R	ZY	8		12/15/2013.	PRINCIPAL RECEIPT.....		1,590,464	1,590,464	1,612,333	1,599,547		(9,082)		(9,082)		1,590,464			0	30,956	03/15/2019.	
31394T	Q2	2		12/15/2013.	PRINCIPAL RECEIPT.....		971,259	971,259	995,237	981,482		(10,223)		(10,223)		971,259			0	18,635	03/15/2019.	
31394W	FL	7		12/15/2013.	PRINCIPAL RECEIPT.....		784,453	784,453	791,807	787,580		(3,127)		(3,127)		784,453			0	21,407	04/15/2019.	
31394X	EN	2		04/15/2013.	VARIOUS.....		1,565,173	1,565,173	1,566,885	1,565,385		(212)		(212)		1,565,173			0	14,556	12/15/2024.	
31394W	YN	2		12/15/2013.	PRINCIPAL RECEIPT.....		1,037,724	1,037,724	1,054,100	1,043,965		(6,242)		(6,242)		1,037,724			0	20,406	04/15/2019.	
31394W	GS	1		12/15/2013.	PRINCIPAL RECEIPT.....		1,533,596	1,533,596	1,534,554	1,533,995		(400)		(400)		1,533,596			0	30,075	04/15/2019.	
31394W	AF	5		12/15/2013.	PRINCIPAL RECEIPT.....		1,261,897	1,261,897	1,302,514	1,279,566		(17,668)		(17,668)		1,261,897			0	24,078	04/15/2019.	
31394Y	F3	3		12/15/2013.	PRINCIPAL RECEIPT.....		718,806	718,806	737,449	730,050		(11,244)		(11,244)		718,806			0	14,021	05/15/2024.	
31395F	H7	2		12/15/2013.	PRINCIPAL RECEIPT.....		1,130,718	1,130,718	1,210,222	1,180,255		(49,537)		(49,537)		1,130,718			0	21,313	09/15/2019.	
31395F	PF	5		06/15/2013.	VARIOUS.....		1,794,215	1,794,215	1,850,284	1,802,876		(8,661)		(8,661)		1,794,215			0	20,660	11/15/2031.	
31395J	MW	3		12/15/2013.	PRINCIPAL RECEIPT.....		1,052,880	1,052,880	1,063,409	1,057,072		(4,192)		(4,192)		1,052,880			0	22,936	11/15/2019.	
31395U	RE	3		12/15/2013.	PRINCIPAL RECEIPT.....		1,364,443	1,364,443	1,413,478	1,393,539		(29,096)		(29,096)		1,364,443			0	27,332	05/15/2025.	
31396F	PG	2		02/19/2013.	VARIOUS.....		165,090	165,090	164,032	165,063		26		26		165,090			0	1,034	03/15/2031.	

SCHEDULE D - PART 4

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

E14.1

1	2		3 F o r e i g n	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
	CUSIP Identification	Description									11	12	13	14	15						
				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
	31396E TN 6	FHLMC REMIC SERIES 3075 PD.....		12/15/2013.	PRINCIPAL RECEIPT.....		1,722,935	1,722,935	1,778,392	1,741,450		(18,515)		(18,515)		1,722,935			0	53,612	01/15/2035.
	31396H 6E 4	FHLMC REMIC SERIES 3102 PJ.....		12/15/2013.	PRINCIPAL RECEIPT.....		3,301,568	3,301,568	3,416,607	3,328,702		(27,134)		(27,134)		3,301,568			0	84,175	05/15/2034.
	31396N W4 4	FHLMC REMIC SERIES 3163 PD.....		04/15/2013.	VARIOUS.....		403,040	403,040	416,265	404,004		(964)		(964)		403,040			0	3,515	07/15/2034.
	3137GA T2 3	FHLMC REMIC SERIES 3742 EA.....		12/15/2013.	PRINCIPAL RECEIPT.....		1,225,729	1,225,729	1,256,947	1,249,756		(24,027)		(24,027)		1,225,729			0	17,273	10/15/2024.
	3137A2 SC 6	FHLMC REMIC SERIES 3759 AB.....		12/15/2013.	PRINCIPAL RECEIPT.....		1,116,040	1,116,040	1,157,020	1,138,125		(22,084)		(22,084)		1,116,040			0	19,091	02/15/2029.
	3137AB KB 6	FHLMC REMIC SERIES 3874 PD.....		12/15/2013.	PRINCIPAL RECEIPT.....		1,625,997	1,625,997	1,687,480	1,669,771		(43,774)		(43,774)		1,625,997			0	21,359	06/15/2038.
	3137AE LS 2	FHLMC REMIC SERIES 3910 JC.....		12/15/2013.	PRINCIPAL RECEIPT.....		616,496	616,496	630,174	629,637		(13,142)		(13,142)		616,496			0	6,770	12/15/2037.
	3137AG 6Y 1	FHLMC REMIC SERIES 3934 EL.....		12/15/2013.	PRINCIPAL RECEIPT.....		1,283,720	1,283,720	1,328,149	1,324,043		(40,323)		(40,323)		1,283,720			0	14,334	12/15/2025.
	3137AJ 6A 7	FHLMC REMIC SERIES 3955 BA.....		12/15/2013.	PRINCIPAL RECEIPT.....		686,507	686,507	720,832	715,889		(29,383)		(29,383)		686,507			0	12,596	02/15/2041.
	3137AJ HW 7	FHLMC REMIC SERIES 3960 YH.....		12/15/2013.	PRINCIPAL RECEIPT.....		588,658	588,658	601,534	601,040		(12,383)		(12,383)		588,658			0	6,382	08/15/2040.
	3137AL TS 8	FHLMC REMIC SERIES 3996 GN.....		12/15/2013.	PRINCIPAL RECEIPT.....		510,925	510,925	531,043	528,088		(17,162)		(17,162)		510,925			0	8,223	11/15/2038.
	3137AP BF 6	FHLMC REMIC SERIES 4033 ED.....		12/15/2013.	PRINCIPAL RECEIPT.....		323,809	323,809	338,381	337,942		(14,133)		(14,133)		323,809			0	4,760	10/15/2036.
	3137AS Q8 0	FHLMC REMIC SERIES 4088 PA.....		12/15/2013.	PRINCIPAL RECEIPT.....		359,429	359,429	376,502	375,594		(16,164)		(16,164)		359,429			0	5,918	12/15/2040.
	3137AV 2S 5	FHLMC REMIC SERIES 4122 PA.....		12/15/2013.	PRINCIPAL RECEIPT.....		607,344	607,344	611,425	611,362		(4,018)		(4,018)		607,344			0	5,292	02/15/2042.
	3137AW 6M 2	FHLMC REMIC SERIES 4125 KP.....		12/15/2013.	PRINCIPAL RECEIPT.....		391,557	391,557	405,568	405,528		(13,971)		(13,971)		391,557			0	5,898	05/15/2041.
	3137AW VA 0	FHLMC REMIC SERIES 4145 UC.....		12/15/2013.	PRINCIPAL RECEIPT.....		405,495	405,495	403,594			1,901		1,901		405,495			0	2,619	12/15/2027.
	3137B0 TR 5	FHLMC REMIC SERIES 4186 MC.....		12/15/2013.	PRINCIPAL RECEIPT.....		236,751	236,751	226,763			9,988		9,988		236,751			0	940	03/15/2028.
	3137B1 MQ 2	FHLMC REMIC SERIES 4198 QD.....		12/15/2013.	PRINCIPAL RECEIPT.....		269,834	269,834	273,417			(3,584)		(3,584)		269,834			0	1,831	01/15/2033.
	3137B2 BC 3	FHLMC REMIC SERIES 4199 YV.....		12/15/2013.	PRINCIPAL RECEIPT.....		141,827	141,827	146,703			(4,875)		(4,875)		141,827			0	1,036	05/15/2026.
	3137B1 XV 9	FHLMC REMIC SERIES 4204 HA.....		12/15/2013.	PRINCIPAL RECEIPT.....		243,624	243,624	244,766			(1,142)		(1,142)		1,007			0	1,007	05/15/2028.
	31416W 6C 1	FN AB1766.....		12/25/2013.	PRINCIPAL RECEIPT.....		856,780	856,780	889,980	886,356		(29,577)		(29,577)		856,780			0	12,387	11/01/2025.
	31415Y LW 7	FNMA PASS-THRU POOL 993241.....		12/25/2013.	PRINCIPAL RECEIPT.....		858,347	858,347	902,606	898,599		(40,251)		(40,251)		858,347			0	17,806	06/01/2024.
	31381Q BW 5	FNMA PASS-THRU 467253.....		12/25/2013.	PRINCIPAL RECEIPT.....		77,084	77,084	77,710	77,483		(399)		(399)		77,084			0	1,546	02/01/2018.
	31417Y GK 7	FNMA PASS-THRU 15 YEAR.....		12/25/2013.	PRINCIPAL RECEIPT.....		959,549	959,549	991,334	986,791		(27,242)		(27,242)		959,549			0	17,949	10/01/2024.
	31393Y YS 8	FNMA REMIC TRUST 2004-45 VB.....		12/25/2013.	PRINCIPAL RECEIPT.....		3,605,353	3,605,353	3,656,053	3,613,784		(8,431)		(8,431)		3,605,353			0	70,317	10/25/2028.
	31394A PY 6	FNMA REMIC TRUST 2004-65 AE.....		02/26/2013.	VARIOUS.....		915,346	915,346	943,378	916,790		(1,445)		(1,445)		915,346			0	4,877	11/25/2031.
	31394B MD 3	FNMA REMIC TRUST 2004-89 AQ.....		12/25/2013.	PRINCIPAL RECEIPT.....		2,146,728	2,146,728	2,196,371	2,172,080		(25,351)		(25,351)		2,146,728			0	47,632	12/25/2024.
	31394B UA 0	FNMA REMIC TRUST 2004-90 YB.....		01/25/2013.	PRINCIPAL RECEIPT.....		20,381	20,381	19,352	20,381				0		20,381			0	68	07/25/2032.
	31394B 2X 1	FNMA REMIC TRUST 2005-11 PD.....		01/25/2013.	PRINCIPAL RECEIPT.....		229,636	229,636	231,215	229,636				0		229,636			0	1,053	03/25/2031.
	31394D NZ 9	FNMA REMIC TRUST 2005-44 PD.....		01/29/2013.	VARIOUS.....		166,357	166,357	169,502	166,357				0		166,357			0	693	03/25/2031.
	31396L JT 8	FNMA REMIC TRUST 2006-102 PD.....		12/25/2013.	PRINCIPAL RECEIPT.....		1,989,145	1,989,145	2,033,901	1,998,699		(9,554)		(9,554)		1,989,145			0	42,307	01/25/2035.
	31398F JG 7	FNMA REMIC TRUST 2009-80 MA.....		12/25/2013.	PRINCIPAL RECEIPT.....		1,126,072	1,126,072	1,179,209	1,155,176		(29,104)		(29,104)		1,126,072			0	19,807	04/25/2027.
	31398N BS 2	FNMA REMIC TRUST 2010-102 DE.....		12/25/2013.	PRINCIPAL RECEIPT.....		1,240,485	1,240,485	1,293,206			(52,721)		(52,721)		1,240,485			0	22,420	06/25/2029.
	3136A1 EJ 0	FNMA REMIC TRUST 2011-104A.....		12/25/2013.	PRINCIPAL RECEIPT.....		1,250,887	1,250,887	1,289,977	1,283,690		(32,803)		(32,803)		1,250,887			0	16,360	04/25/2026.
	3136A2 AR 4	FNMA REMIC TRUST 2011-110 EC.....		12/25/2013.	PRINCIPAL RECEIPT.....		992,650	992,650	1,010,486			(17,837)		(17,837)		992,650			0	8,977	04/25/2041.
	3136A2 MY 6	FNMA REMIC TRUST 2011-128 QB.....		12/25/2013.	PRINCIPAL RECEIPT.....		965,691	965,691	1,000,396	998,100		(32,409)		(32,409)		965,691			0	12,410	03/25/2039.
	31397S XM 1	FNMA REMIC TRUST 2011-40 KA.....		12/25/2013.	PRINCIPAL RECEIPT.....		44	44	.45	.45		(1)		(1)		44			0	1	03/25/2026.
	31397U RJ 0	FNMA REMIC TRUST 2011-63 MV.....		12/25/2013.	PRINCIPAL RECEIPT.....		327,392	327,392	337,981	333,737		(6,345)		(6,345)		327,392			0	6,240	07/25/2024.
	3136A8 ZR 4	FNMA REMIC TRUST 2012-103 DA.....		12/25/2013.	PRINCIPAL RECEIPT.....		467,656	467,656	493,597	491,047		(23,390)		(23,390)		467,656			0	9,962	10/25/2041.
	3136A3 TS 0	FNMA REMIC TRUST 2012-11 PN.....		12/25/2013.	PRINCIPAL RECEIPT.....		2,706,849	2,706,849	2,837,961	2,787,150		(80,302)		(80,302)		2,706,849			0	37,183	11/25/2040.
	3136AA 6K 6	FNMA REMIC TRUST 2012-151 YA.....		12/25/2013.	PRINCIPAL RECEIPT.....		410,897	410,897	422,261			(11,364)		(11,364)		410,897			0	2,944	01/25/2028.
	3136A3 X9 7	FNMA REMIC TRUST 2012-3 BA.....		12/25/2013.	PRINCIPAL RECEIPT.....		592,476	592,476	592,291	592,329		147		147		592,476			0	6,170	04/25/2040.
	3136A5 XR 2	FNMA REMIC TRUST 2012-30 PB.....		12/25/2013.	PRINCIPAL RECEIPT.....		520,654	520,654	522,932	522,466		(1,812)		(1,812)		520,654			0	6,747	10/25/2040.

SCHEDULE D - PART 4

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

1	2	3 F o r e i g n	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		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
3136A4 2C 2	FNMA REMIC TRUST 2012-34 PB.....	...	12/25/2013.	PRINCIPAL RECEIPT.....		430,736	430,736	433,967	433,460	.....	.....(2,724)	.....	.....(2,724)	.....	.....430,736	.....	.....	.....0	4,896	01/25/2032.
3136A5 P6 7	FNMA REMIC TRUST 2012-53 PB.....	...	12/25/2013.	PRINCIPAL RECEIPT.....		524,368	524,368	538,460	536,772	.....	.....(12,404)	.....	.....(12,404)	.....	.....524,368	.....	.....	.....0	6,794	02/25/2041.
3136A6 4N 1	FNMA REMIC TRUST 2012-72 QE.....	...	12/25/2013.	PRINCIPAL RECEIPT.....		294,465	294,465	309,004	307,826	.....	.....(13,361)	.....	.....(13,361)	.....	.....294,465	.....	.....	.....0	5,320	01/25/2038.
3136A7 5E 8	FNMA REMIC TRUST 2012-96 PD.....	...	12/25/2013.	PRINCIPAL RECEIPT.....		1,085,099	1,085,099	1,099,171	1,097,937	.....	.....(12,838)	.....	.....(12,838)	.....	.....1,085,099	.....	.....	.....0	12,648	07/25/2041.
3136AG 2Y 7	FNMA REMIC TRUST 2013-116 VC.....	...	12/25/2013.	PRINCIPAL RECEIPT.....		19,607	19,607	19,883	.....	.....	.....(276)	.....	.....(276)	.....	.....19,607	.....	.....	.....0	49	04/25/2033.
3136AH HH 6	FNMA REMIC TRUST 2013-120 VC.....	...	12/25/2013.	PRINCIPAL RECEIPT.....		25,075	25,075	25,482	.....	.....	.....(407)	.....	.....(407)	.....	.....25,075	.....	.....	.....0	63	08/25/2033.
3136AD EY 1	FNMA REMIC TRUST 2013-36 AB.....	...	12/25/2013.	PRINCIPAL RECEIPT.....		53,458	53,458	54,928	.....	.....	.....(1,470)	.....	.....(1,470)	.....	.....53,458	.....	.....	.....0	202	05/25/2032.
3136AE Z4 2	FNMA REMIC TRUST 2013-70 VA.....	...	12/25/2013.	PRINCIPAL RECEIPT.....		220,547	220,547	226,268	.....	.....	.....(5,720)	.....	.....(5,720)	.....	.....220,547	.....	.....	.....0	1,934	08/25/2026.
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments.....					90,464,938	90,464,938	91,726,398	87,038,912	0	(921,732)	0	(921,732)	0	90,464,938	0	0	0	2,139,612	XXX.

Bonds - Industrial and Miscellaneous

03076C	AB	2	AMERIPRISE FINANCIAL INC.....	...	12/04/2013.	VARIOUS.....		555,000	503,000	510,027	505,436		(676)	(676)		504,760		50,240	50,240	14,210	11/15/2015.	
03746A	AC	4	APACHE CORP.....	I.	12/19/2013.	CALLED @ 105.5920000.....		1,055,920	1,000,000	915,980	972,577		10,737	10,737		983,315		72,605	72,605	47,882	05/15/2015.	
060505	BD	5	BANK OF AMERICA CORP.....	...	08/15/2013.	MATURITY.....		500,000	500,000	485,285	498,834		1,166	1,166		500,000			0	23,750	08/15/2013.	
084664	BD	2	BERKSHIRE HATHAWAY CORP.....	...	05/15/2013.	MATURITY.....		1,200,000	1,200,000	1,236,396	1,203,370		(3,370)	(3,370)		1,200,000			0	27,600	05/15/2013.	
10138M	AF	2	BOTTLING GROUP.....	...	11/15/2013.	MATURITY.....		500,000	500,000	500,000	500,011		(11)	(11)		500,000			0	25,000	11/15/2013.	
05565Q	BF	4	BP CAP MKTS P L C.....	R	11/07/2013.	MATURITY.....		1,000,000	1,000,000	999,350	999,877		123	123		1,000,000			0	52,500	11/07/2013.	
10513Q	BD	2	BRANCH BANKING & TR.....	...	01/15/2013.	MATURITY.....		705,000	705,000	706,100	705,006		(6)	(6)		705,000			0	17,184	01/15/2013.	
141784	DE	5	CARGILL INC.....	...	11/15/2013.	MATURITY.....		1,000,000	1,000,000	986,180	997,973		2,027	2,027		1,000,000			0	50,000	11/15/2013.	
144141	CT	3	CAROLINA POWER & LIGHT CO.....	...	09/15/2013.	MATURITY.....		500,000	500,000	488,750	498,660		1,340	1,340		500,000			0	25,625	09/15/2013.	
24422E	QX	0	DEERE JOHN CAPITAL CORP.....	...	06/17/2013.	MATURITY.....		500,000	500,000	501,750	500,275		(275)	(275)		500,000			0	4,688	06/17/2013.	
25746U	AM	1	DOMINION RESOURCES INC.....	...	03/15/2013.	MATURITY.....		500,000	500,000	496,250	499,817		183	183		500,000			0	12,500	03/15/2013.	
26442C	AF	1	DUKE ENERGY CAROLINAS LLC.....	...	11/15/2013.	MATURITY.....		1,000,000	1,000,000	1,004,720	1,000,927		(927)	(927)		1,000,000			0	57,500	11/15/2013.	
36962G	ZY	3	GENERAL ELECTRIC CAPITAL CORP.....	...	01/15/2013.	MATURITY.....		500,000	500,000	510,815	500,057		(57)	(57)		500,000			0	13,625	01/15/2013.	
373334	JM	4	GEORGIA POWER CO.....	...	11/01/2013.	MATURITY.....		500,000	500,000	499,680	499,940		61	61		500,000			0	30,000	11/01/2013.	
373334	JT	9	GEORGIA POWER CO.....	...	09/15/2013.	MATURITY.....		500,000	500,000	502,000	500,576		(576)	(576)		500,000			0	6,500	09/15/2013.	
38141G	DQ	4	GOLDMAN SACHS GROUP INC.....	...	10/15/2013.	MATURITY.....		500,000	500,000	492,750	499,098		902	902		500,000			0	26,250	10/15/2013.	
428236	AQ	6	HEWLETT PACKARD CO.....	...	03/01/2013.	MATURITY.....		500,000	500,000	502,500	500,097		(97)	(97)		500,000			0	11,250	03/01/2013.	
438516	AW	6	HONEYWELL INTERNATIONAL INC.....	...	03/01/2013.	MATURITY.....		500,000	500,000	503,825	500,148		(148)	(148)		500,000			0	10,625	03/01/2013.	
44266R	AA	5	HOWARD HUGHES MED INST.....	...	08/19/2013.	CALLED @ 103.3057070.....		1,033,057	1,000,000	997,740	999,210		295	295		999,505		33,552	33,552	33,062	09/01/2014.	
44328M	AD	6	HSBC BK PLC.....	R	08/12/2013.	MATURITY.....		500,000	500,000	502,550	501,142		(1,142)	(1,142)		500,000			0	8,125	08/12/2013.	
459200	GR	6	INTERNATIONAL BUSINESS MACHINES.....	...	05/06/2013.	MATURITY.....		1,000,000	1,000,000	999,190	999,917		83	83		1,000,000			0	10,500	05/06/2013.	
59018Y	M4	0	MERRILL LYNCH CO INC.....	...	02/05/2013.	MATURITY.....		1,000,000	1,000,000	1,000,430	1,000,009		(9)	(9)		1,000,000			0	27,250	02/05/2013.	
74456Q	AL	0	PUB SERVICE ELECTRIC & GAS.....	...	09/01/2013.	MATURITY.....		1,000,000	1,000,000	1,027,130	1,002,379		(2,379)	(2,379)		1,000,000			0	53,750	09/01/2013.	
87244E	AG	7	TIAA GLOBAL MARKETS INC.....	...	07/15/2013.	MATURITY.....		2,000,000	2,000,000	1,999,480	1,999,938		62	62		2,000,000			0	99,000	07/15/2013.	
91159H	GW	4	U S BANCORP.....	...	06/14/2013.	MATURITY.....		1,000,000	1,000,000	1,019,700	1,004,014		(4,014)	(4,014)		1,000,000			0	10,000	06/14/2013.	
92344S	AP	5	VERIZON WIRELESS CAP LLC.....	...	11/29/2013.	CALLED @ 100.8090000.....		504,045	500,000	499,830	499,958		35	35		499,993		4,052	4,052	36,846	02/01/2014.	
931142	AS	2	WAL MART STORES INC.....	...	06/01/2013.	MATURITY.....		2,000,000	2,000,000	2,268,860	2,017,592		(17,592)	(17,592)		2,000,000			0	72,500	06/01/2013.	
931142	CL	5	WAL MART STORES INC.....	...	04/15/2013.	MATURITY.....		500,000	500,000	504,695	500,305		(305)	(305)		500,000			0	10,625	04/15/2013.	
3899999.	Total - Bonds - Industrial and Miscellaneous.....							22,553,022	22,408,000	22,662,063	22,407,143	0	(14,570)	0	(14,570)	0	22,392,573	0	160,449	160,449	818,347	XXX
8399997.	Total - Bonds - Part 4.....							143,789,121	143,644,099	146,314,251	140,515,524	0	(1,234,610)	0	(1,234,610)	0	143,628,672	0	160,449	160,449	3,380,175	XXX
8399999.	Total - Bonds.....							143,789,121	143,644,099	146,314,251	140,515,524	0	(1,234,610)	0	(1,234,610)	0	143,628,672	0	160,449	160,449	3,380,175	XXX

Common Stocks - Industrial and Miscellaneous

SCHEDULE D - PART 4

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

1			2		3 F o r e i g n	4		5		6		7		8		9		10		Change in Book/Adjusted Carrying Value					16		17		18		19		20		21					
CUSIP Identification			Description			Disposal Date	Name of Purchaser		Number of Shares of Stock		Consideration		Par Value		Actual Cost		Prior Year Book/ Adjusted Carrying Value		Unrealized Valuation Increase/ (Decrease)		Current Year's (Amortization)/ Accretion		Current Year's Other-Than- Temporary Impairment Recognized		Total Change in B./A.C.V. (11+12-13)		Total Foreign Exchange Change in B./A.C.V.		Book/ Adjusted Carrying Value at Disposal Date		Foreign Exchange Gain (Loss) on Disposal		Realized Gain (Loss) on Disposal		Total Gain (Loss) on Disposal		Bond Interest/ Stock Dividends Received During Year		Stated Contractual Maturity Date	
002824	10	0	ABBOTT LABS.....		01/04/2013.	COST ADJ.....		177,297		XXX.....		177,297		177,297		.....		.....(11,600)		.....		.....		.....0		177,297		.....		.....16,222		16,222		XXX.....						
00430U	10	3	ACCELRY'S INC.....		04/10/2013.	ANCORA SECURITIES.....		6,000.000		58,922		XXX.....		42,700		54,300		(11,600)		.....		.....		.....(11,600)		42,700		.....		.....16,222		16,222		XXX.....						
012423	10	9	ALBANY MOLECULAR RESH INC.....		07/08/2013.	VARIOUS.....		17,500.000		194,790		XXX.....		66,450		92,400		(25,950)		.....		.....		.....(25,950)		66,450		.....		.....128,340		128,340		XXX.....						
22149T	10	2	COSTA INC.....		11/08/2013.	ANCORA SECURITIES.....		5,000.000		107,793		XXX.....		47,807		53,900		(6,094)		.....		.....		.....(6,094)		47,807		.....		.....59,987		59,987		XXX.....						
25271C	10	2	DIAMOND OFFSHORE DRILLING INC.....		11/14/2013.	ANCORA SECURITIES.....		5,000.000		304,497		XXX.....		349,455		339,800		9,655		.....		.....		.....9,655		349,455		.....		.....(44,958)		(44,958)		17,500						
30247C	40	0	FBR & CO.....		05/30/2013.	PERSHING LLC.....		2,500.000		61,649		XXX.....		25,660		38,700		(13,040)		.....		.....		.....(13,040)		25,660		.....		.....35,989		35,989		XXX.....						
359360	10	4	FROZEN FOOD EXPRESS INDUSTRIES INC.....		08/22/2013.	VARIOUS.....		14,942.000		30,999		XXX.....		19,096		13,298		5,797		.....		.....		.....5,797		19,096		.....		.....11,903		11,903		XXX.....						
382410	40	5	GOODRICH PETE CORP.....		08/14/2013.	ANCORA SECURITIES.....		2,000.000		45,881		XXX.....		18,640		18,640		0		.....		.....		.....0		18,640		.....		.....27,241		27,241		XXX.....						
420031	10	6	HAWAIIAN TELCOM HOLDCO INC.....		06/03/2013.	VARIOUS.....		5,043.000		127,899		XXX.....		73,675		98,339		(24,663)		.....		.....		.....(24,663)		73,675		.....		.....54,224		54,224		XXX.....						
449593	20	1	IGO INC.....		07/12/2013.	VARIOUS.....		5,833.100		19,998		XXX.....		13,650		19,950		10,748		.....		.....17,049		(6,301)		13,650		.....		.....6,349		6,349		XXX.....						
45774W	10	8	INSTEEL INDUSTRIES INC.....		03/12/2013.	ANCORA SECURITIES.....		5,000.000		80,488		XXX.....		56,318		62,400		(6,082)		.....		.....		.....(6,082)		56,318		.....		.....24,170		24,170		XXX.....						
45825N	10	7	INTELIQUENT INC.....		07/15/2013.	IVY SECURITES INC.....		10,000.000		84,019		XXX.....		25,641		25,700		(59)		.....		.....		.....(59)		25,641		.....		.....58,377		58,377		13,125						
464287	50	7	ISHARES S&P MIDCAP 400 INDEX ETF.....		09/23/2013.	ANCORA SECURITIES.....		48,182.000		5,844,402		XXX.....		4,402,423		4,900,110		(497,686)		.....		.....		.....(497,686)		4,402,423		.....		.....1,441,979		1,441,979		38,283						
516012	10	1	LANNET INC.....		10/01/2013.	VARIOUS.....		30,155.000		552,056		XXX.....		119,481		149,569		(30,088)		.....		.....		.....(30,088)		119,481		.....		.....432,575		432,575		XXX.....						
G5785G	10	7	MALLINCKRODT PUB LTD CO.....		10/03/2013.	ANCORA SECURITIES.....		2,440.000		108,116		XXX.....		103,217		.....		.....3,950		.....		.....		.....0		103,217		.....		.....4,898		4,898		XXX.....						
58449L	10	0	MEDICAL ACTION INDUSTRIES INC.....		05/01/2013.	ROTH CAPITAL PARTNERS LLC.....		5,000.000		41,626		XXX.....		17,400		13,450		3,950		.....		.....		.....3,950		17,400		.....		.....24,226		24,226		XXX.....						
631158	10	2	NASH FINCH CO.....		10/28/2013.	ANCORA SECURITIES.....		5,500.000		152,750		XXX.....		111,213		117,040		(5,827)		.....		.....		.....(5,827)		111,213		.....		.....41,536		41,536		2,970						
701094	10	4	PARKER HANNIFIN CORP.....		04/29/2013.	ANCORA SECURITIES.....		600.000		53,246		XXX.....		40,574		51,036		(10,462)		.....		.....		.....(10,462)		40,574		.....		.....12,672		12,672		258						
707051	10	8	PENFORD CORP.....		07/23/2013.	ANCORA SECURITIES.....		5,000.000		73,324		XXX.....		24,638		36,750		(12,112)		.....		.....		.....(12,112)		24,638		.....		.....48,687		48,687		XXX.....						
714157	20	3	PERMA-FIX ENVIRONMENTAL SVCS.....		11/06/2013.	CASH IN LIEU OF PARTIAL SHARE.....		0.600		2		XXX.....		1		.....		.....1		.....		.....		.....(1)		1		.....		.....1		1		XXX.....						
71902E	60	4	PHOENIX COS INC NEW.....		09/05/2013.	ANCORA SECURITIES.....		4,000.000		152,911		XXX.....		119,261		98,920		20,341		.....		.....		.....20,341		119,261		.....		.....33,650		33,650		XXX.....						
73936T	78	9	POWERSHARES FTSE RAFI DEV MKTS ETF.....		08/08/2013.	ANCORA SECURITIES.....		100,081.000		3,981,894		XXX.....		3,432,749		3,648,353		(215,604)		.....		.....		.....(215,604)		3,432,749		.....		.....549,145		549,145		39,888						
693654	10	5	PVF CAPITAL CORP.....		02/22/2013.	BONY BROKERAGE.....		22,955.000		86,575		XXX.....		36,310		50,271		(13,961)		.....		.....		.....(13,961)		36,310		.....		.....50,265		50,265		XXX.....						
883375	10	7	THERAGENICS CORP.....		10/30/2013.	VARIOUS.....		85,221.000		186,485		XXX.....		136,553		135,501		1,052		.....		.....		.....1,052		136,553		.....		.....49,932		49,932		XXX.....						
887317	30	3	TIME WARNER INC.....		05/20/2013.	ANCORA SECURITIES.....		4,500.000		269,806		XXX.....		161,345		215,235		(53,890)		.....		.....		.....(53,890)		161,345		.....		.....108,461		108,461		1,294						
911268	20	9	UNITED ONLINE INC.....		11/18/2013.	VARIOUS.....		0.360		178,185		XXX.....		178,184		.....		.....0		.....		.....		.....0		178,184		.....		.....1		1		XXX.....						
922042	71	8	VANGUARD FTSE ALL WORLD EX-US SMAL.....		08/13/2013.	ANCORA SECURITIES.....		23,664.000		2,278,177		XXX.....		2,056,898		2,150,821		(93,923)		.....		.....		.....(93,923)		2,056,898		.....		.....221,278		221,278		19,736						
922908	36	3	VANGUARD INDEX FDS S&P 500 ETF.....		11/26/2013.	CASH IN LIEU OF PARTIAL SHARE.....		0.500		83		XXX.....		54		65		(11)		.....		.....		.....(11)		54		.....		.....29		29		1						
922908	75	1	VANGUARD SMALL-CAP ETF.....		08/23/2013.	ANCORA SECURITIES.....		42,749.000		4,219,095		XXX.....		3,090,181		3,458,394		(368,213)		.....		.....		.....(368,213)		3,090,181		.....		.....1,128,914		1,128,914		727						
92552R	40	6	VIAD CORP.....		12/30/2013.	ANCORA SECURITIES.....		6,880.000		190,849		XXX.....		160,980		.....		.....0		.....		.....		.....0		160,980		.....		.....29,869		29,869		17,764						
931142	10	3	WAL-MART STORES INC COM.....		09/26/2013.	ANCORA SECURITIES.....		4,000.000		303,959		XXX.....		230,406		272,920		(42,514)		.....		.....		.....(42,514)		230,406		.....		.....73,553		73,553		4,700						
98419M	10	0	XYLEM INC.....		04/19/2013.	ANCORA SECURITIES.....		2,000.000		54,513		XXX.....		50,337		54,200		(3,863)		.....		.....		.....(3,863)		50,337		.....		.....4,176		4,176		233						
9099999. Total - Common Stocks - Industrial and Miscellaneous.....											20,022,286		XXX.....		15,388,594		16,347,359		(1,384,099)		0		17,050		(1,401,149)		0		15,388,594		0		4,633,691		4,633,691		156,479		XXX.....	
Common Stocks - Mutual Funds																																								
317609	35	2	GRANDEUR PEAK INTL OPPORTUNITY FUN.....		12/30/2013.	CAPITAL GAIN.....		71,229		XXX.....		.....		.....		.....		.....		.....		.....		.....0		.....		.....		.....71,229		71,229		XXX.....						
55273E	82	2	MFS INTERNATIONAL VALUE FUND.....		12/12/2013.	CAPITAL GAIN.....		12,552		XXX.....		.....		.....		.....		.....		.....		.....		.....0		.....		.....		.....12,552		12,552		XXX.....						
9299999. Total - Common Stocks - Mutual Funds.....											83,781		XXX.....		0		0		0		0		0		0		0		0		83,781		83,781		0		XXX.....			
9799997. Total - Common Stocks - Part 4.....											20,106,067		XXX.....		15,388,594		16,347,359		(1,384,099)		0		17,050		(1,401,149)		0		15,388,594		0		4,717,472		4,717,472		156,479		XXX.....	
9799998. Total - Common Stocks - Summary Item from Part 5.....											2,924,943		XXX.....		2,720,051																2,720,051		204,892		204,892		25,559		XXX.....	
9799999. Total - Common Stocks.....											23,031,010		XXX.....		18,108,645		16,347,359		(1,384,099)		0		17,050		(1,401,149)		0		18,108,645		0		4,922,364		4,922,364		182,038		XXX.....	
9899999. Total - Preferred and Common Stocks.....											23,031,010		XXX.....		18,108,645		16,347,359		(1,384,099)		0		17,050		(1,401,149)		0		18,108,645		0		4,922,364		4,922,364		182,038		XXX.....	
9999999. Total - Bonds, Preferred and Common Stocks.....											166,820,131		XXX.....		164,422,896		156,862,883		(1,384,099)		(1,234,610)		17,050		(2,635,759)		0		161,737,317		0		5,082,813		5,082,813		3,562,213		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 F o r e i g n	4 Date Acquired	5 Name of Vendor	6 Disposal Date	7 Name of Purchaser	8 Par Value (Bonds) or Number of Shares (Stock)	9 Actual Cost	10 Consideration	11 Book/ Adjusted Carrying Value at Disposal	Change in Book/Adjusted Carrying Value					17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Interest and Dividends Received During Year	21 Paid for Accrued Interest and Dividends				
												12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other-Than- Temporary Impairment Recognized	15 Total Change in B./A.C.V. (12+13-14)	16 Total Foreign Exchange Change in B./A.C.V.									
CUSIP Identification	Description																								
Common Stocks - Industrial and Miscellaneous																									
01167P	10	1		06/07/2013	ALASKA COMMUNICATIONS SYSTEMS GROUP	07/22/2013	IVY SECURITES INC.	15,000.000	26,949	44,218	26,949				0			17,269	17,269						
242370	20	3		08/21/2013	DEAN FOODS CO NEW	11/14/2013	ANCORA SECURITIES	5,500.000	107,713	100,068	107,713				0			(7,645)	(7,645)						
416196	10	3		08/23/2013	HARTE-HANKS INC.	11/14/2013	ANCORA SECURITIES	24,000.000	221,289	188,047	221,289				0			(33,242)	(33,242)	2,040					
45825N	10	7		02/06/2013	SIDOTI & CO.	07/15/2013	IVY SECURITES INC.	5,000.000	15,748	42,009	15,748				0			26,261	26,261	6,562					
464287	50	7		02/22/2013	ISHARES S&P MIDCAP 400 INDEX ETF	09/23/2013	ANCORA SECURITIES	4,431.000	486,444	548,987	486,444				0			62,544	62,544	3,521					
57686G	10	5		08/21/2013	MATSON INC.	12/03/2013	ANCORA SECURITIES	4,000.000	114,580	96,924	114,580				0			(17,656)	(17,656)	640					
587118	10	0		08/21/2013	MENS WEARHOUSE INC.	09/24/2013	ANCORA SECURITIES	3,000.000	115,486	98,268	115,486				0			(17,219)	(17,219)	540					
631158	10	2		02/28/2013	NASH FINCH CO.	11/29/2013	ANCORA SECURITIES	6,000.000	119,510	119,510	119,510				0					4,320					
71902E	60	4		02/19/2013	PHOENIX CO.	09/05/2013	ANCORA SECURITIES	1,000.000	27,807	38,235	27,807				0			10,428	10,428						
73936T	78	9		02/22/2013	POWERSHARES FTSE RAFI DEVELOPED MARKETS ETF	08/08/2013	ANCORA SECURITIES	10,008.000	376,914	398,185	376,914				0			21,271	21,271	3,989					
846822	10	4		11/29/2013	SPARTAN STORES INC.	12/30/2013	ANCORA SECURITIES	7,200.000	119,510	169,853	119,510				0			50,343	50,343						
871543	10	4		09/11/2013	SYMMETRICOM INC.	12/03/2013	TENDER.	16,270.000	79,617	116,819	79,617				0			37,202	37,202						
883375	10	7		01/18/2013	VARIOUS.	10/30/2013	CASH MERGER.	15,000.000	24,048	33,000	24,048				0			8,952	8,952						
922042	71	8		02/22/2013	VANGUARD FTSE ALL WORLD EX-US SMAL.	08/13/2013	ANCORA SECURITIES	2,765.000	259,415	266,192	259,415				0			6,777	6,777	2,306					
922908	75	1		02/22/2013	VANGUARD SMALL-CAP ETF	08/23/2013	ANCORA SECURITIES	4,613.000	400,351	457,272	400,351				0			56,921	56,921	78					
959802	10	9		08/21/2013	IVY SECURITES INC.	10/30/2013	PERSHING LLC.	12,500.000	224,670	207,356	224,670				0			(17,314)	(17,314)	1,563					
9099999.	Total - Common Stocks - Industrial and Miscellaneous.								2,720,051	2,924,943	2,720,051	0	0	0	0	0	0	204,892	204,892	25,559	0				
9799998.	Total - Common Stocks.								2,720,051	2,924,943	2,720,051	0	0	0	0	0	0	204,892	204,892	25,559	0				
9899999.	Total - Preferred and Common Stocks.								2,720,051	2,924,943	2,720,051	0	0	0	0	0	0	204,892	204,892	25,559	0				
9999999.	Total - Bonds, Preferred and Common Stocks.								2,720,051	2,924,943	2,720,051	0	0	0	0	0	0	204,892	204,892	25,559	0				

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1 CUSIP Identifi- cation	2 Description Name of Subsidiary, Controlled or Affiliated Company	3 Foreign	4 NAIC Company Code or Alien Insurer Identification Number	5 NAIC Valuation Method (See SVO Purposes and Procedures Manual)	6 Do Insurer's Assets Include Intangible Assets Connected with Holding of Such Company's Stock?	7 Total Amount of Such Intangible Assets	8 Book/Adjusted Carrying Value	Stock of Such Company Owned by Insurer on Statement Date	
								9 Number of Shares	10 % of Outstanding
Common Stocks - U.S. Life Insurer									
21058# 10 3	CONSUMERS LIFE INSURANCE COMPANY.....	.....	62375.....	2ciB1.....	..NO.....	.....	.....19,670,760	16,000.000	100.0
1299999.	Total - Common Stocks - U.S. Life Insurer.....					0	19,670,760	XXX.....	XXX.....
Common Stocks - U.S. Health Entity									
58458* 10 5	MEDICAL HEALTH INSURING CORPORATION OF OHIO.....	.....	95828.....	2ciB1.....	..NO.....	.....	.....88,645,153	10,000.000	100.0
14382# 10 5	CAROLINA CARE PLAN, INC.....	.....	95732.....	2ciB1.....	..YES.....	.....	.....34,402,774	500.000	100.0
1399999.	Total - Common Stocks - U.S. Health Entity.....					0	123,047,927	XXX.....	XXX.....
1899999.	Total - Common Stocks.....					0	142,718,687	XXX.....	XXX.....
1999999.	Total - Preferred and Common Stock.....					0	142,718,687	XXX.....	XXX.....

1. Amount of insurer's capital and surplus from the prior period's statutory statement reduced by any admitted EDP, goodwill and net deferred tax assets included therein: \$.....1,120,710,810.
2. Total amount of intangible assets nonadmitted \$.....0.

SCHEDULE D - PART 6 - SECTION 2

1 CUSIP Identifi- cation	2 Name of Lower-Tier Company	3 Name of Company Listed in Section 1 Which Controls Lower-Tier Company	4 Total Amount of Intangible Assets Included in Amount Shown in Column 7, Section 1	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5 Number of Shares	6 % of Outstanding

NONE

SCHEDULE DA - PART 1

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

1	2		Codes		5	6	7	8	Change in Book/Adjusted Carrying Value				13	14	Interest						21
			3	4					9	10	11	12			15	16	17	18	19	20	
CUSIP Identification	Description		Code	F o r e i g n	Date Acquired	Name of Vendor	Maturity Date	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.	Par Value	Actual Cost	Amount Due and Accrued December 31 of Current Year on Bond Not in Default	Non- Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
Exempt Money Market Mutual Funds																					
261908	10	7			12/31/2013.	PNC CAPITAL MARKETS.....	XXX....	54,647,000	.....	.....	.....	.....	.....54,647,000	54,647,000	704	.....	.....0.010	0.010	MNTHL	8,590	.....
60934N	10	4			12/31/2013.	FIFTH THIRD BANK.....	XXX....	62,740,789	.....	.....	.....	.....	.....62,740,789	62,740,789	491	.....	.....0.010	0.010	MNTHL	6,244	.....
94975H	29	6			12/31/2013.	US BANK.....	XXX....	788	.....	.....	.....	.....	.....788	788	.....	.....	.....0.010	0.010	MNTHL	.....	.....
31846V	41	9			12/31/2013.	US BANK.....	XXX....	4,500	.....	.....	.....	.....	.....4,500	4,500	.....	.....	.....	.....	MNTHL	.....	.....
8899999. Total - Exempt Money Market Mutual Funds.....								117,393,077	0	0	0	0	XXX.....	117,393,077	1,195	0	..XXX.....	..XXX.....	..XXX.....	14,834	0
9199999. Total - Short-Term Investments.....								117,393,077	0	0	0	0	XXX.....	117,393,077	1,195	0	..XXX.....	..XXX.....	..XXX.....	14,834	0

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

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

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

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

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

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

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

Sch. DL-Pt. 1
NONE

Sch. DL-Pt. 2
NONE

SCHEDULE E - PART 1 - CASH

1	2	3	4	5	6	7
Depository	Code	Rate of Interest	Amount of Interest Received During Year	Amount of Interest Accrued December 31 of Current Year	Balance	*
Open Depositories						
PNC BANK..... CLEVELAND, OHIO.....		N/A.....			13,168,291	XXX
HUNTINGTON BANK..... CLEVELAND, OHIO.....		0.100	252		1,074,329	XXX
0199998. Deposits in.....16 depositories that do not exceed allowable limits in any one depository (see Instructions) - Open Depositories.....	.XXX...	XXX.....	14,008	7,827	2,692,980	XXX..
0199999. Total - Open Depositories.....	.XXX...	XXX.....	14,260	7,827	16,935,600	XXX..
0399999. Total Cash on Deposit.....	.XXX...	XXX.....	14,260	7,827	16,935,600	XXX..
0599999. Total Cash.....	.XXX...	XXX.....	14,260	7,827	16,935,600	XXX..

TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR											
1. January.....	11,831,729	4. April.....	15,891,184	7. July.....	15,798,514	10. October.....	16,226,088				
2. February.....	29,709,961	5. May.....	19,255,866	8. August.....	19,157,641	11. November.....	17,248,153				
3. March.....	3,531,960	6. June.....	12,709,833	9. September.....	44,371,354	12. December.....	16,935,600				

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

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

NONE

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

		1	2	Deposits for the Benefit of All Policyholders		All Other Special Deposits	
		Type of Deposit	Purpose of Deposit	3 Book/Adjusted Carrying Value	4 Fair Value	5 Book/Adjusted Carrying Value	6 Fair Value
States, Etc.							
1.	Alabama.....AL						
2.	Alaska.....AK						
3.	Arizona.....AZ						
4.	Arkansas.....AR						
5.	California.....CA						
6.	Colorado.....CO						
7.	Connecticut.....CT						
8.	Delaware.....DE						
9.	District of Columbia.....DC						
10.	Florida.....FL						
11.	Georgia.....GA	...B...	PROPERTY & CASUALTY.....			36,614	37,706
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...	PROPERTY & CASUALTY.....			209,492	215,460
35.	North Dakota.....ND						
36.	Ohio.....OH	...B...	PROPERTY & CASUALTY.....	527,402	538,650		
37.	Oklahoma.....OK						
38.	Oregon.....OR						
39.	Pennsylvania.....PA						
40.	Rhode Island.....RI						
41.	South Carolina.....SC	...B...	PROPERTY & CASUALTY.....			144,676	145,436
42.	South Dakota.....SD						
43.	Tennessee.....TN						
44.	Texas.....TX						
45.	Utah.....UT						
46.	Vermont.....VT						
47.	Virginia.....VA						
48.	Washington.....WA						
49.	West Virginia.....WV						
50.	Wisconsin.....WI						
51.	Wyoming.....WY						
52.	American Samoa.....AS						
53.	Guam.....GU						
54.	Puerto Rico.....PR						
55.	US Virgin Islands.....VI						
56.	Northern Mariana Islands.....MP						
57.	Canada.....CAN						
58.	Aggregate Alien and Other.....OT	...XXX..	XXX.....	0	0	0	0
59.	Total.....	...XXX..	XXX.....	527,402	538,650	390,782	398,602
DETAILS OF WRITE-INS							
5801.	.....						
5802.	.....						
5803.	.....						
5898.	Summary of remaining write-ins for line 58 from overflow page.....	...XXX..	XXX.....	0	0	0	0
5899.	Total (Lines 5801 thru 5803+5898) (Line 58 above).....	...XXX..	XXX.....	0	0	0	0

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