



ANNUAL STATEMENT

For the Year Ended December 31, 2013

of the Condition and Affairs of the

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

NAIC Group Code.....	NAIC Company Code..... 56332	Employer's ID Number..... 34-0220540
(Current Period) (Prior Period)		
Organized under the Laws of Ohio	State of Domicile or Port of Entry Ohio	Country of Domicile US
Incorporated/Organized..... October 20, 1899	Commenced Business..... January 1, 1892	
Statutory Home Office	24950 Chagrin Boulevard..... Beachwood OH US 44122-5634	
	(Street and Number) (City or Town, State, Country and Zip Code)	
Main Administrative Office	24950 Chagrin Boulevard..... Beachwood OH US..... 44122-5634	800-464-4642
	(Street and Number) (City or Town, State, Country and Zip Code)	(Area Code) (Telephone Number)
Mail Address	24950 Chagrin Boulevard..... Beachwood OH US 44122-5634	
	(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)	
Primary Location of Books and Records	24950 Chagrin Boulevard..... Beachwood OH US 44122-5634	800-464-4642
	(Street and Number) (City or Town, State, Country and Zip Code)	(Area Code) (Telephone Number)
Internet Web Site Address	WWW.FCSLA.ORG	
Statutory Statement Contact	Robert Louis Jones	800-464-4642-1017
	(Name)	(Area Code) (Telephone Number) (Extension)
	treasdept@fcsla.org	216-464-9260
	(E-Mail Address)	(Fax Number)

OFFICERS

Name	Title	Name	Title
1. Cynthia Maria Maleski	National President	2. Sue Ann Marie Seich	National Secretary
3. Stephen C Hudak	National Treasurer	4.	

DIRECTORS OR TRUSTEES

Msgr. Peter M Polando	Cynthia Maria Maleski	Sue Ann Marie Seich	Stephen C Hudak
Carolyn Marie Bazik	Irene Joan Drotleff	Larry M Golofski	Barbara A Sekerak
Barbara Novotny Waller	Dorothy Urbanowicz	John Martin Janovec	Virginia Holmes
Katie A Esterle			

State of..... OHIO
County of..... CUYAHOGA

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

(Signature)	(Signature)	(Signature)
Cynthia Maria Maleski	Sue Ann Marie Seich	Stephen C Hudak
1. (Printed Name)	2. (Printed Name)	3. (Printed Name)
National President	National Secretary	National Treasurer
(Title)	(Title)	(Title)

Subscribed and sworn to before me

This _____ day of _____ 2014

a. Is this an original filing?

Yes [X] No []

b. If no

1. State the amendment number

2. Date filed

3. Number of pages attached

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1	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.....	1,322,012	0.2	1,322,012		1,322,012	0.2
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies.....		0.0			0	0.0
1.22 Issued by U.S. government sponsored agencies.....		0.0			0	0.0
1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities).....		0.0			0	0.0
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.....	2,974,422	0.4	2,974,422		2,974,422	0.4
1.44 Industrial development and similar obligations.....		0.0			0	0.0
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA.....	222,077	0.0	222,077		222,077	0.0
1.512 Issued or guaranteed by FNMA and FHLMC.....		0.0			0	0.0
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.....	2,604,534	0.3	2,604,534		2,604,534	0.3
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).....	691,345,780	92.8	691,345,780		691,345,780	92.8
2.2 Unaffiliated non-U.S. securities (including Canada).....		0.0			0	0.0
2.3 Affiliated securities.....		0.0			0	0.0
3. Equity interests:						
3.1 Investments in mutual funds.....	72,620	0.0	72,620		72,620	0.0
3.2 Preferred stocks:						
3.21 Affiliated.....		0.0			0	0.0
3.22 Unaffiliated.....	3,630,553	0.5	3,630,553		3,630,553	0.5
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated.....		0.0			0	0.0
3.32 Unaffiliated.....	5,021,447	0.7	5,021,447		5,021,447	0.7
3.4 Other equity securities:						
3.41 Affiliated.....		0.0			0	0.0
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.....	4,536	0.0	4,536		4,536	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.....	5,839,745	0.8	5,839,745		5,839,745	0.8
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.....	2,712,117	0.4	2,712,117		2,712,117	0.4
7. Derivatives.....		0.0			0	0.0
8. Receivables for securities.....		0.0			0	0.0
9. Securities lending (Line 10, Asset Page reinvested collateral).....		0.0		XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments.....	17,981,064	2.4	17,981,064		17,981,064	2.4
11. Other invested assets.....	11,323,077	1.5	11,323,077		11,323,077	1.5
12. Total invested assets.....	745,053,984	100.0	745,053,984	0	745,053,984	100.0

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

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year.....		6,014,535
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.....	174,790	
8.2	Totals, Part 3, Column 9.....		174,790
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....		5,839,745
10.	Deduct total nonadmitted amounts.....		
11.	Statement value at end of current period (Line 9 minus Line 10).....		5,839,745

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year.....		6,261
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.....		1,725
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).....		4,536
12.	Total valuation allowance.....		
13.	Subtotal (Line 11 plus Line 12).....		4,536
14.	Deduct total nonadmitted amounts.....		
15.	Statement value at end of current period (Line 13 minus Line 14).....		4,536

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

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year.....		10,085,591
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 8).....	1,279,730	
2.2	Additional investment made after acquisition (Part 2, Column 9).....		1,279,730
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.....		79
5.	Unrealized valuation increase (decrease):		
5.1	Totals, Part 1, Column 13.....		
5.2	Totals, Part 3, Column 9.....		0
6.	Total gain (loss) on disposals, Part 3, Column 19.....		
7.	Deduct amounts received on disposals, Part 3, Column 16.....		
8.	Deduct amortization of premium and depreciation.....		42,324
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).....		11,323,077
12.	Deduct total nonadmitted amounts.....		
13.	Statement value at end of current period (Line 11 minus Line 12).....		11,323,077

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year.....		674,761,090
2.	Cost of bonds and stocks acquired, Part 3, Column 7.....		46,477,984
3.	Accrual of discount.....		409,967
4.	Unrealized valuation increase (decrease):		
4.1	Part 1, Column 12.....	(0)	
4.2	Part 2, Section 1, Column 15.....		
4.3	Part 2, Section 2, Column 13.....	1,665,675	
4.4	Part 4, Column 11.....	(122,442)	1,543,233
5.	Total gain (loss) on disposals, Part 4, Column 19.....		1,643,575
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7.....		14,163,035
7.	Deduct amortization of premium.....		3,479,368
8.	Total foreign exchange change in book/adjusted carrying value:		
8.1	Part 1, Column 15.....		
8.2	Part 2, Section 1, Column 19.....		
8.3	Part 2, Section 2, Column 16.....		
8.4	Part 4, Column 15.....		0
9.	Deduct current year's other-than-temporary impairment recognized:		
9.1	Part 1, Column 14.....		
9.2	Part 2, Section 1, Column 17.....		
9.3	Part 2, Section 2, Column 14.....		
9.4	Part 4, Column 13.....		0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....		707,193,446
11.	Deduct total nonadmitted amounts.....		
12.	Statement value at end of current period (Line 10 minus Line 11).....		707,193,446

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.....	1,544,089	1,955,531	1,573,995	1,582,612
	2. Canada.....				
	3. Other Countries.....				
	4. Totals.....	1,544,089	1,955,531	1,573,995	1,582,612
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals.....	3,269,707	3,178,154	3,328,208	3,364,067
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.....	5,578,956	5,402,547	5,572,384	5,585,524
Industrial and Miscellaneous and Hybrid Securities (Unaffiliated)	8. United States.....	688,076,073	722,085,296	702,747,953	632,721,423
	9. Canada.....				
	10. Other Countries.....				
	11. Totals.....	688,076,073	722,085,296	702,747,953	632,721,423
Parent, Subsidiaries and Affiliates	12. Totals.....				
	13. Total Bonds.....	698,468,825	732,621,527	713,222,539	643,253,625
PREFERRED STOCKS Industrial and Miscellaneous (Unaffiliated)	14. United States.....	3,630,553	3,677,891	3,630,553	
	15. Canada.....				
	16. Other Countries.....				
	17. Totals.....	3,630,553	3,677,891	3,630,553	
Parent, Subsidiaries and Affiliates	18. Totals.....				
	19. Total Preferred Stocks.....	3,630,553	3,677,891	3,630,553	
COMMON STOCKS Industrial and Miscellaneous (Unaffiliated)	20. United States.....	5,094,068	5,094,068	1,087,683	
	21. Canada.....				
	22. Other Countries.....				
	23. Totals.....	5,094,068	5,094,068	1,087,683	
Parent, Subsidiaries and Affiliates	24. Totals.....				
	25. Total Common Stocks.....	5,094,068	5,094,068	1,087,683	
	26. Total Stocks.....	8,724,621	8,771,958	4,718,236	
	27. Total Bonds and Stocks....	707,193,446	741,393,485	717,940,776	

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

901S

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.....	102,105	98,465	1,275,645	139	67,735	1,544,089	0.2	1,607,081	0.2	1,544,089	
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.....	102,105	98,465	1,275,645	139	67,735	1,544,089	0.2	1,607,081	0.2	1,544,089	0
2. All Other Governments											
2.1 NAIC 1.....						0	0.0		0.0		
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.....	0	0	0	0	0	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions, etc., Guaranteed											
3.1 NAIC 1.....				3,269,707		3,269,707	0.5		0.0	3,269,707	
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	0.0	0	
3.7 Totals.....	0	0	0	3,269,707	0	3,269,707	0.5	0	0.0	3,269,707	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.....	849,536	1,452,646	624,125	2,652,649		5,578,956	0.8	6,507,411	1.0	5,578,956	
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.....	849,536	1,452,646	624,125	2,652,649	0	5,578,956	0.8	6,507,411	1.0	5,578,956	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.....	7,294,117	72,934,175	121,703,366	170,552,617	85,055,045	457,539,320	65.1	444,138,790	66.6	457,539,320	
6.2	NAIC 2.....	7,150,878	54,132,503	53,814,025	60,933,400	9,087,345	185,118,152	26.4	179,141,815	26.8	185,118,152	
6.3	NAIC 3.....		5,761,170		14,694,653	456,223	20,912,046	3.0	10,537,010	1.6	20,912,046	
6.4	NAIC 4.....		11,179,078	6,477,276	6,283,853		23,940,207	3.4	14,142,939	2.1	23,940,207	
6.5	NAIC 5.....		1,995,247		2,571,099		4,566,346	0.7	11,092,882	1.7	4,566,346	
6.6	NAIC 6.....				1	1	2	0.0	48,408	0.0	2	
6.7	Totals.....	14,444,995	146,002,174	181,994,666	255,035,623	94,598,614	692,076,073	98.5	659,101,842	98.8	692,076,073	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

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

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

SI07

NAIC Designation		1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 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)
9.	Total Bonds Current Year											
9.1	NAIC 1.....	(d).....8,245,757	74,485,286	123,603,136	176,475,113	85,122,780	467,932,072	66.6	XXX.....	XXX.....	467,932,072	0
9.2	NAIC 2.....	(d).....7,150,878	54,132,503	53,814,025	60,933,400	9,087,345	185,118,152	26.4	XXX.....	XXX.....	185,118,152	0
9.3	NAIC 3.....	(d).....0	5,761,170	0	14,694,653	456,223	20,912,046	3.0	XXX.....	XXX.....	20,912,046	0
9.4	NAIC 4.....	(d).....0	11,179,078	6,477,276	6,283,853	0	23,940,207	3.4	XXX.....	XXX.....	23,940,207	0
9.5	NAIC 5.....	(d).....0	1,995,247	0	2,571,099	0	(c).....4,566,346	0.7	XXX.....	XXX.....	4,566,346	0
9.6	NAIC 6.....	(d).....0	0	0	1	1	(c).....2	0.0	XXX.....	XXX.....	2	0
9.7	Totals.....	15,396,635	147,553,284	183,894,437	260,958,119	94,666,350	(b).....702,468,825	100.0	XXX.....	XXX.....	702,468,825	0
9.8	Line 9.7 as a % of Col. 6.....	2.2	21.0	26.2	37.1	13.5	100.0	XXX.....	XXX.....	XXX.....	100.0	0.0
10.	Total Bonds Prior Year											
10.1	NAIC 1.....	7,131,928	46,763,577	151,185,137	171,032,917	76,139,723	XXX.....	XXX.....	452,253,282	67.8	452,253,282	.....
10.2	NAIC 2.....		29,338,679	81,215,006	65,853,506	2,734,623	XXX.....	XXX.....	179,141,815	26.8	179,141,815	.....
10.3	NAIC 3.....	997,754	2,460,436	5,238,634	1,840,186		XXX.....	XXX.....	10,537,010	1.6	10,537,010	.....
10.4	NAIC 4.....	215,371	3,851,372	4,852,457	5,223,739		XXX.....	XXX.....	14,142,939	2.1	14,142,939	.....
10.5	NAIC 5.....		6,990,271		4,102,611		XXX.....	XXX.....	(c).....11,092,882	1.7	11,092,882	.....
10.6	NAIC 6.....					48,408	XXX.....	XXX.....	(c).....48,408	0.0	48,408	.....
10.7	Totals.....	8,345,053	89,404,335	242,491,234	248,052,959	78,922,753	XXX.....	XXX.....	(b).....667,216,334	100.0	667,216,334	0
10.8	Line 10.7 as a % of Col. 8.....	1.3	13.4	36.3	37.2	11.8	XXX.....	XXX.....	100.0	XXX.....	100.0	0.0
11.	Total Publicly Traded Bonds											
11.1	NAIC 1.....	8,245,757	74,485,286	123,603,136	176,475,113	85,122,780	467,932,072	66.6	452,253,282	67.8	467,932,072	XXX.....
11.2	NAIC 2.....	7,150,878	54,132,503	53,814,025	60,933,400	9,087,345	185,118,152	26.4	179,141,815	26.8	185,118,152	XXX.....
11.3	NAIC 3.....		5,761,170		14,694,653	456,223	20,912,046	3.0	10,537,010	1.6	20,912,046	XXX.....
11.4	NAIC 4.....		11,179,078	6,477,276	6,283,853		23,940,207	3.4	14,142,939	2.1	23,940,207	XXX.....
11.5	NAIC 5.....		1,995,247		2,571,099		4,566,346	0.7	11,092,882	1.7	4,566,346	XXX.....
11.6	NAIC 6.....				1	1	2	0.0	48,408	0.0	2	XXX.....
11.7	Totals.....	15,396,635	147,553,284	183,894,437	260,958,119	94,666,350	702,468,825	100.0	667,216,334	100.0	702,468,825	XXX.....
11.8	Line 11.7 as a % of Col. 6.....	2.2	21.0	26.2	37.1	13.5	100.0	XXX.....	XXX.....	XXX.....	100.0	XXX.....
11.9	Line 11.7 as a % of Line 9.7, Col. 6, Section 9.....	2.2	21.0	26.2	37.1	13.5	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.....		5,162	1,249,115		67,735	1,322,012	0.2	1,325,066	0.2	1,322,012	
1.2	Residential Mortgage-Backed Securities.....	102,105	93,302	26,530	139		222,077	0.0	282,014	0.0	222,077	
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.....	102,105	98,465	1,275,645	139	67,735	1,544,089	0.2	1,607,081	0.2	1,544,089	0
2.	All Other Governments											
2.1	Issuer Obligations.....						0	0.0		0.0		
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.....	0	0	0	0	0	0	0.0	0	0.0	0	0
3.	U.S. States, Territories and Possessions, Guaranteed											
3.1	Issuer Obligations.....				3,269,707	0	3,269,707	0.5	0	0.0	3,269,707	
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	3,269,707	0	3,269,707	0.5	0	0.0	3,269,707	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.....		5,009	319,412	2,650,000		2,974,422	0.4	2,974,332	0.4	2,974,422	
5.2	Residential Mortgage-Backed Securities.....	849,536	1,447,637	304,713	2,649		2,604,534	0.4	3,533,078	0.5	2,604,534	
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.....	849,536	1,452,646	624,125	2,652,649	0	5,578,956	0.8	6,507,411	1.0	5,578,956	0
6.	Industrial and Miscellaneous (unaffiliated)											
6.1	Issuer Obligations.....	14,444,995	146,002,174	181,994,666	255,035,623	94,598,614	692,076,073	98.5	659,101,842	98.8	692,076,073	
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.....	14,444,995	146,002,174	181,994,666	255,035,623	94,598,614	692,076,073	98.5	659,101,842	98.8	692,076,073	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

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

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

Distribution by Type		1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 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.....	14,444,995	146,012,345	183,563,194	260,955,330	94,666,350	699,642,214	99.6	XXX	XXX	699,642,214	0
9.2	Residential Mortgage-Backed Securities.....	951,640	1,540,939	331,243	2,789	0	2,826,611	0.4	XXX	XXX	2,826,611	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.....	15,396,635	147,553,284	183,894,437	260,958,119	94,666,350	702,468,825	100.0	XXX	XXX	702,468,825	0
9.6	Line 9.5 as a % of Col. 6.....	2.2	21.0	26.2	37.1	13.5	100.0	XXX	XXX	XXX	100.0	0.0
10.	Total Bonds Prior Year											
10.1	Issuer Obligations.....	6,998,492	87,401,930	242,038,047	248,040,018	78,922,753	XXX	XXX	663,401,241	99.4	663,401,241	
10.2	Residential Mortgage-Backed Securities.....	1,346,561	2,002,404	453,187	12,941		XXX	XXX	3,815,093	0.6	3,815,093	
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.....	8,345,053	89,404,335	242,491,234	248,052,959	78,922,753	XXX	XXX	667,216,334	100.0	667,216,334	0
10.6	Line 10.5 as a % of Col. 8.....	1.3	13.4	36.3	37.2	11.8	XXX	XXX	100.0	XXX	100.0	0.0
11.	Total Publicly Traded Bonds											
11.1	Issuer Obligations.....	14,444,995	146,012,345	183,563,194	260,955,330	94,666,350	699,642,214	99.6	663,401,241	99.4	699,642,214	XXX
11.2	Residential Mortgage-Backed Securities.....	951,640	1,540,939	331,243	2,789		2,826,611	0.4	3,815,093	0.6	2,826,611	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.....	15,396,635	147,553,284	183,894,437	260,958,119	94,666,350	702,468,825	100.0	667,216,334	100.0	702,468,825	XXX
11.6	Line 11.5 as a % of Col. 6.....	2.2	21.0	26.2	37.1	13.5	100.0	XXX	XXX	XXX	100.0	XXX
11.7	Line 11.5 as a % of Line 9.5, Col. 6, Section 9.....	2.2	21.0	26.2	37.1	13.5	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

SI10

	1	2	3	4	5
	Total	Bonds	Mortgage Loans	Other Short-term Investment Assets (a)	Investments in Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year.....	17,000,000			17,000,000	
2. Cost of short-term investments acquired.....	0				
3. Accrual of discount.....	0				
4. Unrealized valuation increase (decrease).....	0				
5. Total gain (loss) on disposals.....	0				
6. Deduct consideration received on disposals.....	13,000,000			13,000,000	
7. Deduct amortization of premium.....	0				
8. Total foreign exchange change in book/adjusted carrying value.....	0				
9. Deduct current year's other-than-temporary impairment recognized.....	0				
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	4,000,000	0	0	4,000,000	0
11. Deduct total nonadmitted amounts.....	0				
12. Statement value at end of current period (Line 10 minus Line 11).....	4,000,000	0	0	4,000,000	0

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

Sch. DB-Pt. A-Verification
NONE

Sch. DB-Pt. B-Verification
NONE

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

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

Sch. DB-Verification
NONE

Sch. E-Verification
NONE

SCHEDULE A - PART 1

Showing all Real Estate OWNED December 31 of Current Year

1	2	Location		5	6	7	8	9	10	Change in Book/Adjusted Carrying Value Less Encumbrances					16	17
		3	4							11	12	13	14	15		
Description of Property	Code	City	State	Date Acquired	Date of Last Appraisal	Actual Cost	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Fair Value Less Encumbrances	Current Year's Depreciation	Current Year's Other-Than- Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in B./A.C.V (13 - 11 - 12)	Total Foreign Exchange Change in B./A.C.V	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs, and Expenses Incurred
Properties Occupied by the Reporting Entity - Administrative																
.....													0	.....	.....	.....
HOME OFFICE.....		BEACHWOOD.....	OH.....	05/31/2007	.....	.....6,955,937	.....	.....5,806,811	7,000,000	173,898	.....	.....	.....(173,898)	.....	.....412,111	284,228
HOME OFFICE.....		BEACHWOOD.....	OH.....	12/01/2010	.....	.....35,684	.....	.....32,934	.....	.....892	.....	.....	.....(892)	.....	.....	.....
0299999. Properties Occupied by the Reporting Entity - Administrative.....						6,991,621	.....	.....5,839,745	7,000,000	174,790	0	0	(174,790)	.....	.....412,111	284,228
0399999. Total - Properties Occupied by the Reporting Entity.....						6,991,621	.....	.....5,839,745	7,000,000	174,790	0	0	(174,790)	.....	.....412,111	284,228
Properties Held for Sale																
.....													0	.....	.....	.....
LAND - CHAGRIN BLVD.....		BEACHWOOD.....	OH.....	12/31/1953	12/31/2003	.....	.....	.....	.....7,000,000	.....	.....	.....	.....0	.....	.....	.....
0599999. Total - Properties Held for Sale.....						0	0	0	7,000,000	0	0	0	0	.....	.....0	0
0699999. Totals.....						6,991,621	0	5,839,745	14,000,000	174,790	0	0	(174,790)	.....	.....412,111	284,228

Sch. A-Pt. 2
NONE

Sch. A-Pt. 3
NONE

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/ Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
Mortgages in Good Standing - Residential Mortgages - All Other														
1857.....		CEDAR CREEK.....	NE.....	.....	.11/01/2004	10.000	4,536	.....	.....	.....	.....	.....	.....30,000	12/31/1987
.....														
.....														
.....														
.....														
0399999. Total - Mortgages in Good Standing - Residential Mortgages - All Other.....							4,536	0	0	0	0	0	30,000	...XXX.....
0899999. Total - Mortgages in Good Standing.....							4,536	0	0	0	0	0	30,000	...XXX.....
3399999. Totals.....							4,536	0	0	0	0	0	30,000	...XXX.....

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

SCHEDULE B - PART 2

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

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

NONE

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Mortgages With Partial Repayments																	
.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	.....0
1857.....	CEDAR CREEK.....	NE.....	.....	11/01/2004	VARIOUS..	.....	.....	.....	.....	.....	.....0	.....	.....1,725	1,725	.....	.....	.....0
.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	.....0
.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	.....0
.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	.....0
.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	.....0
0299999. Total - Mortgages With Partial Repayments.....						0	0	0	0	0	0	0	1,725	1,725	0	0	0
0599999. Total Mortgages.....						0	0	0	0	0	0	0	1,725	1,725	0	0	0

SCHEDULE BA - PART 1

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

1	2		3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
				4	5								13	14	15	16	17			
CUSIP Identification	Name or Description		Code	City	State	Name of Vendor or General Partner	NAIC Design- nation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) /Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
Fixed or Variable Interest Rate Investments That Have Underlying Characteristics of Bonds - Unaffiliated																				
41020V	AA	9	John Hancock Mutual Life Ins Co.....			McDonald Investments Inc.....	1FE.....	10/17/2003		2,271,740	2,367,160	2,176,159		(12,204)				147,500		
592173	AC	2	Metropolitan Life Ins Co.....			National City Bank.....	1FE.....	05/09/1997		249,063	274,658	249,838		79				19,250		
604074	AA	2	Minnesota Mutural Life.....			Robert W Baird & Com Inco.....	1FE.....	09/18/2013		1,279,730	1,199,520	1,274,860		(4,870)						
638671	AC	1	Nationwide Mutual Ins Series 144A.....			National City Bank.....	1FE.....	09/19/2002		3,335,400	3,679,860	3,276,805		(7,314)				247,500		
677412	AD	0	Ohio National Life Ins Ser 144A.....			McDonald Investments Inc.....	1FE.....	10/31/2002		2,195,800	2,281,960	2,142,649		(6,759)				170,000		
743917	AH	9	Prudential Insurance Notes.....			National City Bank.....	1FE.....	09/18/2002		2,293,540	2,510,420	2,202,766		(11,176)				166,000		
0799999. Total - Fixed or Variable Interest Rate Investments That Have Underlying Characteristics of Bonds - Unaffiliated.....										11,625,273	12,313,578	11,323,077	0	(42,244)	0	0	0	750,250	0	XXX
4499999. Subtotal - Unaffiliated.....										11,625,273	12,313,578	11,323,077	0	(42,244)	0	0	0	750,250	0	XXX
4699999. Totals.....										11,625,273	12,313,578	11,323,077	0	(42,244)	0	0	0	750,250	0	XXX

SCHEDULE BA - PART 2

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

1	2		Location		5	6	7	8	9	10	11
CUSIP Identification	Name or Description		3	4	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
			City	State							
Fixed or Variable Interest Rate Investments That Have Underlying Characteristics of Bonds - Unaffiliated											
604074	AA	2	Minnesota Mutural Life.....		Robert W Baird & Com Inco.....	09/18/2013		1,279,730			
0799999. Total - Fixed or Variable Interest Rate Investments That Have Underlying Characteristics of Bonds - Unaffiliated.....								1,279,730	0	0	.XXX.....
4499999. Subtotal - Unaffiliated.....								1,279,730	0	0	.XXX.....
4699999. Totals.....								1,279,730	0	0	.XXX.....

SCHEDULE BA - PART 3

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

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

NONE

SCHEDULE D - PART 1

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

1			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates			
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22	
CUSIP Identification			Code	F o r e i g n	Bond CHAR	NAIC Designation	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																							
912810	EH	7	U S Treasury Bond.....	.....	..	.....1	1,285,045	136.063	1,632,756	1,200,000	1,249,115	.....	.....(5,134)	.....	.....	.....	.....7.875	7.132	FA.....	35,694	94,500	11/04/2004	02/15/2021
912810	FT	0	U S Treasury Bonds.....	.....	..	.....1	21,063	110.770	22,154	20,000	20,939	.....	.....(25)	.....	.....	.....	.....4.500	4.173	FA.....	340	900	09/11/2008	02/15/2036
912828	JR	2	U S Treasury Notes.....	.....	..	.....1	5,297	109.720	5,486	5,000	5,162	.....	.....(30)	.....	.....	.....	.....3.750	3.029	MN.....	118	188	05/04/2009	11/15/2018
912833	X9	6	U S Treasury Stripped Int Pmt Note.....	@.....	..	1	36,140	41.221	53,587	130,000	46,796	.....	.....2,136	.....	.....	.....	.....4.727	N/A.....	.....	.....	.....	06/23/2008	11/15/2035
0199999	U.S. Government - Issuer Obligations.....		.....	.....	.....	.....	.....1,347,544	XXX.....	1,713,983	1,355,000	1,322,012	0	(3,054)	0	0	0	XXX.....	XXX.....	XXX.....	36,152	95,588	XXX.....	XXX.....
U.S. Government - Residential Mortgage-Backed Securities																							
36202A	P7	6	G. N. M. A. Pool 000446.....	.....	..	.....1	6,317	111.606	7,112	6,372	6,329	.....	.....1	.....	.....	.....	.....7.500	7.608	MON...	40	479	12/17/1992	11/20/2022
36202A	S9	9	G. N. M. A. Pool 000544.....	.....	..	.....1	5,412	109.555	5,971	5,450	5,421	.....	.....1	.....	.....	.....	.....7.000	7.059	MON...	32	382	02/18/1993	12/20/2022
36202A	TA	5	G. N. M. A. Pool 000545.....	.....	..	.....1	6,299	110.573	6,977	6,310	1,634	.....	.....(4,659)	.....	.....	.....	.....7.500	1.937	MON...	39	451	12/30/1992	12/20/2022
36202A	TE	7	G. N. M. A. Pool 000549.....	.....	..	.....1	195	105.673	207	196	195	.....	.....(0)	.....	.....	.....	.....9.000	8.936	MON...	1	18	05/29/1986	05/20/2016
36202A	YU	5	G. N. M. A. Pool 000723.....	.....	..	.....1	3,817	110.717	4,228	3,819	3,811	.....	.....(0)	.....	.....	.....	.....7.500	7.429	MON...	24	287	01/27/1993	01/20/2023
36202B	ED	3	G. N. M. A. Pool 001032.....	.....	..	.....1	11,335	109.192	12,379	11,337	11,336	.....	.....(1)	.....	.....	.....	.....7.000	6.859	MON...	66	794	04/20/1993	04/20/2023
36202B	GP	4	G. N. M. A. Pool 001106.....	.....	..	.....1	582	110.887	646	583	581	.....	.....(0)	.....	.....	.....	.....10.000	9.868	MON...	5	62	12/01/1988	12/20/2018
36202B	HT	5	G. N. M. A. Pool 001142.....	.....	..	.....1	3,000	109.300	3,280	3,001	2,999	.....	.....(1)	.....	.....	.....	.....7.000	6.892	MON...	18	210	05/25/1993	05/20/2023
36202B	KZ	7	G. N. M. A. Pool 001212.....	.....	..	.....1	3,589	109.983	3,949	3,591	3,587	.....	.....(1)	.....	.....	.....	.....7.000	6.903	MON...	21	252	06/17/1993	06/20/2023
36202B	NF	8	G. N. M. A. Pool 001290.....	.....	..	.....1	1,414	111.268	1,575	1,415	1,413	.....	.....(0)	.....	.....	.....	.....9.000	8.861	MON...	11	128	11/20/1989	11/20/2019
36202B	VV	3	G. N. M. A. Pool 001560.....	.....	..	.....1	825	111.743	923	826	824	.....	.....(0)	.....	.....	.....	.....9.000	8.864	MON...	6	74	02/20/1991	02/20/2021
36202C	BM	4	G. N. M. A. Pool 001844.....	.....	..	.....1	2,342	111.610	2,614	2,342	2,340	.....	.....(0)	.....	.....	.....	.....8.000	7.843	MON...	16	188	06/18/1992	05/20/2022
36202C	CE	1	G. N. M. A. Pool 001869.....	.....	..	.....1	2,283	113.041	2,582	2,284	2,282	.....	.....(0)	.....	.....	.....	.....8.000	7.891	MON...	15	183	09/06/1994	09/20/2024
36202C	EM	1	G. N. M. A. Pool 001940M.....	.....	..	.....1	1,205	116.338	1,402	1,205	1,204	.....	.....(0)	.....	.....	.....	.....9.000	8.879	MON...	9	109	01/09/1995	01/20/2025
36215X	UC	4	G. N. M. A. Pool 148279.....	.....	..	.....1	983	100.458	1,012	1,007	997	.....	.....0	.....	.....	.....	.....9.000	12.741	MON...	8	91	05/26/1987	07/15/2016
362153	KP	2	G. N. M. A. Pool 152502.....	.....	..	.....1	2,974	100.544	3,013	2,996	2,981	.....	.....	.....	.....	.....	.....10.000	10.701	MON...	25	300	01/01/1989	01/15/2019
362156	VD	0	G. N. M. A. Pool 155512.....	.....	..	.....1	397	100.457	403	401	398	.....	.....	.....	.....	.....	.....9.000	10.256	MON...	3	36	07/25/1986	07/15/2016
36216A	RP	8	G. N. M. A. Pool 158994.....	.....	..	.....1	952	101.660	975	959	954	.....	.....0	.....	.....	.....	.....9.000	9.364	MON...	7	87	07/06/1989	06/15/2016
36216T	4X	5	G. N. M. A. Pool 174638.....	.....	..	.....1	451	100.392	453	451	451	.....	.....(0)	.....	.....	.....	.....8.000	7.768	MON...	3	36	12/22/1986	11/15/2016
362165	LL	4	G. N. M. A. Pool 184031.....	.....	..	.....1	1,381	100.338	1,386	1,382	1,380	.....	.....(0)	.....	.....	.....	.....7.000	6.951	MON...	8	97	04/19/1993	04/15/2023
362166	QW	3	G. N. M. A. Pool 185069.....	.....	..	.....1	4,119	101.128	4,180	4,134	4,121	.....	.....	.....	.....	.....	.....8.000	8.017	MON...	28	331	05/19/1992	01/15/2022
36218H	YE	8	G. N. M. A. Pool 223109.....	.....	..	.....1	2,024	100.442	2,062	2,053	2,038	.....	.....1	.....	.....	.....	.....9.000	10.128	MON...	15	187	02/15/1990	06/15/2017
36218N	LR	0	G. N. M. A. Pool 227236.....	.....	..	.....1	290	100.504	291	290	290	.....	.....0	.....	.....	.....	.....9.500	8.153	MON...	2	28	08/15/1989	08/15/2018
36219U	RM	8	G. N. M. A. Pool 259792.....	.....	..	.....1	8,095	101.015	8,167	8,085	8,073	.....	.....(0)	.....	.....	.....	.....9.000	8.539	MON...	61	729	03/19/1991	07/15/2018
362208	7K	0	G. N. M. A. Pool 300698.....	.....	..	.....1	8,009	102.328	8,200	8,014	8,004	.....	.....(0)	.....	.....	.....	.....9.000	8.629	MON...	60	723	06/18/1991	06/15/2021
36223F	B4	2	G. N. M. A. Pool 306159.....	.....	..	.....1	8,132	102.032	8,276	8,112	8,114	.....	.....(0)	.....	.....	.....	.....9.000	8.097	MON...	61	732	05/13/1991	05/15/2021
36223F	Q7	9	G. N. M. A. Pool 306578.....	.....	..	.....1	1,946	106.320	2,074	1,951	1,946	.....	.....(0)	.....	.....	.....	.....8.000	7.969	MON...	13	157	04/27/1992	03/15/2022
36223N	XC	3	G. N. M. A. Pool 313075.....	.....	..	.....1	9,309	111.486	10,378	9,309	9,293	.....	.....(1)	.....	.....	.....	.....8.000	7.945	MON...	62	747	04/29/1994	08/15/2022
36223S	V5	9	G. N. M. A. Pool 316636.....	.....	..	.....1	2,746	100.407	2,759	2,748	2,745	.....	.....	.....	.....	.....	.....8.000	6.824	MON...	18	221	12/17/1991	12/15/2021
36224B	2R	9	G. N. M. A. Pool 323984.....	.....	..	.....1	218	100.408	219	218	218	.....	.....	.....	.....	.....	.....8.000	6.380	MON...	1	17	04/29/1994	04/15/2022
36224C	4R	5	G. N. M. A. Pool 324932.....	.....	..	.....1	2,530	100.331	2,581	2,573	2,553	.....	.....2	.....	.....	.....	.....7.000	7.302	MON...	15	181	09/16/1992	05/15/2022
36224G	S5	8	G. N. M. A. Pool 328240.....	.....	..	.....1	536	111.322	597	536	536	.....	.....(0)	.....	.....	.....	.....8.000	7.883	MON...	4	43	04/29/1994	08/15/2022
36224H	MD	5	G. N. M. A. Pool 328956.....	.....	..	.....1	5,429	107.701	5,897	5,475	5,442	.....	.....1	.....	.....	.....	.....7.500	7.617	MON...	34	416	12/16/1992	12/15/2022
36224K	PH	6	G. N. M. A. Pool 330824.....	.....	..	.....1	28,267	102.867	29,272	28,456	28,323	.....	.....1	.....	.....	.....	.....7.500	7.760	MON...	178	2,137	11/18/1992	10/15/2022
36224L	MC	8	G. N. M. A. Pool 331655.....	.....	..	.....1	14,123	100.337	14,279	14,231	14,159	.....	.....2	.....	.....	.....	.....7.000	7.088	MON...	83	997	10/19/1992	10/15/2022
36224M	SD	8	G. N. M. A. Pool 332716.....	.....	..	.....1	1,467	103.032	1,519	1,474	1,469	.....	.....0	.....	.....	.....	.....7.000	7.041	MON...	9	103	10/19/1992	10/15/2022

SCHEDULE D - PART 1

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

1	2						Codes		6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates			
							3	4			5	8			9	12	13	14	15	16	17	18	19	20	21	22	
CUSIP Identification	Description						Code	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	
36224M	UL	7	G. N. M. A.	Pool 332787	1	17,814	105.601	18,877	17,875	17,821	17,875	105.601	18,877	17,875	17,821	0	7	0	0	7.000	7.012	MON...	104	1,295	10/19/1992	10/15/2022	
36224P	MD	7	G. N. M. A.	Pool 334356	1	8,886	109.421	9,928	9,074	8,936	109.421	105.601	9,928	9,074	8,936	7	2	0	0	7.000	7.486	MON...	53	636	11/18/1992	11/15/2022	
36224S	QV	7	G. N. M. A.	Pool 337168	1	5,261	101.053	5,408	5,352	5,304	101.053	105.601	5,408	5,352	5,304	2	7	0	0	7.000	7.226	MON...	31	376	10/19/1992	10/15/2022	
36204Q	G3	8	G. N. M. A.	Pool 376518	1	1,095	100.992	1,106	1,095	1,098	100.992	105.601	1,106	1,095	1,098	(0)	0	0	0	8.000	6.363	MON...	7	88	05/01/1994	05/15/2024	
36204W	CP	0	G. N. M. A.	Pool 381778X	1	21,270	111.860	23,845	21,317	21,298	111.860	105.601	23,845	21,317	21,298	(1)	0	0	0	7.500	7.395	MON...	133	1,601	04/15/1994	04/15/2024	
36205E	WS	1	G. N. M. A.	Pool 388657	1	1,951	101.712	1,998	1,964	1,953	101.712	105.601	1,998	1,964	1,953	0	0	0	0	8.000	8.294	MON...	13	157	06/17/1994	07/15/2024	
36205K	MJ	8	G. N. M. A.	Pool 392861	1	2,653	100.454	2,683	2,671	2,669	100.454	105.601	2,683	2,671	2,669	(0)	0	0	0	8.750	7.937	MON...	19	235	01/24/1995	01/15/2025	
36205Y	PE	6	G. N. M. A.	Pool 404621	1	14,528	108.069	15,863	14,679	14,559	108.069	105.601	15,863	14,679	14,559	2	7	0	0	8.500	8.723	MON...	104	1,249	11/21/1994	11/15/2024	
0299999	U.S. Government - Residential Mortgage-Backed Securities										226,451	XXX	241,547	227,612	222,077	0	(4,648)	0	0	0	XXX	XXX	XXX	1,466	17,647	XXX	XXX
0599999	Total - U.S. Government										1,573,995	XXX	1,955,531	1,582,612	1,544,089	0	(7,702)	0	0	0	XXX	XXX	XXX	37,618	113,235	XXX	XXX
U.S. States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																											
373384	J7	2	Georgia State Gen Obligation	1	..1FE	3,269,141	96.162	3,178,154	3,305,000	3,269,707	3,269,141	96.162	3,178,154	3,305,000	3,269,707	566	566	0	0	4.380	4.470	FA	65,544		08/02/2013	02/01/2031	
546418	AC	8	LA Agricultural Fin Auth Sec Rev	6		15,574	15,574	0	15,574	0	15,574	15,574	0	15,574	0	.....	.....	.....	.....8.800	8.800	AO	.....	.....	09/15/1986	10/01/1996		
841514	AU	6	Southeast TX Hsg Fin Corp Ser A	6		43,493	43,493	0	43,493	0	43,493	43,493	0	43,493	0	.....	.....	.....	.....8.600	8.600	MS	.....	.....	08/25/1986	09/01/1996		
1199999	U.S. States, Territories & Possessions - Issuer Obligations										3,328,208	XXX	3,178,154	3,364,067	3,269,707	0	566	0	0	0	XXX	XXX	XXX	65,544	0	XXX	XXX
1799999	Total - U.S. States, Territories & Possessions (Direct and Guaranteed)										3,328,208	XXX	3,178,154	3,364,067	3,269,707	0	566	0	0	0	XXX	XXX	XXX	65,544	0	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Issuer Obligations																											
044863	AC	2	Cnty of Ashtabula OH Tax Econ Dev	1	1	318,714	101.742	325,574	320,000	319,412	318,714	101.742	325,574	320,000	319,412	91	91	0	0	5.600	5.640	MN	2,290	17,920	05/18/2004	05/15/2019	
259561	JJ	8	Douglas Cnty WA P U D Wells Hydro	1		5,050	107.285	5,364	5,000	5,009	5,050	107.285	5,364	5,000	5,009	(1)	0	0	0	4.000	3.956	MS	67	200	09/01/1963	09/01/2018	
880591	30	0	Tennessee Vly Auth Pwr Ser 99-D	1FE		500,000	20.930	104,650	500,000	500,000	500,000	20.930	104,650	500,000	500,000	.....	.....	.....	.....5.460	5.907	MJSD	2,275	19,725	06/02/1998	06/01/2028		
930336	GS	5	Wadsworth OH Build America	1FE		2,150,000	96.212	2,068,558	2,150,000	2,150,000	2,150,000	96.212	2,068,558	2,150,000	2,150,000	.....	.....	.....	.....4.790	4.790	JD	8,582	102,985	10/14/2010	12/01/2025		
2599999	U.S. Special Revenue & Assessment Obligations - Issuer Obligations										2,973,764	XXX	2,504,147	2,975,000	2,974,422	0	90	0	0	0	XXX	XXX	XXX	13,214	140,830	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Residential Mortgage-Backed Securities																											
312904	VU	6	F. H. L. M. C. Ser 1017 D	1FE		5,339	113.436	6,058	5,340	5,340	5,339	113.436	6,058	5,340	5,340	.....	.....	.....	.....8.300	8.300	MON	37	443	08/26/1994	11/15/2020		
312905	Z7	0	F. H. L. M. C. Ser 1087 I	1		6,332	115.439	7,355	6,371	6,355	6,332	115.439	7,355	6,371	6,355	1	1	0	8.500	8.612	MON	45	542	09/29/1994	06/15/2021		
312906	RX	0	F. H. L. M. C. Ser 1119 H	1		3,033	112.837	3,423	3,033	3,033	3,033	112.837	3,423	3,033	3,033	.....	.....	.....	.....7.750	7.750	MON	20	236	11/02/1992	08/15/2021		
312906	VS	6	F. H. L. M. C. Ser 1122 G	1		5,115	110.345	5,651	5,121	5,121	5,115	110.345	5,651	5,121	5,121	.....	.....	.....	.....7.000	4.914	MON	30	360	06/30/1993	08/15/2021		
312909	3W	2	F. H. L. M. C. Ser 1250 J	1		10,838	113.516	12,334	10,865	10,854	10,838	113.516	12,334	10,865	10,854	1	1	0	7.000	7.035	MON	63	762	04/05/1993	05/15/2022		
312910	3Q	3	F. H. L. M. C. Ser 1311 K	1		23,058	108.636	25,302	23,290	23,243	23,058	108.636	25,302	23,290	23,243	1	1	0	7.000	7.136	MON	136	1,637	05/19/1993	07/15/2022		
312910	B6	8	F. H. L. M. C. Ser 1312 I	1		8,037	113.981	9,213	8,083	8,069	8,037	113.981	9,213	8,083	8,069	1	1	0	8.000	8.090	MON	54	647	07/18/1994	07/15/2022		
312912	AP	3	F. H. L. M. C. Ser 1367 KA	1		57,427	109.944	63,508	57,764	57,679	57,427	109.944	63,508	57,764	57,679	3	3	0	6.500	6.576	MON	313	3,765	11/09/1993	09/15/2022		
312913	QR	0	F. H. L. M. C. Ser 1439 I	1		22,395	113.128	25,335	22,395	22,395	22,395	113.128	25,335	22,395	22,395	.....	.....	.....	.....7.500	7.500	MON	140	1,682	10/30/1995	11/15/2022		
312914	DS	0	F. H. L. M. C. Ser 1459 M	1FE		28,600	113.143	32,359	28,600	28,600	28,600	113.143	32,359	28,600	28,600	.....	.....	.....	.....7.500	7.500	MON	179	2,160	03/21/1994	01/15/2023		
3133T1	FB	3	F. H. L. M. C. Ser 1577 PV	1FE		138,173	103.502	143,371	138,520	138,428	138,173	103.502	143,371	138,520	138,428	4	4	0	6.500	6.527	MON	750	9,004	09/30/1993	09/15/2023		
3133T0	J7	0	F. H. L. M. C. Ser 1578 K	1FE		415,013	112.992	469,469	415,489	415,378	415,013	112.992	469,469	415,489	415,378	4	4	0	6.900	6.912	MON	2,389	28,669	02/01/1994	09/15/2023		
3133T3	PK	8	F. H. L. M. C. Ser 1652 PL	1FE		319,299	111.687	356,615	319,299	319,299	319,299	111.687	356,615	319,299	319,299	.....	.....	.....	.....7.000	7.000	MON	1,863	22,481	02/16/1994	01/15/2024		
31340Y	PX	1	F. H. L. M. C. Ser 44 F	1		9,212	107.717	9,923	9,212	9,212	9,212	107.717	9,923	9,212	9,212	.....	.....	.....	.....9.000	9.000	MON	69	834	11/21/1994	05/15/2020		
312913	WW	2	F. H. L. M. C. Ser G-4 D	1		13,921	115.130	16,113	13,995	13,984	13,921	115.130	16,113	13,995	13,984	1	1	0	8.000	8.044	MON	93	1,120	12/30/1992	12/25/2022		
31340A	6R	7	F. H. L. M. C. Pool 140																								

SCHEDULE D - PART 1

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

E10.2

1	2				Codes		6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
	CUSIP Identification	Description	3	4	5	8			9	12			13	14	15	16	17	18	19	20	21	22	
																							F o r e i g n	Bond CHAR	NAIC Designation	Rate Used to Obtain Fair Value	Fair Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
313614	WE	5	F. N. M. A.	Pool 050145.....	1	132	111.103	144	130	130	(0)	10.000	9.393	MON	1	13	11/01/1988	11/01/2018					
313614	WL	9	F. N. M. A.	Pool 050151.....	1	192	111.802	213	190	190	(0)	10.000	9.632	MON	2	19	12/01/1988	12/01/2018					
31368K	LD	6	F. N. M. A.	Pool 192124.....	1	3,765	104.927	3,951	3,766	3,761	(0)	7.500	7.309	MON	24	283	12/24/1992	12/01/2022					
313602	Q2	3	F. N. M. A.	Ser 89 58 G.....	1	3,680	109.624	4,049	3,694	3,690	0	8.000	8.067	MON	25	300	11/13/1992	09/25/2019					
313603	LN	0	F. N. M. A.	Ser 89 96 H.....	1	7,016	112.367	7,884	7,016	7,016		9.000	9.000	MON	53	634	11/02/1994	12/25/2019					
31358E	NS	7	F. N. M. A.	Ser 90 71 H.....	1	1,315	107.581	1,415	1,315	1,315		8.500	8.500	MON	9	112	05/12/1995	06/25/2020					
31358E	2N	1	F. N. M. A.	Ser 90 103 K.....	1	3,654	109.439	4,001	3,656	3,656	(0)	7.500	7.503	MON	23	274	02/12/1993	09/25/2020					
31358E	7W	6	F. N. M. A.	Ser 90 109 J.....	1	13,083	109.290	14,307	13,091	13,091	0	7.000	7.003	MON	76	917	06/30/1993	09/25/2020					
31358E	5A	6	F. N. M. A.	Ser 90 110 H.....	1	4,086	110.972	4,540	4,092	4,091	(0)	8.750	8.752	MON	30	358	12/15/1994	09/25/2020					
31358F	4E	6	F. N. M. A.	Ser 91 21 J.....	1	4,283	111.400	4,771	4,283	4,283		7.000	7.000	MON	25	302	03/09/1993	03/25/2021					
31358K	F3	7	F. N. M. A.	Ser 91 162 GA.....	1	6,424	113.214	7,273	6,424	6,424		8.250	8.250	MON	44	531	08/17/1994	12/25/2021					
31358M	WZ	3	F. N. M. A.	Ser 92 49 L.....	1	41,955	112.516	47,265	42,008	41,995	1	7.000	7.016	MON	245	2,947	02/06/1996	04/25/2022					
31358P	D2	0	F. N. M. A.	Ser 92 135 L.....	1	6,250	118.765	7,422	6,250	6,250		7.500	7.500	MON	39	471	11/08/1995	08/25/2022					
31358P	MX	2	F. N. M. A.	Ser 92 149 H.....	1	110,601	112.887	124,854	110,601	110,601		7.000	7.000	MON	645	7,766	12/09/1993	08/25/2022					
31358Q	HC	2	F. N. M. A.	Ser 92 159 PL.....	1	28,720	112.645	32,555	28,901	28,853	2	7.000	7.086	MON	169	2,026	02/23/1994	09/25/2022					
31358Q	AN	5	F. N. M. A.	Ser 92 161 H.....	1	28,314	115.462	32,692	28,314	28,314		7.500	7.500	MON	177	2,130	02/29/1996	09/25/2022					
31358R	BM	4	F. N. M. A.	Ser 92 195 C.....	1	35,042	113.942	39,994	35,100	35,080	1	7.500	7.530	MON	219	2,637	03/08/1996	10/25/2022					
31358P	HT	7	F. N. M. A.	Ser 92 G35 E.....	1	41,316	111.652	46,412	41,569	41,507	2	7.500	7.602	MON	260	3,123	03/08/1996	07/25/2022					
31358P	HV	2	F. N. M. A.	Ser 92 G35 EB.....	1	14,395	113.212	16,471	14,549	14,493	3	7.500	7.698	MON	91	1,092	12/01/1995	07/25/2022					
31359B	PE	1	F. N. M. A.	Ser 93 122 M.....	1	117,159	110.031	130,158	118,292	118,046	11	6.500	6.610	MON	641	7,707	09/22/1993	07/25/2023					
31359D	6L	2	F. N. M. A.	Ser 93 178 PK.....	1	127,735	110.522	141,264	127,815	127,801	1	6.500	6.506	MON	692	8,340	09/30/1993	09/25/2023					
31359E	YT	2	F. N. M. A.	Ser 93 199 PX.....	1	130,605	113.917	149,123	130,905	130,807	4	6.500	6.530	MON	709	8,509	11/05/1993	10/25/2023					
31359H	JE	5	F. N. M. A.	Ser 94 55 H.....	1	160,356	111.842	184,892	165,315	164,274	39	7.000	7.291	MON	964	11,642	03/29/1994	03/25/2024					
31358Q	BR	5	F. N. M. A.	Ser G92 53 J.....	1	16,096	114.900	18,682	16,259	16,204	2	7.000	7.185	MON	95	1,141	02/22/1996	09/25/2022					
31367W	HL	8	F. N. M. A.	Pool 181235.....	1	3,936	110.344	3,889	3,524	3,798	(21)	7.500	4.533	MON	22	264	11/01/2004	10/01/2022					
31393A	6C	6	F. N. M. A.	Ser 2003-39 MT.....	1	361,149	110.228	398,087	361,149	361,149		5.500	5.333	MON	1,655	19,987	11/01/2004	05/25/2023					
31393X	SM	0	F. N. M. A.	Ser 2004-25 UB.....	1	45,011	105.031	47,392	45,122	45,122	(207)	5.500	5.376	MON	207	2,496	11/01/2004	06/25/2033					
74434T	P4	3	Prudential Home	Ser 1993-63-A6.....	1	6,857	101.028	6,979	6,908	6,877	3	6.750	6.855	MON	39	464	12/30/1993	01/25/2024					
2699999.	U.S. Special Revenue - Residential Mortgage-Backed Securities.....						2,598,620	XXX	2,898,400	2,610,524	2,604,534	0	489	0	XXX	XXX	XXX	14,353	172,757	XXX	XXX		
3199999.	Total - U.S. Special Revenue & Special Assessment Obligations.....						5,572,384	XXX	5,402,547	5,585,524	5,578,956	0	579	0	XXX	XXX	XXX	27,566	313,587	XXX	XXX		
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																							
00206R	AJ	1	A T & T Inc Corp	Notes.....	1FE	2,987,120	112.568	3,377,040	3,000,000	2,993,793	1,318				5.500	5.557	FA	68,750	165,000	03/31/2008	02/01/2018		
008117	AG	8	Aetna Services Inc	Debs.....	1FE	1,526,655	118.216	1,773,240	1,500,000	1,515,756	(1,115)				7.250	7.098	FA	41,083	108,750	10/20/1998	08/15/2023		
010392	EC	8	Alabama Power Company	Debentures.....	1FE	987,300	111.240	1,112,400	1,000,000	989,605	291				5.700	5.791	FA	21,533	57,000	11/18/2003	02/15/2033		
010392	EB	0	Alabama Power Company	Senior Corp.....	1FE	5,472,863	113.889	5,818,589	5,109,000	5,331,795	(19,150)				5.875	5.256	JD	25,013	300,154	08/11/2005	12/01/2022		
013104	AC	8	Albertson's Inc. Corp	Deb.....	5FE	2,101,732	81.000	1,640,250	2,025,000	2,079,745	(2,604)				7.750	7.414	JD	6,975	156,938	08/27/2001	06/15/2026		
020039	DC	4	Alltel Corp	Senior Notes.....	2FE	2,509,160	130.191	2,603,820	2,000,000	2,415,593	(12,017)				7.875	6.000	JJ	78,750	157,500	12/24/2003	07/01/2032		
022249	AU	0	Aluminum Co America Corp	(ALCOA).....	3FE	5,765,730	104.951	5,247,550	5,000,000	5,567,010	(26,151)				6.750	5.578	JJ	155,625	337,500	08/11/2005	01/15/2028		
022249	BA	3	Aluminum Co America Corp	(ALCOA).....	3FE	2,222,300	111.884	2,237,680	2,000,000	2,089,588	(17,366)				6.500	5.357	JD	5,778	130,000	07/16/2004	06/15/2018		
023650	AG	9	America West Airlines Series	00-G.....	2FE	1,213,082	107.000	1,162,039	1,086,017	1,159,833	(3,776)				8.057	6.022	JJ	43,507	87,501	06/14/2005	07/02/2020		
030955	AN	8	Ameritech Capital	Funding.....	1FE	2,318,330	107.874	2,157,480	2,000,000	2,229,601	(10,731)				6.550	5.375	JJ	60,406	131,000	07/07/2003	01/15/2028		
031162	AX	8	Amgen Inc Corp	Global Senior Notes.....	2FE	3,024,420	116.763	3,502,890	3,000,000	3,012,577	(2,417)				6.150	6.040	JD	15,375	184,500	05/27/2008	06/01/2018		
031162	AJ	9	Amgen Inc Global Corp		2FE	1,895,520	103.717	2,074,340	2,000,000	1,983,221	18,024				4.850	5.840	MN	11,586	97,000	06/24/2008	11/18/2014		

SCHEDULE D - PART 1

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

E10.3

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
			Code	F o r e i g n	Bond CHAR			Rate Used to Obtain Fair Value	Fair Value			Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
031162	AZ	3				.2FE	3,129,250	115.240	3,457,200	3,000,000	3,074,120	(12,459)	(12,459)	.....	.....	.....5.700	5.142	FA.....	71,250	171,000	03/24/2009	02/01/2019
001814	AR	3				.1FE	2,386,840	135.020	2,700,400	2,000,000	2,220,955	(19,892)	(19,892)	.....	.....	.....9.625	7.720	MN.....	32,083	192,500	08/16/2001	11/01/2021
037411	AK	1				.1FE	1,274,960	127.292	1,272,920	1,000,000	1,188,913	(10,314)	(10,314)	.....	.....	.....7.950	5.781	AO.....	16,783	79,500	02/13/2003	04/15/2026
037411	AN	5				.1FE	1,663,350	116.302	1,744,530	1,500,000	1,559,823	(12,815)	(12,815)	.....	.....	.....7.000	5.902	FA.....	43,750	105,000	10/15/2003	02/01/2018
037411	AR	6				.1FE	6,520,550	113.365	5,668,250	5,000,000	6,468,634	(38,103)	(38,103)	.....	.....	.....6.000	4.031	JJ.....	138,333	300,000	08/17/2012	01/15/2037
038222	AD	7				.1FE	5,378,080	117.438	5,871,900	5,000,000	5,135,055	(31,284)	(31,284)	.....	.....	.....7.125	6.327	AO.....	75,208	356,250	08/20/2004	10/15/2017
039483	AN	2				.1FE	2,250,000	114.639	2,292,780	2,000,000	2,213,243	(9,836)	(9,836)	.....	.....	.....6.750	5.636	JD.....	6,000	135,000	12/09/2009	12/15/2027
039483	AM	4				.1FE	3,548,900	121.696	3,650,880	3,000,000	3,391,377	(18,913)	(18,913)	.....	.....	.....7.500	6.051	MS.....	66,250	225,000	12/19/2002	03/15/2027
039483	AS	1				.1FE	2,444,160	120.269	2,405,380	2,000,000	2,349,035	(12,170)	(12,170)	.....	.....	.....7.000	5.421	FA.....	58,333	140,000	03/23/2004	02/01/2031
039483	AH	5				.1FE	2,441,560	121.309	2,426,180	2,000,000	2,182,731	(49,570)	(49,570)	.....	.....	.....8.375	5.312	AO.....	35,361	167,500	02/01/2008	04/15/2017
042735	AL	4				.2FE	2,956,795	113.304	3,399,120	3,000,000	2,984,652	2,866	2,866	.....	.....	.....6.875	7.012	JD.....	17,187	206,250	10/07/1998	06/01/2018
00206R	AR	3				.1FE	4,830,600	114.636	5,158,620	4,500,000	4,706,940	(34,875)	(34,875)	.....	.....	.....5.800	4.777	FA.....	98,600	261,000	03/26/2010	02/15/2019
053611	AB	5				.2FE	2,008,300	100.620	2,012,400	2,000,000	2,006,747	(187)	(187)	.....	.....	.....6.000	5.970	JJ.....	55,333	120,000	01/16/2003	01/15/2033
054303	AR	3				.2FE	5,396,620	100.878	6,052,680	6,000,000	5,750,983	47,421	47,421	.....	.....	.....4.200	5.239	JJ.....	116,200	252,000	01/13/2006	07/15/2018
957674	AD	6				.1FE	8,758,080	135.411	9,478,770	7,000,000	8,363,027	(91,833)	(91,833)	.....	.....	.....6.850	6.023	JD.....	26,600	598,500	08/19/2009	06/15/2024
057224	AK	3				.1FE	5,294,624	123.935	5,301,939	4,278,000	5,190,375	(21,285)	(21,285)	.....	.....	.....8.575	4.878	JJ.....	135,619	137,500	09/09/2013	01/15/2029
067383	AA	7				.1FE	3,259,962	118.592	3,560,132	3,002,000	3,213,769	(10,678)	(10,678)	.....	.....	.....6.700	5.911	JD.....	16,761	201,134	03/06/2009	12/01/2026
067383	AC	3				.1FE	5,076,350	104.389	5,219,450	5,000,000	5,057,083	(6,835)	(6,835)	.....	.....	.....4.400	4.211	JJ.....	101,444	220,000	01/25/2011	01/15/2021
073545	LY	9				.1FE	1,000,000	104.175	1,041,750	1,000,000	1,000,000	.....	.....	.....	.....	.....5.125	5.125	JD.....	4,271	51,250	08/19/2010	12/01/2026
075887	AN	9				.1FE	1,179,050	121.805	1,218,050	1,000,000	1,129,608	(6,220)	(6,220)	.....	.....	.....7.000	5.623	FA.....	29,167	70,000	11/26/2003	08/01/2027
075887	AQ	2				.1FE	2,715,200	118.640	2,966,000	2,500,000	2,683,469	(7,736)	(7,736)	.....	.....	.....6.700	5.941	FA.....	69,792	167,500	06/18/2009	08/01/2028
075887	AT	6				.1FE	4,746,130	108.602	5,430,100	5,000,000	4,900,449	20,083	20,083	.....	.....	.....4.900	5.427	AO.....	51,722	245,000	07/16/2004	04/15/2018
079867	AM	9				.1FE	3,517,500	110.956	3,328,680	3,000,000	3,363,424	(21,400)	(21,400)	.....	.....	.....7.000	5.581	AO.....	52,500	210,000	02/25/2005	10/01/2025
084664	BL	4				.1FE	2,480,960	110.619	2,212,380	2,000,000	2,471,438	(9,522)	(9,522)	.....	.....	.....5.750	4.245	JJ.....	53,028	57,500	01/10/2013	01/15/2040
084664	AM	3				.1FE	1,928,380	102.494	2,049,880	2,000,000	1,994,222	10,263	10,263	.....	.....	.....5.100	5.651	JJ.....	47,033	102,000	05/01/2006	07/15/2014
08658E	AE	5				.1FE	3,754,660	122.374	3,671,220	3,000,000	3,654,633	(31,973)	(31,973)	.....	.....	.....6.625	4.534	AO.....	41,958	198,750	09/23/2010	04/15/2028
09247X	AE	1				.1FE	5,033,260	112.909	5,645,450	5,000,000	5,021,732	(3,080)	(3,080)	.....	.....	.....5.000	4.915	JD.....	14,583	250,000	12/23/2009	12/10/2019
09247X	AH	4				.1FE	2,032,500	105.808	2,116,160	2,000,000	2,025,323	(2,882)	(2,882)	.....	.....	.....4.250	4.050	MN.....	8,736	85,000	06/06/2011	05/24/2021
097023	AM	7				.1FE	2,142,750	125.461	2,509,220	2,000,000	2,097,235	(5,532)	(5,532)	.....	.....	.....7.250	6.638	JD.....	6,444	145,000	10/16/2002	06/15/2025
097023	AG	0				.1FE	1,594,610	138.159	1,381,590	1,000,000	1,565,526	(21,061)	(21,061)	.....	.....	.....8.625	4.122	MN.....	11,021	86,250	08/10/2012	11/15/2031
097023	AH	8				.1FE	1,322,400	133.420	1,334,200	1,000,000	1,213,118	(14,615)	(14,615)	.....	.....	.....7.950	5.301	FA.....	30,033	79,500	10/29/2004	08/15/2024
097023	AD	7				.1FE	6,040,813	133.595	6,055,861	4,533,000	5,559,667	(107,768)	(107,768)	.....	.....	.....8.750	5.127	FA.....	149,841	396,638	01/26/2010	08/15/2021
12189T	AD	6				.2FE	1,271,952	125.379	1,178,563	940,000	1,261,251	(7,863)	(7,863)	.....	.....	.....7.290	4.787	JD.....	5,711	68,526	08/17/2012	06/01/2036
12189T	AX	2				.2FE	4,849,731	112.843	4,344,456	3,850,000	4,804,884	(24,093)	(24,093)	.....	.....	.....6.200	4.450	FA.....	90,176	238,700	08/17/2012	08/15/2036
12189T	AZ	7				.2FE	3,051,060	113.850	2,743,785	2,410,000	3,021,210	(14,781)	(14,781)	.....	.....	.....6.150	4.400	MN.....	24,703	148,215	12/07/2011	05/01/2037
122014	AE	3				.1FE	2,017,500	129.906	1,948,590	1,500,000	1,823,449	(32,448)	(32,448)	.....	.....	.....9.125	5.651	AO.....	34,219	136,875	12/20/2006	10/01/2021
125509	AZ	2				.2FE	2,190,000	124.366	2,487,320	2,000,000	2,133,337	(5,828)	(5,828)	.....	.....	.....7.875	7.095	MN.....	20,125	157,500	09/25/1998	05/15/2027
126117	AE	0				.2FE	530,000	119.890	599,450	500,000	517,784	(1,233)	(1,233)	.....	.....	.....7.250	6.751	MN.....	4,632	36,250	10/05/1998	11/15/2023
126117	AH	3				.2FE	1,991,980	113.936	2,278,720	2,000,000	1,997,384	542	542	.....	.....	.....6.950	6.988	JJ.....	64,094	139,000	08/07/1998	01/15/2018
336249	AC	1				.4FE	2,365,600	115.058	2,301,160	2,000,000	2,227,998	(16,952)	(16,952)	.....	.....	.....9.350	7.601	MON...	10,908	187,000	02/28/2002	01/10/2023
126650	AV	2				.2FE	4,859,440	102.992	5,149,600	5,000,000	4,986,244	18,608	18,608	.....	.....	.....4.875	5.276	MS.....	71,771	243,750	11/23/2005	09/15/2014
134429	AG	4				.1FE	10,190,775	127.865	9,701,118	7,587,000	8,985,547	(149,598)	(149,598)	.....	.....	.....8.875	5.761	MN.....	112,224	673,346	04/20/2005	05/01/2021
14149Y	AG	3				.2FE	2,641,320	104.657	3,139,710	3,000,000	2,939,872	38,650	38,650	.....	.....	.....4.000	5.450	JD.....	5,333	120,000	05/12/2004	06/15/2015

SCHEDULE D - PART 1

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

E10.4

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
			Code	F o r e i g n	Bond CHAR			Rate Used to Obtain Fair Value	Fair Value			Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
141781	AC	8	Cargill Inc Corp Notes.....	..	..	..1FE	249,305	125.413	313,533	250,000	249,489	.....	.....27	.....	.....	.....7.375	7.401	AO.....	4,609	18,438	11/04/2004	10/01/2025
141784	BH	0	Cargill Inc Corp Notes.....	..	..	..1FE	762,608	115.054	805,378	700,000	746,973	.....	.....(1,994)	.....	.....	.....6.875	6.163	MN.....	8,021	48,125	10/17/2003	05/01/2028
141784	AM	0	Cargill Inc Med-Term Notes.....	..	..	..1FE	4,185,540	126.157	3,784,710	3,000,000	4,056,897	.....	.....(58,247)	.....	.....	.....7.410	4.001	MN.....	28,405	222,300	09/26/2011	06/18/2027
14428T	BB	6	Carpenter Tech Ind Med Trm Note.....	..	..	..2FE	1,000,000	106.796	1,067,960	1,000,000	1,000,000	.....	.....	.....	.....	.....6.970	6.970	AO.....	14,714	69,700	04/17/1998	04/23/2018
149123	BD	2	Caterpillar Inc Corp Debentures.....	..	..	..1FE	1,252,860	124.607	1,246,070	1,000,000	1,150,773	.....	.....(12,207)	.....	.....	.....8.000	5.844	FA.....	30,222	80,000	01/15/2003	02/15/2023
149123	BL	4	Caterpillar Inc Corp Debentures.....	..	..	..1FE	4,865,600	105.371	4,214,840	4,000,000	4,827,961	.....	.....(23,956)	.....	.....	.....5.300	3.880	MS.....	62,422	212,000	05/29/2012	09/15/2035
808513	AD	7	Charles Schwab Corp.....	..	..	..1FE	5,148,450	108.098	5,404,900	5,000,000	5,111,057	.....	.....(14,505)	.....	.....	.....4.450	4.061	JJ.....	98,271	222,500	05/02/2011	07/22/2020
172062	AF	8	Cincinnati Financial Corporate.....	..	..	..2FE	4,714,770	117.184	4,687,360	4,000,000	4,541,990	.....	.....(24,187)	.....	.....	.....6.920	5.542	MN.....	35,369	276,800	07/06/2005	05/15/2028
17252M	AH	3	Cintas Corp No 2 Notes.....	..	..	..1FE	3,116,250	112.605	3,378,150	3,000,000	3,054,598	.....	.....(12,144)	.....	.....	.....6.125	5.601	JD.....	15,313	183,750	03/25/2008	12/01/2017
17275R	AH	5	Cisco Systems Inc.....	..	..	..1FE	4,132,240	109.067	4,362,680	4,000,000	4,089,173	.....	.....(12,801)	.....	.....	.....4.450	4.030	JJ.....	82,078	178,000	06/18/2010	01/15/2020
189054	AF	6	Clorox Company Global Series 144A.....	..	..	..2FE	1,964,040	104.532	2,090,640	2,000,000	1,994,989	.....	.....4,573	.....	.....	.....5.000	5.251	JJ.....	46,111	100,000	12/06/2005	01/15/2015
191216	AR	1	Coca Cola Company Note.....	..	..	..1FE	4,643,500	101.446	5,072,300	5,000,000	4,735,109	.....	.....32,823	.....	.....	.....3.150	4.040	MN.....	20,125	157,500	02/08/2011	11/15/2020
191219	AP	9	Coca Cola Enterprises Inc Debs.....	..	..	..1FE	2,788,151	129.546	2,603,875	2,010,000	2,629,339	.....	.....(63,728)	.....	.....	.....8.500	4.001	FA.....	71,188	170,850	06/06/2011	02/01/2022
195869	AG	7	COLONIAL PIPELINESER 144A SR UNSEC.....	..	..	..1FE	7,188,400	132.793	6,639,650	5,000,000	7,141,265	.....	.....(47,135)	.....	.....	.....7.630	4.241	MN.....	32,851	381,500	05/20/2013	04/15/2032
20030N	AK	7	Comcast Corp.....	..	..	..1FE	6,406,250	116.640	5,832,000	5,000,000	6,376,830	.....	.....(29,420)	.....	.....	.....6.500	4.507	MN.....	41,528	325,000	03/11/2013	11/15/2035
200339	CG	2	Comerica Bank Corp Notes.....	..	..	..1FE	2,029,240	112.508	2,250,160	2,000,000	2,010,528	.....	.....(3,272)	.....	.....	.....5.750	5.550	MN.....	11,778	115,000	05/11/2007	11/21/2016
20449E	BT	2	Compass Bank Corporate Notes.....	..	..	..2FE	2,233,750	102.345	2,302,763	2,250,000	2,240,841	.....	.....1,194	.....	.....	.....5.500	5.578	AO.....	30,938	123,750	01/18/2007	04/01/2020
207597	CZ	6	Connecticut Light & Power Corp.....	..	..	..1FE	1,593,691	124.082	1,501,392	1,210,000	1,468,378	.....	.....(17,497)	.....	.....	.....7.875	5.251	AO.....	23,822	95,288	05/02/2005	10/01/2024
20825C	AF	1	Conocophillips.....	..	..	..1FE	2,509,040	112.246	2,244,920	2,000,000	2,480,483	.....	.....(16,779)	.....	.....	.....5.900	4.060	AO.....	24,911	118,000	04/09/2012	10/15/2032
216831	AB	3	Cooper Tire & Rubber Co Notes.....	..	..	..4FE	292,452	98.500	295,500	300,000	294,131	.....	.....246	.....	.....	.....7.625	7.866	MS.....	6,735	22,875	11/04/2004	03/15/2027
216831	AE	7	Copper Tire & Rubber Co Notes.....	..	..	..4FE	98,456	109.000	109,000	100,000	99,165	.....	.....105	.....	.....	.....8.000	8.180	JD.....	356	8,000	11/04/2004	12/15/2019
22160K	AC	9	Costco Wholesale Corp Notes.....	..	..	..1FE	2,984,460	112.329	3,369,870	3,000,000	2,993,851	.....	.....1,706	.....	.....	.....5.500	5.571	MS.....	48,583	165,000	08/27/2007	03/15/2017
22237L	NG	3	Countrywide Home Loan Notes Ser K.....	..	..	..1FE	200,000	98.190	196,380	200,000	200,000	.....	.....	.....	.....	.....6.000	6.000	JJ.....	5,233	12,000	11/04/2004	01/24/2018
22541L	AE	3	Credit Suisse FB USA Inc Notes.....	..	..	..1FE	100,922	129.857	129,857	100,000	100,782	.....	.....(20)	.....	.....	.....7.125	7.049	JJ.....	3,285	7,125	11/04/2004	07/15/2032
231021	AJ	5	Cummins Engine Company Inc Debs.....	..	..	..1FE	2,418,000	125.150	3,128,750	2,500,000	2,440,041	.....	.....2,335	.....	.....	.....7.125	7.401	MS.....	59,375	178,125	01/27/1999	03/01/2028
235308	RA	3	Dallas TX Indep Schl Dist Bldg C.....	..	..	..1FE	3,383,940	111.958	3,358,740	3,000,000	3,381,340	.....	.....(2,600)	.....	.....	.....6.450	5.431	FA.....	73,100	.....	09/24/2013	02/15/2035
235851	AG	7	Danaher Corp Sr Unsecured Notes.....	..	..	..1FE	7,166,050	113.995	7,979,650	7,000,000	7,085,367	.....	.....(18,649)	.....	.....	.....5.625	5.288	JJ.....	181,563	393,750	03/24/2009	01/15/2018
237194	AB	1	Darden Restaurant Inc Corp Debs.....	..	..	..2FE	2,053,675	108.743	2,236,844	2,057,000	2,056,351	.....	.....279	.....	.....	.....7.125	7.142	FA.....	61,067	146,561	02/16/1999	02/01/2016
239753	BJ	4	Dayton Hudson Debentures (Target).....	..	..	..1FE	34,000	127.964	43,508	34,000	34,000	.....	.....	.....	.....	.....9.000	9.000	AO.....	765	3,060	11/04/2004	10/01/2021
239753	BL	9	Dayton Hudson Debentures (Target).....	..	..	..1FE	658,014	129.399	646,995	500,000	590,274	.....	.....(8,217)	.....	.....	.....8.875	6.062	AO.....	11,094	44,375	02/13/2003	04/01/2022
239753	DJ	2	Dayton Hudson Debentures (Target).....	..	..	..1FE	3,714,580	118.514	3,961,923	3,343,000	3,615,138	.....	.....(12,241)	.....	.....	.....6.750	5.888	JJ.....	112,826	225,653	07/18/2003	01/01/2028
247025	AE	9	Dell Computer Debentures.....	..	..	..4FE	6,123,460	88.000	4,840,000	5,500,000	5,989,721	.....	.....(20,913)	.....	.....	.....7.100	6.155	AO.....	82,439	390,500	09/09/2009	04/15/2028
24702R	AJ	0	Dell Inc Sr Notes.....	..	..	..4FE	3,259,320	100.750	3,022,500	3,000,000	3,166,264	.....	.....(26,153)	.....	.....	.....5.875	4.711	JD.....	7,833	176,250	03/16/2010	06/15/2019
254063	AX	8	Dillard's Incorp.....	..	..	..3FE	1,472,250	110.750	1,661,250	1,500,000	1,490,859	.....	.....1,907	.....	.....	.....6.625	6.800	JJ.....	45,823	99,375	01/26/1999	01/15/2018
254067	AH	4	Dillard's Incorp.....	..	..	..3FE	1,035,350	113.250	1,132,500	1,000,000	1,012,809	.....	.....(2,310)	.....	.....	.....7.130	6.800	FA.....	29,708	71,300	01/26/1999	08/01/2018
257867	AG	6	Donnelley & Sons Corp Debs.....	..	..	..3FE	661,500	88.000	616,000	700,000	670,239	.....	.....1,054	.....	.....	.....6.625	7.085	AO.....	9,790	46,375	04/11/2002	04/15/2029
260003	AJ	7	Dover Corp.....	..	..	..1FE	3,059,400	105.832	3,174,960	3,000,000	3,045,154	.....	.....(5,329)	.....	.....	.....4.300	4.056	MS.....	43,000	129,000	03/24/2011	03/01/2021
260543	BV	4	Dow Chemical Company Corp.....	..	..	..2FE	2,010,440	114.331	2,286,620	2,000,000	2,005,296	.....	.....(1,041)	.....	.....	.....5.700	5.631	MN.....	14,567	114,000	05/27/2008	05/15/2018
260543	BJ	1	Dow Chemical Corp Debentures.....	..	..	..2FE	57,365	128.511	70,681	55,000	56,845	.....	.....(62)	.....	.....	.....7.375	7.021	MN.....	676	4,056	03/01/2002	11/01/2029
26439R	AH	9	Duke Capital Corp Global Notes.....	..	..	..2FE	2,540,294	119.116	2,755,153	2,313,000	2,419,993	.....	.....(14,655)	.....	.....	.....8.000	7.009	AO.....	46,260	185,040	09/19/2002	10/01/2019
26439R	AK	2	Duke Capital Corp Senior Notes.....	..	..	..2FE	1,938,700	103.659	2,073,180	2,000,000	1,949,904	.....	.....1,344	.....	.....	.....6.750	6.996	FA.....	51,000	135,000	04/10/2002	02/15/2032
264399	ED	4	Duke Energy Corp.....	..	..	..1FE	100,000	117.590	117,590	100,000	100,000	.....	.....	.....	.....	.....6.450	6.450	AO.....	1,362	6,450	11/04/2004	10/15/2032
277432	AB	6	Eastman Chemical Debentures.....	..	..	..2FE	1,005,680	115.818	1,158,180	1,000,000	1,003,485	.....	.....(230)	.....	.....	.....7.250	7.201	JJ.....	33,431	72,500	02/04/1999	01/15/2024

SCHEDULE D - PART 1

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

E10.5

1		2		Codes		6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5		8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description	Code	F o r e i g n	Bond CHAR	NAIC Designation	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
278058	AK	8	Eaton Corp Debentures.....				.2FE		2,493,498	124,566	2,273,330	1,825,000	2,135,216	(47,942)		8.875	5.251	JD	7,199	161,969	11/09/2004	06/15/2019
278058	AW	2	Eaton Corp Debentures.....				.2FE		3,965,312	128,719	4,614,576	3,585,000	3,879,609	(10,275)		7.650	6.806	MN	35,043	274,253	01/09/2003	11/15/2029
278058	DC	3	Eaton Corp Notes.....				.2FE		2,926,960	111,375	3,341,250	3,000,000	2,970,676	8,120		5.300	5.638	MS	46,817	159,000	05/27/2008	03/15/2017
278058	AQ	5	Eaton Corporate.....				.2FE		1,155,290	115,602	1,156,020	1,000,000	1,107,197	(6,712)		6.500	5.240	JD	5,417	65,000	05/02/2005	06/01/2025
278265	AC	7	Eaton Vance Corporation.....				.1FE		4,478,920	113,504	4,540,160	4,000,000	4,266,173	(63,636)		6.500	4.552	AO	64,278	260,000	06/18/2010	10/02/2017
291011	AQ	7	Emerson Electric Co Corp Notes.....				.1FE		3,251,760	113,394	3,401,820	3,000,000	3,205,129	(6,262)		6.000	5.413	FA	68,000	180,000	10/29/2004	08/15/2032
29265A	AS	5	Energen Corp.....				.2FE		1,969,640	107,574	2,151,480	2,000,000	1,977,901	876		7.125	7.251	FA	53,833	142,500	04/23/1999	02/15/2028
29736R	AA	8	Estee Lauder Cos Inc Senior Note.....				.1FE		6,319,115	108,097	6,698,771	6,197,000	6,315,090	(1,345)		5.750	5.596	AO	75,225	321,914	09/09/2013	10/15/2033
302570	BD	7	F P L Group Capital Inc Debs.....				.2FE		8,591,700	113,289	9,063,120	8,000,000	8,363,074	(60,206)		6.000	4.993	MS	160,000	480,000	02/16/2010	03/01/2019
31331F	AF	8	Federal Express Corp Pass-Thru Tr.....				.2FE		127,040	109,500	139,109	127,040	127,040			7.960	7.960	MS	7,669	29,060	04/28/1997	03/28/2017
345370	BJ	8	Ford Motor Company Debs.....				.2FE		99,411	123,688	123,688	100,000	99,618	31		8.875	8.943	JJ	4,092	8,875	11/04/2004	01/15/2022
345370	BP	4	Ford Motor Company Debs.....				.2FE		899,757	118,423	1,071,728	905,000	901,026	184		7.500	7.555	FA	28,281	67,875	11/04/2004	08/01/2026
362320	AZ	6	G T E Corporation Debentures.....				.2FE		1,036,762	116,476	1,189,220	1,021,000	1,027,485	(1,289)		6.840	6.670	AO	14,743	69,836	11/04/2004	04/15/2018
36158F	AB	6	GE Global Ins Corp Notes.....				.1FE		3,849,504	114,137	4,108,932	3,600,000	3,714,678	(18,646)		6.450	5.731	MS	77,400	232,200	02/04/2005	03/01/2019
361582	AD	1	Geico Corp Debentures.....				.1FE		3,565,920	124,484	3,734,520	3,000,000	3,350,779	(26,963)		7.350	5.741	JJ	101,675	220,500	10/14/2003	07/15/2023
03979G	AL	9	General Electric (Arden Realty).....				.1FE		2,020,000	104,417	2,088,340	2,000,000	2,004,692	(3,806)		5.250	5.041	MS	35,000	105,000	08/19/2009	03/01/2015
370ESC	AU	9	General Motors Corp Sr - Escrow.....			6			0	0.001	3	300,000	0	(0)		7.700	48.099	AO			11/01/2011	04/15/2016
370ESC	AV	7	General Motors Corp Sr - Escrow.....			6			1	0.001	6	600,000	1	(0)		8.100	618.182	JD			11/01/2011	06/15/2024
38141G	CM	4	Goldman Sachs Corp Notes.....				.1FE		500,000	104,225	521,125	500,000	500,000			5.500	5.500	MN	3,514	27,500	11/04/2004	11/15/2014
38141G	CU	6	Goldman Sachs Corp Notes.....				.1FE		330,435	112,484	365,573	325,000	329,532	(124)		6.125	6.001	FA	7,520	19,906	11/04/2004	02/15/2033
38143V	AA	7	Goldman Sachs Corp Notes.....				.3FE		457,322	100,900	454,050	450,000	456,223	(152)		6.345	6.224	FA	10,787	28,553	11/04/2004	02/15/2034
406216	AY	7	Halliburton Company Senior Notes.....				.1FE		6,047,320	134,592	5,383,680	4,000,000	6,005,834	(41,486)		7.450	4.231	MS	87,744	298,000	01/10/2013	09/15/2039
41163G	AF	8	Harcourt General Inc Sr Debs.....				.2FE		3,475,500	109,027	3,270,810	3,000,000	3,342,880	(16,021)		7.200	5.961	FA	90,000	216,000	02/14/2003	08/01/2027
41283D	AB	9	Harley Davidson Funding Sr Notes.....				.1FE		125,000	117,040	146,300	125,000	125,000			6.800	6.800	JD	378	12,750	07/08/2008	06/15/2018
416592	AC	7	Hartford Life Corp Life/Health Ins.....				.2FE		2,170,390	119,652	2,393,040	2,000,000	2,125,362	(5,502)		7.650	6.926	JD	6,800	153,000	08/21/2002	06/15/2027
427866	AE	8	Hershey Foods Company Corp.....				.1FE		6,639,428	130,509	6,430,178	4,927,000	6,171,678	(144,639)		8.800	4.600	FA	163,795	433,576	08/02/2010	02/15/2021
427866	AL	2	Hershey Foods Corp Debentures.....				.1FE		3,143,052	125,439	3,360,511	2,679,000	3,042,043	(17,192)		7.200	5.753	FA	72,869	192,888	12/08/2009	08/15/2027
428040	BJ	7	Hertz Corp.....				.3FE		697,224	99,112	693,784	700,000	698,025	80		7.000	7.032	JJ	22,594	49,000	05/08/1998	01/15/2028
428236	BQ	5	Hewlett-Packard Co.....				.2FE		5,111,550	101,823	5,091,150	5,000,000	5,090,035	(9,751)		4.375	4.100	MS	64,410	218,750	09/26/2011	09/15/2021
428236	AM	5	Hewlett-Packard Co Global Notes.....				.2FE		444,737	110,084	498,681	453,000	449,750	912		5.400	5.651	MS	8,154	24,462	08/27/2007	03/01/2017
423074	AF	0	HJ Heinz Company Debentures.....				.3FE		2,257,440	102,500	2,050,000	2,000,000	2,196,741	(8,733)		6.375	5.390	JJ	58,792	127,500	08/10/2005	07/15/2028
42307T	AG	3	HJ Heinz Finance Company Notes.....				.3FE		4,045,005	102,000	4,080,000	4,000,000	4,035,045	(1,368)		6.750	6.688	MS	79,500	270,000	11/26/2003	03/15/2032
437076	AP	7	Home Depot Inc Corp Notes.....				.1FE		1,931,600	109,689	2,193,780	2,000,000	1,981,112	7,944		5.400	5.870	MS	36,000	108,000	07/17/2006	03/01/2016
437076	AS	1	Home Depot Inc Senior Notes.....				.1FE		5,382,320	115,390	4,615,600	4,000,000	5,330,314	(36,221)		5.875	3.710	JD	9,792	235,000	07/20/2012	12/16/2036
438516	AT	3	Honeywell International Incorp.....				.1FE		3,812,580	113,035	3,391,050	3,000,000	3,776,975	(20,074)		5.700	3.980	MS	50,350	171,000	03/12/2012	03/15/2037
44643T	AA	5	Huntington Banks Sub Note.....				.2FE		6,568,490	110,444	6,626,640	6,000,000	6,234,959	(45,544)		6.600	5.600	JD	17,600	396,000	01/07/2005	06/15/2018
45068H	AF	3	I T T Hartford Group Notes.....				.2FE		496,080	111,121	555,605	500,000	499,350	319		7.300	7.377	MN	6,083	36,500	08/20/1996	11/01/2015
459200	AG	6	IBM Corp Debentures.....				.1FE		1,999,418	130,242	1,979,678	1,520,000	1,742,327	(31,639)		8.375	5.419	MN	21,217	127,300	12/24/2003	11/01/2019
459200	AM	3	IBM Corp Debentures.....				.1FE		5,369,852	125,497	5,892,084	4,695,000	5,153,088	(26,274)		7.000	5.847	AO	55,688	328,650	07/18/2003	10/30/2025
451713	AA	9	Ikon Office Solutions.....				.1FE		486,875	96,388	481,941	500,000	491,363	453		6.750	6.966	JD	2,813	33,750	06/03/1998	12/01/2025
456866	AG	7	Ingersoll Rand Company Debentures.....				.2FE		1,719,847	125,029	1,766,660	1,413,000	1,582,136	(16,342)		9.000	6.951	FA	48,042	127,170	02/06/2002	08/15/2021
456866	AS	1	Ingersoll Rand Company Global.....				.2FE		3,330,580	104,054	3,641,890	3,500,000	3,466,063	23,167		4.750	5.493	MN	21,243	166,250	05/11/2007	05/15/2015
458140	AN	0	Intel Corp.....				.1FE		5,092,000	92,167	4,608,350	5,000,000	5,088,699	(3,124)		4.000	3.867	JD	8,889	202,222	12/10/2012	12/15/2032

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
			Code	F o r e i g n	Bond CHAR			Rate Used to Obtain Fair Value	Fair Value			Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
708160	BQ	8	J C Penney Company Inc Debs.....	..	..	.5FE	500,000	87.000	435,000	500,000	500,000	.....	.....	.....	.....	.....7.950	7.950	AO.....	9,938	39,750	04/14/1997	04/01/2017
70816F	AD	5	J C Penny Inc Med-Trm Note.....	..	..	.5FE	496,250	91.500	457,500	500,000	499,371	.....	.....319	.....	.....	.....6.875	6.951	AO.....	7,257	34,375	10/23/1998	10/15/2015
46625H	JD	3	J P Morgan Chase & Co Sr Unsecured.....	..	..	.1FE	3,153,150	105.773	3,173,190	3,000,000	3,129,729	.....	.....(13,468)	.....	.....	.....4.500	3.871	JJ.....	58,875	135,000	03/26/2012	01/24/2022
487836	AT	5	Kellogg Company Corp Notes.....	..	..	.2FE	7,495,200	126.134	7,568,040	6,000,000	7,322,858	.....	.....(45,257)	.....	.....	.....7.450	5.461	AO.....	111,750	447,000	11/12/2009	04/01/2031
49327X	AB	6	KeyBank Med-Trm Subordinated Notes.....	..	..	.2FE	1,989,280	108.826	2,176,520	2,000,000	1,997,137	.....	.....1,207	.....	.....	.....5.450	5.521	MS.....	32,094	109,000	03/24/2006	03/03/2016
494368	BC	6	Kimberly Clark Corp Notes.....	..	..	.1FE	5,771,080	125.345	5,013,800	4,000,000	5,701,953	.....	.....(43,613)	.....	.....	.....6.625	3.860	FA.....	110,417	265,000	05/24/2012	08/01/2037
499040	AL	7	Knight-Ridder Inc. Corp Deb.....	..	..	.5FE	486,235	69.500	2,180,215	3,137,000	491,354	.....	.....1,955	.....	.....	.....6.875	44.428	MS.....	63,502	215,669	07/18/2003	03/15/2029
500255	AF	1	Kohl's Corporation.....	..	..	.2FE	3,564,780	110.372	3,311,160	3,000,000	3,430,332	.....	.....(16,876)	.....	.....	.....7.250	5.828	JD.....	18,125	217,500	12/24/2003	06/01/2029
50075N	AC	8	Kraft Foods Inc Global Notes.....	..	..	.2FE	3,291,270	113.786	3,413,580	3,000,000	3,231,238	.....	.....(7,250)	.....	.....	.....6.500	5.801	MN.....	32,500	195,000	03/19/2003	11/01/2031
548661	AH	0	Lowes Companies Inc.....	..	..	.1FE	1,170,820	123.120	1,231,200	1,000,000	1,144,404	.....	.....(6,676)	.....	.....	.....6.875	5.400	FA.....	25,972	68,750	09/08/2009	02/15/2028
548661	AK	3	Lowes Companies Inc.....	..	..	.1FE	998,829	118.605	1,067,445	900,000	985,085	.....	.....(3,483)	.....	.....	.....6.500	5.570	MS.....	17,225	58,500	09/08/2009	03/15/2029
548661	CP	0	Lowes Companies Inc Note.....	..	..	.1FE	2,682,880	122.038	2,440,760	2,000,000	2,661,542	.....	.....(15,620)	.....	.....	.....6.650	4.391	MS.....	39,161	133,000	08/15/2012	09/15/2037
54866N	BP	3	Lowes Company Inc MedTrm Series B.....	..	..	.1FE	4,787,240	113.829	4,553,160	4,000,000	4,578,967	.....	.....(27,548)	.....	.....	.....7.200	5.668	MS.....	96,000	288,000	10/29/2004	09/01/2027
552848	AA	1	M G I C Investment Corp Sr Notes.....	..	..	.4FE	5,987,320	104.000	6,240,000	6,000,000	5,996,876	.....	.....1,562	.....	.....	.....5.375	5.405	MN.....	53,750	322,500	03/24/2006	11/01/2015
577778	BH	5	May Department Stores Company.....	..	..	.2FE	203,186	110.319	220,638	200,000	202,486	.....	.....(98)	.....	.....	.....6.700	6.567	MS.....	3,946	13,400	11/04/2004	09/15/2028
55266L	AX	4	MBIA Global Funding LLC.....	..	..	.4FE	3,086,033	87.750	2,873,813	3,275,000	3,198,337	.....	.....14,745	.....	.....	.....4.650	5.241	JJ.....	76,144	152,288	08/20/2004	07/01/2018
55262C	AE	0	MBIA Inc Corp Debs.....	..	..	.3FE	502,500	95.750	478,750	500,000	501,656	.....	.....(87)	.....	.....	.....7.000	6.959	JD.....	1,556	35,000	11/05/1998	12/15/2025
55262C	AF	7	MBIA Inc Corp Debs.....	..	..	.3FE	1,047,755	92.000	874,000	950,000	1,025,938	.....	.....(3,184)	.....	.....	.....6.625	5.811	AO.....	15,734	62,938	08/11/2005	10/01/2028
579780	AF	4	McCormick & Company Senior Notes.....	..	..	.1FE	3,830,201	113.578	4,145,597	3,650,000	3,743,197	.....	.....(20,798)	.....	.....	.....5.750	5.030	JD.....	9,328	209,875	06/09/2009	12/15/2017
58013M	EC	4	McDonalds Corporation.....	..	..	.1FE	6,683,350	121.859	6,092,950	5,000,000	6,615,250	.....	.....(39,229)	.....	.....	.....6.300	4.150	AO.....	66,500	315,000	03/26/2012	10/15/2037
585055	AV	8	Medtronic Inc Senior Notes.....	..	..	.1FE	5,010,000	104.554	5,227,700	5,000,000	5,007,617	.....	.....(892)	.....	.....	.....4.125	4.100	MS.....	60,729	206,250	03/24/2011	03/15/2021
585055	AH	9	Medtronic Inc Senior Notes Ser B.....	..	..	.1FE	1,898,460	107.089	2,141,780	2,000,000	1,976,821	.....	.....12,618	.....	.....	.....4.750	5.470	MS.....	27,972	95,000	09/06/2006	09/15/2015
590188	JF	6	Merrill Lynch & Co Glob Corp Bonds.....	..	..	.1FE	734,281	117.294	821,058	700,000	714,521	.....	.....(2,710)	.....	.....	.....6.500	5.972	JJ.....	20,981	45,500	11/04/2004	07/15/2018
594918	AD	6	Microsoft Corp.....	..	..	.1FE	4,904,640	105.910	4,236,400	4,000,000	4,884,840	.....	.....(19,800)	.....	.....	.....5.200	3.831	JD.....	17,333	208,000	01/10/2013	06/01/2039
595620	AB	1	MidAmerican Energy Co Corp.....	..	..	.1FE	1,843,260	122.703	2,282,276	1,860,000	1,846,338	.....	.....378	.....	.....	.....6.750	6.821	JD.....	349	125,550	10/22/2002	12/30/2031
59562H	AJ	7	MidAmerican Funding L L C Notes.....	..	..	.1FE	970,000	120.602	1,206,020	1,000,000	976,922	.....	.....821	.....	.....	.....6.927	7.179	MS.....	23,090	69,270	11/21/2001	03/01/2029
553086	AC	3	MMI Capital Trust I.....	..	..	.2FE	661,053	114.401	766,487	670,000	662,930	.....	.....274	.....	.....	.....7.625	7.750	JD.....	2,271	51,088	11/04/2004	12/15/2027
620076	AH	2	Motorola Inc.....	..	..	.2FE	196,793	118.635	237,270	200,000	197,656	.....	.....126	.....	.....	.....7.500	7.656	MN.....	1,917	15,000	11/04/2004	05/15/2025
626717	AA	0	Murphy Oil Corporate Notes.....	..	..	.2FE	2,588,429	106.835	2,783,052	2,605,000	2,592,079	.....	.....443	.....	.....	.....7.050	7.105	MN.....	30,609	183,653	04/25/2002	05/01/2029
629527	AU	6	Nabisco Inc Debenture Notes.....	..	..	.2FE	1,152,910	109.506	1,095,060	1,000,000	1,029,414	.....	.....(18,914)	.....	.....	.....7.550	5.422	JD.....	3,356	75,500	03/24/2006	06/15/2015
637844	AE	1	Nat'l Steel Corp 1st Mtg Ser 2006.....	..	..	.6	51	.....	.....	.....51	.....	.....(0)	.....	.....	.....	.....8.375	8.375	FA.....	.....	.....	08/01/1976	08/01/2009
635405	AM	5	National City Corp Sub Notes.....	..	..	.2FE	4,487,920	118.494	4,739,760	4,000,000	4,235,050	.....	.....(36,631)	.....	.....	.....6.875	5.596	MN.....	35,139	275,000	04/25/2006	05/15/2019
637432	CG	8	National Rural Utilities.....	..	..	.1FE	763,757	119.129	947,076	795,000	782,089	.....	.....2,178	.....	.....	.....6.550	6.951	MN.....	8,679	52,073	02/14/2002	11/01/2018
638585	AN	9	Nationsbank Corp Sub Sr Notes.....	..	..	.2FE	349,563	110.022	385,077	350,000	349,934	.....	.....37	.....	.....	.....7.750	7.763	FA.....	10,247	27,125	07/08/1996	08/15/2015
644162	AB	5	New England Mutual Corp Notes.....	..	..	.1FE	3,840,000	122.999	3,689,970	3,000,000	3,554,911	.....	.....(40,103)	.....	.....	.....7.875	5.471	FA.....	89,250	236,250	05/02/2005	02/15/2024
650111	AJ	7	New York Times Corp Notes.....	..	..	.4FE	1,899,440	104.250	2,085,000	2,000,000	1,983,866	.....	.....12,560	.....	.....	.....5.000	5.701	MS.....	29,444	100,000	11/08/2005	03/15/2015
65463P	AE	6	NipSCO Capital Markets Inc Med-Trm.....	..	..	.2FE	500,000	113.639	568,195	500,000	500,000	.....	.....	.....	.....	.....7.920	7.922	MS.....	11,660	39,600	04/09/1997	04/03/2017
66765R	AZ	9	Northwest Natural Gas Med-Trm Note.....	..	..	.1FE	4,571,720	119.621	4,784,840	4,000,000	4,483,258	.....	.....(22,945)	.....	.....	.....6.650	5.401	JD.....	22,167	266,000	10/23/2009	11/10/2027
66989G	AA	8	Novartis Secs Invest Ltd Notes.....	..	..	.1FE	4,022,480	113.237	4,529,480	4,000,000	4,013,180	.....	.....(2,209)	.....	.....	.....5.125	5.051	FA.....	80,292	205,000	05/27/2009	02/10/2019
674599	BE	4	Occidental Petroleum Corp Bonds.....	..	..	.1FE	2,027,888	132.324	2,117,184	1,600,000	1,848,444	.....	.....(36,531)	.....	.....	.....9.250	5.942	FA.....	61,667	148,000	05/27/2008	08/01/2019
674599	BM	6	Occidental Petroleum Corp Debs.....	..	..	.1FE	628,110	115.702	578,510	500,000	596,947	.....	.....(4,480)	.....	.....	.....7.200	5.251	AO.....	9,000	36,000	08/24/2005	04/01/2028
674599	BT	1	Occidental Petroleum Senior Notes.....	..	..	.1FE	2,820,400	129.463	2,589,260	2,000,000	2,634,755	.....	.....(26,686)	.....	.....	.....8.450	5.361	FA.....	63,844	169,000	08/10/2005	02/15/2029
68402L	AC	8	Oracle Corp.....	..	..	.1FE	1,977,120	109.160	2,183,200	2,000,000	1,994,246	.....	.....2,601	.....	.....	.....5.250	5.401	JJ.....	48,417	105,000	02/27/2006	01/15/2016

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
68389X	AC 9	Oracle Corp Global.....	.....	..	.....	..1FE	3,058,620	115.557	3,466,710	3,000,000	3,029,323	.....	.....(5,909)	.....	.....	5.750	5.491	AO.....	36,417	172,500	05/27/2008	04/15/2018
68389X	AK 1	Oracle Corp Ser WI Sr Unsec Note.....	.....	..	.....	..1FE	2,945,250	105.546	3,166,380	3,000,000	2,959,885	.....	.....5.247	.....	.....	3.875	4.110	JJ.....	53,604	116,250	02/08/2011	07/15/2020
693506	AQ 0	P P G Industries Inc Debentures.....	.....	..	.....	..2FE	4,997,057	128.134	5,379,065	4,198,000	4,631,294	.....	.....(43,578)	.....	.....	9.000	7.167	MN.....	62,970	377,820	02/20/2002	05/01/2021
693506	AZ 0	P P G Industries Inc Debentures.....	.....	..	.....	..2FE	1,828,266	117.297	2,005,779	1,710,000	1,763,628	.....	.....(7,754)	.....	.....	7.400	6.731	FA.....	47,804	126,540	12/17/2002	08/15/2019
695629	AQ 8	Paine Webber Group Inc Sr Note.....	.....	..	.....	..1FE	493,630	100.606	503,030	500,000	499,918	.....	......636	.....	.....	7.625	7.761	FA.....	14,403	38,125	01/16/1997	02/15/2014
70109H	AH 8	Parker Hannifin Corp Med-Trm Notes.....	.....	..	.....	..1FE	1,245,315	113.281	1,382,028	1,220,000	1,232,720	.....	.....(2,527)	.....	.....	5.500	5.230	MN.....	67,100	332,500	05/27/2008	05/15/2018
713409	AC 4	Pepsi Bottling Group Inc.....	.....	..	.....	..1FE	4,809,420	125.922	5,036,880	4,000,000	4,604,374	.....	.....(24,986)	.....	.....	7.000	5.518	MS.....	93,333	280,000	07/18/2003	03/01/2029
10138M	AK 1	Pepsi Bottling Group LLC Sr Notes.....	.....	..	.....	..1FE	2,012,740	112.917	2,258,340	2,000,000	2,007,419	.....	.....(1,264)	.....	.....	5.125	5.041	JJ.....	47,264	102,500	05/27/2009	01/15/2019
713448	BH 0	Pepsi Co Inc Sr Note.....	.....	..	.....	..1FE	2,898,000	112.172	3,365,160	3,000,000	2,947,902	.....	.....10.173	.....	.....	5.000	5.448	JD.....	12,500	150,000	06/24/2008	06/01/2018
72018Q	AD 3	Piedmont Natural Gas Inc Med-Term.....	.....	..	.....	..1FE	4,438,160	124.112	4,964,480	4,000,000	4,347,403	.....	.....(19,407)	.....	.....	7.400	6.341	JJ.....	148,000	296,000	09/03/2008	10/03/2025
72447W	AA 7	Pitney Bowes Inc Corp Notes.....	.....	..	.....	..2FE	6,659,940	104.456	7,311,920	7,000,000	6,858,756	.....	.....27,994	.....	.....	4.750	5.273	MN.....	42,486	332,500	05/16/2007	05/15/2018
693476	BJ 1	PNC Funding Corp Sr Notes.....	.....	..	.....	..1FE	5,048,650	112.316	5,615,800	5,000,000	5,032,500	.....	.....(4,452)	.....	.....	5.125	5.000	FA.....	101,788	256,250	02/10/2010	02/08/2020
742718	CB 3	Procter & Gamble Company.....	.....	..	.....	..1FE	7,312,310	111.782	7,824,740	7,000,000	7,281,505	.....	.....(7,949)	.....	.....	5.500	5.179	FA.....	160,417	385,000	10/23/2009	02/01/2034
742718	AV 1	Procter & Gamble Company.....	.....	..	.....	..1FE	4,295,430	131.664	3,949,920	3,000,000	4,178,956	.....	.....(50,211)	.....	.....	8.000	4.501	AO.....	43,333	240,000	08/10/2011	10/26/2029
743315	AJ 2	Progressive Corp.....	.....	..	.....	..1FE	71,614	120.154	90,116	75,000	72,299	.....	......98	.....	.....	6.625	7.014	MS.....	1,656	4,969	11/04/2004	03/01/2029
74438G	AC 5	Prudential Holdings LLC.....	.....	..	.....	..1FE	182,400	117.697	211,855	180,000	181,633	.....	.....(110)	.....	.....	7.245	7.116	JD.....	471	13,041	11/04/2004	12/18/2023
69362B	AJ 1	PSEG Power Senior Corp Nts.....	.....	..	.....	..2FE	1,139,520	136.000	1,360,000	1,000,000	1,113,057	.....	.....(3,136)	.....	.....	8.625	7.451	AO.....	18,208	86,250	08/20/2001	04/15/2031
74531E	AA 0	Puget Sound Energy Inc.....	.....	..	.....	..1FE	415,567	125.774	534,540	425,000	417,651	.....	......299	.....	.....	7.020	7.219	MS.....	9,945	29,835	11/04/2004	12/01/2027
773903	AB 5	Rockwell International Corp Debs.....	.....	..	.....	..1FE	1,733,255	122.051	1,830,765	1,500,000	1,668,363	.....	.....(7,837)	.....	.....	6.700	5.548	JJ.....	46,342	100,500	10/17/2003	01/15/2028
783549	AZ 1	Ryder System Inc.....	.....	..	.....	..2FE	112,187	116.301	151,191	130,000	116,502	.....	......643	.....	.....	6.950	8.342	JD.....	753	9,035	11/04/2004	12/01/2025
797440	BH 6	San Diego Gas & Electric 1st Mtg.....	.....	..	.....	..1FE	3,299,397	119.349	3,271,356	2,741,000	3,214,585	.....	.....(28,542)	.....	.....	6.000	4.200	JD.....	13,705	164,460	11/24/2010	06/01/2026
797440	BJ 2	San Diego Gas & Electric Company.....	.....	..	.....	..1FE	1,692,945	119.506	1,792,590	1,500,000	1,678,867	.....	.....(3,743)	.....	.....	6.125	5.241	MS.....	27,052	91,875	12/08/2009	09/15/2037
803111	AM 5	Sara Lee Corp.....	.....	..	.....	..2FE	3,742,850	99.770	3,491,950	3,500,000	3,695,595	.....	.....(5,719)	.....	.....	6.125	5.640	MN.....	35,729	214,375	01/30/2004	11/01/2032
78387G	AL 7	SBC Communication - ATT Inc Notes.....	.....	..	.....	..1FE	3,043,920	110.358	3,310,740	3,000,000	3,013,878	.....	.....(5,148)	.....	.....	5.625	5.421	JD.....	7,500	168,750	03/23/2007	06/15/2016
808626	AG 0	Science Applications Int.....	.....	..	.....	..2FE	1,971,000	92.197	1,843,940	2,000,000	1,976,378	.....	......656	.....	.....	5.500	5.600	JJ.....	55,000	110,000	06/23/2003	07/01/2033
808626	AE 5	Science Applications Int Ser 144A.....	.....	..	.....	..2FE	3,009,250	111.333	3,339,990	3,000,000	3,007,574	.....	.....(205)	.....	.....	7.125	7.101	JJ.....	106,875	213,750	09/26/2002	07/01/2032
812404	AY 7	Sears Roebuck Acceptance Notes.....	.....	..	.....	..5FE	986,700	83.380	833,800	1,000,000	995,877	.....	......920	.....	.....	6.875	7.001	AO.....	14,514	68,750	03/03/1998	10/15/2017
81619P	AA 5	Select Notes Trust Spec Purp.....	.....	..	.....	..2FE	271,314	92.719	251,559	271,314	271,314	.....	.....	.....	.....	5.970	5.970	MON...	405	16,197	11/04/2004	02/22/2033
824348	AL 0	Sherwin-Williams Company Debenture.....	.....	..	.....	..1FE	2,082,000	128.117	2,562,340	2,000,000	2,059,346	.....	.....(2,697)	.....	.....	7.375	7.025	FA.....	61,458	147,500	02/06/2002	02/01/2027
833034	AE 1	Snap-On Incorporated Notes.....	.....	..	.....	..1FE	1,996,400	107.992	2,159,840	2,000,000	1,998,691	.....	......385	.....	.....	5.500	5.524	JJ.....	50,722	110,000	01/18/2007	01/15/2017
835415	AH 3	Sonat Inc Corporate Debentures.....	.....	..	.....	..3FE	1,163,822	108.493	1,269,368	1,170,000	1,167,914	.....	......427	.....	.....	7.000	7.051	FA.....	34,125	81,900	03/04/1999	02/01/2018
837004	BV 1	South Carolina Elec & Gas 1st Mtg.....	.....	..	.....	..1FE	2,544,611	123.758	2,679,361	2,165,000	2,468,599	.....	.....(9,717)	.....	.....	6.625	5.401	FA.....	59,763	143,431	03/23/2004	02/01/2032
837004	BY 5	South Carolina Elec & Gas 1st Mtg.....	.....	..	.....	..1FE	2,019,180	113.717	2,274,340	2,000,000	2,007,851	.....	.....(1,396)	.....	.....	5.250	5.157	MN.....	17,500	105,000	11/18/2003	11/01/2018
852060	AG 7	Sprint Cap Corp.....	.....	..	.....	..4FE	961,290	109.250	1,092,500	1,000,000	983,848	.....	......2400	.....	.....	6.900	7.271	MN.....	11,500	69,000	05/18/1999	05/01/2019
871829	AD 9	Sysco Corp Debentures.....	.....	..	.....	..1FE	530,816	122.354	550,593	450,000	507,569	.....	.....(2,818)	.....	.....	7.160	5.769	AO.....	6,802	32,220	04/16/2003	04/15/2027
871829	AF 4	Sysco Corp Debentures.....	.....	..	.....	..1FE	1,140,770	121.139	1,211,390	1,000,000	1,104,501	.....	.....(4,594)	.....	.....	6.500	5.452	FA.....	27,083	65,000	01/30/2004	08/01/2028
871829	AJ 6	Sysco Corp Notes.....	.....	..	.....	..1FE	2,378,400	104.995	2,099,900	2,000,000	2,360,994	.....	.....(10,134)	.....	.....	5.375	4.111	MS.....	107,500	107,500	04/03/2012	09/21/2035
239753	DL 7	Target Corp.....	.....	..	.....	..1FE	2,019,572	118.008	1,864,526	1,580,000	1,978,822	.....	.....(19,317)	.....	.....	6.650	4.302	FA.....	43,779	105,070	11/03/2011	08/01/2028
87612F	AB 9	Target Corp Med-Term Notes.....	.....	..	.....	..1FE	937,350	111.403	1,114,030	1,000,000	975,956	.....	......4,741	.....	.....	4.875	5.501	MN.....	6,229	48,750	08/21/2003	05/15/2018
87612E	AU 0	Target Corp Note.....	.....	..	.....	..1FE	3,689,750	125.419	3,135,475	2,500,000	3,650,885	.....	.....(28,084)	.....	.....	7.000	4.001	JJ.....	80,694	175,000	08/09/2012	01/15/2038
881685	AX 9	Texaco Capital Corp Debentures.....	.....	..	.....	..1FE	697,555	143.630	718,150	500,000	657,028	.....	.....(4,915)	.....	.....	8.625	5.783	MN.....	5,510	43,125	04/16/2003	11/15/2031
881685	AV 3	Texaco Capital Corp Debentures.....	.....	..	.....	..1FE	102,011	132.152	132,152	100,000	101,267	.....	.....(112)	.....	.....	8.875	8.646	MS.....	2,736	8,875	11/04/2004	09/10/2021
881685	AN 1	Texaco Capital Inc Debenture.....	.....	..	.....	..1FE	931,920	132.588	885,688	668,000	814,369	.....	.....(19,282)	.....	.....	9.750	5.531	MS.....	19,177	65,130	10/30/2006	03/15/2020

SCHEDULE D - PART 1

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

1			Codes		6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates		
			3	4	5		8	9			12	13	14	15	16	17	18	19	20	21	22	
CUSIP Identification		Description	Code	F o r e i g n	Bond CHAR	NAIC Designation	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	
883556 AX 0		Thermo Fisher Scientific Inc.....				.2FE		5,113,000	105.273	5,263,650	5,000,000	5,085,629	(10,036)		4.500	4.221	MS	75,000	225,000	03/01/2011	03/01/2021	
88ESC5 AF 1		Time Mirror Company Escrow.....				.6		1		1,139,000	1					131.359	MS			12/04/2013	09/15/2027	
88738T AA 8		Timken Company Med Term Notes.....				.2FE		884,820	107.279	1,072,790	1,000,000	911,222	3,236		6.875	7.921	FA	25,972	68,750	11/20/2001	05/08/2028	
891027 AF 1		Torchmark Corp Senior Notes.....				.2FE		2,927,592	124.206	3,353,562	2,700,000	2,839,980	(10,228)		7.875	7.109	MN	27,169	212,625	07/23/2002	05/15/2023	
891092 AD 0		Toro Company.....				.2FE		831,692	116.391	931,128	800,000	824,532	(1,034)		7.800	7.436	JD	2,773	62,400	11/04/2004	06/15/2027	
891490 AR 5		Tosco Corp Debentures.....				.1FE		3,641,010	131.553	3,946,590	3,000,000	3,454,534	(22,396)		7.800	6.096	JJ	117,000	234,000	12/10/2002	01/01/2027	
893472 AA 8		Transamerica Cap Co Gty Pvt Plcmt.....				.2FE		1,580,693	106.724	1,600,860	1,500,000	1,556,725	(2,604)		7.650	7.197	JD	9,563	114,750	11/04/2004	12/01/2026	
893570 BM 2		Transcont Gas Pipeline Corp Debs.....				.2FE		1,214,068	124.404	1,598,591	1,285,000	1,232,958	2,281		7.250	7.752	JD	7,764	93,163	09/26/2001	12/01/2026	
91324P BC 5		United Health Group Inc.....				.1FE		2,054,200	113.666	2,273,320	2,000,000	2,024,721	(5,563)		6.000	5.640	MN	15,333	120,000	12/04/2007	11/15/2017	
91324P AQ 5		United Healthcare Corp.....				.1FE		1,914,780	109.462	2,189,240	2,000,000	1,976,072	9,860		5.375	5.961	MS	31,653	107,500	07/17/2006	03/15/2016	
911308 AA 2		United Parcel Service Amer Inc Deb.....				.1FE		6,370,940	129.364	6,468,200	5,000,000	5,841,271	(111,309)		8.375	5.189	AO	104,688	418,750	06/22/2009	04/01/2020	
911308 AB 0		United Parcel Service Corp Debs.....				.1FE		1,210,463	134.974	1,235,012	915,000	1,123,419	(10,880)		8.375	5.810	AO	19,158	76,631	09/16/2003	04/01/2030	
911312 AJ 5		United Parcel Service Inc Sr Note.....				.1FE		5,266,469	121.547	4,748,841	3,907,000	5,204,446	(31,530)		6.200	4.030	JJ	111,697	242,234	01/04/2012	01/15/2038	
913017 AS 8		United Technologies Corp Deb.....				.1FE		9,180,464	131.243	8,864,152	6,754,000	8,084,787	(148,535)		8.750	5.400	MS	196,992	590,975	12/20/2006	03/01/2021	
913017 BA 6		United Technologies Corp Debenture.....				.1FE		2,378,080	132.901	2,658,020	2,000,000	2,291,210	(10,868)		7.500	6.051	MS	44,167	150,000	08/01/2003	09/15/2029	
91311Q AC 9		United Utilities PLC.....				.2FE		397,724	107.359	429,436	400,000	398,211	69		6.875	6.924	FA	10,389	27,500	11/04/2004	08/15/2028	
918204 AS 7		V F Corp.....				.1FE		4,051,120	112.569	4,502,760	4,000,000	4,023,016	(5,256)		5.950	5.782	MN	39,667	238,000	03/14/2008	11/01/2017	
918204 AR 9		V F Corp Note.....				.1FE		2,027,760	111.858	2,237,160	2,000,000	2,023,028	(602)		6.000	5.901	AO	25,333	120,000	11/26/2003	10/15/2033	
929903 AM 4		WACHOVIA CORPORATIONSUB NOTES.....				.1FE		5,636,400	103.268	5,163,400	5,000,000	5,625,809	(10,591)		5.500	4.581	FA	114,583	137,500	05/15/2013	08/01/2035	
931142 BF 9		Wal-Mart Stores Corp Notes.....				.1FE		11,094,123	134.620	11,586,743	8,607,000	10,774,222	(85,240)		7.550	5.242	FA	245,491	649,829	08/10/2011	02/15/2030	
931422 AE 9		Walgreen Company Notes.....				.2FE		4,067,160	111.795	4,471,800	4,000,000	4,038,560	(6,569)		5.250	5.031	JJ	96,833	210,000	03/24/2009	01/15/2019	
25468T AH 9		Walt Disney Company Debentures.....				.1FE		749,722	122.370	856,590	700,000	749,628	(13)		7.550	7.048	JJ	24,370	52,850	11/04/2004	07/15/2093	
25468P BW 5		Walt Disney Company Med Trm Notes.....				.1FE		2,820,020	127.952	2,559,040	2,000,000	2,796,344	(23,676)		7.000	3.916	MS	46,667	70,000	03/14/2013	03/01/2032	
25468P CK 0		Walt Disney Company Med-Trm Notes.....				.1FE		4,117,520	113.827	4,553,080	4,000,000	4,068,673	(11,242)		5.500	5.120	MS	64,778	220,000	03/24/2009	03/15/2019	
25468P CA 2		Walt Disney Company Sr Notes.....				.1FE		299,638	102.788	308,364	300,000	299,977	47		6.200	6.217	JD	568	18,600	11/04/2004	06/20/2014	
93884P CU 2		Washington Gas Light Co Med-Trm.....				.1FE		1,180,760	118.730	1,187,300	1,000,000	1,133,247	(6,086)		6.810	5.450	MS	20,052	68,100	03/23/2004	03/13/2028	
959802 AL 3		Western Union Co / Com Gtd 5.253%.....				.2FE		4,186,240	106.540	4,261,600	4,000,000	4,127,214	(17,161)		5.253	4.661	AO	52,530	210,120	05/06/2010	04/01/2020	
969133 AG 2		Weyerhaeuser Co Sr Unsecured.....				.2FE		618,150	123.917	619,585	500,000	561,275	(5,800)		9.000	6.930	AO	11,250	45,000	10/01/1998	10/01/2021	
969133 AM 9		Weyerhaeuser Co Sr Unsecured.....				.2FE		1,000,000	111.435	1,114,350	1,000,000	1,000,000			7.000	7.000	FA	29,167	70,000	01/28/1998	02/01/2018	
962166 AV 6		Weyerhaeuser Company Debs.....				.2FE		499,450	115.003	575,015	500,000	499,835	39		6.950	6.961	FA	14,479	34,750	08/19/1998	08/01/2017	
962166 AS 3		Weyerhauser Company Debentures.....				.2FE		423,612	115.089	483,374	420,000	422,132	(152)		7.125	7.051	JJ	13,799	29,925	10/23/1998	07/15/2023	
963320 AH 9		Whirl Pool Corp Debentures.....				.2FE		1,049,060	114.630	1,146,300	1,000,000	1,012,529	(4,348)		7.750	7.201	JJ	35,736	77,500	12/11/2001	07/15/2016	
969133 AK 3		Willamette Industries Incorp Debs.....				.2FE		754,820	118.478	864,889	730,000	747,879	(838)		7.850	7.544	JJ	28,653	57,305	11/30/2001	07/01/2026	
976656 BP 2		Wisconsin Electric Power Corp.....				.1FE		7,200,690	117.466	7,047,960	6,000,000	7,015,186	(48,201)		6.500	4.867	JD	32,500	390,000	10/25/2010	06/01/2028	
982526 AB 1		WM Wrigley Jr Company.....				.2		1,893,540	105.267	2,105,340	2,000,000	1,975,497	14,857		4.650	5.491	JJ	42,883	93,000	08/27/2007	07/15/2015	
3299999		Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations.....						702,747,953	XXX	722,085,296	632,721,423	688,076,073	(0)	(3,069,332)	0	XXX	XXX	XXX	10,927,123	39,719,136	XXX	XXX
3899999		Total - Industrial & Miscellaneous (Unaffiliated).....						702,747,953	XXX	722,085,296	632,721,423	688,076,073	(0)	(3,069,332)	0	XXX	XXX	XXX	10,927,123	39,719,136	XXX	XXX
Totals																						
7799999		Total - Issuer Obligations.....						710,397,468	XXX	729,481,580	640,415,490	695,642,214	(0)	(3,071,730)	0	XXX	XXX	XXX	11,042,033	39,955,553	XXX	XXX
7899999		Total - Residential Mortgage-Backed Securities.....						2,825,071	XXX	3,139,947	2,838,135	2,826,611	0	(4,158)	0	XXX	XXX	XXX	15,818	190,404	XXX	XXX
8399999		Grand Total - Bonds.....						713,222,539	XXX	732,621,527	643,253,625	698,468,825	(0)	(3,075,889)	0	XXX	XXX	XXX	11,057,851	40,145,957	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	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 Designation	Date Acquired
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)																					
02361D	87	8			50.000			5,100	96.250	4,813	5,100		213					0		P3UFE...	11/06/1950
02361D	86	0			500.000			50,646	93.600	46,800	50,646		2,210					0		P3UFE...	11/22/1963
12542R	20	9			16,000.000			400,000	29.220	467,520	400,000		32,000					0		P2L.....	11/04/2004
173066	20	0			40,000.000			1,000,000	25.100	1,004,000	1,000,000		60,000					0		P3LFE...	11/04/2004
207597	30	3			500.000			22,250	46.500	23,250	22,250		1,000					0		P3UFE...	04/03/1962
240019	40	6			100.000			10,000	84.000	8,400	10,000		390					0		P3UFE...	07/05/1950
266228	30	3			500.000	50.00		22,800	43.600	21,800	22,800	234	938					0		P3UFE...	12/01/1969
266228	50	1			500.000			25,625	46.000	23,000	25,625	256	1,025					0		P3UFE...	07/16/1954
266228	20	4			450.000			21,825	45.000	20,250	21,825	236	945					0		P3UFE...	10/31/1963
266228	60	0			100.000	50.00		5,123	44.000	4,400	5,123	52	208					0		P3UFE...	10/20/1952
391164	20	9			100.000	100.00		10,270	84.750	8,475	10,270		380					0		P3LFE...	01/03/1947
456837	30	1			24,000.000			600,000	25.400	609,600	600,000		43,200					0		P3LFE...	11/04/2004
59021G	20	4			4,000.000			100,000	25.120	100,480	100,000		7,120					0		P3LFE...	11/04/2004
617460	20	9			24,000.000			600,000	23.990	575,760	600,000		37,500					0		P3LFE...	11/04/2004
62010U	10	1			924.000			9	32.150	29,707	9							0		P3U.....	08/01/2012
631005	20	4			1,000.000	100.00		48,625	47.656	47,656	48,625		2,250					0		P2UFE...	09/23/1965
653522	30	0			450.000			37,498	93.030	41,864	37,498		1,620					0		P2LFE...	04/10/1962
694308	80	0			1,000.000			25,500	20.550	20,550	25,500		1,125					0		P2UFE...	03/27/1962
842434	30	0			2,000.000			67,500	25.600	51,200	67,500	750	3,000					0		P2UFE...	03/08/1963
842400	20	2			1,200.000	25.00		28,100	19.100	22,920	28,100	306	1,224					0		P2UFE...	03/23/1962
842400	30	1			1,000.000	25.00		24,682	21.147	21,147	24,682	265	1,060					0		P2UFE...	11/21/1963
927804	50	0			250.000			25,000	98.000	24,500	25,000		1,200					0		P2UFE...	08/20/1962
92977V	20	6			20,000.000			500,000	24.990	499,800	500,000		36,250					0		P2LFE...	11/04/2004
84999999.					Total - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)			3,630,553	XXX.....	3,677,891	3,630,553	2,100	234,857	0	0	0	0	0	0	XXX.....	XXX.....
89999999.					Total - Preferred Stocks			3,630,553	XXX.....	3,677,891	3,630,553	2,100	234,857	0	0	0	0	0	0	XXX.....	XXX.....

SCHEDULE D - PART 2 - SECTION 2
Showing all COMMON STOCKS Owned December 31 of Current Year

1		2		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	Identification	Description		Code	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
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																			
020002	10 1	Allstate Corporation.....				23,002.000	1,254,529	54.540	1,254,529	198,578	6,441	17,252		330,539		330,539		L.....	06/30/1995
023139	88 4	Ambac Financial Group Inc.....				24,839.000	610,046	24.560	610,046	101,500				508,546		508,546		U.....	06/01/2013
025932	10 4	American Financial Group Inc.....				2,019.000	116,537	57.720	116,537	398		3,644		36,746		36,746		L.....	03/09/1979
00234P	10 2	AV Homes Inc (Avatar Holdings Inc).....				2,393.000	43,481	18.170	43,481	20,374				9,452		9,452		L.....	12/31/1989
125581	80 1	CIT Group Incorp.....				1,832.000	95,502	52.130	95,502	53,110		183		24,714		24,714		L.....	12/10/2009
235825	20 5	Dana Holding Corporation.....				66,855.000	1,311,695	19.620	1,311,695	78,988		13,371		268,089		268,089		L.....	11/04/2011
37045V	10 0	General Motors Company.....				3,875.000	158,371	40.870	158,371	113,282				52,277		52,277		L.....	12/24/2013
37045V	11 8	General Motors CW16.....				3,524.000	109,737	31.140	109,737	73,139				44,490		44,490		L.....	12/24/2013
37045V	12 6	General Motors CW19.....				3,524.000	81,475	23.120	81,475	56,277				39,683		39,683		L.....	12/24/2013
446413	10 6	Huntington Ingalls Industries Inc.....				19.000	1,710	90.010	1,710	610		10		887		887		L.....	11/01/2011
453320	10 3	Income Fund Of America Inc.....				3,516.720	72,620	20.650	72,620	40,649	553	2,321		9,108		9,108		U.....	12/13/2002
46625H	10 0	J P MORGAN CHASE & COMPANY.....				8,967.000	524,390	58.480	524,390	57,803	1,887	10,145		252,554		252,554		L.....	06/03/2013
49456B	10 1	Kinder Morgan Inc.....				134.000	4,824	36.000	4,824	1,832		209		90		90		L.....	05/31/2012
49456B	11 9	Kinder Morgan Inc Del Wts.....				203.000	824	4.060	824	2,775				57		57		L.....	05/31/2012
501921	10 0	LTV Corporation.....				1,311.000	2	0.002	2	1						0		U.....	10/14/1993
666807	10 2	Northrop Grumman.....				118.000	13,524	114.610	13,524	4,905		281		5,550		5,550		L.....	12/31/2003
688197	10 2	OSH 1 Liquidating Corp CL A.....				352.000	67	0.191	67	2,510				(2,541)		(2,541)		U.....	12/30/2011
688197	20 1	OSH 1 Liquidating PFD Zero Ser A.....				352.000	4	0.010	4	2,510				(630)		(630)		U.....	12/30/2011
81234D	10 9	Sears Canada Inc Sedol.....		G.		3,340.000	41,383	12.390	41,383	51,832		11,740		7,749		7,749		U.....	11/13/2012
812350	10 6	Sears Holding Corp.....				7,800.560	382,539	49.040	382,539	68,722				59,908		59,908		L.....	05/12/2003
880349	10 5	Tenneco Automotive Inc.....				342.000	19,347	56.570	19,347	3,989				7,339		7,339		L.....	01/18/2000
98389B	10 0	Xcel Energy Inc.....				9,000.000	251,460	27.940	251,460	153,900	1,868	9,900		11,070		11,070		L.....	11/04/2004
9099999.		Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated).....					5,094,068	XXX.....	5,094,068	1,087,683	10,748	69,055	0	1,665,675	0	1,665,675	0	XXX.....	XXX.....
9799999.		Total - Common Stock.....					5,094,068	XXX.....	5,094,068	1,087,683	10,748	69,055	0	1,665,675	0	1,665,675	0	XXX.....	XXX.....
9899999.		Total Common and Preferred Stock.....					8,724,621	XXX.....	8,771,958	4,718,236	12,848	303,912	0	1,665,675	0	1,665,675	0	XXX.....	XXX.....

(a) For all common stocks bearing the NAIC market indicator "U" provide: the number of such issues.....6, the total \$ value (included in Column 8) of all such issues \$.724,121.

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. States, Territories and Possessions									
373384 J7 2	Georgia State Gen Obligation.....			08/02/2013	Robert W Baird & Com Inco.....		3,269,141	3,305,000	5,630
1799999.	Total - Bonds - U.S. States, Territories & Possessions.....						3,269,141	3,305,000	5,630
Bonds - Industrial and Miscellaneous									
057224 AK 3	Baker Hughes Inc Senior Corp Notes.....			09/09/2013	KeyBanc Capital Markets.....		2,909,644	2,278,000	23,492
084664 BL 4	Berkshire Hathaway Fin Corp Sr Nts.....			01/10/2013	KeyBanc Capital Markets.....		2,480,960	2,000,000	
195869 AG 7	COLONIAL PIPELINESER 144A SR UNSEC.....			05/20/2013	VENDOR CODE KEYB NOT IN T.....		7,188,400	5,000,000	183,332
20030N AK 7	Comcast Corp.....			03/11/2013	Robert W Baird & Com Inco.....		6,406,250	5,000,000	107,431
235308 RA 3	Dallas TX Indep Schl Dist Bldg C.....			09/24/2013	Robert W Baird & Com Inco.....		3,383,940	3,000,000	22,575
29736R AA 8	Estee Lauder Cos Inc Senior Note.....			09/09/2013	KeyBanc Capital Markets.....		1,301,965	1,197,000	27,531
406216 AY 7	Halliburton Company Senior Notes.....			01/10/2013	KeyBanc Capital Markets.....		6,047,320	4,000,000	99,333
594918 AD 6	Microsoft Corp.....			01/10/2013	Robert W Baird & Com Inco.....		4,904,640	4,000,000	25,422
88ESC5 AF 1	Time Mirror Company Escrow.....			12/04/2013	Recd In Exchange Of Other.....		1	1,139,000	
929903 AM 4	WACHOVIA CORPORATIONSUB NOTES.....			05/15/2013	Robert W Baird & Com Inco.....		5,636,400	5,000,000	83,264
25468P BW 5	Walt Disney Company Med Trm Notes.....			03/14/2013	KeyBanc Capital Markets.....		2,820,020	2,000,000	7,000
3899999.	Total - Bonds - Industrial and Miscellaneous.....						43,079,540	34,614,000	579,380
8399997.	Total - Bonds - Part 3.....						46,348,681	37,919,000	585,009
8399999.	Total - Bonds.....						46,348,681	37,919,000	585,009
Common Stocks - Industrial and Miscellaneous									
023139 88 4	Ambac Financial Group Inc.....			06/01/2013	Recd In Exchange Of Other.....	24,839.000	101,500	XXX	
37045V 10 0	General Motors Company.....			12/24/2013	Recd In Exchange Of Other.....	195.000	0	XXX	
37045V 11 8	General Motors CW16.....			12/24/2013	Recd In Exchange Of Other.....	178.000	0	XXX	
37045V 12 6	General Motors CW19.....			12/24/2013	Recd In Exchange Of Other.....	178.000	0	XXX	
46625H 10 0	J P MORGAN CHASE & COMPANY.....			06/03/2013	Manufacturers Hanover Stk.....	3,417.000	27,803	XXX	
9099999.	Total - Common Stocks - Industrial and Miscellaneous.....						129,303	XXX	0
9799997.	Total - Common Stocks - Part 3.....						129,303	XXX	0
9799999.	Total - Common Stocks.....						129,303	XXX	0
9899999.	Total - Preferred and Common Stocks.....						129,303	XXX	0
9999999.	Total - Bonds, Preferred and Common Stocks.....						46,477,984	XXX	585,009

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
Bonds - U.S. Government																				
36202A NU 7	G. N. M. A. Pool 000403.....	...	11/20/2013.	PRINCIPAL RECEIPT.....		13	13	13	13	.....	.....0	.....	.....0	.....	.....13	.....	.....	.....0	1	09/20/2015.
36202A P7 6	G. N. M. A. Pool 000446.....	...	12/20/2013.	PRINCIPAL RECEIPT.....		697	697	691	692	.....	.....5	.....	.....5	.....	.....697	.....	.....	.....0	27	11/20/2022.
36202A S9 9	G. N. M. A. Pool 000544.....	...	12/20/2013.	PRINCIPAL RECEIPT.....		477	477	474	474	.....	.....3	.....	.....3	.....	.....477	.....	.....	.....0	18	12/20/2022.
36202A TA 5	G. N. M. A. Pool 000545.....	...	12/20/2013.	PRINCIPAL RECEIPT.....		4,310	4,310	4,287	4,297	.....	.....13	.....	.....13	.....	.....4,310	.....	.....	.....0	213	12/20/2022.
36202A TE 7	G. N. M. A. Pool 000549.....	...	12/20/2013.	PRINCIPAL RECEIPT.....		124	124	124	124	.....	.....0	.....	.....0	.....	.....124	.....	.....	.....0	6	05/20/2016.
36202A YU 5	G. N. M. A. Pool 000723.....	...	12/20/2013.	PRINCIPAL RECEIPT.....		803	803	802	801	.....	.....2	.....	.....2	.....	.....803	.....	.....	.....0	25	01/20/2023.
36202B ED 3	G. N. M. A. Pool 001032.....	...	12/20/2013.	PRINCIPAL RECEIPT.....		1,251	1,251	1,250	1,251	.....	.....(0)	.....	.....(0)	.....	.....1,251	.....	.....	.....0	47	04/20/2023.
36202B GP 4	G. N. M. A. Pool 001106.....	...	12/20/2013.	PRINCIPAL RECEIPT.....		131	131	131	131	.....	.....0	.....	.....0	.....	.....131	.....	.....	.....0	8	12/20/2018.
36202B HT 5	G. N. M. A. Pool 001142.....	...	12/20/2013.	PRINCIPAL RECEIPT.....		1,068	1,068	1,068	1,068	.....	.....1	.....	.....1	.....	.....1,068	.....	.....	.....0	34	05/20/2023.
36202B KZ 7	G. N. M. A. Pool 001212.....	...	12/20/2013.	PRINCIPAL RECEIPT.....		372	372	372	372	.....	.....0	.....	.....0	.....	.....372	.....	.....	.....0	14	06/20/2023.
36202B NF 8	G. N. M. A. Pool 001290.....	...	12/20/2013.	PRINCIPAL RECEIPT.....		200	200	200	200	.....	.....0	.....	.....0	.....	.....200	.....	.....	.....0	10	11/20/2019.
36202B WV 3	G. N. M. A. Pool 001560.....	...	12/20/2013.	PRINCIPAL RECEIPT.....		358	358	357	357	.....	.....1	.....	.....1	.....	.....358	.....	.....	.....0	11	02/20/2021.
36202C BM 4	G. N. M. A. Pool 001844.....	...	12/20/2013.	PRINCIPAL RECEIPT.....		190	190	190	190	.....	.....0	.....	.....0	.....	.....190	.....	.....	.....0	8	05/20/2022.
36202C CE 1	G. N. M. A. Pool 001869.....	...	12/20/2013.	PRINCIPAL RECEIPT.....		170	170	170	170	.....	.....0	.....	.....0	.....	.....170	.....	.....	.....0	8	09/20/2024.
36202C EM 1	G. N. M. A. Pool 001940M.....	...	12/20/2013.	PRINCIPAL RECEIPT.....		62	62	62	62	.....	.....0	.....	.....0	.....	.....62	.....	.....	.....0	3	01/20/2025.
36215X UC 4	G. N. M. A. Pool 148279.....	...	12/16/2013.	PRINCIPAL RECEIPT.....		341	341	333	337	.....	.....4	.....	.....4	.....	.....341	.....	.....	.....0	16	07/15/2016.
362153 KP 2	G. N. M. A. Pool 152502.....	...	12/16/2013.	PRINCIPAL RECEIPT.....		441	441	438	439	.....	.....2	.....	.....2	.....	.....441	.....	.....	.....0	23	01/15/2019.
362156 VD 0	G. N. M. A. Pool 155512.....	...	12/16/2013.	PRINCIPAL RECEIPT.....		147	147	146	146	.....	.....1	.....	.....1	.....	.....147	.....	.....	.....0	7	07/15/2016.
36216A RP 8	G. N. M. A. Pool 158994.....	...	12/16/2013.	PRINCIPAL RECEIPT.....		422	422	419	420	.....	.....2	.....	.....2	.....	.....422	.....	.....	.....0	20	06/15/2016.
36216T 4X 5	G. N. M. A. Pool 174638.....	...	12/16/2013.	PRINCIPAL RECEIPT.....		245	245	245	245	.....	.....0	.....	.....0	.....	.....245	.....	.....	.....0	7	11/15/2016.
36216U QH 3	G. N. M. A. Pool 175156.....	...	04/15/2013.	PRINCIPAL RECEIPT.....		3,854	3,854	3,791	3,827	.....	.....27	.....	.....27	.....	.....3,854	.....	.....	.....0	90	08/15/2016.
362164 DN 2	G. N. M. A. Pool 182909.....	...	07/01/2013.	VARIOUS.....		52	54	54	54	.....	.....0	.....	.....0	.....	.....54	.....	.....(1)	(1)	2	02/15/2017.
362165 LL 4	G. N. M. A. Pool 184031.....	...	12/16/2013.	PRINCIPAL RECEIPT.....		105	105	105	105	.....	.....0	.....	.....0	.....	.....105	.....	.....	.....0	4	04/15/2023.
362166 QW 3	G. N. M. A. Pool 185069.....	...	12/16/2013.	PRINCIPAL RECEIPT.....		352	352	351	351	.....	.....1	.....	.....1	.....	.....352	.....	.....	.....0	15	01/15/2022.
36218H YE 8	G. N. M. A. Pool 223109.....	...	12/16/2013.	PRINCIPAL RECEIPT.....		1,121	1,121	1,104	1,112	.....	.....8	.....	.....8	.....	.....1,121	.....	.....	.....0	54	06/15/2017.
36218N LR 0	G. N. M. A. Pool 227236.....	...	12/16/2013.	PRINCIPAL RECEIPT.....		54	54	54	54	.....	.....0	.....	.....0	.....	.....54	.....	.....	.....0	3	08/15/2018.
362181 2G 3	G. N. M. A. Pool 238475.....	...	05/15/2013.	VARIOUS.....		1	1	1	1	.....	.....	.....	.....0	.....	.....1	.....	.....(1)	(1)	1	11/15/2017.
36219U RM 8	G. N. M. A. Pool 259792.....	...	12/16/2013.	PRINCIPAL RECEIPT.....		1,345	1,345	1,347	1,343	.....	.....2	.....	.....2	.....	.....1,345	.....	.....	.....0	65	07/15/2018.
362198 U4 3	G. N. M. A. Pool 270703.....	...	10/15/2013.	VARIOUS.....		6,574	6,574	6,565	6,567	.....	.....(1)	.....	.....(1)	.....	.....6,566	.....	.....7	7	499	09/15/2019.
362208 7K 0	G. N. M. A. Pool 300698.....	...	12/16/2013.	PRINCIPAL RECEIPT.....		1,397	1,397	1,396	1,395	.....	.....2	.....	.....2	.....	.....1,397	.....	.....	.....0	67	06/15/2021.
36223F B4 2	G. N. M. A. Pool 306159.....	...	12/16/2013.	PRINCIPAL RECEIPT.....		758	758	760	758	.....	.....(0)	.....	.....(0)	.....	.....758	.....	.....	.....0	35	05/15/2021.
36223F Q7 9	G. N. M. A. Pool 306578.....	...	12/16/2013.	PRINCIPAL RECEIPT.....		296	296	295	295	.....	.....1	.....	.....1	.....	.....296	.....	.....	.....0	12	03/15/2022.
36223N XC 3	G. N. M. A. Pool 313075.....	...	12/16/2013.	PRINCIPAL RECEIPT.....		4,731	4,731	4,731	4,723	.....	.....8	.....	.....8	.....	.....4,731	.....	.....	.....0	108	08/15/2022.
36223S V5 9	G. N. M. A. Pool 316636.....	...	12/16/2013.	PRINCIPAL RECEIPT.....		277	277	277	277	.....	.....0	.....	.....0	.....	.....277	.....	.....	.....0	11	12/15/2021.
36224B 2R 9	G. N. M. A. Pool 323984.....	...	12/16/2013.	PRINCIPAL RECEIPT.....		19	19	19	19	.....	.....	.....	.....0	.....	.....19	.....	.....	.....0	1	04/15/2022.
36224C 4R 5	G. N. M. A. Pool 324932.....	...	12/16/2013.	PRINCIPAL RECEIPT.....		479	479	471	475	.....	.....4	.....	.....4	.....	.....479	.....	.....	.....0	18	05/15/2022.
36224G S5 8	G. N. M. A. Pool 328240.....	...	12/16/2013.	PRINCIPAL RECEIPT.....		49	49	49	49	.....	.....0	.....	.....0	.....	.....49	.....	.....	.....0	2	08/15/2022.
36224H MD 5	G. N. M. A. Pool 328956.....	...	12/16/2013.	PRINCIPAL RECEIPT.....		1,268	1,268	1,257	1,268	.....	.....8	.....	.....8	.....	.....1,268	.....	.....	.....0	58	12/15/2022.
36224K PH 6	G. N. M. A. Pool 330824.....	...	12/16/2013.	PRINCIPAL RECEIPT.....		2,883	2,883	2,864	2,870	.....	.....14	.....	.....14	.....	.....2,883	.....	.....	.....0	116	10/15/2022.
36224L MC 8	G. N. M. A. Pool 331655.....	...	12/16/2013.	PRINCIPAL RECEIPT.....		1,132	1,132	1,124	1,126	.....	.....6	.....	.....6	.....	.....1,132	.....	.....	.....0	42	10/15/2022.
36224M SD 8	G. N. M. A. Pool 332716.....	...	12/16/2013.	PRINCIPAL RECEIPT.....		230	230	228	229	.....	.....1	.....	.....1	.....	.....230	.....	.....	.....0	8	10/15/2022.
36224M UL 7	G. N. M. A. Pool 332787.....	...	12/16/2013.	PRINCIPAL RECEIPT.....		9,255	9,255	9,223	9,226	.....	.....28	.....	.....28	.....	.....9,255	.....	.....	.....0	451	10/15/2022.
36224P MD 7	G. N. M. A. Pool 334356.....	...	12/16/2013.	PRINCIPAL RECEIPT.....		3,234	3,234	3,167	3,182	.....	.....52	.....	.....52	.....	.....3,234	.....	.....	.....0	127	11/15/2022.

SCHEDULE D - PART 4

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

1	2	3 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
36224S QV 7	G. N. M. A. Pool 337168.....	...	12/16/2013.	PRINCIPAL RECEIPT.....		1,032	1,032	1,014	1,022		9		9		1,032			0	24	10/15/2022.
36204Q G3 8	G. N. M. A. Pool 376518.....	...	12/16/2013.	PRINCIPAL RECEIPT.....		64	64	64			(0)		(0)		64			0	3	05/15/2024.
36204W CP 0	G. N. M. A. Pool 381778X.....	...	12/16/2013.	PRINCIPAL RECEIPT.....		1,289	1,289	1,286	1,288		1		1		1,289			0	51	04/15/2024.
36205E WS 1	G. N. M. A. Pool 388657.....	...	12/16/2013.	PRINCIPAL RECEIPT.....		492	492	489	489		3		3		492			0	18	07/15/2024.
36205K MJ 8	G. N. M. A. Pool 392861.....	...	12/16/2013.	PRINCIPAL RECEIPT.....		571	571	567	570		0		0		571			0	26	01/15/2025.
36205Y PE 6	G. N. M. A. Pool 404621.....	...	12/16/2013.	PRINCIPAL RECEIPT.....		779	779	771	772		6		6		779			0	35	11/15/2024.
0599999.	Total - Bonds - U.S. Government.....					55,511	55,513	55,194	55,290	0	215	0	215	0	55,505	0	5	5	2,454	...XXX.....
Bonds - U.S. Special Revenue and Special Assessment																				
312904 VU 6	F. H. L. M. C. Ser 1017 D.....	...	12/16/2013.	PRINCIPAL RECEIPT.....		1,192	1,192	1,192	1,192				0		1,192			0	48	11/15/2020.
312905 Z7 0	F. H. L. M. C. Ser 1087 I.....	...	12/16/2013.	PRINCIPAL RECEIPT.....		2,261	2,261	2,247	2,255		6		6		2,261			0	90	06/15/2021.
312906 RX 0	F. H. L. M. C. Ser 1119 H.....	...	12/16/2013.	PRINCIPAL RECEIPT.....		907	907	907	907				0		907			0	46	08/15/2021.
312906 VS 6	F. H. L. M. C. Ser 1122 G.....	...	12/16/2013.	PRINCIPAL RECEIPT.....		1,094	1,094	1,092	1,094				0		1,094			0	44	08/15/2021.
312909 3W 2	F. H. L. M. C. Ser 1250 J.....	...	12/16/2013.	PRINCIPAL RECEIPT.....		3,785	3,785	3,776	3,781		4		4		3,785			0	109	05/15/2022.
312910 3Q 3	F. H. L. M. C. Ser 1311 K.....	...	12/16/2013.	PRINCIPAL RECEIPT.....		5,662	5,662	5,605	5,650		12		12		5,662			0	228	07/15/2022.
312910 B6 8	F. H. L. M. C. Ser 1312 I.....	...	12/16/2013.	PRINCIPAL RECEIPT.....		1,535	1,535	1,527	1,533		3		3		1,535			0	63	07/15/2022.
312912 AP 3	F. H. L. M. C. Ser 1367 KA.....	...	12/16/2013.	PRINCIPAL RECEIPT.....		17,147	17,147	17,047	17,121		26		26		17,147			0	673	09/15/2022.
312913 QR 0	F. H. L. M. C. Ser 1439 I.....	...	12/16/2013.	PRINCIPAL RECEIPT.....		6,549	6,549	6,549	6,549				0		6,549			0	240	11/15/2022.
312914 DS 0	F. H. L. M. C. Ser 1459 M.....	...	12/16/2013.	PRINCIPAL RECEIPT.....		8,340	8,340	8,340	8,340				0		8,340			0	341	01/15/2023.
3133T1 FB 3	F. H. L. M. C. Ser 1577 PV.....	...	12/16/2013.	PRINCIPAL RECEIPT.....		38,388	38,388	38,292	38,361		27		27		38,388			0	1,303	09/15/2023.
3133T0 J7 0	F. H. L. M. C. Ser 1578 K.....	...	12/16/2013.	PRINCIPAL RECEIPT.....		112,588	112,588	112,459	112,557		31		31		112,588			0	3,782	09/15/2023.
3133T3 PK 8	F. H. L. M. C. Ser 1652 PL.....	...	12/16/2013.	PRINCIPAL RECEIPT.....		104,702	104,702	104,702	104,702				0		104,702			0	3,470	01/15/2024.
31340Y PX 1	F. H. L. M. C. Ser 44 F.....	...	12/16/2013.	PRINCIPAL RECEIPT.....		5,933	5,933	5,933	5,933				0		5,933			0	263	05/15/2020.
312913 WW 2	F. H. L. M. C. Ser G-4 D.....	...	12/26/2013.	PRINCIPAL RECEIPT.....		2,721	2,721	2,706	2,718		2		2		2,721			0	108	12/25/2022.
31340A 6R 7	F. H. L. M. C. Pool 140880.....	...	12/16/2013.	PRINCIPAL RECEIPT.....		1,969	1,969	2,051	2,005		(36)		(36)		1,969			0	87	09/01/2016.
313401 UH 2	F. H. L. M. C. Pool 170171.....	...	12/16/2013.	PRINCIPAL RECEIPT.....		184	184	249	205		(21)		(21)		184			0	8	06/01/2016.
31293A 5H 7	F. H. L. M. C. Pool C15348.....	...	12/16/2013.	PRINCIPAL RECEIPT.....		376	376	517	485		(109)		(109)		376			0	13	09/01/2028.
3133T4 KJ 4	F. H. L. M. C. Ser 1688 W.....	...	12/16/2013.	PRINCIPAL RECEIPT.....		9,134	9,134	9,025	9,189		(55)		(55)		9,134			0	314	03/15/2014.
31393Q XY 3	F. H. L. M. C. Ser 2610 VB.....	...	12/16/2013.	PRINCIPAL RECEIPT.....		133,310	133,310	130,918	130,027		3,282		3,282		133,310			0	3,474	07/15/2024.
313614 WE 5	F. N. M. A. Pool 050145.....	...	12/26/2013.	PRINCIPAL RECEIPT.....		30	30	31	30		(0)		(0)		30			0	2	11/01/2018.
313614 WL 9	F. N. M. A. Pool 050151.....	...	12/26/2013.	PRINCIPAL RECEIPT.....		56	56	57	56		(0)		(0)		56			0	2	12/01/2018.
31368K LD 6	F. N. M. A. Pool 192124.....	...	12/26/2013.	PRINCIPAL RECEIPT.....		1,820	1,820	1,819	1,818		2		2		1,820			0	96	12/01/2022.
313602 Q2 3	F. N. M. A. Ser 89 58 G.....	...	12/26/2013.	PRINCIPAL RECEIPT.....		1,742	1,742	1,735	1,740		2		2		1,742			0	78	09/25/2019.
313603 LN 0	F. N. M. A. Ser 89 96 H.....	...	12/26/2013.	PRINCIPAL RECEIPT.....		2,040	2,040	2,040	2,040				0		2,040			0	99	12/25/2019.
31358E NS 7	F. N. M. A. Ser 90 71 H.....	...	12/26/2013.	PRINCIPAL RECEIPT.....		655	655	655	655				0		655			0	31	06/25/2020.
31358E 2N 1	F. N. M. A. Ser 90 103 K.....	...	12/26/2013.	PRINCIPAL RECEIPT.....		1,444	1,444	1,443	1,444		0		0		1,444			0	50	09/25/2020.
31358E 7W 6	F. N. M. A. Ser 90 109 J.....	...	12/26/2013.	PRINCIPAL RECEIPT.....		2,552	2,552	2,551	2,552		0		0		2,552			0	99	09/25/2020.
31358E 5A 6	F. N. M. A. Ser 90 110 H.....	...	12/26/2013.	PRINCIPAL RECEIPT.....		1,629	1,629	1,627	1,629		0		0		1,629			0	87	09/25/2020.
31358F 4E 6	F. N. M. A. Ser 91 21 J.....	...	12/26/2013.	PRINCIPAL RECEIPT.....		985	985	985	985				0		985			0	34	03/25/2021.
31358K F3 7	F. N. M. A. Ser 91 162 GA.....	...	12/26/2013.	PRINCIPAL RECEIPT.....		1,365	1,365	1,365	1,365				0		1,365			0	58	12/25/2021.
31358M WZ 3	F. N. M. A. Ser 92 49 L.....	...	12/26/2013.	PRINCIPAL RECEIPT.....		13,331	13,331	13,314	13,327		4		4		13,331			0	464	04/25/2022.
31358P D2 0	F. N. M. A. Ser 92 135 L.....	...	12/26/2013.	PRINCIPAL RECEIPT.....		1,919	1,919	1,919	1,919				0		1,919			0	84	08/25/2022.
31358P MX 2	F. N. M. A. Ser 92 149 H.....	...	12/26/2013.	PRINCIPAL RECEIPT.....		23,017	23,017	23,017	23,017				0		23,017			0	843	08/25/2022.
31358Q HC 2	F. N. M. A. Ser 92 159 PL.....	...	12/26/2013.	PRINCIPAL RECEIPT.....		10,383	10,383	10,318	10,365		18		18		10,383			0	296	09/25/2022.
31358Q AN 5	F. N. M. A. Ser 92 161 H.....	...	12/26/2013.	PRINCIPAL RECEIPT.....		7,555	7,555	7,555	7,555				0		7,555			0	294	09/25/2022.

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	
31358R BM 4	F. N. M. A.	Ser 92	195 C	...	12/26/2013.	PRINCIPAL RECEIPT		10,014	10,014	9,997	10,008		6		6		10,014			0	390	10/25/2022.	
31358P HT 7	F. N. M. A.	Ser 92	G35 E	...	12/26/2013.	PRINCIPAL RECEIPT		8,369	8,369	8,318	8,356		13		13		8,369			0	332	07/25/2022.	
31358P HV 2	F. N. M. A.	Ser 92	G35 EB	...	12/26/2013.	PRINCIPAL RECEIPT		2,929	2,929	2,898	2,917		12		12		2,929			0	117	07/25/2022.	
31359B PE 1	F. N. M. A.	Ser 93	122 M	...	12/26/2013.	PRINCIPAL RECEIPT		37,833	37,833	37,471	37,751		82		82		37,833			0	1,253	07/25/2023.	
31359D 6L 2	F. N. M. A.	Ser 93	178 PK	...	12/26/2013.	PRINCIPAL RECEIPT		40,946	40,946	40,921	40,941		5		5		40,946			0	1,381	09/25/2023.	
31359H JE 5	F. N. M. A.	Ser 94	55 H	...	12/26/2013.	PRINCIPAL RECEIPT		60,084	60,084	58,281	59,691		393		393		60,084			0	1,928	03/25/2024.	
31358Q BR 5	F. N. M. A.	Ser G92	53 J	...	12/26/2013.	PRINCIPAL RECEIPT		4,357	4,357	4,313	4,342		15		15		4,357			0	179	09/25/2022.	
31367W HL 8	F. N. M. A.	Pool 18	1235	...	12/26/2013.	PRINCIPAL RECEIPT		397	397	444	430		(33)		(33)		397			0	14	10/01/2022.	
31359F 4A 3	F. N. M. A.	Ser 1994-1	UU	...	07/25/2013.	PRINCIPAL RECEIPT		1,000	1,000	1,000	1,000				0		1,000			0	38	01/25/2014.	
31393A 6C 6	F. N. M. A.	Ser 2003-39	MT	...	12/26/2013.	PRINCIPAL RECEIPT		138,851	138,851	138,851	138,851				0		138,851			0	4,089	05/25/2023.	
31393X SM 0	F. N. M. A.	Ser 2004-25	UB	...	12/26/2013.	PRINCIPAL RECEIPT		98,891	98,891	98,648	99,345		(453)		(453)		98,891			0	2,471	06/25/2033.	
74434T P4 3	Prudential Home Ser 1993-63	A6		...	12/25/2013.	PRINCIPAL RECEIPT		302	302	300	300		1		1		302			0	5	01/25/2024.	
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments							932,274	932,274	927,005	929,033	0	3,240	0	3,240	0	932,274	0	0	0	29,520	...XXX	
Bonds - Industrial and Miscellaneous																							
008117 AD 5	Aetna Services Inc			...	09/15/2013.	MATURITY		500,000	500,000	500,000	500,000				0		500,000			0	33,750	09/15/2013.	
023650 AG 9	America West Airlines Series 00-G			...	07/02/2013.	Sink PMT @ 100.0000000		201,015	201,015	224,533	215,376		(14,362)		(14,362)		201,015			0	13,142	07/02/2020.	
097014 AH 7	Boeing Capital Corp Bonds			...	01/15/2013.	MATURITY		600,000	600,000	644,200	600,255		(255)		(255)		600,000			0	17,400	01/15/2013.	
141781 AR 5	Cargill Inc Corp Notes			...	06/01/2013.	MATURITY		4,000,000	4,000,000	3,751,519	3,985,575		14,425		14,425		4,000,000			0	87,500	06/01/2013.	
24240V AE 1	Dean Witter Discover & Co Debts			...	10/15/2013.	MATURITY		200,000	200,000	194,000	199,570		430		430		200,000			0	13,500	10/15/2013.	
36966R EB 8	General Elec Capital Corp Med-Trm			...	04/15/2013.	CALLED @ 100.0000000		500,000	500,000	500,000	500,000				0		500,000			0	13,750	04/15/2023.	
36966R FJ 0	General Elec Capital Corp Med-Trm			...	05/15/2013.	CALLED @ 100.0000000		1,000,000	1,000,000	1,000,000	1,000,000				0		1,000,000			0	25,000	05/15/2028.	
37042G R5 7	General Motors Accept Corp Smart			...	08/15/2013.	Advest Inc		500,000	500,000	203,118	203,118				0		203,118		296,882	296,882	25,000	12/15/2017.	
37042G TG 1	General Motors Accept Corp Smart			...	08/15/2013.	Advest Inc		250,000	250,000	102,641	102,641				0		102,641		147,359	147,359	12,292	11/15/2016.	
708160 BE 5	J C Penney & Co Debentures			...	05/22/2013.	CALLED @ 145.0000000		2,900,000	2,000,000	1,980,560	1,986,959		308		308		1,987,267		912,733	912,733	74,021	11/15/2023.	
574599 AN 6	MASCO Corp			...	08/15/2013.	MATURITY		1,000,000	1,000,000	969,900	997,754		2,246		2,246		1,000,000			0	71,250	08/15/2013.	
650094 CA 1	New York Telephone Co			...	11/18/2013.	Piper Jaffray Inc		200,000	200,000	194,933	196,355		207		207		196,561		3,439	3,439	14,033	11/01/2023.	
828807 AV 9	Simon Property Group Priv Plac			...	03/15/2013.	MATURITY		500,000	500,000	498,917	499,967		33		33		500,000			0	13,625	03/15/2013.	
887364 AF 4	Times Mirror Company Corp Notes			...	12/04/2013.	National City Bank		331,264	1,139,000	48,408	48,408		0		0		48,408		282,856	282,856		09/15/2027.	
3899999	Total - Bonds - Industrial and Miscellaneous							12,682,279	12,590,015	10,812,728	11,035,977	0	3,032	0	3,032	0	11,039,009	0	1,643,270	1,643,270	414,262	...XXX	
8399997	Total - Bonds - Part 4							13,670,063	13,577,801	11,794,928	12,020,300	0	6,488	0	6,488	0	12,026,788	0	1,643,275	1,643,275	446,237	...XXX	
8399999	Total - Bonds							13,670,063	13,577,801	11,794,928	12,020,300	0	6,488	0	6,488	0	12,026,788	0	1,643,275	1,643,275	446,237	...XXX	
Preferred Stocks - Industrial and Miscellaneous																							
023139 60 3	Ambac Financial Group			...	06/01/2013.	Piper Jaffray Inc	28,000.000	101,500		101,500	101,500				0		101,500		0	0		...XXX	
369622 52 7	General Electric Capital Corp			...	01/02/2013.	Piper Jaffray Inc	3,325.000	83,125		83,125	83,125				0		83,125			0	61	...XXX	
414567 20 6	Harris Prfd Capital Corp Ser A			...	05/01/2013.	VENDOR CODE PROC NOT IN T	10,000.000	250,000		250,000	250,000				0		250,000			0	6,145	...XXX	
595620 70 9	Midamerican Energy \$4.20 Pfd Ser			...	04/08/2013.	VENDOR CODE PROC NOT IN T	100.000	10,344	100.00	10,244	10,244				0		10,244		100	100	149	...XXX	
976826 60 2	Wisconsin Power & Light Co 4.96%			...	03/20/2013.	Paine Webb Jackson Curtis	200.000	20,200		20,000	20,000				0		20,000		200	200	262	...XXX	
8499999	Total - Preferred Stocks - Industrial and Miscellaneous							465,169	XXX	464,869	464,869	0	0	0	0	0	464,869	0	300	300	6,618	...XXX	
8999997	Total - Preferred Stocks - Part 4							465,169	XXX	464,869	464,869	0	0	0	0	0	464,869	0	300	300	6,618	...XXX	
8999999	Total - Preferred Stocks							465,169	XXX	464,869	464,869	0	0	0	0	0	464,869	0	300	300	6,618	...XXX	
Common Stocks - Industrial and Miscellaneous																							
16161A 10 8	Chase Manhattan Corp (J P Morgan)			...	06/03/2013.	Manufacturers Hanover Stk	3,417.000	27,803	XXX	27,803	150,245	(122,442)			(122,442)		27,803			0	2,050	...XXX	
9099999	Total - Common Stocks - Industrial and Miscellaneous							27,803	XXX	27,803	150,245	(122,442)	0	0	0	(122,442)	0	27,803	0	0	0	2,050	...XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
9799997.	Total - Common Stocks - Part 4.....					27,803	XXX.....	27,803	150,245	(122,442)	0	0	(122,442)	0	27,803	0	0	0	2,050	XXX.....
9799999.	Total - Common Stocks.....					27,803	XXX.....	27,803	150,245	(122,442)	0	0	(122,442)	0	27,803	0	0	0	2,050	XXX.....
9899999.	Total - Preferred and Common Stocks.....					492,972	XXX.....	492,672	615,114	(122,442)	0	0	(122,442)	0	492,672	0	300	300	8,668	XXX.....
9999999.	Total - Bonds, Preferred and Common Stocks.....					14,163,035	XXX.....	12,287,600	12,635,415	(122,442)	6,488	0	(115,955)	0	12,519,460	0	1,643,575	1,643,575	454,905	XXX.....

Sch. D-Pt. 5
NONE

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

Sch. D-Pt. 6-Sn. 2
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	
Class One Money Market Mutual Funds																					
	.....	.....	..	.....	.....	....XXX.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	
	DREYFUS INST PREF CASH MGMT.....	.....	..	11/03/1998.	PNC CAPITAL MARKETS LLC.....	XXX.....	4,000,000	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....3,388	
8999999. Total - Class One Money Market Mutual Funds.....							4,000,000	0	0	0	0	XXX.....	0	0	0	0	XXX.....	XXX.....	XXX.....	3,388	0
9199999. Total - Short-Term Investments.....							4,000,000	0	0	0	0	XXX.....	0	0	0	0	XXX.....	XXX.....	XXX.....	3,388	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						
.....	.....	.....	.....	.....	.....	XXX
P N C - COMMERCIAL ACCT..... CLEVELAND OH.....	.....	.....	.....	.....	.....13,986,592	XXX
P N C - DIVIDEND ACCT..... CLEVELAND OH.....	.....	.....	.....	.....	.....(9,797)	XXX
P N C - PAYROLL ACCT..... CLEVELAND OH.....	.....	.....	.....	.....	.....3,733	XXX
P N C - ESCROW..... CLEVELAND OH.....	.....	.....	.....	.....	.....35	XXX
.....	.....	.....	.....	.....	.....	XXX
PETTY CASH..... BEACHWOOD OH.....	.....	.....	.....	.....	.....500	XXX
0199999. Total - Open Depositories.....	.XXX...	.XXX.....	0	0	13,981,064	XXX..
0399999. Total Cash on Deposit.....	.XXX...	.XXX.....	0	0	13,981,064	XXX..
0599999. Total Cash.....	.XXX...	.XXX.....	0	0	13,981,064	XXX..

TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR							
1. January.....	6,601,322	4. April.....	9,332,068	7. July.....	8,861,403	10. October.....	9,865,545
2. February.....	7,307,607	5. May.....	7,478,200	8. August.....	8,820,694	11. November.....	12,195,932
3. March.....	8,139,834	6. June.....	14,231,156	9. September.....	6,898,353	12. December.....	13,981,064

Sch. E-Pt. 2
NONE

Sch. E-Pt. 3
NONE

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