56324201520100100

ANNUAL STATEMENT

For the Year Ended December 31, 2015

of the Condition and Affairs of the

CZECH CATHOLIC UNION

NAIC Group Code..... 0, 0 (Current Period) (Prior Period) NAIC Company Code..... 56324 Employer's ID Number..... 34-0105780

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

Incorporated/Organized..... Commenced Business.....

Statutory Home Office 5349 DOLLOFF ROAD..... CLEVELAND ..... OH ..... US 44127
(Street and Number) (City or Town, State, Country and Zip Code)

Main Administrative Office 5349 DOLLOFF ROAD..... CLEVELAND ..... OH ..... US..... 44127 216-341-0444
(Street and Number) (City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Mail Address 5349 DOLLOFF ROAD..... CLEVELAND ..... OH ..... US 44127
(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 5349 DOLLOFF ROAD..... CLEVELAND ..... OH ..... US 44127 216-341-0444
(Street and Number) (City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Internet Web Site Address WWW.CZECHCCU.ORG

Statutory Statement Contact ROBERT L CERMAK 216-341-0444
(Name) (Area Code) (Telephone Number) (Extension)

INSURANCE@CZECHCCU.ORG 216-341-0711
(E-Mail Address) (Fax Number)

OFFICERS

Name	Title	Name	Title
1. ROBERT L CERMAK	PRESIDENT	2. JANE M MILCZEWSKI	SECRETARY
3. AUDREY SCHMIDT	1ST VICE PRESIDENT	4. STEIMLA & ASSOCIATES	ACTUARY

OTHER

DIRECTORS OR TRUSTEES

KARLA MAHONEY	DOLORES JACKLIN	JOSEPH KOCAB	CINDY KVETON
MARYANN LANGEVIN	ANITA SCHAFER #		

State of.....
County of.....

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)
ROBERT L CERMAK	JANE M MILCZEWSKI	AUDREY SCHMIDT
1. (Printed Name)	2. (Printed Name)	3. (Printed Name)
PRESIDENT	SECRETARY	1ST VICE PRESIDENT
(Title)	(Title)	(Title)

Subscribed and sworn to before me
This _____ day of _____ 2016

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

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings 1 Amount	2 Percentage	Admitted Assets as Reported in the Annual Statement 3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage
1. Bonds:						
1.1 U.S. treasury securities	15,000	0.1	15,000		15,000	0.1
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		0.0			0	0.0
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	176,152	1.0	176,152		176,152	1.0
1.512 Issued or guaranteed by FNMA and FHLMC	130,390	0.7	130,390		130,390	0.7
1.513 All other	154,307	0.9	154,307		154,307	0.9
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA	197,974	1.1	197,974		197,974	1.1
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)	15,478,782	88.0	15,478,782		15,478,782	88.0
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	396,858	2.3	396,858		396,858	2.3
3.2 Preferred stocks:						
3.21 Affiliated		0.0			0	0.0
3.22 Unaffiliated	50,000	0.3	50,000		50,000	0.3
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated		0.0			0	0.0
3.32 Unaffiliated	66,954	0.4	66,954		66,954	0.4
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		0.0			0	0.0
4.4 Multifamily residential properties		0.0			0	0.0
4.5 Commercial loans		0.0			0	0.0
4.6 Mezzanine real estate loans		0.0			0	0.0
5. Real estate investments:						
5.1 Property occupied by company	43,428	0.2	43,428		43,428	0.2
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	142,555	0.8	142,555		142,555	0.8
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	737,534	4.2	737,534		737,534	4.2
11. Other invested assets		0.0			0	0.0
12. Total invested assets	17,589,934	100.0	17,589,934	0	17,589,934	100.0

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		44,786
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	1,358	
	8.2 Totals, Part 3, Column 9		1,358
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8)		43,428
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)		43,428

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

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

NONE

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

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

NONE

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		15,901,357
2.	Cost of bonds and stocks acquired, Part 3, Column 7		2,000,560
3.	Accrual of discount		5,672
4.	Unrealized valuation increase (decrease):		
4.1	Part 1, Column 12	(3)	
4.2	Part 2, Section 1, Column 15		
4.3	Part 2, Section 2, Column 13	(47,036)	
4.4	Part 4, Column 11		(47,039)
5.	Total gain (loss) on disposals, Part 4, Column 19		(6,748)
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7		1,157,385
7.	Deduct amortization of premium		29,999
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)		16,666,417
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)		16,666,417

SCHEDULE D - SUMMARY BY COUNTRY

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

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS	1. United States	673,823	716,274	863,545	779,988
Governments (Including all obligations	2. Canada				
guaranteed by governments)	3. Other Countries				
	4. Totals	673,823	716,274	863,545	779,988
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals				
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals				
U.S. Special Revenue and Special Assessment Obligations and All Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions	7. Totals				
Industrial and Miscellaneous and Hybrid	8. United States	15,478,782	15,078,531	15,626,906	14,975,151
Securities (Unaffiliated)	9. Canada				
	10. Other Countries				
	11. Totals	15,478,782	15,078,531	15,626,906	14,975,151
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	16,152,605	15,794,805	16,490,451	15,755,139
PREFERRED STOCKS	14. United States	50,000	50,350	50,000	
Industrial and Miscellaneous (Unaffiliated)	15. Canada				
	16. Other Countries				
	17. Totals	50,000	50,350	50,000	
Parent, Subsidiaries and Affiliates	18. Totals				
	19. Total Preferred Stocks	50,000	50,350	50,000	
COMMON STOCKS	20. United States	463,812	463,812	551,258	
Industrial and Miscellaneous (Unaffiliated)	21. Canada				
	22. Other Countries				
	23. Totals	463,812	463,812	551,258	
Parent, Subsidiaries and Affiliates	24. Totals				
	25. Total Common Stocks	463,812	463,812	551,258	
	26. Total Stocks	513,812	514,162	601,258	
	27. Total Bonds and Stocks	16,666,417	16,308,967	17,091,709	

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 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		176	11,873	549,013	112,761	673,823	4.2	822,436	5.5	673,823	
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	0	176	11,873	549,013	112,761	673,823	4.2	822,436	5.5	673,823	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						0	0.0		0.0		
3.2 NAIC 2						0	0.0		0.0		
3.3 NAIC 3						0	0.0		0.0		
3.4 NAIC 4						0	0.0		0.0		
3.5 NAIC 5						0	0.0		0.0		
3.6 NAIC 6						0	0.0		0.0		
3.7 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0
4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed**											
4.1 NAIC 1						0	0.0		0.0		
4.2 NAIC 2						0	0.0		0.0		
4.3 NAIC 3						0	0.0		0.0		
4.4 NAIC 4						0	0.0		0.0		
4.5 NAIC 5						0	0.0		0.0		
4.6 NAIC 6						0	0.0		0.0		
4.7 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**											
5.1 NAIC 1						0	0.0		0.0		
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	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

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	13,185	239,630	814,234	2,733,531	1,452,929	5,253,509	32.5	5,659,486	37.7	5,253,509	
6.2 NAIC 2	25,000	407,883	1,587,529	2,675,525	3,537,410	8,233,347	51.0	7,217,689	48.0	8,233,347	
6.3 NAIC 3		73,819	272,817	1,055,633	409,663	1,811,932	11.2	1,210,572	8.1	1,811,932	
6.4 NAIC 4		30,032				30,032	0.2	30,059	0.2	30,032	
6.5 NAIC 5				132,468		132,468	0.8	56,455	0.4	132,468	
6.6 NAIC 6		1,061			16,433	17,494	0.1	25,162	0.2	17,494	
6.7 Totals	38,185	752,425	2,674,580	6,597,157	5,416,435	15,478,782	95.8	14,199,423	94.5	15,478,782	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

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) 13,185	239,806	826,107	3,282,544	1,565,690	5,927,332	36.7	XXX	XXX	5,927,332	0
9.2 NAIC 2	(d) 25,000	407,883	1,587,529	2,675,525	3,537,410	8,233,347	51.0	XXX	XXX	8,233,347	0
9.3 NAIC 3	(d) 0	73,819	272,817	1,055,633	409,663	1,811,932	11.2	XXX	XXX	1,811,932	0
9.4 NAIC 4	(d) 0	30,032	0	0	0	30,032	0.2	XXX	XXX	30,032	0
9.5 NAIC 5	(d) 0	0	0	132,468	0	(c) 132,468	0.8	XXX	XXX	132,468	0
9.6 NAIC 6	(d) 0	1,061	0	0	16,433	(c) 17,494	0.1	XXX	XXX	17,494	0
9.7 Totals	38,185	752,601	2,686,453	7,146,170	5,529,196	(b) 16,152,605	100.0	XXX	XXX	16,152,605	0
9.8 Line 9.7 as a % of Col. 6	0.2	4.7	16.6	44.2	34.2	100.0	XXX	XXX	XXX	100.0	0.0
10. **Total Bonds Prior Year**											
10.1 NAIC 1	30,000	263,459	749,260	3,521,550	1,917,653	XXX	XXX	6,481,922	43.1	6,481,922	
10.2 NAIC 2	25,035	239,999	1,333,340	2,770,270	2,849,045	XXX	XXX	7,217,689	48.0	7,217,689	
10.3 NAIC 3		50,000	330,711	483,265	346,596	XXX	XXX	1,210,572	8.1	1,210,572	
10.4 NAIC 4		30,059				XXX	XXX	30,059	0.2	30,059	
10.5 NAIC 5				56,455		XXX	XXX	(c) 56,455	0.4	56,455	
10.6 NAIC 6	3		2,177		22,980	XXX	XXX	(c) 25,160	0.2	25,160	
10.7 Totals	55,038	583,517	2,415,488	6,831,540	5,136,274	XXX	XXX	(b) 15,021,857	100.0	15,021,857	0
10.8 Line 10.7 as a % of Col. 8	0.4	3.9	16.1	45.5	34.2	XXX	XXX	100.0	XXX	100.0	0.0
11. **Total Publicly Traded Bonds**											
11.1 NAIC 1	13,185	239,806	826,107	3,282,544	1,565,690	5,927,332	36.7	6,481,922	43.1	5,927,332	XXX
11.2 NAIC 2	25,000	407,883	1,587,529	2,675,525	3,537,410	8,233,347	51.0	7,217,689	48.0	8,233,347	XXX
11.3 NAIC 3		73,819	272,817	1,055,633	409,663	1,811,932	11.2	1,210,572	8.1	1,811,932	XXX
11.4 NAIC 4		30,032				30,032	0.2	30,059	0.2	30,032	XXX
11.5 NAIC 5				132,468		132,468	0.8	56,455	0.4	132,468	XXX
11.6 NAIC 6		1,061			16,433	17,494	0.1	25,160	0.2	17,494	XXX
11.7 Totals	38,185	752,601	2,686,453	7,146,170	5,529,196	16,152,605	100.0	15,021,857	100.0	16,152,605	XXX
11.8 Line 11.7 as a % of Col. 6	0.2	4.7	16.6	44.2	34.2	100.0	XXX	XXX	XXX	100.0	XXX
11.9 Line 11.7 as a % of Line 9.7, Col. 6, Section 9	0.2	4.7	16.6	44.2	34.2	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				15,000		15,000	0.1	15,000	0.1	15,000	
1.2 Residential Mortgage-Backed Securities		176	11,873	534,013	112,761	658,823	4.1	807,436	5.4	658,823	
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	0	176	11,873	549,013	112,761	673,823	4.2	822,436	5.5	673,823	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						0	0.0		0.0		
3.2 Residential Mortgage-Backed Securities						0	0.0		0.0		
3.3 Commercial Mortgage-Backed Securities						0	0.0		0.0		
3.4 Other Loan-Backed and Structured Securities						0	0.0		0.0		
3.5 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0
4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed**											
4.1 Issuer Obligations						0	0.0		0.0		
4.2 Residential Mortgage-Backed Securities						0	0.0		0.0		
4.3 Commercial Mortgage-Backed Securities						0	0.0		0.0		
4.4 Other Loan-Backed and Structured Securities						0	0.0		0.0		
4.5 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**											
5.1 Issuer Obligations						0	0.0		0.0		
5.2 Residential Mortgage-Backed Securities						0	0.0		0.0		
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	0	0	0	0	0	0	0.0	0	0.0	0	0
6. **Industrial and Miscellaneous (unaffiliated)**											
6.1 Issuer Obligations	38,185	752,425	2,674,580	6,597,157	5,416,435	15,478,782	95.8	14,199,420	94.5	15,478,782	
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	38,185	752,425	2,674,580	6,597,157	5,416,435	15,478,782	95.8	14,199,420	94.5	15,478,782	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	38,185	752,425	2,674,580	6,612,157	5,416,435	15,493,782	95.9	XXX	XXX	15,493,782	0
9.2 Residential Mortgage-Backed Securities	0	176	11,873	534,013	112,761	658,823	4.1	XXX	XXX	658,823	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	38,185	752,601	2,686,453	7,146,170	5,529,196	16,152,605	100.0	XXX	XXX	16,152,605	0
9.6 Line 9.5 as a % of Col. 6	0.2	4.7	16.6	44.2	34.2	100.0	XXX	XXX	XXX	100.0	0.0
10. **Total Bonds Prior Year**											
10.1 Issuer Obligations	55,035	583,475	2,397,089	6,213,906	4,964,915	XXX	XXX	14,214,420	94.6	14,214,420	
10.2 Residential Mortgage-Backed Securities		42	18,400	617,634	171,360	XXX	XXX	807,436	5.4	807,436	
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	55,035	583,517	2,415,489	6,831,540	5,136,275	XXX	XXX	15,021,856	100.0	15,021,856	0
10.6 Line 10.5 as a % of Col. 8	0.4	3.9	16.1	45.5	34.2	XXX	XXX	100.0	XXX	100.0	0.0
11. **Total Publicly Traded Bonds**											
11.1 Issuer Obligations	38,185	752,425	2,674,580	6,612,157	5,416,435	15,493,782	95.9	14,214,420	94.6	15,493,782	XXX
11.2 Residential Mortgage-Backed Securities		176	11,873	534,013	112,761	658,823	4.1	807,436	5.4	658,823	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	38,185	752,601	2,686,453	7,146,170	5,529,196	16,152,605	100.0	15,021,856	100.0	16,152,605	XXX
11.6 Line 11.5 as a % of Col. 6	0.2	4.7	16.6	44.2	34.2	100.0	XXX	XXX	XXX	100.0	XXX
11.7 Line 11.5 as a % of Line 9.5, Col. 6, Section 9	0.2	4.7	16.6	44.2	34.2	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

Sch. DA - Verification
NONE

Sch. DB - Pt. A - Verification
NONE

Sch. DB - Pt. B - Verification
NONE

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

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

Sch. DB - Verification
NONE

Sch. E - 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 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 on Encumbrances	Taxes, Repairs, and Expenses Incurred
Properties Occupied by the Reporting Entity - Administrative																
5349 DOLLOFF ROAD ,BUILDING		CLEVELAND	OH	01/01/1987.	09/01/2001.	42,212		38,428	44,200	1,358			(1,358)		3,000	12,729
5349 DOLLOFF ROAD PARKING LOT		CLEVELAND	OH	01/01/1987.	09/01/2001.	5,000		5,000	4,300				0			
0299999. Properties Occupied by the Reporting Entity - Administrative						47,212	0	43,428	48,500	1,358	0	0	(1,358)	0	3,000	12,729
0399999. Total - Properties Occupied by the Reporting Entity						47,212	0	43,428	48,500	1,358	0	0	(1,358)	0	3,000	12,729
0699999. Totals						47,212	0	43,428	48,500	1,358	0	0	(1,358)	0	3,000	12,729

Sch. A - Pt. 2
NONE

Sch. A - Pt. 3
NONE

Sch. B - Pt. 1
NONE

Sch. B - Pt. 2
NONE

Sch. B - Pt. 3
NONE

Sch. BA - Pt. 1
NONE

Sch. BA - Pt. 2
NONE

Sch. BA - Pt. 3
NONE

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond CHAR	NAIC Designation	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/Adjusted Carrying Value	12 Unrealized Valuation Increase (Decrease)	13 Current Year's (Amortization) / Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date
U.S. Government - Issuer Obligations																					
912810 DE 5	UNITED STATES TREASURY BONDS				1	15,000	AV	15,000	15,000	15,000					11.125					10/01/2001.	10/01/2031.
0199999. U.S. Government - Issuer Obligations						15,000	XXX	15,000	15,000	15,000	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
U.S. Government - Residential Mortgage-Backed Securities																					
31359F QL 5	FANNIE MAE REMIC TRUST				1	5,986	AV	2,240	2,559	2,041					6.500	6.620	MTHY.	11	150	01/01/1998.	12/01/2023.
313602 VN 1	FEDERAL HOME LOAN MORTGAGE				1	247	AV	40	61	19					9.500	9.552	MTHY.	0	5	01/01/1990.	07/01/2019.
3133T4 GB 6	FEDERAL HOME LOAN MORTGAGE				1	4,193	AV	1,732	1,938	1,607					7.000	7.500	MTHY.	9	123	01/01/1998.	03/01/2024.
31395X EJ 0	FEDERAL HOME LOAN MORTGAGE				1	3,131	AV	2,698	3,131	2,558					5.500	5.500	MTHY.	12	163	10/28/2005.	05/15/2033.
31392X WV 6	FEDERAL HOME LOAN MORTGAGE				1	8,000	AV	3,238	8,000	3,000					5.500	5.500	MTHY.	14	312	03/21/2006.	11/15/2022.
31395L 4D 0	FEDERAL HOME LOAN MORTGAGE				1	13,000	AV	13,952	13,000	13,000					5.000	5.030	MTHY.	54	650	01/21/2009.	01/15/2035.
31358Q BR 5	FEDERAL NATIONAL MORTGAGE ASSN				1	573	AV	236	261	227					7.000	7.030	MTHY.	1	17	01/01/1995.	09/01/2022.
31358U MV 5	FEDERAL NATIONAL MORTGAGE ASSN				1	1,660	AV	1,343	1,660	1,893					7.250	7.580	MTHY.	7	105	01/01/1996.	04/25/2023.
31358R BM 4	FEDERAL NATIONAL MORTGAGE ASSN				1	528	AV	457	528	411					7.500	7.500	MTHY.	3	36	01/01/1992.	10/01/2022.
31358U MV 5	FEDERAL NATIONAL MORTGAGE ASSN				1	818	AV	661	818	929					7.250	7.870	MTHY.	4	52	01/01/1997.	04/25/2023.
313921 Y8 5	FEDERAL NATIONAL MORTGAGE ASSN				1	5,007	AV	3,957	5,007	1,639					6.000	6.400	MTHY.	18	260	01/01/2001.	11/01/2031.
31394C K6 8	FEDERAL NATIONAL MORTGAGE ASSN				1	3,865	AV	3,890	3,865	3,866					5.500	5.500	MTHY.	18	213	03/30/2005.	12/25/2034.
31393X RL 3	FEDERAL NATIONAL MORTGAGE ASSN				1	25,000	AV	26,696	25,000	24,199					5.500	5.660	MTHY.	111	1,364	02/01/2007.	04/25/2034.
3136G0 KN 0	FEDERAL NATIONAL MORTGAGE ASSN				1	50,000	AV	49,955	50,000	50,000					3.000	4.063	MN	154	1,500	11/03/2014.	05/24/2032.
3136G1 F7 9	FEDERAL NATIONAL MORTGAGE ASSN				1	25,000	AV	24,285	25,000	25,000					3.250	3.250	MS	260		09/17/2015.	03/06/2028.
36204E 4J 3	GNMA PASS THRU POOL				1	249	AV	237	249	212					6.000	6.000	MTHY.	1	14	01/01/1993.	12/01/2023.
36205J ZD 0	GNMA PASS THRU POOL				1	845	AV	647	680	630					7.500	7.500	MTHY.	4	49	01/01/1994.	06/01/2024.
36206C SB 6	GNMA PASS THRU POOL				1	823	AV	617	653	603					7.000	7.000	MTHY.	4	44	01/01/1995.	06/01/2025.
36218T BU 1	GNMA PASS THRU POOL				1	360	AV	152	193	157					9.000	9.000	MTHY.	1	15	01/01/1990.	02/01/2020.
36224Y QE 2	GNMA PASS THRU POOL				1	921	AV	358	431	320					7.500	7.500	MTHY.	2	28	01/01/1994.	03/01/2023.
36225B PP 7	GNMA PASS THRU POOL				1	1,289	AV	1,173	1,289	1,041					6.000	6.000	MTHY.	5	71	02/20/2003.	09/15/2031.
36202X DA 2	GNMA PASS THRU POOL				1	6,681	AV	6,346	6,681	5,656					5.500	5.500	MTHY.	26	348	10/22/2003.	05/15/2033.
36202D 3G 4	GNMA PASS THRU POOL				1	3,144	AV	2,841	3,144	2,614					5.000	5.000	MTHY.	11	145	01/28/2004.	01/20/2034.
36202D CC 3	GNMA PASS THRU POOL				1	5,203	AV	4,840	5,203	4,275					6.500	6.500	MTHY.	23	313	09/28/2004.	08/20/2029.
36202E BU 2	GNMA PASS THRU POOL				1	3,396	AV	2,963	3,396	2,727					5.000	5.000	MTHY.	11	153	01/31/2005.	12/20/2034.
36202E EH 8	GNMA PASS THRU POOL				1	6,582	AV	5,845	6,582	5,302					5.500	5.500	MTHY.	24	329	07/29/2005.	07/20/2035.
36290R 5P 4	GNMA PASS THRU POOL				1	5,899	AV	5,125	5,899	4,636					5.000	5.000	MTHY.	19	271	09/30/2005.	10/15/2033.
38374K LR 2	GOVERNMENT NATIONAL MORTGAGE ASSN				1	25,000	AV	20,192	23,097	18,241					5.000	5.000	MTHY.	76	1,045	01/28/2005.	10/20/2034.
38374K NP 4	GOVERNMENT NATIONAL MORTGAGE ASSN				1	18,614	AV	13,782	12,613	19,308					5.000	5.000	MTHY.	53	631	05/27/2005.	07/20/2034.
38374L HA 2	GOVERNMENT NATIONAL MORTGAGE ASSN				1	35,000	AV	25,889	29,726	23,539					5.000	5.130	MTHY.	98	1,343	10/03/2005.	06/20/2035.
38375J HQ 1	GOVERNMENT NATIONAL MORTGAGE ASSN				1	25,000	AV	25,414	25,000	22,942					5.500	5.500	MTHY.	105	1,357	04/20/2007.	02/20/2037.
38375Q EY 1	GOVERNMENT NATIONAL MORTGAGE ASSN				1	50,000	AV	31,789	38,064	28,764					5.500	5.550	MTHY.	132	1,846	04/29/2008.	04/20/2038.
38374X SX 4	GOVERNMENT NATIONAL MORTGAGE ASSN				1	50,000	AV	37,114	45,821	35,184					4.000	4.020	MTHY.	117	1,630	04/30/2009.	04/20/2039.
38374B DJ 9	MULTICLASS CMO				1	50,000	AV	21,977	22,742	20,864					5.000	5.600	MTHY.	87	1,106	09/09/2003.	07/20/2033.
38374B 6B 4	MULTICLASS CMO				1	40,000	AV	23,854	26,542	21,681					5.500	5.000	MTHY.	99	1,338	10/30/2003.	09/20/2033.
38374F CU 6	MULTICLASS CMO				1	3,383	AV	3,723	3,383	3,383					5.500	5.510	MTHY.	16	186	01/27/2004.	02/16/2034.
38374K TX 1	MULTICLASS CMO				1	20,000	AV	20,974	20,000	20,000					5.000	5.000	MTHY.	83	1,000	02/28/2005.	02/20/2035.
38374K B8 5	MULTICLASS CMO				1	35,000	AV	25,070	28,647	23,000					5.500	5.500	MTHY.	105	1,428	03/29/2005.	02/20/2032.
38374K WP 4	MULTICLASS CMO				1	4,823	AV	1,124	4,823	1,123					5.000	5.000	MTHY.	5	158	03/29/2005.	11/20/2033.

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	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond CHAR	NAIC Designation	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/Adjusted Carrying Value	12 Unrealized Valuation Increase (Decrease)	13 Current Year's (Amortization) / Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date
38374K WN 9	MULTICLASS CMO				1	9,917	AV	2,310	9,917	2,309					5.000	5.000	MTHY.	10	325	05/04/2005.	11/20/2033.
38374L WD 9	MULTICLASS CMO				1	24,075	AV	1,713	24,075	1,714					5.000	5.000	MTHY.	7	669	07/24/2005.	07/20/2035.
38374L J4 4	MULTICLASS CMO				1	16,176	AV	8,079	16,176	7,982					5.500	5.500	MTHY.	37	685	08/30/2005.	11/02/2032.
38374L 5Q 0	MULTICLASS CMO				1	40,000	AV	44,251	40,000	40,000					5.000	5.000	MTHY.	167	2,000	09/30/2005.	09/16/2035.
38374L 5Q 0	MULTICLASS CMO				1	40,000	AV	44,251	40,000	40,000					5.000	5.000	MTHY.	166	2,000	10/02/2005.	09/16/2035.
38374M WZ 8	MULTICLASS CMO				1	25,000	AV	16,283	24,133	15,917					5.500	15.450	MTHY.	73	1,115	03/20/2006.	08/20/2035.
880591 30 0	TENNESSEE VALLEY POWER AUTHORITY				1	80,000	AV	80,039	80,000	80,000					6.750	6.750	QUAR.	237	2,952	01/01/1998.	06/01/2028.
880591 DV 1	TENNESSEE VALLEY POWER AUTHORITY				1	48,197	AV	56,965	50,000	48,437		53			4.700	4.965	JJ	1,084	2,350	09/14/2009.	07/15/2033.
880591 DZ 2	TENNESSEE VALLEY POWER AUTHORITY				1	25,959	AV	29,955	25,000	25,871		(11)			5.375	5.150	AO	336	1,344	12/03/2009.	04/01/2056.
0299999. U.S. Government - Residential Mortgage-Backed Securities						848,544	XXX	701,274	764,988	658,823	0	42	0	0	XXX	XXX	XXX	3,899	33,236	XXX	XXX
U.S. Government - Commercial Mortgage-Backed Securities																					
0399999. U.S. Government - Commercial Mortgage-Backed Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
U.S. Government - Other Loan-Backed and Structured Securities																					
0499999. U.S. Government - Other Loan-Backed and Structured Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
0599999. Total - U.S. Government						863,544	XXX	716,274	779,988	673,823	0	42	0	0	XXX	XXX	XXX	3,899	33,236	XXX	XXX
All Other Governments - Issuer Obligations																					
0699999. All Other Governments - Issuer Obligations						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
All Other Governments - Residential Mortgage-Backed Securities																					
0799999. All Other Governments - Residential Mortgage-Backed Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
All Other Governments - Commercial Mortgage-Backed Securities																					
0899999. All Other Gov't - Commercial Mortgage-Backed Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
All Other Governments - Other Loan-Backed and Structured Securities																					
0999999. All Other Governments - Other Loan-Backed and Structured Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
1099999. Total - All Other Governments						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
U.S. States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																					
1199999. U.S. States, Territories & Possessions - Issuer Obligations						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
U.S. States, Territories & Possessions (Direct and Guaranteed) - Residential Mortgage-Backed Securities																					
1299999. U.S. States, Territories - Residential Mortgage-Backed Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
U.S. States, Territories & Possessions (Direct and Guaranteed) - Commercial Mortgage-Backed Securities																					
1399999. U.S. States, Territories - Commercial Mortgage-Backed Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
U.S. States, Territories & Possessions (Direct and Guaranteed) - Other Loan-Backed and Structured Securities																					
1499999. U.S. States, Territories - Other Loan-Backed and Structured Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
1799999.	Total - U.S. States, Territories & Possessions (Direct and Guaranteed)					0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
U.S. Political Subdivisions of States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																					
1899999.	U.S. Political Subdivisions of States, Territories & Possessions - Issuer Obligations					0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
U.S. Political Subdivisions of States, Territories & Possessions (Direct and Guaranteed) - Residential Mortgage-Backed Securities																					
1999999.	U.S. Political Subdivisions - Residential Mortgage-Backed Securities					0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
U.S. Political Subdivisions of States, Territories & Possessions (Direct and Guaranteed) - Commercial Mortgage-Backed Securities																					
2099999.	U.S. Political Subdivisions - Commercial Mortgage-Backed Securities					0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
U.S. Political Subdivisions of States, Territories & Possessions (Direct and Guaranteed) - Other Loan-Backed and Structured Securities																					
2199999.	U.S. Political Subdivisions - Other Loan-Backed and Structured Securities					0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2499999.	Total - U.S. Political Subdivisions of States, Territories & Possessions					0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Residential Mortgage-Backed Securities																					
2699999.	U.S. Special Revenue - Residential Mortgage-Backed Securities					0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Commercial Mortgage-Backed Securities																					
2799999.	U.S. Special Revenue - Commercial Mortgage-Backed Securities					0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Other Loan-Backed and Structured Securities																					
2899999.	U.S. Special Revenue - Other Loan-Backed and Structured Securities					0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
3199999.	Total - U.S. Special Revenue & Special Assessment Obligations					0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																					
007634 AA 6	AEGON NV BONDS				2FE	48,008	116.459	56,809	50,000	49,083		165			5.750	6.209	JD	128	2,875	04/30/2008.	12/15/2020.
008117 AG 8	AETNA, INC.				2FE	35,224	123.551	37,768	31,000	33,236		(220)			7.250	6.070	FA	849	2,248	05/22/2003.	08/15/2023.
010392 EC 8	ALABAMA POWER CO.				1FE	25,188	114.750	28,978	25,000	25,000					5.700	5.646	FA	538	1,425	04/14/2004.	02/15/2033.
013817 AJ 0	ALCOA INC.				3FE	53,516	98.077	45,875	50,000	52,971		(544)			5.900	5.512	JJ	1,229	2,950	10/19/2012.	01/01/2027.
013817 AJ 0	ALCOA INC.				3FE	49,712	98.077	45,875	50,000	49,740		15			5.900	5.962	FA	1,229	2,950	10/08/2013.	02/01/2027.
020002 AQ 4	ALLSTATE CORP.				1FE	38,400	107.426	45,006	40,000	38,822		43			5.350	5.629	JD	178	2,140	11/28/2003.	06/01/2033.
02006D CG 4	ALLY FINL INC.				3FE	50,000	100.639	49,897	50,000	50,000					4.600	4.600	MTHY.	102	2,300	09/27/2013.	09/15/2018.
02209S AH 6	ALTRIA GROUP INC.				2FE	78,310	156.022	81,993	50,000	77,265		(1,045)			10.200	6.512	FA	2,054	5,100	10/04/2013.	02/06/2039.
023135 AJ 5	AMAZON COM INC.				2FE	47,610	96.750	48,373	50,000	48,010		268			2.500	3.176	MN	111	1,250	11/04/2014.	11/29/2022.
025816 BK 4	AMERICAN EXPRESS CO.				2FE	24,995	97.870	24,467	25,000	24,995		0			3.625	3.627	JD	65	453	08/18/2015.	12/05/2024.
02765U DC 5	AMERICAN MUNICIPAL POWER				1FE	11,655	109.828	11,681	10,000	11,486		(169)			6.424	5.511	FA	243	642	02/05/2013.	02/15/2032.
031162 BK 5	AMGEN INC.				2FE	51,662	103.503	51,360	50,000	51,588		(31)			5.150	4.930	MN	329	2,575	11/05/2013.	11/15/2041.
032511 AN 7	ANADARKO PETROLEUM CORP.				2FE	25,428	114.674	23,010	22,000	25,059		(154)			7.200	5.681	MS	466	1,584	08/05/2013.	03/15/2029.
035242 AA 4	ANHEUSER BUSCH INBEV				1FE	24,051	95.970	23,992	25,000	24,193		95			2.625	3.115	JJ	299	656	02/13/2014.	01/17/2023.
037411 BC 8	APACHE CORP.				2FE	49,650	93.032	39,500	50,000	49,927		16			4.250	4.290	JJ	980	2,125	02/26/2013.	01/15/2044.
037411 AW 5	APACHE CORP.				2FE	53,878	84.790	42,149	50,000	53,797		(81)			5.100	4.584	MS	850	2,550	10/28/2014.	09/01/2040.
037833 AK 6	APPLE COMPUTER INC.				1FE	24,862	97.430	24,359	25,000	24,878		15			2.400	2.475	MN	97	600	03/31/2015.	05/03/2023.
038222 AG 0	APPLIED MATERIALS INC.				1FE	53,463	108.887	54,038	50,000	53,315		(62)			5.850	5.366	JD	130	2,925	09/24/2013.	06/15/2041.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
03938L AP 9	ARCELORMITTAL				3FE	24,720	100.154	17,063	25,000	25,000		13			7.000	7.092	AO	422	1,938	09/20/2011.	10/15/2039.
03938L AQ 7	ARCELORMITTAL NOTE				3FE	23,726	104.833	19,969	25,000	23,819		62			5.250	6.049	FA	617	1,500	06/08/2012.	08/05/2020.
039483 AM 4	ARCHER DANIELS				1FE	26,594	130.009	31,823	25,000	26,050		(58)			7.500	6.962	MS	552	1,875	01/01/2001.	03/01/2027.
039483 AT 9	ARCHER DANIELS				1FE	35,000	117.500	41,456	35,000	35,000					5.935	5.703	AO	519	2,077	12/02/2003.	10/01/2032.
046353 AG 3	ASTRAZENECA PLC				1FE	24,470	93.250	23,313	25,000	24,486		10			4.000	4.128	MS	286	1,000	07/28/2014.	09/18/2042.
001957 AW 9	AT & T CORP GLOBAL NOTES				2FE	25,000	112.538	27,897	25,000	25,000					6.500	6.500	MS	478	1,625	01/01/1999.	03/15/2029.
00206R AJ 1	AT & T, INC.				2FE	74,519	113.709	80,480	75,000	74,856		53			5.500	5.585	FA	1,719	4,125	04/22/2008.	02/01/2018.
04650N AB 0	AT & T INC				2FE	28,852	98.380	28,530	29,000	28,857		3			5.350	5.386	MS	517	1,552	09/30/2013.	09/01/2040.
054303 BA 9	AVON PRODUCTS INC.				3FE	49,926	69.000	34,500	50,000	49,935		7			5.000	5.020	MS	850	2,688	05/19/2014.	03/15/2023.
059165 DX 5	BALTIMORE GAS & ELECTRIC				1FE	38,650	106.268	44,334	40,000	38,949		35			5.200	5.434	JD	92	2,080	03/14/2005.	06/15/2033.
05949Q BD 6	BANC AMERICA				6FE	14,592	100.000	14,180	14,592	14,170					6.000	6.060	MTHY.	73	1,024	03/21/2006.	03/25/2036.
06050W GL 3	BANK AMER CORP				2FE	49,900	95.560	47,782	50,000	49,992		92			4.000	4.013	AO	422	1,917	11/06/2014.	10/15/2038.
06051G FP 9	BANK AMER CORP				2FE	49,915	97.380	48,689	50,000	49,918		4			3.950	3.971	AO	384	988	05/07/2015.	04/21/2025.
064159 DD 5	BANK NOVA SCOTIA BC				1FE	25,000	101.000	25,240	25,000	25,000					3.750	4.385	JJ	393	938	01/30/2014.	01/30/2029.
059438 AH 4	BANC ONE CORP				2FE	25,300	128.128	25,393	20,000	21,472		(313)			7.625	5.584	AO	322	1,525	04/29/2003.	10/15/2026.
06050X VF 7	BANK OF AMERICA				2FE	19,850	100.036	19,722	20,000	20,000					5.250	5.324	MTHY.	47	1,050	11/29/2010.	08/15/2025.
06741T QX 8	BARCLAYS BANK PLC				1FE	25,000	92.833	23,454	25,000	25,000					3.250	4.504	AO	212	813	03/25/2013.	03/27/2033.
06849R AK 8	BARRICK NA FINANCE LLC				2FE	26,050	69.170	18,003	25,000	26,026		(16)			5.750	5.458	MN	240	1,438	10/23/2014.	05/01/2043.
071813 AX 7	BAXTER INTL				2FE	91,420	124.655	90,217	75,000	90,448		(402)			6.250	4.722	JD	391	4,688	09/16/2013.	12/01/2037.
071813 BF 5	BAXTER INTL INC				2FE	24,862	92.150	23,037	25,000	24,870		9			2.400	2.482	FA	227	300	02/27/2015.	08/15/2022.
075896 AB 6	BED BATH & BEYOND INC				2FE	46,467	89.280	44,639	50,000	46,467					4.915	5.528	JD	1,024		12/28/2015.	08/01/2034.
076059 GJ 7	BEDFORD CNTY PA				2FE	25,000	101.000	25,361	25,000	25,000					3.000	3.000	MS	250	356	02/12/2015.	09/01/2027.
07786D AA 4	BELL ATLANTIC PENNSYLVANIA				2FE	27,563	103.221	26,815	25,000	26,708		(90)			6.000	5.264	JD	120	1,500	06/16/2003.	12/01/2028.
07786D AA 4	BELL ATLANTIC PENNSYLVANIA				2FE	35,000	103.221	37,540	35,000	35,000					6.000	6.000	JD	180	2,100	10/30/2003.	12/01/2028.
07786D AA 4	BELL ATLANTIC PENNSYLVANIA				2FE	12,285	103.221	12,871	12,000	12,191		(11)			6.000	5.815	JD	60	720	12/27/2004.	12/01/2028.
079860 AD 4	BELLSOUTH CORP				2FE	24,947	111.170	27,561	25,000	24,987		3			6.875	6.893	AO	363	1,719	04/29/2009.	10/15/2031.
079867 AW 7	BELLSOUTH TELECOMM				2FE	46,000	114.777	54,747	50,000	46,829		153			6.375	7.152	JD	266	3,188	06/04/2009.	06/01/2028.
084664 BT 7	BERKSHIRE HATHAWAY FIN				1FE	49,965	99.090	50,850	50,000	49,974		4			3.000	3.009	MN	192	1,500	10/31/2013.	05/15/2022.
084670 BJ 6	BERKSHIRE HATHAWAY INC				1FE	48,955	102.000	50,944	50,000	49,109		103			3.000	3.270	FA	583	1,500	02/11/2014.	02/11/2023.
093662 AE 4	BLOCK FINANCIAL LLC				2FE	51,750	102.989	53,066	50,000	51,275		(151)			5.500	5.058	MN	458	2,750	11/13/2012.	11/01/2022.
118230 AC 5	BUCKEYE PARTNERS				2FE	82,913	110.582	68,383	75,000	82,462		(232)			6.750	5.846	FA	1,913	5,063	09/16/2013.	08/15/2033.
12189L AH 4	BURLINGTON NTHN SANTA FE				2FE	25,000	100.010	25,065	25,000	25,000					3.050	3.050	MS	225	763	04/22/2014.	03/15/2022.
124845 AF 5	CBS INC				2FE	34,725	114.778	34,999	30,000	32,479		(262)			7.125	5.801	MN	356	2,138	05/07/2003.	11/01/2023.
12612W AB 0	CNF INC				5FE	76,185	101.831	45,544	75,000	76,108		(32)			6.700	6.558	MN	838	5,025	09/16/2013.	05/01/2034.
126408 GP 2	CSX CORP				2FE	34,288	126.921	33,781	26,000	33,839		(186)			7.200	5.152	AO	484	1,937	08/05/2013.	04/01/2038.
126650 BZ 2	CVS CAREMARK CORP				2FE	46,738	97.430	46,767	48,000	46,755		17			3.153	2.750	JD	110	660	07/22/2015.	12/01/2022.
143658 AH 5	CARNIVAL CORP				2FE	82,600	116.710	87,053	75,000	81,864		(378)			6.650	5.611	JJ	2,300	4,988	09/16/2013.	01/15/2028.
144285 AK 9	CARPENTER TECHNOLOGY				2FE	24,746	99.443	24,019	25,000	24,791		23			4.450	4.583	MS	371	1,113	09/20/2013.	03/01/2023.
149123 BD 2	CATERPILLAR INC				1FE	70,000	129.876	62,820	50,000	64,812		(1,787)			8.000	3.345	FA	1,511	4,000	11/27/2012.	02/15/2023.
14912H RP 7	CATERPILLAR FINL SVCS				1FE	25,000	96.130	24,033	25,000	25,000					2.200	2.200	MS	162	269	03/19/2015.	03/15/2021.
14916R AD 6	CATHOLIC HEALTH INITIATIVE				1FE	50,518	95.130	47,564	50,000	50,508		(10)			4.350	4.286	MN	363	2,175	09/05/2014.	11/01/2042.
165069 AQ 8	CHESAPEAKE & POTOMAC TELEPHONE				2FE	64,800	125.532	57,410	45,000	62,659		(747)			8.300	4.726	FA	1,556	3,735	11/27/2012.	08/01/2031.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
165087 AL 1	CHESAPEAKE & POTOMAC TELEPHONE				2FE	123,400	124.657	122,331	100,000	121,066		(976)			8.375	6.075	AO	2,094	8,375	08/26/2013.	10/01/2029.
167505 NG 7	CHICAGO ILLINOIS BRD ED				3FE	50,000	85.770	42,869	50,000	50,000					6.319	6.319	MN	527	3,160	04/14/2014.	11/01/2029.
167486 HN 2	CHICAGO ILLINOIS SERVICE DEPT				3FE	13,939	95.169	13,636	15,000	14,003		16			6.257	6.821	JJ	469	939	04/19/2011.	07/01/2040.
125509 BH 1	CIGNA CORP				2FE	86,850	118.809	86,948	75,000	86,120		(303)			6.150	4.991	MN	589	4,613	09/17/2013.	11/15/2036.
171875 AD 9	CINCINNATI BELL TELEPHONE CO				3FE	48,700	90.500	45,250	50,000	48,812		58			6.300	6.578	JD	263	3,150	03/31/2014.	12/01/2028.
172062 AE 1	CINCINNATI FINL CORP				2FE	28,564	113.000	28,366	25,000	28,353		(108)			6.125	5.006	MN	255	1,531	04/21/2014.	11/01/2034.
17248R AJ 5	CINGULAR WIRELESS				2FE	53,000	123.895	61,150	50,000	52,273		(80)			7.125	6.654	JD	158	3,563	02/11/2003.	12/15/2031.
17275R AF 9	CISCO SYSTEMS INC				1FE	112,227	110.404	117,537	100,000	111,728		(255)			5.500	4.686	JJ	2,536	5,500	09/17/2013.	01/15/2040.
172967 GK 1	CITIGROUP INC				2FE	48,264	100.322	51,144	50,000	48,595		169			4.050	4.527	JJ	849	2,025	08/27/2013.	07/30/2022.
172967 DR 9	CITIGROUP INC				2FE	112,689	114.000	114,098	100,000	112,215		(320)			6.125	5.162	FA	2,144	6,125	03/31/2014.	08/25/2036.
1730T0 S9 1	CITIGROUP FDG INC				2FE	50,000	96.090	48,048	50,000	50,000					4.000	4.144	MJSD	22	2,000	06/27/2014.	06/27/2034.
18571P AR 6	CLERMONT COUNTY OHIO PORT AUTHORITY				1FE	25,514	100.817	27,182	25,000	25,466		(16)			5.750	5.578	JD	120	1,438	12/06/2013.	12/01/2033.
186352 QD 5	CLEVELAND AIRPORT				2FE	30,000	100.262	32,955	30,000	30,000					5.000	4.999	JJ	750	1,500	09/13/2013.	01/01/2030.
186406 GP 3	CLEVELAND STATE UNIVERSITY				1FE	50,063	102.292	55,543	50,000	50,058		(2)			5.000	4.990	JD	208	2,500	09/13/2013.	06/01/2037.
126117 AH 3	CNA FINANCIAL				2FE	30,300	116.363	32,634	30,000	30,000					6.950	6.854	JJ	961	2,085	01/01/1999.	01/01/2018.
191219 BB 9	COCA COLA ENTERPRISE				1FE	11,000	117.644	10,867	10,000	10,690		(310)			7.125	6.124	FA	297	713	11/15/2001.	08/01/2017.
191219 BE 3	COCA-COLA ENTERPRISE				1FE	48,600	126.828	49,470	40,000	45,441		(321)			6.750	5.208	MS	795	2,700	07/01/2003.	09/15/2028.
191219 AW 4	COCA COLA ENTERPRISE				1FE	64,431	125.987	65,409	50,000	62,631		(918)			7.000	4.078	AO	875	3,500	12/23/2013.	10/01/2026.
191216 BE 9	COCA COLA COMPANY				1FE	24,993	103.000	25,867	25,000	24,994		1			3.200	3.203	MN	133	800	03/10/2014.	11/01/2023.
19416Q EG 1	COLGATE PALMOLIVE CO				1FE	50,869	104.000	51,976	50,000	50,697		(79)			3.250	3.045	MS	478	1,625	04/21/2014.	03/15/2024.
194301 JR 0	COLLEGE PARK GA BUSINESS & INDL DEV				1FE	51,251	97.450	48,725	50,000	50,524		(727)			4.250	4.049	MS	708	1,423	01/12/2015.	09/01/2032.
20030N AC 5	COMCAST CORP				1FE	27,125	128.019	27,216	21,000	26,717		(209)			7.050	4.732	MS	436	1,481	11/05/2013.	03/15/2033.
20030N BF 7	COMCAST CORP				1FE	24,095	99.350	24,838	25,000	24,229		90			2.850	3.322	JJ	329	713	02/13/2014.	01/15/2023.
20825C AF 1	CONOCOPHILLIPS				1FE	23,755	120.632	24,330	24,000	23,824		9			5.900	5.981	AO	299	1,416	04/30/2009.	10/15/2032.
209111 EH 2	CONSOLIDATED EDISON				1FE	30,843	111.766	33,182	30,000	30,625		(23)			5.300	5.114	MS	530	1,590	07/29/2005.	03/01/2035.
21036P AK 4	CONSTELLATION BRANDS INC				1FE	25,000	100.010	25,063	25,000	25,000					3.750	3.750	MN	156	938	04/29/2014.	05/01/2021.
214381 JG 1	COOK COUNTY IL SCHOOL DISTRICT				1FE	40,697	102.437	42,012	40,000	40,000					5.700	5.473	JD	190	2,280	09/29/2009.	12/01/2025.
215021 NR 3	COOK COUNTY IL SCHOOL DISTRICT NO. 144				2FE	53,446	103.000	51,489	50,000	53,207		(121)			5.250	4.699	JD	219	2,625	10/20/2014.	12/01/2033.
227705 GE 4	CROSWELL & LEXINGTON MI COMMUNITY SCH OOL				1FE	25,438	104.109	26,526	25,000	25,000		(50)			5.450	5.215	MN	227	1,363	09/22/2009.	05/01/2022.
232263 HY 2	CUYAHOGA COUNTY OHIO ECONOMIC DEVELOPMENT				1FE	30,437	92.362	31,423	30,000	30,271		(17)			5.250	5.143	JD	131	1,575	11/07/2013.	12/01/2037.
23338V AA 4	DTE ELECTRIC CO				1FE	51,422	94.479	48,621	50,000	51,332		(28)			4.000	3.840	AO	500	2,000	03/26/2013.	04/01/2043.
234667 JK 0	DALLAS COUNTY HOSPITAL DISTRICT				1FE	25,902	112.093	28,735	25,000	25,593		(41)			5.421	5.129	FA	512	1,355	09/17/2009.	08/15/2029.
237194 AE 5	DARDEN RESTAURANTS				3FE	74,109	95.524	73,221	75,000	74,151		21			6.000	6.099	FA	1,700	4,500	08/21/2013.	08/15/2035.
244199 BF 1	DEERE & CO				1FE	50,410	92.627	47,849	50,000	50,385		(8)			3.900	3.853	JD	119	1,950	03/26/2013.	06/09/2042.
244199 BF 1	DEERE & CO				1FE	24,512	95.600	23,900	25,000	24,526		9			3.900	4.014	JD	60	975	07/09/2014.	06/09/2042.
24668P AE 7	DELHAIZE GROUP				2FE	54,881	104.000	52,170	50,000	54,786		(95)			5.700	5.022	AO	713	2,850	11/05/2014.	10/01/2040.
24702R AM 3	DELL INC				3FE	63,900	69.184	43,353	60,000	63,625		(74)			5.400	4.972	MS	1,000	3,240	12/06/2011.	09/10/2040.
24702R AM 3	DELL INC				3FE	44,029	69.184	36,173	50,000	44,251		93			5.400	6.322	MS	832	2,700	03/26/2013.	09/10/2040.
24702R AQ 4	DELL INC				3FE	24,788	91.393	24,250	25,000	24,846		24			4.625	4.754	AO	289	1,156	04/12/2013.	04/01/2021.
25271C AN 2	DIAMOND OFFSHORE DRILL				2FE	48,376	59.660	29,996	50,000	48,414		26			4.875	5.090	MN	406	2,438	10/23/2014.	11/01/2043.
25459H AQ 8	DIRECTV HOLDINGS				2FE	74,889	106.994	79,714	75,000	74,893		2			6.350	6.362	MS	1,402	4,763	09/17/2013.	03/15/2040.
257867 AG 6	DONNELLEY RR & SONS CO				3FE	28,800	88.480	24,600	30,000	30,000					6.625	6.955	AO	450	1,988	03/27/2002.	04/15/2029.
257867 AG 6	DONNELLEY RR & SONS CO				3FE	21,900	88.480	16,400	20,000	20,000					6.625	5.906	AO	249	1,325	04/15/2003.	04/15/2029.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
260543 BC 6	DOW CHEMICAL				2FE	12,550	131.875	12,859	10,000	11,123		(160)			8.850	6.446	MS	261	885	07/16/2003.	09/15/2021.
260543 CG 6	DOW CHEMICAL CO				2FE	49,024	91.291	44,259	50,000	49,068		18			4.375	4.495	MN	280	2,188	03/26/2013.	11/15/2042.
26054L G6 4	DOW CHEMICAL CO				2FE	25,000	98.660	24,664	25,000	25,000					4.000	4.000	FA	344		08/31/2015.	08/15/2025.
260543 CK 7	DOW CHEMICAL CO				2FE	47,063	90.250	45,126	50,000	47,063					4.250	4.724	AO	531		11/19/2015.	10/01/2034.
260543 CK 7	DOW CHEMICAL CO				2FE	47,125	90.250	45,126	50,000	47,125					4.250	4.715	AO	532		12/22/2015.	10/01/2034.
264399 DK 9	DUKE ENERGY CORP				1FE	14,550	114.347	18,020	15,000	14,691		15			6.000	6.235	JD	75	900	03/19/2003.	12/01/2028.
264399 DK 9	DUKE ENERGY CORP				1FE	27,000	114.347	30,034	25,000	26,344		(70)			6.000	5.417	JD	125	1,500	06/19/2003.	12/01/2028.
263534 BG 3	E. I. DUPONT				1FE	86,640	124.285	87,560	76,000	84,289		(479)			6.500	5.270	JJ	2,278	4,940	05/28/2010.	01/15/2028.
268648 AN 2	EMC CORP				1FE	24,948	81.380	20,345	25,000	24,956		5			3.375	3.403	JD	70	844	12/12/2014.	06/01/2023.
278642 AK 9	EBAY INC				2FE	49,509	98.400	49,201	50,000	49,543		35			2.875	3.044	FA	599	719	02/18/2015.	08/01/2021.
278865 AM 2	ECOLAB INC				2FE	81,752	111.597	82,031	75,000	81,454		(124)			5.500	4.907	JD	264	4,125	09/17/2013.	12/08/2041.
532457 AM 0	ELI LILLY				1FE	35,175	131.963	38,745	30,000	32,984		(238)			7.125	5.729	JD	119	2,138	08/08/2003.	06/01/2025.
532457 AM 0	ELI LILLY				1FE	58,125	131.963	64,575	50,000	54,661		(376)			7.125	5.799	JD	356	3,563	09/10/2003.	06/01/2025.
292505 AK 0	ENCANA CORP				2FE	48,750	98.754	33,103	50,000	48,824		21			5.150	5.319	MN	329	2,575	05/29/2012.	11/15/2041.
294429 AG 0	EQUIFAX INC				2FE	32,225	113.000	28,155	25,000	32,133		(92)			7.000	4.862	JJ	875	875	03/09/2015.	07/01/2037.
29736R AA 8	ESTEE LAUDER NOTES				1FE	25,000	111.945	29,405	25,000	25,000					5.750	5.724	AO	303	1,438	04/16/2004.	10/15/2033.
30231G AJ 1	EXXON MOBIL CORP				1FE	24,876	98.460	24,616	25,000	24,877		2			2.479	2.397	MS	191	300	07/22/2015.	03/06/2022.
303901 AE 2	FAIRFAX FINANCIAL HOLDINGS				2FE	27,182	106.122	28,248	25,000	27,103		(41)			7.750	6.991	JJ	893	1,938	09/30/2013.	07/15/2037.
31331V HD 1	FEDERAL FARM CREDIT BANK				1FE	51,125	114.188	61,330	50,000	50,817		(56)			5.300	5.101	FA	928	2,650	06/03/2009.	08/25/2026.
31331Y K9 0	FEDERAL FARM CREDIT BANK				1FE	50,239	111.277	61,035	50,000	50,181		(10)			5.270	5.230	MN	439	2,635	07/24/2009.	05/01/2029.
316773 CH 1	FIFTH THIRD BANCORP				2FE	71,625	140.125	70,175	50,000	70,467		(485)			8.250	5.149	MS	1,375	4,125	03/26/2013.	03/01/2038.
316773 CH 1	FIFTH THIRD BANCORP				2FE	66,460	140.125	70,175	50,000	65,631		(345)			8.250	5.737	MS	1,375	4,125	07/09/2013.	03/01/2038.
33766J AF 0	FIRSTENERGY SOLUTIONS				2FE	31,443	105.844	28,306	30,000	31,396		(24)			6.800	6.416	FA	771	2,040	09/30/2013.	08/15/2039.
341081 EQ 6	FLORIDA POWER & LIGHT				1FE	36,777	119.480	41,460	35,000	36,387		(45)			5.625	5.281	AO	492	1,969	03/14/2005.	04/01/2034.
341081 ET 0	FLORIDA POWER & LIGHT				1FE	22,974	109.234	27,577	25,000	23,238		50			4.950	5.551	JD	103	1,238	03/30/2010.	06/01/2035.
34440T BS 1	FOLSOM CORDOVA CA				1FE	26,656	107.506	28,823	25,000	25,000		(6)			7.388	7.012	AO	462	1,847	11/03/2009.	10/01/2029.
345370 BP 4	FORD MOTOR COMPANY				2FE	58,800	123.827	71,827	60,000	59,182		46			7.500	7.685	FA	1,875	4,500	06/03/2003.	08/01/2026.
345370 BN 9	FORD MOTOR COMPANY				2FE	29,925	117.619	35,075	30,000	29,968		6			7.125	7.152	MN	273	2,138	11/30/2010.	11/15/2025.
34540T EK 4	FORD MOTOR COMPANY				2FE	25,000	100.338	25,015	25,000	25,000					3.000	3.000	MS	210	750	04/04/2013.	12/20/2018.
345370 BW 9	FORD MOTOR COMPANY				2FE	36,043	145.490	34,697	25,000	35,846		(101)			9.980	6.663	FA	943	2,495	09/30/2013.	02/15/2047.
35671D AZ 8	FREEPORT MCMORAN COPPER & GOLD				2FE	48,973	57.000	28,500	50,000	49,167		99			3.875	4.148	MS	570	1,938	02/14/2014.	03/15/2023.
35671D BC 8	FREEPORT MCMORAN COPPER & GOLD				2FE	52,725	53.170	26,587	50,000	52,681		(44)			5.450	5.085	MS	802	2,725	11/05/2014.	03/15/2043.
36962G 3P 7	GENERAL ELECTRIC CAP CORP				1FE	28,163	115.911	36,930	30,000	28,374		33			5.875	6.334	JJ	818	1,763	03/14/2008.	01/14/2038.
36962G XZ 2	GENERAL ELECTRIC CORP				1FE	29,809	126.593	39,134	30,000	29,920		9			6.750	6.800	MS	596	2,025	03/27/2002.	03/15/2032.
36962G 3A 0	GENERAL ELECTRIC CORP				1FE	51,625	119.463	62,847	50,000	51,500		(34)			6.150	5.902	FA	1,230	3,075	12/06/2011.	08/07/2037.
36966T BZ 4	GENERAL ELECTRIC CAP CORP				1FE	29,985	108.700	29,826	26,000	29,720		(109)			5.500	4.431	AO	302	1,430	04/16/2013.	04/15/2036.
36966T JH 6	GENERAL ELECTRIC CAP CORP				1FE	50,000	99.801	49,213	50,000	50,000					4.250	4.250	MN	803	2,125	07/29/2013.	05/18/2033.
36966T JS 2	GENERAL ELECTRIC CAP CORP				1FE	50,000	100.920	50,541	50,000	50,000					4.250	4.250	MS	626	2,125	09/27/2013.	09/15/2028.
370334 BJ 2	GENERAL MILLS INC				2FE	118,300	110.000	109,802	100,000	117,882		(418)			5.400	4.215	JD	240	5,400	03/10/2015.	06/15/2040.
373298 BR 8	GEORGIA PACIFIC CORP				2FE	98,625	133.522	97,937	75,000	96,109		(1,043)			7.750	4.922	MN	743	5,813	07/08/2013.	11/15/2029.
38141G CU 6	GOLDMAN SACHS GROUP INC				2FE	40,300	115.324	47,120	40,000	40,000					6.125	6.069	FA	900	2,450	10/16/2003.	02/15/2033.
38141G CU 6	GOLDMAN SACHS GROUP INC				2FE	25,813	115.324	29,450	25,000	25,376		(35)			6.125	5.889	FA	604	1,531	04/14/2004.	02/15/2033.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
38141G ES 9	GOLDMAN SACHS GROUP INC				2FE	47,500	106.987	55,930	50,000	49,024		156			5.950	6.402	JJ	1,372	2,975	07/11/2007.	01/15/2027.
38143V AA 7	GOLDMAN SACHS GROUP INC				3FE	48,849	100.900	58,495	50,000	48,972		28			6.345	6.538	FA	1,199	3,173	11/29/2010.	02/15/2034.
38141E Z6 9	GOLDMAN SACHS GROUP INC				2FE	25,000	104.743	26,495	25,000	25,000					4.750	4.750	MTHY.	53	1,188	05/12/2011.	05/15/2022.
38143C CN 9	GOLDMAN SACHS GROUP INC				2FE	49,995	92.276	48,588	50,000	50,000					4.000	4.001	MTHY.	89	2,000	05/20/2013.	05/15/2033.
38143C DJ 7	GOLDMAN SACHS GROUP INC				2FE	25,000	98.649	24,299	25,000	25,000					4.500	4.500	MTHY.	50	1,125	07/29/2013.	08/15/2033.
362320 BA 0	GTE CORP				2FE	39,300	113.527	47,792	40,000	39,507		22			6.940	7.085	AO	586	2,776	01/01/2001.	04/01/2028.
362333 AJ 5	GTE FLORIDA INC				1FE	32,227	106.650	31,806	28,000	31,811		(210)			6.860	5.353	FA	800	1,921	07/09/2013.	02/01/2028.
406216 BA 8	HALLIBURTON CO				1FE	47,883	99.444	47,646	50,000	47,978		40			4.500	4.775	MN	288	2,250	09/19/2013.	11/15/2041.
406792 2U 4	HAMDEN CT TXBL G/O				2FE	103,000	102.000	101,844	100,000	102,662		(338)			5.200	5.004	FA	1,964	2,239	03/31/2015.	08/15/2044.
407837 CT 8	HAMILTON OH WASTE WATER SYSTEM				1FE	25,719	107.818	27,131	25,000	25,200		(81)			6.620	6.230	AO	414	1,655	09/14/2009.	10/01/2039.
416515 AV 6	HARTFORD FINANCIAL GROUP				2FE	48,712	110.000	55,079	50,000	50,000					6.000	6.340	JJ	1,383	3,000	07/22/2008.	01/15/2019.
428236 BR 3	HEWLETT PACKARD CO				2FE	57,875	87.310	43,657	50,000	57,726		(149)			6.000	4.929	MS	883	3,000	03/09/2015.	09/15/2041.
431116 AC 6	HIGHMARK INC				2FE	51,500	100.010	50,028	50,000	51,463		(25)			6.125	5.900	MN	391	3,063	07/22/2014.	05/15/2041.
432848 AS 8	HILTON HOTEL CORP				4Z	30,300	108.910	32,025	30,000	30,032		(26)			7.500	7.399	JD	100	2,250	01/01/1999.	12/01/2017.
442348 P3 6	HOUSTON TEXAS AIRPORT SYSTEM				1FE	36,737	107.010	35,402	30,000	35,743		(993)			6.880	5.618	JJ	1,032	2,064	12/17/2012.	01/01/2028.
40428H PB 2	HSBC USA INC				1FE	49,988	108.029	54,526	50,000	50,000					5.000	5.003	MS	653	2,500	04/11/2011.	09/27/2027.
459200 AM 3	IBM CORP				1FE	25,781	129.265	32,177	25,000	25,452		(34)			7.000	6.735	MN	297	1,750	01/01/2001.	10/01/2025.
459200 BB 6	IBM CORP				1FE	39,900	121.129	47,676	40,000	40,000					5.875	5.892	JD	209	2,350	07/30/2003.	11/29/2032.
45138L AN 3	IDAHO POWER CORP				1FE	50,000	109.962	56,467	50,000	50,000					5.500	5.500	AO	688	2,750	01/22/2004.	04/01/2033.
45138L AN 3	IDAHO POWER CORP				1FE	30,300	109.962	33,880	30,000	30,000					5.500	5.431	AO	413	1,650	01/27/2004.	04/01/2033.
45138L AN 3	IDAHO POWER CORP				1FE	41,904	109.962	45,174	40,000	41,467		(52)			5.500	5.174	AO	550	2,200	07/29/2005.	04/01/2033.
45138L AY 9	IDAHO POWER CORP				1FE	54,000	102.923	53,554	50,000	53,693		(82)			4.850	4.358	FA	916	2,425	12/06/2011.	08/15/2040.
454614 AK 4	INDIANA BELL TELEPHONE INC				2FE	23,450	116.697	24,649	20,000	22,166		(141)			7.300	5.924	FA	552	1,460	05/07/2003.	08/15/2026.
458140 AP 5	INTEL CORP				1FE	89,313	93.299	96,571	100,000	89,750		181			4.265	4.945	JD	189	4,250	09/17/2013.	12/15/2042.
460146 AP 8	INTERNATIONAL PAPER CO				2FE	47,730	116.637	52,085	45,000	46,318		(108)			6.875	6.436	MN	516	3,094	12/10/1998.	11/10/2023.
459200 HF 1	INTL BUS MACHS CORP				1FE	24,875	93.540	23,385	25,000	24,879		3			4.000	4.030	JD	31	1,000	07/28/2014.	06/20/2042.
46132F AC 4	INVESCO FINANCE PLC				1FE	26,248	100.217	26,915	25,000	25,860		(37)			5.375	5.049	JD	116	1,344	12/18/2013.	11/30/2043.
46627B BX 8	J.P. MORGAN CHASE				2FE	10,000	100.111	10,013	10,000	10,000					5.250	5.249	MS	155	525	09/07/2005.	09/15/2018.
46625H HU 7	J P MORGAN CHASE				1FE	29,382	106.632	31,825	30,000	29,689		62			4.250	4.512	AO	269	1,275	01/10/2011.	10/15/2020.
46625H HS 2	J P MORGAN CHASE				1FE	34,636	108.339	37,358	35,000	34,792		38			4.400	4.538	JJ	680	1,540	04/26/2011.	07/22/2020.
46625H JJ 0	J P MORGAN CHASE				2FE	24,803	98.280	24,571	25,000	24,823		21			3.375	3.484	MN	141	844	11/17/2014.	05/01/2023.
46625H JZ 4	J P MORGAN CHASE & CO				2FE	49,866	99.720	49,862	50,000	49,870		4			4.125	4.154	JD	92	1,031	06/29/2015.	12/15/2026.
48126D W4 7	J P MORGAN CHASE & CO				1FE	48,875	95.200	47,600	50,000	48,895		20			4.265	3.500	JD	92	875	07/23/2015.	06/12/2033.
472319 AE 2	JEFFERIES GROUP INC				2FE	52,336	104.624	51,548	50,000	51,944		(120)			6.450	5.967	JD	118	3,225	09/21/2012.	06/06/2027.
472319 AM 4	JEFFERIES GROUP				2FE	50,604	103.394	46,233	50,000	50,587		(8)			6.500	6.400	JJ	1,453	3,250	11/07/2013.	01/20/2043.
472319 AE 2	JEFFERIES GROUP INC				2FE	109,169	103.000	103,096	100,000	108,177		(510)			6.450	5.472	JD	500	6,450	02/05/2014.	06/08/2027.
472319 AL 6	JEFFERIES GROUP INC NOTE				2FE	26,553	99.210	24,803	25,000	26,466		(86)			5.125	4.176	JJ	573	641	04/28/2015.	01/20/2023.
478366 BB 2	JOHNSON CONTROLS				2FE	49,750	91.790	45,895	50,000	49,752		2			5.250	5.286	JD	219	1,313	11/24/2015.	12/01/2041.
478160 AL 8	JOHNSON & JOHNSON DEBENTURES				1FE	23,933	113.044	28,562	25,000	24,176		28			4.950	5.240	MN	155	1,238	12/31/2004.	05/15/2033.
478160 AL 8	JOHNSON & JOHNSON DEBENTURES				1FE	24,789	113.044	28,562	25,000	24,839		6			4.950	5.006	MN	155	1,238	01/31/2005.	05/15/2033.
478160 AL 8	JOHNSON & JOHNSON DEBENTURES				1FE	19,871	113.044	22,850	20,000	19,899		3			4.950	4.992	MN	133	990	02/25/2005.	05/15/2033.
481165 AH 1	JOY GLOBAL INC				2FE	80,796	105.402	65,151	75,000	80,479		(132)			6.625	6.002	MN	635	4,969	09/16/2013.	11/15/2036.

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
487836 BD 9	KELLOGG COMPANY				2FE	20,000	106.072	21,028	20,000	20,000					4.000		JD	36	800	01/18/2011.	12/15/2020.
49072B XA 5	KENT STATE UNIVERSITY				1FE	25,000	101.352	28,041	25,000	25,000					5.000	5.000	MN	208	1,250	09/16/2013.	05/01/2037.
494550 BN 5	KINDER MORGAN ENERGY PARTICLES				2FE	47,749	94.278	36,486	50,000	47,837		37			5.000	5.306	FA	944	2,500	08/05/2013.	08/15/2042.
499040 AL 7	KNIGHT RIDDER				5FE	19,696	76.990	10,800	20,000	19,794		10			6.875	7.000	MS	511	1,375	01/01/2001.	03/01/2029.
499040 AL 7	KNIGHT-RIDDER				5FE	37,625	76.990	18,900	35,000	36,566		(105)			6.875	6.281	MS	602	2,406	09/10/2003.	03/15/2029.
500255 AN 4	KOHLS CORP				2FE	39,950	100.733	41,429	40,000	40,000					6.000	6.008	JJ	890	2,400	04/26/2004.	01/15/2033.
500255 AQ 7	KOHLS CORP				2FE	59,095	113.300	57,511	50,000	58,525		(200)			6.875	5.517	JD	153	3,438	03/26/2013.	12/15/2037.
500255 AN 4	KOHLS CORP				2FE	52,080	100.733	51,786	50,000	51,950		(67)			6.000	5.641	JJ	1,600	3,000	12/18/2013.	01/15/2033.
501044 BZ 3	KROGER CO				2FE	99,020	123.175	97,193	75,000	96,320		(943)			7.500	4.825	AO	1,406	5,625	02/26/2013.	01/01/2031.
524660 AW 7	LEGGETT & PLATT INC				2FE	19,993	98.530	19,705	20,000	19,993					3.400	3.405	FA	257		12/08/2015.	08/15/2022.
525ESC CB 3	LEHMAN BROS, INC				6FE	12,549		1,061	12,549	1,061					5.400	5.790	MTHY.			08/04/2004.	03/20/2020.
525ESC 05 9	LEHMAN BROS, INC				6FE	30,584		2,263	30,854	2,263					7.000	7.000	MS			10/02/2007.	09/28/2037.
5394E8 BH 1	LLOYDS TSB BANK PLC				1FE	19,900	91.540	18,328	20,000	20,000		100			2.500	3.747	JAJO	86	375	02/18/2015.	10/30/2027.
53944X DM 4	LLOYDS TSB BANK				1FE	24,563	94.720	23,680	25,000	24,583		21			2.800	3.017	JD	62	350	08/14/2015.	11/29/2024.
539830 AW 9	LOCKHEED MARTIN CORP				2FE	47,885	115.394	45,445	40,000	47,402		(168)			5.720	4.460	JD	191	2,288	04/03/2013.	06/01/2040.
548661 CL 9	LOWE'S COMPANIES INC				1FE	63,313	115.631	59,317	50,000	62,253		(368)			5.800	4.050	AO	612	2,900	11/27/2012.	10/15/2036.
565849 AB 2	MARATHON OIL CO				2FE	62,416	91.130	45,565	50,000	61,501		(468)			6.800	4.740	MS	1,001	3,400	02/14/2014.	03/15/2032.
572852 C8 2	MARSHFIELD WI CORP				1FE	30,000	106.633	32,805	30,000	30,000					5.700	5.699	MS	570	1,710	03/25/2010.	03/01/2028.
573284 AJ 5	MARTIN MARIETTA MATERIALS INC				3FE	21,517	97.186	22,301	22,000	21,541		10			6.250	6.432	MN	229	1,375	10/08/2013.	05/01/2037.
574599 AY 2	MASCO CORP				3FE	24,688	102.001	25,250	25,000	24,705		9			6.500	6.616	FA	614	1,625	10/08/2013.	08/15/2032.
55262C AF 7	MBIA INC				3FE	37,600	95.050	38,000	40,000	38,315		76			6.625	7.126	AO	687	2,650	01/01/2001.	10/01/2028.
55262C AF 7	MBIA INC				3FE	24,125	95.050	23,750	25,000	24,386		29			6.625	6.915	AO	350	1,656	04/24/2002.	10/01/2028.
55262C AF 7	MBIA INC				3FE	20,025	95.050	17,100	18,000	19,369		(71)			6.625	5.773	AO	338	1,193	06/18/2003.	10/01/2028.
55262C AH 3	MBIA INC				2FE	38,369	100.324	33,950	35,000	35,000					6.400	3.166	FMAN.	219	2,240	06/25/2003.	08/15/2022.
55262C AH 3	MBIA INC				2FE	12,600	100.324	11,640	12,000	12,000					6.400	4.071	FMAN.	119	768	05/12/2004.	08/15/2022.
55262C AH 3	MBIA INC				2FE	10,100	100.324	9,700	10,000	10,000					6.400	5.908	FMAN.	100	640	06/08/2004.	08/15/2022.
55262C AH 3	MBIA INC				2FE	49,875	100.324	48,500	50,000	50,000					6.400	6.425	FMAN.	437	3,200	08/04/2006.	08/15/2022.
55262C AD 2	MBIA INC				3FE	25,000	99.625	25,250	25,000	25,000					7.150	7.149	JJ	824	1,788	08/27/2013.	07/15/2027.
55262C AD 2	MBIA INC				3FE	49,200	99.625	50,500	50,000	49,271		37			7.150	7.335	JJ	1,649	3,575	09/30/2013.	07/15/2027.
55262C AH 3	MBIA INC				3FE	50,000	100.324	49,000	50,000	50,000					6.400	6.400	FMAN.	409	3,200	09/30/2013.	08/15/2022.
577081 AT 9	MATTEL INC				2FE	24,981	105.898	26,003	25,000	25,000					4.350	4.359	AO	272	1,088	08/13/2011.	10/01/2020.
577081 AW 2	MATTEL INC				2FE	75,750	106.108	73,267	75,000	75,718		(13)			5.450	5.380	MN	689	4,088	09/16/2013.	11/01/2041.
577081 AW 2	MATTEL INC				2FE	55,438	97.690	48,845	50,000	55,281		(105)			5.450	4.732	MN	451	2,725	10/28/2014.	11/01/2041.
577081 AW 2	MATTEL INC				2FE	27,344	98.740	24,684	25,000	27,298		(45)			5.450	4.820	MN	227	1,363	03/10/2015.	11/01/2041.
577081 AW 2	MATTEL INC				2FE	51,299	97.640	48,845	50,000	51,299					5.450	5.264	MN	450		12/31/2015.	11/01/2041.
582834 AP 2	MEAD CORP				2FE	54,303	104.580	59,019	50,000	54,230		(38)			7.550	6.888	MS	1,258	3,775	09/30/2013.	03/01/2047.
583334 AB 3	MEADWESTVACO CORP				2FE	35,038	114.000	34,178	30,000	34,782		(173)			6.800	5.349	MN	261	2,040	07/22/2014.	11/15/2032.
589331 AE 7	MERCK & CO				1FE	18,500	116.164	24,986	20,000	18,993		50			5.950	6.540	JD	91	1,190	01/01/2001.	12/01/2028.
589331 AC 1	MERCK & CO				1FE	17,738	124.600	18,562	15,000	16,646		(117)			6.300	4.946	JJ	473	945	07/01/2003.	01/01/2026.
589331 AE 7	MERCK & CO				1FE	16,931	116.164	18,740	15,000	16,324		(72)			5.950	5.010	JD	83	893	06/28/2005.	12/01/2028.
59022C CS 0	MERRILL LYNCH & CO				2FE	25,000	111.418	26,072	25,000	25,000					5.700	5.698	MN	234	1,425	09/12/2011.	05/02/2017.
594918 AD 6	MICROSOFT CORP				1FE	48,934	109.631	56,760	50,000	49,229		29			5.200	5.343	JD	177	2,600	07/20/2009.	06/01/2039.
594918 AD 6	MICROSOFT CORP				1FE	71,760	109.631	68,111	60,000	70,510		(280)			5.200	4.016	JD	300	3,120	12/06/2011.	06/01/2039.

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CUSIP Identification	Description	Code	Foreign	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 & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
604059 AE 5	MINNESOTA MINING				1FE	28,938	130.181	32,718	25,000	27,326		(158)			6.375	5.233	FA	602	1,594	04/29/2003.	02/15/2028.
60871R AD 2	MOLSON COORS BREWING CO				2FE	50,144	96.720	48,362	50,000	50,140		(4)			4.980	5.000	MN	417	1,250	07/24/2015.	05/01/2042.
61166W AN 1	MONSANTO CO				2FE	44,602	87.010	43,503	50,000	44,602					4.200	5.108	JJ	968		12/28/2015.	07/15/2034.
613549 HV 9	MONTGOMERY COUNTY OHIO (ST. LUKES HEALTH SYSTEM)				1FE	24,999	96.039	26,813	25,000	24,999		0			5.000	5.000	MN	208	1,250	11/29/2013.	05/01/2039.
615369 AC 9	MOODY'S CORPORATION				2FE	100,000	103.458	106,552	100,000	100,000					4.875	4.875	FA	1,842	4,875	08/26/2013.	02/15/2024.
61747Y DD 4	MORGAN STANLEY SENIOR NOTE				2FE	24,969	105.712	25,212	25,000	25,000		1			3.800	3.834	AO	164	950	07/30/2012.	04/29/2016.
617482 4M 3	MORGAN STANLEY SUBNOTE				2FE	49,577	102.366	53,063	50,000	49,672		40			4.875	4.990	MN	406	2,438	08/27/2013.	11/01/2022.
617446 7Y 9	MORGAN STANLEY				2FE	74,840	100.020	75,245	75,000	74,846		6			4.350	4.374	MS	1,024	1,631	06/29/2015.	09/08/2026.
620076 BA 6	MOTOROLA INC				2FE	45,775	104.157	38,676	40,000	45,412		(127)			6.625	5.543	MN	339	2,650	04/03/2013.	11/15/2037.
620076 BF 5	MOTOROLA SLTNS INC				2FE	50,000	86.780	43,391	50,000	50,000					4.000	4.000	MS	667	2,077	08/26/2014.	09/01/2024.
620076 BF 5	MOTOROLA SLTNS INC				2FE	25,000	86.780	21,696	25,000	25,000					4.000	4.000	MS	334	1,023	10/23/2014.	09/01/2024.
626717 AF 9	MURPHY OIL CORP				2FE	25,000	76.500	19,126	25,000	25,000					3.700	3.700	JD	77	925	06/15/2014.	12/01/2022.
626717 AG 7	MURPHY OIL CORP				2FE	75,776	61.850	46,391	75,000	75,756		(14)			5.125	5.055	JD	320	3,844	07/22/2014.	12/01/2042.
626717 AD 4	MURPHY OIL CORP				2FE	49,740	75.820	37,908	50,000	49,785		31			4.000	4.081	JD	167	2,000	12/12/2014.	06/01/2022.
63743F PK 6	NATIONAL RURAL UTILITIES COOP FIN				1FE	100,000	95.013	100,041	100,000	100,000					4.000	4.000	MTHY.	178	4,000	02/24/2012.	02/15/2030.
63743F PU 4	NATIONAL RURAL UTILITIES INTERNOTES				1FE	50,000	95.437	48,919	50,000	50,000					4.000	4.000	MTHY.	89	2,000	04/13/2012.	04/15/2017.
63743F SH 0	NATIONAL RURAL UTILITIES				1FE	25,000	95.523	24,787	25,000	25,000					3.500	3.500	MTHY.	39	875	12/20/2013.	12/15/2024.
63743F SL 1	NATIONAL RURAL UTILITIES				1FE	25,000	98.980	24,746	25,000	25,000					3.500	3.500	MTHY.	39	875	01/17/2014.	07/15/2024.
646108 JE 1	NEW JERSEY ST HSG & MTG				1FE	24,522	88.933	24,878	25,000	24,573		26			4.566	4.755	MN	190	1,142	12/10/2013.	11/01/2027.
649906 K4 5	NEW YORK ST DORM REV NON				1FE	24,938	103.000	25,782	25,000	24,940		1			4.250	4.266	MN	177	1,063	04/14/2014.	05/01/2039.
651639 AM 8	NEWMONT MINING CORP				2FE	26,837	79.880	19,972	25,000	26,785		(35)			6.250	5.697	AO	391	1,563	07/09/2014.	10/01/2039.
65334H AE 2	NEXEN INC				1FE	77,087	110.838	81,862	75,000	76,980		(55)			5.875	5.650	MS	1,359	4,406	09/16/2013.	03/10/2035.
65339K 88 6	NEXTERA ENERGY				2FE	25,000	89.320	24,770	25,000	25,000					5.000	5.000	JAJO	262	1,250	01/18/2013.	01/15/2018.
655844 AX 6	NORFOLK SOUTHERN CORP				2FE	55,211	111.736	69,038	60,000	56,177		175			5.640	6.351	MN	414	3,384	06/09/2009.	05/17/2029.
665228 BV 3	NORTHERN ILLINOIS GAS CO				1FE	11,983	110.861	10,149	10,000	10,029		(211)			7.200	5.000	MN	92	720	03/24/2004.	05/15/2016.
665228 CB 6	NORTHERN ILLINOIS GAS CO				1FE	49,365	112.797	58,947	50,000	49,573		23			5.900	6.000	JD	246	2,950	03/05/2009.	12/01/2032.
665772 BQ 1	NORTHERN STATES POWER				1FE	28,725	122.166	36,778	30,000	29,171		46			6.500	6.852	MS	650	1,950	05/03/2002.	03/01/2028.
665772 CA 5	NORTHERN STATES POWER - MINN				1FE	48,125	111.206	57,168	50,000	48,371		44			5.250	5.521	JJ	1,210	2,625	01/30/2009.	07/15/2035.
670346 AH 8	NUCOR CORP				2FE	57,359	117.270	52,293	50,000	56,956		(167)			6.400	5.313	JD	267	3,200	08/28/2013.	12/01/2037.
64966H YJ 3	NY SER G 1 BUILD AMERICA BONDS				1FE	35,310	110.145	40,843	35,000	35,040		(26)			5.598	5.513	MS	653	1,959	03/30/2010.	03/01/2026.
680616 VH 9	OLENTANGY LOCAL SCHOOL DISTRICT				1FE	29,322	104.842	27,607	25,000	28,515		(120)			6.260	3.396	JD	130	1,565	02/05/2013.	12/01/2038.
68389X AG 0	ORACLE CORP				1FE	20,273	114.416	22,016	20,000	20,124		(28)			5.000	4.826	JJ	481	1,000	07/20/2009.	07/08/2019.
690742 AD 3	OWENS CORNING				3FE	24,836	99.083	25,015	25,000	24,874		16			4.200	4.286	JD	47	1,050	10/08/2013.	12/15/2022.
69352J AK 3	PPL ENERGY SUPPLY LLC				3FE	90,000	45.000	40,500	90,000	90,000					6.000	5.999	JD	240	5,400	01/21/2014.	12/15/2036.
69352J AN 7	PPL ENERGY SUPPLY				3FE	50,229	61.470	30,735	50,000	50,176		(27)			4.600	4.528	JD	102	2,300	02/25/2014.	12/15/2021.
69352J AK 3	PPL ENERGY SUPPLY LLC				3FE	74,834	45.370	34,031	75,000	74,840		3			6.000	6.017	JD	200	4,500	05/13/2014.	12/15/2036.
694032 AT 0	PACIFIC BELL				2FE	12,400	124.585	12,249	10,000	11,426		(103)			7.125	5.295	MS	259	713	07/01/2003.	03/15/2026.
694032 AT 0	PACIFIC BELL				2FE	61,870	124.585	61,243	50,000	60,346		(779)			7.125	4.568	MS	1,000	3,563	12/18/2013.	03/15/2026.
713448 BZ 0	PEPSICO INC				1FE	49,738	96.530	48,265	50,000	49,746		6			4.000	4.032	MS	644	2,000	07/28/2014.	03/05/2042.
71647N AF 6	PETROBRAS GLBL FIN BV				3FE	24,599	66.000	16,500	25,000	24,658		40			4.375	4.603	MN	125	1,094	10/23/2014.	05/20/2023.
717081 DE 0	PFIZER INC				1FE	47,131	98.763	50,080	50,000	47,278		50			4.300	4.658	JD	96	2,150	09/19/2013.	06/15/2043.
718172 AM 1	PHILIP MORRIS INTL INC				1FE	51,411	95.504	49,653	50,000	51,328		(29)			4.375	4.204	MN	280	2,188	03/26/2013.	11/15/2041.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
718546 AH 7	PHILLIPS 66				2FE	49,084	112.581	40,023	40,000	48,589		(172)			5.875	4.471	MN	371	2,351	04/03/2013.	05/01/2042.
718546 AH 7	PHILLIPS 66				2FE	105,600	112.581	100,057	100,000	105,383		(90)			5.875	5.485	MN	1,000	5,874	08/26/2013.	05/01/2024.
718507 BK 1	PHILLIPS PETE DEB				1FE	47,194	124.200	53,975	45,000	46,719		(82)			7.000	6.559	MS	796	3,150	02/09/2009.	03/30/2029.
724479 AJ 9	PITNEY BOWES INC				2FE	49,879	97.970	48,985	50,000	49,897		10			4.625	4.655	MS	681	2,313	03/21/2014.	03/15/2024.
72650R AR 3	PLAINS ALL AMER PIPELINE				2FE	61,138	121.832	45,437	50,000	60,606		(272)			6.650	5.020	JJ	1,533	3,325	08/28/2013.	01/15/2037.
69349L AA 6	PNC BANK				1FE	45,502	110.734	46,382	45,000	45,000					5.250	5.122	JJ	1,089	2,363	03/16/2005.	01/15/2017.
742718 BH 1	PROCTOR & GAMBLE				1FE	24,250	128.566	31,709	25,000	24,536		30			6.450	6.699	JJ	743	1,613	01/01/2001.	01/01/2026.
742718 BH 1	PROCTOR & GAMBLE				1FE	29,000	128.566	31,709	25,000	27,474		(167)			6.450	5.236	JJ	744	1,613	04/29/2003.	01/15/2026.
743862 AA 2	PROVIDENT COMPANIES INC				2FE	11,191	118.934	11,965	10,000	11,051		(58)			7.250	6.009	MS	213	725	09/10/2013.	03/15/2028.
74432Q AH 8	PRUDENTIAL FINANCIAL INC NOTES				2FE	47,375	108.168	54,631	50,000	47,977		84			5.400	5.810	JD	135	2,700	10/12/2011.	06/13/2035.
74432Q AQ 8	PRUDENTIAL FINANCIAL INC NOTES				2FE	48,313	111.025	56,617	50,000	48,649		48			5.700	5.961	JD	135	2,850	12/06/2011.	12/14/2036.
74432A YV 6	PRUDENTIAL FINANCIAL INC				2FE	50,000	98.090	49,044	50,000	50,000					4.600	4.600	MS	677	2,236	09/30/2014.	09/15/2044.
74432A YY 0	PRUDENTIAL FINANCIAL INC				2FE	50,000	98.100	49,048	50,000	50,000					4.050	4.050	MN	259	1,997	11/21/2014.	11/15/2034.
747525 AJ 2	QUALCOMM INC				1FE	95,660	90.940	90,937	100,000	95,725		65			4.650	4.997	MN	530	2,325	07/30/2015.	05/20/2035.
755553 YH 1	READING PA				1FE	50,000	100.010	50,166	50,000	50,000					3.250	3.250	MN	271	817	03/31/2015.	11/01/2029.
755553 XS 8	READING PA TXBL G/O				1FE	106,006	106.000	105,921	100,000	105,903		(103)			5.300	4.806	MN	883	2,650	04/28/2015.	11/01/2033.
777543 QL 6	ROSEMONT ILL				1FE	33,890	109.000	32,673	30,000	33,728		(109)			6.000	5.001	JD	150	1,800	09/05/2014.	12/01/2035.
779382 AR 1	ROWAN COMPANIES INC				2FE	50,052	71.580	35,791	50,000	50,049		(3)			4.750	4.735	JJ	1,095	1,188	05/27/2015.	01/15/2024.
78008S LB 0	ROYAL BANK CANADA				1FE	24,750	91.590	22,898	25,000	24,909		159			3.000	3.667	AO	150	750	02/18/2015.	10/19/2034.
78010X AE 1	ROYAL BANK OF SCOTLAND PLC				2FE	49,721	114.048	56,191	50,000	49,847		28			5.624	5.701	FA	992	2,813	01/01/2011.	08/24/2020.
78387G AM 5	SBC COMMUNICATIIONS				2FE	86,888	117.081	84,218	75,000	86,042		(351)			6.450	5.198	JD	215	4,838	07/08/2013.	06/15/2034.
78390X AC 5	SAIC INC				3FE	48,899	99.527	47,095	50,000	48,933		18			5.950	6.118	JD	248	2,975	12/18/2013.	12/01/2040.
803111 AM 5	SARA LEE CORP				2FE	53,063	105.038	51,456	50,000	52,752		(95)			6.125	5.618	MN	510	3,063	05/03/2012.	11/01/2032.
808626 AG 0	SCIENCE APPLICATIONS				3FE	50,000	90.380	45,194	50,000	50,000					5.500	5.499	JJ	1,375	2,750	09/30/2014.	07/01/2033.
824348 AL 0	SHERWIN-WILLIAMS CO				1FE	50,500	131.859	63,851	50,000	50,280		(30)			7.375	7.272	FA	1,536	3,688	05/15/2009.	02/01/2027.
828807 BT 3	SIMON PROPERTY GROUP				1FE	3,156	110.161	3,010	3,156	3,156					6.100	5.135	MN	31	183	08/08/2009.	05/01/2016.
78490F EA 3	SLM CORP				3FE	30,000	78.658	17,215	30,000	30,000					4.700	4.700	MTHY.	63	1,410	06/26/2003.	12/15/2028.
78490F EN 5	SLM CORP				3FE	30,000	84.310	18,902	30,000	30,000					5.300	5.299	JD	71	1,590	07/17/2003.	12/15/2028.
78442F AZ 1	SLM CORP				3FE	40,000	82.318	27,728	40,000	40,000					5.625	5.838	FA	938	2,250	07/30/2003.	08/01/2033.
78490F SL 4	SLM CORP				3FE	25,000	76.553	14,245	25,000	25,000					5.500	5.500	MS	405	1,375	02/10/2005.	03/15/2030.
832696 AB 4	SMUCKER COMPANY				2FE	25,000	101.450	25,722	25,000	25,000					3.500	3.500	AO	185	875	09/13/2013.	10/15/2021.
837004 BX 7	SOUTH CAROLINA ELECTRIC & GAS				1FE	45,500	112.522	52,800	50,000	46,622		118			5.300	5.949	MN	339	2,650	08/27/2003.	05/15/2033.
837004 BW 9	SOUTH CAROLINA ELECTRIC & GAS				1FE	38,650	118.805	44,520	40,000	39,203		49			5.800	6.049	JJ	1,070	2,320	05/24/2004.	01/15/2033.
842400 FC 2	SOUTHERN CALIFORNIA EDISON				1FE	25,725	115.840	29,166	25,000	25,629		(17)			5.625	5.418	FA	586	1,406	07/20/2009.	02/01/2036.
84265V AE 5	SOUTHERN COPPER CORP				2FE	52,369	96.945	44,478	52,000	52,355		(6)			6.750	6.692	AO	731	3,510	09/30/2013.	04/16/2040.
843646 AJ 9	SOUTHERN POWER CO				2FE	100,500	106.481	96,885	100,000	100,476		(9)			5.250	5.216	JJ	2,421	5,250	08/26/2013.	07/15/2043.
790849 AK 9	ST. JUDE MEDICAL INC				2FE	47,774	101.014	48,728	50,000	47,926		39			4.750	5.014	AO	501	2,375	08/28/2013.	04/15/2043.
854502 AC 5	STANLEY BLACK & DECKER				2FE	49,846	100.432	51,034	50,000	49,879		17			3.400	3.443	JD	142	1,700	09/24/2013.	12/01/2021.
855030 AM 4	STAPLES INC				2FE	15,449	96.500	14,475	15,000	15,423		(26)			4.375	3.917	JJ	308	328	05/27/2015.	01/12/2023.
857477 AL 7	STATE STREET CORP				1FE	24,917	98.820	24,705	25,000	24,938		21			3.100	3.145	MN	99	775	11/17/2014.	05/15/2023.
866930 AG 5	SUNAMERICA, INC				2FE	24,208	96.831	25,586	25,000	24,430		13			5.600	5.784	FA	583	1,400	01/31/2005.	01/31/2097.
86765B AN 9	SUNOCO LOGISTICS PRTNRS				2FE	24,996	86.490	21,622	25,000	24,996		0			4.250	4.251	AO	266	531	06/29/2015.	04/01/2024.
871829 AQ 0	SYSCO CORP				1FE	24,443	97.130	24,283	25,000	24,538		64			2.600	2.915	JD	34	650	06/13/2014.	06/12/2022.

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
87425E AK 9	TALISMAN ENERGY				2FE	48,921	80.670	36,302	45,000	48,835		(86)			6.250	5.558	FA	1,172	2,813	11/05/2014.	02/01/2038.
87612E AK 2	TARGET CORP				1FE	23,520	122.035	31,370	25,000	23,750		40			6.350	6.861	MN	265	1,588	04/29/2009.	11/01/2032.
87612E BA 3	TARGET CORP				1FE	49,695	97.640	48,819	50,000	49,701		6			4.000	4.037	JJ	1,000	2,000	10/23/2014.	07/01/2042.
88163V AD 1	TEVA PHARM FINANCE LLC				2FE	56,638	113.289	54,755	50,000	56,295		(175)			6.150	5.138	FA	1,281	3,075	12/18/2013.	02/01/2036.
88732J AU 2	TIME WARNER CABLE INC				2FE	60,751	98.381	51,067	50,000	60,121		(221)			6.750	5.232	JD	150	3,375	03/26/2013.	06/15/2039.
889278 TD 9	TOLEDO OH RFDG LTD				1FE	24,477	97.450	24,363	25,000	24,536		40			3.400	3.631	JD	71	850	10/31/2014.	12/01/2025.
890236 JC 7	TONGANOXIE KS RFDG SER A				1FE	24,505	96.850	24,213	25,000	24,535		31			3.600	3.798	JJ	450	900	11/04/2014.	07/01/2027.
891906 AB 5	TOTAL SYSTEM SVCS INC				2FE	72,919	97.020	72,766	75,000	73,310		199			3.750	4.117	JD	234	2,813	04/14/2014.	06/01/2023.
893830 AF 6	TRANSOCEAN INC				3FE	118,120	56.500	56,500	100,000	116,843		(657)			7.500	5.816	AO	1,500	7,481	02/14/2014.	04/15/2031.
893830 AF 6	TRANSOCEAN INC				3FE	89,399	56.500	42,375	75,000	88,292		(569)			7.500	5.720	AO	1,271	5,644	04/10/2014.	04/15/2031.
893830 AT 6	TRANSOCEAN INC				3FE	27,548	53.000	13,250	25,000	27,469		(53)			6.800	5.987	MS	501	1,700	09/05/2014.	03/15/2038.
912920 AC 9	U S WEST COMMUNICATIONS INC				2FE	85,000	98.300	81,566	85,000	85,000					6.875	6.875	MS	1,721	6,949	09/17/2013.	09/15/2033.
912920 AG 0	U S WEST COMMUNICATIONS INC				2FE	32,002	99.862	30,384	32,000	32,001		(0)			7.125	7.124	MN	291	2,280	11/07/2013.	11/15/2043.
91324P BJ 0	UNITED HEALTH GROUP				1FE	47,863	116.790	54,413	50,000	49,335		269			6.000	6.654	FA	1,133	3,000	06/04/2009.	02/15/2018.
913330 BH 8	UNITY TWP PA MUN AUTH				1FE	25,000	101.000	25,220	25,000	25,000					3.250	3.250	JD	68	813	11/04/2014.	12/01/2033.
91912E AA 3	VALE SA				2FE	49,624	66.140	33,068	50,000	49,629		5			5.625	5.678	MS	859	2,813	11/17/2014.	09/11/2042.
91913Y AL 4	VALERO ENERGY CORP				2FE	108,028	117.857	101,781	100,000	107,607		(176)			6.625	5.986	JD	294	6,625	09/19/2013.	06/15/2037.
92343V BS 2	VERIZON COMMUNICATIONS				2FE	57,208	118.276	57,073	50,000	56,802		(222)			6.400	5.228	MS	942	3,200	09/30/2013.	09/15/2033.
92344W AB 7	VERIZON MARYLAND INC				2FE	25,483	96.653	24,589	25,000	25,000					5.125	5.000	JD	65	1,281	06/19/2003.	06/15/2033.
92344W AB 7	VERIZON MARYLAND INC				2FE	27,788	96.653	29,507	30,000	29,607		128			5.125	5.642	JD	60	1,538	03/24/2004.	06/15/2033.
92344W AB 7	VERIZON MARYLAND INC				2FE	47,747	96.653	49,475	50,000	47,917		71			5.125	5.502	JD	114	2,563	09/30/2013.	06/15/2033.
925524 AV 2	VIACOM, INC				2FE	23,906	103.186	24,805	25,000	24,432		43			5.500	5.813	MN	176	1,375	04/16/2004.	05/15/2033.
92553P AL 6	VIACOM INC NEW				2FE	24,721	74.990	18,747	25,000	24,728		5			4.500	4.571	FA	388	1,125	07/28/2014.	02/27/2042.
92663P AR 3	VIACOM INC NEW				2FE	24,810	91.310	22,827	25,000	24,827		18			3.250	3.343	MS	239	813	02/15/2015.	03/15/2023.
92857W BD 1	VODAFONE GRP PLC				2FE	49,144	80.400	40,200	50,000	49,159		15			4.375	4.482	FA	802	2,188	09/05/2014.	02/19/2043.
92976G AJ 0	WACHOVIA BANK NOTES				1FE	75,000	128.422	96,998	75,000	75,000					6.600	6.600	JJ	2,283	4,950	12/11/2007.	01/15/2038.
929903 AM 4	WACHOVIA CORP SENIOR NOTES				1FE	75,000	104.853	83,960	75,000	75,000					5.500	5.500	FA	1,719	4,125	10/27/2011.	08/01/2035.
931142 CB 7	WAL-MART STORES				1FE	24,055	112.741	28,635	25,000	24,269		27			5.250	5.523	MS	425	1,313	04/29/2009.	09/01/2035.
931142 CB 7	WAL MART STORES				1FE	43,979	112.741	51,542	45,000	44,161		28			5.250	5.415	MS	800	2,363	03/30/2010.	09/01/2035.
931142 DG 5	WAL-MART STORES				1FE	45,029	94.003	48,541	50,000	45,239		87			4.000	4.620	AO	444	2,000	09/19/2013.	04/11/2043.
93933W AC 0	WASHINGTON MUTUAL BK FA				6FE	30,330			30,000		(3)				5.125	4.984	JJ			12/27/2004.	01/15/2015.
94707V AC 4	WEATHERFORD INTL LTD				3FE	48,218	72.410	36,206	50,000	48,329		111			4.500	5.125	AO	475	1,125	06/23/2015.	04/15/2022.
94973V BJ 5	WELLPOINT INC				2FE	24,976	97.640	24,410	25,000	24,983		7			3.500	3.511	FA	331	882	11/12/2014.	08/15/2024.
94974B EV 8	WELLS FARGO & CO				1FE	50,000	110.759	54,507	50,000	50,000					4.600		AO	575	2,300	04/11/2011.	04/01/2021.
94974B FJ 4	WELLS FARGO & CO				1FE	24,793	100.010	25,059	25,000	24,824		21			3.450	3.560	FA	331	863	05/02/2014.	02/01/2023.
959802 AH 2	WESTERN UNION CO				2FE	75,632	98.372	74,473	75,000	75,597		(14)			6.200	6.131	MN	568	4,650	09/17/2013.	11/17/2036.
959802 AM 1	WESTERN UNION CO				2FE	24,211	97.647	23,309	25,000	24,241		13			6.200	6.449	JD	43	1,550	11/07/2013.	06/21/2040.
969133 AK 3	WILLAMETTE INDS, INC				2FE	27,345	122.723	30,952	25,000	26,145		(108)			7.850	7.072	JJ	981	1,963	01/01/1998.	07/01/2026.
969457 BD 1	WILLIAMS COS INC				3FE	88,882	71.120	53,341	75,000	87,857		(545)			7.750	6.008	JD	258	5,813	03/31/2014.	06/15/2031.
969457 BM 1	WILLIAMS COS INC				3FE	32,309	75.370	18,842	25,000	31,948		(244)			8.750	6.048	MS	644	2,188	05/12/2014.	03/15/2032.
976656 BW 7	WISCONSIN ELECTRIC POWER CO				1FE	47,813	116.741	58,927	50,000	48,399		60			5.625	5.940	MN	350	2,813	09/10/2003.	05/15/2033.
976656 BW 7	WISCONSIN ELECTRIC POWER CO				1FE	26,954	116.741	29,463	25,000	26,495		(53)			5.625	5.100	MN	189	1,406	02/03/2005.	05/15/2033.

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	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond CHAR	NAIC Designation	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/Adjusted Carrying Value	12 Unrealized Valuation Increase (Decrease)	13 Current Year's (Amortization) / Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date
97705L WR 4	WISCONSIN STATE TAXABLE SERVICE				1FE	25,377	106.977	28,109	25,000	25,000					5.500	5.312	MN	229	1,375	09/14/2009.	05/01/2029.
984121 CB 7	XEROX CORPORATION				2FE	60,816	115.081	48,726	50,000	60,205		(214)			6.750	5.236	JD	150	3,375	03/26/2013.	12/15/2039.
984121 CL 5	XEROX CORPORATION BOND				2FE	39,692	91.440	36,576	40,000	39,708		15			4.800	4.860	MS	640	949	04/28/2015.	03/01/2035.
984121 CH 4	XEROX CORP				2FE	24,097	95.360	23,840	25,000	24,097					2.800	3.682	MN	89		11/19/2015.	05/15/2020.
3299999.	Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations					15,626,906	XXX	15,078,531	14,975,151	15,478,782	(3)	(23,978)	0	0	XXX	XXX	XXX	194,444	785,951	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																					
3399999.	Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities					0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																					
3499999.	Industrial & Miscellaneous - Commercial Mortgage-Backed Securities					0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																					
3599999.	Industrial & Miscellaneous - Other Loan-Backed and Structured Securities					0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
3899999.	Total - Industrial & Miscellaneous (Unaffiliated)					15,626,906	XXX	15,078,531	14,975,151	15,478,782	(3)	(23,978)	0	0	XXX	XXX	XXX	194,444	785,951	XXX	XXX
Hybrid Securities - Issuer Obligations																					
4299999.	Hybrid Securities - Issuer Obligations					0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
Hybrid Securities - Residential Mortgage-Backed Securities																					
4399999.	Hybrid Securities - Residential Mortgage-Backed Securities					0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
Hybrid Securities - Commercial Mortgage-Backed Securities																					
4499999.	Hybrid Securities - Commercial Mortgage-Backed Securities					0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
Hybrid Securities - Other Loan-Backed and Structured Securities																					
4599999.	Hybrid Securities - Other Loan-Backed and Structured Securities					0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
4899999.	Total - Hybrid Securities					0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
Parent, Subsidiaries & Affiliates - Issuer Obligations																					
4999999.	Parent, Subsidiaries & Affiliates - Issuer Obligations					0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
Parent, Subsidiaries & Affiliates - Residential Mortgage-Backed Securities																					
5099999.	Parent, Subsidiaries & Affiliates - Residential Mortgage-Backed Securities					0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
Parent, Subsidiaries & Affiliates - Commercial Mortgage-Backed Securities																					
5199999.	Parent, Subsidiaries & Affiliates - Commercial Mortgage-Backed Securities					0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
Parent, Subsidiaries & Affiliates - Other Loan-Backed and Structured Securities																					
5299999.	Parent, Subsidiaries & Affiliates - Other Loan-Backed and Structured Securities					0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
5599999.	Total - Parent, Subsidiaries & Affiliates					0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
Totals																					

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
7799999.	Total - Issuer Obligations					15,641,906	XXX	15,093,531	14,990,151	15,493,782	(3)	(23,978)	0	0	XXX	XXX	XXX	194,444	785,951	XXX	XXX
7899999.	Total - Residential Mortgage-Backed Securities					848,544	XXX	701,274	764,988	658,823	0	42	0	0	XXX	XXX	XXX	3,899	33,236	XXX	XXX
7999999.	Total - Commercial Mortgage-Backed Securities					0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
8099999.	Total - Other Loan-Backed and Structured Securities					0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
8399999.	Grand Total - Bonds					16,490,450	XXX	15,794,805	15,755,139	16,152,605	(3)	(23,936)	0	0	XXX	XXX	XXX	198,342	819,188	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	Foreign	Number of Shares	Par Value per Share	Rate per Share	Book/Adjusting Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (15+16-17)	Total Foreign Exchange Change in B./A.C.V.	NAIC Designation	Date Acquired
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)																				
23317H 80 5	DDR CORP PFD			1,000.000	25.00	25.100	25,000	25.100	25,100	25,000		1,563					0		P2L	03/26/2013.
949746 72 1	WELLS FARGO & CO PFD			1,000.000	25.00	25.250	25,000	25.250	25,250	25,000		1,281					0		P2L	11/20/2012.
8499999. Total - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)							50,000	XXX	50,350	50,000	0	2,844	0	0	0	0	0	0	XXX	XXX
8999999. Total - Preferred Stocks							50,000	XXX	50,350	50,000	0	2,844	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			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																	
008492 10 0	AGREE REALTY CORP.			250.000	8,498	31.090	8,498	7,225		458		724		724		L	03/22/1996.
112792 10 6	BROOKFIELD MORTGAGE			2,500.000	36,875	16.440	36,875	50,000		3,813		(4,225)		(4,225)		L	03/25/2013.
19766J 10 2	COLUMBIA FDS SER TR II			12,437.811	67,413	5.520	67,413	75,000		1,986		(1,224)		(1,224)		L	10/17/2012.
21924U 10 2	CORNERSTONE (CZECH REPUBLIC)			73.000	304	19.410	304	2,169		72		(44)		(44)		L	03/04/2009.
487904 46 8	DWS STRATEGIC INCOME FUND			4,169.396	18,535	4.730	18,535	19,179		736		(1,186)		(1,186)		L	06/16/1993.
30283A 13 6	FIRST TRUST DEEP VALUE DIVIDEND 1			5,191.000	43,517	9.701	43,517	48,381		1,303		(6,839)		(6,839)		L	04/17/2014.
30284F 80 3	FIRST TRUST EURO DEEP VALUE DIV 2			5,085.000	37,606	7.663	37,606	48,869		1,320		(1,357)		(1,357)		L	06/20/2014.
30285G 58 6	FIRST TRUST DIVRS EQ STR			4,872.000	47,350	9.720	47,350	49,622		828		(2,272)		(2,272)		L	03/26/2015.
30286C 64 2	FIRST TRUST INT RATE HEDGE 94			5,051.000	41,124	8.150	41,124	49,982		1,681		(8,858)		(8,858)		L	03/26/2015.
30285X 40 7	FIRST TRUST TGT GLBL			6,035.000	47,857	47.857	47,857	59,928		1,728		(12,071)		(12,071)		L	04/23/2015.
354713 50 5	FRANKLIN STRATEGIC INCOME FUND			4,524.887	41,708	10.000	41,708	49,834		2,004		(3,541)		(3,541)		L	09/04/2012.
67075A 10 6	NUVEEN PREFERRED & INCOME TERM FUND			2,000.000	45,520	22.450	45,520	49,805		4,240		620		620		L	07/31/2012.
74433A 10 9	PRUDENTIAL GLOBAL SHORT DURATION			1,750.000	24,763	15.920	24,763	35,000		2,965		(3,098)		(3,098)		L	12/26/2012.
97381W 10 4	WINDSTREAM			95.000	612	8.240	612	1,566		347		(4,085)		(4,085)		L	07/17/2006.
20341J 10 4	COMMUNICATIONS SALES & LEASING INC (SPINOFF OF WINDSTREAM)			114.000	2,130	18.690	2,130	4,698		119		420		420		L	04/27/2015.
9099999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated)					463,812	XXX	463,812	551,258	0	23,599	0	(47,036)	0	(47,036)	0	XXX	XXX
9799999. Total - Common Stock					463,812	XXX	463,812	551,258	0	23,599	0	(47,036)	0	(47,036)	0	XXX	XXX
9899999. Total Common and Preferred Stock					513,812	XXX	514,162	601,258	0	26,443	0	(47,036)	0	(47,036)	0	XXX	XXX

(a) For all common stocks bearing the NAIC market indicator "U" provide: the number of such issues.....0, the total $ value (included in Column 8) of all such issues $.....0.

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
Bonds - U.S. Government								
126650 BZ 2	FEDERAL NATIONAL MORTGAGE ASSOCIATION NOTE		09/17/2015	JANNEY MONGOMERY SCOTT		25,000	25,000	25
0599999.	Total - Bonds - U.S. Government					25,000	25,000	25
Bonds - Industrial and Miscellaneous								
194301 JR 9	COLLEGE PARK GA BUSINESS & INDL DEV		01/12/2015	PNC INVESTMENTS		51,251	50,000	71
076059 GJ 7	BEDFORD CNTY PA		02/12/2015	JANNEY MONTGOMERY SCOTT		25,000	25,000	
92553P AR 3	VIACOM INC NEW		02/12/2015	JANNEY MONTGOMERY SCOTT		24,837	25,000	384
278642 AK 9	EBAY INC		02/18/2015	JANNEY MONTGOMERY SCOTT		49,509	50,000	68
5394E8 BH 1	LLOYDS TSB BANK PLC		02/18/2015	JANNEY MONTGOMERY SCOTT		19,900	20,000	25
78008S LB 0	ROYAL BANK CANADA		02/18/2015	JANNEY MONTGOMERY SCOTT		24,750	25,000	248
071813 BF 5	BAXTER INTL INC		02/27/2015	JANNEY MONTGOMERY SCOTT		24,862	25,000	20
294429 AG 0	EQUIFAX INC		03/09/2015	PNC INVESTMENTS		32,225	25,000	331
428236 BR 3	HEWLETT PACKARD CO		03/09/2015	PNC INVESTMENTS		57,875	50,000	1,450
370334 BJ 2	GENERAL MILLS INC		03/10/2015	WELLS FARGO		118,300	100,000	1,275
577081 AW 2	MATTEL INC		03/10/2015	PNC INVESTMENTS		27,344	25,000	488
14912H RP 7	CATERPILLAR FINL SVCS		03/19/2015	JANNEY MONTGOMERY SCOTT		25,000	25,000	
037833 AK 6	APPLE COMPUTER INC		03/31/2015	JANNEY MONTGOMERY SCOTT		24,862	25,000	247
406792 2U 4	HAMDEN CT TXBL G/O		03/31/2015	WELLS FARGO		103,000	100,000	303
755553 YH 1	READING PA		03/31/2015	JANNEY MONTGOMERY SCOTT		50,000	50,000	
472319 AL 6	JEFFERIES GROUP INC NOTE		04/28/2015	PNC INVESTMENTS		26,553	25,000	349
755553 XS 8	READING PA TXBL G/O		04/28/2015	WELLS FARGO		106,006	100,000	
984121 CL 5	XEROX CORPORATION BOND		04/28/2015	PNC INVESTMENTS		39,692	40,000	293
06051G FP 9	BANK AMER CORP		05/07/2015	JANNEY MONTGOMERY SCOTT		49,915	50,000	88
779382 AR 1	ROWAN COMPANIES INC		05/27/2015	WELLS FARGO		50,052	50,000	871
855030 AM 4	STAPLES INC		05/27/2015	WELLS FARGO		15,449	15,000	246
94707V AC 4	WEATHERFORD INTL LTD		06/23/2015	WELLS FARGO		48,218	50,000	425
46625H JZ 4	JP MORGAN CHASE & CO		06/29/2015	JANNEY MONTGOMERY SCOTT		49,866	50,000	80
617446 7Y 9	MORGAN STANLEY		06/29/2015	JANNEY MONTGOMERY SCOTT		74,840	75,000	1,006
86765B AN 9	SUNOCO LOGISTICS PRTNRS		06/29/2015	JANNEY MONTGOMERY SCOTT		24,996	25,000	260
126650 BZ 2	CVS CAREMARK CORPORATION		07/22/2015	JANNEY MONTGOMERY SCOTT		46,738	48,000	187
30231G AJ 1	EXXON MOBIL CORPORATION		07/22/2015	JANNEY MONTGOMERY SCOTT		24,876	25,000	226
48126D W4 7	J.P. MORGAN CHASE		07/23/2015	JANNEY MONTGOMERY SCOTT		48,875	50,000	199
60871R AD 2	MOLSON COORS BREWING COMPANY		07/24/2015	WELLS FARGO		50,144	50,000	576
747525 AJ 2	QUALCOMM INCORPORATED		07/30/2015	WELLS FARGO		95,660	100,000	956
53944X DM 4	LLOYDS TSB BANK PLC		08/14/2015	JANNEY MONTGOMERY SCOTT		24,563	25,000	146
025816 BK 4	AMERICAN EXPRESS COMPANY		08/18/2015	JANNEY MONTGOMERY SCOTT		24,995	25,000	184
26054L G6 4	DOW CHEMICAL COMPANY		08/31/2015	JANNEY MONTGOMERY SCOTT		25,000	25,000	11
260543 CK 7	DOW CHEMICAL COMPANY		11/19/2015	JANNEY MONTGOMERY SCOTT		47,063	50,000	313
984121 CH 4	XEROX CORP		11/19/2015	JANNEY MONTGOMERY SCOTT		24,097	25,000	18
478366 BB 2	JOHNSON CONTROLS		11/24/2015	WELLS FARGO		49,750	50,000	1,305
524660 AW 7	LEGGETT & PLATT INC		12/08/2015	JANNEY MONTGOMERY SCOTT		19,993	20,000	219
260543 CK 7	DOW CHEMICAL COMPANY		12/22/2015	JANNEY MONTGOMERY SCOTT		47,125	50,000	514
075896 AB 6	BED BATH & BEYOND		12/28/2015	WELLS FARGO		46,467	50,000	1,024
61166W AN 1	MONSANTO CO		12/28/2015	WELLS FARGO		44,602	50,000	968
577081 AW 2	MATTEL INC		12/31/2015	WELLS FARGO		51,299	50,000	492
3899999.	Total - Bonds - Industrial and Miscellaneous					1,815,546	1,793,000	15,865
8399997.	Total - Bonds - Part 3					1,840,546	1,818,000	15,890

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
8399999. Total - Bonds						1,840,546	1,818,000	15,890
Common Stocks - Industrial and Miscellaneous								
30285G 58 6	FIRST TRUST DIVRS EQ STR		03/26/2015	JANNEY MONTGOMERY SCOTT	4,872.000	50,007	XXX	
30286C 64 2	FIRST TRUST INT RATE HEDGE 94		03/26/2015	JANNEY MONTGOMERY SCOTT	5,051.000	50,005	XXX	
30285X 40 7	FIRST TRUST TGT GLBL		04/23/2015	JANNEY MONTGOMERY SCOTT	6,035.000	60,002	XXX	
20341J 10 4	COMMUNICATIONS SALES & LEASING INC (SPINOFF OF WINDSTREAM)		04/27/2015	WELLS FARGO	114.000		XXX	
9099999. Total - Common Stocks - Industrial and Miscellaneous						160,014	XXX	0
9799997. Total - Common Stocks - Part 3						160,014	XXX	0
9799999. Total - Common Stocks						160,014	XXX	0
9899999. Total - Preferred and Common Stocks						160,014	XXX	0
9999999. Total - Bonds, Preferred and Common Stocks						2,000,560	XXX	15,890

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
Bonds - U.S. Government																				
3133F4 YN 5	FEDERAL HOME LOAN MORTGAGE		03/16/2015.	CALLED		25,000	25,000	24,500	25,000				0		25,000			0	200	09/15/2025.
31359F QL 5	FANNIE MAE REMIC TRUST		03/31/2015.	CALLED (PARTIAL)		148	148	148	148				0		148			0		
3133T4 GB 6	FEDERAL HOME LOAN MORTGAGE		03/31/2015.	CALLED (PARTIAL)		83	83	83	83				0		83			0		
313602 VN 1	FEDERAL HOME LOAN MORTGAGE		03/31/2015.	CALLED (PARTIAL)		6	6	6	6				0		6			0		
31392X WV 6	FEDERAL HOME LOAN MORTGAGE		03/31/2015.	CALLED (PARTIAL)		1,000	1,000	1,000	1,000				0		1,000			0		
31358Q BR 5	FEDERAL NATIONAL MORTGAGE ASSN		03/31/2015.	CALLED (PARTIAL)		12	12	12	12				0		12			0		
31358R BM 4	FEDERAL NATIONAL MORTGAGE ASSN		03/31/2015.	CALLED (PARTIAL)		34	34	34	34				0		34			0		
31358U MV 5	FEDERAL NATIONAL MORTGAGE ASSN		03/31/2015.	CALLED (PARTIAL)		107	107	107	107				0		107			0		
31358U MV 5	FEDERAL NATIONAL MORTGAGE ASSN		03/31/2015.	CALLED (PARTIAL)		53	53	53	53				0		53			0		
313921 Y8 5	FEDERAL NATIONAL MORTGAGE ASSN		03/31/2015.	CALLED (PARTIAL)		393	393	393	393				0		393			0		
36204E 4J 3	GNMA PASS THRU POOL		03/31/2015.	CALLED (PARTIAL)		10	10	10	10				0		10			0		
36205J ZD 0	GNMA PASS THRU POOL		03/31/2015.	CALLED (PARTIAL)		12	12	12	12				0		12			0		
36206C SB 6	GNMA PASS THRU POOL		03/31/2015.	CALLED (PARTIAL)		12	12	12	12				0		12			0		
36218T BU 1	GNMA PASS THRU POOL		03/31/2015.	CALLED (PARTIAL)		12	12	12	12				0		12			0		
36224Y QE 2	GNMA PASS THRU POOL		03/31/2015.	CALLED (PARTIAL)		45	45	45	45				0		45			0		
36225B PP 7	GNMA PASS THRU POOL		03/31/2015.	CALLED (PARTIAL)		56	56	56	56				0		56			0		
36202X DA 2	GNMA PASS THRU POOL		03/31/2015.	CALLED (PARTIAL)		86	86	86	86				0		86			0		
36202D 3G 4	GNMA PASS THRU POOL		03/31/2015.	CALLED (PARTIAL)		155	155	155	155				0		155			0		
36202D CC 3	GNMA PASS THRU POOL		03/31/2015.	CALLED (PARTIAL)		223	223	223	223				0		223			0		
36202E BU 2	GNMA PASS THRU POOL		03/31/2015.	CALLED (PARTIAL)		178	178	178	178				0		178			0		
36202V EN 7	GNMA PASS THRU POOL		03/31/2015.	CALLED (PARTIAL)		547	547	547	547				0		547			0		
36202E EH 8	GNMA PASS THRU POOL		03/31/2015.	CALLED (PARTIAL)		328	328	328	328				0		328			0		
36290R 5P 4	GNMA PASS THRU POOL		03/31/2015.	CALLED (PARTIAL)		149	149	149	149				0		149			0		
38374K LR 2	GOVERNMENT NATIONAL MORT. ASSN		03/31/2015.	CALLED (PARTIAL)		1,095	1,095	1,095	1,095				0		1,095			0		
38374L HA 2	GOVERNMENT NATIONAL MORT. ASSN		03/31/2015.	CALLED (PARTIAL)		1,559	1,559	1,559	1,559				0		1,559			0		
38375Q EY 1	GOVERNMENT NATIONAL MORT. ASSN		03/31/2015.	CALLED (PARTIAL)		2,509	2,509	2,509	2,509				0		2,509			0		
38374X SX 4	GOVERNMENT NATIONAL MORT. ASSN		03/31/2015.	CALLED (PARTIAL)		2,547	2,547	2,547	2,547				0		2,547			0		
38378A JJ 1	GOVERNMENT NATIONAL MORT. ASSN		03/31/2015.	CALLED (PARTIAL)		2,532	2,532	2,532	2,532				0		2,532			0		
38374B DJ 9	MULTICLASS CMO		03/31/2015.	CALLED (PARTIAL)		188	188	188	188				0		188			0		
38374B 6B 4	MULTICLASS CMO		03/31/2015.	CALLED (PARTIAL)		1,147	1,147	1,147	1,147				0		1,147			0		
38374K B8 5	MULTICLASS CMO		03/31/2015.	CALLED (PARTIAL)		1,597	1,597	1,597	1,597				0		1,597			0		
38374K WP 4	MULTICLASS CMO		03/31/2015.	CALLED (PARTIAL)		839	839	839	839				0		839			0		
38374K WN 9	MULTICLASS CMO		03/31/2015.	CALLED (PARTIAL)		1,725	1,725	1,725	1,725				0		1,725			0		
38374L WD 9	MULTICLASS CMO		03/31/2015.	CALLED (PARTIAL)		6,132	6,132	6,132	6,132				0		6,132			0		
38374L J4 4	MULTICLASS CMO		03/31/2015.	CALLED (PARTIAL)		1,969	1,969	1,969	1,969				0		1,969			0		
38374M WZ 8	MULTICLASS CMO		03/31/2015.	CALLED (PARTIAL)		2,112	2,112	2,112	2,112				0		2,112			0		
31359F QL 5	FANNIE MAE REMIC TRUST		06/30/2015.	CALLED (PARTIAL)		140	140	140	140				0		140			0		
3133T4 GB 6	FEDERAL HOME LOAN MORTGAGE		06/30/2015.	CALLED (PARTIAL)		102	102	102	102				0		102			0		
313602 VN 1	FEDERAL HOME LOAN MORTGAGE		06/30/2015.	CALLED (PARTIAL)		6	6	6	6				0		6			0		
31395X EJ 0	FEDERAL HOME LOAN MORTGAGE		06/30/2015.	CALLED (PARTIAL)		66	66	66	66				0		66			0		
31392X WV 6	FEDERAL HOME LOAN MORTGAGE		06/30/2015.	CALLED (PARTIAL)		1,000	1,000	1,000	1,000				0		1,000			0		
31358Q BR 5	FEDERAL NATIONAL MORTGAGE ASSN		06/30/2015.	CALLED (PARTIAL)		11	11	11	11				0		11			0		

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
31358R BM 4	FEDERAL NATIONAL MORTGAGE ASSN		06/30/2015.	CALLED (PARTIAL)		21	21	21	21				0		21			0		
31358U MV 5	FEDERAL NATIONAL MORTGAGE ASSN		06/30/2015.	CALLED (PARTIAL)		136	136	136	136				0		136			0		
31358U MV 5	FEDERAL NATIONAL MORTGAGE ASSN		06/30/2015.	CALLED (PARTIAL)		67	67	67	67				0		67			0		
313921 Y8 5	FEDERAL NATIONAL MORTGAGE ASSN		06/30/2015.	CALLED (PARTIAL)		362	362	362	362				0		362			0		
36204E 4J 3	GNMA PASS THRU POOL		06/30/2015.	CALLED (PARTIAL)		9	9	9	9				0		9			0		
36205J ZD 0	GNMA PASS THRU POOL		06/30/2015.	CALLED (PARTIAL)		12	12	12	12				0		12			0		
36206C SB 6	GNMA PASS THRU POOL		06/30/2015.	CALLED (PARTIAL)		13	13	13	13				0		13			0		
36218T BU 1	GNMA PASS THRU POOL		06/30/2015.	CALLED (PARTIAL)		12	12	12	12				0		12			0		
36224Y QE 2	GNMA PASS THRU POOL		06/30/2015.	CALLED (PARTIAL)		14	14	14	14				0		14			0		
36225B PP 7	GNMA PASS THRU POOL		06/30/2015.	CALLED (PARTIAL)		56	56	56	56				0		56			0		
36202X DA 2	GNMA PASS THRU POOL		06/30/2015.	CALLED (PARTIAL)		88	88	88	88				0		88			0		
36202D 3G 4	GNMA PASS THRU POOL		06/30/2015.	CALLED (PARTIAL)		97	97	97	97				0		97			0		
36202D CC 3	GNMA PASS THRU POOL		06/30/2015.	CALLED (PARTIAL)		187	187	187	187				0		187			0		
36202E BU 2	GNMA PASS THRU POOL		06/30/2015.	CALLED (PARTIAL)		195	195	195	195				0		195			0		
36202V EN 7	GNMA PASS THRU POOL		06/30/2015.	CALLED (PARTIAL)		8	8	8	8				0		8			0		
36202E EH 8	GNMA PASS THRU POOL		06/30/2015.	CALLED (PARTIAL)		305	305	305	305				0		305			0		
36290R 5P 4	GNMA PASS THRU POOL		06/30/2015.	CALLED (PARTIAL)		348	348	348	348				0		348			0		
38374K LR 2	GOVERNMENT NATIONAL MORT ASSN		06/30/2015.	CALLED (PARTIAL)		1,240	1,240	1,240	1,240				0		1,240			0		
38374L HA 2	GOVERNMENT NATIONAL MORT ASSN		06/30/2015.	CALLED (PARTIAL)		1,583	1,583	1,583	1,583				0		1,583			0		
38375Q EY 1	GOVERNMENT NATIONAL MORT ASSN		06/30/2015.	CALLED (PARTIAL)		2,450	2,450	2,450	2,450				0		2,450			0		
38374X SX 4	GOVERNMENT NATIONAL MORT ASSN		06/30/2015.	CALLED (PARTIAL)		3,061	3,061	3,061	3,061				0		3,061			0		
38378A JJ 1	GOVERNMENT NATIONAL MORT ASSN		06/30/2015.	CALLED (PARTIAL)		6,790	6,790	6,790	6,790				0		6,790			0		
38374B DJ 9	MULTICLASS CMO		06/30/2015.	CALLED (PARTIAL)		18	18	18	18				0		18			0		
38374B 6B 4	MULTICLASS CMO		06/30/2015.	CALLED (PARTIAL)		1,253	1,253	1,253	1,253				0		1,253			0		
38374K B8 5	MULTICLASS CMO		06/30/2015.	CALLED (PARTIAL)		1,287	1,287	1,287	1,287				0		1,287			0		
38374K WP 4	MULTICLASS CMO		06/30/2015.	CALLED (PARTIAL)		885	885	885	885				0		885			0		
38374K WN 9	MULTICLASS CMO		06/30/2015.	CALLED (PARTIAL)		1,820	1,820	1,820	1,820				0		1,820			0		
38374L WD 9	MULTICLASS CMO		06/30/2015.	CALLED (PARTIAL)		5,331	5,331	5,331	5,331				0		5,331			0		
38374L J4 4	MULTICLASS CMO		06/30/2015.	CALLED (PARTIAL)		1,929	1,929	1,929	1,929				0		1,929			0		
38374M WZ 8	MULTICLASS CMO		06/30/2015.	CALLED (PARTIAL)		2,014	2,014	2,014	2,014				0		2,014			0		
38378A JJ 1	GOVERNMENT NATIONAL MORT ASSN		07/29/2015.	CALLED		2,273	2,273	2,273	2,273				0		2,273			0	140	01/16/2041.
3136G1 GB 9	FEDERAL NATIONAL MORT ASSN		09/20/2015.	CALLED		25,000	25,000	24,938	25,000				0		25,000			0	750	03/20/2028.
31359F QL 5	FANNIE MAE REMIC TRUST		09/30/2015.	CALLED (PARTIAL)		120	120	120	120				0		120			0		
3133T4 GB 6	FEDERAL HOME LOAN MORTGAGE		09/30/2015.	CALLED (PARTIAL)		115	115	115	115				0		115			0		
313602 VN 1	FEDERAL HOME LOAN MORTGAGE		09/30/2015.	CALLED (PARTIAL)		6	6	6	6				0		6			0		
31395X EJ 0	FEDERAL HOME LOAN MORTGAGE		09/30/2015.	CALLED (PARTIAL)		332	332	332	332				0		332			0		
31392X WV 6	FEDERAL HOME LOAN MORTGAGE		09/30/2015.	CALLED (PARTIAL)		2,000	2,000	2,000	2,000				0		2,000			0		
31358Q BR 5	FEDERAL NATIONAL MORT ASSN		09/30/2015.	CALLED (PARTIAL)		11	11	11	11				0		11			0		
31358R BM 4	FEDERAL NATIONAL MORT ASSN		09/30/2015.	CALLED (PARTIAL)		29	29	29	29				0		29			0		
31358U MV 5	FEDERAL NATIONAL MORT ASSN		09/30/2015.	CALLED (PARTIAL)		117	117	117	117				0		117			0		
31358U MV 5	FEDERAL NATIONAL MORT ASSN		09/30/2015.	CALLED (PARTIAL)		58	58	58	58				0		58			0		
313921 Y8 5	FEDERAL NATIONAL MORT ASSN		09/30/2015.	CALLED (PARTIAL)		296	296	296	296				0		296			0		
31393X RL 3	FEDERAL NATIONAL MORT ASSN		09/30/2015.	CALLED (PARTIAL)		586	586	586	586				0		586			0		

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
36204E 4J 3	GNMA PASS THRU POOL		09/30/2015.	CALLED (PARTIAL)		9	9	9	9				0		9			0		
36205J ZD 0	GNMA PASS THRU POOL		09/30/2015.	CALLED (PARTIAL)		13	13	13	13				0		13			0		
36206C SB 6	GNMA PASS THRU POOL		09/30/2015.	CALLED (PARTIAL)		13	13	13	13				0		13			0		
36218T BU 1	GNMA PASS THRU POOL		09/30/2015.	CALLED (PARTIAL)		12	12	12	12				0		12			0		
36224Y QE 2	GNMA PASS THRU POOL		09/30/2015.	CALLED (PARTIAL)		14	14	14	14				0		14			0		
36225B PP 7	GNMA PASS THRU POOL		09/30/2015.	CALLED (PARTIAL)		70	70	70	70				0		70			0		
36202X DA 2	GNMA PASS THRU POOL		09/30/2015.	CALLED (PARTIAL)		420	420	420	420				0		420			0		
36202D 3G 4	GNMA PASS THRU POOL		09/30/2015.	CALLED (PARTIAL)		130	130	130	130				0		130			0		
36202D CC 3	GNMA PASS THRU POOL		09/30/2015.	CALLED (PARTIAL)		249	249	249	249				0		249			0		
36202E BU 2	GNMA PASS THRU POOL		09/30/2015.	CALLED (PARTIAL)		156	156	156	156				0		156			0		
36202V EN 7	GNMA PASS THRU POOL		09/30/2015.	CALLED (PARTIAL)		8	8	8	8				0		8			0		
36202E EH 8	GNMA PASS THRU POOL		09/30/2015.	CALLED (PARTIAL)		356	356	356	356				0		356			0		
36290R 5P 4	GNMA PASS THRU POOL		09/30/2015.	CALLED (PARTIAL)		320	320	320	320				0		320			0		
38374K LR 2	GOVERNMENT NATIONAL MORT ASSN		09/30/2015.	CALLED (PARTIAL)		1,381	1,381	1,381	1,381				0		1,381			0		
38374L HA 2	GOVERNMENT NATIONAL MORT ASSN		09/30/2015.	CALLED (PARTIAL)		1,517	1,517	1,517	1,517				0		1,517			0		
38375J HQ 1	GOVERNMENT NATIONAL MORT ASSN		09/30/2015.	CALLED (PARTIAL)		774	774	774	774				0		774			0		
38375Q EY 1	GOVERNMENT NATIONAL MORT ASSN		09/30/2015.	CALLED (PARTIAL)		2,356	2,356	2,356	2,356				0		2,356			0		
38374X SX 4	GOVERNMENT NATIONAL MORT ASSN		09/30/2015.	CALLED (PARTIAL)		3,012	3,012	3,012	3,012				0		3,012			0		
38374B DJ 9	MULTICLASS CMO		09/30/2015.	CALLED (PARTIAL)		1,143	1,143	1,143	1,143				0		1,143			0		
38374B 6B 4	MULTICLASS CMO		09/30/2015.	CALLED (PARTIAL)		1,322	1,322	1,322	1,322				0		1,322			0		
38374K B8 5	MULTICLASS CMO		09/30/2015.	CALLED (PARTIAL)		1,231	1,231	1,231	1,231				0		1,231			0		
38374K WP 4	MULTICLASS CMO		09/30/2015.	CALLED (PARTIAL)		1,083	1,083	1,083	1,083				0		1,083			0		
38374K WN 9	MULTICLASS CMO		09/30/2015.	CALLED (PARTIAL)		2,226	2,226	2,226	2,226				0		2,226			0		
38374L WD 9	MULTICLASS CMO		09/30/2015.	CALLED (PARTIAL)		5,901	5,901	5,901	5,901				0		5,901			0		
38374L J4 4	MULTICLASS CMO		09/30/2015.	CALLED (PARTIAL)		2,557	2,557	2,557	2,557				0		2,557			0		
38374M WZ 8	MULTICLASS CMO		09/30/2015.	CALLED (PARTIAL)		2,139	2,139	2,139	2,139				0		2,139			0		
36202V EN 7	GNMA PASS THRU POOL		10/15/2015.	CALLED		296	264	264	264				0		264		32	32	17	09/15/2033.
31359F QL 5	FANNIE MAE		12/31/2015.	CALLED (PARTIAL)		110	110	110	110				0		110			0		
3133T4 GB 6	FEDERAL HOME LOAN MORTGAGE		12/31/2015.	CALLED (PARTIAL)		84	84	84	84				0		84			0		
313602 VN 1	FEDERAL HOME LOAN MORTGAGE		12/31/2015.	CALLED (PARTIAL)		6	6	6	6				0		6			0		
31395X EJ 0	FEDERAL HOME LOAN MORTGAGE		12/31/2015.	CALLED (PARTIAL)		175	175	175	175				0		175			0		
31392X WV 6	FEDERAL HOME LOAN MORTGAGE		12/31/2015.	CALLED (PARTIAL)		1,000	1,000	1,000	1,000				0		1,000			0		
31358Q BR 5	FEDERAL NATIONAL MORT ASSN		12/31/2015.	CALLED (PARTIAL)		9	9	9	9				0		9			0		
31358R BM 4	FEDERAL NATIONAL MORT ASSN		12/31/2015.	CALLED (PARTIAL)		34	34	34	34				0		34			0		
31358U MV 5	FEDERAL NATIONAL MORT ASSN		12/31/2015.	CALLED (PARTIAL)		85	85	85	85				0		85			0		
31358U MV 5	FEDERAL NATIONAL MORT ASSN		12/31/2015.	CALLED (PARTIAL)		42	42	42	42				0		42			0		
313921 Y8 5	FEDERAL NATIONAL MORT ASSN		12/31/2015.	CALLED (PARTIAL)		316	316	316	316				0		316			0		
31393X RL 3	FEDERAL NATIONAL MORT ASSN		12/31/2015.	CALLED (PARTIAL)		215	215	215	215				0		215			0		
36204E 4J 3	GNMA PASS THRU POOL		12/31/2015.	CALLED (PARTIAL)		9	9	9	9				0		9			0		
36205J ZD 0	GNMA PASS THRU POOL		12/31/2015.	CALLED (PARTIAL)		13	13	13	13				0		13			0		
36206C SB 6	GNMA PASS THRU POOL		12/31/2015.	CALLED (PARTIAL)		13	13	13	13				0		13			0		
36218T BU 1	GNMA PASS THRU POOL		12/31/2015.	CALLED (PARTIAL)		13	13	13	13				0		13			0		

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
36224Y QE 2	GNMA PASS THRU POOL		12/31/2015.	CALLED (PARTIAL)		37	37	37	37				0		37			0		
36225B PP 7	GNMA PASS THRU POOL		12/31/2015.	CALLED (PARTIAL)		66	66	66	66				0		66			0		
36202X DA 2	GNMA PASS THRU POOL		12/31/2015.	CALLED (PARTIAL)		429	429	429	429				0		429			0		
36202D 3G 4	GNMA PASS THRU POOL		12/31/2015.	CALLED (PARTIAL)		148	148	148	148				0		148			0		
36202D CC 3	GNMA PASS THRU POOL		12/31/2015.	CALLED (PARTIAL)		269	269	269	269				0		269			0		
36202E BU 2	GNMA PASS THRU POOL		12/31/2015.	CALLED (PARTIAL)		140	140	140	140				0		140			0		
36202E EH 8	GNMA PASS THRU POOL		12/31/2015.	CALLED (PARTIAL)		291	291	291	291				0		291			0		
36290R 5P 4	GNMA PASS THRU POOL		12/31/2015.	CALLED (PARTIAL)		445	445	445	445				0		445			0		
38374K LR 2	GOVERNMENT NATIONAL MORT ASSN		12/31/2015.	CALLED (PARTIAL)		1,139	1,139	1,139	1,139				0		1,139			0		
38374L HA 2	GOVERNMENT NATIONAL MORT ASSN		12/31/2015.	CALLED (PARTIAL)		1,529	1,529	1,529	1,529				0		1,529			0		
38375J HQ 1	GOVERNMENT NATIONAL MORT ASSN		12/31/2015.	CALLED (PARTIAL)		1,284	1,284	1,284	1,284				0		1,284			0		
38375Q EY 1	GOVERNMENT NATIONAL MORT ASSN		12/31/2015.	CALLED (PARTIAL)		1,987	1,987	1,987	1,987				0		1,987			0		
38374X SX 4	GOVERNMENT NATIONAL MORT ASSN		12/31/2015.	CALLED (PARTIAL)		2,017	2,017	2,017	2,017				0		2,017			0		
38374B DJ 9	MULTICLASS CMO		12/31/2015.	CALLED (PARTIAL)		529	529	529	529				0		529			0		
38374B 6B 4	MULTICLASS CMO		12/31/2015.	CALLED (PARTIAL)		1,138	1,138	1,138	1,138				0		1,138			0		
38374K B8 5	MULTICLASS CMO		12/31/2015.	CALLED (PARTIAL)		1,533	1,533	1,533	1,533				0		1,533			0		
38374K WP 4	MULTICLASS CMO		12/31/2015.	CALLED (PARTIAL)		894	894	894	894				0		894			0		
38374K WN 9	MULTICLASS CMO		12/31/2015.	CALLED (PARTIAL)		1,837	1,837	1,837	1,837				0		1,837			0		
38374L WD 9	MULTICLASS CMO		12/31/2015.	CALLED (PARTIAL)		4,996	4,996	4,996	4,996				0		4,996			0		
38374L J4 4	MULTICLASS CMO		12/31/2015.	CALLED (PARTIAL)		1,739	1,739	1,739	1,739				0		1,739			0		
38374M WZ 8	MULTICLASS CMO		12/31/2015.	CALLED (PARTIAL)		1,950	1,950	1,950	1,950				0		1,950			0		
0599999.	Total - Bonds - U.S. Government					173,687	173,655	173,092	173,654	0	0	0	0	0	173,655	0	32	32	1,106	XXX
Bonds - Industrial and Miscellaneous																				
035229 CR 2	ANHEUSER-BUSCH COS INC.		02/02/2015.	REDEEMED		30,000	30,000	30,000	30,000				0		30,000			0	694	02/01/2015.
638612 AG 6	NATIONWIDE FINANCIAL SERVICE		02/13/2015.	REDEEMED		25,000	25,000	25,938	25,036		(36)		(36)		25,000			0	703	02/13/2015.
07387E AH 0	BEAR STEARNS		03/16/2015.	REDEEMED		40,000	40,000	40,000	40,000				0		40,000			0	525	07/15/2023.
07387E AL 1	BEAR STEARNS		03/16/2015.	REDEEMED		30,000	30,000	30,000	30,000				0		30,000			0	386	07/15/2023.
34540T FF 4	FORD MOTOR		03/22/2015.	REDEEMED		50,000	50,000	50,000	50,000				0		50,000			0	1,188	09/20/2023.
05949Q BD 6	BANC AMERICA		03/31/2015.	CALLED (PARTIAL)		648	648	648	648				0		648			0		03/25/2036.
92553P AR 3	VIACOM INC NEW		03/31/2015.	CALLED (PARTIAL)		27	27	27	27				0		27			0		03/15/2023.
491089 QD 3	KENTON CNTY KY S/D FINANCIAL		04/13/2015.	REDEEMED		30,000	30,000	30,677	30,380		(380)		(380)		30,000			0	1,073	09/01/2027.
38147Q 3X 2	GOLDMAN SACHS GROUP INC.		05/07/2015.	REDEEMED		50,000	50,000	50,000	50,000				0		50,000			0	1,000	04/30/2029.
525ESC CB 3	LEHMAN BROS.		04/30/2015.	CALLED (PARTIAL)		639	639	639	639				0		639			0		03/20/2020.
525ESC 05 9	LEHMAN BROS.		04/30/2015.	CALLED (PARTIAL)		1,643	1,643	1,643	1,643				0		1,643			0		09/28/2037.
05949Q BD 6	BANC AMERICA		06/30/2015.	CALLED (PARTIAL)		594	594	594	594				0		594			0		03/25/2036.
514084 JA 1	LANCASTER DCOUNTY SC		07/14/2015.	CALLED		35,000	35,000	35,000	35,000				0		35,000			0	1,506	03/01/2025.
34540T EZ 1	FORD MOTOR CO.		08/20/2015.	CALLED		50,000	50,000	50,000	50,000				0		50,000			0	1,500	08/20/2018.
34540T FA 5	FORD MOTOR		08/20/2015.	CALLED		25,000	25,000	25,000	25,000				0		25,000			0	938	08/20/2020.
05949Q BD 6	BANC AMERICA		09/30/2015.	CALLED (PARTIAL)		465	485	485	465				0		465			0		03/25/2036.
38145X 11 1	GOLDMAN SACHS GROUP INC.		11/02/2015.	CALLED		25,000	25,000	23,940	24,095		25		25		24,120		880	880	1,531	11/01/2060.
26054L UY 7	DOW CHEMICAL CO.		11/16/2015.	CALLED		50,000	50,000	50,000	50,000				0		50,000			0	2,050	11/15/2023.
26054L VL 4	DOW CHEMICAL CO.		12/28/2015.	CALLED		50,000	50,000	50,000	50,000				0		50,000			0	2,050	12/15/2023.
525ESC CB 3	LEHMAN BROS.		10/31/2015.	CALLED (PARTIAL)		478	478	478	478				0		478			0		03/20/2020.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
525ESC 05 9	LEHMAN BROS.	..	10/31/2015.	CALLED (PARTIAL)		1,229	1,229	1,229	1,229				0		1,229			0		09/28/2037.
912920 AC 9	U S WEST COMMS INC.	..	10/31/2015.	CALLED (PARTIAL)		15,117	15,000	15,000	15,000				0		15,000		117	117		09/15/2033.
05949Q BD 6	BANC AMERICA	..	12/31/2015.	CALLED (PARTIAL)		1,969	1,969	1,969	1,969				0		1,969			0		03/25/2036.
3899999.	Total - Bonds - Industrial and Miscellaneous					512,809	512,712	513,267	512,203	0	(391)	0	(391)	0	511,812	0	997	997	15,143	XXX
8399997.	Total - Bonds - Part 4					686,496	686,367	686,359	685,857	0	(391)	0	(391)	0	685,467	0	1,029	1,029	16,250	XXX
8399999.	Total - Bonds					686,496	686,367	686,359	685,857	0	(391)	0	(391)	0	685,467	0	1,029	1,029	16,250	XXX
Common Stocks - Industrial and Miscellaneous																				
30277S 80 4	FIRST TRUST UNIT 4077	..	02/20/2015.	REDEEMED	5,017.000	50,925	XXX	50,006	52,924				0		52,924		(1,999)	(1,999)	422	XXX
30274S 70 8	FIRST TRUST UNIT 4042	..	03/06/2015.	REDEEMED	4,938.000	49,524	XXX	49,271	50,281				0		50,281		(757)	(757)	610	XXX
30282N 30 3	FIRST TRUST TARGET	..	03/12/2015.	REDEEMED	5,100.000	53,485	XXX	49,950	54,690				0		54,690		(1,205)	(1,205)	125	XXX
30282T 70 6	FIRST TRUST TARGET	..	03/31/2015.	REDEEMED (PARTIAL)	31.000	291	XXX	291	291				0		291			0		XXX
30281F 40 0	FIRST TRUST UNIT 4067	..	04/01/2015.	REDEEMED	2,521.000	18,647	XXX	22,960	19,268				0		19,268		(621)	(621)	70	XXX
30282T 70 6	FIRST TRUST TARGET	..	04/14/2015.	REDEEMED	6,231.000	61,209	XXX	59,209	60,095				0		60,095		1,114	1,114	823	XXX
00771U 10 0	ADVISORS ASSET MANAGEMENT	..	06/17/2015.	MATURED	7,870.000	76,474	XXX	77,913	81,533				0		81,533		(5,059)	(5,059)	2,307	XXX
30281M 75 1	FIRST TRUST GLOBAL EQUITY PURCH	..	06/18/2015.	MATURED	5,276.000	53,888	XXX	48,887	54,297				0		54,297		(409)	(409)	856	XXX
30283A 13 6	FIRST TRUST DEEP VALUE DIVIDEND 1	..	06/30/2015.	REDEEMED (PARTIAL)	171.000	1,647	XXX	1,647	1,647				0		1,647			0		XXX
30284F 80 3	FIRST TRUST EURO DEEP VALUE	..	06/30/2015.	REDEEMED (PARTIAL)	108.000	1,060	XXX	1,060	1,060				0		1,060			0		XXX
30283N 30 2	FIRST TRUST SELECT	..	07/16/2015.	MATURED	9,953.000	103,177	XXX	100,499	102,018				0		102,018		1,159	1,159	1,322	XXX
30284F 80 3	FIRST TRUST EURO DEEP VALUE DIV 2	..	07/31/2015.	CALLED (PARTIAL)	8.000	81	XXX	81	81				0		81			0		XXX
30285G 58 6	FIRST TRUST DIVRS EQ STR	..	07/31/2015.	CALLED (PARTIAL)	15.000	157	XXX	157	157				0		157			0		XXX
30285X 40 7	FIRST TRUST TGT GLBL	..	07/31/2015.	CALLED (PARTIAL)	7.000	75	XXX	75	75				0		75			0		XXX
30286C 64 2	FIRST TRUST INT RATE HEDGE 94	..	10/31/2015.	CALLED (PARTIAL)	2.000	23	XXX	23	23				0		23			0		XXX
30285G 58 6	FIRST TRUST DIVRS EQ STR	..	11/30/2015.	CALLED (PARTIAL)	22.000	228	XXX	228	228				0		228			0		XXX
9099999.	Total - Common Stocks - Industrial and Miscellaneous					470,889	XXX	462,258	478,668	0	0	0	0	0	478,668	0	(7,777)	(7,777)	6,535	XXX
9799997.	Total - Common Stocks - Part 4					470,889	XXX	462,258	478,668	0	0	0	0	0	478,668	0	(7,777)	(7,777)	6,535	XXX
9799999.	Total - Common Stocks					470,889	XXX	462,258	478,668	0	0	0	0	0	478,668	0	(7,777)	(7,777)	6,535	XXX
9899999.	Total - Preferred and Common Stocks					470,889	XXX	462,258	478,668	0	0	0	0	0	478,668	0	(7,777)	(7,777)	6,535	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					1,157,385	XXX	1,148,617	1,164,525	0	(391)	0	(391)	0	1,164,135	0	(6,748)	(6,748)	22,784	XXX

Sch. D - Pt. 5
NONE

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

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

Sch. DA - Pt. 1
NONE

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

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

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

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

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

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

Sch. DL - Pt. 1
NONE

Sch. DL - Pt. 2
NONE

SCHEDULE E - PART 1 - CASH

1 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
Open Depositories							
HSBC BANK				1,780		127,900	XXX
JANNEY MONTGOMERY SCOTT MONEY MARKET				1,032		251,106	XXX
PNC COMMERCIAL ACCOUNT	OHIO					152,435	XXX
PNC MONEY MARKET	OHIO			93		77,567	XXX
WELLS FARGO	NORTH CAROLINA			1,750		128,500	XXX
CFG COMMUNITY BANK	CLOSED			285			XXX
FIFTH THIRD BANK MONEY MARKET	CLOSED			380			XXX
0199999. Total - Open Depositories		XXX	XXX	5,321	0	737,509	XXX
0399999. Total Cash on Deposit		XXX	XXX	5,321	0	737,509	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	25	XXX
0599999. Total Cash		XXX	XXX	5,321	0	737,534	XXX

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

1. January	225,022	4. April	86,004	7. July	135,685	10. October	303,892
2. February	425,099	5. May	226,833	8. August	114,494	11. November	241,354
3. March	169,873	6. June	223,534	9. September	250,234	12. December	152,435

Sch. E - Pt. 2
NONE

Sch. E - Pt. 3
NONE

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