



ANNUAL STATEMENT

For the Year Ended December 31, 2015

of the Condition and Affairs of the

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

NAIC Group Code..... 0, 0	NAIC Company Code..... 56332	Employer's ID Number..... 34-0220540
(Current Period) (Prior Period)		
Organized under the Laws of Ohio	State of Domicile or Port of Entry Ohio	Country of Domicile US
Incorporated/Organized..... October 20, 1899	Commenced Business..... January 1, 1892	
Statutory Home Office	24950 Chagrin Boulevard..... Beachwood OH US 44122-5634	
	(Street and Number) (City or Town, State, Country and Zip Code)	
Main Administrative Office	24950 Chagrin Boulevard..... Beachwood OH US..... 44122-5634	800-464-4642
	(Street and Number) (City or Town, State, Country and Zip Code)	(Area Code) (Telephone Number)
Mail Address	24950 Chagrin Boulevard..... Beachwood OH US 44122-5634	
	(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)	
Primary Location of Books and Records	24950 Chagrin Boulevard..... Beachwood OH US 44122-5634	800-464-4642
	(Street and Number) (City or Town, State, Country and Zip Code)	(Area Code) (Telephone Number)
Internet Web Site Address	WWW.FCSLA.ORG	
Statutory Statement Contact	Lisa A Kratzert	216-468-1017
	(Name)	(Area Code) (Telephone Number) (Extension)
	treasdept@fcsla.org	216-468-8003
	(E-Mail Address)	(Fax Number)

OFFICERS

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

OTHER

DIRECTORS OR TRUSTEES

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

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

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

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

Subscribed and sworn to before me

This _____ day of _____ 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		Admitted Assets as Reported in the Annual Statement			
	1	2	3	4	5	6
	Amount	Percentage	Amount	Securities Lending Reinvested Collateral Amount	Total (Col. 3 + 4) Amount	Percentage
1. Bonds:						
1.1 U.S. treasury securities.....	1,315,063	0.2	1,315,063		1,315,063	0.2
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies.....		0.0			0	0.0
1.22 Issued by U.S. government sponsored agencies.....		0.0			0	0.0
1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities).....		0.0			0	0.0
1.4 Securities issued by states, territories and possessions and political subdivisions in the U.S.:						
1.41 States, territories and possessions general obligations.....	11,349,166	1.4	11,349,166		11,349,166	1.4
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.....	19,004,382	2.4	19,004,382		19,004,382	2.4
1.44 Industrial development and similar obligations.....		0.0			0	0.0
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA.....	129,008	0.0	129,008		129,008	0.0
1.512 Issued or guaranteed by FNMA and FHLMC.....	1,595,237	0.2	1,595,237		1,595,237	0.2
1.513 All other.....		0.0			0	0.0
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA.....		0.0			0	0.0
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).....	721,348,718	89.8	721,348,718		721,348,718	89.8
2.2 Unaffiliated non-U.S. securities (including Canada).....		0.0			0	0.0
2.3 Affiliated securities.....		0.0			0	0.0
3. Equity interests:						
3.1 Investments in mutual funds.....		0.0			0	0.0
3.2 Preferred stocks:						
3.21 Affiliated.....		0.0			0	0.0
3.22 Unaffiliated.....	2,105,553	0.3	2,105,553		2,105,553	0.3
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated.....		0.0			0	0.0
3.32 Unaffiliated.....	4,493,446	0.6	4,493,446		4,493,446	0.6
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.....	5,490,165	0.7	5,490,165		5,490,165	0.7
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.....	3,335,365	0.4	3,335,365		3,335,365	0.4
7. Derivatives.....		0.0			0	0.0
8. Receivables for securities.....		0.0			0	0.0
9. Securities lending (Line 10, Asset Page reinvested collateral).....		0.0		XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments.....	22,563,146	2.8	22,563,146		22,563,146	2.8
11. Other invested assets.....	10,954,148	1.4	10,953,993		10,953,993	1.4
12. Total invested assets.....	803,683,397	100.0	803,683,241	0	803,683,241	100.0

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year.....		5,664,955
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 6).....		
2.2	Additional investment made after acquisition (Part 2, Column 9).....		0
3.	Current year change in encumbrances:		
3.1	Totals, Part 1, Column 13.....		
3.2	Totals, Part 3, Column 11.....		0
4.	Total gain (loss) on disposals, Part 3, Column 18.....		
5.	Deduct amounts received on disposals, Part 3, Column 15.....		
6.	Total foreign exchange change in book/adjusted carrying value:		
6.1	Totals, Part 1, Column 15.....		
6.2	Totals, Part 3, Column 13.....		0
7.	Deduct current year's other-than-temporary impairment recognized:		
7.1	Totals, Part 1, Column 12.....		
7.2	Totals, Part 3, Column 10.....		0
8.	Deduct current year's depreciation:		
8.1	Totals, Part 1, Column 11.....	174,790	
8.2	Totals, Part 3, Column 9.....		174,790
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....		5,490,165
10.	Deduct total nonadmitted amounts.....		
11.	Statement value at end of current period (Line 9 minus Line 10).....		5,490,165

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year.....		2,396
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.....		2,396
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

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year.....		11,265,405
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.....		76
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.....		250,000
8.	Deduct amortization of premium and depreciation.....		61,489
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).....		10,953,993
12.	Deduct total nonadmitted amounts.....		
13.	Statement value at end of current period (Line 11 minus Line 12).....		10,953,993

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year.....		726,705,352
2.	Cost of bonds and stocks acquired, Part 3, Column 7.....		60,004,498
3.	Accrual of discount.....		285,004
4.	Unrealized valuation increase (decrease):		
4.1	Part 1, Column 12.....	86,934	
4.2	Part 2, Section 1, Column 15.....		
4.3	Part 2, Section 2, Column 13.....	(1,118,554)	
4.4	Part 4, Column 11.....		(1,031,620)
5.	Total gain (loss) on disposals, Part 4, Column 19.....		309,733
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7.....		20,631,114
7.	Deduct amortization of premium.....		4,301,281
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).....		761,340,573
11.	Deduct total nonadmitted amounts.....		
12.	Statement value at end of current period (Line 10 minus Line 11).....		761,340,573

SCHEDULE D - SUMMARY BY COUNTRY

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

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS Governments (Including all obligations guaranteed by governments)	1. United States.....	1,444,071	1,787,074	1,476,575	1,484,744
	2. Canada.....				
	3. Other Countries.....				
	4. Totals.....	1,444,071	1,787,074	1,476,575	1,484,744
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals.....	11,349,166	11,545,928	11,418,008	10,864,067
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals.....				
U.S. Special Revenue and Special Assessment Obligations and All Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions	7. Totals.....	20,599,619	21,030,339	20,671,800	18,992,637
Industrial and Miscellaneous and Hybrid Securities (Unaffiliated)	8. United States.....	721,348,718	752,953,913	744,434,220	655,031,130
	9. Canada.....				
	10. Other Countries.....				
	11. Totals.....	721,348,718	752,953,913	744,434,220	655,031,130
Parent, Subsidiaries and Affiliates	12. Totals.....				
	13. Total Bonds.....	754,741,574	787,317,254	778,000,604	686,372,578
PREFERRED STOCKS Industrial and Miscellaneous (Unaffiliated)	14. United States.....	2,105,553	2,227,364	2,105,553	
	15. Canada.....				
	16. Other Countries.....				
	17. Totals.....	2,105,553	2,227,364	2,105,553	
Parent, Subsidiaries and Affiliates	18. Totals.....				
	19. Total Preferred Stocks.....	2,105,553	2,227,364	2,105,553	
COMMON STOCKS Industrial and Miscellaneous (Unaffiliated)	20. United States.....	4,493,446	4,493,446	1,058,633	
	21. Canada.....				
	22. Other Countries.....				
	23. Totals.....	4,493,446	4,493,446	1,058,633	
Parent, Subsidiaries and Affiliates	24. Totals.....				
	25. Total Common Stocks.....	4,493,446	4,493,446	1,058,633	
	26. Total Stocks.....	6,598,999	6,720,810	3,164,186	
	27. Total Bonds and Stocks....	761,340,573	794,038,064	781,164,790	

SCHEDULE D - PART 1A - SECTION 1

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

SI05

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.7	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
1. U.S. Governments											
1.1 NAIC 1.....	61,861	62,842	1,247,184	51,378	20,885	1,444,149	0.2	1,504,200	0.2	1,444,149	
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.....	61,861	62,842	1,247,184	51,378	20,885	1,444,149	0.2	1,504,200	0.2	1,444,149	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.....				6,845,057	4,504,109	11,349,166	1.5	8,485,624	1.2	11,349,166	
3.2 NAIC 2.....						0	0.0		0.0		
3.3 NAIC 3.....						0	0.0		0.0		
3.4 NAIC 4.....						0	0.0		0.0		
3.5 NAIC 5.....						0	0.0		0.0		
3.6 NAIC 6.....					0	0	0.0	0	0.0	0	
3.7 Totals.....	0	0	0	6,845,057	4,504,109	11,349,166	1.5	8,485,624	1.2	11,349,166	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.....	579,673	882,147	2,283,389	15,723,005	1,131,405	20,599,619	2.7	17,239,031	2.4	20,599,619	
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.....	579,673	882,147	2,283,389	15,723,005	1,131,405	20,599,619	2.7	17,239,031	2.4	20,599,619	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	9,999,370	101,841,455	94,676,583	165,316,077	105,334,323	477,167,809	63.1	482,209,242	67.1	477,167,809	
6.2	NAIC 2	3,184,797	72,240,290	22,302,523	66,353,806	39,260,635	203,342,052	26.9	150,003,341	20.9	203,342,052	
6.3	NAIC 3		5,261,538	501,464	20,405,160		26,168,162	3.5	40,794,798	5.7	26,168,162	
6.4	NAIC 4		10,072,936	2,189,986	698,204		12,961,126	1.7	15,103,802	2.1	12,961,126	
6.5	NAIC 5		332,000		2,572,567		2,904,567	0.4	2,903,218	0.4	2,904,567	
6.6	NAIC 6		805,000			2	805,002	0.1	717,012	0.1	805,002	
6.7	Totals	13,184,167	190,553,219	119,670,557	255,345,814	144,594,961	723,348,718	95.6	691,731,413	96.2	723,348,718	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).....10,640,903	102,786,445	98,207,156	187,935,517	110,990,722	510,560,743	67.5	XXX.....	XXX.....	510,560,743	0
9.2 NAIC 2.....	(d).....3,184,797	72,240,290	22,302,523	66,353,806	39,260,635	203,342,052	26.9	XXX.....	XXX.....	203,342,052	0
9.3 NAIC 3.....	(d).....0	5,261,538	501,464	20,405,160	0	26,168,162	3.5	XXX.....	XXX.....	26,168,162	0
9.4 NAIC 4.....	(d).....0	10,072,936	2,189,986	698,204	0	12,961,126	1.7	XXX.....	XXX.....	12,961,126	0
9.5 NAIC 5.....	(d).....0	332,000	0	2,572,567	0	(c).....2,904,567	0.4	XXX.....	XXX.....	2,904,567	0
9.6 NAIC 6.....	(d).....0	805,000	0	0	2	(c).....805,002	0.1	XXX.....	XXX.....	805,002	0
9.7 Totals.....	13,825,700	191,498,209	123,201,129	277,965,254	150,251,359	(b).....756,741,651	100.0	XXX.....	XXX.....	756,741,651	0
9.8 Line 9.7 as a % of Col. 6.....	1.8	25.3	16.3	36.7	19.9	100.0	XXX.....	XXX.....	XXX.....	100.0	0.0
10. Total Bonds Prior Year											
10.1 NAIC 1.....	2,767,334	92,398,692	113,943,216	177,674,854	122,654,002	XXX.....	XXX.....	509,438,097	70.9	509,438,097	
10.2 NAIC 2.....	6,021,075	60,759,691	23,996,927	52,796,669	6,428,980	XXX.....	XXX.....	150,003,341	20.9	150,003,341	
10.3 NAIC 3.....		13,613,585		27,181,212		XXX.....	XXX.....	40,794,798	5.7	40,794,798	
10.4 NAIC 4.....	7,995,687	4,200,291	2,209,712	698,111		XXX.....	XXX.....	15,103,802	2.1	15,103,802	
10.5 NAIC 5.....		332,000		2,571,218		XXX.....	XXX.....	(c).....2,903,218	0.4	2,903,218	
10.6 NAIC 6.....		717,010		1	1	XXX.....	XXX.....	(c).....717,012	0.1	717,012	
10.7 Totals.....	16,784,097	172,021,269	140,149,854	260,922,065	129,082,982	XXX.....	XXX.....	(b).....718,960,268	100.0	718,960,268	0
10.8 Line 10.7 as a % of Col. 8.....	2.3	23.9	19.5	36.3	18.0	XXX.....	XXX.....	100.0	XXX.....	100.0	0.0
11. Total Publicly Traded Bonds											
11.1 NAIC 1.....	10,640,903	102,786,445	98,207,156	187,935,517	110,990,722	510,560,743	67.5	509,438,097	70.9	510,560,743	XXX.....
11.2 NAIC 2.....	3,184,797	72,240,290	22,302,523	66,353,806	39,260,635	203,342,052	26.9	150,003,341	20.9	203,342,052	XXX.....
11.3 NAIC 3.....		5,261,538	501,464	20,405,160		26,168,162	3.5	40,794,798	5.7	26,168,162	XXX.....
11.4 NAIC 4.....		10,072,936	2,189,986	698,204		12,961,126	1.7	15,103,802	2.1	12,961,126	XXX.....
11.5 NAIC 5.....		332,000		2,572,567		2,904,567	0.4	2,903,218	0.4	2,904,567	XXX.....
11.6 NAIC 6.....		805,000			2	805,002	0.1	717,012	0.1	805,002	XXX.....
11.7 Totals.....	13,825,700	191,498,209	123,201,129	277,965,254	150,251,359	756,741,651	100.0	718,960,268	100.0	756,741,651	XXX.....
11.8 Line 11.7 as a % of Col. 6.....	1.8	25.3	16.3	36.7	19.9	100.0	XXX.....	XXX.....	XXX.....	100.0	XXX.....
11.9 Line 11.7 as a % of Line 9.7, Col. 6, Section 9.....	1.8	25.3	16.3	36.7	19.9	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 \$.....2,000,000; NAIC 2 \$.....0; NAIC 3 \$.....0; NAIC 4 \$.....0; NAIC 5 \$.....0; NAIC 6 \$.....0.

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type		1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.5	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
1.	U.S. Governments											
1.1	Issuer Obligations.....		5,099	1,237,702	51,378	20,885	1,315,063	0.2	1,318,686	0.2	1,315,063	
1.2	Residential Mortgage-Backed Securities.....	61,861	57,744	9,482			129,086	0.0	185,514	0.0	129,086	
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.....	61,861	62,842	1,247,184	51,378	20,885	1,444,149	0.2	1,504,200	0.2	1,444,149	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.....				6,845,057	4,504,109	11,349,166	1.5	8,485,624	1.2	11,349,166	
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	6,845,057	4,504,109	11,349,166	1.5	8,485,624	1.2	11,349,166	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.....			2,150,000	15,722,978	1,131,405	19,004,382	2.5	15,212,349	2.1	19,004,382	
5.2	Residential Mortgage-Backed Securities.....	579,673	882,147	133,389	28		1,595,237	0.2	2,026,681	0.3	1,595,237	
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.....	579,673	882,147	2,283,389	15,723,005	1,131,405	20,599,619	2.7	17,239,031	2.4	20,599,619	0
6.	Industrial and Miscellaneous (unaffiliated)											
6.1	Issuer Obligations.....	13,184,167	190,553,219	119,670,557	255,345,814	144,594,961	723,348,718	95.6	691,731,413	96.2	723,348,718	
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.....	13,184,167	190,553,219	119,670,557	255,345,814	144,594,961	723,348,718	95.6	691,731,413	96.2	723,348,718	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

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

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

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.....	13,184,167	190,558,317	123,058,259	277,965,226	150,251,359	755,017,328	99.8	.XXX	.XXX	755,017,328	.0
9.2	Residential Mortgage-Backed Securities.....	641,533	939,891	142,871	28	.0	1,724,323	0.2	.XXX	.XXX	1,724,323	.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.....	13,825,700	191,498,209	123,201,129	277,965,254	150,251,359	756,741,651	100.0	.XXX	.XXX	756,741,651	.0
9.6	Line 9.5 as a % of Col. 6.....	1.8	25.3	16.3	36.7	19.9	100.0	.XXX	.XXX	.XXX	100.0	.0.0
10.	Total Bonds Prior Year											
10.1	Issuer Obligations.....	16,006,901	170,813,251	139,924,090	260,921,563	129,082,267	.XXX	.XXX	716,748,072	99.7	716,748,072	
10.2	Residential Mortgage-Backed Securities.....	777,196	1,208,018	225,764	502	715	.XXX	.XXX	2,212,195	.0.3	2,212,195	
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.....	16,784,097	172,021,269	140,149,854	260,922,065	129,082,982	.XXX	.XXX	718,960,268	100.0	718,960,268	.0
10.6	Line 10.5 as a % of Col. 8.....	2.3	23.9	19.5	36.3	18.0	.XXX	.XXX	100.0	.XXX	100.0	.0.0
11.	Total Publicly Traded Bonds											
11.1	Issuer Obligations.....	13,184,167	190,558,317	123,058,259	277,965,226	150,251,359	755,017,328	99.8	716,748,072	99.7	755,017,328	.XXX
11.2	Residential Mortgage-Backed Securities.....	641,533	939,891	142,871	28		1,724,323	0.2	2,212,195	.0.3	1,724,323	.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.....	13,825,700	191,498,209	123,201,129	277,965,254	150,251,359	756,741,651	100.0	718,960,268	100.0	756,741,651	.XXX
11.6	Line 11.5 as a % of Col. 6.....	1.8	25.3	16.3	36.7	19.9	100.0	.XXX	.XXX	.XXX	100.0	.XXX
11.7	Line 11.5 as a % of Line 9.5, Col. 6, Section 9.....	1.8	25.3	16.3	36.7	19.9	100.0	.XXX	.XXX	.XXX	100.0	.XXX
12.	Total Privately Placed Bonds											
12.1	Issuer Obligations.....						.0	.0.0	.0	.0.0	.XXX	.0
12.2	Residential Mortgage-Backed Securities.....						.0	.0.0	.0	.0.0	.XXX	.0
12.3	Commercial Mortgage-Backed Securities.....						.0	.0.0	.0	.0.0	.XXX	.0
12.4	Other Loan-Backed and Structured Securities.....						.0	.0.0	.0	.0.0	.XXX	.0
12.5	Totals.....	.0	.0	.0	.0	.0	.0	0.0	.0	.0.0	.XXX	.0
12.6	Line 12.5 as a % of Col. 6.....	.0.0	.0.0	.0.0	.0.0	.0.0	.0.0	.XXX	.XXX	.XXX	.XXX	.0.0
12.7	Line 12.5 as a % of Line 9.5, Col. 6, Section 9.....	.0.0	.0.0	.0.0	.0.0	.0.0	.0.0	.XXX	.XXX	.XXX	.XXX	.0.0

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

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

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

\$10

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																
HOME OFFICE.....		BEACHWOOD.....	OH.....	05/31/2007.....		6,935,837.....		5,438,915.....	7,000,000.....	173,898.....			.0.....		403,083.....	245,726.....
HOME OFFICE.....		BEACHWOOD.....	OH.....	12/01/2010.....		35,684.....		31,150.....		892.....			(892).....			
LAND - CHAGRIN BLVD.....		BEACHWOOD.....	OH.....	12/31/1953.....	12/31/2003.....	20,100.....		20,100.....	7,000,000.....				.0.....			
0299999. Properties Occupied by the Reporting Entity - Administrative.....						6,991,621.....	.0.....	5,490,165.....	14,000,000.....	174,790.....	.0.....	.0.....	(174,790).....	.0.....	403,083.....	245,726.....
0399999. Total - Properties Occupied by the Reporting Entity.....						6,991,621.....	.0.....	5,490,165.....	14,000,000.....	174,790.....	.0.....	.0.....	(174,790).....	.0.....	403,083.....	245,726.....
0699999. Totals.....						6,991,621.....	.0.....	5,490,165.....	14,000,000.....	174,790.....	.0.....	.0.....	(174,790).....	.0.....	403,083.....	245,726.....

Sch. A - Pt. 2
NONE

Sch. A - Pt. 3
NONE

Sch. B - Pt. 1
NONE

Sch. B - Pt. 2
NONE

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Mortgages With Partial Repayments																	
.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	.....0
1857.....	CEDAR CREEK.....	NE.....	.....	11/01/2004.	VARIOUS.....	.....	.....	.....	.....	.....	.....0	.....	.....2,396	2,396	.....	.....	.....0
.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	.....0
.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	.....0
0299999. Total - Mortgages With Partial Repayments.....						0	0	0	0	0	0	0	2,396	2,396	0	0	0
0599999. Total Mortgages.....						0	0	0	0	0	0	0	2,396	2,396	0	0	0

SCHEDULE BA - PART 1

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

1	2		3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
				4	5																13	14	15	16	17
CUSIP Identification	Name or Description		Code	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
Fixed or Variable Interest Rate Investments That Have Underlying Characteristics of Bonds - Unaffiliated																				
41020V	AA	9	John Hancock Mutual Life Ins Co.....			McDonald Investments Inc.....	1FE.....	10/17/2003.		2,271,740	2,374,220	2,149,402	.....	.....(13,786)				147,500		
604074	AA	2	Minnesota Mutural Life.....			Robert W Baird & Com Incorp.....	1FE.....	09/18/2013.		1,279,730	1,229,090	1,238,603	.....	.....(18,585)				82,500		
638671	AC	1	Nationwide Mutual Ins Series 144A.....			National City Bank.....	1FE.....	09/19/2002.		3,335,400	3,894,660	3,260,502	.....	.....(8,444)				247,500		
677412	AD	0	Ohio National Life Ins Ser 144A.....			McDonald Investments Inc.....	1FE.....	10/31/2002.		2,195,800	2,547,480	2,127,519	.....	.....(7,847)				170,000		
743917	AH	9	Prudential Insurance Notes.....			National City Bank.....	1FE.....	09/18/2002.		2,293,540	2,551,220	2,177,967	.....	.....(12,826)				166,000		
0799999. Total - Fixed or Variable Interest Rate Investments That Have Underlying Characteristics of Bonds - Unaffiliated.....										11,376,210	12,596,670	10,953,993	0	(61,489)	0	0	0	813,500	0	XXX
4499999. Subtotal - Unaffiliated.....										11,376,210	12,596,670	10,953,993	0	(61,489)	0	0	0	813,500	0	XXX
4699999. Totals.....										11,376,210	12,596,670	10,953,993	0	(61,489)	0	0	0	813,500	0	XXX

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership

NONE

SCHEDULE BA - PART 3

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

1	2		Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
			3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description		City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Fixed or Variable Interest Rate Investments That Have Underlying Characteristics of Bonds - Unaffiliated																				
592173	AC	2	Metropolitan Life Ins Co.....		National City Bank.....	05/09/1997.	11/01/2015.	249,924	.....	.....76	.....	.....	.....76	.....	.....250,000	250,000	.....	.....	.....0	19,250
0799999. Total - Fixed or Variable Interest Rate Investments That Have Underlying Characteristics of Bonds - Unaffiliated.....								249,924	0	76	.....	.....0	76	0	250,000	250,000	0	0	0	19,250
4499999. Subtotal - Unaffiliated.....								249,924	0	76	.....	.....0	76	0	250,000	250,000	0	0	0	19,250
4699999. Totals.....								249,924	0	76	.....	.....0	76	0	250,000	250,000	0	0	0	19,250

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	g	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	
U.S. Government - Issuer Obligations																										
912810	EH	7	U	S	Treasury Bond.....		..		1	1,285,045	129.465	1,553,580	1,200,000	1,237,702		(5,906)			7.875	7.132	FA		35,694	94,500	11/04/2004.	02/15/2021.
912810	FT	0	U	S	Treasury Bonds.....	.....	..	.....	1	21,063	110.770	22,154	20,000	20,885	.....	(28)	.....	4.500	4.173	FA	.....	340	900	09/11/2008.	02/15/2036.	
912828	JR	2	U	S	Treasury Notes.....	.....	..	.....	1	5,297	109.720	5,486	5,000	5,099	.....	(32)	.....	3.750	3.029	MN	.....	118	188	05/04/2009.	11/15/2018.	
912833	X9	6	U	S	Treasury Stripped Int Pmt Note.....	@.....	..	.....	1	36,140	54.980	71,474	130,000	51,378	.....	2,343	.....	.....	4.727	N/A	.....	.....	.....	06/23/2008.	11/15/2035.	
0199999			U.S. Government - Issuer Obligations.....				..		1	1,347,544	XXX	1,652,694	1,355,000	1,315,063		0	(3,623)		0	XXX	XXX	XXX	36,152	95,588	XXX	XXX
U.S. Government - Residential Mortgage-Backed Securities																										
36202A	P7	6	G	N	M. A. Pool 000446.....	.....	..	.....	1	4,103	109.484	4,532	4,140	4,114	.....	1	.....	7.500	7.609	MON	.....	26	311	12/17/1992.	11/20/2022.	
36202A	S9	9	G	N	M. A. Pool 000544.....	.....	..	.....	1	3,222	107.414	3,485	3,245	3,228	.....	0	.....	7.000	7.059	MON	.....	19	227	02/18/1993.	12/20/2022.	
36202A	TA	5	G	N	M. A. Pool 000545.....	.....	..	.....	1	2,852	107.990	3,084	2,856	2,847	.....	(0)	.....	7.500	7.457	MON	.....	18	214	12/30/1992.	12/20/2022.	
36202A	TE	7	G	N	M. A. Pool 000549.....	.....	..	.....	1	16	100.445	16	16	16	.....	.....	.....	9.000	8.893	MON	.....	0	1	05/29/1986.	05/20/2016.	
36202A	YU	5	G	N	M. A. Pool 000723.....	.....	..	.....	1	2,479	108.791	2,698	2,480	2,474	.....	(0)	.....	7.500	7.432	MON	.....	16	186	01/27/1993.	01/20/2023.	
36202B	ED	3	G	N	M. A. Pool 001032.....	.....	..	.....	1	5,430	106.339	5,775	5,431	5,429	.....	(1)	.....	7.000	6.844	MON	.....	32	381	04/20/1993.	04/20/2023.	
36202B	GP	4	G	N	M. A. Pool 001106.....	.....	..	.....	1	318	105.141	334	318	317	.....	(0)	.....	10.000	9.875	MON	.....	3	31	12/01/1988.	12/20/2018.	
36202B	HT	5	G	N	M. A. Pool 001142.....	.....	..	.....	1	1,603	107.032	1,716	1,604	1,602	.....	(0)	.....	7.000	6.892	MON	.....	9	115	05/25/1993.	05/20/2023.	
36202B	KZ	7	G	N	M. A. Pool 001212.....	.....	..	.....	1	2,591	108.561	2,814	2,592	2,588	.....	(1)	.....	7.000	6.903	MON	.....	15	182	06/17/1993.	06/20/2023.	
36202B	NF	8	G	N	M. A. Pool 001290.....	.....	..	.....	1	574	106.836	614	575	573	.....	(0)	.....	9.000	8.862	MON	.....	4	52	11/20/1989.	11/20/2019.	
36202B	WV	3	G	N	M. A. Pool 001560.....	.....	..	.....	1	271	100.945	273	271	270	.....	(0)	.....	9.000	8.863	MON	.....	2	24	02/20/1991.	02/20/2021.	
36202C	BM	4	G	N	M. A. Pool 001844.....	.....	..	.....	1	1,259	103.223	1,299	1,259	1,257	.....	(0)	.....	8.000	7.843	MON	.....	8	101	06/18/1992.	05/20/2022.	
36202C	CE	1	G	N	M. A. Pool 001869.....	.....	..	.....	1	1,108	109.833	1,218	1,109	1,107	.....	(0)	.....	8.000	7.891	MON	.....	7	89	09/06/1994.	09/20/2024.	
36202C	UM	1	G	N	M. A. Pool 001940M.....	.....	..	.....	1	894	113.910	1,018	894	892	.....	(0)	.....	9.000	8.881	MON	.....	7	81	01/09/1995.	01/20/2025.	
36215X	UC	4	G	N	M. A. Pool 148279.....	.....	..	.....	1	215	100.322	221	221	220	.....	0	.....	9.000	9.273	MON	.....	2	20	05/26/1987.	07/15/2016.	
362153	KP	2	G	N	M. A. Pool 152502.....	.....	..	.....	1	1,952	100.518	1,977	1,966	1,956	.....	0	.....	10.000	10.703	MON	.....	16	197	01/01/1989.	01/15/2019.	
362156	VD	0	G	N	M. A. Pool 155512.....	.....	..	.....	1	58	100.258	58	58	58	.....	.....	.....	9.000	9.093	MON	.....	0	5	07/25/1986.	07/15/2016.	
36216T	4X	5	G	N	M. A. Pool 174638.....	.....	..	.....	1	138	100.312	138	138	138	.....	(0)	.....	8.000	7.716	MON	.....	1	11	12/22/1986.	11/15/2016.	
362165	LL	4	G	N	M. A. Pool 184031.....	.....	..	.....	1	1,149	100.322	1,153	1,149	1,147	.....	(0)	.....	7.000	6.951	MON	.....	7	81	04/19/1993.	04/15/2023.	
362166	QW	3	G	N	M. A. Pool 185069.....	.....	..	.....	1	3,292	100.392	3,317	3,304	3,293	.....	(0)	.....	8.000	8.017	MON	.....	22	265	05/19/1992.	01/15/2022.	
36218N	LR	0	G	N	M. A. Pool 227236.....	.....	..	.....	1	167	100.473	168	167	166	.....	(1)	.....	9.500	9.391	MON	.....	2	16	08/15/1989.	08/15/2018.	
36219U	RM	8	G	N	M. A. Pool 259792.....	.....	..	.....	1	4,988	100.446	5,004	4,981	4,973	.....	(0)	.....	9.000	8.535	MON	.....	37	449	03/19/1991.	07/15/2018.	
362208	7K	0	G	N	M. A. Pool 300698.....	.....	..	.....	1	114	99.930	114	114	(78)	.....	(192)	.....	9.000	.....	MON	.....	1	10	06/18/1991.	06/15/2021.	
36223F	B4	2	G	N	M. A. Pool 306159.....	.....	..	.....	1	6,397	101.607	6,484	6,381	6,383	.....	(0)	.....	9.000	8.099	MON	.....	48	575	05/13/1991.	05/15/2021.	
36223F	Q7	9	G	N	M. A. Pool 306578.....	.....	..	.....	1	1,392	103.837	1,449	1,395	1,392	.....	(0)	.....	8.000	7.969	MON	.....	9	112	04/27/1992.	03/15/2022.	
36223N	XC	3	G	N	M. A. Pool 313075.....	.....	..	.....	1	5,863	109.138	6,399	5,863	5,851	.....	(1)	.....	8.000	7.945	MON	.....	39	470	04/29/1994.	08/15/2022.	
36223S	V5	9	G	N	M. A. Pool 316636.....	.....	..	.....	1	2,054	100.389	2,063	2,055	2,053	.....	(0)	.....	8.000	6.834	MON	.....	14	165	12/17/1991.	12/15/2021.	
36224B	2R	9	G	N	M. A. Pool 323984.....	.....	..	.....	1	174	100.391	175	174	174	.....	.....	.....	8.000	6.376	MON	.....	1	14	04/29/1994.	04/15/2022.	
36224G	S5	8	G	N	M. A. Pool 328240.....	.....	..	.....	1	251	103.526	260	251	251	.....	(0)	.....	8.000	7.874	MON	.....	2	20	04/29/1994.	08/15/2022.	
36224H	MD	5	G	N	M. A. Pool 328956.....	.....	..	.....	1	2,824	102.199	2,911	2,848	2,833	.....	1	.....	7.500	7.617	MON	.....	18	214	12/16/1992.	12/15/2022.	
36224K	PH	6	G	N	M. A. Pool 330824.....	.....	..	.....	1	21,823	101.548	22,310	21,970	21,868	.....	1	.....	7.500	7.760	MON	.....	137	1,651	11/18/1992.	10/15/2022.	
36224L	MC	8	G	N	M. A. Pool 331655.....	.....	..	.....	1	11,607	100.322	11,734	11,696	11,640	.....	2	.....	7.000	7.088	MON	.....	68	819	10/19/1992.	10/15/2022.	
36224M	UL	7	G	N	M. A. Pool 332787.....	.....	..	.....	1	6,910	99.974	6,932	6,934	6,913	.....	0	.....	7.000	7.012	MON	.....	40	486	10/19/1992.	10/15/2022.	
36224P	MD	7	G	N	M. A. Pool 334356.....	.....	..	.....	1	7,023	107.227	7,689	7,171	7,076	.....	7	.....	7.000	7.485	MON	.....	42	502	11/18/1992.	11/15/2022.	
36224S	QV	7	G	N	M. A. Pool 337168.....	.....	..	.....	1	2,400	100.314	2,449	2,441	2,422	.....	1	.....	7.000	7.226	MON	.....	14	171	10/19/1992.	10/15/2022.	
36204Q	G3	8	G	N	M. A. Pool 376518.....	.....	..	.....	1	950	100.395	954	950	953	.....	(0)	.....	8.000	6.381	MON	.....	6	76	05/01/1994.	05/15/2024.	

SCHEDULE D - PART 1

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

1			2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates			
			3	4	5					8	9				12	13	14	15	16	17	18	19	20	21	22	
CUSIP Identification			Description			Code	F o r e i g n	Bond CHAR	NAIC Design- ation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
36204W	CP	0	G. N. M. A.	Pool 381778X				1	6,148	101.357	6,245	6,161	6,155		(1)			7.500	7.395	MON		39	494	04/15/1994.	04/15/2024.	
36205E	WS	1	G. N. M. A.	Pool 388657				1	1,660	101.112	1,691	1,672	1,662		0			8.000	8.295	MON		11	134	06/17/1994.	07/15/2024.	
36205Y	PE	6	G. N. M. A.	Pool 404621				1	12,763	105.543	13,610	12,896	12,794		2			8.500	8.723	MON		91	1,097	11/21/1994.		
0299999 U.S. Government - Residential Mortgage-Backed Securities									129,032	XXX	134,380	129,744	129,008	0	(182)	0	0	XXX	XXX	XXX	834	10,049	XXX	XXX		
0599999 Total - U.S. Government									1,476,575	XXX	1,787,074	1,484,744	1,444,071	0	(3,806)	0	0	XXX	XXX	XXX	36,986	105,636	XXX	XXX		
U.S. States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																										
295407	D9	8	City of Erie PA Taxable Series A					1FE	500,000	101.914	509,570	500,000	500,000					4.178	4.178	MN		2,669	9,401	06/01/2015.	11/15/2028.	
373384	J7	2	Georgia State Gen Obligation				1	1FE	3,269,141	106.478	3,519,098	3,305,000	3,272,599		1,478			4.380	4.470	FA		60,316	144,759	08/02/2013.	02/01/2031.	
546418	AC	8	LA Agricultural Fin Auth Sec Rev					6	15,574		0	15,574	0					8.800	8.800	AO				09/15/1986.	10/01/1996.	
64972F	T5	5	New York N Y City Mun Wtr Fin Auth				1	1FE	2,141,500	110.261	2,205,220	2,000,000	2,137,032		(2,507)			5.790	5.297	JD		5,147	115,800	03/06/2014.	06/15/2041.	
69647R	BJ	2	Palm Bay FL Special Oblig					1FE	2,373,240	113.647	2,272,940	2,000,000	2,367,077		(6,163)			6.315	5.013	AO		31,575	126,300	03/01/2015.	10/01/2040.	
724795	BG	3	Pgh & Alleg Cnty PA Sports & Exhib				1	1FE	1,000,000	100.818	1,008,180	1,000,000	1,000,000					4.521	4.521	JD		2,009	49,229	11/01/2014.	12/15/2027.	
73358W	TZ	7	Port Auth of NY & NJ TxbL Ser 187					1FE	2,075,060	101.546	2,030,920	2,000,000	2,072,458		(2,507)			4.426	4.147	AO		18,688	87,045	12/17/2014.	10/15/2034.	
841514	AU	6	Southeast TX Hsg Fin Corp Ser A					6	43,493		0	43,493	0					8.600	8.600	MS				08/25/1986.	09/01/1996.	
1199999 U.S. States, Territories & Possessions - Issuer Obligations									11,418,008	XXX	11,545,928	10,864,067	11,349,166	0	(9,698)	0	0	XXX	XXX	XXX	120,404	532,533	XXX	XXX		
1799999 Total - U.S. States, Territories & Possessions (Direct and Guaranteed)									11,418,008	XXX	11,545,928	10,864,067	11,349,166	0	(9,698)	0	0	XXX	XXX	XXX	120,404	532,533	XXX	XXX		
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Issuer Obligations																										
073545	LY	9	Beachwood OH Cty Schl Dist Imprvmt					1FE	1,000,000	107.395	1,073,950	1,000,000	1,000,000					5.125	5.125	JD		4,271	51,250	08/19/2010.	12/01/2026.	
186371	BT	6	Cleveland OH Econ & Cmnty Dev Rev					1FE	999,000	99.113	991,130	1,000,000	999,051		51			3.750	3.761	JD		3,125	24,167	04/07/2015.	12/01/2026.	
232263	JW	4	Cuyahoga Cnty OH Economic Dev Rev					1FE	1,003,769	109.877	1,027,350	935,000	1,000,938		(2,281)			5.500	4.901	AO		10,856	51,425	10/01/2014.	10/15/2033.	
235308	RA	3	Dallas TX Indep Schl Dist Bldg C					1FE	3,383,940	116.068	3,482,040	3,000,000	3,360,814		(10,538)			6.450	5.431	FA		73,100	193,500	09/24/2013.	02/15/2035.	
483206	AC	9	Kalamazoo MI Gen Oblig Equiv Note					1FE	1,131,790	94.447	1,038,917	1,100,000	1,131,405		(385)			4.670	4.493	JD		4,281	44,093	04/07/2015.	12/01/2044.	
593791	EM	4	Miami University OH Gen Rcpt Ser A					1FE	5,141,160	127.169	5,086,760	4,000,000	5,092,889		(33,451)			6.772	4.639	MS		90,293	270,880	07/16/2014.	09/01/2035.	
64763F	UG	2	New Orleans LA Gen Oblig					1FE	1,710,000	99.997	1,709,949	1,710,000	1,710,000					4.000	4.000	JD		5,700	40,280	04/07/2015.	12/01/2031.	
70643U	CQ	0	Pembroke Pines FL Comms Svcs Tax					1FE	2,061,960	103.171	2,063,420	2,000,000	2,059,287		(2,153)			4.706	4.462	AO		23,530	99,610	10/01/2014.	10/01/2033.	
880591	30	0	Tennessee Vly Auth Pwr Ser 99-D				1	1FE	500,000	100.050	500,250	500,000	500,000					3.550	5.387	MJSD		1,479	18,450	06/02/1998.	06/01/2028.	
930336	GS	5	Wadsworth OH Build America					1FE	2,150,000	107.146	2,303,639	2,150,000	2,150,000					4.790	4.790	JD		8,582	102,985	10/14/2010.	12/01/2025.	
2599999 U.S. Special Revenue & Assessment Obligations - Issuer Obligations									19,081,619	XXX	19,277,405	17,395,000	19,004,382	0	(48,757)	0	0	XXX	XXX	XXX	225,218	896,640	XXX	XXX		
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Residential Mortgage-Backed Securities																										
312904	VU	6	F. H. L. M. C. Ser 1017 D					1FE	3,135	110.029	3,451	3,136	3,136					8.300	8.300	MON		22	261	08/26/1994.	11/15/2020.	
312905	Z7	0	F. H. L. M. C. Ser 1087 I					1	4,466	110.365	4,960	4,494	4,484		1			8.500	8.612	MON		32	382	09/29/1994.	06/15/2021.	
312906	RX	0	F. H. L. M. C. Ser 1119 H					1	1,864	109.463	2,040	1,864	1,864					7.750	7.750	MON		12	145	11/02/1992.	08/15/2021.	
312906	VS	6	F. H. L. M. C. Ser 1122 G					1	3,375	107.701	3,639	3,379	3,379					7.000	4.914	MON		20	237	06/30/1993.	08/15/2021.	
312909	3W	2	F. H. L. M. C. Ser 1250 J					1	5,918	110.218	6,539	5,933	5,927		1			7.000	7.035	MON		35	416	04/05/1993.	05/15/2022.	
312910	3Q	3	F. H. L. M. C. Ser 1311 K					1	13,658	106.449	14,685	13,796	13,770		1			7.000	7.136	MON		80	971	05/19/1993.	07/15/2022.	
312910	B6	8	F. H. L. M. C. Ser 1312 I					1	5,368	113.055	6,103	5,399	5,390		1			8.000	8.090	MON		36	433	07/18/1994.	07/15/2022.	
312912	AP	3	F. H. L. M. C. Ser 1367 KA					1	35,238	110.588	39,198	35,445	35,398		3			6.500	6.576	MON		192	2,304	11/09/1993.	09/15/2022.	
312913	QR	0	F. H. L. M. C. Ser 1439 I					1	13,036	110.166	14,362	13,036	13,036					7.500	7.500	MON		81	978	10/30/1995.	11/15/2022.	
312914	DS	0	F. H. L. M. C. Ser 1459 M					1FE	18,011	110.434	19,891	18,011	18,011					7.500	7.500	MON		113	1,352	03/21/1994.	01/15/2023.	
3133T1	FB	3	F. H. L. M. C. Ser 1577 PV					1FE	99,923	109.696	109,887	100,174	100,115		4			6.500	6.527	MON		543	6,533	09/30/1993.	09/15/2023.	
3133T0	J7	0	F. H. L. M. C. Ser 1578 K					1FE	259,972	110.328	287,151	260,270	260,207		3			6.900	6.912	MON		1,497	17,959	02/01/1994.	09/15/2023.	
3133T3	PK	8	F. H. L. M. C. Ser 1652 PL					1FE	191,770	110.290	211,503	191,770	191,770					7.000	7.000	MON		1,119	13,436	02/16/1994.	01/15/2024.	
31340Y	PX	1	F. H. L. M. C. Ser 44 F					1	2,278	103.531	2,359	2,278	2,278					9.000	9.000	MON		17	206	11/21/1994.	05/15/2020.	

SCHEDULE D - PART 1

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

E10.2

1			2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates			
						3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22		
CUSIP Identification			Description			Code	For eig n	Bond CHAR	NAIC Design- ation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date		
312913	WW	2	F. H. L. M. C. Ser G-4 D.....	.....	..	.....	.....1	.....	.....	8,540	...111.853	9,603	8,586	8,580	.....	.....0	.....	.....	.....8.000	8.042	MON...	57	691	12/30/1992.	12/25/2022.		
31340A	6R	7	F. H. L. M. C. Pool 140880.....	.....	..	.....	.....1	.....	.....	565	...100.057	543	542	542	.....	.....(4)	.....	.....	.....8.500	6.761	MON...	4	46	11/01/2004.	09/01/2016.		
313401	UH	2	F. H. L. M. C. Pool 170171.....	.....	..	.....	.....1	.....	.....	52	...100.440	39	39	39	.....	.....(1)	.....	.....	.....9.000	4.637	MON...	0	4	11/01/2004.	06/01/2016.		
31293A	5H	7	F. H. L. M. C. Pool C15348.....	.....	..	.....	.....1	.....	.....	540	...103.607	408	394	493	.....	.....(4)	.....	.....	.....7.000	0.454	MON...	2	28	11/01/2004.	09/01/2028.		
31393Q	XY	3	F. H. L. M. C. Ser 2610 VB.....	.....	..	.....	.....1	.....	.....	105,508	...107.899	115,922	107,436	106,105	.....	.....530	.....	.....	.....5.500	6.997	MON...	492	5,932	11/01/2004.	07/15/2024.		
313614	WE	5	F. N. M. A. Pool 050145.....	.....	..	.....	.....1	.....	.....	56	...107.242	59	55	55	.....	.....(0)	.....	.....	.....10.000	9.410	MON...	0	5	11/01/1988.	11/01/2018.		
313614	WL	9	F. N. M. A. Pool 050151.....	.....	..	.....	.....1	.....	.....	80	...107.773	86	80	80	.....	.....	.....	.....	.....10.000	9.452	MON...	1	8	12/01/1988.	12/01/2018.		
31368K	LD	6	F. N. M. A. Pool 192124.....	.....	..	.....	.....1	.....	.....	3,109	...103.722	3,226	3,110	3,105	.....	.....(1)	.....	.....	.....7.500	7.308	MON...	19	233	12/24/1992.	12/01/2022.		
313602	Q2	3	F. N. M. A. Ser 89 58 G.....	.....	..	.....	.....1	.....	.....	1,755	...105.689	1,862	1,762	1,760	.....	.....0	.....	.....	.....8.000	8.067	MON...	12	141	11/13/1992.	09/25/2019.		
313603	LN	0	F. N. M. A. Ser 89 96 H.....	.....	..	.....	.....1	.....	.....	3,281	...108.889	3,573	3,281	3,281	.....	.....	.....	.....	.....9.000	9.000	MON...	25	297	11/02/1994.	12/25/2019.		
31358E	NS	7	F. N. M. A. Ser 90 71 H.....	.....	..	.....	.....1	.....	.....	297	...102.939	305	297	297	.....	.....	.....	.....	.....8.500	8.500	MON...	2	25	05/12/1995.	06/25/2020.		
31358E	2N	1	F. N. M. A. Ser 90 103 K.....	.....	..	.....	.....1	.....	.....	2,181	...108.488	2,368	2,183	2,183	.....	.....(0)	.....	.....	.....7.500	7.504	MON...	14	164	02/12/1993.	09/25/2020.		
31358E	7W	6	F. N. M. A. Ser 90 109 J.....	.....	..	.....	.....1	.....	.....	7,693	...105.919	8,153	7,698	7,697	.....	.....0	.....	.....	.....7.000	7.003	MON...	45	541	06/30/1993.	09/25/2020.		
31358E	5A	6	F. N. M. A. Ser 90 110 H.....	.....	..	.....	.....1	.....	.....	1,611	...107.801	1,739	1,613	1,613	.....	.....(0)	.....	.....	.....8.750	8.754	MON...	12	142	12/15/1994.	09/25/2020.		
31358F	4E	6	F. N. M. A. Ser 91 21 J.....	.....	..	.....	.....1	.....	.....	2,659	...107.626	2,862	2,659	2,659	.....	.....	.....	.....	.....7.000	7.000	MON...	16	186	03/09/1993.	03/25/2021.		
31358K	F3	7	F. N. M. A. Ser 91 162 GA.....	.....	..	.....	.....1	.....	.....	3,773	...110.212	4,159	3,773	3,773	.....	.....	.....	.....	.....8.250	8.250	MON...	26	313	08/17/1994.	12/25/2021.		
31358M	WZ	3	F. N. M. A. Ser 92 49 L.....	.....	..	.....	.....1	.....	.....	23,151	...109.639	25,414	23,180	23,173	.....	.....0	.....	.....	.....7.000	7.016	MON...	135	1,626	02/06/1996.	04/25/2022.		
31358P	D2	0	F. N. M. A. Ser 92 135 L.....	.....	..	.....	.....1	.....	.....	4,185	...114.170	4,778	4,185	4,185	.....	.....	.....	.....	.....7.500	7.500	MON...	26	314	11/08/1995.	08/25/2022.		
31358P	MX	2	F. N. M. A. Ser 92 149 H.....	.....	..	.....	.....1	.....	.....	63,010	...109.871	69,229	63,010	63,010	.....	.....	.....	.....	.....7.000	7.000	MON...	368	4,419	12/09/1993.	08/25/2022.		
31358Q	HC	2	F. N. M. A. Ser 92 159 PL.....	.....	..	.....	.....1	.....	.....	15,420	...110.073	17,080	15,517	15,493	.....	.....1	.....	.....	.....7.000	7.086	MON...	91	1,092	02/23/1994.	09/25/2022.		
31358Q	AN	5	F. N. M. A. Ser 92 161 H.....	.....	..	.....	.....1	.....	.....	18,045	...112.263	20,257	18,045	18,045	.....	.....	.....	.....	.....7.500	7.500	MON...	113	1,353	02/29/1996.	09/25/2022.		
31358R	BM	4	F. N. M. A. Ser 92 195 C.....	.....	..	.....	.....1	.....	.....	20,492	...110.893	22,761	20,525	20,515	.....	.....1	.....	.....	.....7.500	7.530	MON...	128	1,543	03/08/1996.	10/25/2022.		
31358P	HT	7	F. N. M. A. Ser 92 G35 E.....	.....	..	.....	.....1	.....	.....	24,760	...110.995	27,651	24,912	24,878	.....	.....2	.....	.....	.....7.500	7.602	MON...	156	1,871	03/08/1996.	07/25/2022.		
31358P	HV	2	F. N. M. A. Ser 92 G35 EB.....	.....	..	.....	.....1	.....	.....	8,627	...110.109	9,601	8,719	8,689	.....	.....2	.....	.....	.....7.500	7.698	MON...	55	655	12/01/1995.	07/25/2022.		
31359B	PE	1	F. N. M. A. Ser 93 122 M.....	.....	..	.....	.....1	.....	.....	73,068	...109.968	81,129	73,775	73,639	.....	.....10	.....	.....	.....6.500	6.610	MON...	400	4,795	09/22/1993.	07/25/2023.		
31359D	6L	2	F. N. M. A. Ser 93 178 PK.....	.....	..	.....	.....1	.....	.....	80,658	...110.882	89,491	80,709	80,701	.....	.....1	.....	.....	.....6.500	6.506	MON...	437	5,264	09/30/1993.	09/25/2023.		
31359E	YT	2	F. N. M. A. Ser 93 199 PX.....	.....	..	.....	.....1	.....	.....	130,605	...111.421	145,856	130,905	130,818	.....	.....6	.....	.....	.....6.500	6.530	MON...	709	8,509	11/05/1993.	10/25/2023.		
31359H	JE	5	F. N. M. A. Ser 94 55 H.....	.....	..	.....	.....1	.....	.....	102,655	...109.567	115,954	105,830	105,221	.....	.....31	.....	.....	.....7.000	7.288	MON...	617	7,423	03/29/1994.	03/25/2024.		
31358Q	BR	5	F. N. M. A. Ser G92 53 J.....	.....	..	.....	.....1	.....	.....	10,817	...111.228	12,153	10,927	10,894	.....	.....2	.....	.....	.....7.000	7.185	MON...	64	766	02/22/1996.	09/25/2022.		
31367W	HL	8	F. N. M. A. Pool 181235.....	.....	..	.....	.....1	.....	.....	1,122	...100.378	1,008	1,005	1,069	.....	.....(7)	.....	.....	.....7.500	4.533	MON...	6	75	11/01/2004.	10/01/2022.		
31393A	6C	6	F. N. M. A. Ser 2003-39 MT.....	.....	..	.....	.....1	.....	.....	206,996	...107.706	222,948	206,996	206,996	.....	.....	.....	.....	.....5.500	5.316	MON...	949	11,406	11/01/2004.	05/25/2023.		
74434T	P4	3	Prudential Home Ser 1993-63-A6.....	.....	..	.....	.....1	.....	.....	6,857	...100.620	6,951	6,908	6,882	.....	.....3	.....	.....	.....6.750	6.855	MON...	39	466	12/30/1993.	01/25/2024.		
2699999 U.S. Special Revenue - Residential Mortgage-Backed Securities.....										1,590,181	XXX	1,752,935	1,597,637	1,595,237	0	585	0	0	XXX	XXX	XXX	8,816	105,948	XXX	XXX		
3199999 Total - U.S. Special Revenue & Special Assessment Obligations.....										20,671,800	XXX	21,030,339	18,992,637	20,599,619	0	(48,172)	0	0	XXX	XXX	XXX	234,033	1,002,587	XXX	XXX		
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																											
00206R	AJ	1	A T & T Inc Corp Notes.....	.....	..	.....1	2FE	.....	.....	2,987,120	...106.899	3,206,970	3,000,000	2,996,657	.....	.....1,472	.....	.....	.....5.500	5.557	FA	68,750	165,000	03/31/2008.	02/01/2018.		
002824	AV	2	Abbott Laboratories.....	.....	..	.....1	1FE	.....	.....	2,440,820	...121.763	2,435,260	2,000,000	2,436,101	.....	.....(4,719)	.....	.....	.....6.000	4.481	AO	30,000	60,000	07/21/2015.	04/01/2039.		
008117	AG	8	Aetna Services Inc Debs.....	.....	..	.....	.....1FE	.....	.....	1,526,655	...122.305	1,834,575	1,500,000	1,513,283	.....	.....(1,279)	.....	.....	.....7.250	7.098	FA	41,083	108,750	10/20/1998.	08/15/2023.		
010392	EC	8	Alabama Power Company Debentures.....	.....	..	.....1	1FE	.....	.....	987,300	...115.307	1,153,070	1,000,000	990,240	.....	.....327	.....	.....	.....5.700	5.791	FA	21,533	57,000	11/18/2003.	02/15/2033.		
010392	EB	0	Alabama Power Company Senior Corp.....	.....	..	.....1	1FE	.....	.....	5,472,863	...114.443	5,846,893	5,109,000	5,290,383	.....	.....(21,243)	.....	.....	.....5.875	5.256	JD	25,013	300,154	08/11/2005.	12/01/2022.		
013104	AC	8	Albertson's Inc. Corp Deb.....	.....	..	.....	.....5FE	.....	.....	2,101,732	...92.000	1,863,000	2,025,000	2,073,933	.....	.....(3,012)	.....	.....	.....7.750	7.414	JD	6,975	156,938	08/27/2001.	06/15/2026.		
020039	DC	4	Alltel Corp Senior Notes.....	.....	..	.....1	2FE	.....	.....	2,509,160	...123.036	2,460,720	2,000,000	2,389,319	.....	.....(13,525)	.....	.....	.....7.875	6.000	JJ	78,750	157,500	12/24/2003.	07/01/2032.		

SCHEDULE D - PART 1

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

E10.3

1			2			Codes		6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
						3	4			5	8			9	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description			Code	For 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
022249	AU	0	Aluminum Co America Corp (ALCOA)	1	3FE	.....	5,765,730	95.000	4,750,000	5,000,000	5,510,226	.....	.....(29,166)	.....	.....6.750	5.578	JJ.....	155,625	337,500	08/11/2005.	01/15/2028.			
022249	BA	3	Aluminum Co America Corp (ALCOA)	1	3FE	.....	2,222,300	106.000	2,120,000	2,000,000	2,051,975	.....	.....(19,303)	.....	.....6.500	5.357	JD.....	5,778	130,000	07/16/2004.	06/15/2018.			
023650	AG	9	America West Airlines Series 00-G	.....	2FE	.....	843,758	112.250	847,912	755,379	799,889	.....	.....(3,333)	.....	.....8.057	6.022	JJ.....	30,261	60,861	06/14/2005.	07/02/2020.			
030955	AN	8	Ameritech Capital Funding	.....	1FE	.....	2,318,330	112.280	2,245,600	2,000,000	2,206,355	.....	.....(11,931)	.....	.....6.550	5.375	JJ.....	60,406	131,000	07/07/2003.	01/15/2028.			
031162	AX	8	Amgen Inc Corp Global Senior Notes	1	2FE	.....	3,024,420	109.708	3,291,240	3,000,000	3,007,290	.....	.....(2,722)	.....	.....6.150	6.040	JD.....	15,375	184,500	05/27/2008.	06/01/2018.			
031162	AZ	3	Amgen Inc Senior Notes	1	2FE	.....	3,128,250	110.248	3,307,440	3,000,000	3,047,222	.....	.....(13,790)	.....	.....5.700	5.142	FA.....	71,250	171,000	03/24/2009.	02/01/2019.			
001814	AR	3	ANR Pipeline Co	.....	1FE	.....	2,386,840	129.444	2,588,880	2,000,000	2,176,353	.....	.....(23,145)	.....	.....9.625	7.720	MN.....	32,083	192,500	08/16/2001.	11/01/2021.			
037411	AK	1	Apache Corp Debs	.....	2FE	.....	1,274,960	123.665	1,236,650	1,000,000	1,166,436	.....	.....(11,559)	.....	.....7.950	5.781	AO.....	16,783	79,500	02/13/2003.	04/15/2026.			
037411	AN	5	Apache Corp Debs	.....	2FE	.....	1,663,350	107.123	1,606,845	1,500,000	1,532,109	.....	.....(14,216)	.....	.....7.000	5.902	FA.....	43,750	105,000	10/15/2003.	02/01/2018.			
037411	AR	6	Apache Corp Debs	1	2FE	.....	6,520,550	96.584	4,829,200	5,000,000	6,387,710	.....	.....(41,269)	.....	.....6.000	4.031	JJ.....	138,333	300,000	08/17/2012.	01/15/2037.			
038222	AD	7	Applied Material Inc Senior Note	1	1FE	.....	5,378,080	108.525	5,426,250	5,000,000	5,067,222	.....	.....(34,826)	.....	.....7.125	6.327	AO.....	75,208	356,250	08/20/2004.	10/15/2017.			
039483	AN	2	Archer Daniels Midland Corp	.....	1FE	.....	2,250,000	122.276	2,445,520	2,000,000	2,191,852	.....	.....(10,992)	.....	.....6.750	5.636	JD.....	6,000	135,000	12/09/2009.	12/15/2027.			
039483	AM	4	Archer Daniels Midland Corp Debs	.....	1FE	.....	3,548,900	126.494	3,794,820	3,000,000	3,349,994	.....	.....(21,308)	.....	.....7.500	6.051	MS.....	66,250	225,000	12/19/2002.	03/15/2027.			
039483	AS	1	Archer Daniels Midland Corp Debs	1	1FE	.....	2,444,160	122.579	2,451,580	2,000,000	2,322,653	.....	.....(13,544)	.....	.....7.000	5.421	FA.....	58,333	140,000	03/23/2004.	02/01/2031.			
039483	AH	5	Archer Daniels Midland Debs	.....	1FE	.....	2,441,560	108.647	2,172,940	2,000,000	2,075,443	.....	.....(55,050)	.....	.....8.375	5.312	AO.....	35,361	167,500	02/01/2008.	04/15/2017.			
040555	CK	8	Arizona Public Service Company	1	1FE	.....	3,603,455	128.129	3,277,540	2,558,000	3,573,432	.....	.....(30,022)	.....	.....6.875	4.021	FA.....	73,276	175,863	01/15/2015.	08/01/2036.			
042735	AL	4	Arrow Electronics Ins Sr Debs	1	2FE	.....	2,956,795	108.878	3,266,340	3,000,000	2,991,019	.....	.....3,294	.....	.....6.875	7.012	JD.....	17,187	206,250	10/07/1998.	06/01/2018.			
00206R	AR	3	AT&T Inc Corp Notes	1	2FE	.....	4,830,600	110.325	4,964,625	4,500,000	4,632,052	.....	.....(38,328)	.....	.....5.800	4.777	FA.....	98,600	261,000	03/26/2010.	02/15/2019.			
053611	AB	5	Avery Dennison Corp	1	2FE	.....	2,008,300	107.528	2,150,560	2,000,000	2,006,339	.....	.....(210)	.....	.....6.000	5.970	JJ.....	55,333	120,000	01/16/2003.	01/15/2033.			
054303	AR	3	Avon Products Inc Notes	1	4FE	.....	5,396,620	81.000	4,860,000	6,000,000	5,853,523	.....	.....52,598	.....	.....4.200	5.239	JJ.....	116,200	252,000	01/13/2006.	07/15/2018.			
957674	AD	6	Baker Hughes (Western Atlas Corp)	.....	1FE	.....	8,758,080	127.482	8,923,740	7,000,000	8,162,456	.....	.....(103,214)	.....	.....8.550	6.023	JD.....	26,600	598,500	08/19/2009.	06/15/2024.			
057224	AK	3	Baker Hughes Inc Senior Corp Notes	1	1FE	.....	5,294,624	118.895	5,086,328	4,278,000	5,102,581	.....	.....(44,916)	.....	.....6.875	4.878	JJ.....	135,619	294,113	09/09/2013.	01/15/2029.			
067383	AA	7	Bard C R Inc	.....	1FE	.....	3,259,962	127.380	3,823,948	3,002,000	3,190,453	.....	.....(11,997)	.....	.....6.700	5.911	JD.....	16,761	201,134	03/06/2009.	12/01/2026.			
067383	AC	3	Bard C R Inc	1	1FE	.....	5,076,350	105.824	5,291,200	5,000,000	5,042,529	.....	.....(7,429)	.....	.....4.400	4.211	JJ.....	101,444	220,000	01/25/2011.	01/15/2021.			
075887	AN	9	Becton Dickinson Corp Debentures	.....	2FE	.....	1,179,050	125.786	1,257,860	1,000,000	1,116,083	.....	.....(6,950)	.....	.....7.000	5.623	FA.....	29,167	70,000	11/26/2003.	08/01/2027.			
075887	AQ	2	Becton Dickinson Corp Debentures	.....	2FE	.....	2,715,200	124.022	3,100,550	2,500,000	2,666,570	.....	.....(8,697)	.....	.....6.700	5.941	FA.....	69,792	167,500	06/18/2009.	08/01/2028.			
075887	AT	6	Becton Dickinson Corp Debentures	1	2FE	.....	4,746,130	106.339	5,316,950	5,000,000	4,944,006	.....	.....22,364	.....	.....4.900	5.427	AO.....	51,722	245,000	07/16/2004.	04/15/2018.			
079867	AM	9	BellSouth Telecommunication Corp	.....	2FE	.....	3,517,500	119.589	3,587,670	3,000,000	3,316,923	.....	.....(23,890)	.....	.....7.000	5.581	AO.....	52,500	210,000	02/25/2005.	10/01/2025.			
084664	BL	4	Berkshire Hathaway Fin Corp Sr Nts	1	1FE	.....	2,480,960	116.707	2,334,140	2,000,000	2,450,630	.....	.....(10,622)	.....	.....5.750	4.245	JJ.....	53,028	115,000	01/10/2013.	01/15/2040.			
08658E	AA	5	Bestfoods Corporation	.....	1FE	.....	3,754,660	128.337	3,850,110	3,000,000	3,586,223	.....	.....(34,972)	.....	.....6.625	4.534	AO.....	41,958	198,750	09/23/2010.	04/15/2028.			
09247X	AE	1	Blackrock Incorp	1	1FE	.....	5,033,260	110.570	5,528,500	5,000,000	5,015,105	.....	.....(3,394)	.....	.....5.000	4.915	JD.....	14,583	250,000	12/23/2009.	12/10/2019.			
09247X	AH	4	Blackrock Incorp	1	1FE	.....	2,032,500	108.086	2,161,720	2,000,000	2,019,200	.....	.....(3,123)	.....	.....4.250	4.050	MN.....	8,736	85,000	06/06/2011.	05/24/2021.			
097023	AM	7	Boeing Co Corp Debentures	.....	1FE	.....	2,142,750	130.472	2,609,440	2,000,000	2,085,031	.....	.....(6,301)	.....	.....7.250	6.638	JD.....	6,444	145,000	10/16/2002.	06/15/2025.			
097023	AG	0	Boeing Company Corp Debentures	.....	1FE	.....	1,594,610	145.726	1,457,260	1,000,000	1,520,737	.....	.....(22,851)	.....	.....8.625	4.122	MN.....	11,021	86,250	08/10/2012.	11/15/2031.			
097023	AH	8	Boeing Company Corp Debentures	.....	1FE	.....	1,322,400	133.321	1,333,210	1,000,000	1,181,492	.....	.....(16,227)	.....	.....7.950	5.301	FA.....	30,033	79,500	10/29/2004.	08/15/2024.			
097023	AD	7	Boeing Company Corporate Notes	.....	1FE	.....	6,040,813	131.693	5,969,644	4,533,000	5,327,174	.....	.....(119,169)	.....	.....8.750	5.127	FA.....	149,841	396,638	01/26/2010.	08/15/2021.			
111320	AJ	6	Broadcom Corp	1	1FE	.....	2,048,300	99.958	1,999,160	2,000,000	2,047,293	.....	.....(1,007)	.....	.....4.500	4.314	FA.....	37,500	45,000	05/21/2015.	08/01/2034.			
12189T	AD	6	Burlington Northern Santa Fe Corp	.....	1FE	.....	1,271,952	128.585	1,208,699	940,000	1,244,365	.....	.....(8,643)	.....	.....7.290	4.787	JD.....	5,711	68,526	08/17/2012.	06/01/2036.			
12189T	AX	2	Burlington Northern Santa Fe Corp	1	1FE	.....	4,849,731	117.715	4,532,028	3,850,000	4,753,398	.....	.....(26,309)	.....	.....6.200	4.450	FA.....	90,176	238,700	08/17/2012.	08/15/2036.			
12189T	AZ	7	Burlington Northern Santa Fe Corp	1	1FE	.....	3,051,060	117.229	2,825,219	2,410,000	2,989,645	.....	.....(16,126)	.....	.....6.150	4.400	MN.....	24,703	148,215	12/07/2011.	05/01/2037.			
122014	AE	3	Burlington Resources Debentures	.....	1FE	.....	2,017,500	127.767	1,916,505	1,500,000	1,752,868	.....	.....(36,274)	.....	.....9.125	5.651	AO.....	34,219	136,875	12/20/2006.	10/01/2021.			
125509	AZ	2	C I G N A Corp Debentures	.....	2FE	.....	2,190,000	131.379	2,627,580	2,000,000	2,120,387	.....	.....(6,700)	.....	.....7.875	7.095	MN.....	20,125	157,500	09/25/1998.	05/15/2027.			
126117	AE	0	C N A Financial Corp	.....	2FE	.....	530,000	118.193	590,965	500,000	515,057	.....	.....(1,409)	.....	.....7.250	6.751	MN.....	4,632	36,250	10/05/1998.	11/15/2023.			

SCHEDULE D - PART 1

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

E10.4

1	2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
	CUSIP Identification		Description	Code	F o r e i g n	Bond CHAR	NAIC Design- ation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
126117	AH 3	C	N A Financial Corp Note.....	.....	.....	.....	2FE	1,991,980	108.835	2,176,700	2,000,000	1,998,588	.....	.....	.....623	.....	.....6.950	6.988	JJ.....	64,094	139,000	08/07/1998.	01/15/2018.
336249	AC 1	C	V S Corp 144a Series A-2.....	.....	.....	.....	4FE	2,365,600	118.750	2,375,000	2,000,000	2,189,986	.....	.....(19,726)	.....	.....	.....9.350	7.601	MON.....	10,908	187,000	02/28/2002.	01/10/2023.
134429	AG 4	C	ampbell Soup Company Debentures.....	.....	.....	.....	1FE	10,190,775	126.430	9,592,244	7,587,000	8,659,752	.....	.....(167,500)	.....	.....	.....8.875	5.761	MN.....	112,224	673,346	04/20/2005.	05/01/2021.
141781	AC 8	C	argill Inc Corp Notes.....	.....	.....	.....	1FE	249,305	126.657	316,643	250,000	249,548	.....	.....31	.....	.....	.....7.375	7.401	AO.....	4,609	18,438	11/04/2004.	10/01/2025.
141784	BH 0	C	argill Inc Corp Notes.....	.....	.....	.....	1FE	762,608	122.427	856,989	700,000	742,603	.....	.....(2,252)	.....	.....	.....6.875	6.163	MN.....	8,021	48,125	10/17/2003.	05/01/2028.
141784	AM 0	C	argill Inc Med-Term Notes.....	.....	.....	.....	1FE	4,185,540	129.099	3,872,970	3,000,000	3,933,247	.....	.....(63,050)	.....	.....	.....7.410	4.001	MN.....	28,405	222,300	09/26/2011.	06/18/2027.
14428T	BB 6	C	arpenter Tech Ind Med Trm Note.....	.....	.....	.....	2FE	1,000,000	106.308	1,063,080	1,000,000	1,000,000	.....	.....	.....	.....	.....6.970	6.970	AO.....	14,714	69,700	04/17/1998.	04/23/2018.
149123	BD 2	C	aterpillar Inc Corp Debentures.....	.....	.....	.....	1FE	1,252,860	126.362	1,263,620	1,000,000	1,124,146	.....	.....(13,697)	.....	.....	.....8.000	5.844	FA.....	30,222	80,000	01/15/2003.	02/15/2023.
149123	BL 4	C	aterpillar Inc Corp Debentures.....	.....	.....	.....	1FE	4,865,600	110.339	4,413,560	4,000,000	4,777,195	.....	.....(25,870)	.....	.....	.....5.300	3.880	MS.....	62,422	212,000	05/29/2012.	09/15/2035.
808513	AD 7	C	harles Schwab Corp.....	.....	.....	.....	1FE	5,148,450	108.838	5,441,900	5,000,000	5,080,239	.....	.....(15,719)	.....	.....	.....4.450	4.061	JJ.....	98,271	222,500	05/02/2011.	07/22/2020.
172062	AF 8	C	incinnati Financial Corporate.....	.....	.....	.....	1FE	4,714,770	122.686	4,907,440	4,000,000	4,489,479	.....	.....(26,970)	.....	.....	.....6.920	5.542	MN.....	35,369	276,800	07/06/2005.	05/15/2028.
17252M	AH 3	C	intas Corp No 2 Notes.....	.....	.....	.....	1FE	3,116,250	108.059	3,241,770	3,000,000	3,028,201	.....	.....(13,563)	.....	.....	.....6.125	5.601	JD.....	15,313	183,750	03/25/2008.	12/01/2017.
17275R	AH 5	C	isco Systems Inc.....	.....	.....	.....	1FE	4,132,240	108.806	4,352,240	4,000,000	4,061,987	.....	.....(13,864)	.....	.....	.....4.450	4.030	JJ.....	82,078	178,000	06/18/2010.	01/15/2020.
172967	EW 7	C	itigroup Inc.....	.....	.....	.....	2FE	4,377,180	143.428	4,302,840	3,000,000	4,369,345	.....	.....(7,835)	.....	.....	.....8.125	4.851	JJ.....	112,396	.....	10/01/2015.	07/15/2039.
191216	AR 1	C	oca Cola Company Note.....	.....	.....	.....	1FE	4,643,500	104.678	5,233,900	5,000,000	4,804,829	.....	.....35,557	.....	.....	.....3.150	4.040	MN.....	20,125	157,500	02/08/2011.	11/15/2020.
191219	AP 9	C	oca Cola Enterprises Inc Debs.....	.....	.....	.....	1FE	2,788,151	129.442	2,601,784	2,010,000	2,494,054	.....	.....(68,983)	.....	.....	.....8.500	4.001	FA.....	71,188	170,850	06/06/2011.	02/01/2022.
195869	AG 7	C	olonial PipelineSER 144A SR Unsec.....	.....	.....	.....	1FE	7,188,400	127.324	6,366,200	5,000,000	6,978,881	.....	.....(82,895)	.....	.....	.....7.630	4.241	MN.....	32,851	381,500	05/20/2013.	04/15/2032.
20030N	AK 7	C	omcast Corp.....	.....	.....	.....	1FE	6,406,250	125.331	6,266,550	5,000,000	6,299,074	.....	.....(39,744)	.....	.....	.....6.500	4.507	MN.....	41,528	325,000	03/11/2013.	11/15/2035.
200339	CG 2	C	omerica Bank Corp Notes.....	.....	.....	.....	1FE	2,029,240	103.581	2,071,620	2,000,000	2,003,421	.....	.....(3,650)	.....	.....	.....5.750	5.550	MN.....	12,778	115,000	05/11/2007.	11/21/2016.
20449E	BT 2	C	ompass Bank Corporate Notes.....	.....	.....	.....	2FE	2,233,750	106.533	2,396,993	2,250,000	2,243,437	.....	.....1,333	.....	.....	.....5.500	5.578	AO.....	30,938	123,750	01/18/2007.	04/01/2020.
207597	CZ 6	C	onnecticut Light & Power Corp.....	.....	.....	.....	1FE	1,593,691	127.857	1,547,070	1,210,000	1,430,542	.....	.....(19,408)	.....	.....	.....7.875	5.251	AO.....	23,822	95,288	05/02/2005.	10/01/2024.
20825C	AF 1	C	onocophillips.....	.....	.....	.....	1FE	2,509,040	102.315	2,046,300	2,000,000	2,444,831	.....	.....(18,184)	.....	.....	.....5.900	4.060	AO.....	24,911	118,000	04/09/2012.	10/15/2032.
209111	ES 8	C	onsolidated Edison Co of NY Inc.....	.....	.....	.....	1FE	2,057,872	121.834	1,949,344	1,600,000	2,049,933	.....	.....(7,939)	.....	.....	.....6.300	4.291	FA.....	38,080	50,400	05/13/2015.	08/15/2037.
209111	EU 3	C	onsolidated Edison Co of NY Inc.....	.....	.....	.....	1FE	4,394,288	128.905	4,136,561	3,209,000	4,370,388	.....	.....(23,096)	.....	.....	.....6.750	4.228	AO.....	54,152	148,500	12/17/2015.	04/01/2038.
216831	AB 3	C	ooper Tire & Rubber Co Notes.....	.....	.....	.....	3FE	292,452	104.620	313,860	300,000	294,684	.....	.....287	.....	.....	.....7.625	7.866	MS.....	6,735	22,875	11/04/2004.	03/15/2027.
216831	AE 7	C	ooper Tire & Rubber Co Notes.....	.....	.....	.....	3FE	98,456	112.000	112,000	100,000	99,403	.....	.....123	.....	.....	.....8.000	8.180	JD.....	356	8,000	11/04/2004.	12/15/2019.
219350	AX 3	C	orning Inc Note.....	.....	.....	.....	2FE	4,166,080	96.580	3,863,200	4,000,000	4,158,991	.....	.....(4,459)	.....	.....	.....4.700	4.410	MS.....	55,356	188,000	05/21/2014.	03/15/2037.
22160K	AC 9	C	ostco Wholesale Corp Notes.....	.....	.....	.....	1FE	2,984,460	105.261	3,157,830	3,000,000	2,997,557	.....	.....1,904	.....	.....	.....5.500	5.571	MS.....	48,583	165,000	08/27/2007.	03/15/2017.
22541L	AE 3	C	redit Suisse FB USA Inc Notes.....	.....	.....	.....	1FE	100,922	130.051	130,051	100,000	100,737	.....	.....(23)	.....	.....	.....7.125	7.049	JJ.....	3,285	7,125	11/04/2004.	07/15/2032.
231021	AJ 5	C	ummins Engine Company Inc Debs.....	.....	.....	.....	1FE	2,418,000	131.025	3,275,625	2,500,000	2,445,251	.....	.....2,700	.....	.....	.....7.125	7.401	MS.....	59,375	178,125	01/27/1999.	03/01/2028.
231021	AQ 9	C	ummins Inc.....	.....	.....	.....	1	2,345,992	103.236	2,271,192	2,200,000	2,345,888	.....	.....(104)	.....	.....	.....4.875	4.456	AO.....	26,813	.....	12/17/2015.	10/01/2043.
235851	AG 7	C	anaher Corp Sr Unsecured Notes.....	.....	.....	.....	1FE	7,166,050	107.927	7,554,890	7,000,000	7,045,210	.....	.....(20,571)	.....	.....	.....5.625	5.288	JJ.....	181,563	393,750	03/24/2009.	01/15/2018.
239753	BJ 4	C	ayton Hudson Debentures (Target).....	.....	.....	.....	1FE	34,000	127.326	43,291	34,000	34,000	.....	.....	.....	.....	.....9.000	9.000	AO.....	765	3,060	11/04/2004.	10/01/2021.
239753	BL 9	C	ayton Hudson Debentures (Target).....	.....	.....	.....	1FE	658,014	128.660	643,300	500,000	572,292	.....	.....(9,259)	.....	.....	.....8.875	6.062	AO.....	11,094	44,375	02/13/2003.	04/01/2022.
239753	DJ 2	C	ayton Hudson Debentures (Target).....	.....	.....	.....	1FE	3,714,580	128.773	4,304,881	3,343,000	3,588,418	.....	.....(13,748)	.....	.....	.....6.750	5.888	JJ.....	112,826	225,653	07/18/2003.	01/01/2028.
247025	AE 9	C	ell Computer Debentures.....	.....	.....	.....	3FE	6,123,460	96.250	5,293,750	5,500,000	5,943,897	.....	.....(23,606)	.....	.....	.....7.100	6.155	AO.....	82,439	390,500	09/09/2009.	04/15/2028.
24702R	AJ 0	C	ell Inc Sr Notes.....	.....	.....	.....	3FE	3,259,320	102.926	3,087,780	3,000,000	3,110,160	.....	.....(28,705)	.....	.....	.....5.875	4.711	JD.....	7,833	176,250	03/16/2010.	06/15/2019.
254063	AX 8	C	illard's Incorp.....	.....	.....	.....	2FE	1,472,250	107.953	1,619,295	1,500,000	1,495,077	.....	.....2,179	.....	.....	.....6.625	6.800	JJ.....	45,823	99,375	01/26/1999.	01/15/2018.
254067	AH 4	C	illard's Incorp.....	.....	.....	.....	2FE	1,035,350	110.046	1,100,460	1,000,000	1,007,700	.....	.....(2,640)	.....	.....	.....7.130	6.800	FA.....	29,708	71,300	01/26/1999.	08/01/2018.
257867	AG 6	C	onnelley & Sons Corp Debs.....	.....	.....	.....	3FE	661,500	81.000	567,000	700,000	672,579	.....	.....1,211	.....	.....	.....6.625	7.085	AO.....	9,790	46,375	04/11/2002.	04/15/2029.
260003	AJ 7	C	over Corp.....	.....	.....	.....	1FE	3,059,400	107.741	3,232,230	3,000,000	3,033,832	.....	.....(5,774)	.....	.....	.....4.300	4.056	MS.....	43,000	129,000	03/24/2011.	03/01/2021.
260543	BV 4	C	ow Chemical Company Corp.....	.....	.....	.....	2FE	2,010,440	107.635	2,152,700	2,000,000	2,003,033	.....	.....(1,163)	.....	.....	.....5.700	5.631	MN.....	14,567	114,000	05/27/2008.	05/15/2018.
260543	BJ 1	C	ow Chemical Corp Debentures.....	.....	.....	.....	2FE	57,365	123.505	67,928	55,000	56,708	.....	.....(71)	.....	.....	.....7.375	7.021	MN.....	676	4,056	03/01/2002.	11/01/2029.

SCHEDULE D - PART 1

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

E10.5

1	2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
	CUSIP Identification		Description	Code	For ei g n	Bond CHAR	NAIC Design- ation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
26439R	AH 9		Duke Capital Corp Global Notes.....			1	2FE	2,540,294	113.730	2,630,575	2,313,000	2,387,479		(16,815)			8.000	7.009	AO	46,260	185,040	09/19/2002.	10/01/2019.
26439R	AK 2		Duke Capital Corp Senior Notes.....			1	2FE	1,938,700	97.332	1,946,640	2,000,000	1,952,885		1,542			6.750	6.996	FA	51,000	135,000	04/10/2002.	02/15/2032.
264399	ED 4		Duke Energy Corp.....			1	1FE	100,000	121.753	121,753	100,000	100,000					6.450	6.450	AO	1,362	6,450	11/04/2004.	10/15/2032.
263534	BR 9		E I Du Pont De Nemours & Co Notes.....			1	1FE	3,615,056	103.361	3,074,990	2,975,000	3,593,255		(16,570)			5.600	4.112	JD	7,404	166,600	04/07/2015.	12/15/2036.
277432	AB 6		Eastman Chemical Debentures.....				2FE	1,005,680	122.191	1,221,910	1,000,000	1,002,973		(265)			7.250	7.201	JJ	33,431	72,500	02/04/1999.	01/15/2024.
278058	AK 8		Eaton Corp Debentures.....				2FE	2,493,498	118.516	2,162,917	1,825,000	2,031,545		(53,179)			8.875	5.251	JD	7,199	161,969	11/09/2004.	06/15/2019.
278058	AW 2		Eaton Corp Debentures.....				2FE	3,965,312	133.654	4,791,496	3,585,000	3,856,949		(11,697)			7.650	6.806	MN	35,043	274,253	01/09/2003.	11/15/2029.
278058	DC 3		Eaton Corp Notes.....			1	2FE	2,926,960	104.358	3,130,740	3,000,000	2,988,342		9,079			5.300	5.638	MS	46,817	159,000	05/27/2008.	03/15/2017.
278058	AQ 5		Eaton Corporate.....				2FE	1,155,290	118.648	1,186,480	1,000,000	1,092,684		(7,444)			6.500	5.240	JD	5,417	65,000	05/02/2005.	06/01/2025.
278265	AC 7		Eaton Vance Corporation.....				1FE	4,478,920	106.781	4,271,240	4,000,000	4,129,977		(69,630)			6.500	4.552	AO	64,278	260,000	06/18/2010.	10/02/2017.
291011	AQ 7		Emerson Electric Co Corp Notes.....			1	1FE	3,251,760	118.896	3,566,880	3,000,000	3,191,556		(6,967)			6.000	5.413	FA	68,000	180,000	10/29/2004.	08/15/2032.
29265A	AS 5		Energen Corp.....			1	3FE	1,969,640	91.750	1,835,000	2,000,000	1,979,851		1,010			7.125	7.251	FA	53,833	142,500	04/23/1999.	02/15/2028.
29736R	AA 8		Estee Lauder Cos Inc Senior Note.....			1	1FE	6,319,115	116.131	7,196,638	6,197,000	6,307,752		(3,761)			5.750	5.596	AO	75,225	356,328	09/09/2013.	10/15/2033.
302570	BD 7		F P L Group Capital Inc Debs.....			1	2FE	8,591,700	109.517	8,761,360	8,000,000	8,233,399		(66,432)			6.000	4.993	MS	160,000	480,000	02/16/2010.	03/01/2019.
31331F	AF 8		Federal Express Corp Pass-Thru Tr.....				2FE	36,438	105.000	38,259	36,438	36,438					7.960	7.960	MS	749	3,423	04/28/1997.	03/28/2017.
345370	BJ 8		Ford Motor Company Debs.....				2FE	99,411	121.422	121,422	100,000	99,689					8.875	8.943	JJ	4,092	8,875	11/04/2004.	01/15/2022.
345370	BP 4		Ford Motor Company Debs.....				2FE	899,757	118.755	1,074,733	905,000	901,438		214			7.500	7.555	FA	28,281	67,875	11/04/2004.	08/01/2026.
362320	AZ 6		G T E Corporation Debentures.....				2FE	1,036,762	109.865	1,121,722	1,021,000	1,024,666		(1,451)			6.840	6.670	AO	14,743	69,836	11/04/2004.	04/15/2018.
361582	AD 1		Geico Corp Debentures.....				1FE	3,565,920	123.024	3,690,720	3,000,000	3,292,051		(30,195)			7.350	5.741	JJ	101,675	220,500	10/14/2003.	07/15/2023.
36962G	3P 7		General Electric Cap Corp Med-Term.....				1FE	3,636,420	123.511	3,705,330	3,000,000	3,612,963		(16,189)			5.875	4.415	JJ	81,760	176,250	07/14/2014.	01/14/2038.
370334	BJ 2		General Mills Inc.....			1	2FE	4,668,400	109.131	4,365,240	4,000,000	4,656,001		(12,399)			5.400	4.309	JD	9,600	216,000	03/03/2015.	06/15/2040.
370ESC	AU 9		General Motors Corp Sr - Escrow.....			6		0	0.001	3	300,000	0					7.700	(200.000)	AO			11/01/2011.	04/15/2016.
370ESC	AV 7		General Motors Corp Sr - Escrow.....			6		1	0.001	6	600,000	1					8.100	(200.000)	JD			11/01/2011.	06/15/2024.
38141G	CU 6		Goldman Sachs Corp Notes.....			1	1FE	330,435	117.144	380,718	325,000	329,260		(140)			6.125	6.001	FA	7,520	19,906	11/04/2004.	02/15/2033.
38143V	AA 7		Goldman Sachs Corp Notes.....			1	2FE	457,322	116.989	526,451	450,000	455,889		(172)			6.345	6.224	FA	10,787	28,553	11/04/2004.	02/15/2034.
406216	AY 7		Halliburton Company Senior Notes.....			1	1FE	6,047,320	127.881	5,115,240	4,000,000	5,915,241		(46,245)			7.450	4.231	MS	87,744	298,000	01/10/2013.	09/15/2039.
41163G	AF 8		Harcourt General Inc Sr Debs.....			1	2FE	3,475,500	114.526	3,435,780	3,000,000	3,307,871		(18,018)			7.200	5.961	FA	90,000	216,000	02/14/2003.	08/01/2027.
41283D	AB 9		Harley Davidson Funding Sr Notes.....				1FE	125,000	117.040	146,300	125,000	125,000					6.800	6.800	JD	378	12,750	07/08/2008.	06/15/2018.
416592	AC 7		Hartford Life Corp Life/Health Ins.....			1	2FE	2,170,390	124.668	2,493,360	2,000,000	2,113,168		(6,305)			7.650	6.926	JD	6,800	153,000	08/21/2002.	06/15/2027.
427866	AE 8		Hershey Foods Company Corp.....				1FE	6,639,428	127.664	6,290,005	4,927,000	5,861,895		(158,414)			8.800	4.600	FA	163,795	433,576	08/02/2010.	02/15/2021.
427866	AL 2		Hershey Foods Corp Debentures.....				1FE	3,143,052	133.479	3,575,902	2,679,000	3,004,598		(19,252)			7.200	5.753	FA	72,869	192,888	12/08/2009.	08/15/2027.
428040	BJ 7		Hertz Corp.....				4FE	697,224	106.080	742,560	700,000	698,204		92			7.000	7.032	JJ	22,594	49,000	05/08/1998.	01/15/2028.
428236	BQ 5		Hewlett-Packard Co.....			1	2FE	5,111,550	98.395	4,919,750	5,000,000	5,069,304		(10,576)			4.375	4.100	MS	64,410	218,750	09/26/2011.	09/15/2021.
423074	AF 0		HJ Heinz Company Debentures.....				2FE	2,257,440	113.737	2,274,740	2,000,000	2,177,818		(9,713)			6.375	5.390	JJ	58,792	127,500	08/10/2005.	07/15/2028.
42307T	AG 3		HJ Heinz Finance Company Notes.....			1	2FE	4,045,005	115.729	4,629,160	4,000,000	4,032,147		(1,476)			6.750	6.688	MS	79,500	270,000	11/26/2003.	03/15/2032.
437076	AP 7		Home Depot Inc Corp Notes.....			1	1FE	1,931,600	100.703	2,014,060	2,000,000	1,998,448		8,919			5.400	5.870	MS	36,000	108,000	07/17/2006.	03/01/2016.
437076	AS 1		Home Depot Inc Senior Notes.....			1	1FE	5,382,320	121.884	4,875,360	4,000,000	5,253,753		(38,984)			5.875	3.710	JD	9,792	235,000	07/20/2012.	12/16/2036.
438516	AT 3		Honeywell International Corp.....			1	1FE	5,347,752	120.683	5,124,200	4,246,000	5,257,904		(29,793)			5.700	4.020	MS	71,262	242,022	07/17/2014.	03/15/2037.
44643T	AA 5		Huntington Banks Sub Note.....				2FE	6,568,490	109.050	6,543,000	6,000,000	6,136,316		(50,625)			6.600	5.600	JD	17,600	396,000	01/07/2005.	06/15/2018.
459200	AG 6		IBM Corp Debentures.....				1FE	1,999,418	123.654	1,879,541	1,520,000	1,673,762		(35,195)			8.375	5.419	MN	21,217	127,300	12/24/2003.	11/01/2019.
459200	AM 3		IBM Corp Debentures.....			1	1FE	5,369,852	128.262	6,021,901	4,695,000	5,095,788		(29,473)			7.000	5.847	AO	55,688	328,650	07/18/2003.	10/30/2025.
451713	AA 9		Ikon Office Solutions.....			1	2	486,875	92.269	461,345	500,000	492,368		520			6.750	6.966	JD	2,813	33,750	06/03/1998.	12/01/2025.
456866	AG 7		Ingersoll Rand Company Debentures.....				2FE	1,719,847	125.791	1,777,427	1,413,000	1,545,904		(18,735)			9.000	6.951	FA	48,042	127,170	02/06/2002.	08/15/2021.

SCHEDULE D - PART 1

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

E10.6

1	2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description			Code	For eig n	Bond CHAR	NAIC Design- ation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
458140	AN	0	Intel Corp.....	.....	.....	1	1FE	5,092,000	99.528	4,976,400	5,000,000	5,082,080	.....	.....(3,373)	.....	.....	.....4.000	3.867	JD.....	8,889	200,000	12/10/2012.	12/15/2032.
460146	CH	4	International Paper Co Notes.....	.....	.....	1	2FE	1,921,399	104.873	1,788,085	1,705,000	1,920,629	.....	.....(769)	.....	.....	.....6.000	5.113	MN.....	13,072	51,150	10/22/2015.	11/15/2041.
460146	CM	3	International Paper Co Notes.....	.....	.....	1	2FE	1,397,193	99.162	1,363,478	1,375,000	1,397,063	.....	.....(130)	.....	.....	.....5.000	4.872	MS.....	20,243	.....	10/21/2015.	09/15/2035.
708160	BQ	8	J C Penney Company Inc Debs.....	.....	.....		5FE	332,000	99.250	329,510	332,000	332,000	.....	.....	.....	.....	.....7.950	7.950	AO.....	6,599	26,394	04/14/1997.	04/01/2017.
46625H	JD	3	J P Morgan Chase & Co Sr Unsecured.....	.....	.....		1FE	3,153,150	107.861	3,235,830	3,000,000	3,101,193	.....	.....(14,541)	.....	.....	.....4.500	3.871	JJ.....	58,875	135,000	03/26/2012.	01/24/2022.
478165	AG	8	Johnson S C & Son Inc.....	.....	.....	1	1FE	2,296,858	103.552	2,138,349	2,065,000	2,293,310	.....	.....(3,548)	.....	.....	.....4.800	4.085	MS.....	33,040	49,560	05/01/2015.	09/01/2040.
487836	AT	5	Kellogg Company Corp Notes.....	.....	.....	1	2FE	7,495,200	127.147	7,628,820	6,000,000	7,224,689	.....	.....(50,406)	.....	.....	.....7.450	5.461	AO.....	111,750	447,000	11/12/2009.	04/01/2031.
49327X	AB	6	KeyBank Med-Trm Subordinated Notes.....	.....	.....		2FE	1,989,280	100.682	2,013,640	2,000,000	1,999,759	.....	.....1,347	.....	.....	.....5.450	5.521	MS.....	32,094	109,000	03/24/2006.	03/03/2016.
494368	BC	6	Kimberly Clark Corp Notes.....	.....	.....	1	1FE	5,771,080	130.573	5,222,920	4,000,000	5,609,560	.....	.....(47,080)	.....	.....	.....6.625	3.860	FA.....	110,417	265,000	05/24/2012.	08/01/2037.
499040	AL	7	Knight-Ridder Inc. Corp Deb.....	.....	.....	1	5FE	486,235	54.250	1,701,823	3,137,000	498,635	.....	.....4,361	.....	.....	.....6.875	44.428	MS.....	63,502	215,669	07/18/2003.	03/15/2029.
500255	AF	1	Kohl's Corporation.....	.....	.....	1	2FE	3,564,780	124.965	3,748,950	3,000,000	3,393,532	.....	.....(18,928)	.....	.....	.....7.250	5.828	JD.....	18,125	217,500	12/24/2003.	06/01/2029.
50075N	AC	8	Kraft Foods Inc Global Notes.....	.....	.....		2FE	3,291,270	115.802	3,474,060	3,000,000	3,215,434	.....	.....(8,128)	.....	.....	.....6.500	5.801	MN.....	32,500	195,000	03/19/2003.	11/01/2031.
501044	BZ	3	Kroger Company Notes.....	.....	.....	1	2FE	1,369,222	127.372	1,324,669	1,040,000	1,366,367	.....	.....(2,855)	.....	.....	.....7.500	4.612	AO.....	19,500	.....	10/21/2015.	04/01/2031.
539830	AR	0	Lockheed Martin Corp.....	.....	.....	1	2FE	2,239,826	119.250	2,169,158	1,819,000	2,233,741	.....	.....(6,084)	.....	.....	.....6.150	4.451	MS.....	37,290	55,934	07/01/2015.	09/01/2036.
548661	AH	0	Lowes Companies Inc.....	.....	.....		1FE	1,170,820	127.384	1,273,840	1,000,000	1,129,937	.....	.....(7,426)	.....	.....	.....6.875	5.400	FA.....	25,972	68,750	09/08/2009.	02/15/2028.
548661	AK	3	Lowes Companies Inc.....	.....	.....		1FE	998,829	124.210	1,117,890	900,000	977,518	.....	.....(3,887)	.....	.....	.....6.500	5.570	MS.....	17,225	58,500	09/08/2009.	03/15/2029.
548661	CP	0	Lowes Companies Inc Note.....	.....	.....	1	1FE	2,682,880	129.698	2,593,960	2,000,000	2,628,191	.....	.....(17,037)	.....	.....	.....6.650	4.391	MS.....	39,161	133,000	08/15/2012.	09/15/2037.
54866N	BP	3	Lowes Company Inc MedTrm Series B.....	.....	.....		1FE	4,787,240	121.977	4,879,080	4,000,000	4,519,072	.....	.....(30,777)	.....	.....	.....7.200	5.668	MS.....	96,000	288,000	10/29/2004.	09/01/2027.
577778	BH	5	May Department Stores Company.....	.....	.....	1	2FE	203,186	110.137	220,274	200,000	202,270	.....	.....(112)	.....	.....	.....6.700	6.567	MS.....	3,946	13,400	11/04/2004.	09/15/2028.
55266L	AX	4	MBIA Global Funding LLC.....	.....	.....		4FE	3,086,033	88.000	2,882,000	3,275,000	3,230,218	.....	.....16,353	.....	.....	.....4.650	5.241	JJ.....	76,144	152,288	08/20/2004.	07/01/2018.
55262C	AE	0	MBIA Inc Corp Debs.....	.....	.....		3FE	502,500	100.000	500,000	500,000	501,464	.....	.....(99)	.....	.....	.....7.000	6.959	JD.....	1,556	35,000	11/05/1998.	12/15/2025.
55262C	AF	7	MBIA Inc Corp Debs.....	.....	.....		3FE	1,047,755	95.000	902,500	950,000	1,018,996	.....	.....(3,570)	.....	.....	.....6.625	5.811	AO.....	15,734	62,938	08/11/2005.	10/01/2028.
579780	AF	4	McCormick & Company Senior Notes.....	.....	.....	1	1FE	3,830,201	107.755	3,933,058	3,650,000	3,698,369	.....	.....(22,971)	.....	.....	.....5.750	5.030	JD.....	9,328	209,875	06/09/2009.	12/15/2017.
58013M	EC	4	McDonalds Corporation.....	.....	.....	1	2FE	6,683,350	117.305	5,865,250	5,000,000	6,531,789	.....	.....(42,588)	.....	.....	.....6.300	4.150	AO.....	66,500	315,000	03/26/2012.	10/15/2037.
585055	AV	8	Medtronic Inc Senior Notes.....	.....	.....	1	1FE	5,010,000	106.405	5,320,250	5,000,000	5,005,722	.....	.....(967)	.....	.....	.....4.125	4.100	MS.....	60,729	206,250	03/24/2011.	03/15/2021.
590188	JF	6	Merrill Lynch & Co Glob Corp Bonds.....	.....	.....		2FE	734,281	110.525	773,675	700,000	708,598	.....	.....(3,049)	.....	.....	.....6.500	5.972	JJ.....	20,981	45,500	11/04/2004.	07/15/2018.
594918	AD	6	Microsoft Corp.....	.....	.....		1FE	4,904,640	113.064	4,522,560	4,000,000	4,841,864	.....	.....(21,895)	.....	.....	.....5.200	3.831	JD.....	17,333	208,000	01/10/2013.	06/01/2039.
595620	AB	1	MidAmerican Energy Co Corp.....	.....	.....	1	1FE	1,843,260	127.898	2,378,903	1,860,000	1,847,174	.....	.....432	.....	.....	.....6.750	6.821	JD.....	349	125,550	10/22/2002.	12/30/2031.
59562H	AJ	7	MidAmerican Funding L L C Notes.....	.....	.....	1	1FE	970,000	127.610	1,276,100	1,000,000	978,748	.....	.....945	.....	.....	.....6.927	7.179	MS.....	23,090	69,270	11/21/2001.	03/01/2029.
553086	AC	3	MMI Capital Trust I.....	.....	.....		2FE	661,053	120.161	805,079	670,000	663,544	.....	.....319	.....	.....	.....7.625	7.750	JD.....	2,271	51,088	11/04/2004.	12/15/2027.
61166W	AG	6	Monsanto Company Senior Note.....	.....	.....	1	2FE	4,943,280	104.339	4,173,560	4,000,000	4,903,993	.....	.....(23,841)	.....	.....	.....5.875	4.290	AO.....	49,611	235,000	04/29/2014.	04/15/2038.
620076	AH	2	Motorola Inc.....	.....	.....		2FE	196,793	109.354	218,708	200,000	197,937	.....	.....146	.....	.....	.....7.500	7.656	MN.....	1,917	15,000	11/04/2004.	05/15/2025.
626717	AA	0	Murphy Oil Corporate Notes.....	.....	.....	1	2FE	2,588,429	89.810	2,339,551	2,605,000	2,593,068	.....	.....512	.....	.....	.....7.050	7.105	MN.....	30,609	183,653	04/25/2002.	05/01/2029.
635405	AM	5	National City Corp Sub Notes.....	.....	.....		1FE	4,487,920	112.972	4,518,880	4,000,000	4,155,507	.....	.....(40,856)	.....	.....	.....6.875	5.596	MN.....	35,139	275,000	04/25/2006.	05/15/2019.
637432	CG	8	National Rural Utilities.....	.....	.....	1	1FE	763,757	111.929	889,836	795,000	786,918	.....	.....2,497	.....	.....	.....6.550	6.951	MN.....	8,679	52,073	02/14/2002.	11/01/2018.
644162	AB	5	New England Mutual Corp Notes.....	.....	.....		1FE	3,840,000	123.526	3,705,780	3,000,000	3,467,909	.....	.....(44,675)	.....	.....	.....7.875	5.471	FA.....	89,250	236,250	05/02/2005.	02/15/2024.
65463P	AJ	6	Nipsco Capital Markets Inc Med-Trm.....	.....	.....		2FE	500,000	106.034	530,170	500,000	500,000	.....	.....	.....	.....	.....7.920	7.922	MS.....	11,660	39,600	04/09/1997.	04/03/2017.
66765R	AZ	9	Northwest Natural Gas Med-Trm Note.....	.....	.....		1FE	4,571,720	124.720	4,988,800	4,000,000	4,433,532	.....	.....(25,526)	.....	.....	.....6.650	5.401	JD.....	22,167	266,000	10/23/2009.	11/10/2027.
66989G	AA	8	Novartis Secs Invest Ltd Notes.....	.....	.....	1	1FE	4,022,480	109.638	4,385,520	4,000,000	4,008,417	.....	.....(2,441)	.....	.....	.....5.125	5.051	FA.....	80,292	205,000	05/27/2009.	02/10/2019.
674599	BE	4	Occidental Petroleum Corp Bonds.....	.....	.....		1FE	2,027,888	120.795	1,932,720	1,600,000	1,768,640	.....	.....(41,070)	.....	.....	.....9.250	5.942	FA.....	61,667	148,000	05/27/2008.	08/01/2019.
674599	BM	6	Occidental Petroleum Corp Debs.....	.....	.....	1	1FE	628,110	119.997	599,985	500,000	587,260	.....	.....(4,969)	.....	.....	.....7.200	5.251	AO.....	9,000	36,000	08/24/2005.	04/01/2028.
674599	BT	1	Occidental Petroleum Senior Notes.....	.....	.....	1	1FE	2,820,400	134.678	2,693,560	2,000,000	2,576,957	.....	.....(29,664)	.....	.....	.....8.450	5.361	FA.....	63,844	169,000	08/10/2005.	02/15/2029.

SCHEDULE D - PART 1

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

E10.7

1			2			Codes		6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates			
						3	4			5	8			9	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description			Code	F o r e i g n	Bond CHAR	NAIC Design- ation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
68402L	AC	8	Oracle Corp.....					1FE	1,977,120	100.147	2,002,940	2,000,000	1,999,883		2,894				5.250	5.401	JJ.....	48,417	105,000	02/27/2006.	01/15/2016.
68389X	AC	9	Oracle Corp Global.....					1FE	3,058,620	109.113	3,273,390	3,000,000	3,016,499		(6,586)				5.750	5.491	AO.....	36,417	172,500	05/27/2008.	04/15/2018.
68389X	AK	1	Oracle Corp Ser WI Sr Unsec Note.....					1FE	2,945,250	106.867	3,206,010	3,000,000	2,971,042		5,692				3.875	4.110	JJ.....	53,604	116,250	02/08/2011.	07/15/2020.
693506	AQ	0	P P G Industries Inc Debentures.....					1FE	4,997,057	127.078	5,334,734	4,198,000	4,534,375		(50,164)				9.000	7.167	MN.....	62,970	377,820	02/20/2002.	05/01/2021.
694308	GM	3	Pacific Gas & Electric Company.....					2FE	2,508,220	121.622	2,432,440	2,000,000	2,501,670		(6,550)				6.350	4.541	FA.....	47,978	63,500	07/01/2015.	02/15/2038.
70109H	AJ	4	Parker Hannifin Corp Med Trm Ser A.....					1FE	3,150,085	126.474	2,991,110	2,365,000	3,136,051		(14,035)				6.250	4.026	MN.....	18,887	147,813	05/01/2015.	05/15/2038.
70109H	AH	8	Parker Hannifin Corp Med-Trm Notes.....					1FE	1,245,315	108.068	1,318,430	1,220,000	1,227,258		(2,802)				5.500	5.230	MN.....	8,574	67,100	05/27/2008.	05/15/2018.
713409	AC	4	Pepsi Bottling Group Inc.....					1FE	4,809,420	133.124	5,324,960	4,000,000	4,550,144		(27,850)				7.000	5.518	MS.....	93,333	280,000	07/18/2003.	03/01/2029.
10138M	AK	1	Pepsi Bottling Group LLC Sr Notes.....					1FE	2,012,740	109.526	2,190,520	2,000,000	2,004,695		(1,396)				5.125	5.041	JJ.....	47,264	102,500	05/27/2009.	01/15/2019.
713448	BH	0	Pepsi Co Inc Sr Note.....					1FE	2,898,000	108.212	3,246,360	3,000,000	2,969,964		11,327				5.000	5.448	JD.....	12,500	150,000	06/24/2008.	06/01/2018.
72018Q	AD	3	Piedmont Natural Gas Inc Med-Term.....					1FE	4,438,160	127.120	5,084,800	4,000,000	4,304,759		(21,987)				7.400	6.341	JJ.....	148,000	296,000	09/03/2008.	10/03/2025.
72447W	AA	7	Pitney Bowes Inc Corp Notes.....					2FE	6,659,940	104.686	7,328,020	7,000,000	6,919,346		31,089				4.750	5.273	MN.....	42,486	332,500	05/16/2007.	05/15/2018.
693476	BJ	1	PNC Funding Corp Sr Notes.....					1FE	5,048,650	109.971	5,498,550	5,000,000	5,022,910		(4,914)				5.125	5.000	FA.....	101,788	256,250	02/10/2010.	02/08/2020.
73755L	AK	3	Potash Corp Saskatchewan Inc.....					1FE	4,566,736	105.048	3,890,978	3,704,000	4,547,041		(19,027)				5.625	4.151	JD.....	17,363	208,350	12/18/2014.	12/01/2040.
737679	DC	1	Potomac Electric Pwr Co First Mtg.....					1FE	3,122,942	146.041	3,001,143	2,055,000	3,117,802		(5,140)				7.900	4.324	JD.....	7,215	81,173	10/23/2015.	12/15/2038.
742718	CB	3	Procter & Gamble Company.....					1FE	7,312,310	119.478	8,363,460	7,000,000	7,264,367		(8,783)				5.500	5.179	FA.....	160,417	385,000	10/23/2009.	02/01/2034.
742718	AV	1	Proctor & Gamble Company.....					1FE	4,295,430	142.303	4,269,090	3,000,000	4,071,574		(54,885)				8.000	4.501	AO.....	43,333	240,000	08/10/2011.	10/26/2029.
743315	AJ	2	Progressive Corp.....					1FE	71,614	125.238	93,929	75,000	72,515		112				6.625	7.014	MS.....	1,656	4,969	11/04/2004.	03/01/2029.
69362B	AJ	1	PSEG Power Senior Corp Nts.....					2FE	1,139,520	124.469	1,244,690	1,000,000	1,106,052		(3,630)				8.625	7.451	AO.....	18,208	86,250	08/20/2001.	04/15/2031.
74531E	AA	0	Puget Sound Energy Inc.....					1FE	415,567	126.884	539,257	425,000	418,317		344				7.020	7.219	MS.....	9,945	29,835	11/04/2004.	12/01/2027.
760759	AF	7	Republic Services Inc Note.....					2FE	2,398,580	117.013	2,340,260	2,000,000	2,396,068		(2,512)				6.086	4.531	MS.....	35,840		10/21/2015.	03/15/2035.
773903	AE	9	Rockwell Automation Inc Deb.....					1FE	1,513,184	124.317	1,454,509	1,170,000	1,507,308		(5,876)				6.250	4.221	JD.....	6,094	73,125	05/13/2015.	12/01/2037.
773903	AB	5	Rockwell International Corp Debs.....					1FE	1,733,255	127.643	1,914,645	1,500,000	1,651,374		(8,721)				6.700	5.548	JJ.....	46,342	100,500	10/17/2003.	01/15/2028.
783549	AZ	1	Ryder System Inc.....					2FE	112,187	123.264	160,243	130,000	117,956		757				6.950	8.342	JD.....	753	9,035	11/04/2004.	12/01/2025.
797440	BH	6	San Diego Gas & Electric 1st Mtg.....					1FE	3,299,397	122.942	3,369,840	2,741,000	3,153,815		(31,016)				6.000	4.200	JD.....	13,705	164,460	11/24/2010.	06/01/2026.
797440	BJ	2	San Diego Gas & Electric Company.....					1FE	1,692,945	126.757	1,901,355	1,500,000	1,670,773		(4,151)				6.125	5.241	MS.....	27,052	91,875	12/08/2009.	09/15/2037.
803111	AM	5	Sara Lee Corp.....					2FE	3,742,850	102.526	3,588,410	3,500,000	3,683,158		(6,391)				6.125	5.640	MN.....	35,729	214,375	01/30/2004.	11/01/2032.
808626	AG	0	Science Applications Int.....					3FE	1,971,000	90.388	1,807,760	2,000,000	1,977,803		732				5.500	5.600	JJ.....	55,000	110,000	06/23/2003.	07/01/2033.
808626	AE	5	Science Applications Int Ser 144A.....					3FE	3,009,250	100.375	3,011,250	3,000,000	3,007,122		(234)				7.125	7.101	JJ.....	106,875	213,750	09/26/2002.	07/01/2032.
812404	AY	7	Sears Roebuck Acceptance Notes.....					6FE	986,700	80.500	805,000	1,000,000	805,000	86,934	1,056				6.875	7.001	AO.....	14,514	68,750	03/03/1998.	10/15/2017.
81619P	AA	5	Select Notes Trust Spec Purp.....					2	271,314	104.606	283,811	271,314	271,314						5.970	5.970	MON.....	405	16,197	11/04/2004.	02/22/2033.
824348	AL	0	Sherwin-Williams Company Debenture.....					1FE	2,082,000	126.501	2,530,020	2,000,000	2,053,360		(3,096)				7.375	7.025	FA.....	61,458	147,500	02/06/2002.	02/01/2027.
833034	AE	1	Snap-On Incorporated Notes.....					1FE	1,996,400	104.372	2,087,440	2,000,000	1,999,528		430				5.500	5.524	JJ.....	50,722	110,000	01/18/2007.	01/15/2017.
835415	AH	3	Sonat Inc Corporate Debentures.....					2FE	1,163,822	103.531	1,211,313	1,170,000	1,168,862		490				7.000	7.051	FA.....	34,125	81,900	03/04/1999.	02/01/2018.
837004	BV	1	South Carolina Elec & Gas 1st Mtg.....					1FE	2,544,611	121.148	2,622,854	2,165,000	2,447,541		(10,810)				6.625	5.401	FA.....	59,763	143,431	03/23/2004.	02/01/2032.
837004	BY	5	South Carolina Elec & Gas 1st Mtg.....					1FE	2,019,180	108.380	2,167,600	2,000,000	2,004,836		(1,546)				5.250	5.157	MN.....	17,500	105,000	11/18/2003.	11/01/2018.
852060	AG	7	Sprint Cap Corp.....					4FE	961,290	81.500	815,000	1,000,000	989,195		2,769				6.900	7.271	MN.....	11,500	69,000	05/18/1999.	05/01/2019.
86722T	AB	8	Suncor Energy Inc Note.....					1FE	5,435,360	110.187	4,407,480	4,000,000	5,393,995		(33,333)				6.850	4.441	JD.....	22,833	274,000	10/02/2014.	06/01/2039.
36158F	AB	6	Swiss RE Solutions Hldg Corp.....					1FE	3,849,504	111.564	4,016,304	3,600,000	3,674,143		(20,828)				6.450	5.731	MS.....	77,400	232,200	02/04/2005.	03/01/2019.
871829	AD	9	Sysco Corp Debentures.....					1FE	530,816	126.990	571,455	450,000	501,429		(3,157)				7.160	5.769	AO.....	6,802	32,220	04/16/2003.	04/15/2027.
871829	AF	4	Sysco Corp Debentures.....					1FE	1,140,770	120.715	1,207,150	1,000,000	1,094,537		(5,116)				6.500	5.452	FA.....	27,083	65,000	01/30/2004.	08/01/2028.
871829	AJ	6	Sysco Corp Notes.....					1FE	2,378,400	110.340	2,206,800	2,000,000	2,339,447		(10,993)				5.375	4.111	MS.....	29,861	107,500	04/03/2012.	09/21/2035.
239753	DL	7	Target Corp.....					1FE	2,019,572	123.405	1,949,799	1,580,000	1,937,631		(21,034)				6.650	4.302	FA.....	43,779	105,070	11/03/2011.	08/01/2028.

SCHEDULE D - PART 1

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

E10.8

1				Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
				Code	F o r e i g n	Bond CHAR			Rate Used to Obtain Fair Value	Fair Value			Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
CUSIP Identification			Description				NAIC Design- ation	Actual Cost			Par Value	Book/Adjusted Carrying Value											
87612F	AB	9	Target Corp Med-Term Notes.....	.....	.....	.....	1FE	937,350	106,839	1,068,390	1,000,000	986,246	.....	.....5,285	.....	.....	.....4.875	5.501	MN.....	6,229	48,750	08/21/2003.	05/15/2018.
87612E	AU	0	Target Corp Note.....	.....	.....	.....	1FE	3,689,750	137,050	3,426,250	2,500,000	3,591,267	.....	.....(30,400)	.....	.....	.....7.000	4.001	JJ.....	80,694	175,000	08/09/2012.	01/15/2038.
881685	AX	9	Texaco Capital Corp Debentures.....	.....	.....	.....	1FE	697,555	150,705	753,525	500,000	646,315	.....	.....(5,509)	.....	.....	.....8.625	5.783	MN.....	5,510	43,126	04/16/2003.	11/15/2031.
881685	AV	3	Texaco Capital Corp Debentures.....	.....	.....	.....	1FE	102,011	128.939	128,939	100,000	101,012	.....	.....(133)	.....	.....	.....8.875	8.646	MS.....	2,736	8,875	11/04/2004.	09/10/2021.
881685	AN	1	Texaco Capital Inc Debenture.....	.....	.....	.....	1FE	931,920	124.428	831,179	668,000	772,501	.....	.....(21,505)	.....	.....	.....9.750	5.531	MS.....	19,177	65,130	10/30/2006.	03/15/2020.
883556	AX	0	Thermo Fisher Scientific Inc.....	.....	.....	.....1	2FE	5,113,000	105.957	5,297,850	5,000,000	5,064,254	.....	.....(10,910)	.....	.....	.....4.500	4.221	MS.....	75,000	225,000	03/01/2011.	03/01/2021.
88ESC5	AF	1	Times Mirror Company Escrow.....	.....	.....	.....1	6	1	.....	.....1	1,139,000	1	.....	.....	.....	.....	.....6.610	(200,000)	MS.....	.....	.....	12/04/2013.	09/15/2027.
88738T	AA	8	Timken Company Med Term Notes.....	.....	.....	.....	2FE	884,820	118.777	1,187,770	1,000,000	918,499	.....	.....3,780	.....	.....	.....6.875	7.921	FA.....	25,972	68,750	11/20/2001.	05/08/2028.
891027	AF	1	Torchmark Corp Senior Notes.....	.....	.....	.....	2FE	2,927,592	123.300	3,329,100	2,700,000	2,817,260	.....	.....(11,755)	.....	.....	.....7.875	7.109	MN.....	27,169	212,625	07/23/2002.	05/15/2023.
891092	AD	0	Toro Company.....	.....	.....	.....1	2FE	831,692	126.287	1,010,296	800,000	822,224	.....	.....(1,196)	.....	.....	.....7.800	7.436	JD.....	2,773	62,400	11/04/2004.	06/15/2027.
891490	AR	5	Tosco Corp Debentures.....	.....	.....	.....	1FE	3,641,010	122.150	3,664,500	3,000,000	3,405,498	.....	.....(25,254)	.....	.....	.....7.800	6.096	JJ.....	117,000	234,000	12/10/2002.	01/01/2027.
89352H	AE	9	Trans Canada Pipelines LTD Notes.....	.....	.....	.....1	1FE	5,687,790	118.754	5,035,170	4,240,000	5,628,152	.....	.....(33,189)	.....	.....	.....7.250	4.851	FA.....	116,129	307,400	03/01/2014.	08/15/2038.
893472	AA	8	Transamerica Cap Co Gty Pvt Plcmnt.....	.....	.....	.....	2FE	1,580,693	111.000	1,665,000	1,500,000	1,550,934	.....	.....(2,997)	.....	.....	.....7.650	7.197	JD.....	9,563	114,750	11/04/2004.	12/01/2026.
893570	BM	2	Transcont Gas Pipeline Corp Debs.....	.....	.....	.....1	2FE	1,214,068	104.362	1,341,052	1,285,000	1,238,075	.....	.....2,655	.....	.....	.....7.250	7.752	JD.....	7,764	93,163	09/26/2001.	12/01/2026.
907818	DF	2	Union Pacific Corp.....	.....	.....	.....1	1FE	2,183,054	114.438	2,082,772	1,820,000	2,179,146	.....	.....(3,908)	.....	.....	.....5.780	4.450	JJ.....	48,507	52,598	07/06/2015.	07/15/2040.
91324P	BC	5	United Health Group Inc.....	.....	.....	.....	1FE	2,054,200	107.582	2,151,640	2,000,000	2,012,622	.....	.....(6,217)	.....	.....	.....6.000	5.640	MN.....	15,333	120,000	12/04/2007.	11/15/2017.
91324P	AF	5	United Healthcare Corp.....	.....	.....	.....1	1FE	1,914,780	100.863	2,017,260	2,000,000	1,997,618	.....	.....11,089	.....	.....	.....5.375	5.961	MS.....	31,653	107,500	07/17/2006.	03/15/2016.
911308	AA	2	United Parcel Service Amer Inc Deb.....	.....	.....	.....	1FE	6,370,940	123.999	6,199,950	5,000,000	5,600,807	.....	.....(123,309)	.....	.....	.....8.375	5.189	AO.....	104,688	418,750	06/22/2009.	04/01/2020.
911308	AB	0	United Parcel Service Corp Debs.....	.....	.....	.....1	1FE	1,210,463	140.294	1,283,690	915,000	1,099,696	.....	.....(12,201)	.....	.....	.....8.375	5.810	AO.....	19,158	76,631	09/16/2003.	04/01/2030.
911312	AJ	5	United Parcel Service Inc Sr Note.....	.....	.....	.....1	1FE	5,266,469	128.265	5,011,314	3,907,000	5,137,483	.....	.....(34,149)	.....	.....	.....6.200	4.030	JJ.....	111,697	242,234	01/04/2012.	01/15/2038.
913017	AS	8	United Technologies Corp Deb.....	.....	.....	.....	1FE	9,180,464	128.374	8,670,380	6,754,000	7,762,945	.....	.....(165,197)	.....	.....	.....8.750	5.400	MS.....	196,992	590,975	12/20/2006.	03/01/2021.
913017	BA	6	United Technologies Corp Debenture.....	.....	.....	.....1	1FE	2,378,080	135.230	2,704,600	2,000,000	2,267,431	.....	.....(12,244)	.....	.....	.....7.500	6.051	MS.....	44,167	150,000	08/01/2003.	09/15/2029.
91311Q	AC	9	United Utilities PLC.....	.....	.....	.....	2FE	397,724	114.559	458,236	400,000	398,364	.....	.....79	.....	.....	.....6.875	6.924	FA.....	10,389	27,500	11/04/2004.	08/15/2028.
918204	AS	7	V F Corp.....	.....	.....	.....1	1FE	4,051,120	107.624	4,304,960	4,000,000	4,011,610	.....	.....(5,858)	.....	.....	.....5.950	5.782	MN.....	39,667	238,000	03/14/2008.	11/01/2017.
918204	AR	9	V F Corp Note.....	.....	.....	.....	1FE	2,027,760	119.863	2,397,260	2,000,000	2,021,713	.....	.....(676)	.....	.....	.....6.000	5.901	AO.....	25,333	120,000	11/26/2003.	10/15/2033.
92344G	AM	8	Verizon Communications Inc.....	.....	.....	.....1	2FE	2,900,675	128.036	2,835,997	2,215,000	2,847,140	.....	.....(27,944)	.....	.....	.....7.750	5.011	JD.....	14,305	171,663	01/15/2014.	12/01/2030.
927804	FG	4	Virginia Electric & Power Company.....	.....	.....	.....1	1FE	3,492,820	157.171	3,143,420	2,000,000	3,455,887	.....	.....(36,933)	.....	.....	.....8.875	3.992	MN.....	22,681	177,500	01/15/2015.	11/15/2038.
929903	AM	4	Wachovia Corporation Sub Notes.....	.....	.....	.....	1FE	5,636,400	111.132	5,556,600	5,000,000	5,590,023	.....	.....(18,298)	.....	.....	.....5.500	4.581	FA.....	114,583	275,000	05/15/2013.	08/01/2035.
931142	BF	9	Wal-Mart Stores Corp Notes.....	.....	.....	.....	1FE	11,094,123	140.979	12,134,063	8,607,000	10,590,435	.....	.....(94,187)	.....	.....	.....7.550	5.242	FA.....	245,491	649,829	08/10/2011.	02/15/2030.
931422	AE	9	Walgreen Company Notes.....	.....	.....	.....	2FE	1,009,672	106.866	1,061,179	993,000	999,057	.....	.....(1,801)	.....	.....	.....5.250	5.031	JJ.....	24,039	52,133	03/24/2009.	01/15/2019.
254687	AH	9	Walt Disney Company Debentures.....	.....	.....	.....	1FE	749,722	125.013	875,091	700,000	749,598	.....	.....(15)	.....	.....	.....7.550	7.048	JJ.....	24,370	52,850	11/04/2004.	07/15/2093.
25468P	BW	5	Walt Disney Company Med Trm Notes.....	.....	.....	.....	1FE	2,820,020	137.088	2,741,760	2,000,000	2,733,564	.....	.....(31,999)	.....	.....	.....7.000	3.916	MS.....	46,667	140,000	03/14/2013.	03/01/2032.
25468P	CU	0	Walt Disney Company Med-Trm Notes.....	.....	.....	.....	1FE	4,117,520	111.023	4,440,920	4,000,000	4,044,410	.....	.....(12,438)	.....	.....	.....5.500	5.120	MS.....	64,778	220,000	03/24/2009.	03/15/2019.
93884P	CK	2	Washington Gas Light Co Med-Trm.....	.....	.....	.....1	1FE	1,180,760	124.118	1,241,180	1,000,000	1,120,046	.....	.....(6,778)	.....	.....	.....6.810	5.450	MS.....	20,052	68,100	03/23/2004.	03/13/2028.
94106L	AV	1	Wast Mgmt Inc Del Gtd Sr Notes.....	.....	.....	.....1	2FE	1,548,522	119.255	1,544,352	1,295,000	1,596,766	.....	.....(1,756)	.....	.....	.....6.125	4.521	MN.....	6,830	39,659	10/01/2015.	11/30/2039.
959802	AL	3	Western Union Co / Com Gtd 5.253%.....	.....	.....	.....	2FE	4,186,240	107.751	4,310,040	4,000,000	4,090,426	.....	.....(18,818)	.....	.....	.....5.253	4.661	AO.....	52,530	210,120	05/06/2010.	04/01/2020.
969133	AG	2	Weyerhaeuser Co Sr Unsecured.....	.....	.....	.....	2FE	618,150	126.903	634,515	500,000	548,420	.....	.....(6,647)	.....	.....	.....9.000	6.930	AO.....	11,250	45,000	10/01/1998.	10/01/2021.
969133	AM	9	Weyerhaeuser Co Sr Unsecured.....	.....	.....	.....	2FE	1,000,000	106.665	1,066,650	1,000,000	1,000,000	.....	.....	.....	.....	.....7.000	7.000	FA.....	29,167	70,000	01/28/1998.	02/01/2018.
962166	AV	6	Weyerhaeuser Company Debs.....	.....	.....	.....	2FE	499,450	106.624	533,120	500,000	499,922	.....	.....45	.....	.....	.....6.950	6.961	FA.....	14,479	34,750	08/19/1998.	08/01/2017.
962166	AS	3	Weyerhauser Company Debentures.....	.....	.....	.....	2FE	423,612	118.426	497,389	420,000	421,793	.....	.....(175)	.....	.....	.....7.125	7.051	JJ.....	13,799	29,925	10/23/1998.	07/15/2023.
963320	AH	9	Whirl Pool Corp Debentures.....	.....	.....	.....	2FE	1,049,060	103.107	1,031,070	1,000,000	1,002,853	.....	.....(5,009)	.....	.....	.....7.750	7.201	JJ.....	35,736	77,500	12/11/2001.	07/15/2016.
969133	AK	3	Willamette Industries Incorp Debs.....	.....	.....	.....	2FE	754,820	121.311	885,570	730,000	746,006	.....	.....(971)	.....	.....	.....7.850	7.544	JJ.....	28,653	57,305	11/30/2001.	07/01/2026.

SCHEDULE D - PART 1

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

1	2			Codes		6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates						
				3	4			5	8			9	12	13	14	15	16	17	18	19	20	21	22				
				F	O			r																e	i	g	n
CUSIP Identification			Description	Code	gn	CHAR	Designation	Actual Cost																			
976656 BP 2			Wisconsin Electric Power Corp.....				1FE	7,200,690	123.389	7,403,340	6,000,000	6,911,764		(52,918)		6.500	4.867	JD	32,500	390,000	10/25/2010	06/01/2028					
3299999			Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations.....					744,434,220	XXX	752,953,913	655,031,130	721,348,718	86,934	(3,957,056)	0	XXX	XXX	XXX	11,270,334	40,890,670	XXX	XXX					
3899999			Total - Industrial & Miscellaneous (Unaffiliated).....					744,434,220	XXX	752,953,913	655,031,130	721,348,718	86,934	(3,957,056)	0	XXX	XXX	XXX	11,270,334	40,890,670	XXX	XXX					
Totals																											
7799999			Total - Issuer Obligations.....					776,281,391	XXX	785,429,940	684,645,197	753,017,328	86,934	(4,019,134)	0	XXX	XXX	XXX	11,652,108	42,415,430	XXX	XXX					
7899999			Total - Residential Mortgage-Backed Securities.....					1,719,212	XXX	1,887,315	1,727,381	1,724,245	0	403	0	XXX	XXX	XXX	9,650	115,997	XXX	XXX					
8399999			Grand Total - Bonds.....					778,000,604	XXX	787,317,254	686,372,578	754,741,574	86,934	(4,018,732)	0	XXX	XXX	XXX	11,661,758	42,531,426	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		
			Code	Foreign					Rate per Share Used to Obtain Fair Value	Fair Value		Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's (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
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)																					
02361D	87	8			50,000			5,100	99.000	4,950	5,100			213				0		P2UFE	11/06/1950.
02361D	86	0			500,000			50,646	99.000	49,500	50,646			2,210				0		P2UFE	11/22/1963.
12542R	20	9			16,000,000			400,000	30.950	495,200	400,000	16,000		32,000				0		P2L	11/04/2004.
207597	30	3			500,000			22,250	45.750	22,875	22,250			1,000				0		P2UFE	04/03/1962.
240019	40	6			100,000			10,000	87.000	8,700	10,000			390				0		P3UFE	07/05/1950.
266228	30	3			500,000	50.00		22,800	42.500	21,250	22,800	234		938				0		P3UFE	12/01/1969.
266228	50	1			500,000			25,625	45.250	22,625	25,625	256		1,025				0		P3UFE	07/16/1954.
266228	20	4			450,000			21,825	45.600	20,520	21,825	236		945				0		P3U	10/31/1963.
266228	60	0			100,000	50.00		5,123	46.100	4,610	5,123	52		208				0		P3UFE	10/20/1952.
391164	20	9			100,000	100.00		10,270	87.000	8,700	10,270			380				0		P3LFE	01/03/1947.
456837	30	1			24,000,000			600,000	25.990	623,760	600,000			43,200				0		P3LFE	11/04/2004.
59021G	20	4			4,000,000			100,000	25.110	100,440	100,000	3,560		7,120				0		P3LFE	11/04/2004.
617460	20	9			24,000,000			600,000	25.480	611,520	600,000			37,500				0		P2LFE	11/04/2004.
62010U	10	1			924,000			9	14.550	13,444	9							0		P3U	08/01/2012.
631005	20	4			1,000,000	100.00		48,625	47.343	47,343	48,625			2,250				0		P2UFE	09/23/1965.
653522	30	0			450,000			37,498	92.000	41,400	37,498			1,620				0		P2LFE	04/10/1962.
694308	80	0			1,000,000			25,500	23.999	23,999	25,500			1,125				0		P2LFE	03/27/1962.
842434	30	0			2,000,000			67,500	28.000	56,000	67,500	750		3,000				0		P1UFE	03/08/1963.
842400	20	2			1,200,000	25.00		28,100	22.840	27,408	28,100			1,224				0		P2LFE	03/23/1962.
842400	30	1			1,000,000	25.00		24,682	23.120	23,120	24,682			1,060				0		P2LFE	11/21/1963.
8499999. Total - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated).								2,105,553	XXX	2,227,364	2,105,553	21,089	137,407	0	0	0	0	0	0	XXX	XXX
8999999. Total - Preferred Stocks.								2,105,553	XXX	2,227,364	2,105,553	21,089	137,407	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		
				F or ei gn	Rate per Share Used to Obtain Fair Value													Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other- Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
CUSIP Identification	Description			Code	gn	Number of Shares	Book/Adjusted Carrying Value												
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																			
020002	10	1	Allstate Corporation.....			23,002.000	1,428,194	62.090	1,428,194	198,578	6,441	27,142	(187,696)	(187,696)		L	06/30/1995.		
023139	88	4	Ambac Financial Group Inc.....			24,839.000	349,982	14.090	349,982	101,500			(258,574)	(258,574)		L	06/01/2013.		
025932	10	4	American Financial Group Inc.....			2,019.000	145,530	72.080	145,530	398	252	4,099	22,936	22,936		L	03/09/1979.		
00234P	10	2	AV Homes Inc (Avatar Holdings Inc).....			2,393.000	30,654	12.810	30,654	20,374			(4,212)	(4,212)		L	12/31/1989.		
125581	80	1	CIT Group Incorp.....			1,832.000	72,730	39.700	72,730	53,110		1,099	(14,894)	(14,894)		L	12/10/2009.		
235825	20	5	Dana Holding Corporation.....			66,855.000	922,599	13.800	922,599	78,988		15,377	(530,829)	(530,829)		L	11/04/2011.		
37045V	10	0	General Motors Company.....			3,982.000	135,428	34.010	135,428	113,282		5,495	(3,584)	(3,584)		L	12/24/2013.		
37045V	11	8	General Motors CW16.....			3,621.000	88,063	24.320	88,063	73,139			(2,752)	(2,752)		L	12/24/2013.		
37045V	12	6	General Motors CW19.....			3,621.000	59,001	16.294	59,001	56,277			(2,556)	(2,556)		L	12/24/2013.		
446413	10	6	Huntington Ingalls Industries Inc.....			19.000	2,410	126.850	2,410	610		32	273	273		L	11/01/2011.		
453320	10	3	Income Fund Of America Inc.....			3,516.720	71,143	20.230	71,143	40,649	553	2,321	(4,748)	(4,748)		L	12/13/2002.		
46625H	10	0	J P Morgan Chase & Company.....			8,967.000	592,091	66.030	592,091	57,803	3,049	15,065	30,936	30,936		L	06/03/2013.		
49456B	10	1	Kinder Morgan Inc.....			134.000	1,999	14.920	1,999	1,832		259	(3,670)	(3,670)		L	05/31/2012.		
49456B	11	9	Kinder Morgan Inc Del Wts.....			203.000	12	0.060	12	2,775			(853)	(853)		L	05/31/2012.		
51509F	10	5	Land's End Inc - W/I.....			2,346.000	54,990	23.440	54,990	20,663			(71,600)	(71,600)		L	04/07/2014.		
501921	10	0	LTV Corporation.....			1,311.000	2	0.002	2	1				0		U	10/14/1993.		
666807	10	2	Northrop Grumman.....			118.000	22,280	188.810	22,280	4,905		366	4,888	4,888		L	12/31/2003.		
81234D	10	9	Sears Canada Inc Sedol.....		G	3,340.000	17,067	5.110	17,067	51,832			(15,030)	(15,030)		L	11/13/2012.		
812350	10	6	Sears Holding Corp.....			7,800.560	160,380	20.560	160,380	24,029			(72,854)	(72,854)		L	05/12/2003.		
880349	10	5	Tenneco Automotive Inc.....			342.000	15,701	45.910	15,701	3,989			(3,646)	(3,646)		L	01/18/2000.		
98389B	10	0	Xcel Energy Inc.....			9,000.000	323,190	35.910	323,190	153,900	1,868	11,340	(90)	(90)		L	11/04/2004.		
9099999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated).....							4,493,446	XXX	4,493,446	1,058,633	12,162	82,594	0	(1,118,554)	(1,118,554)	0	XXX	XXX	
9799999. Total - Common Stock.....							4,493,446	XXX	4,493,446	1,058,633	12,162	82,594	0	(1,118,554)	(1,118,554)	0	XXX	XXX	
9899999. Total Common and Preferred Stock.....							6,598,999	XXX	6,720,810	3,164,186	33,251	220,001	0	(1,118,554)	(1,118,554)	0	XXX	XXX	

(a) For all common stocks bearing the NAIC market indicator "U" provide: the number of such issues.....1, the total \$ value (included in Column 8) of all such issues \$.....2.

SCHEDULE D - PART 3

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

1			2			3	4	5			6	7	8		9		
CUSIP Identification			Description			Foreign	Date Acquired	Name of Vendor			Number of Shares of Stock		Actual Cost		Par Value		Paid for Accrued Interest and Dividends
Bonds - U.S. States, Territories and Possessions																	
295407	D9	8	City of Erie PA Taxable Series A.....				06/01/2015.....	National City Bank.....					500,000		500,000		
69647R	BJ	2	Palm Bay FL Special Oblig.....				03/01/2015.....	KeyBanc Capital Markets.....					2,373,240		2,000,000		53,327
1799999. Total - Bonds - U.S. States, Territories & Possessions.....													2,873,240		2,500,000		53,327
Bonds - U.S. Special Revenue and Special Assessment																	
186371	BT	6	Cleveland OH Econ & Cmnty Dev Rev.....				04/07/2015.....	National City Bank.....					999,000		1,000,000		104
483206	4C	9	Kalamazoo MI Gen Oblig Equiv Note.....				04/07/2015.....	Robert W Baird & Com Incorp.....					1,131,790		1,100,000		11,130
64763F	UG	2	New Orleans LA Gen Oblig.....				04/07/2015.....	Robert W Baird & Com Incorp.....					1,710,000		1,710,000		
3199999. Total - Bonds - U.S. Special Revenue and Special Assessments.....													3,840,790		3,810,000		11,234
Bonds - Industrial and Miscellaneous																	
002824	AV	2	Abbott Laboratories.....				07/21/2015.....	KeyBanc Capital Markets.....					2,440,820		2,000,000		37,667
040555	CK	8	Arizona Public Service Company.....				01/15/2015.....	ROBERT W BAIRD & CO.....					3,603,455		2,558,000		83,046
111320	AJ	6	Broadcom Corp.....				05/21/2015.....	Robert W Baird & Com Incorp.....					2,048,300		2,000,000		29,000
172967	EW	7	Citigroup Inc.....				10/01/2015.....	KeyBanc Capital Markets.....					4,377,180		3,000,000		54,167
209111	ES	8	Consolidated Edison Co of NY Inc.....				05/13/2015.....	Robert W Baird & Com Incorp.....					2,057,872		1,600,000		26,040
209111	EU	3	Consolidated Edison Co of NY Inc.....				12/17/2015.....	ROBERT W BAIRD & CO.....					1,329,600		1,009,000		15,324
231021	AQ	9	Cummins Inc.....				12/17/2015.....	ROBERT W BAIRD & CO.....					2,345,992		2,200,000		24,131
263534	BR	9	E I Du Pont De Nemours & Co Notes.....				04/07/2015.....	Robert W Baird & Com Incorp.....					1,202,916		975,000		17,442
370334	BJ	2	General Mills Inc.....				03/03/2015.....	Robert W Baird & Com Incorp.....					4,668,400		4,000,000		48,600
460146	CH	4	International Paper Co Notes.....				10/22/2015.....	KeyBanc Capital Markets.....					1,921,399		1,705,000		46,035
460146	CM	3	International Paper Co Notes.....				10/21/2015.....	KeyBanc Capital Markets.....					1,397,193		1,375,000		7,830
478165	AG	8	Johnson S C & Son Inc.....				05/01/2015.....	Robert W Baird & Com Incorp.....					2,296,858		2,065,000		17,621
501044	BZ	3	Kroger Company Notes.....				10/21/2015.....	KeyBanc Capital Markets.....					1,369,222		1,040,000		5,417
539830	AR	0	Lockheed Martin Corp.....				07/01/2015.....	KeyBanc Capital Markets.....					2,239,826		1,819,000		39,154
694308	GM	3	Pacific Gas & Electric Company.....				07/01/2015.....	KeyBanc Capital Markets.....					2,508,220		2,000,000		50,094
70109H	AJ	4	Parker Hannifin Corp Med Trm Ser A.....				05/01/2015.....	KeyBanc Capital Markets.....					3,150,085		2,365,000		69,800
737679	DC	1	Potomac Electric Pwr Co First Mtg.....				10/23/2015.....	ROBERT W BAIRD & CO.....					3,122,942		2,055,000		59,977
760759	AF	7	Republic Services Inc Note.....				10/21/2015.....	KeyBanc Capital Markets.....					2,398,580		2,000,000		13,863
773903	AE	9	Rockwell Automation Inc Deb.....				05/13/2015.....	KeyBanc Capital Markets.....					1,513,184		1,170,000		33,922
907818	DF	2	Union Pacific Corp.....				07/06/2015.....	KeyBanc Capital Markets.....					2,183,054		1,820,000		50,845
927804	FG	4	Virginia Electric & Power Company.....				01/15/2015.....	KeyBanc Capital Markets.....					3,492,820		2,000,000		32,542
94106L	AV	1	Wast Mgmt Inc Del Gtd Sr Notes.....				10/01/2015.....	KeyBanc Capital Markets.....					1,598,522		1,295,000		27,541
3899999. Total - Bonds - Industrial and Miscellaneous.....													53,266,440		42,051,000		790,058
8399997. Total - Bonds - Part 3.....													59,980,470		48,361,000		854,619
8399999. Total - Bonds.....													59,980,470		48,361,000		854,619
9799998. Total - Common Stocks - Summary Item from Part 5.....													24,029		XXX		
9799999. Total - Common Stocks.....													24,029		XXX		0
9899999. Total - Preferred and Common Stocks.....													24,029		XXX		0
9999999. Total - Bonds, Preferred and Common Stocks.....													60,004,498		XXX		854,619

SCHEDULE D - PART 4

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

1	2					3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21		
					F o r e i g n	Disposal Date							Prior Year Book/Adjusted Carrying Value	11	12	13	14	15								
CUSIP Identification					Description					Number of Shares of Stock	Consideration	Par Value	Actual Cost		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	
Bonds - U.S. Government																										
36202A	P7	6	G. N. M. A.	Pool 000446.....	..	12/21/2015.	PRINCIPAL RECEIPT.....			1,111	1,111	1,101	1,104	.....	.....7			7		1,111			0	59	11/20/2022.	
36202A	S9	9	G. N. M. A.	Pool 000544.....	..	12/21/2015.	PRINCIPAL RECEIPT.....			423	423	420	421	.....	.....2			2		423			0	16	12/20/2022.	
36202A	TA	5	G. N. M. A.	Pool 000545.....	..	12/21/2015.	PRINCIPAL RECEIPT.....			2,897	2,897	2,893	2,888	.....	.....8			8		2,897			0	101	12/20/2022.	
36202A	TE	7	G. N. M. A.	Pool 000549.....	..	12/21/2015.	PRINCIPAL RECEIPT.....			87	87	86	86	.....	.....0			0		87			0	4	05/20/2016.	
36202A	YU	5	G. N. M. A.	Pool 000723.....	..	12/21/2015.	PRINCIPAL RECEIPT.....			879	879	879	877	.....	.....2			2		879			0	19	01/20/2023.	
36202B	ED	3	G. N. M. A.	Pool 001032.....	..	12/21/2015.	PRINCIPAL RECEIPT.....			4,477	4,477	4,476	4,476	.....	.....1			1		4,477			0	104	04/20/2023.	
36202B	GP	4	G. N. M. A.	Pool 001106.....	..	12/21/2015.	PRINCIPAL RECEIPT.....			121	121	120	120	.....	.....1			1		121			0	7	12/20/2018.	
36202B	HT	5	G. N. M. A.	Pool 001142.....	..	12/21/2015.	PRINCIPAL RECEIPT.....			696	696	696	695	.....	.....1			1		696			0	13	05/20/2023.	
36202B	KZ	7	G. N. M. A.	Pool 001212.....	..	12/21/2015.	PRINCIPAL RECEIPT.....			587	587	587	586	.....	.....1			1		587			0	20	06/20/2023.	
36202B	NF	8	G. N. M. A.	Pool 001290.....	..	12/21/2015.	PRINCIPAL RECEIPT.....			351	351	350	350	.....	.....1			1		351			0	12	11/20/2019.	
36202B	VV	3	G. N. M. A.	Pool 001560.....	..	12/21/2015.	PRINCIPAL RECEIPT.....			442	442	442	441	.....	.....1			1		442			0	9	02/20/2021.	
36202C	BM	4	G. N. M. A.	Pool 001844.....	..	12/21/2015.	PRINCIPAL RECEIPT.....			876	876	876	875	.....	.....1			1		876			0	49	05/20/2022.	
36202C	CE	1	G. N. M. A.	Pool 001869.....	..	12/21/2015.	PRINCIPAL RECEIPT.....			362	362	362	361	.....	.....1			1		362			0	17	09/20/2024.	
36202C	EM	1	G. N. M. A.	Pool 001940M.....	..	12/21/2015.	PRINCIPAL RECEIPT.....			66	66	66	66	.....	.....0			0		66			0	3	01/20/2025.	
36215X	UC	4	G. N. M. A.	Pool 148279.....	..	12/15/2015.	PRINCIPAL RECEIPT.....			412	412	402	410	.....	.....2			2		412			0	20	07/15/2016.	
362153	KP	2	G. N. M. A.	Pool 152502.....	..	12/15/2015.	PRINCIPAL RECEIPT.....			542	542	538	539	.....	.....3			3		542			0	29	01/15/2019.	
362156	VD	0	G. N. M. A.	Pool 155512.....	..	12/15/2015.	PRINCIPAL RECEIPT.....			181	181	179	180	.....	.....1			1		181			0	9	07/15/2016.	
36216A	RP	8	G. N. M. A.	Pool 158994.....	..	11/16/2015.	VARIOUS.....			492	495	491	493	.....	.....(123)			(123)		370		122	122	24	06/15/2016.	
36216T	4X	5	G. N. M. A.	Pool 174638.....	..	12/15/2015.	PRINCIPAL RECEIPT.....			163	163	163	163	.....	.....0			0		163			0	7	11/15/2016.	
362165	LL	4	G. N. M. A.	Pool 184031.....	..	12/15/2015.	PRINCIPAL RECEIPT.....			120	120	120	120	.....	.....0			0		120			0	4	04/15/2023.	
362166	QW	3	G. N. M. A.	Pool 185069.....	..	12/15/2015.	PRINCIPAL RECEIPT.....			419	419	418	418	.....	.....1			1		419			0	18	01/15/2022.	
36218H	YE	8	G. N. M. A.	Pool 223109.....	..	06/15/2015.	VARIOUS.....			718	718	708	715	.....	.....3			3		718		(0)	(0)	18	06/15/2017.	
36218N	LR	0	G. N. M. A.	Pool 227236.....	..	12/15/2015.	PRINCIPAL RECEIPT.....			65	65	65	65	.....	.....0			0		65			0	3	08/15/2018.	
36219U	RM	8	G. N. M. A.	Pool 259792.....	..	12/15/2015.	PRINCIPAL RECEIPT.....			1,625	1,625	1,627	1,623	.....	.....2			2		1,625			0	80	07/15/2018.	
362208	7K	0	G. N. M. A.	Pool 300698.....	..	12/15/2015.	PRINCIPAL RECEIPT.....			6,364	6,364	6,360	6,356	.....	.....8			8		6,364			0	321	06/15/2021.	
36223F	B4	2	G. N. M. A.	Pool 306159.....	..	12/15/2015.	PRINCIPAL RECEIPT.....			907	907	909	907	.....	.....(0)			(0)		907			0	44	05/15/2021.	
36223F	Q7	9	G. N. M. A.	Pool 306578.....	..	12/15/2015.	PRINCIPAL RECEIPT.....			382	382	381	381	.....	.....1			1		382			0	17	03/15/2022.	
36223N	XC	3	G. N. M. A.	Pool 313075.....	..	12/15/2015.	PRINCIPAL RECEIPT.....			2,451	2,451	2,451	2,446	.....	.....4			4		2,451			0	71	08/15/2022.	
36223S	V5	9	G. N. M. A.	Pool 316636.....	..	12/15/2015.	PRINCIPAL RECEIPT.....			390	390	390	390	.....	.....0			0		390			0	16	12/15/2021.	
36224B	2R	9	G. N. M. A.	Pool 323984.....	..	12/15/2015.	PRINCIPAL RECEIPT.....			23	23	23	23	.....				.....0		23			0	1	04/15/2022.	
36224G	S5	8	G. N. M. A.	Pool 328240.....	..	12/15/2015.	PRINCIPAL RECEIPT.....			31	31	31	31	.....	.....0			0		31			0	1	08/15/2022.	
36224H	MD	5	G. N. M. A.	Pool 328956.....	..	12/15/2015.	PRINCIPAL RECEIPT.....			2,169	2,169	2,151	2,156	.....	.....13			13		2,169			0	113	12/15/2022.	
36224K	PH	6	G. N. M. A.	Pool 330824.....	..	12/15/2015.	PRINCIPAL RECEIPT.....			3,380	3,380	3,358	3,364	.....	.....16			16		3,380			0	136	10/15/2022.	
36224L	MC	8	G. N. M. A.	Pool 331655.....	..	12/15/2015.	PRINCIPAL RECEIPT.....			1,315	1,315	1,305	1,308	.....	.....6			6		1,315			0	50	10/15/2022.	
36224M	UL	7	G. N. M. A.	Pool 332787.....	..	12/15/2015.	PRINCIPAL RECEIPT.....			9,238	9,238	9,206	9,210	.....	.....28			28		9,238			0	456	10/15/2022.	
36224P	MD	7	G. N. M. A.	Pool 334356.....	..	12/15/2015.	PRINCIPAL RECEIPT.....			990	990	970	976	.....	.....14			14		990			0	38	11/15/2022.	
36224S	QV	7	G. N. M. A.	Pool 337168.....	..	12/15/2015.	PRINCIPAL RECEIPT.....			1,551	1,551	1,525	1,538	.....	.....13			13		1,551			0	59	10/15/2022.	
36204Q	G3	8	G. N. M. A.	Pool 376518.....	..	12/15/2015.	PRINCIPAL RECEIPT.....			75	75	75	76	.....	.....(0)			(0)		75			0	3	05/15/2024.	
36204W	CP	0	G. N. M. A.	Pool 381778X.....	..	12/15/2015.	PRINCIPAL RECEIPT.....			5,956	5,956	5,943	5,951	.....	.....6			6		5,956			0	124	04/15/2024.	
36205E	WS	1	G. N. M. A.	Pool 388657.....	..	12/15/2015.	PRINCIPAL RECEIPT.....			152	152	150	151	.....	.....1			1		152			0	7	07/15/2024.	
36205K	MJ	8	G. N. M. A.	Pool 392861.....	..	04/15/2015.	VARIOUS.....			2,062	2,063	2,049	2,062	.....	.....1			1		2,062		0	0	58	01/15/2025.	
36205Y	PE	6	G. N. M. A.	Pool 404621.....	..	12/15/2015.	PRINCIPAL RECEIPT.....			932	932	922	924	.....	.....7			7		932			0	42	11/15/2024.	

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	
0599999	Total - Bonds - U.S. Government.....							56,479	56,483	56,264	56,323	0	34	0	34	0	56,357	0	122	122	2,203	XXX
Bonds - U.S. Special Revenue and Special Assessment																						
312904	VU	6	F. H. L. M. C. Ser 1017 D.....	12/15/2015.	PRINCIPAL RECEIPT.....		672	672	671	672				0		672			0	29	11/15/2020.	
312905	Z7	0	F. H. L. M. C. Ser 1087 L.....	12/15/2015.	PRINCIPAL RECEIPT.....		959	959	953	957		2		2		959			0	45	06/15/2021.	
312906	RX	0	F. H. L. M. C. Ser 1119 H.....	12/15/2015.	PRINCIPAL RECEIPT.....		430	430	430	430				0		430			0	18	08/15/2021.	
312906	VS	6	F. H. L. M. C. Ser 1122 G.....	12/15/2015.	PRINCIPAL RECEIPT.....		837	837	836	837				0		837			0	31	08/15/2021.	
312909	3W	2	F. H. L. M. C. Ser 1250 J.....	12/15/2015.	PRINCIPAL RECEIPT.....		1,804	1,804	1,799	1,802		2		2		1,804			0	61	05/15/2022.	
312910	3Q	3	F. H. L. M. C. Ser 1311 K.....	12/15/2015.	PRINCIPAL RECEIPT.....		4,589	4,589	4,543	4,580		9		9		4,589			0	166	07/15/2022.	
312910	B6	8	F. H. L. M. C. Ser 1312 I.....	12/15/2015.	PRINCIPAL RECEIPT.....		1,124	1,124	1,118	1,122		2		2		1,124			0	48	07/15/2022.	
312912	AP	3	F. H. L. M. C. Ser 1367 KA.....	12/15/2015.	PRINCIPAL RECEIPT.....		10,104	10,104	10,045	10,090		14		14		10,104			0	372	09/15/2022.	
312913	QR	0	F. H. L. M. C. Ser 1439 I.....	12/15/2015.	PRINCIPAL RECEIPT.....		4,278	4,278	4,278	4,278				0		4,278			0	177	11/15/2022.	
312914	DS	0	F. H. L. M. C. Ser 1459 M.....	12/15/2015.	PRINCIPAL RECEIPT.....		4,417	4,417	4,417	4,417				0		4,417			0	193	01/15/2023.	
313371	FB	3	F. H. L. M. C. Ser 1577 PV.....	12/15/2015.	PRINCIPAL RECEIPT.....		16,161	16,161	16,120	16,151		10		10		16,161			0	583	09/15/2023.	
313370	J7	0	F. H. L. M. C. Ser 1578 K.....	12/15/2015.	PRINCIPAL RECEIPT.....		69,308	69,308	69,229	69,290		18		18		69,308			0	2,679	09/15/2023.	
313373	PK	8	F. H. L. M. C. Ser 1652 PL.....	12/15/2015.	PRINCIPAL RECEIPT.....		48,547	48,547	48,547	48,547				0		48,547			0	1,862	01/15/2024.	
31340Y	PX	1	F. H. L. M. C. Ser 44 F.....	12/15/2015.	PRINCIPAL RECEIPT.....		2,891	2,891	2,891	2,891				0		2,891			0	136	05/15/2020.	
312913	WW	2	F. H. L. M. C. Ser G-4 D.....	12/28/2015.	PRINCIPAL RECEIPT.....		2,277	2,277	2,265	2,276		2		2		2,277			0	86	12/25/2022.	
31340A	6R	7	F. H. L. M. C. Pool 140880.....	12/15/2015.	PRINCIPAL RECEIPT.....		2,873	2,873	2,993	2,894		(21)		(21)		2,873			0	141	09/01/2016.	
313401	UH	2	F. H. L. M. C. Pool 170171.....	12/15/2015.	PRINCIPAL RECEIPT.....		106	106	143	111		(5)		(5)		106			0	5	06/01/2016.	
31293A	5H	7	F. H. L. M. C. Pool C15348.....	12/15/2015.	PRINCIPAL RECEIPT.....		19	19	25	23		(5)		(5)		19			0	1	09/01/2028.	
31393Q	XY	3	F. H. L. M. C. Ser 2610 VB.....	12/15/2015.	PRINCIPAL RECEIPT.....		41,335	41,335	40,594	40,620		716		716		41,335			0	1,139	07/15/2024.	
313614	WE	5	F. N. M. A. Pool 050145.....	12/28/2015.	PRINCIPAL RECEIPT.....		41	41	42	41		(0)		(0)		41			0	3	11/01/2018.	
313614	WL	9	F. N. M. A. Pool 050151.....	12/28/2015.	PRINCIPAL RECEIPT.....		45	45	46	45				0		45			0	2	12/01/2018.	
31368K	LD	6	F. N. M. A. Pool 192124.....	12/28/2015.	PRINCIPAL RECEIPT.....		340	340	340	339		1		1		340			0	14	12/01/2022.	
313602	Q2	3	F. N. M. A. Ser 89 58 G.....	12/28/2015.	PRINCIPAL RECEIPT.....		1,050	1,050	1,046	1,049		1		1		1,050			0	49	09/25/2019.	
313603	LN	0	F. N. M. A. Ser 89 96 H.....	12/28/2015.	PRINCIPAL RECEIPT.....		1,762	1,762	1,762	1,762				0		1,762			0	80	12/25/2019.	
31358E	NS	7	F. N. M. A. Ser 90 71 H.....	12/28/2015.	PRINCIPAL RECEIPT.....		483	483	483	483				0		483			0	20	06/25/2020.	
31358E	2N	1	F. N. M. A. Ser 90 103 K.....	12/28/2015.	PRINCIPAL RECEIPT.....		654	654	653	654		0		0		654			0	29	09/25/2020.	
31358E	7W	6	F. N. M. A. Ser 90 109 J.....	12/28/2015.	PRINCIPAL RECEIPT.....		2,374	2,374	2,372	2,374		0		0		2,374			0	81	09/25/2020.	
31358E	5A	6	F. N. M. A. Ser 90 110 H.....	12/28/2015.	PRINCIPAL RECEIPT.....		859	859	858	859		0		0		859			0	39	09/25/2020.	
31358F	4E	6	F. N. M. A. Ser 91 21 J.....	12/28/2015.	PRINCIPAL RECEIPT.....		716	716	716	716				0		716			0	25	03/25/2021.	
31358K	F3	7	F. N. M. A. Ser 91 162 GA.....	12/28/2015.	PRINCIPAL RECEIPT.....		1,243	1,243	1,243	1,243				0		1,243			0	40	12/25/2021.	
31358M	WZ	3	F. N. M. A. Ser 92 49 L.....	12/28/2015.	PRINCIPAL RECEIPT.....		9,893	9,893	9,881	9,890		3		3		9,893			0	290	04/25/2022.	
31358P	D2	0	F. N. M. A. Ser 92 135 L.....	12/28/2015.	PRINCIPAL RECEIPT.....		863	863	863	863				0		863			0	34	08/25/2022.	
31358P	MX	2	F. N. M. A. Ser 92 149 H.....	12/28/2015.	PRINCIPAL RECEIPT.....		27,805	27,805	27,805	27,805				0		27,805			0	1,067	08/25/2022.	
31358Q	HC	2	F. N. M. A. Ser 92 159 PL.....	12/28/2015.	PRINCIPAL RECEIPT.....		6,570	6,570	6,529	6,559		10		10		6,570			0	280	09/25/2022.	
31358Q	AN	5	F. N. M. A. Ser 92 161 H.....	12/28/2015.	PRINCIPAL RECEIPT.....		4,983	4,983	4,983	4,983				0		4,983			0	206	09/25/2022.	
31358R	BM	4	F. N. M. A. Ser 92 195 C.....	12/28/2015.	PRINCIPAL RECEIPT.....		5,886	5,886	5,877	5,883		3		3		5,886			0	240	10/25/2022.	
31358P	HT	7	F. N. M. A. Ser 92 G35 E.....	12/28/2015.	PRINCIPAL RECEIPT.....		8,112	8,112	8,063	8,101		12		12		8,112			0	346	07/25/2022.	
31358P	HV	2	F. N. M. A. Ser 92 G35 EB.....	12/28/2015.	PRINCIPAL RECEIPT.....		2,839	2,839	2,809	2,829		10		10		2,839			0	120	07/25/2022.	
31359B	PE	1	F. N. M. A. Ser 93 122 M.....	12/28/2015.	PRINCIPAL RECEIPT.....		21,864	21,864	21,655	21,821		43		43		21,864			0	757	07/25/2023.	
31359D	6L	2	F. N. M. A. Ser 93 178 PK.....	12/28/2015.	PRINCIPAL RECEIPT.....		22,228	22,228	22,214	22,226		2		2		22,228			0	708	09/25/2023.	
31359H	JE	5	F. N. M. A. Ser 94 55 H.....	12/28/2015.	PRINCIPAL RECEIPT.....		24,224	24,224	23,498	24,078		146		146		24,224			0	866	03/25/2024.	

SCHEDULE D - PART 4

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

1			2			3	4	5			6	7	8	9	10			Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
					F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	11	12	13	14	15	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date					
CUSIP Identification			Description										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.											
31358Q	BR	5	F. N. M. A.	Ser G92 53 J	..	12/28/2015	PRINCIPAL RECEIPT	.....	.....2,136	2,136	2,114	2,129	.....	.....7	.....	.....7	.....	.....2,136	.....	.....	.....0	76	09/25/2022					
31367W	HL	8	F. N. M. A.	Pool 181235	..	12/28/2015	PRINCIPAL RECEIPT	.....	.....106	106	119	114	.....	.....(8)	.....	.....(8)	.....	.....106	.....	.....	.....0	4	10/01/2022					
31393A	6C	6	F. N. M. A.	Ser 2003-39 MT	..	12/28/2015	PRINCIPAL RECEIPT	.....	.....66,050	66,050	66,050	66,050	.....	.....	.....	.....0	.....	.....66,050	.....	.....	.....0	1,798	05/25/2023					
31393X	SM	0	F. N. M. A.	Ser 2004-25 UB	..	07/27/2015	VARIOUS	.....	.....10,650	10,650	10,624	10,650	.....	.....	.....	.....0	.....	.....10,650	.....	.....0	0	200	06/25/2033					
3199999			Total - Bonds - U.S. Special Revenue and Special Assessments							436,507	436,506	434,540	435,532	0	975	0	975	0	436,506	0	0	0	15,147	XXX				
Bonds - Industrial and Miscellaneous																												
023650	AG	9	America West Airlines Series 00-G	..	07/02/2015	Sink PMT @ 100.0000000	.....	.....	.....160,776	160,776	179,587	170,959	.....	.....(10,183)	.....	.....(10,183)	.....	.....160,776	.....	.....	.....0	12,049	07/02/2020					
189054	AF	6	Clorox Company Global Series 144A	..	01/15/2015	MATURITY	.....	.....	.....2,000,000	2,000,000	1,964,040	1,999,805	.....	.....195	.....	.....195	.....	.....2,000,000	.....	.....	.....0	50,000	01/15/2015					
22237L	NG	3	Countrywide Home Loan Notes Ser K	..	04/20/2015	Piper Jaffray Inc	.....	.....	.....200,000	200,000	200,000	200,000	.....	.....	.....	.....0	.....	.....200,000	.....	.....	.....0	8,867	01/24/2018					
31331F	AF	8	Federal Express Corp Pass-Thru Tr	..	06/24/2015	National City Bank	.....	.....	.....33,944	90,602	90,602	90,602	.....	.....	.....	.....0	.....	.....90,602	(56,659)	(56,659)	1,594	03/28/2017						
428236	AM	5	Hewlett-Packard Co Global Notes	..	11/09/2015	CALLED @ 106.0110000	.....	.....	.....480,230	453,000	444,737	450,714	.....	.....869	.....	.....869	.....	.....451,583	28,647	28,647	29,015	03/01/2017						
45068H	AF	3	I T T Hartford Group Notes	..	11/01/2015	MATURITY	.....	.....	.....500,000	500,000	496,080	499,694	.....	.....307	.....	.....307	.....	.....500,000	.....	.....	.....0	36,500	11/01/2015					
552848	AA	1	M G I C Investment Corp Sr Notes	..	11/01/2015	MATURITY	.....	.....	.....6,000,000	6,000,000	5,987,320	5,998,536	.....	.....1,464	.....	.....1,464	.....	.....6,000,000	.....	.....	.....0	322,500	11/01/2015					
585055	AH	9	Medtronic Inc Senior Notes Ser B	..	09/15/2015	MATURITY	.....	.....	.....2,000,000	2,000,000	1,898,460	1,990,139	.....	.....9,861	.....	.....9,861	.....	.....2,000,000	.....	.....	.....0	95,000	09/15/2015					
629527	AU	6	Nabisco Inc Debenture Notes	..	06/15/2015	MATURITY	.....	.....	.....1,000,000	1,000,000	1,152,910	1,009,461	.....	.....(9,461)	.....	.....(9,461)	.....	.....1,000,000	.....	.....	.....0	37,750	06/15/2015					
638585	AN	9	Nationsbank Corp Sub Sr Notes	..	08/15/2015	MATURITY	.....	.....	.....350,000	350,000	349,563	349,974	.....	.....26	.....	.....26	.....	.....350,000	.....	.....	.....0	27,125	08/15/2015					
650111	AE	7	New York Times Corp Notes	..	03/15/2015	MATURITY	.....	.....	.....2,000,000	2,000,000	1,899,440	1,997,152	.....	.....2,848	.....	.....2,848	.....	.....2,000,000	.....	.....	.....0	50,000	03/15/2015					
931422	AE	9	Walgreen Company Notes	..	08/11/2015	National City Bank	.....	.....	.....3,359,846	3,007,000	3,057,488	3,030,798	.....	.....(3,299)	.....	.....(3,299)	.....	.....3,027,498	332,348	332,348	168,831	01/15/2019						
982526	AB	1	WM Wrigley Jr Company	..	07/15/2015	MATURITY	.....	.....	.....2,000,000	2,000,000	1,893,540	1,991,181	.....	.....8,819	.....	.....8,819	.....	.....2,000,000	.....	.....	.....0	93,000	07/15/2015					
3899999			Total - Bonds - Industrial and Miscellaneous							20,084,796	19,761,378	19,613,766	19,779,013	0	1,446	0	1,446	0	19,780,460	0	304,336	304,336	932,230	XXX				
8399997			Total - Bonds - Part 4							20,577,782	20,254,368	20,104,571	20,270,868	0	2,455	0	2,455	0	20,273,323	0	304,458	304,458	949,580	XXX				
8399999			Total - Bonds							20,577,782	20,254,368	20,104,571	20,270,868	0	2,455	0	2,455	0	20,273,323	0	304,458	304,458	949,580	XXX				
Common Stocks - Industrial and Miscellaneous																												
453320	10	3	Income Fund Of America Inc	..	12/23/2015	CAPITAL GAIN	.....	.....	.....1,301	XXX	.....	.....	.....	.....	.....	.....0	.....	.....	.....1,301	1,301	.....	.....	XXX					
812350	10	6	Sears Holding Corp	..	07/01/2015	COST ADJ	.....	.....	.....24,029	XXX	24,029	24,029	.....	.....	.....	.....0	.....	.....24,029	.....	.....	.....0	.....	XXX					
9099999			Total - Common Stocks - Industrial and Miscellaneous						.....	.....25,330	XXX	24,029	24,029	0	0	0	0	24,029	0	1,301	1,301	0	XXX					
9799997			Total - Common Stocks - Part 4						.....	.....25,330	XXX	24,029	24,029	0	0	0	0	24,029	0	1,301	1,301	0	XXX					
9799998			Total - Common Stocks - Summary Item from Part 5						.....	.....28,003	XXX	24,029	24,029	.....	.....	.....	.....0	24,029	3,974	3,974	.....	.....	XXX					
9799999			Total - Common Stocks						.....	.....53,332	XXX	48,058	24,029	0	0	0	0	48,058	0	5,275	5,275	0	XXX					
9899999			Total - Preferred and Common Stocks						.....	.....53,332	XXX	48,058	24,029	0	0	0	0	48,058	0	5,275	5,275	0	XXX					
9999999			Total - Bonds, Preferred and Common Stocks							20,631,114	XXX	20,152,628	20,294,897	0	2,455	0	2,455	0	20,321,381	0	309,733	309,733	949,580	XXX				

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	F or e i g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Year's Other- Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
Common Stocks - Industrial and Miscellaneous																				
81752R 11 8	Seritage Growth Properties Rts.....	..	07/01/2015	Recd In Exchange Of Other.....	07/07/2015	Recd In Exchange Of Other.....	7,800.000	24,029	28,003	24,029	.....	.....	.....	.....0	.....	.....	.....3,974	3,974	.....	.....
9099999.	Total - Common Stocks - Industrial and Miscellaneous.....							24,029	28,003	24,029	0	0	0	0	0	0	3,974	3,974	0	0
9799998.	Total - Common Stocks.....							24,029	28,003	24,029	0	0	0	0	0	0	3,974	3,974	0	0
9899999.	Total - Preferred and Common Stocks.....							24,029	28,003	24,029	0	0	0	0	0	0	3,974	3,974	0	0
9999999.	Total - Bonds, Preferred and Common Stocks.....							24,029	28,003	24,029	0	0	0	0	0	0	3,974	3,974	0	0

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4	5	6	7	8	Stock of Such Company Owned by Insurer on Statement Date	
								9	10
			NAIC Company	Naic Valuation Method (See Purposes and	Do Insurer's Assets Include				
	Description		Code or Alien Insurer Identification Number	Procedures Manual of the NAIC Investment Analysis Office)	Intangible Assets Connected with Holding of Such Company's Stock?	Total Amount of Such Intangible Assets	Book/Adjusted Carrying Value	Number of Shares	% of Outstanding
CUSIP Identification	Name of Subsidiary, Controlled or Affiliated Company	Foreign							

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

NONE

SCHEDULE D - PART 6 - SECTION 2

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

NONE

SCHEDULE DA - PART 1

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

1	2	Codes		5	6	7	8	Change in Book/Adjusted Carrying Value				13	14	Interest						21
		3	4					9	10	11	12			15	16	17	18	19	20	
CUSIP Identification	Description	Code	F or e i g n	Date Acquired	Name of Vendor	Maturity Date	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Par Value	Actual Cost	Amount Due and Accrued December 31 of Current Year on Bond Not in Default	Nonadmitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
Class One Money Market Mutual Funds																				
	DREYFUS CASH MANAGEMENT - INST .....	.....	..	01/03/1998.	PNC CAPITAL MARKETS LLC.....	XXX.....	2,000,000	.....	.....	.....	.....	.....	.....2,000,000	241	.....	.....	.....0.152	MON..	789	.....
8999999. Total - Class One Money Market Mutual Funds.....							2,000,000	0	0	0	0	XXX.....	2,000,000	241	0	XXX	XXX	XXX	789	0
9199999. Total - Short-Term Investments.....							2,000,000	0	0	0	0	XXX.....	2,000,000	241	0	XXX	XXX	XXX	789	0

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

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

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

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

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

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

Sch. DL - Pt. 1
NONE

Sch. DL - Pt. 2
NONE

SCHEDULE E - PART 1 - CASH

1	2	3	4	5	6	7
Depository	Code	Rate of Interest	Amount of Interest Received During Year	Amount of Interest Accrued December 31 of Current Year	Balance	*
Open Depositories						
.....	.....	.....	.....	.....	.....	XXX
P N C - COMMERCIAL ACCT..... CLEVELAND OH.....	.....	.....	.....	.....	.....20,554,401	XXX
P N C - DIVIDEND ACCT..... CLEVELAND OH.....	.....	.....	.....	.....	.....1,995	XXX
P N C - PAYROLL ACCT..... CLEVELAND OH.....	.....	.....	.....	.....	.....6,000	XXX
P N C - ESCROW..... CLEVELAND OH.....	.....	.....	.....	.....	.....	XXX
.....	.....	.....	.....	.....	.....	XXX
PETTY CASH..... BEACHWOOD OH.....	.....	.....	.....	.....	.....750	XXX
0199999. Total - Open Depositories.....	XXX	XXX	0	0	20,563,146	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	0	0	20,563,146	XXX
0599999. Total Cash.....	XXX	XXX	0	0	20,563,146	XXX

TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR							
1. January.....	19,593,096	4. April.....	20,760,638	7. July.....	11,283,872	10. October.....	11,254,310
2. February.....	23,264,460	5. May.....	11,562,251	8. August.....	19,716,565	11. November.....	21,877,331
3. March.....	22,732,434	6. June.....	16,013,924	9. September.....	25,253,599	12. December.....	20,563,146

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

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

NONE

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

		1	2	Deposits for the Benefit of All Policyholders		All Other Special Deposits	
				3	4	5	6
States, Etc.		Type of Deposit	Purpose of Deposit	Book/Adjusting Carrying Value	Fair Value	Book/Adjusting Carrying Value	Fair Value
1.	Alabama.....	AL					
2.	Alaska.....	AK					
3.	Arizona.....	AZ					
4.	Arkansas.....	AR					
5.	California.....	CA					
6.	Colorado.....	CO					
7.	Connecticut.....	CT					
8.	Delaware.....	DE					
9.	District of Columbia.....	DC					
10.	Florida.....	FL					
11.	Georgia.....	GA					
12.	Hawaii.....	HI					
13.	Idaho.....	ID					
14.	Illinois.....	IL					
15.	Indiana.....	IN					
16.	Iowa.....	IA					
17.	Kansas.....	KS					
18.	Kentucky.....	KY					
19.	Louisiana.....	LA	B. STATE REQUIREMENT for Insurance sales.....			20,885	22,154
20.	Maine.....	ME					
21.	Maryland.....	MD					
22.	Massachusetts.....	MA					
23.	Michigan.....	MI					
24.	Minnesota.....	MN					
25.	Mississippi.....	MS					
26.	Missouri.....	MO					
27.	Montana.....	MT					
28.	Nebraska.....	NE					
29.	Nevada.....	NV					
30.	New Hampshire.....	NH					
31.	New Jersey.....	NJ					
32.	New Mexico.....	NM					
33.	New York.....	NY					
34.	North Carolina.....	NC	B. STATE REQUIREMENT for Insurance sales.....			7,075	8,235
35.	North Dakota.....	ND					
36.	Ohio.....	OH	B. STATE REQUIREMENT for Insurance sales.....	646,315	753,525		
37.	Oklahoma.....	OK					
38.	Oregon.....	OR					
39.	Pennsylvania.....	PA					
40.	Rhode Island.....	RI					
41.	South Carolina.....	SC	B. STATE REQUIREMENT for Insurance sales.....			125,000	146,300
42.	South Dakota.....	SD					
43.	Tennessee.....	TN					
44.	Texas.....	TX					
45.	Utah.....	UT					
46.	Vermont.....	VT					
47.	Virginia.....	VA					
48.	Washington.....	WA					
49.	West Virginia.....	WV					
50.	Wisconsin.....	WI					
51.	Wyoming.....	WY					
52.	American Samoa.....	AS					
53.	Guam.....	GU					
54.	Puerto Rico.....	PR					
55.	US Virgin Islands.....	VI					
56.	Northern Mariana Islands.....	MP					
57.	Canada.....	CAN					
58.	Aggregate Alien and Other.....	OT XXX	XXX	20,829,780	21,810,346	0	0
59.	Total.....	XXX	XXX	21,476,095	22,563,871	152,960	176,689
DETAILS OF WRITE-INS							
5801.							
5802.	PNC.....	B.	LINE OF CREDIT COLLATERAL FOR PNC BANK OF CLEVELAND.....	20,829,780	21,810,346		
5803.							
5898.	Summary of remaining write-ins for line 58 from overflow page.....	XXX	XXX	0	0	0	0
5899.	Total (Lines 5801 thru 5803+5898) (Line 58 above).....	XXX	XXX	20,829,780	21,810,346	0	0

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