56340201520100100

ANNUAL STATEMENT

For the Year Ended December 31, 2015

of the Condition and Affairs of the

FIRST CATHOLIC SLOVAK UNION OF THE UNITED STATES OF AMERICA & CANADA

NAIC Group Code..... 0, 0 (Current Period) (Prior Period) NAIC Company Code..... 56340 Employer's ID Number..... 34-0220550

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

Incorporated/Organized..... January 9, 1892 Commenced Business..... October 1, 1890

Statutory Home Office	6611 ROCKSIDE ROAD..... INDEPENDENCE ..... OH ..... US ..... 44131 *(Street and Number) (City or Town, State, Country and Zip Code)*	
Main Administrative Office	6611 ROCKSIDE ROAD..... INDEPENDENCE ..... OH ..... US..... 44131 *(Street and Number) (City or Town, State, Country and Zip Code)*	216-642-9406 *(Area Code) (Telephone Number)*
Mail Address	6611 ROCKSIDE ROAD..... INDEPENDENCE ..... OH ..... US ..... 44131 *(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)*	
Primary Location of Books and Records	6611 ROCKSIDE ROAD..... INDEPENDENCE ..... OH ..... US ..... 44131 *(Street and Number) (City or Town, State, Country and Zip Code)*	216-642-9406 *(Area Code) (Telephone Number)*
Internet Web Site Address	WWW.FCSU.COM	
Statutory Statement Contact	KENNETH ANTHONY ARENDT *(Name)*	216-642-9406 *(Area Code) (Telephone Number) (Extension)*
	FCSU@AOL.COM *(E-Mail Address)*	216-642-4310 *(Fax Number)*

OFFICERS

Name	Title	Name	Title
1. ANDREW MATHEW RAJEC	PRESIDENT	2. KENNETH ANTHONY ARENDT	EXECUTIVE SECRETARY
3. GEORGE F. MATTA II	TREASURER	4. ANDREW R. HARCAR SR	VICE PRESIDENT

OTHER

GARY J. MATTA	GENERAL COUNSEL	EDWARD COWMAN	ACTUARY

DIRECTORS OR TRUSTEES

ANDREW MATHEW RAJEC	ANDREW R. HARCAR SR	KENNETH ANTHONY ARENDT	GEORGE F. MATTA II #
REV. THOMAS NASTA	RUDOLPH BERNATH	SABINA SABADOS #	HENRY HASSAY
KAREN HUNKA	JAMES MARMOL	MARTHA ZAVADA-WOJCIK #	MILOS MITRO
DAMIAN NASTA	RUDOLF ONDREJCO #	MICHAEL LAKO #	

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)
ANDREW MATHEW RAJEC	KENNETH ANTHONY ARENDT	GEORGE F. MATTA II
1. (Printed Name)	2. (Printed Name)	3. (Printed Name)
PRESIDENT	EXECUTIVE SECRETARY	TREASURER
(Title)	(Title)	(Title)

Subscribed and sworn to before me
This 11TH day of FEBRUARY, 2016

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

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings 1 Amount	2 Percentage	Admitted Assets as Reported in the Annual Statement 3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage
1. Bonds:						
1.1 U.S. treasury securities		0.0			0	0.0
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	3,318,474	0.9	3,318,474		3,318,474	0.9
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	40,451,273	11.2	40,451,273		40,451,273	11.2
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	343,605	0.1	343,605		343,605	0.1
1.512 Issued or guaranteed by FNMA and FHLMC		0.0			0	0.0
1.513 All other		0.0			0	0.0
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA	22,208,454	6.1	22,208,454		22,208,454	6.1
1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-based securities issued or guaranteed by agencies shown in Line 1.521		0.0			0	0.0
1.523 All other		0.0			0	0.0
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	271,432,034	74.9	271,432,034		271,432,034	74.9
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		0.0			0	0.0
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated		0.0			0	0.0
3.32 Unaffiliated	188,377	0.1	188,377		188,377	0.1
3.4 Other equity securities:						
3.41 Affiliated	662,075	0.2	662,075		662,075	0.2
3.42 Unaffiliated	1,403,420	0.4	1,403,420		1,403,420	0.4
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	66,239	0.0	66,239		66,239	0.0
4.4 Multifamily residential properties		0.0			0	0.0
4.5 Commercial loans	983,777	0.3	983,777		983,777	0.3
4.6 Mezzanine real estate loans		0.0			0	0.0
5. Real estate investments:						
5.1 Property occupied by company	921,760	0.3	921,760		921,760	0.3
5.2 Property held for production of income (including $.....0 of property acquired in satisfaction of debt)	694,710	0.2	694,710		694,710	0.2
5.3 Property held for sale (including $.....0 property acquired in satisfaction of debt)	753,488	0.2	753,488		753,488	0.2
6. Contract loans	1,093,309	0.3	1,093,309		1,093,309	0.3
7. Derivatives		0.0			0	0.0
8. Receivables for securities	4,626	0.0	4,626		4,626	0.0
9. Securities lending (Line 10, Asset Page reinvested collateral)		0.0		XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments	12,383,475	3.4	12,383,475		12,383,475	3.4
11. Other invested assets	5,334,377	1.5	5,334,377		5,334,377	1.5
12. Total invested assets	362,243,472	100.0	362,243,472	0	362,243,472	100.0

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		2,413,142
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 6)	56,437	
2.2	Additional investment made after acquisition (Part 2, Column 9)		56,437
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	99,622	
8.2	Totals, Part 3, Column 9		99,622
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8)		2,369,957
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)		2,369,957

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		1,233,860
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 7)	15,000	
2.2	Additional investment made after acquisition (Part 2, Column 8)		15,000
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		198,844
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)		1,050,016
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)		1,050,016
14.	Deduct total nonadmitted amounts		
15.	Statement value at end of current period (Line 13 minus Line 14)		1,050,016

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		10,084,740
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 8)	1,020,000	
2.2	Additional investment made after acquisition (Part 2, Column 9)		1,020,000
3.	Capitalized deferred interest and other:		
3.1	Totals, Part 1, Column 16		
3.2	Totals, Part 3, Column 12		0
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
5.1	Totals, Part 1, Column 13	(75,300)	
5.2	Totals, Part 3, Column 9		(75,300)
6.	Total gain (loss) on disposals, Part 3, Column 19		
7.	Deduct amounts received on disposals, Part 3, Column 16		5,695,063
8.	Deduct amortization of premium and depreciation		
9.	Total foreign exchange change in book/adjusted carrying value:		
9.1	Totals, Part 1, Column 17		
9.2	Totals, Part 3, Column 14		0
10.	Deduct current year's other-than-temporary impairment recognized:		
10.1	Totals, Part 1, Column 15		
10.2	Totals, Part 3, Column 11		0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		5,334,377
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		5,334,377

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		314,233,545
2.	Cost of bonds and stocks acquired, Part 3, Column 7		53,220,333
3.	Accrual of discount		141,105
4.	Unrealized valuation increase (decrease):		
4.1	Part 1, Column 12		
4.2	Part 2, Section 1, Column 15		
4.3	Part 2, Section 2, Column 13	40,639	
4.4	Part 4, Column 11	443,868	484,507
5.	Total gain (loss) on disposals, Part 4, Column 19		(471,024)
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7		26,259,203
7.	Deduct amortization of premium		1,341,560
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)		340,007,704
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)		340,007,704

SCHEDULE D - SUMMARY BY COUNTRY

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

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS	1. United States	22,552,060	22,109,194	22,689,507	22,599,459
Governments (Including all obligations	2. Canada				
guaranteed by governments)	3. Other Countries				
	4. Totals	22,552,060	22,109,194	22,689,507	22,599,459
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	3,318,474	3,780,794	3,320,269	3,300,000
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	40,451,273	44,505,271	40,750,454	39,812,185
Industrial and Miscellaneous and Hybrid	8. United States	271,432,034	268,332,682	274,803,404	260,130,728
Securities (Unaffiliated)	9. Canada				
	10. Other Countries				
	11. Totals	271,432,034	268,332,682	274,803,404	260,130,728
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	337,753,840	338,727,941	341,563,634	325,842,372
PREFERRED STOCKS	14. United States		3,072		
Industrial and Miscellaneous (Unaffiliated)	15. Canada				
	16. Other Countries				
	17. Totals	0	3,072	0	
Parent, Subsidiaries and Affiliates	18. Totals				
	19. Total Preferred Stocks	0	3,072	0	
COMMON STOCKS	20. United States	1,591,797	1,591,797	1,689,822	
Industrial and Miscellaneous (Unaffiliated)	21. Canada				
	22. Other Countries				
	23. Totals	1,591,797	1,591,797	1,689,822	
Parent, Subsidiaries and Affiliates	24. Totals	662,075	662,075	122,511	
	25. Total Common Stocks	2,253,872	2,253,872	1,812,333	
	26. Total Stocks	2,253,872	2,256,944	1,812,333	
	27. Total Bonds and Stocks	340,007,712	340,984,885	343,375,967	

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.7	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
1. **U.S. Governments**											
1.1 NAIC 1			274	1,235,395	20,972,785	22,208,454	6.6	29,824,543	9.6	22,208,454	
1.2 NAIC 2						0	0.0		0.0		
1.3 NAIC 3						0	0.0		0.0		
1.4 NAIC 4						0	0.0		0.0		
1.5 NAIC 5						0	0.0		0.0		
1.6 NAIC 6						0	0.0		0.0		
1.7 Totals	0	0	274	1,235,395	20,972,785	22,208,454	6.6	29,824,543	9.6	22,208,454	0
2. **All Other Governments**											
2.1 NAIC 1		1,088		125,249	217,268	343,605	0.1	597,716	0.2	343,605	
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	1,088	0	125,249	217,268	343,605	0.1	597,716	0.2	343,605	0
3. **U.S. States, Territories and Possessions, etc., Guaranteed**											
3.1 NAIC 1			1,398,926	1,919,548		3,318,474	1.0	3,319,392	1.1	3,318,474	
3.2 NAIC 2						0	0.0		0.0		
3.3 NAIC 3						0	0.0		0.0		
3.4 NAIC 4						0	0.0		0.0		
3.5 NAIC 5						0	0.0		0.0		
3.6 NAIC 6						0	0.0		0.0		
3.7 Totals	0	0	1,398,926	1,919,548	0	3,318,474	1.0	3,319,392	1.1	3,318,474	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		2,070,441	5,211,249	27,289,075	5,102,531	39,673,297	11.7	40,122,924	12.9	39,673,297	
5.2 NAIC 2		528,814	249,162			777,976	0.2	793,483	0.3	777,976	
5.3 NAIC 3						0	0.0		0.0		
5.4 NAIC 4						0	0.0		0.0		
5.5 NAIC 5						0	0.0		0.0		
5.6 NAIC 6						0	0.0		0.0		
5.7 Totals	0	2,599,255	5,460,411	27,289,075	5,102,531	40,451,273	12.0	40,916,407	13.2	40,451,273	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	2,741,365	14,206,079	23,177,068	84,516,826	36,319,358	160,960,696	47.7	129,639,772	41.7	160,960,696	
6.2 NAIC 2	500,000	12,964,677	31,841,218	22,124,771	38,909,260	106,339,926	31.5	101,539,479	32.7	106,339,926	
6.3 NAIC 3			2,032,765	1,173,532	825,115	4,031,412	1.2	4,842,314	1.6	4,031,412	
6.4 NAIC 4		100,000				100,000	0.0	100,000	0.0	100,000	
6.5 NAIC 5						0	0.0		0.0		
6.6 NAIC 6						0	0.0	61,500	0.0		
6.7 Totals	3,241,365	27,270,757	57,051,050	107,815,129	76,053,733	271,432,034	80.4	236,183,066	76.0	271,432,034	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) 2,741,365	16,277,608	29,787,517	115,086,093	62,611,943	226,504,526	67.1	XXX	XXX	226,504,526	0
9.2 NAIC 2	(d) 500,000	13,493,491	32,090,380	22,124,771	38,909,260	107,117,902	31.7	XXX	XXX	107,117,902	0
9.3 NAIC 3	(d) 0	0	2,032,765	1,173,532	825,115	4,031,412	1.2	XXX	XXX	4,031,412	0
9.4 NAIC 4	(d) 0	100,000	0	0	0	100,000	0.0	XXX	XXX	100,000	0
9.5 NAIC 5	(d) 0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
9.6 NAIC 6	(d) 0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
9.7 Totals	3,241,365	29,871,100	63,910,662	138,384,396	102,346,318	(b) 337,753,840	100.0	XXX	XXX	337,753,840	0
9.8 Line 9.7 as a % of Col. 6	1.0	8.8	18.9	41.0	30.3	100.0	XXX	XXX	XXX	100.0	0.0
10. **Total Bonds Prior Year**											
10.1 NAIC 1	200,000	15,696,373	19,115,594	83,495,693	84,996,686	XXX	XXX	203,504,346	65.5	203,504,346	
10.2 NAIC 2	1,523,976	11,733,647	33,192,525	17,697,335	38,185,480	XXX	XXX	102,332,963	32.9	102,332,963	
10.3 NAIC 3		488,108	2,039,777	1,486,083	828,346	XXX	XXX	4,842,314	1.6	4,842,314	
10.4 NAIC 4		100,000				XXX	XXX	100,000	0.0	100,000	
10.5 NAIC 5						XXX	XXX	(c) 0	0.0		
10.6 NAIC 6			61,500			XXX	XXX	(c) 61,500	0.0	61,500	
10.7 Totals	1,723,976	28,018,128	54,409,396	102,679,112	124,010,512	XXX	XXX	(b) 310,841,123	100.0	310,841,123	0
10.8 Line 10.7 as a % of Col. 8	0.6	9.0	17.5	33.0	39.9	XXX	XXX	100.0	XXX	100.0	0.0
11. **Total Publicly Traded Bonds**											
11.1 NAIC 1	2,741,365	16,277,608	29,787,517	115,086,093	62,611,943	226,504,526	67.1	203,504,346	65.5	226,504,526	XXX
11.2 NAIC 2	500,000	13,493,491	32,090,380	22,124,771	38,909,260	107,117,902	31.7	102,332,963	32.9	107,117,902	XXX
11.3 NAIC 3			2,032,765	1,173,532	825,115	4,031,412	1.2	4,842,314	1.6	4,031,412	XXX
11.4 NAIC 4		100,000				100,000	0.0	100,000	0.0	100,000	XXX
11.5 NAIC 5						0	0.0	0	0.0	0	XXX
11.6 NAIC 6						0	0.0	61,500	0.0	0	XXX
11.7 Totals	3,241,365	29,871,100	63,910,662	138,384,396	102,346,318	337,753,840	100.0	310,841,123	100.0	337,753,840	XXX
11.8 Line 11.7 as a % of Col. 6	1.0	8.8	18.9	41.0	30.3	100.0	XXX	XXX	XXX	100.0	XXX
11.9 Line 11.7 as a % of Line 9.7, Col. 6, Section 9	1.0	8.8	18.9	41.0	30.3	100.0	XXX	XXX	XXX	100.0	XXX
12. **Total Privately Placed Bonds**											
12.1 NAIC 1						0	0.0	0	0.0	XXX	0
12.2 NAIC 2						0	0.0	0	0.0	XXX	0
12.3 NAIC 3						0	0.0	0	0.0	XXX	0
12.4 NAIC 4						0	0.0	0	0.0	XXX	0
12.5 NAIC 5						0	0.0	0	0.0	XXX	0
12.6 NAIC 6						0	0.0	0	0.0	XXX	0
12.7 Totals	0	0	0	0	0	0	0.0	0	0.0	XXX	0
12.8 Line 12.7 as a % of Col. 6	0.0	0.0	0.0	0.0	0.0	0.0	XXX	XXX	XXX	XXX	0.0
12.9 Line 12.7 as a % of Line 9.7, Col. 6, Section 9	0.0	0.0	0.0	0.0	0.0	0.0	XXX	XXX	XXX	XXX	0.0

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

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

(c) Includes $.....0 current year, $.....0 prior year of bonds with 5* designations and $.....0 current year, $.....0 prior year of bonds with 6* designations. "5*" means the NAIC designation was assigned by the SVO in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.

(d) Includes the following amount of non-rated short-term and cash equivalent bonds by NAIC designation: NAIC 1 $.....0; NAIC 2 $.....0; NAIC 3 $.....0; NAIC 4 $.....0; NAIC 5 $.....0; NAIC 6 $.....0.

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.5	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
1. **U.S. Governments**											
1.1 Issuer Obligations				916,667		916,667	0.3	916,667	0.3	916,667	
1.2 Residential Mortgage-Backed Securities			274	318,728	20,972,785	21,291,788	6.3	28,907,876	9.3	21,291,788	
1.3 Commercial Mortgage-Backed Securities						0	0.0		0.0		
1.4 Other Loan-Backed and Structured Securities						0	0.0		0.0		
1.5 Totals	0	0	274	1,235,395	20,972,785	22,208,454	6.6	29,824,543	9.6	22,208,454	0
2. **All Other Governments**											
2.1 Issuer Obligations						0	0.0		0.0		
2.2 Residential Mortgage-Backed Securities		1,088		125,249	217,268	343,605	0.1	597,716	0.2	343,605	
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	1,088	0	125,249	217,268	343,605	0.1	597,716	0.2	343,605	0
3. **U.S. States, Territories and Possessions, Guaranteed**											
3.1 Issuer Obligations			1,398,926	1,919,548		3,318,474	1.0	3,319,392	1.1	3,318,474	
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	1,398,926	1,919,548	0	3,318,474	1.0	3,319,392	1.1	3,318,474	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		2,091,472	5,207,211	19,186,203	1,005,103	27,489,990	8.1	40,916,407	13.2	27,489,990	
5.2 Residential Mortgage-Backed Securities		507,783	253,200	8,102,871	4,097,428	12,961,283	3.8		0.0	12,961,283	
5.3 Commercial Mortgage-Backed Securities						0	0.0		0.0		
5.4 Other Loan-Backed and Structured Securities						0	0.0		0.0		
5.5 Totals	0	2,599,255	5,460,411	27,289,075	5,102,531	40,451,273	12.0	40,916,407	13.2	40,451,273	0
6. **Industrial and Miscellaneous (unaffiliated)**											
6.1 Issuer Obligations	3,046,600	25,260,504	52,735,313	99,298,214	66,883,664	247,224,295	73.2	234,968,994	75.6	247,224,295	
6.2 Residential Mortgage-Backed Securities	194,765	2,010,253	4,315,737	8,516,914	9,170,069	24,207,739	7.2	1,214,071	0.4	24,207,739	
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	3,241,365	27,270,757	57,051,050	107,815,129	76,053,733	271,432,034	80.4	236,183,066	76.0	271,432,034	0
7. **Hybrid Securities**											
7.1 Issuer Obligations						0	0.0		0.0		
7.2 Residential Mortgage-Backed Securities						0	0.0		0.0		
7.3 Commercial Mortgage-Backed Securities						0	0.0		0.0		
7.4 Other Loan-Backed and Structured Securities						0	0.0		0.0		
7.5 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0
8. **Parent, Subsidiaries and Affiliates**											
8.1 Issuer Obligations						0	0.0		0.0		
8.2 Residential Mortgage-Backed Securities						0	0.0		0.0		
8.3 Commercial Mortgage-Backed Securities						0	0.0		0.0		
8.4 Other Loan-Backed and Structured Securities						0	0.0		0.0		
8.5 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.5	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
9. **Total Bonds Current Year**											
9.1 Issuer Obligations	3,046,600	27,351,976	59,341,450	121,320,633	67,888,767	278,949,426	82.6	XXX	XXX	278,949,426	0
9.2 Residential Mortgage-Backed Securities	194,765	2,519,124	4,569,211	17,063,763	34,457,551	58,804,414	17.4	XXX	XXX	58,804,414	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	3,241,365	29,871,100	63,910,662	138,384,396	102,346,317	337,753,840	100.0	XXX	XXX	337,753,840	0
9.6 Line 9.5 as a % of Col. 6	1.0	8.8	18.9	41.0	30.3	100.0	XXX	XXX	XXX	100.0	0.0
10. **Total Bonds Prior Year**											
10.1 Issuer Obligations	1,723,976	27,818,699	53,388,959	102,527,211	94,662,615	XXX	XXX	280,121,460	90.1	280,121,460	
10.2 Residential Mortgage-Backed Securities		199,429	1,020,436	151,900	29,347,897	XXX	XXX	30,719,663	9.9	30,719,663	
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	1,723,976	28,018,128	54,409,396	102,679,112	124,010,512	XXX	XXX	310,841,123	100.0	310,841,123	0
10.6 Line 10.5 as a % of Col. 8	0.6	9.0	17.5	33.0	39.9	XXX	XXX	100.0	XXX	100.0	0.0
11. **Total Publicly Traded Bonds**											
11.1 Issuer Obligations	3,046,600	27,351,976	59,341,450	121,320,633	67,888,767	278,949,426	82.6	280,121,460	90.1	278,949,426	XXX
11.2 Residential Mortgage-Backed Securities	194,765	2,519,124	4,569,211	17,063,763	34,457,551	58,804,414	17.4	30,719,663	9.9	58,804,414	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	3,241,365	29,871,100	63,910,662	138,384,396	102,346,317	337,753,840	100.0	310,841,123	100.0	337,753,840	XXX
11.6 Line 11.5 as a % of Col. 6	1.0	8.8	18.9	41.0	30.3	100.0	XXX	XXX	XXX	100.0	XXX
11.7 Line 11.5 as a % of Line 9.5, Col. 6, Section 9	1.0	8.8	18.9	41.0	30.3	100.0	XXX	XXX	XXX	100.0	XXX
12. **Total Privately Placed Bonds**											
12.1 Issuer Obligations						0	0.0	0	0.0	XXX	0
12.2 Residential Mortgage-Backed Securities						0	0.0	0	0.0	XXX	0
12.3 Commercial Mortgage-Backed Securities						0	0.0	0	0.0	XXX	0
12.4 Other Loan-Backed and Structured Securities						0	0.0	0	0.0	XXX	0
12.5 Totals	0	0	0	0	0	0	0.0	0	0.0	XXX	0
12.6 Line 12.5 as a % of Col. 6	0.0	0.0	0.0	0.0	0.0	0.0	XXX	XXX	XXX	XXX	0.0
12.7 Line 12.5 as a % of Line 9.5, Col. 6, Section 9	0.0	0.0	0.0	0.0	0.0	0.0	XXX	XXX	XXX	XXX	0.0

Sch. DA - Verification
NONE

Sch. DB - Pt. A - Verification
NONE

Sch. DB - Pt. B - Verification
NONE

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

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

Sch. DB - Verification
NONE

Sch. E - Verification
NONE

SCHEDULE A - PART 1

Showing all Real Estate OWNED December 31 of Current Year

1	2	Location		5	6	7	8	9	10	Change in Book/Adjusted Carrying Value Less Encumbrances					16	17
		3	4							11	12	13	14	15		
Description of Property	Code	City	State	Date Acquired	Date of Last Appraisal	Actual Cost	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Fair Value Less Encumbrances	Current Year Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in B./A.C.V. (13 - 11 - 12)	Total Foreign Exchange Change in B./A.C.V	Gross Income Earned Less Interest on Encumbrances	Taxes, Repairs, and Expenses Incurred
Properties Occupied by the Reporting Entity - Administrative																
OFFICE SPACE & LAND		INDEPENDENCE	OHIO	01/01/1987	01/05/2011	2,435,526		906,760	1,600,000	59,729			(59,729)		339,366	286,858
LEASEHOLD IMPROVEMENTS		INDEPENDENCE	OHIO	VARIOUS..	01/05/2011	353,228		15,000		5,533			(5,533)			
0299999. Properties Occupied by the Reporting Entity - Administrative						2,788,754	0	921,760	1,600,000	65,262	0	0	(65,262)	0	339,366	286,858
0399999. Total - Properties Occupied by the Reporting Entity						2,788,754	0	921,760	1,600,000	65,262	0	0	(65,262)	0	339,366	286,858
Properties Held for the Production of Income																
LAND ESTATES		MIDDLETOWN	PA	01/01/1910	11/15/2008	35,102		35,102	458,000				0			
PRINTERY BUILDING & LAND		MIDDLETOWN	PA	01/01/1975	11/15/2008	1,328,851		84,986	4,250,000	34,360			(34,360)			
LAND DEVELOPEMENT		MIDDLETOWN	PA	01/01/1986	11/15/2008	471,000		470,090	2,152,600				0			
LAND IMPROVEMENT ESTATES		MIDDLETOWN	PA	01/01/1975	11/15/2008	298,374		104,531	1,328,200				0			
ESTATE BUILDINGS		MIDDLETOWN	PA	01/01/1965	11/15/2008	64,562			641,200				0			
0499999. Total - Properties Held for the Production of Income						2,197,889	0	694,709	8,830,000	34,360	0	0	(34,360)	0	0	0
Properties Held for Sale																
LAND - MIDDLETOWN		MIDDLETOWN	PA	01/01/1986	11/15/2008	562,675		562,675	3,885,000				0			
DOUGHBOY MEMORIAL PLAZA		MIDDLETOWN	PA	12/31/2014	12/31/2014	190,813		190,813	190,813				0			
0599999. Total - Properties Held for Sale						753,488	0	753,488	4,075,813	0	0	0	0	0	0	0
0699999. Totals						5,740,131	0	2,369,957	14,505,813	99,622	0	0	(99,622)	0	339,366	286,858

SCHEDULE A - PART 2

Showing all Real Estate ACQUIRED and Additions Made During the Year

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
Acquired by Purchase								
Doughboy Memorial Plaza	Middletown	PA	VARIOUS	T R Stoner, General Contractor	56,438			
0199999. Total - Acquired by Purchase					56,438	0	0	0
0399999. Totals					56,438	0	0	0

SCHEDULE A - PART 3

Showing all Real Estate DISPOSED During the Year, Including Payments During the Final Year on "Sales under Contract"

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book/Adjusted Carrying Value Less Encumbrances Prior Year	Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in B./A.C.V. (11 - 9 - 10)	Total Foreign Exchange Change in B./A. C. V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs and Expenses Incurred

NONE

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
								9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
Mortgages in Good Standing - Residential Mortgages - Insured or Guaranteed														
988		East Millsboro	PA		08/01/1996	8.500	27,624						81,000	08/01/1996
1023		Canfield	OH		06/01/1992	8.500	27,317						103,300	06/01/1992
1045		Akron	OH		07/08/2015	5.000	11,298						250,000	07/01/2008
0299999. Total - Mortgages in Good Standing - Residential Mortgages - Insured or Guaranteed							66,239	0	0	0	0	0	434,300	XXX
Mortgages in Good Standing - Commercial Mortgages - Insured or Guaranteed														
1039		Middletown	PA	S	01/01/1995	7.100	983,777						4,349,000	12/10/2003
0499999. Total - Mortgages in Good Standing - Commercial Mortgages - Insured or Guaranteed							983,777	0	0	0	0	0	4,349,000	XXX
0899999. Total - Mortgages in Good Standing							1,050,016	0	0	0	0	0	4,783,300	XXX
3399999. Totals							1,050,016	0	0	0	0	0	4,783,300	XXX

General Interrogatory:

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

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
Mortgages in Good Standing - Residential Mortgages - Insured or Guaranteed								
1045	AKRON	OH		07/08/2015	5.000	15,000		
0299999. Total - Mortgages in Good Standing - Residential Mortgages - Insured or Guaranteed						15,000	0	0
0899999. Total - Mortgages in Good Standing						15,000	0	0
3399999. Totals						15,000	0	0

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																	
988	East Millsboro	PA		08/01/1996	VARIOUS						0			3,825			0
1023	Canfield	OH		06/01/1992	VARIOUS						0			2,501			0
1039	Middletown	PA	S	0101/1995.	VARIOUS						0			185,894			0
1045	Akron	OH		07/08/2015	VARIOUS						0			3,702			0
0299999. Total - Mortgages With Partial Repayments						0	0	0	0	0	0	0	0	195,922	0	0	0
Mortgages Disposed																	
1044	Akron	OH		09/21/2012	VARIOUS						0			2,922			0
0399999. Total - Mortgages Disposed						0	0	0	0	0	0	0	0	2,922	0	0	0
0599999. Total Mortgages						0	0	0	0	0	0	0	0	198,844	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 Desig-nation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
Fixed or Variable Interest Rate Investments That Have Underlying Characteristics of Bonds - Unaffiliated																			
000000 00 0	MATLIN PATTERSON CREDIT FUND		CLEVELAND	OH	MATLIN PATTERSON ASSET MANAGEMENT	1FE	12/01/2010	13	1,304,937	1,221,867	1,221,867	(134,375)							0.100
000000 00 0	UBS HEDGE FUNDS		CLEVELAND	OH	UBS FINANCIAL SERVICES GROUPQ	1FE	12/01/2012	13	2,520,000	2,520,000	2,520,000	110,899							0.100
000000 00 0	MAI WEALTH DIVIDEND STRATEGY FUND		CLEVELAND	OH	MAI WEALTH ADVISORS LLC	1FE	01/31/2013	5	1,000,000	1,130,165	1,130,165	4,236							0.170
000000 00 0	CLUTTERBUCK SPECIAL SITUATION FUND		CLEVELAND	OH	CLUTTERBUCK CAP MANAGEMENT LLC	1FE	08/31/2013	11	500,000	462,345	462,345	(56,060)							0.100
0799999. Total - Fixed or Variable Interest Rate Investments That Have Underlying Characteristics of Bonds - Unaffiliated									5,324,937	5,334,377	5,334,377	(75,300)	0	0	0	0	0	0	XXX
4499999. Subtotal - Unaffiliated									5,324,937	5,334,377	5,334,377	(75,300)	0	0	0	0	0	0	XXX
4699999. Totals									5,324,937	5,334,377	5,334,377	(75,300)	0	0	0	0	0	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
Fixed or Variable Interest Rate Investments That Have Underlying Characteristics of Bonds - Unaffiliated										
049311 97 0	UBS ATLAS ENHANCED FUND LTD	CLEVELAND	OH	UBS	08/25/2015	13	1,020,000			0.010
0799999. Total - Fixed or Variable Interest Rate Investments That Have Underlying Characteristics of Bonds - Unaffiliated							1,020,000	0	0	XXX
4499999. Subtotal - Unaffiliated							1,020,000	0	0	XXX
4699999. Totals							1,020,000	0	0	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Dispoal 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																			
000000 00 0	MATLIN PATTERSON CREDIT FUND	CLEVELAND	OH	MATLIN PATTERSON CREDIT FD	12/01/2010	05/31/2015	5,000,000					0		5,000,000	5,000,000			0	
000000 00 0	MATLIN PATTERSON CREDIT FUND	CLEVELAND	OH	MATLIN PATTERSON CREDIT FD	12/01/2010	12/31/2015	695,063					0		695,063	695,063			0	
0799999. Total - Fixed or Variable Interest Rate Investments That Have Underlying Characteristics of Bonds - Unaffiliated							5,695,063	0	0	0	0	0	0	5,695,063	5,695,063	0	0	0	0
4499999. Subtotal - Unaffiliated							5,695,063	0	0	0	0	0	0	5,695,063	5,695,063	0	0	0	0
4699999. Totals							5,695,063	0	0	0	0	0	0	5,695,063	5,695,063	0	0	0	0

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	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
U.S. Government - Residential Mortgage-Backed Securities																					
312906 2P 4	FHLMC REMIC SERIES 1136-H			1	1FE	393	107.456	433	403	274		0			6.000	6.152	MON	2	24	08/12/1993	09/15/2021
313380 NW 3	FHLB BOND B/E			1	1FE	500,000	96.152	480,760	500,000	500,000					3.300	3.300	MS	4,295	16,500	10/03/2012	09/27/2032
313380 SL 2	FHLB 3.4%			1	1FE	416,667	97.425	405,938	416,667	416,667					3.400	3.400	AO	3,416	14,167	10/03/2012	10/04/2032
3136A7 HF 2	FNMA CMO 2012-67 ST INV FLT				1FE	193,335	102.800	194,851	189,544	190,773		(1,249)			7.172	7.031	MON	1,117	14,544	03/21/2013	07/25/2042
3136A8 P9 5	FNMA CMO PAC 2012-108 SP INV FLT				1FE	463,004	98.974	459,978	464,747	464,236		74			4.968	4.987	MON	1,898	23,499	09/28/2012	10/25/2042
3136A8 TU 4	FNMA CMO PAC 2012-99 GC				1FE	436,914	101.587	443,294	436,369	436,483		(114)			3.000	2.996	MON	1,076	13,461	04/15/2013	06/25/2042
3136A9 HB 7	FNMA CMO 2012-111 HS INV FLT				1FE	204,045	96.632	205,388	212,547	208,087		734			2.500	2.604	MON	437	7,540	10/23/2012	10/25/2042
3136A9 PC 6	FNMA CMO 2012-128 HS INV FLT				1FE	706,245	92.639	648,182	699,686	700,159		(81)			5.672	5.619	MON	3,262	40,024	11/20/2012	11/25/2042
3136A9 ZQ 4	FNMA CMO 2012-126 YS				1FE	463,943	96.916	454,177	468,629	466,158		482			3.792	3.830	MON	1,461	17,871	12/12/2012	11/25/2042
3136AA 6G 5	FNMA CMO 2012-151 SB INV FLT				1FE	396,053	94.011	379,932	404,136	398,687		680			5.697	5.813	MON	1,892	23,158	02/19/2013	01/25/2043
3136AA BP 9	FNMA CMO 2012-131 BS				1FE	382,778	93.210	362,221	388,607	385,034		431			5.148	5.226	MON	1,644	20,142	01/23/2013	12/25/2042
3136AB AK 9	FNMA CMO 2012-150 CS INV FLT				1FE	444,454	89.409	397,879	445,010	444,613		49			5.683	5.690	MON	2,079	25,456	12/20/2012	01/25/2043
3136AC AF 8	FNMA CMO 2013-10 HS INV FLT				1FE	432,568	89.203	391,739	439,155	434,527		560			5.151	5.229	MON	1,859	22,732	01/30/2013	02/25/2043
3136AC AM 3	FNMA CMO 2013-10 US INV FLT				1FE	102,328	101.021	100,621	99,604	99,963		(111)			7.522	7.322	MON	616	8,016	02/20/2013	02/25/2043
3136AD BP 3	FNMA CMO 2013-23 TS				1FE	465,797	94.340	443,312	469,909	469,909					5.851	5.903	MON	2,260	27,625	02/27/2013	03/25/2043
3137AQ Z7 6	FHLMC CMO 4064 TS INV FLT				1FE	317,213	102.831	322,167	313,297	314,745		(398)			6.717	6.634	MON	1,730	21,286	02/20/2013	06/15/2042
3137AR CX 2	FHLMC CMO 4061 SL INV FLT				1FE	480,366	94.670	444,756	469,796	469,796					6.630	6.484	MON	2,560	31,704	08/30/2012	06/15/2042
3137AU AW 9	FHLMC CMO 4103 N5 INV FLT				1FE	141,292	87.538	124,384	142,091	141,802		205			4.932	4.960	MON	576	7,549	09/28/2012	09/15/2042
3137AU SR 1	FHR CMO 4114 YS INV				1FE	378,091	87.131	329,229	377,855	377,884		(4)			5.007	5.004	MON	1,555	19,115	10/31/2012	10/15/2042
3137AU TY 5	FHR CMO 4117 SC INV FLT				1FE	552,960	105.979	565,180	533,294	533,932		(120)			8.834	8.520	MON	3,872	47,497	10/31/2012	10/15/2042
3137AV DC 8	FHLMC CMO 4120 HS INV FLT				1FE	484,516	100.414	487,131	485,123	484,691		41			5.089	5.095	MON	2,029	24,833	12/20/2012	10/15/2042
3137AY RP 8	FHLMC CMO PAC 4165 KA74				1FE	776,419	98.936	762,439	770,639	770,639					3.500	3.474	MON	2,217	27,003	02/27/2013	02/15/2043
3137B4 GG 5	FHLMC CMO 4238 YS INV FLT				1FE	405,026	102.590	416,558	406,041	405,408		211			11.200	11.228	MON	3,738	46,965	08/30/2013	12/15/2040
31395W JS 7	FHLMC CMO 3005 SW INV FLT				1FE	24,010	113.953	25,101	22,027	23,507		(80)			0.122	0.112	MON	2	3,760	09/17/2009	07/15/2035
31396Q W5 4	FNMA CMO 2009-66 SL INV FLT				1FE	26,437	147.473	34,810	23,605	25,226		(158)			7.149	6.383	MON	139	3,595	05/31/2012	09/25/2039
31397N UG 8	FNMA CMO 2009-19 TD				1FE	286,068	107.601	304,012	282,536	285,250		(143)			5.000	4.938	MON	1,161	14,127	03/25/2010	08/25/2036
31397S WH 3	FNMA CMO 2011-40 SB INV FLT				1FE	5,055	116.060	5,852	5,042	5,053		(0)			9.589	9.565	MON	40	491	10/17/2011	11/25/2040
31397U S9 1	FNMA CMO 2011-66 DS INV FLT				1FE	31,566	157.710	45,129	28,615	29,167		(130)			11.885	10.774	MON	280	3,448	08/24/2012	10/25/2040
31398R AP 0	FNMA CMO 2010-43 UQ				1FE	775,063	101.210	783,462	774,096	774,876		(33)			5.500	5.493	MON	3,499	42,575	04/06/2010	05/25/2040
36202E V9 7	GNMA CMO 2 MJM 4240				1FE	65,507	109.598	66,786	60,937	64,793		(205)			6.500	6.047	MON	326	4,082	06/08/2011	09/20/2038
38373M B8 2	GNMA CMO PAC 2007-16 PS INV FLT				1FE	180,241	151.203	183,059	121,068	127,902		(4,849)			3.910	2.626	MON	389	27,881	07/27/2012	04/20/2037
38374U BP 5	GNMA CMO 2009-32 AB				1FE	232,124	104.955	230,243	219,373	219,373					4.000	3.780	MON	721	8,928	07/06/2012	05/16/2039
38374U CJ 8	GNMA CMO PAC 2009-32 AP				1FE	227,375	104.989	225,206	214,505	215,614		(823)			4.000	3.774	MON	705	8,740	07/09/2012	05/16/2039
38375K SY 9	GNMA CMO PAC 2007-35 NL INV FLT				1FE	127,394	108.664	102,542	94,366	94,438		(6,381)			3.838	2.843	MON	298	29,098	06/22/2012	10/16/2035
38375Y NF 5	GNMA CMO PAC 2008-79 CS				1FE	201,376	111.974	222,156	198,400	200,783		(144)			6.614	6.516	MON	1,079	13,234	06/28/2011	06/20/2035
38376V R9 0	GNMA CMO PAC-2 2010-19 GW				1FE	80,814	108.528	85,671	78,939	80,528		(65)			4.750	4.640	MON	308	3,750	09/03/2010	02/20/2040
38377F XK 2	GNMA CMO SEQ PYR 2010-59 HA				1FE	168,398	102.396	162,576	158,772	158,800		(278)			4.500	4.243	MON	587	7,476	07/20/2012	04/16/2036
38377L PX 0	GNMA CMO 2010-128 CY				1FE	193,911	104.707	203,293	194,154	193,956		9			4.000	4.005	MON	638	7,766	11/02/2010	08/20/2039
38377M UL 8	GNMA CMO 2010-146 VA				1FE	418,423	101.260	408,873	403,786	403,786					4.250	4.101	MON	1,410	19,138	11/10/2010	11/16/2040
38377N AA 2	GNMA CMO PAC-2 2010-143 CM				1FE	137,057	101.154	138,552	136,971	137,042		(6)			4.000	3.998	MON	450	6,631	01/26/2011	11/16/2040
38377N G7 3	GNMA CMO 2010-157 SH				1FE	205,675	109.100	218,386	200,171	204,872		(206)			9.508	9.254	MON	1,564	19,300	12/20/2011	12/20/2040
38377T DF 5	GNMA CMO 2011-13 CD				1FE	63,366	98.470	62,710	63,685	63,421		11			4.522	4.545	MON	237	2,554	01/28/2011	01/16/2041

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
38377Y W6 3	GNMA CMO 2011-137 UA				1FE	253,523	100.136	254,504	254,159	253,616		25			3.500	3.509	MON	731	8,922	10/27/2011	04/20/2041
38378A YW 5	GNMA CMO 2011-157 HJ				1FE	518,068	104.152	529,485	508,377	516,704		(336)			4.000	3.925	MON	1,671	20,469	12/30/2011	04/16/2041
38378D X2 6	GNMA CMO 2012-32 GS INV FLT				1FE	212,595	101.171	213,748	211,274	211,569		(194)			6.714	6.672	MON	1,166	14,263	03/21/2013	04/16/2041
38378E PZ 0	GNMA CMO 2012-69 HA				1FE	172,751	97.497	168,849	173,184	172,806		19			3.500	3.509	MON	498	6,196	05/31/2012	05/16/2042
38378F S9 2	GNMA CMO 2013-18 CB				1FE	1,330,094	95.868	1,316,268	1,373,000	1,340,804		3,478			2.500	2.581	MON	2,821	34,325	04/23/2013	02/20/2043
38378F SB 7	GNMA CMO 2013-5 MA				1FE	697,540	90.744	646,925	712,912	705,041		1,524			2.000	2.044	MON	1,172	14,319	01/30/2013	07/20/2042
38378G SG 4	GNMA CMO PAC-2 2012-143 DE				1FE	683,775	93.323	643,549	689,593	689,593					2.000	2.017	MON	1,134	14,528	04/26/2013	12/20/2042
38378G TC 2	GNMA CMO PAC 2012-143 ED				1FE	841,690	91.156	781,912	857,773	849,581		1,942			2.000	2.038	MON	1,410	17,168	12/27/2012	12/20/2042
38378H J9 8	GNMA CMO 2012-128 DA				1FE	292,566	98.292	292,691	297,777	295,389		1,042			2.000	2.036	MON	490	6,088	10/30/2012	08/20/2042
38378H L8 7	GNMA CMO 2012-128 HK				1FE	638,767	83.420	538,922	646,035	646,035					2.000	2.023	MON	1,062	12,921	10/30/2012	09/16/2042
38378J R7 9	GNMA CMO PAC-2 2013-41 KE				1FE	1,684,665	100.544	1,678,097	1,669,018	1,670,131		(1,094)			3.000	2.972	MON	4,115	50,185	04/23/2013	10/20/2042
38378J T4 4	GNMA CMO 2013-41 CB				1FE	476,554	85.234	419,289	491,927	480,977		1,401			2.500	2.581	MON	1,011	12,298	04/23/2013	03/20/2043
38378M ST 3	GNMA CMO 2013-51 SC INV FLT				1FE	647,002	98.958	647,136	653,950	649,937		590			4.000	4.043	MON	2,150	26,428	04/22/2013	04/20/2043
38378M TU 9	GNMA CMO 2013-51 C				1FE	1,299,521	98.002	1,281,768	1,307,900	1,303,415		675			2.500	2.516	MON	2,687	32,931	04/11/2013	04/20/2043
0299999. U.S. Government - Residential Mortgage-Backed Securities						22,343,377	XXX	21,742,111	22,261,075	22,208,454	0	(3,017)	0	0	XXX	XXX	XXX	81,541	998,325	XXX	XXX
0599999. Total - U.S. Government						22,343,377	XXX	21,742,111	22,261,075	22,208,454	0	(3,017)	0	0	XXX	XXX	XXX	81,541	998,325	XXX	XXX
All Other Governments - Residential Mortgage-Backed Securities																					
36217P DU 8	GOVERNMENT NAT'L MTG ASSOC POOL #199115				1FE	1,092	100.328	1,097	1,094	1,088		0			8.000	8.015	MON	7	96	02/23/1987	01/15/2017
38373V NM 8	GNMA 2002-63 CL NU				1FE	126,998	115.006	141,458	123,001	125,249		(156)			6.250	6.053	MON	632	7,734	09/03/2003	09/20/2032
38374T RK 2	GNMA CMO TAC 2009-22 JL				1FE	218,039	104.778	224,528	214,289	217,268		(153)			4.000	3.931	MON	705	8,682	04/21/2010	04/20/2039
0799999. All Other Governments - Residential Mortgage-Backed Securities						346,129	XXX	367,083	338,384	343,605	0	(309)	0	0	XXX	XXX	XXX	1,344	16,512	XXX	XXX
1099999. Total - All Other Governments						346,129	XXX	367,083	338,384	343,605	0	(309)	0	0	XXX	XXX	XXX	1,344	16,512	XXX	XXX
U.S. States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																					
19668Q DD 4	COLORADO ST BLDG EXCELLENT REV 2010 B			1	1FE	400,000	111.917	447,668	400,000	400,000					6.242	6.242	MS	7,319	24,968	03/03/2010	03/15/2030
438701 RG 1	HONOLULU HAWAII CITY & CNTY REV			1	1FE	503,335	112.637	563,185	500,000	502,428		(176)			5.996	5.956	JJ	15,031	29,980	11/09/2010	07/01/2030
452024 HH 8	ILLINOIS MUN ELEC AGY PWR SUPPLY REV				1FE	501,580	119.893	599,465	500,000	501,240		(66)			7.288	7.265	FA	15,175	36,440	11/24/2010	02/01/2035
452152 GS 4	ILLINOIS ST GO BNDS TXBLE				2FE	520,510	108.829	544,145	500,000	515,881		(855)			7.350	7.060	JJ	18,425	36,750	08/12/2010	07/01/2035
651333 DR 4	NEWFOUNDLAND - PROV OF - USD				1FE	99,800	132.209	132,209	100,000	99,959		7			8.650	8.667	AO	1,659	8,650	11/04/1992	10/22/2022
669827 DP 9	NOVA SCOTIA - PROVINCE OF US$				1FE	196,694	129.794	259,588	200,000	199,311		114			8.250	8.389	JJ	6,962	24,750	10/16/1992	07/30/2022
669827 DP 9	NOVA SCOTIA - PROVINCE OF US$				1FE	98,350	129.794	129,794	100,000	99,656		57			8.250	8.388	JJ	3,481		11/04/1992	07/30/2022
691021 KU 2	OWENSBORO KY ELEC LT & PWR REV			1	1FE	500,000	110.218	551,090	500,000	500,000					5.380	5.380	JJ	13,487	26,900	11/05/2010	01/01/2024
691021 KV 0	OWENSBORO ELECTRIC			1	1FE	500,000	110.730	553,650	500,000	500,000					5.580	5.580	JJ	13,988	27,900	11/05/2010	01/01/2025
1199999. U.S. States, Territories & Possessions - Issuer Obligations						3,320,269	XXX	3,780,794	3,300,000	3,318,474	0	(918)	0	0	XXX	XXX	XXX	95,527	216,338	XXX	XXX
1799999. Total - U.S. States, Territories & Possessions (Direct and Guaranteed)						3,320,269	XXX	3,780,794	3,300,000	3,318,474	0	(918)	0	0	XXX	XXX	XXX	95,527	216,338	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																					
02765U DC 5	AMERICAN MUN PWR-OHIO INC REV				1FE	510,305	116.819	584,095	500,000	507,456		(468)			6.424	6.294	FA	12,144	32,120	12/01/2009	02/15/2032
033177 XT 8	ANCHORAGE ALASKA ELEC UTIL REV 2009 B			1	1FE	506,070	113.848	569,240	500,000	503,762		(379)			6.077	6.004	JD	2,497	30,385	12/02/2009	12/01/2026
033177 XU 5	ANCHORAGE ALASKA ELEC UTIL REV			1	1FE	454,901	114.404	514,818	450,000	453,069		(521)			6.358	6.290	JD	2,352	28,611	12/03/2009	12/01/2029
033717 KR 9	ANDERSON CNTY SC SCH DIST #1			1	1FE	511,929	111.598	556,857	498,985	506,870		(1,353)			5.800	5.653	MS	9,594		06/24/2010	03/01/2027
04108K VM 7	ARKANSAS ST DEV FIN AUTH REV			1	1FE	245,000	110.629	271,041	245,000	245,000					6.300	6.300	AO	3,848	15,435	03/03/2010	04/01/2030
059231 TN 0	BALTIMORE MD REV TAXBLE			1	1FE	249,625	111.070	277,675	250,000	249,704		16			7.000	7.011	JJ	8,774	17,500	12/03/2010	07/01/2035
074561 LD 1	BEAUMONT TEX WTRWKS & SWR SYS REV			1	1FE	504,507	111.582	524,435	470,000	498,689		(3,858)			6.157	5.736	MS	9,593	28,938	10/03/2013	09/01/2036
088281 CB 4	BEXAR CNTY TEX GO			1	1FE	408,920	113.982	455,928	400,000	406,216		(1,063)			6.628	6.483	JD	1,162	26,512	09/03/2009	06/15/2039

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	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
098203 RQ 7	BONITA CALIF UNI SCH DIST GO			1	1FE	508,915	113.048	565,240	500,000	505,422		(991)			6.800	6.681	FA	14,159	34,000	09/16/2009	08/01/2029
106284 DB 5	BREA CALIF PUB FING AUTH WTR REV			1	1FE	802,178	111.299	834,743	750,000	788,038		(5,270)			6.726	6.289	JJ	25,292	50,445	10/22/2010	07/01/2036
155888 CL 2	CENTRAL WEBER UTAH SWR INPT DI REV			1	1FE	534,713	113.022	593,366	525,000	531,835		(1,023)			6.500	6.382	MS	11,313	34,125	06/23/2010	03/01/2035
158249 HW 5	CHAMPAIGN CNTY ILL CMNTY UNIT GO			1	1FE	500,000	109.468	547,340	500,000	500,000					6.150	6.150	JD	2,527	30,750	02/17/2010	06/01/2032
165329 DG 5	CHESAPEAKE VA WTR & SWR SYS REV			1	1FE	500,000	113.655	568,275	500,000	500,000					5.641	5.641	JJ	14,141	28,205	04/01/2010	07/01/2026
165329 DH 3	CHESAPEAKE VA WTR & SWR SYS REV			1	1FE	500,000	113.358	566,790	500,000	500,000					5.953	5.953	JJ	14,923	29,765	04/01/2010	07/01/2030
165618 BX 6	CHESTER CNTY PA SCH AUTH SCH REV			1	1FE	250,000	103.828	259,570	250,000	250,000					5.481	5.481	AO	3,416	13,703	07/01/2010	04/01/2021
165618 BY 4	CHESTER CNTY PA SCH AUTH SCH REV			1	1FE	500,000	108.470	542,350	500,000	500,000					6.231	6.231	AO	7,767	31,155	07/01/2010	04/01/2025
172252 H8 4	CINCINNATI OHIO CITY SCH DIST GO				1FE	504,535	112.280	561,400	500,000	502,727		(324)			5.439	5.390	JD	2,235	27,195	06/03/2010	06/01/2025
19679R NJ 5	COLORADO WTR RES & PWR DEV REV		C	1	1FE	502,500	110.426	552,130	500,000	501,953		(104)			5.900	5.871	MS	9,779	29,500	10/25/2010	09/01/2035
210295 DF 5	CONSOLIDATED WYO MUNICIPL ELECT PWR REV			1	1FE	503,750	113.556	567,780	500,000	502,648		(197)			6.704	6.654	JD	2,755	33,520	07/12/2010	06/01/2030
220245 QQ 0	CORPUS CHRISTI TEX UTIL SYS REV			1	1FE	320,550	112.486	337,458	300,000	313,415		(3,425)			6.243	5.843	JJ	8,672	34,961	12/19/2013	07/15/2020
220245 QQ 0	CORPUS CHRISTI TEX UTIL SYS REV			1	1FE	282,490	112.486	292,464	260,000	274,244		(4,498)			6.243	5.746	JJ	7,516		03/10/2014	07/15/2020
223777 CM 3	COWLITZ CNTY WASH PUB UTIL DIST REV				1FE	505,250	112.409	562,045	500,000	503,063		(375)			6.188	6.124	MS	10,257	30,940	03/17/2010	09/01/2025
259226 BQ 0	DOUGLAS CNTY NE				1FE	225,000	128.380	288,855	225,000	225,000					7.340	7.340	JJ	8,280	16,515	12/09/2010	07/01/2028
259226 BS 6	DOUGLAS CNTY NE				1FE	275,000	103.478	284,565	275,000	275,000					5.010	5.010	JJ	6,908	13,778	12/09/2010	07/01/2017
283734 MX 6	EL PASO TX BABS B			1	1FE	250,000	109.813	274,533	250,000	250,000					6.163	6.163	FA	5,825	15,408	09/25/2009	08/15/2034
299461 NL 3	EVANSVILLE IND SEWER WKS REV BNDS			1	1FE	500,000	117.054	585,270	500,000	500,000					6.500	6.500	JJ	16,295	32,500	12/01/2010	07/01/2031
31200C AM 8	FAU FIN CORP FLA CAP IMPT REV 2010A			1	1FE	306,750	119.102	357,306	300,000	304,370		(663)			7.439	7.275	JJ	11,189	22,317	03/04/2010	07/01/2030
3133EE KS 8	FEDERAL FARM CR BANKS			1	1FE	1,000,000	98.671	986,710	1,000,000	1,000,000					3.000	3.000	AO	5,836	22,500	01/14/2015	04/21/2025
317747 DQ 3	FINDLAY OHIO CITY SCH DIST GO			1	1FE	500,000	102.358	511,790	500,000	500,000					6.250	6.250	JD	2,568	31,250	02/11/2010	12/01/2037
341507 ZN 4	FLORIDA ST BRD ED LOTTERY REV			1	1FE	250,000	109.638	274,095	250,000	250,000					6.041	6.041	JJ	7,572	15,103	03/11/2010	07/01/2025
34157P AV 6	FLORIDA ST INTL UNIV PKG FAC REV			1	1FE	583,731	112.664	642,185	570,000	578,566		(1,605)			6.500	6.347	JJ	18,576	37,050	05/05/2010	07/01/2029
34281P LD 3	FLORIDA ST GOVERNMENTAL UTIL REV			1	1FE	507,000	112.777	563,885	500,000	504,750		(684)			6.348	6.260	AO	7,913	31,740	10/05/2010	10/01/2030
373109 BM 8	GEORGETOWN UNIV D C REV				1FE	532,750	109.960	549,800	500,000	507,783		(4,043)			7.220	6.776	AO	9,000	36,100	04/09/2009	04/01/2019
385478 EV 0	GRAND FORKS ND PUB S/D				1FE	200,000	113.463	226,926	200,000	200,000					6.000	6.000	FA	4,997	12,000	12/29/2010	08/01/2028
436212 EG 5	HOLLYWOOD FLA WTR & SWR REV			1	1FE	559,980	114.336	571,680	500,000	549,219		(7,762)			7.198	6.427	AO	8,973	35,990	10/21/2013	10/01/2039
438670 VK 4	HONOLULU HAWAII CITY & CNTY GO SER E			1	1FE	306,393	111.328	333,984	300,000	304,262		(726)			6.300	6.169	MS	6,265	18,900	03/23/2010	09/01/2033
442331 QM 9	HOUSTON TEX GO 01/08/09 6.29% DUE 03/01/				1FE	1,190,221	122.640	1,183,476	965,000	1,151,697		(11,895)			6.290	5.100	MS	20,122	61,328	10/04/2012	03/01/2032
452024 GT 3	ILLINOIS MUN ELEC AGY PWR SUPPLY REV				1FE	552,690	117.489	587,445	500,000	540,813		(2,547)			6.832	6.181	FA	14,226	34,160	10/14/2010	02/01/2035
45528S 5R 3	INDIANAPOLIS IND LOC PUB IMPT REV				1FE	500,000	119.196	595,980	500,000	500,000					5.966	5.966	JJ	13,812	29,830	03/04/2010	01/15/2030
469487 BW 1	JACKSONVILLE FL BAB			1	1FE	250,000	111.256	278,140	250,000	250,000					6.259	6.259	AO	3,901	15,648	09/25/2009	10/01/2030
478718 E4 7	JOHNSON CNTY KS UNI SCH DIST 233 A			1	1FE	501,900	109.077	545,385	500,000	501,192		(127)			5.300	5.280	MS	8,785	26,500	06/09/2010	09/01/2026
483854 FJ 9	KANE COOK & DU PAGE CNTYS ILL GO SER C			1	1FE	250,000	109.236	273,090	250,000	250,000					6.000	6.000	JD	658	15,000	12/09/2009	12/15/2034
485260 BH 5	KANSAS GAS & ELECTRIC CO SENIOR DEB SER			1	1FE	271,683	100.520	254,516	253,200	253,200		(11,346)			5.647	5.263	MS	3,643	15,346	07/11/2011	03/29/2021
485429 AU 8	KANSAS ST DEV FIN AUTH REV			1	1FE	450,000	109.942	494,739	450,000	450,000					6.100	6.100	MN	4,512	27,450	07/09/2010	05/01/2030
489710 QC 0	KENNEWICK WASH GO TXBL SER B			1	1FE	703,752	111.933	783,531	700,000	702,600		(198)			6.173	6.140	JD	3,552	43,211	03/18/2010	12/01/2030
489890 KB 8	KENOWA HILLS MICH PUB SCHS GO			1	1FE	400,000	108.405	433,620	400,000	400,000					6.375	6.375	MN	4,192	25,500	06/23/2010	05/01/2026
491501 CX 8	KENTUCKY ST MUN PWR AGY PWR REV			1	1FE	500,000	109.970	549,850	500,000	500,000					6.040	6.040	MS	10,012	30,200	05/05/2010	09/01/2026
498530 5U 4	KLEIN TEX INDPT SCH DIST GO			1	1FE	365,000	110.875	404,694	365,000	365,000					5.760	5.760	FA	8,755	21,024	05/18/2010	08/01/2030
516823 N2 3	LAREDO TEX GOV TAX & REV 2009 B			1	1FE	500,000	110.141	550,705	500,000	500,000					6.366	6.366	FA	12,034	31,830	09/23/2009	02/15/2029
542690 W4 0	LONG ISLAND PWR AUTH N Y ELEC REV				1FE	300,000	107.350	322,050	300,000	300,000					5.100	5.100	MN	2,515	15,300	06/03/2010	05/01/2021

SCHEDULE D - PART 1

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

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CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
561851 GP 5	MANTEE UTILS TXB				1FE	200,000	106.543	213,086	200,000	200,000					5.048	5.048	AO	2,517	10,096	12/21/2010	10/01/2017
567609 CU 4	MARIEMONT OHIO CITY SCH DIST GO			1	1FE	366,170	112.364	393,274	350,000	361,721		(1,529)			6.200	5.926	JD	1,784	21,700	09/01/2010	12/01/2035
584556 DZ 4	UNIV OF MISS MED CTR BLDG CORP			1	1FE	460,473	114.861	511,131	445,000	455,535		(1,561)			6.692	6.467	JD	2,448	29,779	06/28/2010	06/01/2032
60534Q UE 9	MISSISSIPPI DEV BANK SPL OBLG GO				1FE	635,513	108.444	715,730	660,000	645,540		1,094			5.460	5.670	AO	8,984	36,855	05/24/2010	10/01/2036
606092 ES 9	MISSOURI JT MUN ELEC UTIL COMMN REV 2009			1	1FE	503,125	107.843	539,215	500,000	501,891		(397)			6.790	6.748	JJ	17,022	67,900	12/11/2009	01/01/2029
606092 ES 9	MISSOURI JT MUN ELEC UTIL COMMN REV 2009			1	1FE	509,765	107.843	539,215	500,000	505,910		(1,242)			6.790	6.660	JJ	17,022		12/18/2009	01/01/2029
607114 U5 2	MOBILE ALA SER 2009B GO			1	1FE	502,915	108.689	543,445	500,000	502,028		(146)			6.085	6.050	FA	11,503	30,425	12/03/2009	02/15/2030
63165T BR 5	NASSAU CNTY N Y SER I GO			1	1FE	501,770	110.426	552,130	500,000	501,204		(93)			6.100	6.078	AO	7,604	30,500	12/04/2009	10/01/2029
64711N NN 1	NEW MEXICO FIN AUTH REV			1	1FE	250,000	111.640	279,100	250,000	250,000					6.080	6.080	JD	1,249	15,200	08/12/2010	06/01/2030
64966H 4L 1	NEW YORK N Y GO			1	1FE	501,265	110.375	551,875	500,000	500,933		(63)			5.817	5.802	AO	7,251	29,085	10/12/2010	10/01/2031
64966J AS 5	NEW YORK CITY SER F1			1	1FE	200,000	116.448	232,896	200,000	200,000					6.646	6.646	JD	1,092	13,292	12/15/2010	12/01/2031
65364U AB 2	NIAGARA MOHAWK POWER CORP SENIOR NT SER				1FE	750,000	96.477	723,578	750,000	750,000					2.721	2.721	MN	1,845	20,408	11/28/2012	11/28/2022
658203 L2 8	NORTH CAROLINA MUN PWR AGY REV				1FE	509,325	118.909	594,545	500,000	506,641		(424)			6.184	6.071	JJ	15,502	30,920	09/16/2009	01/01/2032
658203 W2 6	NORTH CAROLINA POWER AGENCY				1FE	504,750	95.187	475,935	500,000	503,979		(250)			3.922	3.885	JJ	9,832	19,610	12/11/2012	01/01/2032
665250 BX 3	NORTHERN ILL MUN PWR AGY				1FE	200,000	121.697	243,394	200,000	200,000					7.620	7.620	JJ	7,641	38,100	12/01/2010	01/01/2030
665250 BX 3	NORTHERN ILL MUN PWR AGY				1FE	303,000	121.697	365,091	300,000	302,197		(158)			7.620	7.545	JJ	11,461		12/03/2010	01/01/2030
680616 VC 0	OLENTANGY LOC SCH DIST OHIO GO			1	1FE	665,000	110.431	734,366	665,000	665,000					6.110	6.110	JD	3,340	40,632	03/24/2010	12/01/2033
686430 EX 3	ORLANDO FLA CMNTY REDEV AGY TAX REV			1	1FE	314,871	116.789	350,367	300,000	311,000		(1,435)			7.784	7.416	MS	7,741	23,352	04/22/2010	09/01/2040
690477 DG 6	OVIEDO FLA UTIL REV BDS TAXBLE			1	1FE	383,532	111.410	445,640	400,000	387,112		716			5.863	6.115	AO	5,847	23,452	01/12/2011	10/01/2035
702282 LQ 5	PASADENA CALIF UNI SCH DIST GO			1	1FE	500,000	114.351	571,755	500,000	500,000					6.993	6.993	FA	14,561	34,965	09/02/2009	08/01/2029
702541 GQ 0	PASCO CNTY FLA WTR & SWR REV			1	1FE	500,000	112.866	564,330	500,000	500,000					6.160	6.160	AO	7,679	30,800	09/03/2009	10/01/2019
70338J AB 0	PATRIOTS ENERGY GROUP S C GAS			1	1FE	541,035	108.447	542,235	500,000	527,970		(4,246)			7.409	6.847	JD	3,045	37,045	12/02/2010	06/01/2030
704612 DC 1	PEACE RIVER/MANASOTA FL REGL WTR REV			1	1FE	365,700	113.693	392,241	345,000	362,408		(2,231)			6.402	6.040	AO	5,507	54,097	09/13/2013	10/01/2040
704612 DC 1	PEACE RIVER/MANASOTA FL REGL WTR REV			1	1FE	542,745	113.693	568,465	500,000	536,319		(4,645)			6.402	5.898	AO	7,981		12/20/2013	10/01/2040
729212 MS 6	PLUM BORO PA SCH DIST GO			1	1FE	402,500	108.333	433,332	400,000	401,892		(104)			6.445	6.405	MS	7,557	25,780	03/01/2010	03/15/2035
744499 AP 9	PUBLIC SVC CO NEW MEXICO SENIOR NT				2FE	594,300	112.031	560,155	500,000	528,814		(15,717)			7.950	6.689	MN	5,010	39,750	11/09/2011	05/15/2018
744533 BL 3	PUBLIC SERVICE CO OKLA SENIOR NT SER I				2FE	248,115	105.902	264,755	250,000	249,162		209			4.400	4.433	FA	4,581	11,000	01/13/2011	02/01/2021
76222R HT 2	RHODE ISLAND ST & PROVIDENCE GO			1	1FE	303,000	113.284	339,852	300,000	302,105		(158)			6.098	6.038	AO	4,561	18,294	05/13/2010	04/01/2030
786005 PN 2	SACRAMENTO CALIF MUN UTIL DIST REV				1FE	506,570	121.820	609,100	500,000	505,103		(263)			6.156	6.076	MN	3,879	30,780	07/29/2010	05/15/2036
79765R SU 4	SAN FRANCISCO CALIF CITY & CNTY REV				1FE	500,000	113.929	569,645	500,000	500,000					5.500	5.500	MN	4,521	27,500	06/17/2010	11/01/2025
799017 GA 0	SAN MATEO CALIF UN HIGH SCH DIST GO			1	1FE	500,000	115.858	579,290	500,000	500,000					6.733	6.733	MS	11,160	33,665	02/17/2010	09/01/2034
800618 AF 7	SANFORD N C ENTERPRISE SYS REV			1	1FE	519,555	111.614	558,070	500,000	513,175		(2,035)			6.668	6.417	JD	2,740	33,340	01/20/2011	06/01/2030
802385 LF 9	SANTA MONICA CALIF CMNTY COLLEGE GO			1	1FE	506,080	115.718	578,590	500,000	504,191		(589)			6.763	6.682	FA	14,082	33,815	02/10/2010	08/01/2034
812643 GE 8	SEATTLE WASH MUN LT PWR REV TAXB IMPT				1FE	400,000	120.733	482,932	400,000	400,000					5.750	5.750	FA	9,578	23,000	02/08/2011	02/01/2027
837227 H8 3	SOUTH CENT CONN REGL WTR AUTH REV				1FE	504,500	116.256	581,280	500,000	503,118		(237)			6.243	6.187	FA	12,999	62,430	03/19/2010	08/01/2030
837227 H8 3	SOUTH CENT CONN REGL WTR AUTH REV				1FE	500,000	116.256	581,280	500,000	500,000					6.243	6.243	FA	12,999		03/24/2010	08/01/2030
906347 TH 2	UNION CNTY N J IMPT AUTH REV			1	1FE	303,843	113.039	339,117	300,000	302,806		(213)			6.400	6.319	JD	1,578	19,200	02/01/2011	12/01/2030
91412F 7X 9	UNIVERSITY CALIF REV TXBL SER R			1	1FE	504,000	111.722	558,610	500,000	502,522		(478)			6.270	6.220	MN	3,951	31,350	01/26/2010	05/15/2031
914716 VF 9	UNIVERSITY N C CHARLOTTE REV SER 2009 B			1	1FE	501,730	112.110	560,550	500,000	501,176		(91)			6.047	6.026	AO	7,538	30,235	12/03/2009	04/01/2029
958792 CD 3	WESTERN NASSAU CNTY N Y WTR AUTH REV				1FE	407,320	114.387	451,829	395,000	402,260		(880)			6.007	5.825	AO	5,916	23,728	04/23/2010	04/01/2025
2599999. U.S. Special Revenue & Assessment Obligations - Issuer Obligations						40,750,454	XXX	44,505,271	39,812,185	40,451,273	0	(102,596)	0	0	XXX	XXX	XXX	708,739	2,403,318	XXX	XXX
3199999. Total - U.S. Special Revenue & Special Assessment Obligations						40,750,454	XXX	44,505,271	39,812,185	40,451,273	0	(102,596)	0	0	XXX	XXX	XXX	708,739	2,403,318	XXX	XXX

Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations

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001055 AF 9	AFLAC INC				1FE	511,450	123.763	596,538	482,000	507,155		(1,052)			6.450	6.079	FA	11,754	31,089	12/29/2011	08/15/2040
00205G AC 1	APT PIPELINES LTD			1	1FE	746,715	90.449	678,368	750,000	746,859		144			5.000	5.022	MS	10,171	18,750	03/16/2015	03/23/2035
00287Y AL 3	ABBVIE INC				2FE	479,425	97.114	485,570	500,000	484,814		2,939			2.900	3.024	MN	2,185	14,500	03/12/2014	11/06/2022
00287Y AR 0	ABBVIE INC			1	2FE	496,545	97.906	489,530	500,000	496,666		121			4.500	4.531	MN	2,897	22,500	05/05/2015	05/14/2035
00287Y AR 0	ABBVIE INC			1	2FE	497,500	97.906	489,530	500,000	497,588		88			4.500	4.523	MN	2,897		05/06/2015	05/14/2035
008916 AQ 1	AGRIUM INC			1	2FE	1,005,690	86.090	860,900	1,000,000	1,005,440		(250)			4.125	4.102	MS	12,092	22,115	03/24/2015	03/15/2035
009158 AR 7	AIR PRODUCTS & CHEMICALS INC				1FE	492,360	100.666	503,330	500,000	494,694		1,273			3.000	3.047	MN	2,384	15,000	03/13/2014	11/03/2021
011842 SH 5	ALASKA ST INTL ARPTS REV			1	1FE	407,276	110.005	440,020	400,000	405,257		(705)			6.284	6.172	AO	6,267	25,136	09/16/2010	10/01/2035
012873 AK 1	ALBERTA ENERGY CO LTD YANKEE NT				2FE	590,205	92.285	461,425	500,000	571,830		(5,011)			7.375	6.248	MN	6,062	36,875	05/01/2012	11/01/2031
013716 AW 5	RIO TINTO ALCAN				1FE	604,172	104.235	546,191	524,000	597,825		(4,009)			5.750	4.987	JD	2,476	30,130	06/25/2014	06/01/2035
017175 AB 6	ALLEGHANY CORP SENIOR NT				2FE	540,750	110.355	551,775	500,000	518,920		(5,821)			5.625	5.201	MS	8,245	56,250	04/19/2012	09/15/2020
017175 AB 6	ALLEGHANY CORP SENIOR NT				2FE	544,000	110.355	551,775	500,000	521,476		(6,286)			5.625	5.170	MS	8,245		06/20/2012	09/15/2020
017175 AC 4	ALLEGHANY CORP SENIOR BD				2FE	249,745	107.185	267,963	250,000	249,791		36			4.950	4.955	JD	136	12,375	06/26/2012	09/15/2020
01877Z AD 2	ALLIANCE PIPELINE L P FGN SR BD SEDOL 29				2FE	345,885	78.535	242,824	309,192	331,194		(3,834)			5.546	4.958	JD	235	13,477	01/25/2012	12/31/2023
01959E AA 6	ALLIED WORLD ASSURANCE CO HLDGS SENIOR N				2FE	578,685	103.357	516,785	500,000	500,000		(6,557)			7.500	6.480	FA	15,616	37,500	04/18/2012	08/01/2016
020002 AQ 4	ALLSTATE CORP				1FE	572,460	112.844	564,220	500,000	567,093		(4,026)			5.350	4.673	JD	2,199	26,750	09/12/2014	06/01/2033
02153L AA 2	ALTERRA FINANCE LLC SENIOR BD DTD 09/27/				2FE	537,550	112.468	562,340	500,000	518,328		(5,364)			6.250	5.813	MS	7,877	31,250	06/26/2012	09/30/2020
023135 AP 1	AMAZON.COM INC			1	1FE	540,290	105.466	527,330	500,000	538,425		(1,865)			4.800	4.442	JD	1,710	48,000	03/13/2015	12/05/2034
023135 AP 1	AMAZON.COM INC			1	1FE	556,800	105.466	527,330	500,000	554,170		(2,630)			4.800	4.310	JD	1,710		03/24/2015	12/05/2034
026351 AZ 9	AMERICAN GENERAL CORP SENIOR NT				2FE	585,365	118.824	594,120	500,000	573,170		(6,097)			6.625	5.659	FA	12,524	33,125	01/07/2014	02/15/2029
02687Q DG 0	AMERICAN INTL GROUP MED TERM NOTES				2FE	295,875	107.914	323,742	300,000	299,427		458			5.850	5.932	JJ	8,078	17,550	04/01/2008	01/16/2018
02765U DX 9	AMERICAN MUN PWR OHIO INC REV				1FE	887,920	125.066	1,100,581	880,000	885,552		(466)			6.849	6.788	FA	22,787	60,271	12/06/2010	02/15/2028
03073E AM 7	AMERISOURCEBERGEN CORP			1	1FE	502,630	97.475	487,375	500,000	502,387		(244)			3.250	3.233	MS	5,387	8,622	03/10/2015	03/01/2025
035229 DA 8	ANHEUSER BUSCH COS INC				1FE	597,390	109.407	547,035	500,000	591,206		(4,638)			5.750	4.813	AO	7,168	28,750	09/30/2014	04/01/2036
037411 AW 5	APACHE CORP SENIOR NT			1	2FE	1,003,710	84.572	845,720	1,000,000	1,003,341		(143)			5.100	5.081	MS	16,907	51,000	06/25/2013	09/01/2040
037411 AY 1	APACHE CORP SR UNSECURED BND			1	2FE	521,070	85.555	427,775	500,000	519,251		(753)			5.250	5.038	FA	10,932	26,250	08/05/2013	02/01/2042
038222 AG 0	APPLIED MATERIALS INC SENIOR NT				1FE	586,580	108.446	542,230	500,000	578,029		(3,207)			5.850	4.987	JD	1,282	73,125	05/17/2013	06/15/2041
038222 AG 0	APPLIED MATERIALS INC SENIOR NT				1FE	802,500	108.446	813,345	750,000	797,801		(1,944)			5.850	5.467	JD	1,923		08/12/2013	06/15/2041
038222 AK 1	APPLIED MATERIALS INC			1	1FE	501,495	102.530	512,650	500,000	501,469		(26)			5.100	5.085	AO	6,358		09/21/2015	10/01/2035
03871L AU 7	ARAPAHOE CNTY COLO WTR & WASTEWTR			1	1FE	1,136,620	111.861	1,118,610	1,000,000	1,115,685		(17,615)			6.480	5.701	JD	5,326	64,800	06/05/2014	12/01/2039
039483 AU 6	ARCHER DANIELS MIDLAND CO				1FE	590,845	113.538	567,690	500,000	584,789		(4,542)			5.375	4.549	MS	7,878	26,875	09/09/2014	09/15/2035
04048R DS 2	ARIZONA STATE UNIV				1FE	500,000	122.359	611,795	500,000	500,000					6.204	6.204	JJ	15,552	31,020	03/30/2010	07/01/2030
040555 CH 5	ARIZONA PUBLIC SERVICE CO				1FE	592,720	115.163	575,815	500,000	586,152		(4,636)			5.500	4.640	MS	9,116	54,120	08/05/2014	09/01/2035
040555 CH 5	ARIZONA PUBLIC SERVICE CO				1FE	574,150	115.163	557,389	484,000	568,140		(4,507)			5.500	4.636	MS	8,825		09/10/2014	09/01/2035
04248N AA 1	ARMY HAWAII FAMILY HSG				1FE	447,120	109.130	436,520	400,000	445,662		(1,346)			5.524	4.942	JD	969	22,096	12/03/2014	06/15/2050
042735 AL 4	ARROW ELECTRONICS INC				2FE	197,360	108.378	216,756	200,000	199,827		147			6.875	6.967	JD	1,130	48,125	04/07/1999	06/01/2018
042735 AL 4	ARROW ELECTRONICS INC				2FE	94,750	108.378	108,378	100,000	99,588		292			6.875	7.256	JD	565		07/28/1999	06/01/2018
042735 AL 4	ARROW ELECTRONICS INC				2FE	161,884	108.378	216,756	200,000	195,434		2,382			6.875	8.494	JD	1,130		12/13/2001	06/01/2018
042735 AL 4	ARROW ELECTRONICS INC				2FE	200,000	108.378	216,756	200,000	200,000					6.875	6.875	JD	1,130		06/03/2003	06/01/2018
04273W AB 7	ARROW ELECTRONICS INC SENIOR BD				2FE	504,500	105.178	525,890	500,000	502,291		(500)			5.125	5.079	MS	8,495	25,625	08/17/2011	03/01/2021
04621X AF 5	ASSURANT INC SENIOR NT				2FE	501,860	100.026	500,130	500,000	501,292		(207)			4.000	3.985	MS	5,863	20,000	04/04/2013	03/15/2023
046265 AF 1	ASTORIA FINANCIAL CORP SENIOR NT			1	2FE	505,000	103.389	516,945	500,000	500,521		(1,250)			5.000	4.950	JD	822	25,000	06/20/2012	06/19/2017
046353 AB 4	ASTRAZENECA PLC FGN SR NT				1FE	564,175	107.154	535,770	500,000	501,070		(12,835)			5.900	5.229	MS	8,648	29,500	02/10/2011	09/15/2017

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
048677 AB 4	ATLANTIC MARINE CORPS CMNTYS LLC BOND SE				1FE	1,038,817	101.740	991,735	974,774	1,034,073		(1,786)			5.343	5.014	JD	4,281	52,308	05/08/2013	12/01/2050
048825 BA 0	ATLANTIC RICHFIELD CO DEB				1FE	577,500	121.891	609,455	500,000	543,447		(7,045)			8.250	7.143	FA	17,178	41,250	08/27/2010	02/01/2022
052396 5W 4	AUSTIN TEX TXBL				1FE	501,170	103.792	518,960	500,000	501,059		(84)			3.795	3.786	MS	6,290	18,975	09/12/2014	09/01/2029
052396 5X 2	AUSTIN TEX TXBL			1	1FE	500,000	102.312	511,560	500,000	500,000					4.024	4.024	MS	6,670	20,120	09/10/2014	09/01/2034
052451 AQ 4	AUSTIN TEX RENT CAR SPL FAC REV			1	1FE	505,145	103.898	519,490	500,000	504,609		(184)			5.750	5.691	MN	3,623	28,750	02/01/2013	11/15/2042
052451 AR 2	AUSTIN TEX RENT CAR SPL FAC REV			1	1FE	502,500	106.341	531,705	500,000	502,170		(203)			5.750	5.721	MN	3,623	57,500	08/01/2013	11/15/2042
052451 AR 2	AUSTIN TEX RENT CAR SPL FAC REV			1	1FE	547,690	106.341	531,705	500,000	543,478		(4,064)			5.750	5.249	MN	3,623		12/10/2014	11/15/2042
055450 AG 5	BHP FINANCE LTD				1FE	199,500	101.260	202,520	200,000	200,000		2			7.250	7.268	MS	4,807	21,750	02/06/1998	03/01/2016
055450 AG 5	BHP FINANCE LTD				1FE	101,800	101.260	101,260	100,000	100,000		(9)			7.250	7.122	MS	2,403		04/23/1998	03/01/2016
05569A AB 5	BP AMI LEASING INC NOTE SER 144A				1FE	500,855	110.912	554,560	500,000	500,221		(95)			5.523	5.514	MN	4,010	27,615	05/20/2009	11/08/2019
05620P GX 5	BABYLON N Y TXBL IMPT			1	1FE	349,125	101.383	354,841	350,000	349,161		36			4.000	4.010	JJ	7,019		07/02/2015	07/01/2028
05620P GY 3	BABYLON N Y TXBL IMPT			1	1FE	558,600	100.515	562,884	560,000	558,654		54			4.150	4.160	JJ	11,652		07/02/2015	07/01/2029
057224 AZ 0	BAKER HUGHES INC				1FE	676,860	99.715	578,347	580,000	671,694		(3,874)			5.125	4.392	MS	8,714	29,725	09/03/2014	09/15/2040
067383 AA 7	BARD C R INC NOTE				1FE	261,250	127.522	318,805	250,000	256,621		(703)			6.700	6.411	JD	1,377	16,750	06/10/2009	12/01/2026
06849R AK 8	BARRICK NORTH AMER FINANCE LLC SENIOR BD				2FE	499,580	72.219	361,095	500,000	499,614		15			5.750	5.755	MN	4,726	28,750	09/26/2013	05/01/2043
07284R AA 0	BAYLOR COLLEGE MEDICINE DEB				1FE	522,500	102.533	512,665	500,000	520,227		(682)			5.259	5.033	MN	3,314	65,738	09/27/2012	11/15/2046
07284R AA 0	BAYLOR COLLEGE MEDICINE DEB				1FE	760,110	102.533	768,998	750,000	759,294		(316)			5.259	5.189	MN	4,971		06/10/2013	11/15/2046
077340 EY 9	BEL AIRE KANS PUB BLDG COMMN REV			1	1FE	177,990	107.663	183,027	170,000	175,705		(948)			6.824	6.518	MN	1,907		09/14/2010	05/01/2035
084423 AS 1	BERKLEY W R CORP SENIOR NT				2FE	501,250	105.112	525,560	500,000	500,718		(139)			4.625	4.613	MS	6,779	23,125	03/16/2012	03/15/2022
088365 EM 9	BEXAR CNTY TEX HOSP DIST			1	1FE	497,054	108.723	516,434	475,000	493,666		(2,727)			5.413	5.173	FA	9,721	25,712	04/07/2014	02/15/2040
09256B AE 7	BLACKSTONE HOLDINGS FINANCE LLC SENIOR B				1FE	1,178,500	118.364	1,183,640	1,000,000	1,160,969		(6,375)			6.250	5.303	FA	23,630	62,500	04/23/2013	08/15/2042
096630 AC 2	BOARDWALK PIPELINES LP SENIOR BD			1	2FE	500,680	84.275	421,375	500,000	500,465		(68)			3.380	3.375	FA	7,038	16,875	11/05/2012	02/01/2023
097023 AM 7	BOEING COMPANY				1FE	110,805	131.247	131,247	100,000	104,502		(515)			7.250	6.543	JD	318	21,750	10/16/2003	06/15/2025
097023 AM 7	BOEING COMPANY				1FE	35,474	131.247	42,043	32,034	33,467		(164)			7.250	6.547	JD	102		10/16/2003	06/15/2025
097023 AM 7	BOEING COMPANY				1FE	110,320	131.247	131,247	100,000	104,300		(491)			7.250	6.572	JD	318		10/17/2003	06/15/2025
097023 AM 7	BOEING COMPANY				1FE	69,502	131.247	82,686	63,000	65,709		(310)			7.250	6.572	JD	200		10/17/2003	06/15/2025
099724 AD 8	BORG WARNER AUTOMOTIVE INC				2FE	93,250	117.750	117,750	100,000	98,969		375			8.000	8.579	AO	1,995	8,000	10/16/2000	10/01/2019
099743 GV 2	BORGER TEX TXBL				1FE	497,500	100.939	504,695	500,000	497,783		179			4.000	4.020	FA	8,329	20,000	06/09/2014	08/01/2029
111320 AJ 6	BROADCOM CORP			1	1FE	767,625	100.428	753,210	750,000	766,311		(928)			4.500	4.397	FA	14,055	33,938	08/13/2014	08/01/2034
116663 AC 9	BRUCE MANSFIELD UNIT 1 2 BOND SER 2007-1				2FE	411,674	100.096	375,746	375,385	396,554		(4,171)			6.850	6.246	JD	2,113	26,777	04/20/2012	01/25/2022
118230 AJ 0	BUCKEYE PARTNERS LP BOND			1	2FE	777,600	97.104	728,280	750,000	766,388		(3,450)			4.888	4.715	FA	15,267	36,563	10/16/2012	02/01/2021
121899 CD 8	BURLINGTON NORTHERN RAILROAD CO MTG SR K				1FE	95,875	112.593	112,593	100,000	99,357		159			6.550	6.832	JJ	3,284	6,550	09/03/1993	01/01/2020
12189P AH 5	BURLINGTON NORTHERN SANTA FE BOND				1FE	246,522	108.596	230,584	212,332	212,332					7.908	6.811	JJ	7,775	16,822	02/04/2009	01/15/2020
12200B AA 6	BURLINGTON NORTHERN SANTA FE 04-1 TRUST				1FE	253,721	104.631	239,979	229,358	234,013		(2,437)			4.575	4.136	JJ	4,858	11,476	12/22/2010	01/15/2021
12527G AD 5	CF INDUSTRIES INC SENIOR BD				2FE	643,845	82.087	533,566	650,000	644,393		212			4.950	4.997	JD	2,645	32,175	06/21/2013	06/01/2043
12527G AF 0	CF INDUSTRIES INC				2FE	567,500	88.977	444,885	500,000	564,063		(3,438)			5.150	4.537	MS	7,549	33,475	02/03/2015	03/15/2034
12527G AF 0	CF INDUSTRIES INC				2FE	334,221	88.977	266,931	300,000	332,637		(1,584)			5.150	4.623	MS	4,529		03/24/2015	03/15/2034
125509 AG 4	CIGNA CORPORATION				2FE	99,233	124.112	124,112	100,000	99,835		26			8.300	8.364	JJ	3,843	8,300	01/11/1993	01/15/2023
125509 AH 2	CIGNA CORPORATION NOTES				2FE	197,000	120.506	241,012	200,000	199,357		103			7.650	7.766	MS	5,072	15,300	04/07/1993	03/01/2023
126117 AE 0	CNA FINANCIAL CORP DEBS				2FE	199,366	118.825	237,650	200,000	199,846		22			7.250	7.273	MN	1,827	76,125	11/17/1993	11/15/2023
126117 AE 0	CNA FINANCIAL CORP DEBS				2FE	99,000	118.825	118,825	100,000	99,756		34			7.250	7.323	MN	914		12/02/1993	11/15/2023
126117 AE 0	CNA FINANCIAL CORP DEBS				2FE	148,319	118.825	178,238	150,000	149,628		60			7.250	7.332	MN	1,371		02/18/1994	11/15/2023
126117 AE 0	CNA FINANCIAL CORP DEBS				2FE	200,000	118.825	237,650	200,000	200,000					7.250	7.250	MN	1,827		03/06/1998	11/15/2023

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
126117 AE 0	CNA FINANCIAL CORP DEBS				2FE	200,634	118.825	237,650	200,000	200,160		(26)			7.250	7.227	MN	1,827		09/08/1998	11/15/2023
126117 AE 0	CNA FINANCIAL CORP DEBS				2FE	200,000	118.825	237,650	200,000	200,000					7.250	7.250	MN	1,827		03/23/1999	11/15/2023
126117 AH 3	CNA FINANCIAL				2FE	198,320	108.834	217,668	200,000	199,906		88			6.950	7.009	JJ	6,436	69,500	02/06/1998	01/15/2018
126117 AH 3	CNA FINANCIAL				2FE	197,900	108.834	217,668	200,000	199,882		111			6.950	7.024	JJ	6,436		02/13/1998	01/15/2018
126117 AH 3	CNA FINANCIAL				2FE	98,227	108.834	108,834	100,000	99,901		93			6.950	7.075	JJ	3,218		05/04/1998	01/15/2018
126117 AH 3	CNA FINANCIAL				2FE	198,000	108.834	217,668	200,000	199,887		105			6.950	7.020	JJ	6,436		09/03/1998	01/15/2018
126117 AH 3	CNA FINANCIAL				2FE	268,074	108.834	326,502	300,000	297,672		1,995			6.950	7.778	JJ	9,654		03/28/2001	01/15/2018
12626P AL 7	CRH AMERICA INC SENIOR BD				2FE	264,780	112.453	281,133	250,000	257,801		(1,642)			5.750	5.429	JJ	6,656	14,375	09/01/2011	01/15/2021
126408 AM 5	CSX CORPORATION DEB				2FE	99,940	126.532	126,532	100,000	99,989		2			8.625	8.630	MN	1,087	8,625	05/29/1992	05/15/2022
126650 CL 2	CVS HEALTH CORP			1	2FE	500,000	102.430	512,150	500,000	500,000					3.880	3.880	JJ	8,717		07/14/2015	07/20/2025
126650 CM 0	CVS HEALTH CORP			1	2FE	500,000	103.785	518,925	500,000	500,000					4.880	4.880	JJ	10,963		07/14/2015	07/20/2035
12665U AA 2	CVS PASS-THROUGH TRUST			1	2FE	498,058	100.705	501,151	497,643	498,049		(9)			4.704	4.700	JJ	11,159		10/07/2015	01/10/2036
136380 AB 8	CANADIAN NATL RY CO FING PASS THRU TRS				1FE	180,645	100.007	194,779	194,765	194,765		736			7.195	7.757	AU	13,937	13,893	12/30/1999	01/02/2016
136385 AG 6	CANADIAN NATIONAL RESOURCES LTD FGN SR B				2FE	578,590	88.031	440,155	500,000	567,987		(3,742)			5.850	5.055	FA	12,181	29,250	03/25/2013	02/01/2035
136385 AL 5	CANADIAN NATURAL RESOURCES LTD BOND				2FE	583,895	89.685	448,425	500,000	574,865		(3,496)			6.250	5.352	MS	9,161	62,500	06/10/2013	03/15/2038
136385 AL 5	CANADIAN NATURAL RESOURCES LTD BOND				2FE	581,250	89.685	448,425	500,000	572,504		(3,385)			6.250	5.376	MS	9,161		06/14/2013	03/15/2038
13645R AE 4	CANADIAN PACIFIC RAILWAY CO				2FE	577,445	109.247	546,235	500,000	575,167		(2,278)			5.750	4.979	MS	8,428	14,375	07/24/2015	03/15/2033
13645R AV 6	CANADIAN PACIFIC RAILWAY CO			1	2FE	509,205	98.800	494,000	500,000	509,044		(161)			4.800	4.713	MS	7,036		09/18/2015	09/15/2035
14043Z AA 0	CAPITAL POWER L P FGN MED TERM NT		C		2FE	390,211	102.651	390,074	380,000	384,741		(1,459)			5.276	5.138	MN	2,472	15,837	04/04/2012	11/16/2020
141781 AX 2	CARGILL INC				1FE	483,750	107.402	537,010	500,000	498,480		1,575			6.000	6.202	MN	2,795	30,000	05/05/2009	11/27/2017
14309U AA 0	CARLYLE HOLDINGS FINANCE SENIOR BD SER 1				1FE	505,000	102.050	510,250	500,000	503,333		(556)			3.875	3.837	FA	8,068	19,375	01/15/2013	02/01/2023
145352 AY 6	CARROLLTON GA REDEV AUTH REV				1FE	500,000	107.739	538,695	500,000	500,000					5.124	5.124	AO	6,387	25,625	08/11/2010	04/01/2025
14912L 5X 5	CATERPILLAR FINANCIAL SVCS CORP				1FE	513,065	104.486	522,430	500,000	510,071		(1,633)			3.750	3.655	MN	1,901	18,750	03/07/2014	11/24/2023
150461 N5 6	CEDAR PARK TEX TXBL REF			1	1FE	1,000,000	100.000	1,000,000	1,000,000	1,000,000					4.000	4.000	FA	15,123	13,222	03/26/2015	08/15/2033
151020 AH 7	CELGENE CORP				2FE	510,000	99.496	497,480	500,000	508,333		(1,667)			3.250	3.186	FA	6,144	16,250	01/05/2015	08/15/2022
172062 AE 1	CINCINNATI FINL CORP				1FE	205,214	113.025	226,050	200,000	203,222		(180)			6.125	5.969	MN	2,014	27,563	12/23/2004	11/01/2034
172062 AE 1	CINCINNATI FINL CORP				1FE	266,263	113.025	282,563	250,000	263,294		(774)			6.125	5.751	MN	2,517		03/05/2012	11/01/2034
172070 CQ 5	DUKE ENERGY OHIO				2FE	388,045	108.664	380,324	350,000	386,553		(1,492)			5.380	4.853	JD	825	18,813	05/15/2015	06/15/2033
17248R AJ 5	CINGULAR WIRELESS				2FE	276,750	122.610	367,830	300,000	287,822		830			7.125	7.724	JD	937	21,375	09/18/2002	12/15/2031
17252M AG 5	CINTAS CORP NO 2				1FE	577,150	119.827	599,135	500,000	570,109		(3,674)			6.150	5.328	FA	11,626	30,750	02/14/2014	08/15/2036
17858P AA 9	CITY OF HOPE BOND SER S				1FE	1,024,250	113.492	1,134,920	1,000,000	1,022,160		(836)			5.623	5.490	MN	7,087	56,230	07/26/2013	11/15/2043
180848 FR 9	CLARK CNTY NEV GO TXBL SER A				1FE	413,276	120.890	483,560	400,000	409,083		(699)			6.554	6.343	JJ	13,144	26,216	01/19/2010	07/01/2030
181059 QF 6	CLARK CNTY NEV SCH DIST				1FE	452,400	113.605	454,420	400,000	443,182		(5,822)			5.510	4.872	JD	966	22,040	06/18/2014	06/15/2024
189054 AT 6	CLOROX COMPANY			1	2FE	485,000	98.949	494,745	500,000	488,929		2,143			3.050	3.144	MS	4,471	15,250	03/10/2014	09/15/2022
195869 AL 6	COLONIAL PIPELINE CO				1FE	1,063,548	113.790	1,024,110	900,000	1,059,005		(4,543)			6.380	5.399	FA	23,912	43,031	06/08/2015	08/01/2037
195869 AL 6	COLONIAL PIPELINE CO				1FE	531,540	113.790	512,055	450,000	529,275		(2,265)			6.380	5.401	FA	11,956		06/17/2015	08/01/2037
198280 AE 9	COLUMBIA PIPELINE GROUP INC			1	2FE	506,845	92.408	462,040	500,000	506,338		(507)			4.500	4.439	JD	1,849	11,813	05/19/2015	06/01/2025
20030N AF 8	COMCAST CORP				1FE	534,435	117.020	527,760	451,000	522,742		(3,792)			5.650	4.768	JD	1,117	25,482	12/28/2012	06/15/2035
20030N BH 3	COMCAST CORP SENIOR BD				1FE	500,000	99.459	497,295	500,000	500,000					4.250	4.250	JJ	9,839	21,250	01/14/2013	01/15/2033
205363 AL 8	COMPUTER SCIENCES CORP SENIOR NT				2FE	547,450	108.346	541,730	500,000	509,885		(7,908)			6.500	5.937	MS	9,527	81,250	04/12/2011	03/15/2018
205363 AL 8	COMPUTER SCIENCES CORP SENIOR NT				2FE	555,355	108.346	541,730	500,000	512,301		(9,226)			6.500	5.852	MS	9,527		05/20/2011	03/15/2018
205363 AL 8	COMPUTER SCIENCES CORP SENIOR NT				2FE	273,595	108.346	270,865	250,000	256,554		(3,933)			6.500	5.939	MS	4,764		09/02/2011	03/15/2018

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
205887 AR 3	CONAGRA FOOD INC				2FE	760,256	119.890	839,230	700,000	742,682		(3,766)			7.000	6.445	AO	12,216	49,000	05/09/2011	10/01/2028
20772G 5P 9	CONNECTICUT STATE TXB BABS			1	1FE	383,194	110.625	387,188	350,000	375,575		(4,853)			5.027	4.592	AO	4,387	17,595	04/14/2014	04/01/2024
20772J AA 0	CONNECTICUT ST QSCB TXBL				1FE	572,000	115.773	578,865	500,000	563,857		(5,143)			5.295	4.628	AO	6,601	79,425	06/20/2014	10/01/2029
20772J AA 0	CONNECTICUT ST QSCB TXBL				1FE	1,150,000	115.773	1,157,730	1,000,000	1,133,036		(10,714)			5.295	4.604	AO	13,201		06/25/2014	10/01/2029
207758 KH 5	CONNECTICUT ST SPL TAX OBLIG REV				1FE	537,540	117.695	588,475	500,000	531,492		(2,503)			5.740	5.339	JD	2,359	28,700	08/06/2013	12/01/2029
208251 AE 8	CONOCO INC SENIOR NT				1FE	518,270	113.079	565,395	500,000	511,699		(962)			6.950	6.705	AO	7,331	34,750	03/06/2009	04/15/2029
209111 EH 2	CONSOLIDATED EDISON CO OF N Y INC				1FE	793,800	110.948	748,899	675,000	786,375		(5,940)			5.300	4.507	MS	11,860	35,775	10/01/2014	03/01/2035
209111 EJ 8	CONSOLIDATED EDISON CO N Y INC				1FE	585,000	109.739	548,695	500,000	582,018		(2,982)			5.250	4.487	JJ	13,161	13,125	05/04/2015	07/01/2035
210295 DD 0	CONSOLIDATED WYO MUNICIPALTIES REV			1	1FE	422,000	112.938	451,752	400,000	415,714		(2,237)			6.854	6.497	JD	2,253	27,416	08/19/2010	06/01/2035
210795 PZ 7	CONTINENTAL AIRLINES INC BOND SER 2012-4				1FE	436,284	103.658	454,516	438,477	437,032		205			4.150	4.171	AO	4,038	18,963	04/10/2012	04/11/2024
21079U AA 3	CONTINENTAL AIRLINES INC NOTE SER 2009-2				1FE	409,796	112.927	406,831	360,260	374,295		(10,343)			7.250	6.374	MN	3,649	27,595	06/12/2012	05/10/2018
21079V AA 1	CONTINENTAL AIRLINES INC BOND SER 2010-1				1FE	374,433	105.270	404,273	384,034	379,198		1,230			4.750	4.872	JJ	8,596	19,345	09/16/2011	01/12/2021
219350 AX 3	CORNING INC				2FE	519,885	94.908	474,540	500,000	518,379		(904)			4.700	4.520	MS	6,889	49,585	05/20/2014	03/15/2037
219350 AX 3	CORNING INC				2FE	586,080	94.908	526,739	555,000	583,961		(1,413)			4.700	4.451	MS	7,647		07/01/2014	03/15/2037
224044 BY 2	COX COMMUNICATIONS INC SENIOR BD SER 144				2FE	572,376	76.466	458,796	600,000	574,925		987			4.700	4.927	JD	1,236	28,200	06/12/2013	12/15/2042
224044 CF 2	COX COMMUNICATIONS INC			1	2FE	512,605	84.011	420,055	500,000	512,163		(442)			4.800	4.682	FA	9,995	15,533	05/05/2015	02/01/2035
22404Q AF 5	COX COMMUNICATIONS I				2FE	162,050	107.599	188,298	175,000	173,920		863			6.850	7.397	JJ	5,550	11,988	04/15/2002	01/15/2018
224050 AE 4	COX ENTERPRISES INC				2FE	187,840	117.315	234,630	200,000	194,933		486			7.350	7.826	JJ	6,806	14,750	06/28/2001	07/15/2027
22546Q AC 1	CREDIT SUISS NY				1FE	575,670	110.634	553,170	500,000	553,953		(16,987)			5.300	4.603	FA	10,164	26,500	02/21/2014	08/13/2019
231021 AJ 5	CUMMINS ENGINE INC				1FE	294,000	129.364	388,092	300,000	297,640		214			7.125	7.270	MS	7,086	21,375	01/29/1999	03/01/2028
23311R AE 6	DCP MIDSTREAM LLC SENIOR BD SER 144A				3FE	811,335	86.973	652,298	750,000	786,418		(7,667)			4.750	4.391	MS	8,979	35,625	10/16/2012	09/30/2021
238676 DM 9	DAVIE FLA WTR & SWR REV			1	1FE	515,500	116.759	583,795	500,000	509,503		(1,107)			6.062	5.880	AO	7,557	30,310	08/05/2010	10/01/2025
244199 AU 9	DEERE & COMPANY				1FE	194,852	128.232	256,464	200,000	199,068		177			8.500	8.725	JJ	8,151	17,000	05/05/1992	01/09/2022
24710X AV 0	DELMARVA PWR & LT CO NTS				2FE	75,380	106.648	84,252	79,000	78,759		241			6.810	7.137	AO	1,223	5,380	01/29/2002	01/09/2018
247358 AA 2	DELTA AIR LINES INC MED TERM NT SER 2012				1FE	398,159	106.016	414,648	391,119	394,639		(1,073)			4.750	4.666	MN	2,749	20,146	07/13/2012	05/07/2020
24736W AA 8	DELTA AIR LINES NOTE SER 2011-1 CL A				1FE	319,238	106.758	319,636	299,402	306,841		(3,532)			5.300	4.971	AO	3,348	17,498	04/12/2012	04/15/2019
24916P FP 7	DENVER COLO CITY & CNTY BRD WTR COMMRS			1	1FE	549,470	108.487	542,435	500,000	548,955		(515)			5.170	4.705	JD	1,133	12,925	10/23/2015	12/15/2040
249174 ML 4	DENVER COLO CITY & CNTY SCH DIST				1FE	328,068	83.723	334,892	400,000	338,725		7,992			1.390	1.695	JD	457	5,560	09/11/2014	12/01/2024
25179M AL 7	DEVON ENERGY CORP SENIOR BD			1	2FE	552,955	75.831	379,155	500,000	547,888		(1,961)			5.600	5.064	JJ	12,964	56,000	06/04/2013	07/15/2041
25179M AL 7	DEVON ENERGY CORP SENIOR BD			1	2FE	544,145	75.831	379,155	500,000	539,921		(1,635)			5.600	5.146	JJ	12,964		06/10/2013	07/15/2041
25243Y AH 2	DIAGEO CAPITAL PLC				1FE	594,190	118.488	592,440	500,000	591,835		(2,355)			5.880	4.948	MS	7,410	14,688	07/28/2015	09/30/2036
25271C AK 8	DIAMOND OFFSHORE DRILLING INC SENIOR NT				2FE	562,705	101.166	505,830	500,000	520,902		(8,958)			5.888	5.232	MN	4,839	29,375	05/19/2011	05/01/2019
25271C AM 4	DIAMOND OFFSHORE DRILLING INC			1	2FE	484,260	83.431	417,155	500,000	486,321		2,061			3.450	3.562	MN	2,836	17,250	02/23/2015	11/01/2023
254010 AA 9	DIGNITY HEALTH SENIOR DEB				1FE	398,528	100.181	400,724	400,000	399,048		152			3.125	3.137	MN	2,055	29,188	10/18/2012	11/01/2022
254010 AA 9	DIGNITY HEALTH SENIOR DEB				1FE	491,675	100.181	534,967	534,000	503,188		4,900			3.125	3.394	MN	2,743		10/09/2013	11/01/2022
25459H AX 3	DIRECTV HLDGS/DIRECTV FING INC			1	2FE	568,510	102.126	510,630	500,000	565,313		(2,740)			6.000	5.277	FA	11,342	30,000	11/24/2014	08/15/2040
257469 AJ 5	DOMINION RESOURCES INC				2FE	1,144,510	105.062	1,050,620	1,000,000	1,138,135		(6,375)			5.250	4.587	FA	21,863	26,250	04/23/2015	08/01/2033
25746U AV 1	DOMINION RESOURCES INC				2FE	582,530	113.453	567,265	500,000	579,634		(2,896)			5.950	5.107	JD	1,304	29,750	05/19/2015	06/15/2035
259561 PJ 1	DOUGLAS CNTY WASH PUB UTIL DIST				1FE	281,023	112.139	280,348	250,000	279,368		(1,241)			5.450	4.848	MS	4,517	13,625	09/22/2014	09/01/2040
259561 PT 9	DOUGLAS CNTY WASH PUB UTIL DIST REV				1FE	507,500	112.702	563,510	500,000	505,362		(395)			5.245	5.167	MS	8,694	26,225	08/24/2010	09/01/2030
260003 AF 5	DOVER CORP				1FE	581,535	112.151	560,755	500,000	576,099		(4,077)			5.375	4.621	AO	5,670	26,875	09/25/2014	10/15/2035
260543 BE 2	DOW CHEMICAL CORP				2FE	197,860	120.193	240,386	200,000	199,542		74			7.375	7.455	MS	4,890	25,813	03/03/1993	03/01/2023
260543 BE 2	DOW CHEMICAL CORP				2FE	149,250	120.193	180,290	150,000	149,840		26			7.375	7.412	MS	3,667		06/17/1993	03/01/2023

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
260543 BJ 1	DOW CHEMICAL CO				2FE	312,000	124.707	374,121	300,000	305,840		(480)			7.375	7.091	MN	3,637	22,125	03/20/2003	11/01/2029
263534 BR 9	E I DU PONT DE NEMOURS & CO				1FE	591,750	103.189	515,945	500,000	588,692		(3,058)			5.600	4.732	JD	1,227	28,000	05/08/2015	12/15/2036
263534 BW 8	DU PONT E I DE NEMOURS & CO SENIOR NT				1FE	731,798	109.842	823,815	750,000	745,488		1,724			5.750	5.893	MS	12,642	43,125	02/18/2009	03/15/2019
264399 DK 9	DUKE ENERGY CO SR NOTES				1FE	292,515	120.416	361,248	300,000	296,336		312			6.000	6.154	JD	1,479	73,980	10/17/2003	12/01/2028
264399 DK 9	DUKE ENERGY CO SR NOTES				1FE	426,938	120.416	521,401	433,000	429,155		337			6.000	6.085	JD	2,135		06/10/2009	12/01/2028
264399 DK 9	DUKE ENERGY CO SR NOTES				1FE	571,520	120.416	602,080	500,000	559,600		(5,109)			6.000	5.249	JD	2,466		09/17/2013	12/01/2028
26439R AC 0	DUKE CAPITAL CORP				2FE	177,848	109.405	218,810	200,000	197,293		1,477			6.750	7.591	JJ	6,251	13,500	11/08/2002	07/15/2018
26439X AH 6	DUKE ENERGY FIELD SVCS LLC NTS 144A				3FE	588,425	69.819	349,095	500,000	576,571		(3,845)			6.450	5.481	MN	5,125	32,250	12/13/2012	11/03/2036
266233 AB 1	DUQUESNE LIGHT HOLDINGS INC SENIOR BD				2FE	579,180	106.500	532,500	500,000	569,125		(3,771)			6.250	5.396	FA	11,815	31,250	05/22/2013	08/15/2035
26874Q AB 6	ENSCO INTERNATIONAL INC DEB				2FE	449,964	76.787	307,148	400,000	434,142		(3,331)			7.200	6.401	MN	3,630	28,800	04/08/2011	11/15/2027
26884A AE 3	ERP OPERATING				2FE	199,200	108.925	217,850	200,000	199,991		47			7.125	7.154	AO	3,006	14,250	04/22/1999	10/15/2017
26884T AE 2	ERAC USA FINANCE LLC SENIOR BD SER 144A				2FE	560,000	108.221	541,105	500,000	554,286		(2,143)			5.633	5.029	MS	8,257	70,313	05/22/2013	03/15/2042
26884T AE 2	ERAC USA FINANCE LLC SENIOR BD SER 144A				2FE	814,500	108.221	811,658	750,000	808,549		(2,304)			5.633	5.187	MS	12,385		06/24/2013	03/15/2042
270618 DX 6	EAST BATON ROUGE LA SEW COMMN			1	1FE	511,140	99.724	498,620	500,000	510,426		(714)			3.830	3.747	FA	7,975	11,916	03/26/2015	02/01/2029
271579 BT 0	EAST CHERRY CREEK VY WTR & SANTN REV			1	1FE	500,763	106.765	517,810	485,000	497,981		(1,718)			5.720	5.540	MN	3,496	27,742	08/07/2013	11/15/2035
278265 AD 5	EATON VANCE CORP SENIOR NT				1FE	475,000	101.900	509,500	500,000	481,481		2,778			3.625	3.816	JD	795	18,125	09/13/2013	06/15/2023
283734 TF 8	EL PASO TEX REF TXBL			1	1FE	553,310	108.896	544,480	500,000	550,348		(2,962)			5.177	4.678	FA	9,787	25,885	01/22/2015	08/15/2034
292505 AK 0	ENCANA CORP FGN SR BD			1	2FE	533,230	66.397	331,985	500,000	529,846		(1,231)			5.150	4.829	MN	3,245	25,750	04/19/2013	11/15/2041
29250R AT 3	ENBRIDGE ENERGY PARTNERS L P SENIOR BD			1	2FE	246,013	79.572	198,930	250,000	246,630		142			5.500	5.589	MS	4,031	41,250	09/13/2011	09/15/2040
29250R AT 3	ENBRIDGE ENERGY PARTNERS L P SENIOR BD			1	2FE	495,500	79.572	397,860	500,000	496,196		161			5.500	5.550	MS	8,062		09/13/2011	09/15/2040
29265A AS 5	ENERGEN CORP MED TERM NT				3FE	612,940	94.048	470,240	500,000	588,470		(7,529)			7.333	5.982	FA	13,862	35,625	10/02/2012	02/15/2028
29265N AS 7	ENERGEN CORP SENIOR BD			1	3FE	520,190	89.747	448,735	500,000	510,936		(2,524)			4.625	4.445	MS	7,666	23,125	05/07/2012	09/01/2021
29267H AA 7	ENDURANCE SPECIALTY HLDGS LTD SENIOR NT				2FE	735,708	116.719	769,178	659,000	723,227		(3,653)			7.000	6.270	JJ	21,359	46,130	08/01/2012	07/15/2034
29273R AF 6	ENERGY TRANSFER PARTNERS SENIOR NT				2FE	597,500	84.871	424,355	500,000	585,312		(4,432)			6.625	5.544	AO	6,988	33,125	04/24/2013	10/15/2036
29273R AP 4	ENERGY TRANSFER PARTNERS SENIOR NT			1	2FE	505,015	79.432	397,160	500,000	504,266		(173)			6.050	5.990	JD	2,486	30,250	09/22/2011	06/01/2041
29273R AR 0	ENERGY TRANSFER PARTNERS L P SENIOR BD			1	2FE	249,105	80.502	201,255	250,000	249,228		31			6.500	6.523	FA	6,767	16,250	01/17/2012	02/01/2042
29358Q AA 7	ENSCO PLC FGN SR NT				2FE	340,324	79.791	247,352	310,000	326,425		(3,791)			4.700	4.281	MS	4,271	14,570	05/03/2012	03/15/2021
29364L AL 6	ENTERGY GULF STATES INC BOND			1	1FE	500,000	100.937	504,685	500,000	500,000					6.200	6.200	JJ	15,542	31,000	07/22/2011	07/01/2033
29364W AT 5	ENTERGY LOUISIANA LLC			1	1FE	673,153	97.840	635,960	650,000	672,533		(620)			5.000	4.828	JJ	15,048	16,250	04/24/2015	07/15/2044
293791 AF 6	ENTERPRISE PRODUCTS OPERATING LP				2FE	601,000	108.781	543,905	500,000	598,525		(2,476)			6.875	5.720	MS	11,396	17,188	08/17/2015	03/01/2033
293791 AP 4	ENTERPRISE PRODUCTS OPERATING LP SENIOR				2FE	558,835	106.728	533,640	500,000	547,023		(2,674)			6.650	5.950	AO	7,014	33,250	08/11/2011	10/15/2034
29379V AG 8	ENTERPRISE PRODS OPERATING LLC SENIOR NT				2FE	814,506	94.958	664,706	700,000	802,674		(4,580)			6.125	5.264	AO	9,045	42,875	06/19/2013	10/15/2039
294429 AG 0	EQUIFAX INC SENIOR NT				2FE	569,855	113.371	566,855	500,000	557,747		(2,794)			7.000	6.142	JJ	17,548	35,000	09/20/2011	07/01/2037
29444G AJ 6	EQUITABLE COS INC DEBS				1FE	98,450	125.010	125,010	100,000	99,290		60			7.000	7.110	AO	1,745	7,000	12/21/2001	04/01/2028
29717P AD 9	ESSEX PORTFOLIO L P SENIOR NT			1	2FE	495,371	99.880	499,400	500,000	496,914		579			3.625	3.659	FA	6,853	18,125	05/01/2013	08/15/2022
29736R AA 8	ESTEE LAUDER COS INC				1FE	197,500	117.964	235,928	200,000	198,549		89			5.750	5.823	AO	2,426	11,500	04/16/2004	10/15/2033
29736R AB 6	ESTEE LAUDER COS INC				1FE	400,000	105.454	421,816	400,000	400,000					5.550	5.550	MN	2,798	22,200	05/14/2008	05/15/2017
29736R AC 4	ESTEE LAUDER CO INC SENIOR NT				1FE	627,627	120.840	670,662	555,000	619,996		(3,158)			6.000	5.306	MN	4,197	33,300	08/05/2013	05/15/2037
30161M AG 8	EXELON GENERATION CO LLC SENIOR BD				2FE	472,648	100.050	400,200	400,000	463,930		(2,906)			6.250	5.289	AO	6,233	25,000	01/24/2013	10/01/2039
30161M AN 3	EXELON GENERATION CO LLC SENIOR BD			1	2FE	805,238	94.789	710,918	750,000	800,141		(1,973)			5.600	5.216	JD	1,841	42,000	06/11/2013	06/15/2042
30239X AD 9	FBG FINANCE PTY LTD				1FE	591,360	112.206	561,030	500,000	585,650		(4,568)			5.887	4.978	JD	1,290	44,063	10/02/2014	06/15/2035
30239X AD 9	FBG FINANCE PTY LTD				1FE	567,200	112.206	561,030	500,000	565,137		(2,063)			5.887	5.190	JD	1,290		06/26/2015	06/15/2035
302491 AS 4	FMC CORP SENIOR BD			1	2FE	509,000	96.357	481,785	500,000	507,000		(1,000)			4.100	4.028	FA	8,537	20,500	01/28/2014	02/01/2024

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
30251B AE 8	FMR LLC SENIOR BD SER 144A				1FE	527,500	106.771	533,855	500,000	524,971		(948)			5.150	4.882	FA	10,723	25,750	05/15/2013	02/01/2043
31331F AX 9	FEDERAL EXPRESS CORP BOND SER 1998-1 CL				2FE	335,989	112.663	388,241	344,604	340,656		718			6.720	6.892	JJ	10,722		04/14/2009	01/15/2022
31331F AX 9	FEDERAL EXPRESS CORP BOND SER 1998-1 CL				2FE	(93,783)	112.663	422,705	375,194	375,194					6.720	(26.885)	JJ	11,674	49,764	05/18/2009	01/15/2022
33738M AB 7	FIRST UN NATL BK NC				1FE	332,000	121.130	484,520	400,000	370,618		2,519			6.500	7.831	JD	2,137	26,000	09/25/2000	12/01/2028
341081 ES 2	FLORIDA POWER & LIGHT CO				1FE	834,069	119.712	824,816	689,000	824,398		(7,253)			5.650	4.667	FA	16,211	38,929	09/08/2014	02/01/2035
345277 AB 3	FORD HOLDINGS INC				2FE	193,740	120.936	241,872	200,000	199,095		224			9.375	9.678	MS	6,216	18,750	07/17/1991	03/01/2020
345370 BX 7	FORD MOTOR CO				2FE	182,742	110.524	221,048	200,000	197,933		1,079			6.500	7.114	FA	5,414	52,000	12/11/2001	08/01/2018
345370 BX 7	FORD MOTOR CO				2FE	179,080	110.524	221,048	200,000	198,489		1,395			6.500	7.259	FA	5,414		02/06/2002	08/01/2018
345370 BX 7	FORD MOTOR CO				2FE	377,988	110.524	442,096	400,000	397,641		1,572			6.500	6.879	FA	10,827		07/15/2003	08/01/2018
345370 BY 5	FORD MOTOR CO BONDS				2FE	84,500	116.362	116,362	100,000	93,026		620			6.625	7.840	AO	1,652	6,625	04/22/2002	10/01/2028
345370 CA 6	FORD MOTOR CO GLOBAL NOTES				2FE	194,660	123.845	247,690	200,000	197,284		184			7.450	7.654	JJ	6,858	14,900	10/12/2001	07/16/2031
347314 AK 2	FORT EUSTIS/STORY HOUSE LLC				1FE	853,200	106.541	852,328	800,000	834,580		(11,859)			4.980	4.669	JD	1,746	44,820	04/23/2014	12/15/2020
347471 AP 9	FORT JAMES CORP DEBS				1FE	199,578	114.593	229,186	200,000	199,897		15			7.750	7.766	MN	1,953	23,250	11/23/1993	11/15/2023
347471 AP 9	FORT JAMES CORP DEBS				1FE	100,000	114.593	114,593	100,000	100,000					7.750	7.750	MN	977		01/13/1994	11/15/2023
348609 AC 2	FORT SAM HOUSTON FAMILY HSG L P				1FE	770,000	111.084	777,588	700,000	763,875		(3,500)			5.625	5.114	MS	11,543	39,375	04/16/2014	03/15/2035
35671D BC 8	FREEPORT-MCMORAN COPPER & GOLD SENIOR BD			1	2FE	511,360	53.303	266,515	500,000	510,316		(392)			5.450	5.329	MS	7,988	54,500	05/02/2013	03/15/2043
35671D BC 8	FREEPORT-MCMORAN COPPER & GOLD SENIOR BD			1	2FE	471,195	53.303	266,515	500,000	473,761		993			5.450	5.783	MS	7,988		06/11/2013	03/15/2043
362311 AG 7	GTE CALIFORNIA INC				1FE	216,500	96.198	192,396	200,000	208,250		(786)			6.750	6.236	MN	1,701	30,375	07/12/2005	05/15/2027
362311 AG 7	GTE CALIFORNIA INC				1FE	256,250	96.198	240,495	250,000	253,372		(329)			6.750	6.585	MN	2,127		04/12/2007	05/15/2027
362320 BA 0	GTE CORP				2FE	98,450	119.739	119,739	100,000	99,303		62			6.940	7.049	AO	1,464	27,760	04/15/2002	04/15/2028
362320 BA 0	GTE CORP				2FE	325,125	119.739	359,217	300,000	312,017		(1,092)			6.940	6.404	AO	4,392		01/30/2004	04/15/2028
362333 AH 9	GTE FLORIDA INC				1FE	317,952	96.537	289,611	300,000	308,914		(748)			6.860	6.473	FA	8,570	20,580	12/05/2003	02/01/2028
365298 L4 8	GARDEN GROVE CALIF UNI SCH DIST GO			1	1FE	501,500	112.139	560,695	500,000	501,085		(79)			6.080	6.062	FA	12,660	30,400	10/15/2010	08/01/2030
372640 GL 0	GEORGETOWN CNTY S C SCH DIST GO				1FE	506,285	113.332	566,660	500,000	503,853		(449)			5.375	5.308	MS	8,909	26,875	08/04/2010	03/01/2025
373334 JN 2	GEORGIA POWER CO				1FE	581,980	114.491	572,455	500,000	581,089		(891)			5.950	5.112	FA	12,389		10/15/2015	02/01/2039
373384 2Y 1	GEORGIA ST				1FE	502,610	103.099	515,495	500,000	502,530		(80)			4.150	4.128	FA	8,641		06/11/2015	02/01/2035
375558 BG 7	GILEAD SCIENCES INC			1	1FE	504,435	102.110	510,550	500,000	504,357		(78)			4.600	4.560	MS	7,625		09/14/2015	09/01/2035
375558 BG 7	GILEAD SCIENCES INC			1	1FE	507,250	102.110	510,550	500,000	507,155		(95)			4.600	4.534	MS	7,625		10/09/2015	09/01/2035
377372 AB 3	GLAXOSMITHKLINE CAPITAL INC				1FE	591,915	113.581	567,905	500,000	585,465		(4,838)			5.375	4.540	AO	5,670	26,875	09/30/2014	04/15/2034
377372 AD 9	GLAXOSMITHKLINE CAPITAL INC FGN NT				1FE	562,000	109.117	545,585	500,000	511,195		(10,333)			5.650	5.027	MN	3,560	28,250	02/18/2011	05/15/2018
37855P FR 8	GLENDALE WIS CMNTY DEV AUTH REV			1	1FE	238,673	106.261	239,087	225,000	232,779		(2,602)			6.970	6.571	AO	3,910	15,683	09/20/2010	10/01/2029
38141G CU 6	GOLDMAN SACHS GLOBAL BONDS				1FE	298,509	118.128	354,384	300,000	299,138		51			6.125	6.156	FA	6,947	49,000	10/17/2003	02/15/2033
38141G CU 6	GOLDMAN SACHS GLOBAL BONDS				1FE	203,403	118.128	236,256	200,000	201,985		(117)			6.125	6.023	FA	4,632		12/19/2003	02/15/2033
38141G CU 6	GOLDMAN SACHS GLOBAL BONDS				1FE	307,875	118.128	354,384	300,000	304,570		(281)			6.125	5.968	FA	6,947		04/08/2004	02/15/2033
38141G ES 9	GOLDMAN SACHS GROUP INC				2FE	298,260	112.090	336,270	300,000	299,084		92			5.950	5.985	JJ	8,265	41,650	01/18/2007	01/15/2027
38141G ES 9	GOLDMAN SACHS GROUP INC				2FE	397,500	112.090	448,360	400,000	398,662		132			5.950	5.987	JJ	11,020		03/23/2007	01/15/2027
38141G EU 4	GOLDMAN SACHS GROUP INC				2FE	286,313	103.976	311,928	300,000	299,240		1,521			5.625	5.894	JJ	7,813	16,875	07/13/2007	01/15/2017
384712 EK 7	GRAHAM TEX TAXABLE				1FE	539,785	109.930	549,650	500,000	536,055		(2,487)			5.250	4.863	FA	9,925	26,250	07/09/2014	08/15/2031
386244 TW 7	GRAND RAPIDS MICH BLDG AUTH REV			1	1FE	505,000	112.291	567,070	505,000	505,000					5.700	5.700	AO	7,177	28,785	09/15/2010	10/01/2030
387883 UF 6	GRANT CNTY WASH PUB UTIL DIST REV			1	1FE	405,672	108.151	432,604	400,000	405,199		(196)			5.630	5.551	JJ	11,291	22,520	08/29/2013	01/01/2043
392684 DP 8	GREEN BAY WIS REDEV AUTH				1FE	106,418	109.481	109,481	100,000	105,807		(458)			5.400	5.074	JD	444	5,400	09/11/2014	06/01/2029
400524 GV 0	GUADALUPE-BLANCO RIV AUTH TEX			1	1FE	516,250	105.133	525,665	500,000	514,821		(903)			4.633	4.487	AO	4,887	23,165	06/12/2014	04/15/2033

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
406216 AX 9	HALLIBURTON CO SENIOR NT				1FE	504,533	112.713	563,565	500,000	501,091		(504)			6.150	6.095	MS	9,014	30,750	03/11/2009	09/15/2019
41013M TT 7	JOHN HANCOCK LIFE INSURANCE CO`			1	1FE	300,000	114.833	344,499	300,000	300,000					6.000	6.000	FA	6,805	18,000	08/28/2003	08/15/2023
41013M UX 6	JOHN HANCOCK LIFE INSURANCE CO			1	1FE	400,000	113.643	454,572	400,000	400,000					5.800	5.800	MS	6,801	23,200	09/18/2003	09/15/2023
413875 AN 5	HARRIS CORP				2FE	881,250	109.994	824,955	750,000	874,688		(5,250)			6.150	5.234	JD	2,022	46,125	10/22/2014	12/15/2040
414009 HC 7	HARRIS CNTY TEX CULTURAL ED FACS REV			1	1FE	500,000	103.015	515,075	500,000	500,000							JD		20,000	03/25/2013	12/01/2031
418056 AH 0	HASBRO INC				2FE	564,025	114.621	573,105	500,000	546,352		(4,002)			6.600	5.851	JJ	15,279	33,000	08/04/2011	07/15/2028
42217K BA 3	HEALTH CARE REIT INC			1	2FE	498,155	98.474	492,370	500,000	498,724		185			3.750	3.764	MS	5,497	18,750	12/06/2012	03/15/2023
42824C AQ 2	HEWLETT PACKARD ENTERPRISE CO			1	2FE	496,030	97.053	485,265	500,000	496,082		52			6.200	6.250	AO	6,540		10/07/2015	10/15/2035
431116 AB 8	HIGHMARK INC				2FE	513,775	101.535	507,675	500,000	508,466		(1,722)			4.750	4.623	MN	2,993	23,750	12/07/2012	05/15/2021
431116 AC 6	HIGHMARK INC SENIOR NT SER 144A				2FE	529,290	100.377	501,885	500,000	525,803		(1,046)			6.125	5.786	MN	3,860	30,625	09/28/2012	05/15/2041
437076 AP 7	HOME DEPOT INC				1FE	470,575	100.766	503,830	500,000	500,000		1,839			5.400	5.738	MS	8,951	27,000	07/13/2007	03/01/2016
438670 T3 5	HONOLULU HAWAII CITY & CNTY			1	1FE	969,120	94.823	910,301	960,000	968,613		(507)			3.730	3.695	AO	8,927	17,805	03/26/2015	10/01/2031
44106M AQ 5	HOSPITALITY PROPERTIES TR SENIOR NT			1	2FE	196,790	103.213	206,426	200,000	198,009		357			5.000	5.082	FA	3,781	20,000	08/09/2012	08/15/2022
44106M AQ 5	HOSPITALITY PROPERTIES TR SENIOR NT			1	2FE	199,472	103.213	206,426	200,000	199,672		59			5.000	5.013	FA	3,781		08/10/2012	08/15/2022
442435 4Y 6	HOUSTON TEX UTIL SYS				1FE	502,500	104.572	522,860	500,000	501,875		(357)			3.228	3.212	MN	2,034	16,140	04/03/2014	05/15/2022
442435 5B 5	HOUSTON TEX UTIL SYSTEM				1FE	519,460	103.968	519,840	500,000	517,464		(1,497)			3.828	3.685	MN	2,412	19,140	09/12/2014	05/15/2028
44266R AC 1	HOWARD HUGHES MEDICAL INST				1FE	511,300	104.132	520,660	500,000	508,710		(1,413)			3.500	3.423	MS	5,801	17,500	03/04/2014	09/01/2023
448055 AC 7	HUSKY ENERGY INC NOTE				2FE	575,980	103.716	518,580	500,000	506,332		(15,196)			6.200	5.382	MS	9,088	31,000	06/03/2011	09/15/2017
449505 AA 4	IFM US COLONIAL PIPELINE 2 LLC SENIOR NT			1	2FE	564,230	106.968	534,840	500,000	536,129		(8,029)			6.450	5.716	MN	5,301	32,250	07/12/2012	05/01/2021
45665Q AF 0	INFINITY PPTY & CASUALTY CORP SENIOR BD				2FE	319,776	104.071	312,213	300,000	316,863		(2,363)			5.000	4.691	MS	4,233	40,000	11/05/2012	09/19/2022
45665Q AF 0	INFINITY PPTY & CASUALTY CORP SENIOR BD				2FE	539,750	104.071	520,355	500,000	533,510		(4,998)			5.000	4.632	MS	7,055		04/15/2013	09/19/2022
457153 AF 1	INGRAM MICRO INC SENIOR NT			1	2FE	250,545	102.185	255,463	250,000	250,338		(61)			5.000	4.989	FA	4,897	12,500	08/08/2012	08/10/2022
457153 AG 9	INGRAM MICRO INC			1	1FE	524,335	99.631	498,155	500,000	521,800		(2,535)			4.950	4.720	JD	1,085	24,750	03/31/2015	12/15/2024
458140 AN 0	INTEL CORP				1FE	495,575	100.060	500,300	500,000	496,293		233			4.000	4.036	JD	877	20,000	12/11/2012	12/15/2032
459200 GJ 4	INTERNATIONAL BUSINESS MACHS NOTE				1FE	567,500	107.299	536,495	500,000	501,125		(13,500)			5.700	5.022	MS	8,433	28,500	02/04/2011	09/14/2017
459200 HU 8	IBM CORP				1FE	498,960	103.413	517,065	500,000	499,181		116			3.625	3.633	FA	7,002	18,125	02/12/2014	02/12/2024
460146 AP 8	INTERNATIONAL PAPER CO				2FE	194,420	115.924	231,848	200,000	198,593		233			6.875	7.072	MN	2,260	27,500	08/28/1998	11/01/2023
460146 AP 8	INTERNATIONAL PAPER CO				2FE	191,800	115.924	231,848	200,000	197,930		342			6.875	7.169	MN	2,260		09/09/1998	11/01/2023
460146 CM 3	INTERNATIONAL PAPER CO			1	2FE	503,535	99.558	497,790	500,000	503,411		(124)			5.000	4.965	MS	7,329	7,569	05/14/2015	09/15/2035
478165 AG 8	JOHNSON S C & SON INC				1FE	545,000	104.209	521,045	500,000	543,050		(1,800)			4.800	4.404	MS	7,956	24,000	12/01/2014	09/01/2040
478898 FF 1	JOHNSON CNTY TEX TXBL SER 2015			1	1FE	500,000	101.504	507,520	500,000	500,000					4.627	4.627	FA	8,747		12/08/2015	02/15/2035
48203R AD 6	JUNIPER NETWORKS INC SENIOR BD				2FE	543,250	94.454	472,270	500,000	539,112		(1,602)			5.950	5.476	MS	8,721	29,750	06/10/2013	03/15/2041
48203R AF 1	JUNIPER NETWORKS INC SENIOR BD				2FE	544,905	104.778	523,890	500,000	527,264		(6,415)			4.600	4.221	MS	6,742	23,000	04/15/2013	03/15/2021
48203R AG 9	JUNIPER NETWORKS INC				2FE	518,895	99.824	499,120	500,000	516,730		(2,165)			4.500	4.336	MS	6,596	22,500	02/04/2015	03/15/2024
482480 AE 0	KLA-TENCOR CORP			1	2FE	520,900	101.449	507,245	500,000	518,384		(2,322)			4.650	4.463	MN	3,822	22,927	12/22/2014	11/01/2024
482480 AF 7	KLA-TENCOR CORP			1	2FE	558,125	96.785	483,925	500,000	555,703		(2,422)			5.650	5.062	MN	4,644	27,858	04/01/2015	11/01/2034
48249D AA 9	KKR GROUP FINANCE CO II LLC SENIOR BD SE			1	1FE	511,130	103.629	518,145	500,000	510,107		(384)			5.500	5.380	FA	11,452	65,175	05/02/2013	02/01/2043
48249D AA 9	KKR GROUP FINANCE CO II LLC SENIOR BD SE			1	1FE	636,838	103.629	709,859	685,000	640,990		1,661			5.500	5.916	FA	15,689		07/24/2013	02/01/2043
485134 BK 5	KANSAS CITY POWER & LIGHT CO SENIOR NT				2FE	562,570	109.161	545,805	500,000	511,297		(10,428)			6.375	5.666	MS	10,567	31,875	02/11/2011	03/01/2018
486063 MF 4	KATY TEX INDPT SCH DIST GO 12/01/10			1	1FE	1,133,500	108.685	1,086,850	1,000,000	1,092,506		(16,890)			5.288	4.665	FA	19,993	52,880	11/26/2012	02/15/2025
49151E 7C 1	KENTUCKY ST PPTY & BLDGS COMMN				1FE	563,835	110.885	554,425	500,000	553,728		(6,384)			5.373	4.765	MN	4,416	26,865	06/09/2014	11/01/2025
49337W AH 3	KEYSPAN CORP				2FE	239,292	109.479	218,958	200,000	237,173		(2,119)			5.875	4.910	AO	2,929	11,750	02/18/2015	04/01/2033
494550 AJ 5	KINDER MORGAN INC				2FE	873,750	91.523	686,423	750,000	843,898		(6,513)			7.400	6.352	MS	16,270	55,500	06/21/2011	03/15/2031

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1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
494550 BM 7	KINDER MORGAN ENERGY PARTNERS SENIOR BD			1	2FE	497,990	82.593	412,965	500,000	498,677		201			3.450	3.464	FA	6,522	17,250	08/08/2012	02/15/2023
499764 PM 4	KNOXVILLE TENN GAS REV SYS SER P			1	1FE	500,000	109.401	547,005	500,000	500,000					6.200	6.200	MS	10,277	31,000	12/08/2010	03/01/2032
50076Q AE 6	KRAFT FOODS GROUP INC SENIOR BD				2FE	600,000	101.396	608,376	600,000	600,000					5.000	5.000	JD	2,219	30,000	06/21/2013	06/04/2042
511546 AA 1	LAKEHEAD PIPE LINE COMPANY LTD SENIOR NT				2FE	563,680	106.760	533,800	500,000	511,498		(10,613)			7.000	6.209	AO	8,726	35,000	02/10/2011	10/01/2018
524660 AW 7	LEGGETT & PLATT INC SENIOR NT			1	2FE	249,265	99.089	247,723	250,000	249,544		82			3.400	3.410	FA	3,214	8,500	08/09/2012	08/15/2022
52517P 2S 9	LEHMAN BROTHERS HLDS EURO MED TERM NTZ			1	6	121,246	0.073	84	114,477						6.200	5.854	JD	311	33,893	06/01/2007	06/15/2027
52517P 2S 9	LEHMAN BROTHERS HLDS EURO MED TERM NTZ			1	6	310,876	0.073	214	293,441						6.200	5.852	JD	798		06/15/2007	06/15/2027
52517P 3Y 5	LEHMAN BROS HOLDINGS MED TERM NTS			1	6	337,145	0.073	249	340,981						6.625	6.700	JJ	9,717	28,059	07/13/2007	07/27/2027
52517P SZ 5	LEHMAN BROTHERS HOLDING NOTES				6	157,778	0.072	105	146,498						5.875	5.455	MN	1,085	17,015	06/18/2004	11/15/2017
52517P SZ 5	LEHMAN BROTHERS HOLDING NOTES				6	59,312	0.072	41	57,074						5.875	5.653	MN	423		06/18/2004	11/15/2017
52519F DJ 7	LEHMAN BROS NOTES SERIES A			1	6	136,640	0.072	98	136,640						5.700	5.700	MON	640	11,180	12/27/2004	12/14/2029
5252M0 BZ 9	LEHMAN BROS HOLDING INC MED TERM NOTE				6	214,896	0.073	149	204,672						5.625	5.357	JJ	5,047	16,821	03/07/2008	01/24/2013
531543 AC 0	LIBERTY UNIVERSITY INC SENIOR DEB				1FE	621,192	102.255	613,530	600,000	619,237		(757)			5.100	4.926	MS	10,144	30,600	06/17/2013	03/01/2042
534187 AL 3	LINCOLN NATIONAL CORP				2FE	96,900	110.093	110,093	100,000	99,756		172			7.000	7.224	MS	2,052	7,000	07/28/1999	03/15/2018
540257 AQ 5	LODI CALIF PUB FING AUTH WTR REV			1	1FE	500,000	112.281	561,405	500,000	500,000					6.387	6.387	JD	2,625	51,096	10/20/2010	06/01/2030
540257 AQ 5	LODI CALIF PUB FING AUTH WTR REV			1	1FE	304,875	112.281	336,843	300,000	303,285		(500)			6.387	6.285	JD	1,575		10/26/2010	06/01/2030
540424 AP 3	LOEWS CORP SENIOR NT				1FE	773,465	117.024	819,168	700,000	764,428		(3,498)			6.000	5.430	FA	17,490	42,000	06/21/2013	02/01/2035
540424 AP 3	LOEWS CORP SENIOR NT				1FE	587,870	117.024	585,120	500,000	586,328		(1,542)			6.000	5.103	FA	12,493		09/04/2015	02/01/2035
543859 AH 5	LORAL CORPORATION DEBENTURES				2FE	95,760	120.128	115,323	96,000	95,942		8			7.000	7.018	MS	1,970	41,720	10/28/1993	09/15/2023
543859 AH 5	LORAL CORPORATION DEBENTURES				2FE	537,685	120.128	600,640	500,000	518,118		(2,899)			7.000	6.509	MS	10,260		04/22/2009	09/15/2023
544495 UH 5	LOS ANGELES CALIF DEPT WTR & PWR			1	1FE	575,740	112.295	561,475	500,000	567,456		(8,284)			6.166	5.355	JJ	15,457	15,415	04/14/2015	07/01/2040
546850 BY 3	LOUISVILLE KY REGL ARPT AUTH				1FE	509,905	103.344	516,720	500,000	508,438		(1,101)			3.683	3.611	JJ	9,233	18,671	09/12/2014	07/01/2024
54866N BP 3	LOWES COMPANIES				1FE	91,160	125.386	125,386	100,000	96,458		340			7.200	7.898	MS	2,387	7,200	06/16/2000	09/01/2027
56045R DE 6	MAINE STATE MUNI BOND BK				1FE	423,780	106.726	426,904	400,000	420,015		(2,378)			4.450	4.200	MN	2,926	17,800	06/20/2014	11/01/2025
564759 PS 1	MANUFACTURERES & TRADERS TRUST CO			1	1FE	277,875	99.500	298,500	300,000	293,295		2,011			5.585	6.030	JD	138	16,755	05/27/2008	12/28/2020
565849 AB 2	MARATHON OIL CORP				2FE	1,203,800	91.344	913,440	1,000,000	1,195,308		(8,492)			6.800	5.649	MS	19,934	34,000	05/05/2015	03/15/2032
56585A AF 9	MARATHON PETROLEUM CORP SENIOR BD			1	2FE	346,200	101.283	303,849	300,000	341,922		(1,711)			6.500	5.633	MS	6,464	76,375	07/17/2013	03/01/2041
56585A AF 9	MARATHON PETROLEUM CORP SENIOR BD			1	2FE	600,475	101.283	506,415	500,000	596,288		(3,864)			6.500	5.412	MS	10,774		12/01/2014	03/01/2041
56585A AF 9	MARATHON PETROLEUM CORP SENIOR BD			1	2FE	857,535	101.283	759,623	750,000	855,384		(2,151)			6.500	5.685	MS	16,161		07/24/2015	03/01/2041
570535 AJ 3	MARKEL CORP SENIOR NOTE				2FE	537,465	110.696	553,480	500,000	520,684		(4,683)			5.350	4.977	JD	2,199	26,750	06/26/2012	06/01/2021
570535 AK 0	MARKEL CORP SENIOR BD				2FE	530,615	107.507	537,535	500,000	518,993		(3,402)			4.900	4.617	JJ	12,284	24,500	08/08/2012	07/01/2022
57419R PG 4	MARYLAND ST CMNTY DEV ADMIN DEPT				1FE	502,500	102.817	514,085	500,000	502,167		(250)			3.646	3.628	MS	6,043	17,015	09/12/2014	03/01/2025
574218 NF 6	MARYLAND ST HLTH & HGR EDL FACS REV				1FE	496,250	100.638	503,190	500,000	496,704		170			4.665	4.700	JJ	11,694	23,325	05/21/2013	07/01/2036
575158 GP 9	MASON CNTY WASH PUB HOSP DIST GO			1	1FE	250,000	103.932	259,830	250,000	250,000					6.297	6.297	JD	1,294	15,743	09/15/2010	12/01/2030
575898 CS 8	MASSACHUSETTS ST PORT AUTH				1FE	117,000	116.597	116,597	100,000	115,583		(1,062)			6.202	5.301	JJ	3,110	6,202	09/12/2014	07/01/2031
579780 AF 4	MCCORMICK & CO INC SENIOR NT				1FE	559,650	108.242	541,210	500,000	500,994		(11,930)			5.750	5.137	JD	1,260	28,750	02/10/2011	12/15/2017
582839 AF 3	MEAD JOHNSON NUTRITION CO				2FE	559,880	107.423	537,115	500,000	558,795		(1,085)			5.900	5.269	MN	4,849	14,750	08/26/2015	11/01/2039
585055 BT 2	MEDTRONIC INC				1FE	502,931	101.089	505,445	500,000	502,879		(51)			4.337	4.312	MS	6,357	10,938	09/02/2015	03/15/2035
585055 BT 2	MEDTRONIC INC				1FE	519,590	101.089	505,445	500,000	519,246		(344)			4.337	4.173	MS	6,357	10,938	09/02/2015	03/15/2035
585055 BT 2	MEDTRONIC INC				1FE	503,171	101.089	505,445	500,000	503,115		(56)			4.337	4.310	MS	6,357	10,938	09/02/2015	03/15/2035
590188 JF 6	MERRILL LYNCH & CO INC				2FE	107,730	110.089	125,501	114,000	113,647		330			6.500	6.878	JJ	3,431	7,410	10/19/1998	07/15/2018
590188 JN 9	MERRILL LYNCH & CO				2FE	194,640	112.401	224,802	200,000	199,603		298			6.875	7.064	MN	1,733	20,625	06/03/1999	11/15/2018

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1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
590188 JN 9	MERRILL LYNCH & CO.				2FE	94,250	112.401	112,401	100,000	99,521		319			6.875	7.294	MN	866		08/20/1999	11/15/2018
59151K AJ 7	METHANEX CORP.			1	2FE	517,000	81.300	406,500	500,000	516,393		(607)			5.650	5.464	JD	2,322	58,540	01/14/2015	12/01/2044
59151K AJ 7	METHANEX CORP.			1	2FE	524,250	81.300	406,500	500,000	523,384		(866)			5.650	5.389	JD	2,322		01/21/2015	12/01/2044
59217G AX 7	METROPOLITAN LIFE GLOBAL FDG I MED TERM.				1FE	499,745	99.404	497,020	500,000	499,830		28			3.000	3.002	JJ	7,151	30,000	01/10/2013	01/10/2023
59217G AX 7	METROPOLITAN LIFE GLOBAL FDG I MED TERM.				1FE	484,400	99.404	497,020	500,000	487,975		1,950			3.000	3.097	JJ	7,151		03/04/2014	01/10/2023
597839 CF 4	MIDLOTHIAN TEX CMNTY DEV CORP.			1	1FE	437,580	107.030	417,417	390,000	435,597		(1,983)			5.500	4.902	MS	7,111	10,725	04/27/2015	09/01/2034
60871R AD 2	MOLSON COORS BREWING CO SENIOR BD.				2FE	618,672	97.073	582,438	600,000	616,949		(667)			5.000	4.849	MN	4,932	30,000	06/11/2013	05/01/2042
61166W AN 1	MONSANTO CO.			1	1FE	506,665	87.272	436,360	500,000	506,110		(351)			4.200	4.145	JJ	9,723	21,817	06/27/2014	07/15/2034
61166W AN 1	MONSANTO CO.			1	1FE	465,575	87.272	436,360	500,000	466,053		478			4.200	4.511	JJ	9,723		10/16/2015	07/15/2034
614810 AB 5	MONTPELIER RE HOLDINGS LTD FGN SR BD.				2FE	510,720	100.600	503,000	500,000	506,700		(1,340)			4.700	4.601	AO	4,958	23,500	01/29/2013	10/15/2022
61945C AD 5	MOSAIC CO SENIOR BD.			1	2FE	584,200	97.268	486,340	500,000	580,485		(3,715)			5.450	4.664	MN	3,434	54,500	04/08/2015	05/15/2033
61945C AD 5	MOSAIC CO SENIOR BD.			1	2FE	566,320	97.268	486,340	500,000	563,719		(2,601)			5.450	4.812	MN	3,434		05/01/2015	05/15/2033
620076 AH 2	MOTOROLA INC.				2FE	186,520	109.687	219,374	200,000	195,214		586			7.500	8.042	MN	1,890	15,000	03/16/2001	05/15/2025
620076 BB 4	MOTOROLA SOLUTIONS INC SENIOR NT.				2FE	500,850	91.677	458,385	500,000	500,504		(94)			3.750	3.744	MN	2,363	18,750	05/15/2012	05/15/2022
626717 AF 9	MURPHY OIL CORP SENIOR BD.			1	2FE	497,970	75.727	378,635	500,000	498,684		226			3.700	3.715	JD	1,521	18,500	11/27/2012	12/01/2022
629568 AQ 9	NABORS INDUSTRIES INC SENIOR NT.				2FE	530,135	102.619	513,095	500,000	505,740		(4,305)			6.150	5.800	FA	11,626	30,750	05/13/2010	02/15/2018
629568 AX 4	NABORS INDUSTRIES INC SENIOR BD.				2FE	498,350	83.204	416,020	500,000	499,158		206			4.625	4.640	MS	6,779	23,125	02/17/2012	09/15/2021
62983P AA 3	NAKILAT INC.				1FE	355,000	111.422	557,110	500,000	399,979		7,153			6.067	8.545	JD	15,292	30,335	01/27/2009	12/31/2033
62983P AB 1	NAKILAT INC FGN SUB DEB SER A 144A.				1FE	418,894	111.442	585,726	525,588	450,258		5,963			6.267	7.863	JD	16,605		07/02/2009	12/31/2033
63534P AE 7	NATIONAL CITY BANK BK NOTES.				1FE	458,400	103.364	516,820	500,000	500,000		495			5.250	5.726	JD	1,151	39,375	02/08/2008	12/15/2016
63534P AE 7	NATIONAL CITY BANK BK NOTES.				1FE	182,880	103.364	258,410	250,000	250,000		5,593			5.250	7.177	JD	575		08/25/2008	12/15/2016
636180 BM 2	NATIONAL FUEL GAS CO.			1	2FE	504,895	92.231	461,155	500,000	504,578		(317)			5.200	5.150	JJ	12,038		06/26/2015	07/15/2025
63968A QQ 1	NEBRASKA PUB PWR DIST.				1FE	686,370	108.686	652,116	600,000	681,229		(5,141)			5.323	4.653	JJ	16,013	15,969	03/26/2015	01/01/2030
644693 KV 4	NEW HAMPSHIRE ST TPK SYS REV.			1	1FE	512,500	110.037	550,185	500,000	507,884		(1,376)			6.259	6.106	MN	5,144	31,295	05/03/2010	11/01/2029
647677 AF 0	NEW ORLEANS NAVY HSG LLC.				1FE	931,986	100.526	1,005,260	1,000,000	940,488		4,858			4.314	4.629	JD	1,891	39,334	04/23/2014	12/15/2029
647677 AJ 2	NEW ORLEANS NAVY HSG LLC.				1FE	581,000	100.000	500,000	500,000	577,932		(3,068)			5.754	4.952	JD	1,261	23,975	03/03/2015	12/15/2038
64972B VT 9	NEW YORK N Y CITY HSG DEV CORP.				1FE	500,000	101.103	505,515	500,000	500,000					4.400	4.400	MN	3,616	22,000	07/09/2014	11/01/2032
650094 CJ 2	NEW YORK TELEPHONE CO.				1FE	291,750	114.186	342,558	300,000	295,935		359			6.500	6.684	AO	4,114	31,980	05/18/2004	04/15/2028
650094 CJ 2	NEW YORK TELEPHONE CO.				1FE	201,500	114.186	219,237	192,000	196,887		(413)			6.500	6.194	AO	2,633		11/04/2004	04/15/2028
651639 AM 8	NEWMONT MINING CORP SENIOR BD.				2FE	537,200	80.212	401,060	500,000	533,356		(1,488)			6.250	5.817	AO	7,791	31,250	06/03/2013	10/01/2039
651639 AP 1	NEWMONT MINING CORP BOND.			1	2FE	463,300	72.343	361,715	500,000	466,795		1,311			4.888	5.275	MS	7,165	24,375	05/03/2013	03/15/2042
65334H AE 2	NEXEN INC FGN SR BD.				1FE	720,402	109.473	711,575	650,000	711,741		(3,352)			5.875	5.301	MS	11,718	38,188	06/14/2013	03/10/2035
65334H AG 7	NEXEN INC FGN BD.				1FE	835,835	114.033	798,231	700,000	820,578		(5,906)			6.400	5.360	MN	5,646	44,800	06/11/2013	05/15/2037
65364U AH 9	NIAGARA MOHAWK POWER.			1	1FE	499,995	98.510	492,550	500,000	499,995		0			4.278	4.278	AO	5,333	21,747	09/22/2014	10/01/2034
654894 AE 4	NOBLE AFFILIATES INC. SR. NOTES.				2FE	98,793	117.215	117,215	100,000	99,707		42			7.250	7.339	AO	1,529	7,250	10/21/1993	10/15/2023
65504L AF 4	NOBLE HOLDING INTL LTD FGN SR BD.				2FE	539,220	69.941	349,705	500,000	521,063		(4,358)			4.625	4.289	MS	7,666	23,125	11/04/2011	03/01/2021
65504L AK 3	NOBLE HOLDING INTL LTD FGN SR BD.				2FE	515,000	55.623	278,115	500,000	513,527		(536)			5.250	5.097	MS	7,695	26,250	04/25/2013	03/15/2042
655664 AH 3	NORDSTROM INC DEBS.				2FE	296,451	123.611	370,833	300,000	298,332		142			6.950	7.033	MS	6,112	20,850	10/11/2002	03/15/2028
656531 AD 2	NORSK HYDRO ASA YANKEE DEB.				1FE	526,195	124.881	624,405	500,000	514,262		(1,746)			7.150	6.794	MN	4,505	35,750	03/19/2009	11/15/2025
663903 DM 1	NORTHEAST OHIO REGL SWR DIST WASTEWTR.			1	1FE	570,000	113.006	565,030	500,000	564,444		(5,556)			6.038	5.296	MN	3,805	15,095	08/13/2015	11/15/2040
664787 AD 0	NORTHERN BORDER PIPELINE CO SENIOR BD SE.				2FE	603,700	105.494	527,470	500,000	554,010		(12,963)			7.500	6.212	AO	9,349	75,000	03/30/2012	09/15/2021
664787 AD 0	NORTHERN BORDER PIPELINE CO SENIOR BD SE.				2FE	585,000	105.494	527,470	500,000	556,667		(12,143)			7.500	6.410	AO	9,349		09/05/2013	09/15/2021
665789 AX 1	NORTHERN STATES POWER CO.			1	1FE	455,000	91.330	456,650	500,000	456,806		1,667			3.700	4.066	AO	4,612	18,500	12/02/2014	10/01/2042

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
668027 AT 2	NORTHWESTERN BELL TEL CO				2FE	196,843	111.084	222,168	200,000	198,497		113			7.750	7.874	MN	2,548	15,500	05/25/2001	05/01/2030
669771 AS 6	NOVA GAS TRANSMISSION LTD DEBS				1FE	100,000	121.750	121,750	100,000	100,000					7.875	7.875	AO	1,963	7,875	06/16/1993	04/01/2023
674599 BM 6	OCCIDENTAL PETROLEUM CORP				1FE	196,500	121.560	243,120	200,000	198,624		125			7.200	7.328	AO	3,590	50,400	01/05/1999	04/01/2028
674599 BM 6	OCCIDENTAL PETROLEUM CORP				1FE	385,828	121.560	486,240	400,000	394,425		506			7.200	7.464	AO	7,180		01/13/1999	04/01/2028
674599 BM 6	OCCIDENTAL PETROLEUM CORP				1FE	97,250	121.560	121,560	100,000	98,917		98			7.200	7.404	AO	1,795		02/03/1999	04/01/2028
674667 QR 4	OCEAN CITY MD			1	1FE	574,410	113.524	567,620	500,000	561,815		(9,257)			5.875	5.114	MN	4,829	29,375	06/02/2014	11/01/2028
675232 AA 0	OCEANEERING INTL INC			1	2FE	498,845	86.172	430,860	500,000	498,989		144			4.650	4.661	MN	2,930	22,863	01/22/2015	11/15/2024
677050 AC 0	OGLETHORPE POWER CORP BOND SER 2007 144A				1FE	588,500	114.813	574,065	500,000	572,882		(5,206)			6.191	5.260	JJ	15,520	30,955	01/23/2013	01/01/2031
677050 AE 6	OGLETHORPE POWER CORP NOTE 2009-A SER 14				1FE	499,590	110.588	552,940	500,000	499,905		46			6.100	6.105	MS	8,941	30,500	02/11/2009	03/15/2019
677050 AJ 5	OGLETHORPE POWER CORP BOND SER A				1FE	494,775	92.477	462,385	500,000	495,335		187			4.200	4.244	JD	1,726	21,000	01/08/2013	12/01/2042
677071 AB 8	OHANA MILITARY COMNTYS LLC BOND SER A CL				1FE	278,000	110.661	276,653	250,000	273,556		(1,333)			6.043	5.434	AO	3,767	15,108	09/05/2012	10/01/2034
677071 AF 9	OHANA MILITARY COMMUNITIES LLC BOND SER				1FE	247,817	108.614	263,886	242,958	246,169		(358)			5.675	5.564	AO	3,438	14,446	04/26/2011	10/01/2026
677071 AM 4	OHANA MILITARY COMMUNITIES BND SER B 144				1FE	137,033	107.560	156,801	145,780	140,359		625			5.462	5.811	AO	1,985	36,989	12/09/2009	10/01/2026
677071 AM 4	OHANA MILITARY COMMUNITIES BND SER B 144				1FE	538,400	107.560	537,800	500,000	526,585		(2,954)			5.462	5.072	AO	6,809		01/31/2012	10/01/2026
67740Q AG 1	OHIO NATIONAL FINANCIAL SVCS INC SENIOR				1FE	597,490	117.904	589,520	500,000	579,888		(5,416)			6.633	5.551	MN	5,452	66,250	10/29/2012	05/01/2031
67740Q AG 1	OHIO NATIONAL FINANCIAL SVCS INC SENIOR				1FE	585,600	117.904	589,520	500,000	570,937		(4,756)			6.633	5.663	MN	5,452		12/07/2012	05/01/2031
677659 U2 8	OHIO ST WTR DEV AUTH			1	1FE	417,323	111.178	405,800	365,000	409,799		(6,707)			6.050	5.291	JD	1,815	22,083	10/03/2014	12/01/2031
678331 DD 8	OKANOGAN CNTY WASH PUB UTIL DIST REV				1FE	346,450	113.263	368,105	325,000	344,388		(825)			6.046	5.672	JD	1,615	19,650	07/19/2013	12/01/2040
67910H MS 6	OKLAHOMA MUNI PWR SYS BABS				1FE	463,725	113.674	471,747	415,000	459,989		(1,949)			6.310	5.647	JJ	13,129	26,187	02/14/2014	01/01/2040
68233D AR 8	ONCOR ELECTRIC DELIVERY				2FE	186,000	120.355	240,710	200,000	195,640		737			7.000	7.527	MS	4,641	14,000	12/17/2002	09/01/2022
68245J AB 6	ONEBEACON US HOLDINGS INC SENIOR NT				2FE	506,250	101.730	508,650	500,000	504,051		(694)			4.600	4.543	MN	3,277	23,000	11/27/2012	11/09/2022
68268N AC 7	ONEOK PARTNERS				2FE	609,250	85.572	427,860	500,000	595,180		(4,966)			6.650	5.458	AO	8,290	33,250	03/28/2013	10/01/2036
68268N AG 8	ONEOK PARTNERS LP SENIOR BD			1	2FE	866,078	76.810	576,075	750,000	854,613		(4,299)			6.133	5.311	FA	19,155	45,938	05/28/2013	02/01/2041
68389X AV 7	ORACLE CORP			1	1FE	502,500	100.311	501,555	500,000	502,303		(132)			4.300	4.279	JJ	10,367	43,000	07/02/2014	07/08/2034
68389X AV 7	ORACLE CORP			1	1FE	503,615	100.311	501,555	500,000	503,330		(190)			4.300	4.269	JJ	10,367		07/15/2014	07/08/2034
68389X BE 4	ORACLE CORP			1	1FE	492,270	94.459	472,295	500,000	492,541		271			3.900	3.961	MN	2,458	10,292	05/05/2015	05/15/2035
693476 BB 8	PNC FUNDING CORP SUB NTS				1FE	484,060	104.144	520,720	500,000	499,502		1,992			5.625	5.810	FA	11,712	28,125	04/10/2008	02/01/2017
69349L AE 8	PNC BANK N/A BANK NOTE				1FE	527,650	109.925	549,625	500,000	504,096		(3,072)			6.875	6.515	AO	8,570	34,375	05/27/2008	04/01/2018
69352J AN 7	PPL ENERGY SUPPLY LLC SENIOR NT			1	3FE	546,980	62.369	311,845	500,000	528,384		(5,873)			4.600	4.205	JD	1,008	69,000	11/21/2012	12/15/2021
69352J AN 7	PPL ENERGY SUPPLY LLC SENIOR NT			1	3FE	498,310	62.369	311,845	500,000	498,873		241			4.600	4.616	JD	1,008		09/11/2013	12/15/2021
69352J AN 7	PPL ENERGY SUPPLY LLC SENIOR NT			1	3FE	492,000	62.369	311,845	500,000	494,571		1,143			4.600	4.675	JD	1,008		10/07/2013	12/15/2021
69362B AY 8	PSEG POWER LLC SR NT			1	2FE	528,270	103.028	515,140	500,000	515,313		(3,534)			4.150	3.928	MS	6,083	20,750	05/07/2012	09/15/2021
70109H AM 7	PARKER-HANNIFIN CORP			1	1FE	1,005,000	101.344	1,013,440	1,000,000	1,004,693		(263)			4.200	4.179	MN	4,603	42,000	11/19/2014	11/21/2034
70212F AA 1	PARTNERRE FINANCE A LLC SENIOR NT				1FE	587,200	110.244	551,220	500,000	526,160		(17,440)			6.875	5.854	JD	2,825	34,375	07/18/2012	06/01/2018
70213B AA 9	PARTNER REFINANCE B LLC SENIOR NT				1FE	552,855	109.687	548,435	500,000	527,057		(7,551)			5.000	4.522	JD	2,055	27,500	08/13/2012	06/01/2020
702333 5E 1	PASADENA TEX INDPT SCH DIST			1	1FE	303,000	103.349	310,047	300,000	302,683		(200)			4.089	4.049	FA	4,638	12,267	06/05/2014	02/15/2030
705322 AJ 4	PEDERNALES ELECTRIC COOP INC BOND SER 02				1FE	192,000	110.930	221,860	200,000	196,389		944			5.952	6.200	MN	1,500	47,616	06/17/2009	11/15/2022
705322 AJ 4	PEDERNALES ELECTRIC COOP INC BOND SER 02				1FE	553,750	110.930	554,650	500,000	529,562		(5,375)			5.952	5.374	MN	3,751		07/12/2011	11/15/2022
70914P NF 5	PENNSYLVANIA STATE BABS			1	1FE	549,500	109.209	546,045	500,000	540,681		(6,344)			5.350	4.868	MN	4,397	26,750	04/14/2014	05/01/2030
709599 AH 7	PENSKE TRUCK LEASING/PTL SENIOR NT SER 1				2FE	502,040	104.545	522,725	500,000	501,247		(227)			4.875	4.855	JJ	11,553	24,375	07/19/2012	07/11/2022
71343P AC 5	PEPSIAMERICAS INC				1FE	554,050	116.024	554,595	478,000	548,346		(3,802)			5.500	4.745	MN	3,313	26,290	07/02/2014	05/15/2035
713448 BS 6	PEPSICO INC				1FE	562,975	108.478	542,390	500,000	559,616		(2,519)			4.875	4.330	MN	4,007	24,375	09/03/2014	11/01/2040
71644E AF 9	PETRO CANADA				1FE	190,000	119.923	239,846	200,000	196,037		357			7.000	7.368	MN	1,764	14,000	03/08/1999	11/15/2028

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	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
71644E AG 7	PETRO CANADA SENIOR NT				1FE	685,332	101.201	607,206	600,000	674,835		(4,063)			5.950	5.209	MN	4,499	35,700	06/19/2013	05/15/2035
717081 DB 6	PFIZER INC SENIOR NT				1FE	699,293	112.703	788,921	700,000	699,830		79			6.200	6.206	MS	12,723	43,400	03/17/2009	03/15/2019
718507 BK 1	PHILLIPS PETROLEUM CO				1FE	494,375	120.195	600,975	500,000	496,324		296			7.000	7.080	MS	8,822	35,000	06/01/2009	03/30/2029
718546 AH 7	PHILLIPS 66				2FE	555,820	100.392	501,960	500,000	550,836		(1,994)			5.875	5.285	MN	4,829	88,125	07/23/2013	05/01/2042
718546 AH 7	PHILLIPS 66				2FE	1,140,750	100.392	1,003,920	1,000,000	1,134,668		(5,213)			5.875	5.150	MN	9,658		11/13/2014	05/01/2042
718781 CE 5	PHILOMATH ORE SCH DIST				1FE	291,188	116.016	290,040	250,000	285,753		(3,432)			5.472	4.698	JD	600	13,680	06/09/2014	06/15/2027
720186 AH 8	PIEDMONT NATURAL GAS CO INC			1	1FE	499,130	97.504	487,520	500,000	499,191		46			4.100	4.107	MS	5,841	19,532	09/15/2014	09/18/2034
72018Q AD 3	PIEDMONT NATURAL GAS CO INC MED TERM NT				1FE	534,685	126.821	634,105	500,000	518,884		(2,312)			7.400	6.920	AO	9,022	37,000	03/03/2009	10/03/2025
72650R AR 3	PLAINS ALL AMERICAN PIPELINE L P SENIOR				2FE	547,335	91.119	455,595	500,000	546,771		(564)			6.650	6.075	JJ	15,395		10/08/2015	01/15/2037
72650R BF 8	PLAINS ALL AMER PIPELINE LP/PAA FIN CORP			1	2FE	764,108	81.053	607,898	750,000	762,638		(1,470)			3.600	3.534	MN	4,438	30,900	03/04/2015	11/01/2024
731167 EA 6	POLK CNTY FLA UTIL SYS REV 09/14/10			1	1FE	708,359	111.654	764,830	685,000	704,576		(2,510)			5.935	5.739	AO	10,136	70,330	08/07/2013	10/01/2040
731167 EA 6	POLK CNTY FLA UTIL SYS REV 09/14/10			1	1FE	520,790	111.654	558,270	500,000	517,544		(2,247)			5.935	5.698	AO	7,398		10/09/2013	10/01/2040
73358W HG 2	PORT AUTH OF N Y & N J			1	1FE	517,000	101.546	507,730	500,000	515,841		(773)			4.500	4.352	AO	5,610	22,500	07/17/2014	04/01/2037
73358W TZ 7	PORT AUTH N Y & N J			1	1FE	500,000	103.615	518,075	500,000	500,000					4.426	4.426	AO	4,669	21,761	10/07/2014	10/15/2034
737679 CY 4	POTOMAC ELECTRIC POWER				1FE	288,913	115.531	335,040	290,000	289,338		37			5.750	5.772	AO	3,518	16,675	09/16/2004	04/15/2034
740189 AN 5	PRECISION CASTPARTS CORP			1	1FE	746,250	100.847	756,353	750,000	746,365		115			4.200	4.221	JD	1,381	16,188	06/04/2015	06/15/2035
742404 AN 6	PRINCETON THEOLOGICAL SEMINARY DEB				1FE	509,030	107.882	539,410	500,000	507,337		(753)			4.555	4.474	JJ	11,419	22,775	10/16/2013	07/01/2026
74251V AH 5	PRINCIPAL FINANCIAL GROUP INC SENIOR BD				2FE	500,000	97.610	488,050	500,000	500,000					3.125	3.125	MN	1,969	15,625	11/26/2012	05/15/2023
74267C AC 0	PROASSURANCE CORP SENIOR NT				2FE	510,760	105.964	529,820	500,000	508,170		(1,196)			5.300	5.188	MN	3,340	26,500	11/25/2013	11/15/2023
743315 AJ 2	PROGRESSIVE CORP				1FE	94,553	125.549	125,549	100,000	97,434		210			6.625	7.007	MS	2,196	6,625	04/15/2002	03/01/2029
743674 AX 1	PROTECTIVE LIFE CORP SENIOR NT				2FE	598,000	116.402	582,010	500,000	542,194		(16,333)			7.375	6.166	AO	7,779	36,875	08/06/2012	10/15/2019
743755 AJ 9	PROVIDENCE HEALTH & SVCS BOND				1FE	515,650	107.714	538,570	500,000	511,737		(1,739)			4.379	4.246	AO	5,459	21,895	10/09/2013	10/01/2023
743862 AD 6	PROVIDENT COS INC DEBS				2FE	194,632	110.922	221,844	200,000	199,357		336			7.000	7.193	JJ	6,482	21,000	12/06/2001	07/15/2018
743862 AD 6	PROVIDENT COS INC DEBS				2FE	94,500	110.922	110,922	100,000	99,420		367			7.000	7.407	JJ	3,241		08/08/2002	07/15/2018
74432Q AC 9	PRUDENTIAL FINANCIAL INC				2FE	190,250	114.458	228,916	200,000	194,313		336			5.750	6.045	JJ	5,325	46,000	12/19/2003	07/15/2033
74432Q AC 9	PRUDENTIAL FINANCIAL INC				2FE	195,060	114.458	228,916	200,000	197,119		170			5.750	5.896	JJ	5,325		12/29/2003	07/15/2033
74432Q AC 9	PRUDENTIAL FINANCIAL INC				2FE	98,250	114.458	114,458	100,000	99,000		63			5.750	5.852	JJ	2,662		01/15/2004	07/15/2033
74432Q AC 9	PRUDENTIAL FINANCIAL INC				2FE	297,000	114.458	343,374	300,000	298,277		107			5.750	5.808	JJ	7,987		02/12/2004	07/15/2033
745332 BL 9	PUGET SOUND ENERGY INC MED TERM NT SER B				1FE	538,655	133.633	668,165	500,000	525,600		(2,034)			7.000	6.498	MS	10,836	35,000	08/07/2009	03/09/2029
747525 AJ 2	QUALCOMM INC			1	1FE	500,765	91.217	456,085	500,000	500,738		(27)			4.650	4.643	MN	2,612	34,875	05/14/2015	05/20/2035
747525 AJ 2	QUALCOMM INC			1	1FE	488,250	91.217	456,085	500,000	488,611		361			4.650	4.762	MN	2,612		06/05/2015	05/20/2035
747525 AJ 2	QUALCOMM INC			1	1FE	464,170	91.217	456,085	500,000	465,113		943			4.650	5.009	MN	2,612		07/24/2015	05/20/2035
74834L AN 0	QUEST DIAGNOSTIC INC BOND				2FE	1,196,350	117.522	1,175,220	1,000,000	1,174,296		(8,537)			6.950	5.809	JJ	34,845	69,500	06/17/2013	07/01/2037
749607 AC 1	RLI CORP SENIOR NT				2FE	402,392	103.766	415,064	400,000	401,794		(266)			4.875	4.846	MS	5,716	19,500	10/03/2013	09/15/2023
753035 AC 8	RANK GROUP FINANCE PLC				4	100,000	100.000	100,000	100,000	100,000					7.125	7.125	JJ	3,299	7,125	06/04/1998	01/15/2018
759351 AJ 8	REINSURANCE GROUP OF AMERICA INC SENIOR				2FE	835,298	108.190	811,425	750,000	800,645		(10,662)			5.000	4.489	JD	3,082	62,500	10/31/2012	06/01/2021
759351 AJ 8	REINSURANCE GROUP OF AMERICA INC SENIOR				2FE	554,035	108.190	540,950	500,000	530,877		(7,719)			5.000	4.512	JD	2,055		01/15/2013	06/01/2021
763227 QB 4	RICHARDSON TEX			1	1FE	517,961	93.264	480,310	515,000	517,831		(130)			4.000	3.977	FA	7,788		03/27/2015	02/15/2035
779240 HF 0	ROUND ROCK TEX INDPT SCH DIST			1	1FE	444,856	112.728	450,912	400,000	437,748		(5,239)			6.024	5.417	FA	10,035	24,096	03/31/2014	08/01/2035
779382 AQ 3	ROWAN COS. INC			1	2FE	513,540	60.414	302,070	500,000	512,100		(467)			5.400	5.258	JD	2,219	27,000	12/11/2012	12/01/2042
78387G AQ 6	SBC COMMUNICATIONS NOTE				2FE	205,358	107.587	215,174	200,000	203,310		(185)			6.150	5.990	MS	3,606	27,675	12/06/2004	09/15/2034
78387G AQ 6	SBC COMMUNICATIONS NOTE				2FE	566,510	107.587	537,935	500,000	564,047		(2,463)			6.150	5.428	MS	9,014		05/06/2015	09/15/2034
78390X AC 5	SAIC INC SENIOR BD SER 1			1	3FE	834,000	94.485	708,638	750,000	825,115		(3,231)			5.950	5.351	JD	3,668	44,625	04/18/2013	12/01/2040

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
78573A AA 8	SABMILLER HOLDINGS INC				1FE	521,370	103.082	515,410	500,000	518,402		(2,968)			3.750	3.596	JJ	8,682	9,375	03/05/2015	01/15/2022
786005 PM 4	SACRAMENTO CALIF MUN UTIL DIST REV				1FE	501,251	121.441	546,485	450,000	495,621		(2,330)			6.322	5.676	MN	3,585	28,449	08/13/2013	05/15/2036
791697 BX 2	ST LOUIS MO SPL ADMIN. BOARD				1FE	318,603	108.833	326,499	300,000	316,499		(1,329)			4.750	4.473	AO	3,553	14,250	06/11/2014	04/01/2029
793323 LV 6	ST PETERSBURG FLA PUB UTIL			1	1FE	593,260	113.172	565,860	500,000	581,155		(10,486)			6.400	5.394	AO	7,978	32,000	08/15/2014	10/01/2039
795681 GM 1	SALT LAKE CNTY UTAH MUN BLDG				1FE	357,594	119.344	358,032	300,000	352,109		(4,114)			5.820	4.883	JD	1,435	17,460	09/12/2014	12/01/2029
796237 VZ 5	SAN ANTONIO TEX TXB GEN-B			1	1FE	689,162	111.728	675,954	605,000	677,595		(9,603)			6.038	5.301	FA	15,212	36,530	06/05/2014	08/01/2040
796269 UD 8	SAN ANTONIO TEX INDPT SCH DIST			1	1FE	491,401	113.253	498,313	440,000	482,483		(6,241)			6.097	5.459	FA	10,143	26,827	03/31/2014	08/15/2031
797355 L7 7	SAN DIEGO CALIF UNI SCH DIST				1FE	484,288	113.755	489,147	430,000	477,502		(4,524)			5.260	4.670	JJ	11,340	22,618	07/21/2014	07/01/2027
798764 7F 7	SAN MARCOS TEX			1	1FE	500,000	98.361	491,805	500,000	500,000					4.000	4.000	FA	7,562	13,167	12/11/2014	02/15/2032
803402 DE 3	SARASOTA FLA WTR & SWR SYS REV			1	1FE	1,036,000	108.920	1,089,200	1,000,000	1,030,066		(3,857)			5.675	5.478	AO	14,149	56,750	07/30/2013	10/01/2040
80589M AD 4	SCANA CORP MED TERM NT			1	2FE	544,850	104.453	522,265	500,000	527,564		(5,606)			4.750	4.359	MN	2,993	23,750	12/24/2012	05/15/2021
808626 AE 5	SCIENCE APPLICATIONS INTL CORP NOTE				3FE	607,150	103.749	518,745	500,000	585,062		(5,640)			7.125	5.868	JJ	17,861	35,625	02/29/2012	07/01/2032
81170T DS 6	SEACOAST FLA UTIL AUTH WTR & SWR REV			1	1FE	502,610	113.932	569,660	500,000	501,794		(131)			6.430	6.397	MS	10,658	32,150	10/20/2009	03/01/2030
812728 QQ 9	SEATTLE WASH WTR SYS				1FE	594,500	119.456	597,280	500,000	584,808		(7,269)			5.520	4.643	FA	11,494	27,600	09/12/2014	08/01/2028
816705 HB 6	SEMINOLE CNTY FLA WTR & SWR REV			1	1FE	668,338	113.872	723,087	635,000	662,939		(3,582)			6.443	6.122	AO	10,200	40,913	08/26/2013	10/01/2040
816851 AP 4	SEMPRA ENERGY SENIOR BD				2FE	591,350	113.891	569,455	500,000	590,357		(993)			6.000	5.073	AO	6,329		10/21/2015	10/15/2039
822582 BE 1	SHELL INTERNATIONAL FIN B V				1FE	694,162	95.870	671,090	700,000	694,367		205			4.130	4.165	MN	3,960	14,438	05/06/2015	05/11/2035
832696 AB 4	SMUCKER JM CO				2FE	512,880	102.932	514,660	500,000	510,197		(2,147)			3.500	3.412	AO	3,692	17,500	02/24/2014	10/15/2021
833034 AG 6	SNAP-ON INC NOTE				1FE	698,824	110.353	772,471	700,000	699,728		131			6.700	6.711	MS	15,548	46,900	02/19/2009	03/01/2019
833034 AJ 0	SNAP-ON INC				1FE	503,750	105.291	526,455	500,000	501,027		(536)			4.250	4.218	JJ	9,839	21,250	12/09/2010	01/15/2018
833096 HH 6	SNOHOMISH CNTY WASH PUB HOSP GO			1	1FE	490,000	106.384	521,282	490,000	490,000					6.129	6.129	JD	2,468	30,032	09/23/2010	12/01/2030
833116 BT 2	SNOHOMISH CNTY WASH PUB UTIL DIST				1FE	570,450	111.733	558,665	500,000	558,121		(7,045)			5.254	4.605	JD	2,159	26,270	04/17/2014	12/01/2025
842471 BY 9	SOUTHERN CALIF PUB PWR AUTH				1FE	566,375	111.608	558,040	500,000	553,469		(7,375)			5.610	4.953	JD	2,305	28,050	04/09/2014	07/01/2024
84474Y AA 4	SOUTHWEST AIRLINES CO BOND SER 2007-1 CL				1FE	615,068	111.460	623,232	559,153	594,091		(4,737)			6.150	5.591	FA	14,320	35,681	07/08/2011	02/01/2024
845389 DY 8	SOUTHWESTERN CMNTY COLLEGE CALIF GO			1	1FE	252,218	114.017	285,043	250,000	251,566		(257)			7.230	7.166	FA	7,527	18,075	11/02/2009	08/01/2039
848644 R3 6	SPOKANE CNTY WASH TXB			1	1FE	529,700	104.828	524,140	500,000	524,976		(3,414)			5.010	4.729	JD	2,059	25,050	04/21/2014	12/01/2032
848712 NY 7	SPOKANE CNTY WASH SCH DIST			1	1FE	558,455	111.057	555,285	500,000	548,322		(7,002)			5.500	4.924	JD	2,260	27,500	04/22/2014	12/01/2029
850752 LP 9	SPRINGFIELD MASS				1FE	117,578	111.380	111,380	100,000	115,625		(1,465)			6.000	5.103	JD	493	6,000	09/11/2014	06/01/2027
867229 AD 8	SUNCOR ENERGY INC				1FE	577,550	100.051	500,255	500,000	575,755		(1,795)			5.950	5.151	JD	2,445	14,875	08/04/2015	12/01/2034
86765B AK 5	SUNOCO LOGISTICS PTNRS OPERS LP SENIOR B				2FE	580,000	79.800	399,000	500,000	571,428		(2,857)			6.100	5.259	FA	11,532	30,500	01/24/2013	02/15/2042
86765B AM 1	SUNOCO LOGISTICS PTNRS OPERS LP SEN BND			1	2FE	517,120	70.683	353,415	500,000	515,546		(590)			4.950	4.786	JJ	11,460	24,750	05/03/2013	01/15/2043
867914 AZ 6	SUNTRUST BANKS SENIOR NOTES				2FE	387,800	106.509	426,036	400,000	399,364		1,525			6.000	6.189	MS	7,299	24,000	06/13/2008	09/11/2017
871829 AD 9	SYSCO CORP DEB				1FE	541,250	126.960	634,800	500,000	525,073		(2,427)			7.160	6.614	AO	7,552	35,800	05/11/2009	04/15/2027
871829 AF 4	SYSCO CORP				1FE	506,275	121.480	607,400	500,000	503,922		(349)			6.500	6.419	FA	13,534	32,500	04/15/2009	08/01/2028
871829 AJ 6	SYSCO CORP				1FE	353,550	110.040	330,120	300,000	349,980		(2,677)			5.375	4.561	MS	4,462	16,125	09/09/2014	09/21/2035
872287 AF 4	TCI COMMUNICATIONS INC DEBS				1FE	99,625	135.846	135,846	100,000	99,849		16			7.875	7.905	FA	2,977	7,875	04/22/2002	02/15/2026
87425E AJ 2	TALISMAN ENERGY INC SENIOR NT				2FE	526,250	80.630	403,150	500,000	523,397		(1,141)			5.850	5.558	FA	12,181	29,250	07/29/2013	02/01/2037
87425E AN 3	TALISMAN ENERGY INC FGN SR BD			1	2FE	491,765	80.984	364,428	450,000	487,787		(1,492)			5.500	5.033	MN	3,119	24,750	05/08/2013	05/15/2042
874476 HD 9	TALLAHASSEE FLA ENERGY SYS REV				1FE	648,939	118.598	687,868	580,000	642,310		(2,652)			5.969	5.335	AO	8,631	34,620	07/29/2013	10/01/2040
878742 AS 4	TECK RESOURCES LIMITED FGN BD			1	3FE	421,480	42.500	170,000	400,000	418,156		(767)			6.000	5.694	FA	9,074	24,000	09/13/2011	02/15/2040
878742 AY 1	TECK RESOURCES LIMITED			1	3FE	253,750	47.000	117,500	250,000	252,594		(375)			3.750	3.695	FA	3,904	9,375	12/05/2012	02/01/2023
880162 DL 3	TEMPLE TX UTIL SYSTEMS TXBL			1	1FE	500,000	107.201	536,005	500,000	500,000					5.050	5.050	FA	10,515	65,369	03/19/2014	08/01/2044

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	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
880162 DL 3	TEMPLE TX UTIL SYSTEMS TXBL			1	1FE	522,000	107.201	536,005	500,000	520,736		(759)			5.050	4.837	FA	10,515		05/20/2014	08/01/2044
880451 AT 6	TENNESSEE GAS PIPELINE DEBS				2FE	181,800	102.957	185,323	180,000	180,033		(129)			7.500	7.426	AO	3,366	13,500	04/15/2002	04/01/2017
88163V AD 1	TEVA PHARMACEUTICALS				2FE	567,145	109.835	549,175	500,000	561,017		(3,197)			6.150	5.422	FA	12,805	61,500	02/04/2014	02/01/2036
88163V AD 1	TEVA PHARMACEUTICALS				2FE	599,500	109.835	549,175	500,000	592,393		(4,738)			6.150	5.129	FA	12,805		07/15/2014	02/01/2036
882384 AC 4	TEXAS EASTERN TRANSMISSION LP SENIOR NT			1	2FE	499,010	91.826	459,130	500,000	499,368		110			2.800	2.806	AO	2,953	14,000	10/24/2012	10/15/2022
88283L HU 3	TEXAS ST TRANSN COMMN				1FE	587,155	117.870	589,350	500,000	579,408		(5,810)			5.178	4.409	AO	6,455	25,890	09/12/2014	04/01/2030
884903 BM 6	THOMSON REUTERS CORP FGN SR BD			1	2FE	958,750	88.568	885,680	1,000,000	960,528		1,422			4.500	4.694	MN	4,685	64,125	05/28/2013	05/23/2043
884903 BM 6	THOMSON REUTERS CORP FGN SR BD			1	2FE	388,106	88.568	376,414	425,000	389,696		1,272			4.500	4.928	MN	1,991		07/24/2013	05/23/2043
887315 BB 4	TIME WARNER COMPANIES INC				2FE	208,790	118.594	237,188	200,000	203,962		(400)			6.850	6.562	JJ	6,343	13,700	12/05/2003	01/15/2026
887315 BN 8	TIME WARNER INC				2FE	203,380	117.474	234,948	200,000	201,735		(135)			6.625	6.515	MN	1,670	41,075	11/12/2003	05/15/2029
887315 BN 8	TIME WARNER INC				2FE	234,793	117.474	258,443	220,000	227,643		(592)			6.625	6.208	MN	1,837		12/29/2003	05/15/2029
887315 BN 8	TIME WARNER INC				2FE	207,750	117.474	234,948	200,000	203,956		(323)			6.625	6.378	MN	1,670		04/12/2004	05/15/2029
89153V AB 5	TOTAL CAPITAL INTL				1FE	336,737	99.220	339,332	342,000	338,178		752			2.875	2.920	FA	3,664	9,833	02/24/2014	02/17/2022
893526 8Y 2	TRANSCANADA PIPELINES LTD FGN NT				1FE	531,950	111.951	559,755	500,000	507,396		(3,550)			7.125	6.697	JJ	16,495	35,625	02/06/2009	01/15/2019
89352H AD 1	TRANS-CANADA PIPELINES LTD FGN SR NT				1FE	581,685	110.919	554,595	500,000	574,259		(3,713)			6.200	5.329	AO	6,540	31,000	01/07/2014	10/15/2037
893830 AF 6	TRANSOCEAN SEDCO FOREX INC NOTE				3FE	577,500	57.000	285,000	500,000	560,636		(4,306)			7.500	6.494	AO	7,911	37,500	02/01/2012	04/15/2031
898735 SF 3	TUCSON ARIZ COPS-T				1FE	513,635	107.192	535,960	500,000	512,174		(974)			4.506	4.386	JJ	11,296	22,906	07/09/2014	07/01/2029
90131H AY 1	21ST CENTURY FOX AMER INC				1FE	568,411	122.145	610,725	500,000	564,420		(3,991)			7.430	6.536	AO	9,262	18,575	06/30/2015	10/01/2026
90131H BB 0	21ST CENTURY FOX AMER INC				1FE	574,000	119.968	599,840	500,000	570,403		(3,597)			7.280	6.341	JD	100	36,400	06/30/2015	06/30/2028
902494 AT 0	TYSON FOODS INC SENIOR BD			1	2FE	508,885	106.712	533,560	500,000	505,512		(987)			4.500	4.421	JD	986	22,500	08/02/2012	06/15/2022
903192 AA 0	UNUM CORP				2FE	217,000	117.117	234,234	200,000	212,939		(1,133)			6.750	6.221	JD	592	13,500	06/26/2012	12/15/2028
90345W AD 6	US AIRWAYS BOND SER 2012-2 CL A				1FE	339,022	104.652	347,088	331,660	336,466		(1,301)			4.625	4.525	JD	1,261	16,385	12/18/2013	12/01/2020
905572 AD 5	UNION CARBIDE CHEMS & PLST				2FE	197,000	122.868	245,736	200,000	199,040		158			7.875	7.995	AO	3,927	55,125	02/24/2003	04/01/2023
905572 AD 5	UNION CARBIDE CHEMS & PLST				2FE	525,000	122.868	614,340	500,000	508,443		(1,316)			7.875	7.500	AO	9,817		06/13/2003	04/01/2023
905581 AR 5	UNION CARBIDE CORP				2FE	199,000	123.299	246,598	200,000	199,619		48			7.500	7.538	JD	1,233	37,500	01/15/2003	06/01/2025
905581 AR 5	UNION CARBIDE CORP				2FE	300,000	123.299	369,897	300,000	300,000					7.500	7.500	JD	1,849		02/10/2003	06/01/2025
906437 AS 7	UNION CNTY ORE SCH DIST 11-T				1FE	595,170	117.669	588,345	500,000	584,407		(6,798)			5.700	4.789	JD	1,249	28,500	06/11/2014	06/15/2029
907834 AG 0	UNION PACIFIC RESOURCES DEB				2FE	576,340	105.502	527,510	500,000	556,831		(5,089)			7.150	6.203	MN	4,505	35,750	03/29/2012	05/15/2028
90783V AA 3	UNION PACIFIC RAILROAD BOND 2005-1 TRUST			1	1	365,498	108.467	377,567	348,094	359,602		(1,802)			5.082	4.840	JJ	8,821	18,352	01/25/2011	01/02/2029
90932P AA 6	UNITED AIR LINES INC				1FE	488,778	102.904	499,228	485,140	488,172		(338)			4.000	3.970	AO	4,306	20,000	03/25/2014	04/11/2026
91311Q AE 5	UNITED UTILITIES PLC FGN SR BD				2FE	564,635	106.083	530,415	500,000	530,522		(10,773)			5.375	4.760	FA	11,192	26,875	11/19/2012	08/01/2019
91428L FS 0	UNIVERSITY HAWAII REV			1	1FE	768,750	110.634	829,755	750,000	762,649		(1,825)			5.834	5.692	AO	10,909	43,755	09/30/2010	10/01/2030
914760 3L 5	UNIV. OF OKLAHOMA			1	1FE	503,785	111.143	555,715	500,000	502,623		(199)			6.102	6.056	JJ	15,297	30,510	03/26/2010	07/01/2030
915137 X7 3	UNIVERSITY TEXAS FIN REV BOND			1	1FE	474,440	111.252	445,008	400,000	459,680		(9,706)			6.276	5.291	FA	9,491	25,104	03/05/2013	08/15/2041
91754R QD 2	UTAH ST BRD REGENTS				1FE	120,045	119.241	119,241	100,000	118,263		(1,336)			6.241	5.199	FA	2,599	6,241	09/12/2014	08/01/2030
918204 AR 9	V F CORP BOND DTD 04/15/04 6.00%				1FE	1,113,500	117.615	1,176,150	1,000,000	1,099,064		(5,974)			6.000	5.388	AO	12,658	60,000	08/06/2013	10/15/2033
91913Y AE 0	VALERO ENERGY CORP BOND				2FE	270,863	110.531	276,328	250,000	265,564		(993)			7.500	6.922	AO	3,955	18,750	09/07/2010	04/15/2032
91913Y AL 4	VALERO ENERGY CORP NOTE				2FE	769,508	102.073	765,548	750,000	765,506		(750)			6.625	6.457	JD	2,178	49,688	09/02/2010	06/15/2037
91915W AB 8	VALIDUS HOLDINGS LTD SENIOR NT				2FE	529,030	125.175	625,875	500,000	524,819		(1,075)			8.875	8.388	JJ	19,209	88,750	02/21/2012	01/26/2040
91915W AB 8	VALIDUS HOLDINGS LTD SENIOR NT				2FE	613,050	125.175	625,875	500,000	598,744		(4,187)			8.875	7.238	JJ	19,209		08/24/2012	01/26/2040
920253 AF 8	VALMONT INDUSTRIES INC			1	2FE	246,090	87.045	217,613	250,000	246,247		135			5.000	5.079	AO	3,116	12,813	11/21/2014	10/01/2044
92344W AB 7	VERIZON MARYLAND INC				1FE	270,357	98.637	295,911	300,000	282,708		1,022			5.125	5.687	JD	674	82,000	12/02/2003	06/15/2033
92344W AB 7	VERIZON MARYLAND INC				1FE	264,210	98.637	295,911	300,000	278,697		1,278			5.125	5.819	JD	674		09/21/2004	06/15/2033

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
92344W AB 7	VERIZON MARYLAND INC.				1FE	178,075	98.637	197,274	200,000	186,819		783			5.125	5.756	JD	449		11/04/2004	06/15/2033
92344W AB 7	VERIZON MARYLAND INC.				1FE	185,220	98.637	197,274	200,000	191,196		547			5.125	5.534	JD	449		02/01/2005	06/15/2033
92344W AB 7	VERIZON MARYLAND INC.				1FE	279,036	98.637	295,911	300,000	287,512		776			5.125	5.510	JD	674		02/03/2005	06/15/2033
92344W AB 7	VERIZON MARYLAND INC.				1FE	277,740	98.637	295,911	300,000	286,671		824			5.125	5.536	JD	674		03/01/2005	06/15/2033
925524 AV 2	VIACOM INC.				2FE	189,250	99.496	198,992	200,000	193,761		384			5.500	5.812	MN	1,386	71,500	04/13/2004	05/15/2033
925524 AV 2	VIACOM INC.				2FE	93,875	99.496	99,496	100,000	96,445		219			5.500	5.859	MN	693		04/14/2004	05/15/2033
925524 AV 2	VIACOM INC.				2FE	95,635	99.496	99,496	100,000	97,389		156			5.500	5.751	MN	693		10/19/2004	05/15/2033
925524 AV 2	VIACOM INC.				2FE	196,520	99.496	198,992	200,000	197,927		129			5.500	5.597	MN	1,386		02/01/2005	05/15/2033
925524 AV 2	VIACOM INC.				2FE	196,332	99.496	198,992	200,000	197,815		136			5.500	5.603	MN	1,386		02/18/2005	05/15/2033
925524 AV 2	VIACOM INC.				2FE	293,850	99.496	298,488	300,000	296,317		228			5.500	5.615	MN	2,079		03/01/2005	05/15/2033
925524 AV 2	VIACOM INC.				2FE	182,660	99.496	198,992	200,000	189,618		642			5.500	6.022	MN	1,386		03/28/2005	05/15/2033
92553P AQ 5	VIACOM INC SENIOR DEB.			1	2FE	784,792	77.269	618,152	800,000	786,147		524			4.875	4.969	JD	1,710	39,000	06/11/2013	06/15/2043
92553P AZ 5	VIACOM INC.			1	2FE	502,500	82.684	413,420	500,000	502,358		(132)			4.850	4.826	JD	1,063	24,587	12/04/2014	12/15/2034
92857W AQ 3	VODAFONE GROUP PLC FGN BD.				2FE	565,560	99.464	497,320	500,000	559,600		(2,980)			6.150	5.437	FA	10,615	61,500	01/28/2014	02/27/2037
92857W AQ 3	VODAFONE GROUP PLC FGN BD.				2FE	580,000	99.464	497,320	500,000	575,758		(3,636)			6.150	5.302	FA	10,615		11/17/2014	02/27/2037
92857W AQ 3	VODAFONE GROUP PLC FGN BD.				2FE	539,320	99.464	497,320	500,000	538,696		(624)			6.150	5.702	FA	10,615		09/02/2015	02/27/2037
92976G AE 1	WACHOVIA BANK N/A MED TERM BK NOTE.				1FE	498,250	100.894	504,470	500,000	500,000		84			5.600	5.620	MS	8,208	28,000	05/27/2008	03/15/2016
92976W BH 8	WACHOVIA CORP MED TERM NOTE.				1FE	490,740	107.932	539,660	500,000	498,800		1,029			5.750	5.858	FA	11,973	28,750	03/07/2008	02/01/2018
931142 CB 7	WAL-MART STORES INC.				1FE	579,825	114.904	574,520	500,000	574,503		(3,991)			5.250	4.527	MS	8,702	26,250	09/22/2014	09/01/2035
931427 AB 4	WALGREENS BOOTS ALLIANCE.			1	2FE	805,305	91.696	687,720	750,000	802,745		(2,560)			4.500	4.191	MN	3,976	33,750	03/24/2015	11/18/2034
962166 AS 3	WEYERHAEUSER CO DEBS.				2FE	98,300	118.065	118,065	100,000	99,587		59			7.125	7.248	JJ	3,299	21,375	08/02/1993	07/15/2023
962166 AS 3	WEYERHAEUSER CO DEBS.				2FE	210,952	118.065	236,130	200,000	203,602		(576)			7.125	6.755	JJ	6,598		04/09/2003	07/15/2023
962166 BR 4	WEYERHAEUSER CO.				2FE	217,514	119.991	239,982	200,000	209,956		(625)			7.375	6.781	MS	4,324	14,750	12/05/2003	03/15/2032
962166 BT 0	WEYERHAEUSER CO.				2FE	419,676	115.624	462,496	400,000	411,478		(678)			6.875	6.553	JD	1,205	27,500	12/23/2003	12/15/2033
96332H CG 2	WHIRLPOOL CORP MED TERM NT.				2FE	609,132	99.342	596,052	600,000	608,319		(315)			5.150	5.073	MS	10,244	30,900	06/21/2013	03/01/2043
96949L AB 1	WILLIAMS PARTNERS L P.			1	2FE	496,600	75.327	376,635	500,000	496,600					4.000	4.027	MS		10,667	03/24/2015	09/15/2015
96950F AF 1	WILLIAMS PARTNERS L P SENIOR BD.				2FE	608,350	77.153	385,765	500,000	597,237		(4,167)			6.300	5.178	AO	6,645	63,000	05/03/2013	04/15/2040
96950F AF 1	WILLIAMS PARTNERS L P SENIOR BD.				2FE	583,385	77.153	385,765	500,000	575,100		(3,207)			6.300	5.400	AO	6,645		06/03/2013	04/15/2040
98385X AT 3	XTO ENERGY INC SENIOR NT.				1FE	718,415	113.527	675,486	595,000	617,283		(20,569)			6.500	5.383	JD	1,695	38,675	02/18/2011	12/15/2018
983919 AH 4	XILINX INC.				1FE	495,845	100.069	500,345	500,000	497,115		693			3.000	3.025	MS	4,397	15,000	03/13/2014	03/15/2021
98417E AK 6	XSTRATA FINANCE CANADA LTD FGN SR NT SER.				2FE	804,750	80.812	606,090	750,000	781,367		(6,844)			4.950	4.613	MN	4,679	37,125	08/02/2012	11/15/2021
98934K AB 6	ZENECA WILMINGTON INC.				1FE	543,910	125.116	625,580	500,000	520,829		(3,378)			7.000	6.435	MN	4,411	35,000	03/02/2009	11/15/2023
98956P AG 7	ZIMMER HOLDINGS INC.			1	2FE	775,560	93.719	702,893	750,000	774,439		(1,121)			4.250	4.110	FA	12,051	12,927	03/24/2015	08/15/2035
989822 AA 9	ZURICH REINSURANCE SR NOTES.				2FE	191,940	118.615	237,230	200,000	197,441		384			7.125	7.424	AO	3,006	21,375	09/06/2001	10/15/2023
989822 AA 9	ZURICH REINSURANCE SR NOTES.				2FE	102,208	118.615	118,615	100,000	100,804		(116)			7.125	6.971	AO	1,503		12/18/2003	10/15/2023
3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations.						274,803,404	XXX	268,332,682	260,130,728	271,432,034	0	(1,076,836)	0	0	XXX	XXX	XXX	3,708,808	13,248,401	XXX	XXX
3899999. Total - Industrial & Miscellaneous (Unaffiliated).						274,803,404	XXX	268,332,682	260,130,728	271,432,034	0	(1,076,836)	0	0	XXX	XXX	XXX	3,708,808	13,248,401	XXX	XXX
Totals																					
7799999. Total - Issuer Obligations.						318,874,127	XXX	316,618,747	303,242,912	315,201,780	0	(1,180,350)	0	0	XXX	XXX	XXX	4,513,074	15,868,058	XXX	XXX
7899999. Total - Residential Mortgage-Backed Securities.						22,689,507	XXX	22,109,194	22,599,459	22,552,060	0	(3,326)	0	0	XXX	XXX	XXX	82,885	1,014,837	XXX	XXX
8399999. Grand Total - Bonds.						341,563,634	XXX	338,727,941	325,842,371	337,753,840	0	(1,183,676)	0	0	XXX	XXX	XXX	4,595,959	16,882,894	XXX	XXX

SCHEDULE D - PART 2 - SECTION 1

Showing all PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Par Value per Share	Rate per Share	Book/Adjusting Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (15+16-17)	Total Foreign Exchange Change in B./A.C.V.	NAIC Designation	Date Acquired
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)																				
52520E 20 0	LEHMAN BROS HLDG CAP TR V SECS			16,000.000				0.122	1,952								0		P6U	04/02/2004
52520X 20 8	LEHMAN BROS HLDGS CAP TR VI 6.24%			8,000.000				0.140	1,120								0		P6U	01/05/2005
8499999. Total - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)							0	XXX	3,072	0	0	0	0	0	0	0	0	0	XXX	XXX
8999999. Total - Preferred Stocks							0	XXX	3,072	0	0	0	0	0	0	0	0	0	XXX	XXX

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																	
000000 00 3	FEDERAL HOME LOAN BANK OF CINCINNATI			3,106.000	310,600	100.000	310,600	310,600		57,080				0		U	10/29/2008
000000 00 3	FEDERAL HOME LOAN BANK OF CINCINNATI			910.000	91,000	100.000	91,000	91,000						0		U	04/27/2009
000000 00 3	FEDERAL HOME LOAN BANK OF CINCINNATI			200.000	20,000	100.000	20,000	20,000						0		U	05/08/2009
000000 00 3	FEDERAL HOME LOAN BANK OF CINCINNATI			400.000	40,000	100.000	40,000	40,000						0		U	05/28/2009
000000 00 3	FEDERAL HOME LOAN BANK OF CINCINNATI			400.000	40,000	100.000	40,000	40,000						0		U	07/10/2009
000000 00 3	FEDERAL HOME LOAN BANK OF CINCINNATI			400.000	40,000	100.000	40,000	40,000						0		U	11/06/2009
000000 00 3	FEDERAL HOME LOAN BANK OF CINCINNATI			507.000	50,700	100.000	50,700	50,700						0		U	03/26/2010
000000 00 3	FEDERAL HOME LOAN BANK OF CINCINNATI			399.000	39,900	100.000	39,900	39,900						0		U	10/14/2010
000000 00 3	FEDERAL HOME LOAN BANK OF CINCINNATI			1,000.000	100,000	100.000	100,000	100,000						0		U	01/21/2011
000000 00 3	FEDERAL HOME LOAN BANK OF CINCINNATI			200.000	20,000	100.000	20,000	20,000						0		U	02/11/2011
000000 00 3	FEDERAL HOME LOAN BANK OF CINCINNATI			400.000	40,000	100.000	40,000	40,000						0		U	03/18/2011
000000 00 3	FEDERAL HOME LOAN BANK OF CINCINNATI			1,363.000	136,300	100.000	136,300	136,300						0		U	04/28/2011
000000 00 3	FEDERAL HOME LOAN BANK OF CINCINNATI			193.000	19,300	100.000	19,300	19,300						0		U	04/12/2012
000000 00 3	FEDERAL HOME LOAN BANK OF CINCINNATI			799.000	79,900	100.000	79,900	79,900						0		U	04/24/2012
000000 00 3	FEDERAL HOME LOAN BANK OF CINCINNATI			737.000	73,700	100.000	73,700	73,700						0		U	01/24/2013
000000 00 3	FEDERAL HOME LOAN BANK OF CINCINNATI			376.000	37,600	100.000	37,600	37,600						0		U	04/04/2013
000000 00 3	FEDERAL HOME LOAN BANK OF CINCINNATI			306.000	30,600	100.000	30,600	30,600						0		U	04/08/2013
000000 00 3	FEDERAL HOME LOAN BANK OF CINCINNATI			1,999.000	199,900	100.000	199,900	199,900						0		U	04/08/2013
000000 00 3	FEDERAL HOME LOAN BANK OF CINCINNATI			465.000	46,500	100.000	46,500	46,500						0		U	04/10/2014
000000 00 3	FEDERAL HOME LOAN BANK OF CINCINNATI			206.000	20,600	100.000	20,600	20,600						0		U	03/19/2015
16115Q 30 8	CHART INDUSTRIES INC			750.000	13,470	17.960	13,470	59,962				(12,180)		(12,180)		L	07/14/2014
16115Q 30 8	CHART INDUSTRIES INC			200.000	3,592	17.960	3,592	15,980				(3,248)		(3,248)		L	07/14/2014
16115Q 30 8	CHART INDUSTRIES INC			300.000	5,388	17.960	5,388	24,130				(4,872)		(4,872)		L	07/14/2014
446150 10 4	HUNTINGTON BANCSHARES INC			3,000.000	33,180	11.060	33,180	51,630	210	720		1,620		1,620		L	10/26/2007
74347W 88 2	PROSHARES TRUST II ULTRA SHORT EURO ETF			3,900.000	99,567	25.530	99,567	101,519				(1,952)		(1,952)		L	07/07/2015
9099999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated)					1,591,797	XXX	1,591,797	1,689,822	210	57,800	0	(20,632)	0	(20,632)	0	XXX	XXX
Common Stocks - Parent, Subsidiaries and Affiliates																	
000000 00 2	JEDNOTA INC			86.000	662,075	7,698.550	662,075	122,511		150,000		61,271		61,271		U	09/29/1986
9199999. Total - Common Stocks - Parent, Subsidiaries and Affiliates					662,075	XXX	662,075	122,511	0	150,000	0	61,271	0	61,271	0	XXX	XXX
9799999. Total - Common Stock					2,253,872	XXX	2,253,872	1,812,333	210	207,800	0	40,639	0	40,639	0	XXX	XXX
9899999. Total Common and Preferred Stock					2,253,872	XXX	2,256,944	1,812,333	210	207,800	0	40,639	0	40,639	0	XXX	XXX

(a) For all common stocks bearing the NAIC market indicator "U" provide: the number of such issues.....21, the total $ value (included in Column 8) of all such issues $.....2,098,675.

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
Bonds - U.S. Special Revenue and Special Assessment								
3133EE KS 8	FEDERAL FARM CR BANKS		01/14/2015	STIFEL NICOLAUS		1,000,000	1,000,000	
3199999. Total - Bonds - U.S. Special Revenue and Special Assessments						1,000,000	1,000,000	0
Bonds - Industrial and Miscellaneous								
00205G AC 1	APT PIPELINES LTD		03/16/2015	MORGAN STANLEY		746,715	750,000	
00287Y AR 0	ABBVIE INC		05/05/2015	MORGAN STANLEY		496,545	500,000	
00287Y AR 0	ABBVIE INC		05/06/2015	FTN FIN SECURITIES CORP		497,500	500,000	
008916 AQ 1	AGRIUM INC		03/24/2015	RAYMOND JAMES INSTITIONAL		1,005,690	1,000,000	2,865
023135 AP 1	AMAZON.COM INC		03/13/2015	FTN FIN SECURITIES CORP		540,290	500,000	6,867
023135 AP 1	AMAZON.COM INC		03/24/2015	RAYMOND JAMES INSTITIONAL		556,800	500,000	7,467
03073E AM 7	AMERISOURCEBERGEN CORP		03/10/2015	FTN FIN SECURITIES CORP		502,630	500,000	1,038
038222 AK 1	APPLIED MATERIALS INC		09/21/2015	PIPER JAFFRAY INC		501,495	500,000	
05620P GX 5	BABYLON N Y TXBL IMPT		07/02/2015	KEYBANK NA		349,125	350,000	
05620P GY 3	BABYLON N Y TXBL IMPT		07/02/2015	KEYBANK NA		558,600	560,000	
12527G AF 0	CF INDUSTRIES INC		02/03/2015	SOUTHWEST SECURITIES		567,500	500,000	9,871
12527G AF 0	CF INDUSTRIES INC		03/24/2015	RAYMOND JAMES INSTITIONAL		334,221	300,000	515
126650 CL 2	CVS HEALTH CORP		07/14/2015	SOUTHWEST SECURITIES		500,000	500,000	
126650 CM 0	CVS HEALTH CORP		07/14/2015	SOUTHWEST SECURITIES		500,000	500,000	
12665U AA 2	CVS PASS-THROUGH TRUST		10/07/2015	KEYBANK NA		500,417	500,000	187
13645R AE 4	CANADIAN PACIFIC RAILWAY CO		07/24/2015	FTN FIN SECURITIES CORP		577,445	500,000	10,701
13645R AV 6	CANADIAN PACIFIC RAILWAY CO		09/18/2015	WELLS FARGO ADVISORS		509,205	500,000	800
150461 N5 6	CEDAR PARK TEX TXBL REF		03/26/2015	COASTAL SECURITY		1,000,000	1,000,000	
151020 AH 7	CELGENE CORP		01/05/2015	KEYBANK NA		510,000	500,000	6,455
172070 CQ 5	DUKE ENERGY OHIO		05/15/2015	KEYBANK NA		388,045	350,000	8,152
195869 AL 6	COLONIAL PIPELINE CO		06/08/2015	WELLS FARGO ADVISORS		1,063,548	900,000	20,719
195869 AL 6	COLONIAL PIPELINE CO		06/17/2015	SOUTHWEST SECURITIES		531,540	450,000	11,236
198280 AE 9	COLUMBIA PIPELINE GROUP INC		05/19/2015	MORGAN STANLEY		506,845	500,000	
209111 EJ 8	CONSOLIDATED EDISON CO N Y INC		05/04/2015	FTN FIN SECURITIES CORP		585,000	500,000	8,969
224044 CF 2	COX COMMUNICATIONS INC		05/05/2015	RAYMOND JAMES INSTITIONAL		512,605	500,000	9,800
24916P FP 7	DENVER COLO CITY & CNTY BRD WTR COMMRS		10/23/2015	KEYBANK NA		549,470	500,000	9,550
25243Y AH 2	DIAGEO CAPITAL PLC		07/28/2015	FTN FIN SECURITIES CORP		594,190	500,000	9,792
25271C AM 4	DIAMOND OFFSHORE DRILLING INC		02/23/2015	STIFEL NICOLAUS		484,260	500,000	5,367
257469 AJ 5	DOMINION RESOURCES INC		04/23/2015	SUSQUEHANNA GROUP		1,144,510	1,000,000	12,688
25746U AV 1	DOMINION RESOURCES INC		05/19/2015	FTN FIN SECURITIES CORP		582,530	500,000	12,974
263534 BR 9	E I DU PONT DE NEMOURS & CO		05/08/2015	KEYBANK NA		591,750	500,000	11,511
270618 DX 6	EAST BATON ROUGE LA SEW COMMN		03/26/2015	RAYMOND JAMES INSTITIONAL		511,140	500,000	5,532
283734 TF 8	EL PASO TEX REF TXBL		01/22/2015	KEYBANK NA		553,310	500,000	11,648
29364W AT 5	ENTERGY LOUISIANA LLC		04/24/2015	SUSQUEHANNA GROUP		673,153	650,000	9,389
293791 AF 6	ENTERPRISE PRODUCTS OPERATING LP		08/17/2015	MORGAN KEEGAN & CO		601,000	500,000	16,137
30239X AD 9	FBG FINANCE PTY LTD		06/26/2015	SOUTHWEST SECURITIES		567,200	500,000	1,306
373334 JN 2	GEORGIA POWER CO		10/15/2015	KEYBANK NA		581,980	500,000	6,528
373384 2Y 1	GEORGIA ST		06/11/2015	PIPER JAFFRAY INC		502,610	500,000	
375558 BG 7	GILEAD SCIENCES INC		09/14/2015	KEYBANK NA		504,435	500,000	192
375558 BG 7	GILEAD SCIENCES INC		10/09/2015	COASTAL SECURITIES INC		507,250	500,000	1,597
42824C AQ 2	HEWLETT PACKARD ENTERPRISE CO		10/07/2015	SOUTHWEST SECURITIES		496,030	500,000	344
438670 T3 5	HONOLULU HAWAII CITY & CNTY		03/26/2015	SOUTHWEST SECURITIES		969,120	960,000	
457153 AG 9	INGRAM MICRO INC		03/31/2015	RAYMOND JAMES SECURITIES		524,335	500,000	7,631

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
460146 CM 3	INTERNATIONAL PAPER CO.		05/14/2015	RAYMOND JAMES INSTITIONAL		503,535	500,000	
478898 FF 1	JOHNSON CNTY TEX TXBL SER 2015		12/08/2015	INSTITUTIONAL SALES DALLAS		500,000	500,000	
48203R AG 9	JUNIPER NETWORKS INC.		02/04/2015	FTN FIN SECURITIES CORP		518,895	500,000	9,000
482480 AF 7	KLA-TENCOR CORP.		04/01/2015	NATIONAL ALLIANCE SECURITIES C		558,125	500,000	11,849
49337W AH 3	KEYSPAN CORP.		02/18/2015	FTN FIN SECURITIES CORP		239,292	200,000	4,472
540424 AP 3	LOEWS CORP SENIOR NT		09/04/2015	KEYBANK NA		587,870	500,000	3,250
544495 UH 5	LOS ANGELES CALIF DEPT WTR & PWR		04/14/2015	RAYMOND JAMES INSTITIONAL		575,740	500,000	9,078
565849 AB 2	MARATHON OIL CORP.		05/05/2015	FTN FIN SECURITIES CORP		1,203,800	1,000,000	10,011
56585A AF 9	MARATHON PETROLEUM CORP SENIOR BD		07/24/2015	SOUTHWEST SECURITIES		857,535	750,000	20,042
582839 AF 3	MEAD JOHNSON NUTRITION CO.		08/26/2015	FTN FIN SECURITIES CORP		559,880	500,000	9,833
585055 BT 2	MEDTRONIC INC.		09/02/2015	EXCHANGE		502,931	500,000	
585055 BT 2	MEDTRONIC INC.		09/02/2015	EXCHANGE		519,590	500,000	
585055 BT 2	MEDTRONIC INC.		09/02/2015	EXCHANGE		503,171	500,000	
59151K AJ 7	METHANEX CORP.		01/14/2015	STIFEL NICOLAUS		517,000	500,000	4,865
59151K AJ 7	METHANEX CORP.		01/21/2015	SOUTHWEST SECURITIES		524,250	500,000	5,022
597839 CF 4	MIDLOTHIAN TEX CMNTY DEV CORP.		04/27/2015	RAYMOND JAMES INSTITIONAL		437,580	390,000	3,515
61166W AN 1	MONSANTO CO.		10/16/2015	MORGAN STANLEY		465,575	500,000	5,600
61945C AD 5	MOSAIC CO SENIOR BD		04/08/2015	FTN FIN SECURITIES CORP		584,200	500,000	11,203
61945C AD 5	MOSAIC CO SENIOR BD		05/01/2015	RAYMOND JAMES INSTITIONAL		566,320	500,000	12,944
636180 BM 2	NATIONAL FUEL GAS CO.		06/26/2015	KEYBANK NA		504,895	500,000	433
63968A QQ 1	NEBRASKA PUB PWR DIST		03/26/2015	SOUTHWEST SECURITIES		686,370	600,000	7,985
647677 AJ 2	NEW ORLEANS NAVY HSG LLC		03/03/2015	NATIONAL ALLIANCE SECURITIES C		581,000	500,000	1,439
663903 DM 1	NORTHEAST OHIO REGL SWR DIST WASTEWTR		08/13/2015	DEUTSCHE BANK		570,000	500,000	7,799
675232 AA 0	OCEANEERING INTL INC.		01/22/2015	KEYBANK NA		498,845	500,000	4,263
68389X BE 4	ORACLE CORP.		05/05/2015	WELLS FARGO ADVISORS		492,270	500,000	
72650R AR 3	PLAINS ALL AMERICAN PIPELINE L P SENIOR		10/08/2015	WELLS FARGO ADVISORS		547,335	500,000	8,220
72650R BF 8	PLAINS ALL AMER PIPELINE LP/PAA FIN CORP		03/04/2015	RAYMOND JAMES INSTITIONAL		764,108	750,000	13,500
740189 AN 5	PRECISION CASTPARTS CORP.		06/04/2015	RBC DOMINION		746,250	750,000	
747525 AJ 2	QUALCOMM INC.		05/14/2015	KEYBANK NA		500,765	500,000	
747525 AJ 2	QUALCOMM INC.		06/05/2015	KEYBANK NA		488,250	500,000	1,292
747525 AJ 2	QUALCOMM INC.		07/24/2015	FTN FIN SECURITIES CORP		464,170	500,000	4,456
763227 QB 4	RICHARDSON TEX.		03/27/2015	FIRST TENNESSEE SECURITIES		517,961	515,000	2,117
78387G AQ 6	SBC COMMUNICATIONS NOTE		05/06/2015	RAYMOND JAMES INSTITIONAL		566,510	500,000	4,783
78573A AA 8	SABMILLER HOLDINGS INC.		03/05/2015	MORGAN KEEGAN & CO.		521,370	500,000	2,865
816851 AP 4	SEMPRA ENERGY SENIOR BD		10/21/2015	COASTAL SECURITIES INC.		591,350	500,000	917
822582 BE 1	SHELL INTERNATIONAL FIN B V		05/06/2015	MORGAN STANLEY		694,162	700,000	
867229 AD 8	SUNCOR ENERGY INC.		08/04/2015	WELLS FARGO ADVISORS		577,550	500,000	5,454
90131H AY 1	21ST CENTURY FOX AMER INC.		06/30/2015	EXCHANGE		568,411	500,000	
90131H BB 0	21ST CENTURY FOX AMER INC.		06/30/2015	EXCHANGE		574,000	500,000	
92857W AQ 3	VODAFONE GROUP PLC FGN BD		09/02/2015	NATIONAL ALLIANCE SECURITIES C		539,320	500,000	940
931427 AB 4	WALGREENS BOOTS ALLIANCE		03/24/2015	COASTAL SECURITIES INC.		805,305	750,000	12,094
96949L AB 1	WILLIAMS PARTNERS L P.		03/24/2015	FTN FIN SECURITIES CORP		496,600	500,000	1,333
98956P AG 7	ZIMMER HOLDINGS INC.		03/24/2015	FTN FIN SECURITIES CORP		775,560	750,000	708
3899999. Total - Bonds - Industrial and Miscellaneous						50,077,679	46,925,000	429,108
8399997. Total - Bonds - Part 3						51,077,679	47,925,000	429,108
8399998. Total - Bonds - Summary Item from Part 5						1,605,625	1,500,000	27,034

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
8399999.	Total - Bonds					52,683,304	49,425,000	456,142
Common Stocks - Industrial and Miscellaneous								
000000 00 3	FEDERAL HOME LOAN BANK OF CINCINNATI		03/19/2015	FHLB CINCINNATI	206.000	20,600	XXX	
74347W 88 2	PROSHARES TRUST II ULTRA SHORT EURO ETF		07/07/2015	UBS	3,900.000	101,519	XXX	
9099999.	Total - Common Stocks - Industrial and Miscellaneous					122,119	XXX	0
9799997.	Total - Common Stocks - Part 3					122,119	XXX	0
9799998.	Total - Common Stocks - Summary Item from Part 5					414,910	XXX	
9799999.	Total - Common Stocks					537,029	XXX	0
9899999.	Total - Preferred and Common Stocks					537,029	XXX	0
9999999.	Total - Bonds, Preferred and Common Stocks					53,220,333	XXX	456,142

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
Bonds - U.S. Government																				
312906 2P 4	FHLMC REMIC SERIES 1136-H		12/15/2015	PRINCIPAL		139	139	136	121				0		121		18	18	5	09/15/2021
3136A7 HF 2	FNMA CMO 2012-67 ST INV FLT		12/28/2015	PRINCIPAL		191,797	191,797	195,633	193,869				0		193,869		(2,072)	(2,072)	5,399	07/25/2042
3136A8 TU 4	FNMA CMO PAC 2012-99 GC		11/25/2015	PRINCIPAL		353,160	353,160	353,602	353,313				0		353,313		(152)	(152)	5,059	06/25/2042
3136A9 HB 7	FNMA CMO 2012-111 HS INV FLT		12/28/2015	PRINCIPAL		72,280	72,280	69,389	70,650				0		70,650		1,630	1,630	1,224	10/25/2042
3136AA 6G 5	FNMA CMO 2012-151 SB INV FLT		12/28/2015	PRINCIPAL		22,342	22,342	21,896	22,027				0		22,027		315	315	839	01/25/2043
3136AC AM 3	FNMA CMO 2013-10 US INV FLT		11/25/2015	PRINCIPAL		96,193	96,193	98,823	96,599				0		96,599		(406)	(406)	2,318	02/25/2043
3136AH H3 7	FNMA CMO SEQ PYR 2013-130 KX INV FLT		06/30/2015	KEYBANK NA		891,652	891,652	898,339	895,241		(1,818)		(1,818)		893,423		(1,772)	(1,772)	27,318	11/25/2043
3137AQ Z7 6	FHLMC CMO 4064 TS INV FLT		12/15/2015	PRINCIPAL		80,167	80,167	81,169	80,571				0		80,571		(405)	(405)	3,293	06/15/2042
3137AR CX 2	FHLMC CMO 4061 SL INV FLT		08/17/2015	PRINCIPAL		35,474	35,474	36,272	35,474				0		35,474			0	1,039	06/15/2042
3137AU AW 9	FHLMC CMO 4103 N5 INV FLT		12/15/2015	PRINCIPAL		144,556	144,556	143,743	144,172				0		144,172		385	385	3,774	09/15/2042
3137AU TY 5	FHR CMO 4117 SC INV FLT		12/15/2015	PRINCIPAL		30,084	30,084	31,193	30,124				0		30,124		(40)	(40)	1,712	10/15/2042
3137AY RP 8	FHLMC CMO PAC 4165 KA74		12/15/2015	PRINCIPAL		171,346	171,346	172,631	171,346				0		171,346			0	2,645	02/15/2043
3137B4 GG 5	FHLMC CMO 4238 YS INV FLT		11/16/2015	PRINCIPAL		236,265	236,265	235,674	235,852				0		235,852		413	413	14,623	12/15/2040
31395W JS 7	FHLMC CMO 3005 SW INV FLT		12/15/2015	PRINCIPAL		197	197	215	210				0		210		(14)	(14)	18	07/15/2035
31397M Y8 4	FNMA CMO PAC 2009-3 KC		02/28/2015	KEYBANK NA		102	102	103	103				0		103		(1)	(1)	1	01/25/2037
31397N UG 8	FNMA CMO 2009-19 TD		11/25/2015	PRINCIPAL		2,870	2,870	2,906	2,898				0		2,898		(28)	(28)	131	08/25/2036
36202E V9 7	GNMA CMO 2 MJM 4240		12/21/2015	PRINCIPAL		31,398	31,398	33,753	33,407				0		33,407		(2,009)	(2,009)	654	09/20/2038
38373M B8 2	GNMA CMO PAC 2007-16 PS INV FLT		12/21/2015	PRINCIPAL		32,412	32,412	48,254	34,875				0		34,875		(2,463)	(2,463)	3,381	04/20/2037
38374U BP 5	GNMA CMO 2009-32 AB		12/16/2015	PRINCIPAL		85,611	85,611	90,587	85,611				0		85,611			0	1,606	05/16/2039
38374U CJ 8	GNMA CMO PAC 2009-32 AP		12/16/2015	PRINCIPAL		83,346	83,346	88,347	83,929				0		83,929		(583)	(583)	1,553	05/16/2039
38374Y SP 9	GNMA CMO PAC-2 2010-85 LC		12/21/2015	PRINCIPAL		420,000	420,000	424,200	423,688		(124)		(124)		423,564		(3,564)	(3,564)	16,621	07/20/2040
38375K SY 9	GNMA CMO PAC 2007-35 NL INV FLT		12/16/2015	PRINCIPAL		137,850	137,850	186,098	139,709				0		139,709		(1,859)	(1,859)	13,203	10/16/2035
38375Y NF 5	GNMA CMO PAC 2008-79 CS		12/21/2015	PRINCIPAL		49,829	49,829	50,576	50,445				0		50,445		(617)	(617)	1,635	06/20/2035
38376V ZU 4	GNMA CMO SEQ PYR 2010-17 JN		06/30/2015	CITIGROUP GLOBAL MARKETS INC		62,843	62,843	65,759	62,843				0		62,843			0	902	02/16/2037
38377F XK 2	GNMA CMO SEQ PYR 2010-59 HA		12/16/2015	PRINCIPAL		111,711	111,711	118,483	111,811				0		111,811		(100)	(100)	2,342	04/16/2036
38377M UL 8	GNMA CMO 2010-146 VA		12/16/2015	PRINCIPAL		627,394	627,394	650,137	627,394				0		627,394			0	16,254	11/16/2040
38377N AA 2	GNMA CMO PAC-2 2010-143 CM		12/16/2015	PRINCIPAL		272,316	272,316	272,486	272,459				0		272,459		(143)	(143)	4,316	11/16/2040
38377N G7 3	GNMA CMO 2010-157 SH		12/21/2015	PRINCIPAL		13,861	13,861	14,242	14,191				0		14,191		(330)	(330)	1,007	12/20/2040
38377N ZS 6	GNMA CMO 2010-167 GS INV FLT		08/20/2015	PRINCIPAL		39,205	39,205	40,185	40,077		(11)		(11)		40,066		(861)	(861)	1,467	12/20/2040
38377T DF 5	GNMA CMO 2011-13 CD		06/16/2015	PRINCIPAL		10,868	10,868	10,813	10,821				0		10,821		46	46	119	01/16/2041
38377W 4D 3	GNMA CMO 2011-101 ST INV FLT		12/31/2015	PRINCIPAL		78,550	78,550	77,544	77,665		16		16		77,681		869	869	8,388	07/16/2041
38377W 4D 3	GNMA CMO 2011-101 ST INV FLT		12/31/2015	PRINCIPAL		78,550	78,550	78,550	78,550				0		78,550		(0)	(0)		07/16/2041
38377Y W6 3	GNMA CMO 2011-137 UA		12/21/2015	PRINCIPAL		45,172	45,172	45,059	45,074				0		45,074		98	98	1,221	04/20/2041
38378A YW 5	GNMA CMO 2011-157 HJ		12/16/2015	PRINCIPAL		14,819	14,819	15,101	15,070				0		15,070		(251)	(251)	153	04/16/2041
38378D X2 6	GNMA CMO 2012-32 GS INV FLT		12/16/2015	PRINCIPAL		17,528	17,528	17,638	17,562				0		17,562		(34)	(34)	727	04/16/2041
38378E PZ 0	GNMA CMO 2012-69 HA		11/16/2015	PRINCIPAL		93,679	93,679	93,445	93,471				0		93,471		209	209	1,763	05/16/2042
38378F SB 7	GNMA CMO 2013-5 MA		12/21/2015	PRINCIPAL		140,612	140,612	137,580	138,927				0		138,927		1,685	1,685	1,479	07/20/2042
38378F Y7 9	GNMA CMO 2013-22 CS		10/31/2015	PRINCIPAL		244,054	244,054	244,054	244,054				0		244,054		(0)	(0)	4,575	01/20/2043
38378F Z9 4	GNMA CMO 2013-22 ES INV FLT		08/20/2015	PRINCIPAL		394,000	394,000	393,508	393,902		35		35		393,937		64	64	6,222	02/20/2043
38378G BD 9	GNMA CMO 2012-134 HS INV FLT		10/31/2015	PRINCIPAL		283,324	283,324	294,125	283,900		(217)		(217)		283,684		(360)	(360)	10,758	11/20/2042
38378G CN 6	GNMA CMO 2012-134 HA		10/20/2015	PRINCIPAL		283,324	283,324	285,449	283,446		(46)		(46)		283,400		(76)	(76)	4,214	11/20/2042
38378G SG 4	GNMA CMO PAC-2 2012-143 DE		12/21/2015	PRINCIPAL		554,268	554,268	549,591	554,268				0		554,268			0	5,168	12/20/2042

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
38378G TC 2	GNMA CMO PAC 2012-143 ED		12/21/2015	PRINCIPAL		67,006	67,006	65,750	66,302				0		66,302		704	704	702	12/20/2042
38378H J9 8	GNMA CMO 2012-128 DA		12/21/2015	PRINCIPAL		172,252	172,252	169,238	170,603				0		170,603		1,649	1,649	2,153	08/20/2042
38378J R7 9	GNMA CMO PAC-2 2013-41 KE		12/21/2015	PRINCIPAL		286,346	286,346	289,030	286,567				0		286,567		(221)	(221)	7,344	10/20/2042
38378M ST 3	GNMA CMO 2013-51 SC INV FLT		11/20/2015	PRINCIPAL		180,790	180,790	178,869	179,616				0		179,616		1,174	1,174	4,176	04/20/2043
38378M TU 9	GNMA CMO 2013-51 C		11/20/2015	PRINCIPAL		361,581	361,581	359,264	360,268				0		360,268		1,313	1,313	5,188	04/20/2043
0599999.	Total - Bonds - U.S. Government					7,603,122	7,603,122	7,729,439	7,613,071	0	(2,164)	0	(2,164)	0	7,610,908	0	(7,786)	(7,786)	198,688	XXX
Bonds - All Other Government																				
31397T LK 6	FHLMC 3452 CA REMIC MULTICLASS		12/31/2015	CORRECTION FOR PRIOR MATURITY			200,179	143,291	154,718				0		154,718		(154,718)	(154,718)		05/15/2038
36217P DU 8	GOVERNMENT NAT'L MTG ASSOC POOL #199115		12/15/2015	PRINCIPAL		1,260	1,260	1,258	1,253				0		1,253		7	7	47	01/15/2017
36217T TB 5	GNMA CMO POOL 203146		12/31/2015	CORRECTION FOR PRIOR MATURITY			3,173	3,082	3,059				0		3,059		(3,059)	(3,059)		05/15/2017
38373V NM 8	GNMA 2002-63 CL NU		12/21/2015	PRINCIPAL		26,003	26,003	26,848	26,495				0		26,495		(492)	(492)	827	09/20/2032
38374T RK 2	GNMA CMO TAC 2009-22 JL		12/21/2015	PRINCIPAL		67,317	67,317	68,495	68,276				0		68,276		(959)	(959)	1,326	04/20/2039
1099999.	Total - Bonds - All Other Government					94,580	297,932	242,974	253,801	0	0	0	0	0	253,801	0	(159,221)	(159,221)	2,200	XXX
Bonds - U.S. Special Revenue and Special Assessment																				
033717 KR 9	ANDERSON CNTY SC SCH DIST #1		10/06/2015	PRINCIPAL		1,015	1,015	1,041	1,032				0		1,032		(17)	(17)	27,985	03/01/2027
442331 QM 9	HOUSTON TEX GO 01/08/09 6.29% DUE 03/01/		03/02/2015	KEYBANK NA		20,000	20,000	24,668	24,074				0		24,074		(4,074)	(4,074)		03/01/2032
485260 BH 5	KANSAS GAS & ELECTRIC CO SENIOR DEB SER		03/30/2015	KEYBANK NA		37,098	37,098	39,806	38,703				0		38,703		(1,605)	(1,605)		03/29/2021
517840 S5 4	LAS VEGAS VALY NEV WTR DIST REV GO 2009C		01/13/2015	CALLED		524,399	500,000	529,585	524,399				0		524,399			0	24,692	06/01/2039
60534Q UE 9	MISSISSIPPI DEV BANK SPL OBLG GO		10/01/2015	PRINCIPAL PAYMENT		15,000	15,000	14,443	14,665				0		14,665		335	335		10/01/2036
707487 FR 0	PENN HILLS PA SCH DIST TAXABLE		06/08/2015	STIFEL NICOLAUS		443,000	400,000	401,452	401,044		(32)		(32)		401,012		41,988	41,988	16,741	10/01/2029
71323M DE 9	PEORIA ILL PUB BLDG COMMN SCH CL C		09/25/2015	STIFEL NICOLAUS		335,250	300,000	305,307	303,621		(296)		(296)		303,325		31,925	31,925	15,288	12/01/2026
790697 BM 7	ST JOSEPH MICH PUB SCHS BLDG BNDS		02/17/2015	KEYBANK NA		56,650	55,000	55,000	55,000				0		55,000		1,650	1,650	996	05/01/2027
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					1,432,413	1,328,113	1,371,303	1,362,538	0	(328)	0	(328)	0	1,362,210	0	70,203	70,203	85,702	XXX
Bonds - Industrial and Miscellaneous																				
008916 AM 0	AGRIUM INC FGN SR DEB		02/10/2015	MORGAN STANLEY		1,102,260	1,000,000	995,620	995,872		13		13		995,884		106,376	106,376	9,392	06/01/2043
01877Z AD 2	ALLIANCE PIPELINE L P FGN SR BD SEDOL 29		06/30/2015	KEYBANK NA		11,217	11,217	12,548	12,093				0		12,093		(876)	(876)		12/31/2023
01877Z AD 2	ALLIANCE PIPELINE L P FGN SR BD SEDOL 29		12/31/2015	KEYBANK NA		10,087	10,087	11,284	10,815				0		10,815		(728)	(728)		12/31/2023
026874 AX 5	AMERICAN INTL GROUP INC NT 144A		10/01/2015	MATURED		300,000	300,000	282,933	300,000				0		300,000			0	15,150	10/01/2015
037389 AV 5	AON CORP SENIOR NT		09/30/2015	MATURED		500,000	500,000	510,280	500,000				0		500,000			0	17,500	09/30/2015
046003 JU 4	ASSOCIATES CORP		11/16/2015	CALLED		228,522	200,000	196,400	199,533		167		167		199,700		28,822	28,822	21,719	11/01/2018
046003 JU 4	ASSOCIATES CORP		11/16/2015	CALLED		114,261	100,000	97,750	99,688		104		104		99,792		14,469	14,469		11/01/2018
048677 AB 4	ATLANTIC MARINE CORPS CMNTYS LLC BOND SE		06/03/2015	KEYBANK NA		2,678	2,678	2,854	2,844				0		2,844		(166)	(166)		12/01/2050
048677 AB 4	ATLANTIC MARINE CORPS CMNTYS LLC BOND SE		12/16/2015	KEYBANK NA		2,893	2,893	3,083	3,070				0		3,070		(176)	(176)		12/01/2050
053332 AF 9	AUTOZONE INC BONDS		11/16/2015	MATURED		200,000	200,000	197,980	200,000				0		200,000			0	11,000	11/14/2015
066365 BX 4	BANKERS TRUST N.Y. CORP		11/16/2015	MATURED		200,000	200,000	198,000	200,000				0		200,000			0	22,500	11/15/2015
066365 BX 4	BANKERS TRUST N.Y. CORP		11/16/2015	MATURED		100,000	100,000	96,200	99,984		16		16		100,000			0		11/15/2015
077340 EY 9	BEL AIRE KANS PUB BLDG COMMN REV		11/02/2015	PRINCIPAL		25,000	25,000	26,175	25,874				0		25,874		(874)	(874)	14,160	05/01/2035
077340 EY 9	BEL AIRE KANS PUB BLDG COMMN REV		05/01/2015	KEYBANK NA		25,000	25,000	26,175	25,947				0		25,947		(947)	(947)		05/01/2035
099599 AJ 1	BORDEN INC DEBS		06/26/2015	COASTAL SECURITIES INC		63,500	100,000	100,000	61,500	38,500			38,500		100,000		(36,500)	(36,500)	6,913	02/15/2023
116663 AC 9	BRUCE MANSFIELD UNIT 1 2 BOND SER 2007-1		06/01/2015	KEYBANK NA		31,049	31,049	34,051	32,994				0		32,994		(1,945)	(1,945)		01/25/2022
117043 AG 4	BRUNSWICK CORP		08/31/2015	KEYBANK NA		212,000	200,000	198,660	199,425		28		28		199,453		12,547	12,547	23,097	08/01/2027
117043 AG 4	BRUNSWICK CORP		08/28/2015	KEYBANK NA		106,000	100,000	99,900	99,958		2		2		99,960		6,040	6,040		08/01/2027
117068 DE 3	BRUNSWICK ENTERPRISE		06/15/2015	CALLED		500,000	500,000	500,000	500,000				0		500,000			0	20,108	04/01/2026

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
12189P AH 5	BURLINGTON NORTHERN SANTA FE BOND		07/15/2015	PRINCIPAL		51,680	51,680	63,275	51,680				0		51,680			0	2,031	01/15/2020
12189T AZ 7	BURLINGTON NORTH SANTA FE DEB		05/12/2015	WILLIAM BLAIR		768,810	600,000	694,530	688,023		(1,370)		(1,370)		686,653		82,158	82,158	19,578	05/01/2037
12200B AA 6	BURLINGTON NORTHERN SANTA FE 04-1 TRUST		01/15/2015	KEYBANK NA		42,571	42,571	47,094	43,888				0		43,888		(1,316)	(1,316)		01/15/2021
12200B AA 6	BURLINGTON NORTHERN SANTA FE 04-1 TRUST		07/15/2015	KEYBANK NA		193	193	213	198				0		198		(5)	(5)		01/15/2021
12612W AB 0	CNF CONWAY NATIONAL FREIGHT		12/16/2015	FTN FIN SECURITIES CORP		183,000	300,000	307,125	306,249		(311)		(311)		305,938		(122,938)	(122,938)	97,988	05/01/2034
12612W AB 0	CNF CONWAY NATIONAL FREIGHT		12/16/2015	FTN FIN SECURITIES CORP		305,000	500,000	538,320	535,127		(1,756)		(1,756)		533,370		(228,370)	(228,370)		05/01/2034
12665U AA 2	CVS PASS-THROUGH TRUST		12/10/2015	PRINCIPAL		2,357	2,357	2,359	2,359				0		2,359		(2)	(2)	3,730	01/10/2036
143658 AF 9	CARNIVAL CRUISE LINES		03/23/2015	RAYMOND JAMES INSTITIONAL		119,971	100,000	98,610	99,613		8		8		99,621		20,350	20,350	3,440	10/01/2023
167725 AF 7	CHICAGO ILL TRANSIT AUTH TRANS REV		10/09/2015	WELLS FARGO ADVISORS		559,695	500,000	544,375	537,744		(1,148)		(1,148)		536,597		23,098	23,098	29,512	12/01/2040
210795 PZ 7	CONTINENTAL AIRLINES INC BOND SER 2012-4		04/13/2015	KEYBANK NA		12,305	12,305	12,243	12,260				0		12,260		45	45		04/11/2024
210795 PZ 7	CONTINENTAL AIRLINES INC BOND SER 2012-4		10/13/2015	PRINCIPAL PAYMENT		12,305	12,305	12,243	12,263				0		12,263		42	42		04/11/2024
21079U AA 3	CONTINENTAL AIRLINES INC NOTE SER 2009-2		05/12/2015	KEYBANK NA		13,401	13,401	15,243	14,168				0		14,168		(768)	(768)		05/10/2018
21079U AA 3	CONTINENTAL AIRLINES INC NOTE SER 2009-2		11/10/2015	KEYBANK NA		13,665	13,665	15,544	14,260				0		14,260		(595)	(595)		05/10/2018
21079V AA 1	CONTINENTAL AIRLINES INC BOND SER 2010-1		01/12/2015	KEYBANK NA		15,247	15,247	14,865	15,007				0		15,007		240	240		01/12/2021
21079V AA 1	CONTINENTAL AIRLINES INC BOND SER 2010-1		07/13/2015	KEYBANK NA		15,608	15,608	15,218	15,384				0		15,384		224	224		01/12/2021
247358 AA 2	DELTA AIR LINES INC MED TERM NT SER 2012		05/07/2015	KEYBANK NA		16,562	16,562	16,860	16,740				0		16,740		(177)	(177)		05/07/2020
247358 AA 2	DELTA AIR LINES INC MED TERM NT SER 2012		11/09/2015	KEYBANK NA		24,736	24,736	25,182	24,970				0		24,970		(233)	(233)		05/07/2020
24736W AA 8	DELTA AIR LINES NOTE SER 2011-1 CL A		04/15/2015	KEYBANK NA		20,495	20,495	21,853	21,174				0		21,174		(679)	(679)		04/15/2019
24736W AA 8	DELTA AIR LINES NOTE SER 2011-1 CL A		10/15/2015	PRINCIPAL PAYMENT		20,495	20,495	21,853	21,061				0		21,061		(566)	(566)		04/15/2019
292845 AE 4	ENGELHARD CORP NOTE		09/09/2015	KEYBANK NA		214,500	200,000	198,750	199,439		29		29		199,467		15,033	15,033	32,899	06/01/2028
292845 AE 4	ENGELHARD CORP NOTE		09/09/2015	KEYBANK NA		321,750	300,000	297,000	298,713		71		71		298,784		22,966	22,966		06/01/2028
292845 AE 4	ENGELHARD CORP NOTE		09/09/2015	KEYBANK NA		121,193	113,000	110,575	111,960		58		58		112,018		9,175	9,175		06/01/2028
31331F AX 9	FEDERAL EXPRESS CORP BOND SER 1998-1 CL		01/15/2015	PRINCIPAL		41,460	41,460	40,423	40,899				0		40,899		561	561		01/15/2022
347314 AK 2	FORT EUSTIS/STORY HOUSE LLC		12/15/2015	KEYBANK NA		100,000	100,000	106,650	104,433				0		104,433		(4,433)	(4,433)		12/15/2020
36962G 3P 7	GENERAL ELECT CAP CORP MED TERM NT		05/05/2015	MORGAN STANLEY		1,290,315	1,000,000	1,122,950	1,114,839		(1,708)		(1,708)		1,113,131		177,184	177,184	71,234	01/14/2038
36962G 3P 7	GENERAL ELECT CAP CORP MED TERM NT		05/05/2015	MORGAN STANLEY		644,190	500,000	550,440	547,463		(701)		(701)		546,762		97,428	97,428		01/14/2038
459902 AT 9	INTERNATIONAL GAME TECHNOLOGY		05/14/2015	CALLED		505,000	500,000	515,565	513,403		(576)		(576)		512,827		(7,827)	(7,827)	16,706	10/15/2023
57859H BU 7	MAYTAG CORP		05/15/2015	MATURED		100,000	100,000	92,614	100,000				0		100,000			0	2,500	05/15/2015
585055 BN 5	MEDTRONIC INC		09/02/2015	EXCHANGE		502,931	500,000	503,045	503,032		(102)		(102)		502,931			0	5,773	03/15/2035
62983P AB 1	NAKILAT INC FGN SUB DEB SER A 144A		12/31/2015	PRINCIPAL		7,854	7,854	6,260	6,720				0		6,720		1,134	1,134	33,669	12/31/2033
62983P AB 1	NAKILAT INC FGN SUB DEB SER A 144A		07/01/2015	MORGAN KEEGAN & CO		7,614	7,614	6,068	6,472				0		6,472		1,142	1,142		12/31/2033
652478 BC 1	NEWS AMERICA HOLDINGS		06/30/2015	EXCHANGE		568,411	500,000	595,775	571,261		(2,850)		(2,850)		568,411			0	18,575	10/01/2026
652482 AU 4	NEWS AMERICA INC SENIOR DEB		06/30/2015	EXCHANGE		574,000	500,000	592,500	576,569		(2,569)		(2,569)		574,000			0		06/30/2028
677071 AF 9	OHANA MILITARY COMMUNITIES LLC BOND SER		04/01/2015	KEYBANK NA		7,683	7,683	7,837	7,793				0		7,793		(110)	(110)		10/01/2026
677071 AF 9	OHANA MILITARY COMMUNITIES LLC BOND SER		10/01/2015	PRINCIPAL PAYMENT		7,762	7,762	7,917	7,867				0		7,867		(105)	(105)		10/01/2026
677071 AM 4	OHANA MILITARY COMMUNITIES BND SER B 144		04/01/2015	KEYBANK NA		20,571	20,571	19,337	19,748				0		19,748		823	823		10/01/2026
677071 AM 4	OHANA MILITARY COMMUNITIES BND SER B 144		10/31/2015	PRINCIPAL PAYMENT		21,139	21,139	19,871	20,333				0		20,333		806	806		10/01/2026
705322 AJ 4	PEDERNALES ELECTRIC COOP INC BOND SER 02		11/16/2015	KEYBANK NA		100,000	100,000	96,000	98,139				0		98,139		1,861	1,861		11/15/2022
835495 AJ 1	SONOCO PRODUCTS CO SENIOR BD		02/10/2015	MORGAN STANLEY		1,215,020	1,000,000	1,108,710	1,102,090		(348)		(348)		1,101,741		113,279	113,279	15,813	11/01/2040
84474E AB 6	SOUTHWEST AIRLINES CO BOND SER 93A2		06/29/2015	MATURED			827	867	827				0		827		(827)	(827)	4,643	06/29/2015
84474E AB 6	SOUTHWEST AIRLINES CO BOND SER 93A2		06/29/2015	KEYBANK NA		123,165	123,165	129,169	123,165				0		123,165			0		06/29/2015
84474Y AA 4	SOUTHWEST AIRLINES CO BOND SER 2007-1 CL		02/02/2015	KEYBANK NA		14,092	14,092	15,501	15,080				0		15,080		(988)	(988)		02/01/2024
84474Y AA 4	SOUTHWEST AIRLINES CO BOND SER 2007-1 CL		08/03/2015	KEYBANK NA		13,984	13,984	15,383	14,907				0		14,907		(922)	(922)		02/01/2024

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 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
845335 BQ 0	SOUTHWESTERN BELL TEL CO.		07/01/2015	MATURED		100,000	100,000	98,730	100,000				0		100,000			0	7,000	07/01/2015
87089H AB 9	SWISS RE TREASURY (US)		03/24/2015	KEYBANK NA		1,075,560	1,000,000	885,030	891,531		684		684		892,216		183,344	183,344	12,750	12/06/2042
872287 AC 1	TCI COMMUNICATIONS INC.		08/03/2015	MATURED		100,000	100,000	96,460	100,000				0		100,000			0	8,750	08/01/2015
90345W AD 6	US AIRWAYS BOND SER 2012-2 CL A		06/03/2015	PRINCIPAL PAYMENT		16,024	16,024	16,380	16,291				0		16,291		(267)	(267)		12/01/2020
90345W AD 6	US AIRWAYS BOND SER 2012-2 CL A		12/03/2015	KEYBANK NA		14,589	14,589	14,913	14,805				0		14,805		(216)	(216)		12/01/2020
90783V AA 3	UNION PACIFIC RAILROAD BOND 2005-1 TRUST		01/02/2015	KEYBANK NA		11,097	11,097	11,652	11,521				0		11,521		(424)	(424)		01/02/2029
90783V AA 3	UNION PACIFIC RAILROAD BOND 2005-1 TRUST		07/02/2015	KEYBANK NA		7,475	7,475	7,849	7,750				0		7,750		(275)	(275)		01/02/2029
90932P AA 6	UNITED AIR LINES INC.		10/13/2015	PRINCIPAL PAYMENT		14,860	14,860	14,972	14,956				0		14,956		(95)	(95)		04/11/2026
912912 AR 3	U S WEST CAP FDG INC.		08/25/2015	SOUTHWEST SECURITIES		205,640	194,000	179,060	191,587		545		545		192,132		13,508	13,508		11/15/2018
912912 AR 3	U S WEST CAP FDG INC.		08/25/2015	SOUTHWEST SECURITIES		212,000	200,000	184,260	197,459		574		574		198,033		13,967	13,967	25,242	11/15/2018
912912 AR 3	U S WEST CAP FDG INC.		08/25/2015	SOUTHWEST SECURITIES		106,000	100,000	92,959	99,062		274		274		99,336		6,664	6,664		11/15/2018
3899999.	Total - Bonds - Industrial and Miscellaneous					14,318,443	13,306,742	13,818,372	13,751,875	38,500	(10,867)	0	27,633	0	13,779,508	0	538,935	538,935	573,371	XXX
8399997.	Total - Bonds - Part 4					23,448,558	22,535,909	23,162,088	22,981,286	38,500	(13,359)	0	25,141	0	23,006,427	0	442,131	442,131	859,960	XXX
8399998.	Total - Bonds - Summary Item from Part 5					1,327,761	1,500,000	1,605,625			(3,419)		(3,419)		1,602,206		(274,444)	(274,444)		XXX
8399999.	Total - Bonds					24,776,319	24,035,909	24,767,713	22,981,286	38,500	(16,778)	0	21,722	0	24,608,633	0	167,686	167,686	859,960	XXX
Common Stocks - Industrial and Miscellaneous																				
872375 10 0	TECO ENERGY INC.		11/09/2015	KEYBANK NA	7,607.000	205,014	XXX	200,000	155,867	44,133			44,133		200,000		5,014	5,014	5,135	XXX
9099999.	Total - Common Stocks - Industrial and Miscellaneous					205,014	XXX	200,000	155,867	44,133	0	0	44,133	0	200,000	0	5,014	5,014	5,135	XXX
Common Stocks - Mutual Funds																				
00771H 30 7	UNTS AAM STEELPATH MLP & INC PORT 2013-2		05/07/2015	UBS	49,726.000	431,154	XXX	500,000	460,711	39,289			39,289		500,000		(68,846)	(68,846)	11,790	XXX
30283G 78 6	UNTS FT NORTH SHALE PORT SER 5		12/16/2015	UBS	49,401.000	225,155	XXX	499,992	355,687	144,305			144,305		499,992		(274,838)	(274,838)	5,136	XXX
30283G 78 6	UNTS FT NORTH SHALE PORT SER 5		12/16/2015	UBS	117.000	533	XXX	1,329	842	486			486		1,329		(795)	(795)		XXX
30283G 78 6	UNTS FT NORTH SHALE PORT SER 5		12/16/2015	UBS	405.000	1,846	XXX	2,946	2,916	30			30		2,946		(1,100)	(1,100)		XXX
30284C 32 1	UNTS FT NORTH SHALE PORT SER 6		12/16/2015	UBS	49,677.000	203,179	XXX	499,999	322,901	177,099			177,099		499,999		(296,820)	(296,820)	4,560	XXX
30284C 32 1	UNTS FT NORTH SHALE PORT SER 6		12/16/2015	UBS	368.000	1,505	XXX	2,418	2,392	26			26		2,418		(913)	(913)		XXX
9299999.	Total - Common Stocks - Mutual Funds					863,372	XXX	1,506,684	1,145,449	361,235	0	0	361,235	0	1,506,684	0	(643,312)	(643,312)	21,486	XXX
9799997.	Total - Common Stocks - Part 4					1,068,386	XXX	1,706,684	1,301,316	405,368	0	0	405,368	0	1,706,684	0	(638,298)	(638,298)	26,621	XXX
9799998	Total - Common Stocks - Summary Item from Part 5					414,498	XXX	414,910					0		414,910		(412)	(412)		XXX
9799999.	Total - Common Stocks					1,482,884	XXX	2,121,594	1,301,316	405,368	0	0	405,368	0	2,121,594	0	(638,710)	(638,710)	26,621	XXX
9899999.	Total - Preferred and Common Stocks					1,482,884	XXX	2,121,594	1,301,316	405,368	0	0	405,368	0	2,121,594	0	(638,710)	(638,710)	26,621	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					26,259,203	XXX	26,889,307	24,282,602	443,868	(16,778)	0	427,090	0	26,730,227	0	(471,024)	(471,024)	886,581	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
Bonds - Industrial and Miscellaneous																				
12612W AB 0	CNF CONWAY NATIONAL FREIGHT	..	04/01/2015	FTN FIN SECURITIES CORP	12/16/2015	RBC	500,000	582,500	305,000	579,444		(3,056)		(3,056)			(274,444)	(274,444)		14,517
585055 BN 5	MEDTRONIC INC	..	05/05/2015	EXCHANGE	09/02/2015	EXCHANGE	500,000	519,940	519,590	519,590		(350)		(350)				0		3,220
585055 BN 5	MEDTRONIC INC	..	08/13/2015	EXCHANGE	09/02/2015	EXCHANGE	500,000	503,185	503,171	503,171		(14)		(14)				0		9,297
3899999.	Total - Bonds - Industrial and Miscellaneous						1,500,000	1,605,625	1,327,761	1,602,206	0	(3,419)	0	(3,419)	0	0	(274,444)	(274,444)	0	27,034
8399998.	Total - Bonds						1,500,000	1,605,625	1,327,761	1,602,206	0	(3,419)	0	(3,419)	0	0	(274,444)	(274,444)	0	27,034
Common Stocks - Industrial and Miscellaneous																				
74347W 88 2	PROSHARES TRUST II ULTRA SHORT EURO ETF	..	01/16/2015	UBS	03/19/2015	UBS	4,250.000	101,346	114,932	101,346				0			13,586	13,586		
74347W 88 2	PROSHARES TRUST II ULTRA SHORT EURO ETF	..	03/06/2015	UBS	05/01/2015	UBS	3,750.000	101,304	95,528	101,304				0			(5,776)	(5,776)		
74347W 88 2	PROSHARES TRUST II ULTRA SHORT EURO ETF	..	03/31/2015	UBS	05/01/2015	UBS	3,695.000	101,309	94,111	101,309				0			(7,198)	(7,198)		
74347W 88 2	PROSHARES TRUST II ULTRA SHORT EURO ETF	..	06/16/2015	UBS	08/13/2015	UBS	4,095.000	101,260	101,886	101,260				0			626	626		
9099999.	Total - Common Stocks - Industrial and Miscellaneous							405,218	406,456	405,218	0	0	0	0	0	0	1,237	1,237	0	0
Common Stocks - Mutual Funds																				
30283G 78 6	UNTS FT NORTH SHALE PORT SER 5	..	06/25/2015	UBS	12/16/2015	UBS	397.000	2,784	1,809	2,784				0			(975)	(975)		
30283G 78 6	UNTS FT NORTH SHALE PORT SER 5	..	12/28/2015	UBS	12/29/2015	UBS	550.000	2,349	2,456	2,349				0			107	107		
30284C 32 1	UNTS FT NORTH SHALE PORT SER 6	..	06/25/2015	UBS	12/16/2015	UBS	393.000	2,482	1,607	2,482				0			(874)	(874)		
30284C 32 1	UNTS FT NORTH SHALE PORT SER 6	..	12/28/2015	UBS	12/29/2015	UBS	541.000	2,076	2,170	2,076				0			94	94		
9299999.	Total - Common Stocks - Mutual Funds							9,691	8,043	9,691	0	0	0	0	0	0	(1,649)	(1,649)	0	0
9799998.	Total - Common Stocks							414,910	414,498	414,910	0	0	0	0	0	0	(412)	(412)	0	0
9899999.	Total - Preferred and Common Stocks							414,910	414,498	414,910	0	0	0	0	0	0	(412)	(412)	0	0
9999999.	Total - Bonds, Preferred and Common Stocks							2,020,535	1,742,259	2,017,115	0	(3,419)	0	(3,419)	0	0	(274,856)	(274,856)	0	27,034

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
CUSIP Identification	Description Name of Subsidiary, Controlled or Affiliated Company	Foreign	NAIC Company Code or Alien Insurer Identification Number	Naic Valuation Method (See *Purposes and Procedures Manual of the NAIC Investment Analysis Office)*	Do Insurer's Assets Include 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
Common Stocks - Other Affiliates									
000000 00 2	JEDNOTA INC.				NO		662,075	86.000	100.0
1799999. Total - Common Stocks - Other Affiliates						0	662,075	XXX	XXX
1899999. Total - Common Stocks						0	662,075	XXX	XXX
1999999. Total - Preferred and Common Stock						0	662,075	XXX	XXX

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

SCHEDULE D - PART 6 - SECTION 2

1	2	3	4	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5	6
CUSIP Identification	Name of Lower-Tier Company	Name of Company Listed in Section 1 Which Controls Lower-Tier Company	Total Amount of Intangible Assets Included in Amount Shown in Column 7, Section 1	Number of Shares	% of Outstanding
Common Stocks					
000000 00 0	JEDNOTA GENERAL INC.	JEDNOTA INC.		6.000	100.0
000000 00 0	JEDNOTA PROPERTIES INC.	JEDNOTA INC.		6.000	100.0
0299999. Total - Common Stock			0	XXX	XXX
0399999. Total - Preferred and Common Stock			0	XXX	XXX

Sch. DA - Pt. 1
NONE

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

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

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

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

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

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

Sch. DL - Pt. 1
NONE

Sch. DL - Pt. 2
NONE

SCHEDULE E - PART 1 - CASH

1 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
Open Depositories							
KEY BANK - General Accnt	CLEVELAND OH					901,297	XXX
KEY BANK - FCSU Corp Center	CLEVELAND OH					91,136	XXX
KEY BANK Investment Sweep	CLEVELAND OH		0.170	3,597		6,192,236	XXX
KEY BANK - Jednota Youth Building Fund	CLEVELAND OH		3.000	7,762		318,241	XXX
FHLB	CINCINNATI OH		0.020	1,456		2,516,835	XXX
BANK OF MONTREAL	TORONTO ONTARIO CANADA					6,142	XXX
KEY BANK - CANADIAN FOREIGN CURRENCY UNITS	CLEVELAND OH					282,352	XXX
PETTY CASH	CLEVELAND OH					500	XXX
US BANK - NORTH CAROLINA DEPOSIT	MINNEAPOLIS MN					5,000	XXX
UBS CASH ACCOUNT	CLEVELAND OH		0.020	251		2,069,736	XXX
0199999. Total - Open Depositories		XXX	XXX	13,066	0	12,383,475	XXX
0399999. Total Cash on Deposit		XXX	XXX	13,066	0	12,383,475	XXX
0599999. Total Cash		XXX	XXX	13,066	0	12,383,475	XXX

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

1. January	12,414,254	4. April	5,363,159	7. July	10,904,394	10. October	5,591,893
2. February	12,796,906	5. May	18,459,054	8. August	9,876,519	11. November	9,670,784
3. March	13,437,373	6. June	12,941,921	9. September	10,062,634	12. December	12,383,475

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due & Accrued	8 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	B	STATUTORY SECURITY DEPOSIT	35,000	35,000		
12.	Hawaii HI						
13.	Idaho ID						
14.	Illinois IL						
15.	Indiana IN						
16.	Iowa IA						
17.	Kansas KS						
18.	Kentucky KY						
19.	Louisiana LA						
20.	Maine ME						
21.	Maryland MD						
22.	Massachusetts MA						
23.	Michigan MI						
24.	Minnesota MN						
25.	Mississippi MS						
26.	Missouri MO						
27.	Montana MT						
28.	Nebraska NE						
29.	Nevada NV						
30.	New Hampshire NH						
31.	New Jersey NJ						
32.	New Mexico NM						
33.	New York NY						
34.	North Carolina NC	ST.	STATUTORY CASH DEPOSIT	5,000	5,000		
35.	North Dakota ND						
36.	Ohio OH						
37.	Oklahoma OK						
38.	Oregon OR						
39.	Pennsylvania PA						
40.	Rhode Island RI						
41.	South Carolina SC	B	STATUTORY SECURITY DEPOSIT	125,000	125,000		
42.	South Dakota SD						
43.	Tennessee TN						
44.	Texas TX						
45.	Utah UT						
46.	Vermont VT						
47.	Virginia VA						
48.	Washington WA						
49.	West Virginia WV						
50.	Wisconsin WI						
51.	Wyoming WY						
52.	American Samoa AS						
53.	Guam GU						
54.	Puerto Rico PR						
55.	US Virgin Islands VI						
56.	Northern Mariana Islands MP						
57.	Canada CAN						
58.	Aggregate Alien and Other OT	XXX	XXX	0	0	0	0
59.	Total	XXX	XXX	165,000	165,000	0	0

DETAILS OF WRITE-INS

5801.							
5802.							
5803.							
5898.	Summary of remaining write-ins for line 58 from overflow page	XXX	XXX	0	0	0	0
5899.	Total (Lines 5801 thru 5803+5898) (Line 58 above)	XXX	XXX	0	0	0	0

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