
AMENDED FILING EXPLANATION

The 2016 annual statement is amended for the following reasons:

- 1. Corrections to valdiation crosschecks pertaining to NAIC Rule FTASU092022 -3 total
- 2. Corrections to validation crosschecks pertaining to NAIC Rule FTASU090081- 1 total
- 3. Condensed footnotes. Eliiminated unused charts and schedules. Reduced unwanted pages.
- 4. Updated General Interrogatories ,Part 1 Common Interrogatories - Schedule - 29.3
- 5. Inserted actuary letter on dividends- page 371.
- 6. Inserted actuary letter on Regulatory Asset Adequacy -page 434

No changes were made to the financial pages or amounts.



ANNUAL STATEMENT
For the Year Ended December 31, 2016
of the Condition and Affairs of the
CZECH CATHOLIC UNION

NAIC Group Code..... 0, 0 (Current Period) (Prior Period)	NAIC Company Code..... 56324	Employer's ID Number..... 34-0105780
Organized under the Laws of OH	State of Domicile or Port of Entry OH	Country of Domicile US
Incorporated/Organized.....	Commenced Business.....	
Statutory Home Office	5349 DOLLOFF ROAD..... CLEVELAND OH US 44127 (Street and Number) (City or Town, State, Country and Zip Code)	
Main Administrative Office	5349 DOLLOFF ROAD..... CLEVELAND OH US..... 44127 (Street and Number) (City or Town, State, Country and Zip Code)	216-341-0444 (Area Code) (Telephone Number)
Mail Address	5349 DOLLOFF ROAD..... CLEVELAND OH US 44127 (Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)	
Primary Location of Books and Records	5349 DOLLOFF ROAD..... CLEVELAND OH US 44127 (Street and Number) (City or Town, State, Country and Zip Code)	216-341-0444 (Area Code) (Telephone Number)
Internet Web Site Address	WWW.CZECHCCU.ORG	
Statutory Statement Contact	ROBERT L CERMAK (Name) INSURANCE@CZECHCCU.ORG (E-Mail Address)	216-341-0444 (Area Code) (Telephone Number) (Extension) 216-341-0711 (Fax Number)

OFFICERS

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

OTHER

DIRECTORS OR TRUSTEES

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

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

Subscribed and sworn to before me
This _____ day of _____ 2017

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 _____

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	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							
CUSIP Identification	Description	Code	F o r e i g n	Bond CHAR																											
U.S. Government - Issuer Obligations																															
912810	DE	5	UNITED STATES TREASURY BONDS.....	.....	..	.....	.....1	.....	15,000	AV.....	.....	15,000	.....	15,000	.....	15,000	.....	.....	.....	.....	.....	11.125	.....	.....	.....	.....	10/01/2001.	10/01/2031.			
0199999	U.S. Government - Issuer Obligations.....								15,000	XXX		15,000		15,000		15,000		0		0		0	XXX	XXX	XXX		0		0	XXX	XXX
U.S. Government - Residential Mortgage-Backed Securities																															
31359F	QL	5	FANNIE MAE REMIC TRUST.....	.....	..	.....	.....1	.....	5,986	AV.....	.....	1,737	.....	2,559	.....	1,595	.....	.....	.....	.....	.....	6.500	6.620	MTHY.	.....	9	.....	120	01/01/1998.	12/01/2023.	
3133T4	GB	6	FEDERAL HOME LOAN MORTGAGE.....	.....	.....	.....	.....1	.....	4,193	AV.....	.....	1,319	.....	1,938	.....	1,246	.....	.....	.....	.....	.....	7.000	7.500	MTHY.	.....	7	.....	97	01/01/1998.	03/01/2024.	
31395X	EJ	0	FEDERAL HOME LOAN MORTGAGE.....	.....	.....	.....	.....1	.....	3,131	AV.....	.....	2,691	.....	3,131	.....	2,507	.....	.....	.....	.....	.....	5.500	5.500	MTHY.	.....	11	.....	138	10/28/2005.	05/15/2033.	
31392X	WV	6	FEDERAL HOME LOAN MORTGAGE.....	.....	.....	.....	.....1	.....	8,000	AV.....	.....	3,256	.....	8,000	.....	3,000	.....	.....	.....	.....	.....	5.500	5.500	MTHY.	.....	14	.....	165	03/21/2006.	11/15/2022.	
31395L	4D	0	FEDERAL HOME LOAN MORTGAGE.....	.....	.....	.....	.....1	.....	13,000	AV.....	.....	9,682	.....	13,000	.....	9,000	.....	.....	.....	.....	.....	5.000	5.030	MTHY.	.....	38	.....	571	01/21/2009.	01/15/2035.	
31358Q	BR	5	FEDERAL NATIONAL MORTGAGE ASSN.....	.....	.....	.....	.....1	.....	573	AV.....	.....	185	.....	261	.....	181	.....	.....	.....	.....	.....	7.000	7.030	MTHY.	.....	1	.....	14	01/01/1995.	09/01/2022.	
31358U	MV	5	FEDERAL NATIONAL MORTGAGE ASSN.....	.....	.....	.....	.....1	.....	1,660	AV.....	.....	985	.....	1,660	.....	1,579	.....	.....	.....	.....	.....	7.250	7.580	MTHY.	.....	5	.....	77	01/01/1996.	04/25/2023.	
31358R	BM	4	FEDERAL NATIONAL MORTGAGE ASSN.....	.....	.....	.....	.....1	.....	528	AV.....	.....	346	.....	528	.....	314	.....	.....	.....	.....	.....	7.500	7.500	MTHY.	.....	2	.....	28	01/01/1992.	10/01/2022.	
31358U	MV	5	FEDERAL NATIONAL MORTGAGE ASSN.....	.....	.....	.....	.....1	.....	818	AV.....	.....	485	.....	818	.....	775	.....	.....	.....	.....	.....	7.250	7.870	MTHY.	.....	3	.....	38	01/01/1997.	04/25/2023.	
313921	Y8	5	FEDERAL NATIONAL MORTGAGE ASSN.....	.....	.....	.....	.....1	.....	5,007	AV.....	.....	3,158	.....	5,007	.....	880	.....	.....	.....	.....	.....	6.000	6.400	MTHY.	.....	14	.....	198	01/01/2001.	11/01/2031.	
31394C	K6	8	FEDERAL NATIONAL MORTGAGE ASSN.....	.....	.....	.....	.....1	.....	3,865	AV.....	.....	912	.....	3,865	.....	911	.....	.....	.....	.....	.....	5.500	5.500	MTHY.	.....	4	.....	170	03/30/2005.	12/25/2034.	
31393X	RL	3	FEDERAL NATIONAL MORTGAGE ASSN.....	.....	.....	.....	.....1	.....	25,000	AV.....	.....	23,775	.....	25,000	.....	21,411	.....	.....	.....	.....	.....	5.500	5.660	MTHY.	.....	98	.....	1,218	02/01/2007.	04/25/2034.	
36205J	ZD	0	GNMA PASS THRU POOL.....	.....	.....	.....	.....1	.....	845	AV.....	.....	591	.....	680	.....	576	.....	.....	.....	.....	.....	7.500	7.500	MTHY.	.....	4	.....	45	01/01/1994.	06/01/2024.	
36206C	SB	6	GNMA PASS THRU POOL.....	.....	.....	.....	.....1	.....	823	AV.....	.....	561	.....	653	.....	548	.....	.....	.....	.....	.....	7.000	7.000	MTHY.	.....	3	.....	40	01/01/1995.	06/01/2025.	
36218T	BU	1	GNMA PASS THRU POOL.....	.....	.....	.....	.....1	.....	360	AV.....	.....	20	.....	193	.....	32	.....	.....	.....	.....	.....	9.000	9.000	MTHY.	.....	0	.....	5	01/01/1990.	02/01/2020.	
36224Y	QE	2	GNMA PASS THRU POOL.....	.....	.....	.....	.....1	.....	921	AV.....	.....	296	.....	431	.....	269	.....	.....	.....	.....	.....	7.500	7.500	MTHY.	.....	2	.....	22	01/01/1994.	03/01/2023.	
36225B	PP	7	GNMA PASS THRU POOL.....	.....	.....	.....	.....1	.....	1,289	AV.....	.....	953	.....	1,289	.....	837	.....	.....	.....	.....	.....	6.000	6.000	MTHY.	.....	4	.....	57	02/20/2003.	09/15/2031.	
36202X	DA	2	GNMA PASS THRU POOL.....	.....	.....	.....	.....1	.....	6,681	AV.....	.....	5,689	.....	6,681	.....	5,053	.....	.....	.....	.....	.....	5.500	5.500	MTHY.	.....	23	.....	297	10/22/2003.	05/15/2033.	
36202D	3G	4	GNMA PASS THRU POOL.....	.....	.....	.....	.....1	.....	3,144	AV.....	.....	2,229	.....	3,144	.....	2,069	.....	.....	.....	.....	.....	5.000	5.000	MTHY.	.....	9	.....	117	01/28/2004.	01/20/2034.	
36202D	CC	3	GNMA PASS THRU POOL.....	.....	.....	.....	.....1	.....	5,203	AV.....	.....	4,086	.....	5,203	.....	3,641	.....	.....	.....	.....	.....	6.500	6.500	MTHY.	.....	20	.....	259	09/28/2004.	08/20/2029.	
36202E	BU	2	GNMA PASS THRU POOL.....	.....	.....	.....	.....1	.....	3,396	AV.....	.....	2,409	.....	3,396	.....	2,236	.....	.....	.....	.....	.....	5.000	5.000	MTHY.	.....	9	.....	124	01/31/2005.	12/20/2034.	
36202E	EH	8	GNMA PASS THRU POOL.....	.....	.....	.....	.....1	.....	6,582	AV.....	.....	4,677	.....	6,582	.....	4,282	.....	.....	.....	.....	.....	5.500	5.500	MTHY.	.....	20	.....	265	07/29/2005.	07/20/2035.	
36290R	5P	4	GNMA PASS THRU POOL.....	.....	.....	.....	.....1	.....	5,899	AV.....	.....	4,362	.....	5,899	.....	3,965	.....	.....	.....	.....	.....	5.000	5.000	MTHY.	.....	17	.....	216	09/30/2005.	10/15/2033.	
38374K	LR	2	GOVERNMENT NATIONAL MORTGAGE ASSN.....	.....	.....	.....	.....1	.....	25,000	AV.....	.....	16,086	.....	23,097	.....	14,598	.....	.....	.....	.....	.....	5.000	5.000	MTHY.	.....	61	.....	823	01/28/2005.	10/20/2034.	
38374K	NP	4	GOVERNMENT NATIONAL MORTGAGE ASSN.....	.....	.....	.....	.....1	.....	18,614	AV.....	.....	11,412	.....	12,613	.....	17,277	.....	.....	.....	.....	.....	5.000	5.000	MTHY.	.....	44	.....	604	05/27/2005.	07/20/2034.	
38374L	HA	2	GOVERNMENT NATIONAL MORTGAGE ASSN.....	.....	.....	.....	.....1	.....	35,000	AV.....	.....	20,111	.....	29,726	.....	18,477	.....	.....	.....	.....	.....	5.000	5.130	MTHY.	.....	77	.....	1,059	10/03/2005.	06/20/2035.	
38375J	HQ	1	GOVERNMENT NATIONAL MORTGAGE ASSN.....	.....	.....	.....	.....1	.....	25,000	AV.....	.....	19,962	.....	25,000	.....	18,130	.....	.....	.....	.....	.....	5.500	5.500	MTHY.	.....	83	.....	1,133	04/20/2007.	02/20/2037.	
38375Q	EY	1	GOVERNMENT NATIONAL MORTGAGE ASSN.....	.....	.....	.....	.....1	.....	50,000	AV.....	.....	25,151	.....	38,064	.....	22,260	.....	.....	.....	.....	.....	5.500	5.550	MTHY.	.....	102	.....	1,408	04/29/2008.	04/20/2038.	
38374X	SX	4	GOVERNMENT NATIONAL MORTGAGE ASSN.....	.....	.....	.....	.....1	.....	50,000	AV.....	.....	27,224	.....	45,821	.....	25,892	.....	.....	.....	.....	.....	4.000	4.020	MTHY.	.....	86	.....	1,234	04/30/2009.	04/20/2039.	
38379W	TT	9	GOVERNMENT NATIONAL MORTGAGE ASSN.....	.....	.....	.....	.....1	.....	25,000	AV.....	.....	12,368	.....	25,000	.....	13,352	.....	.....	.....	.....	.....	3.000	2.930	MTHY.	.....	33	.....	431	04/07/2016.	04/20/2046.	
38374B	DJ	9	MULTICLASS CMO.....	.....	.....	.....	.....1	.....	50,000	AV.....	.....	19,021	.....	22,742	.....	17,457	.....	.....	.....	.....	.....	5.000	5.600	MTHY.	.....	73	.....	976	09/09/2003.	07/20/2033.	
38374B	6B	4	MULTICLASS CMO.....	.....	.....	.....	.....1	.....	40,000	AV.....	.....	19,653	.....	26,542	.....	17,975	.....	.....	.....	.....	.....	5.500	5.000	MTHY.	.....	82	.....	1,095	10/30/2003.	09/20/2033.	
38374F	CU	6	MULTICLASS CMO.....	.....	.....	.....	.....1	.....	3,383	AV.....	.....	3,861	.....	3,383	.....	3,383	.....	.....	.....	.....	.....	5.500	5.510	MTHY.	.....	16	.....	186	01/27/2004.	02/16/2034.	
38374K	TX	1	MULTICLASS CMO.....	.....	.....	.....	.....1	.....	20,000	AV.....	.....	21,022	.....	20,000	.....	20,000	.....	.....	.....	.....	.....	5.000	5.000	MTHY.	.....	83	.....	1,000	02/28/2005.	02/20/2035.	
38374K	B8	5	MULTICLASS CMO.....	.....	.....	.....	.....1	.....	35,000	AV.....	.....	19,832	.....	28,647	.....	18,267	.....	.....	.....	.....	.....	5.500	5.500	MTHY.	.....	84	.....	1,149	03/29/2005.	02/20/2032.	
38374L	J4	4	MULTICLASS CMO.....	.....	.....	.....	.....1	.....	16,176	AV.....	.....	1,159	.....	16,176	.....	1,159	.....	.....	.....	.....	.....	5.500	5.500	MTHY.	.....	5	.....	261	08/30/2005.	11/02/2032.	
38374L	5Q	0	MULTICLASS CMO.....	.....	.....	.....	.....1	.....	40,000	AV.....	.....	44,406	.....	40,000	.....	40,000	.....	.....	.....	.....	.....	5.000	5.000	MTHY.	.....	167	.....	2,000	09/30/2005.	09/16/2035.	
38374L	5Q	0	MULTICLASS CMO.....	.....	.....	.....	.....1	.....	40,000	AV.....	.....	44,406	.....	40,000	.....	40,000	.....	.....	.....	.....	.....	5.000	5.000	MTHY.	.....	167	.....	2,000	10/02/2005.	09/16/2035.	
38374M	WZ	8	MULTICLASS CMO.....	.....	.....	.....	.....1	.....	25,000	AV.....	.....	9,453	.....	24,133	.....	9,326	.....	.....	.....	.....	.....	5.500	15.450	MTHY.	.....	43	.....	705	03/20/2006.	08/20/2035.	

SCHEDULE D - PART 1

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

1			2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
						3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description			Code	F o r e i g n	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
880591	30	0	TENNESSEE VALLEY POWER AUTHORITY.....				..		1	80,000	AV.....	79,232	80,000	80,000					6.750	6.750	QUAR.	237	2,840	06/02/1998.	06/01/2028.
880591	DV	1	TENNESSEE VALLEY POWER AUTHORITY.....				..		1	48,197	AV.....	58,240	50,000	48,493		56			4.700	4.965	JJ.....	1,084	2,350	09/14/2009.	07/15/2033.
880591	DZ	2	TENNESSEE VALLEY POWER AUTHORITY.....				..		1	25,959	AV.....	31,078	25,000	25,859		(12)			5.375	5.150	AO.....	336	1,344	12/03/2009.	04/01/2056.
0299999.			U.S. Government - Residential Mortgage-Backed Securities.....							759,233	XXX	558,081	675,863	518,811	0	44	0	0	XXX	XXX	XXX	3,178	26,881	XXX	XXX
																									
0399999.			U.S. Government - Commercial Mortgage-Backed Securities.....							0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
																									
0499999.			U.S. Government - Other Loan-Backed and Structured Securities.....							0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
0599999.			Total - U.S. Government.....							774,233	XXX	573,081	690,863	533,811	0	44	0	0	XXX	XXX	XXX	3,178	26,881	XXX	XXX
																									
																									
0699999.			All Other Governments - Issuer Obligations.....							0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
																									
																									
0799999.			All Other Governments - Residential Mortgage-Backed Securities.....							0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
																									
																									
0899999.			All Other Gov't - Commercial Mortgage-Backed Securities.....							0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
																									
																									
0999999.			All Other Governments - Other Loan-Backed and Structured Securities.....							0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
1099999.			Total - All Other Governments.....							0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
																									
																									
																									
1199999.			U.S. States, Territories & Possessions - Issuer Obligations.....							0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
																									
																									
1299999.			U.S. States, Territories - Residential Mortgage-Backed Securities.....							0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
																									
																									
1399999.			U.S. States, Territories - Commercial Mortgage-Backed Securities.....							0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
																									
																									
1499999.			U.S. States, Territories - Other Loan-Backed and Structured Securities.....							0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
1799999.			Total - U.S. States, Territories & Possessions (Direct and Guaranteed).....							0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
																									
																									
																									
1899999.			U.S. Political Subdivisions of States, Territories & Possessions - Issuer Obligations.....							0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
																									
																									
1999999.			U.S. Political Subdivisions - Residential Mortgage-Backed Securities.....							0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX

SCHEDULE D - PART 1

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

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates					
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22				
CUSIP Identification	Description					Code	F o r e i g n	Bond CHAR	NAIC Design- ation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
U.S. Political Subdivisions of States, Territories & Possessions (Direct and Guaranteed) - Commercial Mortgage-Backed Securities																										
2099999	U.S. Political Subdivisions - Commercial Mortgage-Backed Securities.....									0	XXX	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
U.S. Political Subdivisions of States, Territories & Possessions (Direct and Guaranteed) - Other Loan-Backed and Structured Securities																										
2199999	U.S. Political Subdivisions - Other Loan-Backed and Structured Securities.....									0	XXX	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2499999	Total - U.S. Political Subdivisions of States, Territories & Possessions.....									0	XXX	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Residential Mortgage-Backed Securities																										
2699999	U.S. Special Revenue - Residential Mortgage-Backed Securities.....									0	XXX	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Commercial Mortgage-Backed Securities																										
2799999	U.S. Special Revenue - Commercial Mortgage-Backed Securities.....									0	XXX	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Other Loan-Backed and Structured Securities																										
2899999	U.S. Special Revenue - Other Loan-Backed and Structured Securities.....									0	XXX	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
3199999	Total - U.S. Special Revenue & Special Assessment Obligations.....									0	XXX	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																										
007634	AA	6	AEGON NV BONDS.....					1FE	48,008	...116.459	55,510	50,000	49,258	.....	.....175	.....	.....	.....	.....5.750	6.209	JD.....	128	2.875	04/30/2008.	12/15/2020.	
008117	AG	8	AETNA, INC.....					1FE	35,224	...123.551	36,653	31,000	33,002	.....	.....(234)	.....	.....	.....	.....7.250	6.070	FA.....	849	2.248	05/22/2003.	08/15/2023.	
002824	BB	5	ABBOTT LABORATORIES.....					1FE	25,030	.....	.....23,840	25,000	25,027	.....	.....(3)	.....	.....	.....	.....2.950	2.935	MS.....	217	738	03/01/2016.	03/15/2025.	
00287Y	AR	O	ABBVIE INC.....					2FE	50,718	.....	.....49,018	50,000	50,693	.....	.....(25)	.....	.....	.....	.....4.500	4.388	MN.....	294	2,250	03/01/2016.	05/14/2035.	
010392	EC	8	ALABAMA POWER CO.....					1FE	25,188	...114.750	28,913	25,000	25,000	.....	.....	.....	.....	.....	.....5.700	5.646	FA.....	538	1,425	04/14/2004.	02/15/2033.	
013817	AJ	0	ALCOA INC.....					3FE	53,516	...98.077	52,125	50,000	52,770	.....	.....(201)	.....	.....	.....	.....5.900	5.512	JJ.....	1,229	2,950	10/19/2012.	01/01/2027.	
013817	AJ	0	ALCOA INC.....					3FE	49,712	...98.077	52,125	50,000	49,756	.....	.....16	.....	.....	.....	.....5.900	5.962	FA.....	1,229	2,950	10/08/2013.	02/01/2027.	
020002	AQ	4	ALLSTATE CORP.....					1FE	38,400	...107.426	45,518	40,000	38,868	.....	.....46	.....	.....	.....	.....5.350	5.629	JD.....	178	2,140	11/28/2003.	06/01/2033.	
02006D	CG	4	ALLY FINL INC.....					3FE	50,000	...100.639	49,747	50,000	50,000	.....	.....	.....	.....	.....	.....4.600	4.600	MTHY.....	102	2,300	09/27/2013.	09/15/2018.	
02209S	AH	6	ALTRIA GROUP INC.....					1FE	78,310	...156.022	86,592	50,000	76,696	.....	.....(569)	.....	.....	.....	.....10.200	6.512	FA.....	2,054	5,100	10/04/2013.	02/06/2039.	
023135	AJ	5	AMAZON COM INC.....					2FE	47,610	...96.750	49,480	50,000	48,285	.....	.....275	.....	.....	.....	.....2.500	3.176	MN.....	111	1,250	11/04/2014.	11/29/2022.	
025816	BK	4	AMERICAN EXPRESS CO.....					1FE	24,995	...97.870	25,104	25,000	24,995	.....	.....0	.....	.....	.....	.....3.625	3.627	JD.....	65	906	08/18/2015.	12/05/2024.	
02765U	DC	5	AMERICAN MUNICIPAL POWER.....					1FE	11,655	...109.828	12,170	10,000	11,424	.....	.....(62)	.....	.....	.....	.....6.424	5.511	FA.....	243	642	02/05/2013.	02/15/2032.	
031162	BK	5	AMGEN INC.....					2FE	51,662	...103.503	52,718	50,000	51,556	.....	.....(32)	.....	.....	.....	.....5.150	4.930	MN.....	329	2,575	11/05/2013.	11/15/2041.	
031162	BY	5	AMGEN INC.....					2FE	50,188	.....	.....48,516	50,000	50,169	.....	.....(18)	.....	.....	.....	.....3.125	3.077	MN.....	260	1,563	03/01/2016.	05/01/2025.	
032511	AN	7	ANADARKO PETROLEUM CORP.....					2FE	25,428	...114.674	26,026	22,000	24,896	.....	.....(163)	.....	.....	.....	.....7.200	5.681	MS.....	466	1,584	08/05/2013.	03/15/2029.	
035242	AA	4	ANHEUSER BUSCH INBEV.....					1FE	24,051	...95.970	24,505	25,000	24,291	.....	.....98	.....	.....	.....	.....2.625	3.115	JJ.....	299	656	02/13/2014.	01/17/2023.	
037411	BC	8	APACHE CORP.....					2FE	49,650	...93.032	48,975	50,000	49,944	.....	.....17	.....	.....	.....	.....4.250	4.290	JJ.....	980	2,125	02/26/2013.	01/15/2044.	
037411	AW	5	APACHE CORP.....					2FE	53,878	...84.790	52,224	50,000	53,712	.....	.....(85)	.....	.....	.....	.....5.100	4.584	MS.....	850	2,550	10/28/2014.	09/01/2040.	
037833	AK	6	APPLE COMPUTER INC.....					1FE	24,862	...97.430	24,343	25,000	24,894	.....	.....16	.....	.....	.....	.....2.400	2.475	MN.....	97	600	03/31/2015.	05/03/2023.	
038222	AG	0	APPLIED MATERIALS INC.....					1FE	53,463	...108.887	59,366	50,000	53,250	.....	.....(65)	.....	.....	.....	.....5.850	5.366	JD.....	130	2,925	09/24/2013.	06/15/2041.	
03938L	AP	9	ARCELORMITTAL.....					3FE	24,720	...100.154	27,434	25,000	25,000	.....	.....	.....	.....	.....	.....7.000	7.092	AO.....	422	2,000	09/20/2011.	10/15/2039.	
03938L	AQ	7	ARCELORMITTAL NOTE.....					3FE	23,726	...104.833	27,188	25,000	23,939	.....	.....120	.....	.....	.....	.....5.250	6.049	FA.....	634	1,563	06/08/2012.	08/05/2020.	
039483	AM	4	ARCHER DANIELS.....					1FE	26,594	...130.009	32,224	25,000	25,988	.....	.....(62)	.....	.....	.....	.....7.500	6.962	MS.....	552	1,875	01/01/2001.	03/01/2027.	
039483	AT	9	ARCHER DANIELS.....					1FE	35,000	...117.500	41,586	35,000	35,000	.....	.....	.....	.....	.....	.....5.935	5.703	AO.....	519	2,077	12/02/2003.	10/01/2032.	

SCHEDULE D - PART 1

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

E10.3

1		2			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
							8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description			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
046353	AG	3	ASTRAZENECA PLC.....	.....	1FE	24,470	93.250	23,690	25,000	24,497	.....	11	.....	.....	4.000	4.128	MS.....	286	1,000	07/28/2014.	09/18/2042.
001957	AW	9	AT & T CORP GLOBAL NOTES.....	.....	2FE	25,000	112.538	27,788	25,000	25,000	.....	.....	.....	.....	6.500	6.500	MS.....	478	1,625	04/01/1999.	03/15/2029.
00206R	AJ	1	AT & T, INC.....	.....	2FE	74,519	113.709	77,962	75,000	74,913	.....	57	.....	.....	5.500	5.585	FA.....	1,719	4,125	04/22/2008.	02/01/2018.
04650N	AB	0	AT & T INC.....	.....	2FE	28,852	98.380	29,507	29,000	28,860	.....	3	.....	.....	5.350	5.386	MS.....	517	1,552	09/30/2013.	09/01/2040.
054303	BA	9	AVON PRODUCTS INC.....	.....	4FE	49,926	69.000	47,325	50,000	50,000	.....	65	.....	.....	7.000	5.020	MS.....	1,031	3,375	05/19/2014.	03/15/2023.
059165	DX	5	BALTIMORE GAS & ELECTRIC.....	.....	1FE	38,650	106.268	43,570	40,000	38,986	.....	37	.....	.....	5.200	5.434	JD.....	92	2,080	03/14/2005.	06/15/2033.
05949Q	BD	6	BANC AMERICA.....	.....	6FE	14,592	100.000	10,700	14,592	10,700	(340)	.....	.....	.....	6.000	6.060	MTHY.....	57	775	03/21/2006.	03/25/2036.
06050W	GL	3	BANK AMER CORP.....	.....	2FE	49,900	95.560	48,436	50,000	49,998	.....	6	.....	.....	4.000	4.013	AO.....	422	2,000	11/06/2014.	10/15/2038.
06051G	FP	9	BANK AMER CORP.....	.....	2FE	49,915	97.380	49,775	50,000	49,925	.....	7	.....	.....	3.950	3.971	AO.....	384	1,975	05/07/2015.	04/21/2025.
064159	DD	5	BANK NOVA SCOTIA BC.....	.....	1FE	25,000	101.000	24,367	25,000	25,000	.....	.....	.....	.....	3.750	4.385	JJ.....	393	938	01/30/2014.	01/30/2029.
059438	AH	4	BANC ONE CORP.....	.....	2FE	25,300	128.128	25,618	20,000	21,142	.....	(331)	.....	.....	7.625	5.584	AO.....	322	1,525	04/29/2003.	10/15/2026.
06849R	AK	8	BARRICK NA FINANCE LLC.....	.....	2FE	26,050	69.170	26,256	25,000	26,009	.....	(17)	.....	.....	5.750	5.458	MN.....	240	1,438	10/23/2014.	05/01/2043.
071813	AX	7	BAXTER INTL.....	.....	2FE	91,420	124.655	89,698	75,000	90,027	.....	(421)	.....	.....	6.250	4.722	JD.....	391	4,688	09/16/2013.	12/01/2037.
071813	BF	5	BAXTER INTL INC.....	.....	2FE	24,862	92.150	24,307	25,000	24,888	.....	17	.....	.....	2.400	2.482	FA.....	227	600	02/27/2015.	08/15/2022.
075896	AB	6	BED BATH & BEYOND INC.....	.....	2FE	46,467	89.280	49,736	50,000	46,580	.....	113	.....	.....	4.915	5.528	JD.....	1,024	2,458	12/28/2015.	08/01/2034.
075896	AB	6	BED BATH & BEYOND INC.....	.....	2FE	49,299	.....	49,736	50,000	49,299	.....	.....	.....	.....	4.915	5.034	FA.....	1,024	.....	07/28/2016.	08/01/2034.
076059	GJ	7	BEDFORD CNTY PA.....	.....	2FE	25,000	101.000	24,663	25,000	25,000	.....	.....	.....	.....	3.000	3.000	MS.....	250	750	02/12/2015.	09/01/2027.
07786D	AA	4	BELL ATLANTIC PENNSYLVANIA.....	.....	2FE	27,563	103.221	27,153	25,000	26,613	.....	(95)	.....	.....	6.000	5.264	JD.....	120	1,500	06/16/2003.	12/01/2028.
07786D	AA	4	BELL ATLANTIC PENNSYLVANIA.....	.....	2FE	35,000	103.221	38,014	35,000	35,000	.....	.....	.....	.....	6.000	6.000	JD.....	180	2,100	10/30/2003.	12/01/2028.
07786D	AA	4	BELL ATLANTIC PENNSYLVANIA.....	.....	2FE	12,285	103.221	13,033	12,000	12,180	.....	(11)	.....	.....	6.000	5.815	JD.....	60	720	12/27/2004.	12/01/2028.
079860	AD	4	BELLSOUTH CORP.....	.....	2FE	24,947	111.170	29,253	25,000	24,990	.....	4	.....	.....	6.875	6.893	AO.....	363	1,719	04/29/2009.	10/15/2031.
079867	AW	7	BELLSOUTH TELECOMM.....	.....	2FE	46,000	114.777	54,290	50,000	46,994	.....	165	.....	.....	6.375	7.152	JD.....	266	3,188	06/04/2009.	06/01/2028.
084664	BT	7	BERKSHIRE HATHAWAY FIN.....	.....	1FE	49,965	99.090	50,947	50,000	49,978	.....	4	.....	.....	3.000	3.009	MN.....	192	1,500	10/31/2013.	05/15/2022.
084670	BJ	6	BERKSHIRE HATHAWAY INC.....	.....	1FE	48,955	102.000	50,590	50,000	49,215	.....	107	.....	.....	3.000	3.270	FA.....	583	1,500	02/11/2014.	02/11/2023.
093662	AE	4	BLOCK FINANCIAL LLC.....	.....	2FE	51,750	102.989	52,660	50,000	51,116	.....	(159)	.....	.....	5.500	5.058	MN.....	458	2,750	11/13/2012.	11/01/2022.
118230	AC	5	BUCKEYE PARTNERS.....	.....	2FE	82,913	110.582	77,811	75,000	82,217	.....	(245)	.....	.....	6.750	5.846	FA.....	1,913	5,063	09/16/2013.	08/15/2033.
12189L	AH	4	BURLINGTON NTHN SANTA FE.....	.....	1FE	25,000	100.010	25,611	25,000	25,000	.....	.....	.....	.....	3.050	3.050	MS.....	225	763	04/22/2014.	03/15/2022.
124845	AF	5	CBS INC.....	.....	2FE	34,725	114.778	34,322	30,000	32,222	.....	(257)	.....	.....	7.125	5.801	MN.....	356	2,138	05/07/2003.	11/01/2023.
124857	AR	4	CBS CORP NEW.....	.....	2FE	49,548	.....	46,380	50,000	49,548	.....	.....	.....	.....	2.900	3.002	JJ.....	685	.....	08/11/2016.	01/15/2027.
12505B	AC	4	CBRE SERVICES INC.....	.....	2FE	21,496	.....	20,523	20,000	21,426	.....	(71)	.....	.....	5.250	4.227	MS.....	309	525	05/05/2016.	03/15/2025.
12505B	AD	2	CBRE SERVICES INC.....	.....	2FE	.....	5.263	4,954	5,000	5,252	.....	(11)	.....	.....	4.875	4.214	MS.....	81	122	05/05/2016.	03/01/2026.
12505J	AB	9	CBL & ASSOCIATES.....	.....	2FE	48,115	.....	46,664	50,000	48,115	.....	.....	.....	.....	4.600	5.189	AO.....	486	.....	11/30/2016.	10/15/2024.
12612W	AB	0	CNF INC.....	.....	4FE	76,185	101.831	60,434	75,000	76,074	.....	(34)	.....	.....	6.700	6.558	MN.....	838	5,025	09/16/2013.	05/01/2034.
126408	GP	2	CSX CORP.....	.....	2FE	34,288	126.921	33,789	26,000	33,643	.....	(196)	.....	.....	7.200	5.152	AO.....	484	1,937	08/05/2013.	04/01/2038.
126650	BZ	2	CVS CAREMARK CORP.....	.....	2FE	46,738	97.430	47,286	48,000	46,789	.....	34	.....	.....	3.153	2.750	JD.....	110	1,320	07/22/2015.	12/01/2022.
14149Y	AY	4	CARDINAL HEALTH INC SR.....	.....	2FE	25,682	.....	25,168	25,000	25,593	.....	(89)	.....	.....	3.200	2.771	MS.....	236	800	03/01/2016.	03/15/2023.
143658	AH	5	CARNIVAL CORP.....	.....	1FE	82,600	116.710	88,193	75,000	81,464	.....	(400)	.....	.....	6.650	5.611	JJ.....	2,300	4,988	09/16/2013.	01/15/2028.
144285	AK	9	CARPENTER TECHNOLOGY.....	.....	3FE	24,746	99.443	23,924	25,000	24,815	.....	24	.....	.....	4.450	4.583	MS.....	371	1,113	09/20/2013.	03/01/2023.
149123	BD	2	CATERPILLAR INC.....	.....	1FE	70,000	129.876	60,314	50,000	62,964	.....	(1,847)	.....	.....	8.000	3.345	FA.....	1,511	4,000	11/27/2012.	02/15/2023.
14912H	RP	7	CATERPILLAR FINL SVCS.....	.....	1FE	25,000	96.130	24,039	25,000	25,000	.....	.....	.....	.....	2.200	2.200	MS.....	162	550	03/19/2015.	03/15/2021.
14916R	AD	6	CATHOLIC HEALTH INITIATIVE.....	.....	1FE	50,518	95.130	44,514	50,000	50,498	.....	(10)	.....	.....	4.350	4.286	MN.....	363	2,175	09/05/2014.	11/01/2042.
165069	AQ	8	CHESAPEAKE & POTOMAC TELEPHONE.....	.....	2FE	64,800	125.532	56,223	45,000	61,876	.....	(783)	.....	.....	8.300	4.726	FA.....	1,556	3,735	11/27/2012.	08/01/2031.

SCHEDULE D - PART 1

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

E10.4

1			2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
						3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description			Code	F o r e i g n	Bond CHAR	NAIC Design- nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
165087	AL	1	CHESAPEAKE & POTOMAC TELEPHONE.....	.....	.....	.....	..	.....	...2FE	123,400	...124.657	122,559	100,000	120,031	.....	.....(1,036)	.....	.....	.....8.375	6.075	AO.....	2,094	8,375	08/26/2013.	10/01/2029.
166764	AT	7	CHEVRON CORP NEW NOTE.....	.....	.....	.....	..	.....	...1FE	24,920	.....	.....24,784	25,000	24,926	.....	.....6	.....	.....	.....2.411	2.469	MS.....	198	301	03/01/2016.	03/03/2022.
167505	NG	7	CHICAGO ILLINOIS BRD ED.....	.....	.....	.....	..	.....	...4FE	50,000	85.770	37,547	50,000	50,000	.....	.....6.319	.....	.....	.....6.319	6.319	MN.....	527	3,160	04/14/2014.	11/01/2029.
167486	HN	2	CHICAGO ILLINOIS SERVICE DEPT.....	.....	.....	.....	..	.....	...2FE	13,939	95.169	12,976	15,000	14,019	.....	.....17	.....	.....	.....6.257	6.821	JJ.....	469	939	04/19/2011.	07/01/2040.
125509	BH	1	CIGNA CORP.....	.....	.....	.....	..	.....	...2FE	86,850	118.809	86,504	75,000	85,802	.....	.....(318)	.....	.....	.....6.150	4.991	MN.....	589	4,613	09/17/2013.	11/15/2036.
171875	AD	9	CINCINNATI BELL TELEPHONE CO.....	.....	.....	.....	..	.....	...3FE	48,700	90.500	48,750	50,000	48,874	.....	.....62	.....	.....	.....6.300	6.578	JD.....	263	3,150	03/31/2014.	12/01/2028.
172062	AE	1	CINCINNATI FINL CORP.....	.....	.....	.....	..	.....	...1FE	28,564	...113.000	29,027	25,000	28,240	.....	.....(113)	.....	.....	.....6.125	5.006	MN.....	255	1,531	04/21/2014.	11/01/2034.
17248R	AJ	5	CINGULAR WIRELESS.....	.....	.....	.....	..	.....	...2FE	53,000	123.895	62,366	50,000	52,187	.....	.....(86)	.....	.....	.....7.125	6.654	JD.....	158	3,563	02/11/2003.	12/15/2031.
17275R	AF	9	CISCO SYSTEMS INC.....	.....	.....	.....	..	.....	...1FE	112,227	...110.404	121,248	100,000	111,460	.....	.....(268)	.....	.....	.....5.500	4.686	JJ.....	2,536	5,500	09/17/2013.	01/15/2040.
172967	GK	1	CITIGROUP INC.....	.....	.....	.....	..	.....	...2FE	48,264	...100.322	51,749	50,000	48,771	.....	.....177	.....	.....	.....4.050	4.527	JJ.....	849	2,025	08/27/2013.	07/30/2022.
172967	DR	9	CITIGROUP INC.....	.....	.....	.....	..	.....	...2FE	112,689	...114.000	115,752	100,000	111,878	.....	.....(337)	.....	.....	.....6.125	5.162	FA.....	2,144	6,125	03/31/2014.	08/25/2036.
1730T0	S9	1	CITIGROUP FDG INC.....	.....	.....	.....	..	.....	...2FE	50,000	96.090	48,094	50,000	50,000	.....	.....	.....	.....	.....4.000	4.144	MJSD.	22	2,000	06/27/2014.	06/27/2034.
18571P	AR	6	CLERMONT COUNTY OHIO PORT AUTHORITY.....	.....	.....	.....	..	.....	...1FE	25,514	...100.817	26,811	25,000	25,449	.....	.....(17)	.....	.....	.....5.750	5.578	JD.....	120	1,438	12/06/2013.	12/01/2033.
186352	QD	5	CLEVELAND AIRPORT.....	.....	.....	.....	..	.....	...2FE	30,000	...100.262	33,068	30,000	30,000	.....	.....	.....	.....	.....5.000	4.999	JJ.....	750	1,500	09/13/2013.	01/01/2030.
186406	GP	3	CLEVELAND STATE UNIVERSITY.....	.....	.....	.....	..	.....	...1FE	50,063	...102.292	55,395	50,000	50,055	.....	.....(2)	.....	.....	.....5.000	4.990	JD.....	208	2,500	09/13/2013.	06/01/2037.
126117	AH	3	CNA FINANCIAL.....	.....	.....	.....	..	.....	...2FE	30,300	...116.363	31,542	30,000	30,000	.....	.....	.....	.....	.....6.950	6.854	JJ.....	961	2,085	01/01/1999.	01/01/2018.
191219	BB	9	COCA COLA ENTERPRISE.....	.....	.....	.....	..	.....	...1FE	11,000	...117.644	10,312	10,000	10,276	.....	.....(414)	.....	.....	.....7.125	6.124	FA.....	297	713	11/15/2001.	08/01/2017.
191219	BE	3	COCA-COLA ENTERPRISE.....	.....	.....	.....	..	.....	...1FE	48,600	...126.828	51,860	40,000	45,103	.....	.....(338)	.....	.....	.....6.750	5.208	MS.....	795	2,700	07/01/2003.	09/15/2028.
191219	AW	4	COCA COLA ENTERPRISE.....	.....	.....	.....	..	.....	...1FE	64,431	...125.987	64,112	50,000	61,679	.....	.....(953)	.....	.....	.....7.000	4.078	AO.....	875	3,500	12/23/2013.	10/01/2026.
191216	BE	9	COCA COLA COMPANY.....	.....	.....	.....	..	.....	...1FE	24,993	...103.000	25,818	25,000	24,994	.....	.....1	.....	.....	.....3.200	3.203	MN.....	133	800	03/10/2013.	11/01/2023.
19416Q	EG	1	COLGATE PALMOLIVE CO.....	.....	.....	.....	..	.....	...1FE	50,869	...104.000	51,689	50,000	50,615	.....	.....(82)	.....	.....	.....3.250	3.045	MS.....	478	1,625	04/21/2014.	03/15/2024.
194301	JR	9	COLLEGE PARK GA BUSINESS & INDL DEV.....	.....	.....	.....	..	.....	...1FE	51,251	...97.450	50,787	50,000	50,444	.....	.....(80)	.....	.....	.....4.250	4.049	MS.....	708	2,125	01/12/2015.	09/01/2032.
20030N	AC	5	COMCAST CORP.....	.....	.....	.....	..	.....	...1FE	27,125	...128.019	28,102	21,000	26,498	.....	.....(219)	.....	.....	.....7.050	4.732	MS.....	436	1,481	11/05/2013.	03/15/2033.
20030N	BF	7	COMCAST CORP.....	.....	.....	.....	..	.....	...1FE	24,095	...99.350	24,935	25,000	24,322	.....	.....93	.....	.....	.....2.850	3.322	JJ.....	329	713	02/13/2014.	01/15/2023.
20825C	AF	1	CONOCOPHILLIPS.....	.....	.....	.....	..	.....	...1FE	23,755	...120.632	27,241	24,000	23,833	.....	.....9	.....	.....	.....5.900	5.981	AO.....	299	1,416	04/30/2009.	10/15/2032.
209111	EH	2	CONSOLIDATED EDISON.....	.....	.....	.....	..	.....	...1FE	30,843	...111.766	34,205	30,000	30,601	.....	.....(24)	.....	.....	.....5.300	5.114	MS.....	530	1,590	07/29/2005.	03/01/2035.
21036P	AK	4	CONSTELLATION BRANDS INC.....	.....	.....	.....	..	.....	...1FE	25,000	...100.010	25,812	25,000	25,000	.....	.....	.....	.....	.....3.750	3.750	MN.....	156	938	04/29/2014.	05/01/2021.
214381	JG	1	COOK COUNTY IL SCHOOL DISTRICT.....	.....	.....	.....	..	.....	...1FE	40,697	...102.437	41,869	40,000	40,000	.....	.....	.....	.....	.....5.700	5.473	JD.....	190	2,280	09/29/2009.	12/01/2025.
215021	RU	2	COOK COUNTY IL SCHOOL DISTRICT.....	.....	.....	.....	..	.....	...1FE	32,068	.....	.....34,574	30,000	31,849	.....	.....(76)	.....	.....	.....5.250	4.699	JD.....	131	1,575	10/20/2014.	12/01/2033.
215021	RW	8	COOK COUNTY IL SCHOOL DISTRICT.....	.....	.....	.....	..	.....	...2FE	21,378	.....	.....20,073	20,000	21,232	.....	.....(51)	.....	.....	.....5.250	4.699	JD.....	88	1,050	10/20/2014.	12/01/2033.
219350	AX	3	CORNING INC.....	.....	.....	.....	..	.....	...2FE	51,220	.....	.....49,164	50,000	51,220	.....	.....	.....	.....	.....4.700	4.515	MS.....	692	.....	11/10/2016.	03/15/2037.
227705	GE	4	CROSWELL & LEXINGTON MI COMMUNITY SCH OOL.....	.....	.....	.....	..	.....	...1FE	25,438	...104.109	26,775	25,000	25,000	.....	.....	.....	.....	.....5.450	5.215	MN.....	227	1,363	09/22/2009.	05/01/2022.
232263	HY	2	CUYAHOGA COUNTY OHIO ECONOMIC DEVELOPMENT.....	.....	.....	.....	..	.....	...1FE	30,437	...92.362	31,463	30,000	30,253	.....	.....(18)	.....	.....	.....5.250	5.143	JD.....	131	1,575	11/07/2013.	12/01/2037.
23338V	AA	4	DTE ELECTRIC CO.....	.....	.....	.....	..	.....	...1FE	51,422	...94.479	49,998	50,000	51,302	.....	.....(29)	.....	.....	.....4.000	3.840	AO.....	500	2,000	03/26/2013.	04/01/2043.
234667	JK	0	DALLAS COUNTY HOSPITAL DISTRICT.....	.....	.....	.....	..	.....	...1FE	25,902	...112.093	28,127	25,000	25,550	.....	.....(43)	.....	.....	.....5.421	5.129	FA.....	512	1,355	09/17/2009.	08/15/2029.
237194	AE	5	DARDEN RESTAURANTS.....	.....	.....	.....	..	.....	...2FE	74,109	...95.524	77,381	75,000	74,173	.....	.....23	.....	.....	.....6.000	6.099	FA.....	1,700	4,500	08/21/2013.	08/15/2035.
244199	BF	1	DEERE & CO.....	.....	.....	.....	..	.....	...1FE	50,410	...92.627	50,238	50,000	50,376	.....	.....(9)	.....	.....	.....3.900	3.853	JD.....	119	1,950	03/26/2013.	06/09/2042.
244199	BF	1	DEERE & CO.....	.....	.....	.....	..	.....	...1FE	24,512	...95.600	25,034	25,000	24,535	.....	.....10	.....	.....	.....3.900	4.014	JD.....	60	975	07/09/2014.	06/09/2042.
24668P	AE	7	DELHAIZE GROUP.....	.....	.....	.....	..	.....	...2FE	54,881	...104.000	55,499	50,000	54,686	.....	.....(100)	.....	.....	.....5.700	5.022	AO.....	713	2,850	11/05/2014.	10/01/2040.
24702R	AM	3	DELL INC.....	.....	.....	.....	..	.....	...3FE	63,900	...69.184	50,421	60,000	63,548	.....	.....(77)	.....	.....	.....5.400	4.972	MS.....	1,000	3,240	12/06/2011.	09/10/2040.
24702R	AM	3	DELL INC.....	.....	.....	.....	..	.....	...3FE	44,029	...69.184	42,018	50,000	44,350	.....	.....99	.....	.....	.....5.400	6.322	MS.....	832	2,700	03/26/2013.	09/10/2040.
24702R	AQ	4	DELL INC.....	.....	.....	.....	..	.....	...3FE	24,788	...91.393	25,438	25,000	24,871	.....	.....25	.....	.....	.....4.625	4.754	AO.....	289	1,156	04/12/2013.	04/01/2021.
25152R	3H	4	DEUTSCHE BANK AG.....	.....	.....	.....	..	.....	...2FE	50,000	.....	.....44,055	50,000	50,000	.....	.....	.....	.....	.....3.500	3.500	JD.....	78	870	06/16/2016.	06/15/2025.

SCHEDULE D - PART 1

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

E10.5

1			2		Codes		6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates			
					3	4			5	8			9	12	13	14	15	16	17	18	19	20	21	22	
CUSIP Identification			Description			Code	F o r e i g n	Bond CHAR	NAIC Design- nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
25152R	XA	6	DEUTSCHE BANK AG.....						..2FE	49,547		48,622	50,000	49,572		25			3.700	3.834	JD.....	159	925	07/11/2015.	05/30/2024.
25271C	AN	2	DIAMOND OFFSHORE DRILL.....						..3FE	48,376	59.660	36,131	50,000	48,441		27			4.875	5.090	MN.....	406	2,438	10/23/2014.	11/01/2043.
25459H	AQ	8	DIRECTV HOLDINGS.....						..2FE	74,889	...106.994	84,894	75,000	74,895		2			6.350	6.362	MS.....	1,402	4,763	09/17/2013.	03/15/2040.
25470D	AG	4	DISCOVERY COMMUNICATIONS.....						..2FE	46,946		45,247	50,000	46,946					4.950	5.390	MN.....	316		12/21/2016.	05/15/2042.
257867	AG	6	DONNELLEY RR & SONS CO.....						..4FE	28,800	88.480	26,250	30,000	30,000					6.625	6.955	AO.....	450	1,988	03/27/2002.	04/15/2029.
257867	AG	6	DONNELLEY RR & SONS CO.....						..4FE	21,900	88.480	17,500	20,000	20,000					6.625	5.906	AO.....	249	1,325	04/15/2003.	04/15/2029.
260543	BC	6	DOW CHEMICAL.....						..2FE	12,550	...131.875	12,081	10,000	10,952		(171)			8.850	6.446	MS.....	261	885	07/16/2003.	09/15/2021.
260543	CG	6	DOW CHEMICAL CO.....						..2FE	49,024	91.291	48,233	50,000	49,086		18			4.375	4.495	MN.....	280	2,188	03/26/2013.	11/15/2042.
26054L	G6	4	DOW CHEMICAL CO.....						..2FE	25,000	98.660	24,831	25,000	25,000					4.000	4.000	FA.....	378	967	08/31/2015.	08/15/2025.
260543	CK	7	DOW CHEMICAL CO.....						..2FE	47,063	90.250	49,278	50,000	47,162		99			4.250	4.724	AO.....	531	2,125	11/19/2015.	10/01/2034.
260543	CK	7	DOW CHEMICAL CO.....						..2FE	47,125	90.250	49,278	50,000	47,223		98			4.250	4.715	AO.....	532	2,125	12/22/2015.	10/01/2034.
264399	DK	9	DUKE ENERGY CORP.....						..1FE	14,550	...114.347	18,546	15,000	14,707		16			6.000	6.235	JD.....	75	900	03/19/2003.	12/01/2028.
264399	DK	9	DUKE ENERGY CORP.....						..1FE	27,000	...114.347	30,910	25,000	26,270		(74)			6.000	5.417	JD.....	125	1,500	06/19/2003.	12/01/2028.
263534	BG	3	E. I. DUPONT.....						..1FE	86,640	...124.285	92,900	76,000	83,784		(505)			6.500	5.270	JJ.....	2,278	4,940	05/28/2010.	01/15/2028.
268648	AN	2	EMC CORP.....						..3FE	24,948	81.380	23,156	25,000	24,962		6			3.375	3.403	JD.....	70	844	12/12/2014.	06/01/2023.
278642	AK	9	EBAY INC.....						..2FE	49,509	98.400	50,096	50,000	49,614		71			2.875	3.044	FA.....	599	1,438	02/18/2015.	08/01/2021.
278865	AM	2	ECOLAB INC.....						..2FE	81,752	...111.597	87,667	75,000	81,324		(130)			5.500	4.907	JD.....	264	4,125	09/17/2013.	12/08/2041.
532457	AM	0	ELI LILLY.....						..1FE	35,175	...131.963	38,784	30,000	32,733		(251)			7.125	5.729	JD.....	119	2,138	08/08/2003.	06/01/2025.
532457	AM	0	ELI LILLY.....						..1FE	58,125	...131.963	64,640	50,000	54,263		(398)			7.125	5.799	JD.....	356	3,563	09/10/2003.	06/01/2025.
292505	AK	0	ENCANA CORP.....						..2FE	48,750	98.754	45,561	50,000	48,846		22			5.150	5.319	MN.....	329	2,575	05/29/2012.	11/15/2041.
294429	AG	0	EQUIFAX INC.....						..2FE	32,225	...113.000	30,194	25,000	31,943		(190)			7.000	4.862	JJ.....	875	1,750	03/09/2015.	07/01/2037.
29736R	AA	8	ESTEE LAUDER NOTES.....						..1FE	25,000	...111.945	28,878	25,000	25,000					5.750	5.724	AO.....	303	1,438	04/16/2004.	10/15/2033.
30219G	AP	3	EXPRESS SCRIPTS HOLDING.....						..2FE	49,569		47,598	50,000	49,569					4.800	4.855	JJ.....	1,173		11/17/2016.	07/15/2046.
30231G	AJ	1	EXXON MOBIL CORP.....						..1FE	24,876	98.460	24,872	25,000	24,895		18			2.479	2.397	MS.....	191	599	07/22/2015.	03/06/2022.
303901	AE	2	FAIRFAX FINANCIAL HOLDINGS.....						..2FE	27,182	...106.122	28,391	25,000	27,060		(43)			7.750	6.991	JJ.....	893	1,938	09/30/2013.	07/15/2037.
31331V	HD	1	FEDERAL FARM CREDIT BANK.....						1	51,125	...114.188	60,455	50,000	50,758		(59)			5.300	5.101	FA.....	928	2,650	06/03/2009.	08/25/2026.
31331Y	K9	0	FEDERAL FARM CREDIT BANK.....						1	50,239	...111.277	61,565	50,000	50,170		(11)			5.270	5.230	MN.....	439	2,635	07/24/2009.	05/01/2029.
31428X	AT	3	FEDEX CORP.....						..2FE	15,810		15,418	17,000	15,810					3.875	4.329	FA.....	274		11/11/2016.	08/01/2042.
31428X	AU	0	FEDEX CORP.....						..2FE	48,923		46,351	50,000	48,923					4.100	4.236	AO.....	433		11/10/2016.	04/15/2043.
316773	CH	1	FIFTH THIRD BANCORP.....						..2FE	71,625	...140.125	69,429	50,000	69,964		(503)			8.250	5.149	MS.....	1,375	4,125	03/26/2013.	03/01/2038.
316773	CH	1	FIFTH THIRD BANCORP.....						..2FE	66,460	...140.125	69,429	50,000	65,266		(365)			8.250	5.737	MS.....	1,375	4,125	07/09/2013.	03/01/2038.
33766J	AF	0	FIRSTENERGY SOLUTIONS.....						..5FE	31,443	...105.844	10,650	30,000	31,370		(26)			6.800	6.416	FA.....	771	2,040	09/30/2013.	08/15/2039.
33766J	AF	0	FIRSTENERGY SOLUTIONS CO.....						..5FE	49,975		17,750	50,000	49,975		0			6.800	6.803	FA.....	1,284	1,700	05/11/2016.	08/15/2039.
341081	EQ	6	FLORIDA POWER & LIGHT.....						..1FE	36,777	...119.480	41,890	35,000	36,339		(48)			5.625	5.281	AO.....	492	1,969	03/14/2005.	04/01/2034.
341081	ET	0	FLORIDA POWER & LIGHT.....						..1FE	22,974	...109.234	28,497	25,000	23,291		53			4.950	5.551	JD.....	103	1,238	03/30/2010.	06/01/2035.
34440T	BS	1	FOLSOM CORDOVA CA.....						..1FE	26,656	...107.506	27,869	25,000	25,000					7.388	7.012	AO.....	462	1,847	11/03/2009.	10/01/2029.
345370	BP	4	FORD MOTOR COMPANY.....						..2FE	58,800	...123.827	72,122	60,000	59,231		49			7.500	7.685	FA.....	1,875	4,500	06/03/2003.	08/01/2026.
345370	BN	9	FORD MOTOR COMPANY.....						..2FE	29,925	...117.619	35,498	30,000	29,974		6			7.125	7.152	MN.....	273	2,138	11/30/2010.	11/15/2025.
34540T	EK	4	FORD MOTOR COMPANY.....						..2FE	25,000	...100.338	25,016	25,000	25,000					3.000	3.000	MS.....	210	750	04/04/2013.	12/20/2018.
345370	BW	9	FORD MOTOR COMPANY.....						..2FE	36,043	...145.490	36,830	25,000	35,738		(108)			9.980	6.663	FA.....	943	2,495	09/30/2013.	02/15/2047.
35671D	AZ	8	FREEPORT MCMORAN COPPER & GOLD.....						..3FE	48,973	57.000	45,875	50,000	49,270		103			3.875	4.148	MS.....	570	1,938	02/14/2014.	03/15/2023.
35671D	BC	8	FREEPORT MCMORAN COPPER & GOLD.....						..3FE	52,725	...53.170	41,125	50,000	52,634		(47)			5.450	5.085	MS.....	802	2,725	11/05/2014.	03/15/2043.

SCHEDULE D - PART 1

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

E10.6

1			2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
						3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description			Code	F o r e i g n	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
36962G	3P	7	GENERAL ELECTRIC CAP CORP.....	.....	..	.....	..	.....	...1FE	28,163	...115.911	37,118	30,000	28,409	.....	.....35	.....	.....	.....5.875	6.334	JJ.....	818	1,763	03/14/2008.	01/14/2038.
36962G	XZ	2	GENERAL ELECTRIC CORP.....	.....	..	.....	..	.....	...1FE	29,809	...126.593	39,819	30,000	29,930	.....	.....10	.....	.....	.....6.750	6.800	MS.....	596	2,025	03/27/2002.	03/15/2032.
36962G	3A	0	GENERAL ELECTRIC CORP.....	.....	..	.....	..	.....	...1FE	51,625	...119.463	63,919	50,000	51,464	.....	.....(36)	.....	.....	.....6.150	5.902	FA.....	1,230	3,075	12/06/2011.	08/07/2037.
36966T	BZ	4	GENERAL ELECTRIC CAP CORP.....	.....	..	.....	..	.....	...1FE	29,985	...108.700	28,742	26,000	29,605	.....	.....(114)	.....	.....	.....5.500	4.431	AO.....	302	1,430	04/16/2013.	04/15/2036.
36966T	JH	6	GENERAL ELECTRIC CAP CORP.....	.....	..	.....	..	.....	...1FE	50,000	...99.801	49,373	50,000	50,000	.....	.....	.....	.....	.....4.250	4.250	MN.....	803	2,125	07/29/2013.	05/18/2033.
36966T	JS	2	GENERAL ELECTRIC CAP CORP.....	.....	..	.....	..	.....	...1FE	50,000	...100.920	52,180	50,000	50,000	.....	.....	.....	.....	.....4.250	4.250	MS.....	626	2,125	09/27/2013.	09/15/2028.
370334	BJ	2	GENERAL MILLS INC.....	.....	..	.....	..	.....	...2FE	118,300	...110.000	113,113	100,000	117,446	.....	.....(436)	.....	.....	.....5.400	4.215	JD.....	240	5,400	03/10/2015.	06/15/2040.
373298	BR	8	GEORGIA PACIFIC CORP.....	.....	..	.....	..	.....	...2FE	98,625	...133.522	99,053	75,000	95,013	.....	.....(1,095)	.....	.....	.....7.750	4.922	MN.....	743	5,813	07/08/2013.	11/15/2029.
375558	BJ	1	GILEAD SCIENCES INC.....	.....	..	.....	..	.....	...1FE	48,026	.....	.....47,707	50,000	48,026	.....	.....	.....	.....	.....4.000	4.299	MS.....	561	.....	12/21/2016.	09/01/2036.
38141G	CU	6	GOLDMAN SACHS GROUP INC.....	.....	..	.....	..	.....	...1FE	40,300	...115.324	48,373	40,000	40,000	.....	.....	.....	.....	.....6.125	6.069	FA.....	900	2,450	10/16/2003.	02/15/2033.
38141G	CU	6	GOLDMAN SACHS GROUP INC.....	.....	..	.....	..	.....	...1FE	25,813	...115.324	30,233	25,000	25,339	.....	.....(37)	.....	.....	.....6.125	5.889	FA.....	604	1,531	04/14/2004.	02/15/2033.
38141G	ES	9	GOLDMAN SACHS GROUP INC.....	.....	..	.....	..	.....	...2FE	47,500	...106.987	56,844	50,000	49,189	.....	.....166	.....	.....	.....5.950	6.402	JJ.....	1,372	2,975	07/11/2007.	01/15/2027.
38143V	AA	7	GOLDMAN SACHS GROUP INC.....	.....	..	.....	..	.....	...2AM	48,849	...100.900	59,448	50,000	49,002	.....	.....30	.....	.....	.....6.345	6.538	FA.....	1,199	3,173	11/29/2010.	02/15/2034.
38141E	Z6	9	GOLDMAN SACHS GROUP INC.....	.....	..	.....	..	.....	...1FE	25,000	...104.743	26,852	25,000	25,000	.....	.....	.....	.....	.....4.750	4.750	MTHY.....	53	1,188	05/12/2011.	05/15/2022.
38143C	CN	9	GOLDMAN SACHS GROUP INC.....	.....	..	.....	..	.....	...1FE	49,995	...92.276	48,652	50,000	50,000	.....	.....	.....	.....	.....4.000	4.001	MTHY.....	89	2,000	05/20/2013.	05/15/2033.
38143C	DJ	7	GOLDMAN SACHS GROUP INC.....	.....	..	.....	..	.....	...1FE	25,000	...98.649	24,296	25,000	25,000	.....	.....	.....	.....	.....4.500	4.500	MTHY.....	50	1,125	07/29/2013.	08/15/2033.
362320	BA	0	GTE CORP.....	.....	..	.....	..	.....	...2FE	39,300	...113.527	50,059	40,000	39,530	.....	.....23	.....	.....	.....6.940	7.085	AO.....	586	2,776	01/01/2001.	04/01/2028.
362333	AJ	5	GTE FLORIDA INC.....	.....	..	.....	..	.....	...1FE	32,227	...106.650	33,178	28,000	31,590	.....	.....(221)	.....	.....	.....6.860	5.353	FA.....	800	1,921	07/09/2013.	02/01/2028.
40414L	AM	1	HCP INC.....	.....	..	.....	..	.....	...2FE	49,768	.....	.....47,841	50,000	49,768	.....	.....	.....	.....	.....3.400	3.464	FA.....	708	.....	07/28/2016.	02/01/2025.
406216	BA	8	HALLIBURTON CO.....	.....	..	.....	..	.....	...2FE	47,883	...99.444	48,971	50,000	48,019	.....	.....41	.....	.....	.....4.500	4.775	MN.....	288	2,250	09/19/2013.	05/15/2041.
406792	2U	4	HAMDEN CT TXBL G/O.....	.....	..	.....	..	.....	...2FE	103,000	...102.000	102,778	100,000	102,598	.....	.....(64)	.....	.....	.....5.200	5.004	FA.....	1,964	5,200	03/31/2015.	08/15/2044.
407837	CT	8	HAMILTON OH WASTE WATER SYSTEM.....	.....	..	.....	..	.....	...1FE	25,719	...107.818	26,596	25,000	25,114	.....	.....(86)	.....	.....	.....6.620	6.230	AO.....	414	1,655	09/14/2009.	10/01/2039.
416515	AV	6	HARTFORD FINANCIAL GROUP.....	.....	..	.....	..	.....	...2FE	48,712	...110.000	53,731	50,000	50,000	.....	.....	.....	.....	.....6.000	6.340	JJ.....	1,383	3,000	07/22/2008.	01/15/2019.
428236	BR	3	HEWLETT PACKARD CO.....	.....	..	.....	..	.....	...2FE	57,875	...87.310	50,432	50,000	57,569	.....	.....(157)	.....	.....	.....6.000	4.929	MS.....	883	3,000	03/09/2015.	09/15/2041.
428236	BR	3	HEWLETT-PACKARD CO.....	.....	..	.....	..	.....	...2FE	50,419	.....	.....50,772	50,000	50,419	.....	.....	.....	.....	.....6.000	5.934	MS.....	883	.....	11/30/2016.	09/15/2041.
431116	AC	6	HIGHMARK INC.....	.....	..	.....	..	.....	...2FE	51,500	...100.010	45,345	50,000	51,436	.....	.....(27)	.....	.....	.....6.125	5.900	MN.....	391	3,063	07/22/2014.	05/15/2041.
432848	AS	8	HILTON HOTEL CORP.....	.....	..	.....	..	.....	...4Z	30,300	...108.910	31,200	30,000	30,004	.....	.....(28)	.....	.....	.....7.500	7.399	JD.....	100	2,250	01/01/1999.	12/01/2017.
44106M	AT	9	HOSPITALITY PROP TRUST.....	.....	..	.....	..	.....	...2FE	24,614	.....	.....24,247	25,000	24,614	.....	.....	.....	.....	.....4.500	4.728	MS.....	331	.....	12/21/2016.	03/15/2025.
442348	P3	6	HOUSTON TEXAS AIRPORT SYSTEM.....	.....	..	.....	..	.....	...1FE	36,737	...107.010	34,980	30,000	35,380	.....	.....(363)	.....	.....	.....6.880	5.618	JJ.....	1,032	2,064	12/17/2012.	01/01/2028.
40428H	PB	2	HSBC USA INC.....	.....	..	.....	..	.....	...1FE	49,988	...108.029	53,119	50,000	50,000	.....	.....	.....	.....	.....5.000	5.003	MS.....	653	2,500	04/11/2011.	09/27/2020.
459200	AM	3	IBM CORP.....	.....	..	.....	..	.....	...1FE	25,781	...129.265	32,125	25,000	25,415	.....	.....(36)	.....	.....	.....7.000	6.735	MN.....	297	1,750	01/01/2001.	10/01/2025.
459200	BB	6	IBM CORP.....	.....	..	.....	..	.....	...1FE	39,900	...121.129	49,462	40,000	40,000	.....	.....	.....	.....	.....5.875	5.892	JD.....	209	2,350	07/30/2003.	11/29/2032.
45138L	AN	3	IDAHO POWER CORP.....	.....	..	.....	..	.....	...1FE	50,000	...109.962	56,459	50,000	50,000	.....	.....	.....	.....	.....5.500	5.500	AO.....	688	2,750	01/22/2004.	04/01/2033.
45138L	AN	3	IDAHO POWER CORP.....	.....	..	.....	..	.....	...1FE	30,300	...109.962	33,875	30,000	30,000	.....	.....	.....	.....	.....5.500	5.431	AO.....	413	1,650	01/27/2004.	04/01/2033.
45138L	AN	3	IDAHO POWER CORP.....	.....	..	.....	..	.....	...1FE	41,904	...109.962	45,167	40,000	41,411	.....	.....(55)	.....	.....	.....5.500	5.174	AO.....	550	2,200	07/29/2005.	04/01/2033.
45138L	AY	9	IDAHO POWER CORP.....	.....	..	.....	..	.....	...1FE	54,000	...102.923	54,156	50,000	53,607	.....	.....(86)	.....	.....	.....4.850	4.358	FA.....	916	2,425	12/06/2011.	08/15/2040.
454614	AK	4	INDIANA BELL TELEPHONE INC.....	.....	..	.....	..	.....	...2FE	23,450	...116.697	22,549	20,000	22,017	.....	.....(149)	.....	.....	.....7.300	5.924	FA.....	552	1,460	05/07/2003.	08/15/2026.
457153	AG	9	INGRAM MICRO INC.....	.....	..	.....	..	.....	...3FE	25,421	.....	.....23,493	25,000	25,336	.....	.....(85)	.....	.....	.....4.950	4.690	JD.....	61	681	11/30/2016.	12/15/2024.
458140	AP	5	INTEL CORP.....	.....	..	.....	..	.....	...1FE	89,313	...93.299	101,578	100,000	89,941	.....	.....190	.....	.....	.....4.265	4.945	JD.....	189	4,250	09/17/2013.	12/15/2042.
460146	AP	8	INTERNATIONAL PAPER CO.....	.....	..	.....	..	.....	...2FE	47,730	...116.637	50,411	45,000	46,203	.....	.....(115)	.....	.....	.....6.875	6.436	MN.....	516	3,094	12/10/1998.	11/10/2023.
459200	HF	1	INTL BUS MACHS CORP.....	.....	..	.....	..	.....	...1FE	24,875	...93.540	25,007	25,000	24,881	.....	.....3	.....	.....	.....4.000	4.030	JD.....	31	1,000	07/28/2014.	06/20/2042.
46132F	AC	4	INVESCO FINANCE PLC.....	.....	..	.....	..	.....	...1FE	26,248	...100.217	27,399	25,000	25,822	.....	.....(39)	.....	.....	.....5.375	5.049	JD.....	116	1,344	12/18/2013.	11/30/2043.
46625H	HU	7	J P MORGAN CHASE.....	.....	..	.....	..	.....	...1FE	29,382	...106.632	31,747	30,000	29,754	.....	.....65	.....	.....	.....4.250	4.512	AO.....	269	1,275	01/10/2011.	10/15/2020.

SCHEDULE D - PART 1

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

1			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
	CUSIP	Identification		F o r e i g n	Bond CHAR	NAIC Design- ation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
46625H	HS	2	J P MORGAN CHASE.....	.....	.....	1FE	34,636	108.339	37,177	35,000	34,832	.....	39	.....	.....	4.400	4.538	JJ.....	680	1,540	04/26/2011.	07/22/2020.
46625H	JJ	0	J P MORGAN CHASE.....	.....	.....	2FE	24,803	98.280	24,911	25,000	24,844	.....	21	.....	.....	3.375	3.484	MN.....	141	844	11/17/2014.	05/01/2023.
46625H	JZ	4	J P MORGAN CHASE & CO.....	.....	.....	2FE	49,866	99.720	51,033	50,000	49,880	.....	9	.....	.....	4.125	4.154	JD.....	92	2,063	06/29/2015.	12/15/2026.
48126D	W4	7	J P MORGAN CHASE & CO.....	.....	.....	1FE	48,875	95.200	47,299	50,000	48,933	.....	38	.....	.....	4.265	3.500	JD.....	92	1,750	07/23/2015.	06/12/2033.
472319	AE	2	JEFFERIES GROUP INC.....	.....	.....	2FE	52,336	104.624	54,731	50,000	51,819	.....	(126)	.....	.....	6.450	5.967	JD.....	118	3,225	09/21/2012.	06/08/2027.
472319	AM	4	JEFFERIES GROUP.....	.....	.....	2FE	50,604	103.394	51,450	50,000	50,578	.....	(9)	.....	.....	6.500	6.400	JJ.....	1,453	3,250	11/07/2013.	01/20/2043.
472319	AE	2	JEFFERIES GROUP INC.....	.....	.....	2FE	109,169	103.000	109,461	100,000	107,639	.....	(538)	.....	.....	6.450	5.472	JD.....	500	6,450	02/05/2014.	06/08/2027.
472319	AL	6	JEFFERIES GROUP INC NOTE.....	.....	.....	2FE	26,553	99.210	26,164	25,000	26,288	.....	(178)	.....	.....	5.125	4.176	JJ.....	573	1,281	04/28/2015.	01/20/2023.
478366	BB	2	JOHNSON CONTROLS.....	.....	.....	2FE	49,750	91.790	53,438	50,000	49,757	.....	5	.....	.....	5.250	5.286	JD.....	219	2,625	11/24/2015.	12/01/2041.
478160	AL	8	JOHNSON & JOHNSON DEBENTURES.....	.....	.....	1FE	23,933	113.044	29,454	25,000	24,205	.....	30	.....	.....	4.950	5.240	MN.....	155	1,238	12/31/2004.	05/15/2033.
478160	AL	8	JOHNSON & JOHNSON DEBENTURES.....	.....	.....	1FE	24,789	113.044	29,454	25,000	24,845	.....	6	.....	.....	4.950	5.006	MN.....	155	1,238	01/31/2005.	05/15/2033.
478160	AL	8	JOHNSON & JOHNSON DEBENTURES.....	.....	.....	1FE	19,871	113.044	23,563	20,000	19,903	.....	3	.....	.....	4.950	4.992	MN.....	133	990	02/25/2005.	05/15/2033.
481165	AH	1	JOY GLOBAL INC.....	.....	.....	3FE	80,796	105.402	93,512	75,000	80,339	.....	(140)	.....	.....	6.625	6.002	MN.....	635	4,969	09/16/2013.	11/15/2036.
487836	BD	9	KELLOGG COMPANY.....	.....	.....	2FE	20,000	106.072	21,061	20,000	20,000	.....	.....	.....	.....	4.000	.....	JD.....	36	800	01/18/2011.	12/15/2020.
49072B	XA	5	KENT STATE UNIVERSITY.....	.....	.....	1FE	25,000	101.352	27,211	25,000	25,000	.....	.....	.....	.....	5.000	5.000	MN.....	208	1,250	09/16/2013.	05/01/2037.
494550	BN	5	KINDER MORGAN ENERGY PARTICLES.....	.....	.....	2FE	47,749	94.278	47,706	50,000	47,876	.....	39	.....	.....	5.000	5.306	FA.....	944	2,500	08/05/2013.	08/15/2042.
499040	AL	7	KNIGHT RIDDER.....	.....	.....	5FE	19,696	76.990	16,600	20,000	19,805	.....	11	.....	.....	6.875	7.000	MS.....	511	1,375	01/01/2001.	03/01/2029.
499040	AL	7	KNIGHT-RIDDER.....	.....	.....	5FE	37,625	76.990	29,050	35,000	36,455	.....	(111)	.....	.....	6.875	6.281	MS.....	602	2,406	09/10/2003.	03/15/2029.
500255	AN	4	KOHL'S CORP.....	.....	.....	2FE	39,950	100.733	41,808	40,000	40,000	.....	.....	.....	.....	6.000	6.008	JJ.....	890	2,400	04/26/2004.	01/15/2033.
500255	AQ	7	KOHL'S CORP.....	.....	.....	2FE	59,095	113.300	49,533	50,000	58,313	.....	(212)	.....	.....	6.875	5.517	JD.....	153	3,438	03/26/2013.	12/15/2037.
500255	AN	4	KOHL'S CORP.....	.....	.....	2FE	52,080	100.733	52,260	50,000	51,879	.....	(70)	.....	.....	6.000	5.641	JJ.....	1,600	3,000	12/18/2013.	01/15/2033.
500255	AV	6	KOHL'S CORP.....	.....	.....	2FE	23,012	.....	23,798	25,000	23,025	.....	13	.....	.....	5.550	6.138	JJ.....	632	694	05/05/2016.	07/17/2045.
501044	BZ	3	KROGER CO.....	.....	.....	2FE	99,020	123.175	101,432	75,000	95,331	.....	(989)	.....	.....	7.500	4.825	AO.....	1,406	5,625	02/26/2013.	04/01/2031.
501044	DC	2	KROGER CO.....	.....	.....	2FE	52,456	.....	50,038	50,000	52,270	.....	(186)	.....	.....	3.500	2.925	FA.....	729	953	03/01/2016.	02/01/2026.
524660	AW	7	LEGGETT & PLATT INC.....	.....	.....	2FE	19,993	98.530	20,088	20,000	19,994	.....	1	.....	.....	3.400	3.405	FA.....	257	680	12/08/2015.	08/15/2022.
525ESC	CB	3	LEHMAN BROS.....	.....	.....	6Z	11,856	5.900	699	11,856	699	.....	331	.....	.....	5.400	5.790	AO.....	.....	.....	08/04/2004.	03/20/2020.
525ESC	OS	9	LEHMAN BROS, INC.....	.....	.....	5FE	30,584	.....	543	50,000	543	.....	.....	.....	.....	7.000	7.000	AO.....	.....	.....	10/02/2007.	09/28/2037.
53944X	DM	4	LLOYDS TSB BANK.....	.....	.....	1FE	24,563	94.720	22,803	25,000	24,625	.....	42	.....	.....	2.800	3.017	JD.....	62	700	08/14/2015.	11/29/2024.
539830	AW	9	LOCKHEED MARTIN CORP.....	.....	.....	2FE	47,885	115.394	47,734	40,000	47,226	.....	(176)	.....	.....	5.720	4.460	JD.....	191	2,288	04/03/2013.	06/01/2040.
548661	CL	9	LOWE'S COMPANIES INC.....	.....	.....	1FE	63,313	115.631	60,073	50,000	61,870	.....	(383)	.....	.....	5.800	4.050	AO.....	612	2,900	11/27/2012.	10/15/2036.
55616X	AG	2	MACYS RETAIL HLDGS INC.....	.....	.....	2FE	46,634	.....	45,447	50,000	46,663	.....	30	.....	.....	5.125	5.623	JJ.....	1,182	1,281	05/04/2016.	01/15/2042.
55616X	AJ	6	MACYS RETAIL HLDGS INC.....	.....	.....	2FE	42,739	.....	41,208	50,000	42,802	.....	64	.....	.....	4.300	5.329	FA.....	812	1,075	07/28/2016.	02/15/2043.
565849	AB	2	MARATHON OIL CO.....	.....	.....	2FE	62,416	91.130	55,162	50,000	61,010	.....	(491)	.....	.....	6.800	4.740	MS.....	1,001	3,400	02/14/2014.	03/15/2032.
56585A	AH	5	MARATHON PETE CORP.....	.....	.....	2FE	22,368	.....	22,163	25,000	22,388	.....	20	.....	.....	4.750	5.489	MS.....	350	594	07/28/2016.	09/15/2044.
56585A	AH	5	MARATHON PETROLEUM CORP.....	.....	.....	2FE	47,924	.....	43,859	50,000	47,941	.....	17	.....	.....	4.750	5.028	MS.....	699	1,188	08/30/2016.	09/15/2044.
572852	C8	2	MARSHFIELD WI CORP.....	.....	.....	1FE	30,000	106.633	32,061	30,000	30,000	.....	.....	.....	.....	5.700	5.699	MS.....	570	1,710	03/25/2010.	03/01/2028.
573284	AJ	5	MARTIN MARIETTA MATERIALS INC.....	.....	.....	2FE	21,517	97.186	23,382	22,000	21,552	.....	11	.....	.....	6.250	6.432	MN.....	229	1,375	10/08/2013.	05/01/2037.
574599	AY	2	MASCO CORP.....	.....	.....	2FE	24,688	102.001	27,116	25,000	24,715	.....	10	.....	.....	6.500	6.616	FA.....	614	1,625	10/08/2013.	08/15/2032.
55262C	AF	7	MBIA INC.....	.....	.....	3FE	37,600	95.050	40,880	40,000	38,397	.....	82	.....	.....	6.625	7.126	AO.....	687	2,650	01/01/2001.	10/01/2028.
55262C	AF	7	MBIA INC.....	.....	.....	3FE	24,125	95.050	25,550	25,000	24,416	.....	31	.....	.....	6.625	6.915	AO.....	350	1,656	04/24/2002.	10/01/2028.
55262C	AF	7	MBIA INC.....	.....	.....	3FE	20,025	95.050	18,396	18,000	19,294	.....	(75)	.....	.....	6.625	5.773	AO.....	338	1,193	06/18/2003.	10/01/2028.
55262C	AH	3	MBIA INC.....	.....	.....	3FE	38,369	100.324	35,056	35,000	35,000	.....	.....	.....	.....	6.400	3.166	FMAN.....	219	2,240	06/25/2003.	08/15/2022.
55262C	AH	3	MBIA INC.....	.....	.....	3FE	12,600	100.324	12,019	12,000	12,000	.....	.....	.....	.....	6.400	4.071	FMAN.....	119	768	05/12/2004.	08/15/2022.

SCHEDULE D - PART 1

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

E10.8

1			2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates		
						3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22	
CUSIP Identification			Description			Code	F	o	r	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
55262C	AH	3	MBIA INC.....	.....	.....	.....	..	.....	.....	3FE	10,100	100.324	10,016	10,000	10,000	.....	.....	.....	.....	6.400	5.908	FMAN.	100	640	06/08/2004.	08/15/2022.
55262C	AH	3	MBIA INC.....	.....	.....	.....	..	.....	.....	3FE	49,875	100.324	50,080	50,000	50,000	.....	.....	.....	.....	6.400	6.425	FMAN.	437	3,200	08/04/2006.	08/15/2022.
55262C	AD	2	MBIA INC.....	.....	.....	.....	..	.....	.....	3FE	25,000	99.625	26,688	25,000	25,000	.....	.....	.....	.....	7.150	7.149	JJ	824	1,788	08/27/2013.	07/15/2027.
55262C	AD	2	MBIA INC.....	.....	.....	.....	..	.....	.....	3FE	49,200	99.625	53,375	50,000	49,311	.....	40	.....	.....	7.150	7.335	JJ	1,649	3,575	09/30/2013.	07/15/2027.
55262C	AH	3	MBIA INC.....	.....	.....	.....	..	.....	.....	3FE	50,000	100.324	50,000	50,000	50,000	.....	.....	.....	.....	6.400	6.400	FMAN.	409	3,200	09/30/2013.	08/15/2022.
577081	AT	9	MATTEL INC.....	.....	.....	.....	..	.....	.....	2FE	24,981	105.898	26,430	25,000	25,000	.....	.....	.....	.....	4.350	4.359	AO	272	1,088	01/10/2011.	10/01/2020.
577081	AW	2	MATTEL INC.....	.....	.....	.....	..	.....	.....	2FE	75,750	106.108	76,111	75,000	75,704	.....	(14)	.....	.....	5.450	5.380	MN	689	4,088	09/16/2013.	11/01/2041.
577081	AW	2	MATTEL INC.....	.....	.....	.....	..	.....	.....	2FE	55,438	97.690	50,741	50,000	55,171	.....	(110)	.....	.....	5.450	4.732	MN	451	2,725	10/28/2014.	11/01/2041.
577081	AW	2	MATTEL INC.....	.....	.....	.....	..	.....	.....	2FE	27,344	98.740	25,091	25,000	27,251	.....	(47)	.....	.....	5.450	4.820	MN	227	1,363	03/10/2015.	11/01/2041.
577081	AW	2	MATTEL INC.....	.....	.....	.....	..	.....	.....	2FE	51,299	97.640	50,741	50,000	51,274	.....	(25)	.....	.....	5.450	5.264	MN	450	2,725	12/31/2015.	11/01/2041.
582834	AP	2	MEAD CORP.....	.....	.....	.....	..	.....	.....	2FE	54,303	104.580	58,981	50,000	54,189	.....	(40)	.....	.....	7.550	6.888	MS	1,258	3,775	09/30/2013.	03/01/2047.
583334	AB	3	MEADWESTVACO CORP.....	.....	.....	.....	..	.....	.....	2FE	35,038	114.000	32,082	30,000	34,601	.....	(182)	.....	.....	6.800	5.349	MN	261	2,040	07/22/2014.	11/15/2032.
589331	AE	7	MERCK & CO.....	.....	.....	.....	..	.....	.....	1FE	18,500	116.164	24,457	20,000	19,046	.....	53	.....	.....	5.950	6.540	JD	91	1,190	01/01/2001.	12/01/2028.
589331	AC	1	MERCK & CO.....	.....	.....	.....	..	.....	.....	1FE	17,738	124.600	17,989	15,000	16,523	.....	(123)	.....	.....	6.300	4.946	JJ	473	945	07/01/2003.	01/01/2026.
589331	AE	7	MERCK & CO.....	.....	.....	.....	..	.....	.....	1FE	16,931	116.164	18,342	15,000	16,249	.....	(76)	.....	.....	5.950	5.010	JD	83	893	06/28/2005.	12/01/2028.
59022C	CS	0	MERRILL LYNCH & CO.....	.....	.....	.....	..	.....	.....	2FE	25,000	111.418	25,341	25,000	25,000	.....	.....	.....	.....	5.700	5.698	MN	234	1,425	09/12/2011.	05/02/2017.
59156R	BN	7	METLIFE INC.....	.....	.....	.....	..	.....	.....	1FE	51,928	.....	48,126	50,000	51,928	.....	.....	.....	.....	4.050	3.827	MS	675	.....	08/30/2016.	03/01/2045.
594918	AD	6	MICROSOFT CORP.....	.....	.....	.....	..	.....	.....	1FE	48,934	109.631	58,174	50,000	49,259	.....	31	.....	.....	5.200	5.343	JD	177	2,600	07/20/2009.	06/01/2039.
594918	AD	6	MICROSOFT CORP.....	.....	.....	.....	..	.....	.....	1FE	71,760	109.631	69,809	60,000	70,219	.....	(291)	.....	.....	5.200	4.016	JD	300	3,120	12/06/2011.	06/01/2039.
604059	AE	5	MINNESOTA MINING.....	.....	.....	.....	..	.....	.....	1FE	28,938	130.181	31,867	25,000	27,160	.....	(166)	.....	.....	6.375	5.233	FA	602	1,594	04/29/2003.	02/15/2028.
605417	BY	9	MISSISSIPPI POWER CO.....	.....	.....	.....	..	.....	.....	2FE	49,050	.....	45,775	50,000	49,050	.....	.....	.....	.....	4.750	4.882	AO	501	.....	11/10/2016.	10/15/2041.
60871R	AD	2	MOLSON COORS BREWING CO.....	.....	.....	.....	..	.....	.....	2FE	50,144	96.720	52,433	50,000	50,133	.....	(7)	.....	.....	4.980	5.000	MN	417	2,500	07/24/2015.	05/01/2042.
61166W	AN	1	MONSANTO CO.....	.....	.....	.....	..	.....	.....	1FE	44,602	87.010	46,864	50,000	44,783	.....	181	.....	.....	4.200	5.108	JJ	968	2,100	12/28/2015.	07/15/2034.
61166W	AN	1	MONSANTO CO NEW.....	.....	.....	.....	..	.....	.....	1FE	49,502	.....	48,063	50,000	49,511	.....	9	.....	.....	4.200	4.279	JJ	968	1,050	04/07/2016.	07/15/2034.
613549	HV	9	MONTGOMERY COUNTY OHIO (ST. LUKES HEALTH SYSTEM).....	.....	.....	.....	..	.....	.....	1FE	24,999	96.039	25,426	25,000	24,999	.....	0	.....	.....	5.000	5.000	MN	208	1,250	11/29/2013.	05/01/2039.
615369	AC	9	MOODY'S CORPORATION.....	.....	.....	.....	..	.....	.....	2FE	100,000	103.458	106,883	100,000	100,000	.....	.....	.....	.....	4.875	4.875	FA	1,842	4,875	08/26/2013.	02/15/2024.
617482	4M	3	MORGAN STANLEY SUBNOTE.....	.....	.....	.....	..	.....	.....	2FE	49,577	102.366	53,587	50,000	49,714	.....	42	.....	.....	4.875	4.990	MN	406	2,438	08/27/2013.	11/01/2022.
617446	7Y	9	MORGAN STANLEY.....	.....	.....	.....	..	.....	.....	2FE	74,840	100.020	76,856	75,000	74,857	.....	11	.....	.....	4.350	4.374	MS	1,024	3,263	06/29/2015.	09/08/2026.
61945C	AD	5	MOSAIC CO.....	.....	.....	.....	..	.....	.....	2FE	24,641	.....	24,808	25,000	24,641	.....	.....	.....	.....	5.450	5.582	MN	174	.....	11/30/2016.	11/15/2033.
620076	BA	6	MOTOROLA INC.....	.....	.....	.....	..	.....	.....	2FE	45,775	104.157	40,886	40,000	45,278	.....	(135)	.....	.....	6.625	5.543	MN	339	2,650	04/03/2013.	11/15/2037.
620076	BF	5	MOTOROLA SLTNS INC.....	.....	.....	.....	..	.....	.....	2FE	50,000	86.780	50,059	50,000	50,000	.....	.....	.....	.....	4.000	4.000	MS	667	2,010	08/26/2014.	09/01/2024.
620076	BF	5	MOTOROLA SLTNS INC.....	.....	.....	.....	..	.....	.....	2FE	25,000	86.780	25,029	25,000	25,000	.....	.....	.....	.....	4.000	4.000	MS	334	990	10/23/2014.	09/01/2024.
626717	AF	9	MURPHY OIL CORP.....	.....	.....	.....	..	.....	.....	3FE	25,000	76.500	24,180	25,000	25,000	.....	.....	.....	.....	3.700	3.700	JD	98	1,050	06/15/2014.	12/01/2022.
626717	AG	7	MURPHY OIL CORP.....	.....	.....	.....	..	.....	.....	3FE	75,776	61.850	69,899	75,000	75,359	.....	(397)	.....	.....	6.125	5.055	JD	383	4,219	07/22/2014.	12/01/2042.
626717	AD	4	MURPHY OIL CORP.....	.....	.....	.....	..	.....	.....	3FE	49,740	75.820	48,075	50,000	49,817	.....	32	.....	.....	4.000	4.081	JD	167	2,000	12/12/2014.	06/01/2022.
63743F	SH	0	NATIONAL RURAL UTILITIES.....	.....	.....	.....	..	.....	.....	1FE	25,000	95.523	25,053	25,000	25,000	.....	.....	.....	.....	3.500	3.500	MTHY.	39	875	12/20/2013.	12/15/2024.
63743F	SL	1	NATIONAL RURAL UTILITIES.....	.....	.....	.....	..	.....	.....	1FE	25,000	98.980	25,313	25,000	25,000	.....	.....	.....	.....	3.500	3.500	MTHY.	39	875	01/17/2014.	07/15/2024.
63743F	A6	3	NATIONAL RURAL UTILITIES COOPERATIVE.....	.....	.....	.....	..	.....	.....	1FE	50,000	.....	46,146	50,000	50,000	.....	.....	.....	.....	3.000	3.000	MTHY.	67	488	08/15/2016.	08/15/2019.
646108	JE	1	NEW JERSEY ST HSG & MTG.....	.....	.....	.....	..	.....	.....	1FE	24,522	88.933	25,673	25,000	24,600	.....	27	.....	.....	4.566	4.755	MN	190	1,142	12/10/2013.	11/01/2027.
649906	K4	5	NEW YORK ST DORM REV NON.....	.....	.....	.....	..	.....	.....	1FE	24,938	103.000	26,162	25,000	24,942	.....	1	.....	.....	4.250	4.266	MN	177	1,063	04/14/2014.	05/01/2039.
651639	AM	8	NEWMONT MINING CORP.....	.....	.....	.....	..	.....	.....	2FE	26,837	79.880	27,504	25,000	26,748	.....	(37)	.....	.....	6.250	5.697	AO	391	1,563	07/09/2014.	10/01/2039.
65334H	AE	2	NEXEN INC.....	.....	.....	.....	..	.....	.....	1FE	77,087	110.838	83,444	75,000	76,923	.....	(58)	.....	.....	5.875	5.650	MS	1,359	4,406	09/16/2013.	03/10/2035.
65339K	88	6	NEXTERA ENERGY.....	.....	.....	.....	..	.....	.....	2FE	25,000	89.320	21,780	25,000	25,000	.....	.....	.....	.....	5.000	5.000	JAJO.	262	1,250	01/18/2013.	01/15/2018.

SCHEDULE D - PART 1

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

E10.9

1		2			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
							8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description			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
655844	AX 6	NORFOLK SOUTHERN CORP.....			2FE	55,211	111.736	68,023	60,000	56,364		187			5.640	6.351	MN.....	414	3,384	06/09/2009.	05/17/2029.
665228	CB 6	NORTHERN ILLINOIS GAS CO.....			1FE	49,365	112.797	57,095	50,000	49,598		25			5.900	6.000	JD.....	246	2,950	03/05/2009.	12/01/2032.
665772	BQ 1	NORTHERN STATES POWER.....			1FE	28,725	122.166	36,368	30,000	29,221		50			6.500	6.852	MS.....	650	1,950	05/03/2002.	03/01/2028.
665772	CA 5	NORTHERN STATES POWER - MINN.....			1FE	48,125	111.206	57,770	50,000	48,417		46			5.250	5.521	JJ.....	1,210	2,625	01/30/2009.	07/15/2035.
670346	AH 8	NUCOR CORP.....			2FE	57,359	117.270	62,552	50,000	56,780		(176)			6.400	5.313	JD.....	267	3,200	08/28/2013.	12/01/2037.
64966H	YJ 3	NY SER G 1 BUILD AMERICA BONDS.....			1FE	35,310	110.145	40,632	35,000	35,012		(28)			5.598	5.513	MS.....	653	1,959	03/30/2010.	03/01/2026.
680616	VH 9	OLENTANGY LOCAL SCHOOL DISTRICT.....			1FE	29,322	104.842	26,938	25,000	28,389		(126)			6.260	3.396	JD.....	130	1,565	02/05/2013.	12/01/2038.
68389X	AG 0	ORACLE CORP.....			1FE	20,273	114.416	21,540	20,000	20,095		(29)			5.000	4.826	JJ.....	481	1,000	07/20/2009.	07/08/2019.
690742	AD 3	OWENS CORNING.....			2FE	24,836	99.083	25,964	25,000	24,890		16			4.200	4.286	JD.....	47	1,050	10/08/2013.	12/15/2022.
69352J	AK 3	PPL ENERGY SUPPLY LLC.....			4FE	90,000	45.000	50,400	90,000	90,000					6.000	5.999	JD.....	240	5,400	01/21/2014.	12/15/2036.
69352J	AN 7	PPL ENERGY SUPPLY.....			4FE	50,229	61.470	39,625	50,000	50,148		(28)			4.600	4.528	JD.....	102	2,300	02/25/2014.	12/15/2021.
69352J	AK 3	PPL ENERGY SUPPLY LLC.....			4FE	74,834	45.370	42,750	75,000	74,843		3			6.000	6.017	JD.....	200	4,500	05/13/2014.	12/15/2036.
694032	AT 0	PACIFIC BELL.....			2FE	12,400	124.585	12,120	10,000	11,317		(109)			7.125	5.295	MS.....	259	713	07/01/2003.	03/15/2026.
694032	AT 0	PACIFIC BELL.....			2FE	61,870	124.585	60,601	50,000	59,531		(815)			7.125	4.568	MS.....	1,000	3,563	12/18/2013.	03/15/2026.
713448	BZ 0	PEPSICO INC.....			1FE	49,738	96.530	49,627	50,000	49,752		6			4.000	4.032	MS.....	644	2,000	07/28/2014.	03/05/2042.
71647N	AF 6	PETROBRAS GLBL FIN BV.....			4FE	24,599	66.000	21,843	25,000	24,699		42			4.375	4.603	MN.....	125	1,094	10/23/2014.	05/20/2023.
717081	DE 0	PFIZER INC.....			1FE	47,131	98.763	51,523	50,000	47,331		53			4.300	4.658	JD.....	96	2,150	09/19/2013.	06/15/2043.
718172	AM 1	PHILIP MORRIS INTL INC.....			1FE	51,411	95.504	49,810	50,000	51,298		(30)			4.375	4.204	MN.....	280	2,188	03/26/2013.	11/15/2041.
718546	AH 7	PHILLIPS 66.....			2FE	49,084	112.581	46,981	40,000	48,409		(180)			5.875	4.471	MN.....	371	2,351	04/03/2013.	05/01/2042.
718546	AH 7	PHILLIPS 66.....			2FE	105,600	112.581	117,453	100,000	105,288		(95)			5.875	5.485	MN.....	1,000	5,874	08/26/2013.	05/01/2024.
718507	BK 1	PHILLIPS PETE DEB.....			1FE	47,194	124.200	54,549	45,000	46,632		(87)			7.000	6.559	MS.....	796	3,150	02/09/2009.	03/30/2029.
724479	AJ 9	PITNEY BOWES INC.....			2FE	49,879	97.970	49,251	50,000	49,907		10			4.625	4.655	MS.....	681	2,313	03/21/2014.	03/15/2024.
724479	AJ 9	PINTEY BOWES INC.....			2FE	49,806		49,051	50,000	49,806					4.625	4.688	MS.....	681		11/30/2016.	03/15/2024.
724479	AJ 9	PITNEY BOWES INC.....			2FE	49,659		49,051	50,000	49,659					4.625	4.737	MS.....	681		12/21/2016.	03/15/2024.
72650R	AR 3	PLAINS ALL AMER PIPELINE.....			2FE	61,138	121.832	54,496	50,000	60,320		(286)			6.650	5.020	JJ.....	1,533	3,325	08/28/2013.	01/15/2037.
69349L	AA 6	PNC BANK.....			1FE	45,502	110.734	45,058	45,000	45,000					5.250	5.122	JJ.....	1,089	2,363	03/16/2005.	01/15/2017.
742718	BH 1	PROCTOR & GAMBLE.....			1FE	24,250	128.566	31,380	25,000	24,568		32			6.450	6.699	JJ.....	743	1,613	01/01/2001.	01/01/2026.
742718	BH 1	PROCTOR & GAMBLE.....			1FE	29,000	128.566	31,380	25,000	27,298		(176)			6.450	5.236	JJ.....	744	1,613	04/29/2003.	01/15/2026.
74348Y	DZ 1	PROSPECT CAPITAL CORP.....			2FE	24,995		24,614	25,000	24,995					5.750	5.752	MN.....	184		11/30/2016.	05/15/2031.
743862	AA 2	PROVIDENT COMPANIES INC.....			2FE	11,191	118.934	11,912	10,000	10,989		(62)			7.250	6.009	MS.....	213	725	09/10/2013.	03/15/2028.
74432Q	AH 8	PRUDENTIAL FINANCIAL INC NOTES.....			1FE	47,375	108.168	54,872	50,000	48,066		89			5.400	5.810	JD.....	135	2,700	10/12/2011.	06/13/2035.
74432Q	AQ 8	PRUDENTIAL FINANCIAL INC NOTES.....			1FE	48,313	111.025	57,989	50,000	48,699		51			5.700	5.961	JD.....	135	2,850	12/06/2011.	12/14/2036.
74432A	YV 6	PRUDENTIAL FINANCIAL INC.....			2FE	50,000	98.090	49,132	50,000	50,000					4.600	4.600	MS.....	677	2,300	09/30/2014.	09/15/2044.
74432A	YY 0	PRUDENTIAL FINANCIAL INC.....			2FE	50,000	98.100	49,143	50,000	50,000					4.050	4.050	MN.....	259	2,025	11/21/2014.	11/15/2034.
747525	AJ 2	QUALCOMM INC.....			1FE	95,660	90.940	105,229	100,000	95,860		135			4.650	4.997	MN.....	530	4,650	07/30/2015.	05/20/2035.
755553	YH 1	READING PA.....			1FE	50,000	100.010	47,957	50,000	50,000					3.250	3.250	MN.....	271	1,625	03/31/2015.	11/01/2029.
755553	XS 8	READING PA TXBL G/O.....			1FE	106,006	106.000	106,054	100,000	105,690		(213)			5.300	4.806	MN.....	883	5,300	04/28/2015.	11/01/2033.
76720A	AC 0	RIO TINTO FIN USA PLC.....			1FE	49,448		51,722	50,000	49,531		83			3.500	3.705	MS.....	481	1,750	03/01/2016.	03/22/2022.
777543	QL 6	ROSEMONT ILL.....			1FE	33,890	109.000	34,002	30,000	33,613		(115)			6.000	5.001	JD.....	150	1,800	09/05/2014.	12/01/2035.
779382	AR 1	ROWAN COMPANIES INC.....			4FE	50,052	71.580	45,500	50,000	50,044		(5)			4.750	4.735	JJ.....	1,095	2,375	05/27/2015.	01/15/2024.
78008S	LB 0	ROYAL BANK CANADA.....			1FE	24,750	91.590	23,993	25,000	25,000		91			3.000	3.667	AO.....	150	750	02/18/2015.	10/19/2034.
78010X	AE 1	ROYAL BANK OF SCOTLAND PLC.....			2FE	49,721	114.048	53,937	50,000	49,876		30			5.624	5.701	FA.....	992	2,813	01/01/2011.	08/24/2020.

SCHEDULE D - PART 1

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

E10.10

1			2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
						3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description			Code	F o r e i g n	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
78387G	AM	5	SBC COMMUNICATIIONS.....	.....	..	.....	..	.....	2FE	86,888	117.081	85,853	75,000	85,672	.....	(370)	.....	.....	6.450	5.198	JD.....	215	4,838	07/08/2013.	06/15/2034.
78390X	AC	5	SAIC INC.....	.....	..	.....	..	.....	3FE	48,899	99.527	47,436	50,000	48,952	.....	19	.....	.....	5.950	6.118	JD.....	248	2,975	12/18/2013.	12/01/2040.
803111	AM	5	SARA LEE CORP.....	.....	..	.....	..	.....	2FE	53,063	105.038	54,380	50,000	52,652	.....	(100)	.....	.....	6.125	5.618	MN.....	510	3,063	05/03/2012.	11/01/2032.
808626	AG	0	SCIENCE APPLICATIONS.....	.....	..	.....	..	.....	3FE	50,000	90.380	44,614	50,000	50,000	.....	.....	.....	.....	5.500	5.499	JJ.....	1,375	2,750	09/30/2014.	07/01/2033.
824348	AL	0	SHERWIN-WILLIAMS CO.....	.....	..	.....	..	.....	1FE	50,500	131.859	61,367	50,000	50,249	.....	(32)	.....	.....	7.375	7.272	FA.....	1,536	3,688	05/15/2009.	02/01/2027.
78490F	EA	3	SLM CORP.....	.....	..	.....	..	.....	3FE	30,000	78.658	22,316	30,000	30,000	.....	.....	.....	.....	4.700	4.700	MTHY.....	63	1,410	06/26/2003.	12/15/2028.
78490F	EN	5	SLM CORP.....	.....	..	.....	..	.....	3FE	30,000	84.310	22,878	30,000	30,000	.....	.....	.....	.....	5.300	5.299	JD.....	71	1,590	07/17/2003.	12/15/2028.
78442F	AZ	1	SLM CORP.....	.....	..	.....	..	.....	3FE	40,000	82.318	32,392	40,000	40,000	.....	.....	.....	.....	5.625	5.838	FA.....	938	2,250	07/30/2003.	08/01/2033.
78490F	SL	4	SLM CORP.....	.....	..	.....	..	.....	3FE	25,000	76.553	17,802	25,000	25,000	.....	.....	.....	.....	5.500	5.500	MS.....	405	1,375	02/10/2005.	03/15/2030.
832696	AB	4	SMUCKER COMPANY.....	.....	..	.....	..	.....	2FE	25,000	101.450	25,988	25,000	25,000	.....	.....	.....	.....	3.500	3.500	AO.....	185	875	09/13/2013.	10/15/2021.
837004	BX	7	SOUTH CAROLINA ELECTRIC & GAS.....	.....	..	.....	..	.....	1FE	45,500	112.522	55,769	50,000	46,747	.....	125	.....	.....	5.300	5.949	MN.....	339	2,650	08/27/2003.	05/15/2033.
837004	BW	9	SOUTH CAROLINA ELECTRIC & GAS.....	.....	..	.....	..	.....	1FE	38,650	118.805	46,194	40,000	39,255	.....	52	.....	.....	5.800	6.049	JJ.....	1,070	2,320	05/24/2004.	01/15/2033.
842400	FC	2	SOUTHERN CALIFORNIA EDISON.....	.....	..	.....	..	.....	1FE	25,725	115.840	29,717	25,000	25,611	.....	(18)	.....	.....	5.625	5.418	FA.....	586	1,406	07/20/2009.	02/01/2036.
84265V	AE	5	SOUTHERN COPPER CORP.....	.....	..	.....	..	.....	2FE	52,369	96.945	56,103	52,000	52,348	.....	(7)	.....	.....	6.750	6.692	AO.....	731	3,510	09/30/2013.	04/16/2040.
84265V	AG	0	SOUTHERN COPPER CORP.....	.....	..	.....	..	.....	2FE	23,693	.....	22,905	25,000	23,704	.....	11	.....	.....	5.250	5.633	MN.....	193	656	07/28/2016.	11/08/2042.
843646	AJ	9	SOUTHERN POWER CO.....	.....	..	.....	..	.....	2FE	100,500	106.481	101,001	100,000	100,467	.....	(9)	.....	.....	5.250	5.216	JJ.....	2,421	5,250	08/26/2013.	07/15/2043.
790849	AK	9	ST. JUDE MEDICAL INC.....	.....	..	.....	..	.....	1FE	47,774	101.014	48,392	50,000	47,967	.....	41	.....	.....	4.750	5.014	AO.....	501	2,375	08/28/2013.	04/15/2043.
854502	AC	5	STANLEY BLACK & DECKER.....	.....	..	.....	..	.....	1FE	49,846	100.432	51,425	50,000	49,897	.....	17	.....	.....	3.400	3.443	JD.....	142	1,700	09/24/2013.	12/01/2021.
855030	AM	4	STAPLES INC.....	.....	..	.....	..	.....	2FE	15,449	96.500	15,071	15,000	15,371	.....	(53)	.....	.....	4.375	3.917	JJ.....	308	656	05/27/2015.	01/12/2023.
857477	AL	7	STATE STREET CORP.....	.....	..	.....	..	.....	1FE	24,917	98.820	24,951	25,000	24,948	.....	9	.....	.....	3.100	3.145	MN.....	99	.....	11/17/2014.	05/15/2023.
866930	AG	5	SUNAMERICA, INC.....	.....	..	.....	..	.....	2FE	24,208	96.831	21,167	25,000	24,443	.....	13	.....	.....	5.600	5.784	FA.....	583	1,400	01/31/2005.	01/31/2097.
86765B	AM	1	SUNOCO LOGISTICS.....	.....	..	.....	..	.....	2FE	24,672	.....	22,875	25,000	24,672	.....	.....	.....	.....	4.950	5.040	JJ.....	571	.....	07/28/2016.	01/15/2043.
86765B	AN	9	SUNOCO LOGISTICS PRTRNS.....	.....	..	.....	..	.....	2FE	24,996	86.490	25,193	25,000	24,996	.....	0	.....	.....	4.250	4.251	AO.....	266	1,063	06/29/2015.	04/01/2024.
871829	AQ	0	SYSICO CORP.....	.....	..	.....	..	.....	2FE	24,443	97.130	24,613	25,000	24,603	.....	66	.....	.....	2.600	2.915	JD.....	34	650	06/13/2014.	06/12/2022.
87425E	AK	9	TALISMAN ENERGY.....	.....	..	.....	..	.....	2FE	48,921	80.670	35,584	45,000	48,744	.....	(91)	.....	.....	6.250	5.558	FA.....	1,172	2,813	11/05/2014.	02/01/2038.
87612E	AK	2	TARGET CORP.....	.....	..	.....	..	.....	1FE	23,520	122.035	31,537	25,000	23,792	.....	43	.....	.....	6.350	6.861	MN.....	265	1,588	04/29/2009.	11/01/2032.
87612E	BA	3	TARGET CORP.....	.....	..	.....	..	.....	1FE	49,695	97.640	49,722	50,000	49,707	.....	6	.....	.....	4.000	4.037	JJ.....	1,000	2,000	10/23/2014.	07/01/2042.
88163V	AD	1	TEVA PHARM FINANCE LLC.....	.....	..	.....	..	.....	2FE	56,638	113.289	55,445	50,000	56,110	.....	(185)	.....	.....	6.150	5.138	FA.....	1,281	3,075	12/18/2013.	02/01/2036.
88732J	AU	2	TIME WARNER CABLE INC.....	.....	..	.....	..	.....	2FE	60,751	98.381	57,718	50,000	59,889	.....	(232)	.....	.....	6.750	5.232	JD.....	150	3,375	03/26/2013.	06/15/2039.
889278	TD	9	TOLEDO OH RFDG LTD.....	.....	..	.....	..	.....	1FE	24,477	97.450	24,248	25,000	24,577	.....	41	.....	.....	3.400	3.631	JD.....	71	850	10/31/2014.	12/01/2025.
890236	JC	7	TONGANOXIE KS RFDG SER A.....	.....	..	.....	..	.....	1FE	24,505	96.850	24,206	25,000	24,568	.....	32	.....	.....	3.600	3.798	JJ.....	450	900	11/04/2014.	07/01/2027.
891906	AB	5	TOTAL SYSTEM SVCS INC.....	.....	..	.....	..	.....	2FE	72,919	97.020	74,490	75,000	73,518	.....	208	.....	.....	3.750	4.117	JD.....	234	2,813	04/14/2014.	06/01/2023.
893830	AF	6	TRANSOCEAN INC.....	.....	..	.....	..	.....	4FE	118,120	56.500	82,500	100,000	116,147	.....	(696)	.....	.....	7.500	5.816	AO.....	1,500	7,481	02/14/2014.	04/15/2031.
893830	AF	6	TRANSOCEAN INC.....	.....	..	.....	..	.....	4FE	89,399	56.500	61,875	75,000	87,690	.....	(602)	.....	.....	7.500	5.720	AO.....	1,271	5,644	04/10/2014.	04/15/2031.
893830	AT	6	TRANSOCEAN INC.....	.....	..	.....	..	.....	4FE	27,548	53.000	19,500	25,000	27,413	.....	(56)	.....	.....	6.800	5.987	MS.....	501	1,700	09/05/2014.	03/15/2038.
912920	AC	9	U S WEST COMMUNICATIONS INC.....	.....	..	.....	..	.....	2FE	85,000	98.300	81,159	85,000	85,000	.....	.....	.....	.....	6.875	6.875	MS.....	1,721	5,844	09/17/2013.	09/15/2033.
912920	AG	0	U S WEST COMMUNICATIONS INC.....	.....	..	.....	..	.....	2FE	32,002	99.862	30,405	32,000	32,001	.....	0	.....	.....	7.125	7.124	MN.....	291	2,280	11/07/2013.	11/15/2043.
91324P	BJ	0	UNITED HEALTH GROUP.....	.....	..	.....	..	.....	1FE	47,863	116.790	52,454	50,000	49,623	.....	287	.....	.....	6.000	6.654	FA.....	1,133	3,000	06/04/2009.	02/15/2018.
913330	BH	8	UNITY TWP PA MUN AUTH.....	.....	..	.....	..	.....	1FE	25,000	101.000	24,192	25,000	25,000	.....	.....	.....	.....	3.250	3.250	JD.....	68	813	11/04/2014.	12/01/2033.
91912E	AA	3	VALE SA.....	.....	..	.....	..	.....	2FE	49,624	66.140	44,250	50,000	49,635	.....	6	.....	.....	5.625	5.678	MS.....	859	2,813	11/17/2014.	09/11/2042.
91913Y	AL	4	VALERO ENERGY CORP.....	.....	..	.....	..	.....	2FE	108,028	117.857	115,327	100,000	107,421	.....	(186)	.....	.....	6.625	5.986	JD.....	294	6,625	09/19/2013.	06/15/2037.
920355	AJ	3	VALSPAR CORP/THE.....	.....	..	.....	..	.....	2FE	50,478	.....	44,735	50,000	50,478	.....	.....	.....	.....	4.400	4.341	FA.....	917	.....	11/01/2016.	02/01/2045.
92343V	BS	2	VERIZON COMMUNICATIONS.....	.....	..	.....	..	.....	2FE	57,208	118.276	60,018	50,000	56,568	.....	(233)	.....	.....	6.400	5.228	MS.....	942	3,200	09/30/2013.	09/15/2033.

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	F o r e i g n	Bond CHAR	NAIC Design- ation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
92344W	AB	7	VERIZON MARYLAND INC.....				2FE	25,483	96.653	25,658	25,000	25,000					5.125	5.000	JD	65	1,281	06/19/2003.	06/15/2033.	
92344W	AB	7	VERIZON MARYLAND INC.....				2FE	27,788	96.653	30,790	30,000	29,742		135			5.125	5.642	JD	60	1,538	03/24/2004.	06/15/2033.	
92344W	AB	7	VERIZON MARYLAND INC.....				2FE	47,747	96.653	50,849	50,000	47,992		75			5.125	5.502	JD	114	2,563	09/30/2013.	06/15/2033.	
925524	AV	2	VIACOM, INC.....				2FE	23,906	103.186	25,902	25,000	24,478		46			5.500	5.813	MN	176	1,375	04/16/2004.	05/15/2033.	
92553P	AL	6	VIACOM INC NEW.....				2FE	24,721	74.990	20,725	25,000	24,734		5			4.500	4.571	FA	388	1,125	07/28/2014.	02/27/2042.	
92553P	AR	3	VIACOM INC NEW.....				2FE	24,810	91.310	23,979	25,000	24,845		18			3.250	3.343	MS	239	813	02/15/2015.	03/15/2023.	
92553P	AP	7	VIACOM INC.....				2FE	44,591		39,776	50,000	44,591					4.375	5.129	MS	644		12/08/2016.	03/15/2043.	
92857W	BD	1	VODAFONE GRP PLC.....				2FE	49,144	80.400	43,944	50,000	49,175		16			4.375	4.482	FA	802	2,188	09/05/2014.	02/19/2043.	
92976G	AJ	0	WACHOVIA BANK NOTES.....				1FE	75,000	128.422	94,259	75,000	75,000					6.600	6.600	JJ	2,283	4,950	12/11/2007.	01/15/2038.	
929903	AM	4	WACHOVIA CORP SENIOR NOTES.....				1FE	75,000	104.853	82,478	75,000	75,000					5.500	5.500	FA	1,719	4,125	10/27/2011.	08/01/2035.	
931142	CB	7	WAL-MART STORES.....				1FE	24,055	112.741	29,666	25,000	24,297		28			5.250	5.523	MS	425	1,313	04/29/2009.	09/01/2035.	
931142	CB	7	WAL MART STORES.....				1FE	43,979	112.741	53,398	45,000	44,190		29			5.250	5.415	MS	800	2,363	03/30/2010.	09/01/2035.	
931142	DG	5	WAL-MART STORES.....				1FE	45,029	94.003	50,400	50,000	45,330		91			4.000	4.620	AO	444	2,000	09/19/2013.	04/11/2043.	
94707V	AC	4	WEATHERFORD INTL LTD.....				5FE	48,218	72.410	43,000	50,000	48,558		230			4.500	5.125	AO	475	2,250	06/23/2015.	04/15/2022.	
94973V	BJ	5	WELLPOINT INC.....				2FE	24,976	97.640	24,929	25,000	24,985		2			3.500	3.511	FA	331	875	11/12/2014.	08/15/2024.	
94974B	EV	8	WELLS FARGO & CO.....				1FE	50,000	110.759	53,727	50,000	50,000					4.600		AO	575	2,300	04/11/2011.	04/01/2021.	
94974B	FJ	4	WELLS FARGO & CO.....				1FE	24,793	100.010	25,090	25,000	24,845		21			3.450	3.560	FA	331	863	05/02/2014.	02/01/2023.	
959802	AH	2	WESTERN UNION CO.....				2FE	75,632	98.372	78,598	75,000	75,581		(15)			6.200	6.131	MN	568	4,650	09/17/2013.	11/17/2036.	
959802	AM	1	WESTERN UNION CO.....				2FE	24,211	97.647	25,491	25,000	24,254		14			6.200	6.449	JD	43	1,550	11/07/2013.	06/21/2040.	
969133	AK	3	WILLAMETTE INDS, INC.....				2FE	27,345	122.723	30,872	25,000	26,029		(116)			7.850	7.072	JJ	981	1,963	01/01/1998.	07/01/2026.	
969457	BD	1	WILLIAMS COS INC.....				3FE	88,882	71.120	84,000	75,000	87,242		(615)			7.750	6.008	JD	258	5,813	03/31/2014.	06/15/2031.	
969457	BM	1	WILLIAMS COS INC.....				3FE	32,309	75.370	30,188	25,000	31,689		(259)			8.750	6.048	MS	644	2,188	05/12/2014.	03/15/2032.	
976656	BW	7	WISCONSIN ELECTRIC POWER CO.....				1FE	47,813	116.741	59,824	50,000	48,463		63			5.625	5.940	MN	350	2,813	09/10/2003.	05/15/2033.	
976656	BW	7	WISCONSIN ELECTRIC POWER CO.....				1FE	26,954	116.741	29,912	25,000	26,439		(56)			5.625	5.100	MN	189	1,406	02/03/2005.	05/15/2033.	
97705L	WR	4	WISCONSIN STATE TAXABLE SERVICE.....				1FE	25,377	106.977	27,597	25,000	25,000					5.500	5.312	MN	230	1,375	09/14/2009.	05/01/2029.	
984121	CB	7	XEROX CORPORATION.....				2FE	60,816	115.081	49,652	50,000	59,980		(226)			6.750	5.236	JD	150	3,375	03/26/2013.	12/15/2039.	
984121	CL	5	XEROX CORPORATION BOND.....				2FE	39,692	91.440	36,096	40,000	39,718		10			4.800	4.860	MS	640	1,920	04/28/2015.	03/01/2035.	
984121	CH	4	XEROX CORP.....				2FE	24,097	95.360	24,570	25,000	24,286		189			2.800	3.682	MN	90	700	11/19/2015.	05/15/2020.	
3299999.			Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations.....					17,019,109	XXX	17,124,697	16,417,448	16,875,639	(9)	(22,490)	0	0	XXX	XXX	XXX	215,576	835,091	XXX	XXX	
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																								
3399999.			Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities.....					0	XXX	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																								
3499999.			Industrial & Miscellaneous - Commercial Mortgage-Backed Securities.....					0	XXX	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																								
3599999.			Industrial & Miscellaneous - Other Loan-Backed and Structured Securities.....					0	XXX	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
3899999.			Total - Industrial & Miscellaneous (Unaffiliated).....					17,019,109	XXX	17,124,697	16,417,448	16,875,639	(9)	(22,490)	0	0	0	XXX	XXX	XXX	215,576	835,091	XXX	XXX
Hybrid Securities - Issuer Obligations																								
4299999.			Hybrid Securities - Issuer Obligations.....					0	XXX	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	F o r e i g n	Bond CHAR	NAIC Design- ation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
Hybrid Securities - Residential Mortgage-Backed Securities																					
4399999.	Hybrid Securities - Residential Mortgage-Backed Securities.....					0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
Hybrid Securities - Commercial Mortgage-Backed Securities																					
4499999.	Hybrid Securities - Commercial Mortgage-Backed Securities.....					0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
Hybrid Securities - Other Loan-Backed and Structured Securities																					
4599999.	Hybrid Securities - Other Loan-Backed and Structured Securities.....					0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
4899999.	Total - Hybrid Securities.....					0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
Parent, Subsidiaries & Affiliates - Issuer Obligations																					
4999999.	Parent, Subsidiaries & Affiliates - Issuer Obligations.....					0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
Parent, Subsidiaries & Affiliates - Residential Mortgage-Backed Securities																					
5099999.	Parent, Subsidiaries & Affiliates - Residential Mortgage-Backed Securities.....					0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
Parent, Subsidiaries & Affiliates - Commercial Mortgage-Backed Securities																					
5199999.	Parent, Subsidiaries & Affiliates - Commercial Mortgage-Backed Securities.....					0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
Parent, Subsidiaries & Affiliates - Other Loan-Backed and Structured Securities																					
5299999.	Parent, Subsidiaries & Affiliates - Other Loan-Backed and Structured Securities.....					0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
5599999.	Total - Parent, Subsidiaries & Affiliates.....					0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
Totals																					
7799999.	Total - Issuer Obligations.....					17,034,109	XXX	17,139,697	16,432,448	16,890,639	(9)	(22,490)	0	0	XXX	XXX	XXX	215,576	835,091	XXX	XXX
7899999.	Total - Residential Mortgage-Backed Securities.....					759,233	XXX	558,081	675,863	518,811	0	44	0	0	XXX	XXX	XXX	3,178	26,881	XXX	XXX
7999999.	Total - Commercial Mortgage-Backed Securities.....					0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
8099999.	Total - Other Loan-Backed and Structured Securities.....					0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
8399999.	Grand Total - Bonds.....					17,793,343	XXX	17,697,778	17,108,311	17,409,450	(9)	(22,446)	0	0	XXX	XXX	XXX	218,754	861,972	XXX	XXX

E10.12

SCHEDULE D - PART 5

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

1	2		3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
												12	13	14	15	16					
CUSIP Identification	Description		F o r e i g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	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 - U.S. Government																					
3136G0	TR	2		04/07/2016	JANNEY MONTGOMERY SCOTT.....	08/01/2016	REDEMPTION.....	25,000	25,000	25,000	25,000	.....	.....	.....	.....0	.....	.....	.....	.....0	375	142
												.....	.....	.....	.....0	.....	.....	.....	.....0		
0599999.	Total - Bonds - U.S. Government.....							25,000	25,000	25,000	25,000	0	0	0	0	0	0	0	0	375	142
Bonds - Industrial and Miscellaneous																					
06741T	TS	6		04/19/2016	JANNEY MONTGOMERY SCOTT.....	11/14/2016	REDEMPTION.....	50,000	49,750	50,000	50,000	.....	.....250	.....	.....250	.....	.....	.....	.....0	1,625	713
3899999.	Total - Bonds - Industrial and Miscellaneous.....							50,000	49,750	50,000	50,000	0	250	0	250	0	0	0	0	1,625	713
8399998.	Total - Bonds.....							75,000	74,750	75,000	75,000	0	250	0	250	0	0	0	0	2,000	855
9999999.	Total - Bonds, Preferred and Common Stocks.....								74,750	75,000	75,000	0	250	0	250	0	0	0	0	2,000	855