FRATERNAL ORDERS - ASSOCIATION EDITION

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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 — 216-341-0444
(Street and Number) (City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

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

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

Internet Web Site Address: WWW.CZECHCCU.ORG

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

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

OFFICERS

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

OTHER

DIRECTORS OR TRUSTEES

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

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

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

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

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

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings 1 Amount	Gross Investment Holdings 2 Percentage	Admitted Assets as Reported in the Annual Statement 3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage
1. Bonds:						
1.1 U.S. treasury securities	15,000	0.1	15,000		15,000	0.1
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies		0.0			0	0.0
1.22 Issued by U.S. government sponsored agencies		0.0			0	0.0
1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities)		0.0			0	0.0
1.4 Securities issued by states, territories and possessions and political subdivisions in the U.S.:						
1.41 States, territories and possessions general obligations		0.0			0	0.0
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations		0.0			0	0.0
1.43 Revenue and assessment obligations		0.0			0	0.0
1.44 Industrial development and similar obligations		0.0			0	0.0
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA	153,493	0.8	153,493		153,493	0.8
1.512 Issued or guaranteed by FNMA and FHLMC	41,804	0.2	41,804		41,804	0.2
1.513 All other	154,352	0.8	154,352		154,352	0.8
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA	169,162	0.9	169,162		169,162	0.9
1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-based securities issued or guaranteed by agencies shown in Line 1.521		0.0			0	0.0
1.523 All other		0.0			0	0.0
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	16,875,639	89.7	16,875,639		16,875,639	89.7
2.2 Unaffiliated non-U.S. securities (including Canada)		0.0			0	0.0
2.3 Affiliated securities		0.0			0	0.0
3. Equity interests:						
3.1 Investments in mutual funds	281,673	1.5	281,673		281,673	1.5
3.2 Preferred stocks:						
3.21 Affiliated		0.0			0	0.0
3.22 Unaffiliated	50,000	0.3	50,000		50,000	0.3
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated		0.0			0	0.0
3.32 Unaffiliated	67,974	0.4	67,974		67,974	0.4
3.4 Other equity securities:						
3.41 Affiliated		0.0			0	0.0
3.42 Unaffiliated		0.0			0	0.0
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated		0.0			0	0.0
3.52 Unaffiliated		0.0			0	0.0
4. Mortgage loans:						
4.1 Construction and land development		0.0			0	0.0
4.2 Agricultural		0.0			0	0.0
4.3 Single family residential properties		0.0			0	0.0
4.4 Multifamily residential properties		0.0			0	0.0
4.5 Commercial loans		0.0			0	0.0
4.6 Mezzanine real estate loans		0.0			0	0.0
5. Real estate investments:						
5.1 Property occupied by company	45,496	0.2	45,496		45,496	0.2
5.2 Property held for production of income (including $.....0 of property acquired in satisfaction of debt)		0.0			0	0.0
5.3 Property held for sale (including $.....0 property acquired in satisfaction of debt)		0.0			0	0.0
6. Contract loans	139,089	0.7	139,089		139,089	0.7
7. Derivatives		0.0			0	0.0
8. Receivables for securities		0.0			0	0.0
9. Securities lending (Line 10, Asset Page reinvested collateral)		0.0		XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments	809,425	4.3	809,425		809,425	4.3
11. Other invested assets		0.0			0	0.0
12. Total invested assets	18,803,107	100.0	18,803,107	0	18,803,107	100.0

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		43,428
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 6)	3,807	
	2.2 Additional investment made after acquisition (Part 2, Column 9)		3,807
3.	Current year change in encumbrances:		
	3.1 Totals, Part 1, Column 13		
	3.2 Totals, Part 3, Column 11		0
4.	Total gain (loss) on disposals, Part 3, Column 18		
5.	Deduct amounts received on disposals, Part 3, Column 15		
6.	Total foreign exchange change in book/adjusted carrying value:		
	6.1 Totals, Part 1, Column 15		
	6.2 Totals, Part 3, Column 13		0
7.	Deduct current year's other-than-temporary impairment recognized:		
	7.1 Totals, Part 1, Column 12		
	7.2 Totals, Part 3, Column 10		0
8.	Deduct current year's depreciation:		
	8.1 Totals, Part 1, Column 11	1,738	
	8.2 Totals, Part 3, Column 9		1,738
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8)		45,497
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)		45,497

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

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

NONE

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

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

NONE

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		16,666,417
2.	Cost of bonds and stocks acquired, Part 3, Column 7		1,838,524
3.	Accrual of discount		7,267
4.	Unrealized valuation increase (decrease):		
	4.1 Part 1, Column 12	(9)	
	4.2 Part 2, Section 1, Column 15		
	4.3 Part 2, Section 2, Column 13	3,177	
	4.4 Part 4, Column 11	1,092	4,260
5.	Total gain (loss) on disposals, Part 4, Column 19		(782)
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7		676,942
7.	Deduct amortization of premium		29,648
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1 Part 1, Column 15		
	8.2 Part 2, Section 1, Column 19		
	8.3 Part 2, Section 2, Column 16		
	8.4 Part 4, Column 15		0
9.	Deduct current year's other-than-temporary impairment recognized:		
	9.1 Part 1, Column 14		
	9.2 Part 2, Section 1, Column 17		
	9.3 Part 2, Section 2, Column 14		
	9.4 Part 4, Column 13		0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)		17,809,097
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)		17,809,097

SCHEDULE D - SUMMARY BY COUNTRY

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

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS	1. United States	533,811	573,081	774,233	690,863
Governments (Including all obligations	2. Canada				
guaranteed by governments)	3. Other Countries				
	4. Totals	533,811	573,081	774,233	690,863
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals				
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals				
U.S. Special Revenue and Special Assessment Obligations and All Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions	7. Totals				
Industrial and Miscellaneous, SVO Identified	8. United States	16,875,639	17,124,697	17,019,109	16,417,448
Funds and Hybrid Securities (unaffiliated)	9. Canada				
	10. Other Countries				
	11. Totals	16,875,639	17,124,697	17,019,109	16,417,448
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	17,409,450	17,697,778	17,793,342	17,108,311
PREFERRED STOCKS	14. United States	50,000	46,830	50,000	
Industrial and Miscellaneous (Unaffiliated)	15. Canada				
	16. Other Countries				
	17. Totals	50,000	46,830	50,000	
Parent, Subsidiaries and Affiliates	18. Totals				
	19. Total Preferred Stocks	50,000	46,830	50,000	
COMMON STOCKS	20. United States	349,647	349,647	395,136	
Industrial and Miscellaneous (Unaffiliated)	21. Canada				
	22. Other Countries				
	23. Totals	349,647	349,647	395,136	
Parent, Subsidiaries and Affiliates	24. Totals				
	25. Total Common Stocks	349,647	349,647	395,136	
	26. Total Stocks	399,647	396,477	445,136	
	27. Total Bonds and Stocks	17,809,097	18,094,255	18,238,478	

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 10.7	9 Total from Column 6 Prior Year	10 % from Col. 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. **U.S. Governments**												
1.1 NAIC 1		32	10,083	418,202	105,494	XXX	533,811	3.1	673,823	4.2	533,811	
1.2 NAIC 2						XXX	0	0.0		0.0		
1.3 NAIC 3						XXX	0	0.0		0.0		
1.4 NAIC 4						XXX	0	0.0		0.0		
1.5 NAIC 5						XXX	0	0.0		0.0		
1.6 NAIC 6						XXX	0	0.0		0.0		
1.7 Totals	0	32	10,083	418,202	105,494	XXX	533,811	3.1	673,823	4.2	533,811	0
2. **All Other Governments**												
2.1 NAIC 1						XXX	0	0.0		0.0		
2.2 NAIC 2						XXX	0	0.0		0.0		
2.3 NAIC 3						XXX	0	0.0		0.0		
2.4 NAIC 4						XXX	0	0.0		0.0		
2.5 NAIC 5						XXX	0	0.0		0.0		
2.6 NAIC 6						XXX	0	0.0		0.0		
2.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. **U.S. States, Territories and Possessions, etc., Guaranteed**												
3.1 NAIC 1						XXX	0	0.0		0.0		
3.2 NAIC 2						XXX	0	0.0		0.0		
3.3 NAIC 3						XXX	0	0.0		0.0		
3.4 NAIC 4						XXX	0	0.0		0.0		
3.5 NAIC 5						XXX	0	0.0		0.0		
3.6 NAIC 6						XXX	0	0.0		0.0		
3.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed**												
4.1 NAIC 1						XXX	0	0.0		0.0		
4.2 NAIC 2						XXX	0	0.0		0.0		
4.3 NAIC 3						XXX	0	0.0		0.0		
4.4 NAIC 4						XXX	0	0.0		0.0		
4.5 NAIC 5						XXX	0	0.0		0.0		
4.6 NAIC 6						XXX	0	0.0		0.0		
4.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**												
5.1 NAIC 1						XXX	0	0.0		0.0		
5.2 NAIC 2						XXX	0	0.0		0.0		
5.3 NAIC 3						XXX	0	0.0		0.0		
5.4 NAIC 4						XXX	0	0.0		0.0		
5.5 NAIC 5						XXX	0	0.0		0.0		
5.6 NAIC 6						XXX	0	0.0		0.0		
5.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 10.7	9 Total from Column 6 Prior Year	10 % from Col. 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. **Industrial and Miscellaneous (unaffiliated)**												
6.1 NAIC 1	55,276	433,458	1,085,892	2,957,576	1,463,283	XXX	5,995,485	34.4	5,253,509	32.5	5,995,485	
6.2 NAIC 2	25,000	409,642	1,867,664	2,645,804	3,461,498	XXX	8,409,608	48.3	8,233,347	51.0	8,409,608	
6.3 NAIC 3		98,810	356,199	682,089	358,284	XXX	1,495,382	8.6	1,811,932	11.2	1,495,382	
6.4 NAIC 4	30,004	50,148	124,743	544,754	27,413	XXX	777,062	4.5	30,032	0.2	777,062	
6.5 NAIC 5			48,558	56,260	81,885	XXX	186,703	1.1	132,467	0.8	186,703	
6.6 NAIC 6		699		10,700		XXX	11,399	0.1	17,494	0.1	11,399	
6.7 Totals	110,280	992,757	3,483,056	6,897,183	5,392,363	XXX	16,875,639	96.9	15,478,781	95.8	16,875,639	0
7. **Hybrid Securities**												
7.1 NAIC 1						XXX	0	0.0		0.0		
7.2 NAIC 2						XXX	0	0.0		0.0		
7.3 NAIC 3						XXX	0	0.0		0.0		
7.4 NAIC 4						XXX	0	0.0		0.0		
7.5 NAIC 5						XXX	0	0.0		0.0		
7.6 NAIC 6						XXX	0	0.0		0.0		
7.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8. **Parent, Subsidiaries and Affiliates**												
8.1 NAIC 1						XXX	0	0.0		0.0		
8.2 NAIC 2						XXX	0	0.0		0.0		
8.3 NAIC 3						XXX	0	0.0		0.0		
8.4 NAIC 4						XXX	0	0.0		0.0		
8.5 NAIC 5						XXX	0	0.0		0.0		
8.6 NAIC 6						XXX	0	0.0		0.0		
8.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
9. **SVO Identified Funds**												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX		0	0.0	XXX	XXX		
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX		0	0.0	XXX	XXX		
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX		0	0.0	XXX	XXX		
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX		0	0.0	XXX	XXX		
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX		0	0.0	XXX	XXX		
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX		0	0.0	XXX	XXX		
9.7 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 10.7	9 Total from Column 6 Prior Year	10 % from Col. 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
10. **Total Bonds Current Year**												
10.1 NAIC 1	(d) 55,276	433,490	1,095,975	3,375,778	1,568,777	0	6,529,296	37.5	XXX	XXX	6,529,296	0
10.2 NAIC 2	(d) 25,000	409,642	1,867,664	2,645,804	3,461,498	0	8,409,608	48.3	XXX	XXX	8,409,608	0
10.3 NAIC 3	(d) 0	98,810	356,199	682,089	358,284	0	1,495,382	8.6	XXX	XXX	1,495,382	0
10.4 NAIC 4	(d) 30,004	50,148	124,743	544,754	27,413	0	777,062	4.5	XXX	XXX	777,062	0
10.5 NAIC 5	(d) 0	0	48,558	56,260	81,885	0	(c) 186,703	1.1	XXX	XXX	186,703	0
10.6 NAIC 6	(d) 0	699	0	10,700	0	0	(c) 11,399	0.1	XXX	XXX	11,399	0
10.7 Totals	110,280	992,789	3,493,139	7,315,385	5,497,857	0	(b) 17,409,450	100.0	XXX	XXX	17,409,450	0
10.8 Line 10.7 as a % of Col. 7	0.6	5.7	20.1	42.0	31.6	0.0	100.0	XXX	XXX	XXX	100.0	0.0
11. **Total Bonds Prior Year**												
11.1 NAIC 1	13,185	239,806	826,107	3,282,544	1,565,690	XXX	XXX	XXX	5,927,332	36.7	5,927,332	
11.2 NAIC 2	25,000	407,883	1,587,529	2,675,525	3,537,410	XXX	XXX	XXX	8,233,347	51.0	8,233,347	
11.3 NAIC 3		73,819	272,817	1,055,633	409,663	XXX	XXX	XXX	1,811,932	11.2	1,811,932	
11.4 NAIC 4		30,032				XXX	XXX	XXX	30,032	0.2	30,032	
11.5 NAIC 5				132,468		XXX	XXX	XXX	(c) 132,468	0.8	132,468	
11.6 NAIC 6		1,061			16,433	XXX	XXX	XXX	(c) 17,494	0.1	17,494	
11.7 Totals	38,185	752,601	2,686,453	7,146,170	5,529,196	XXX	XXX	XXX	(b) 16,152,605	100.0	16,152,605	0
11.8 Line 11.7 as a % of Col. 9	0.2	4.7	16.6	44.2	34.2	XXX	XXX	XXX	100.0	XXX	100.0	0.0
12. **Total Publicly Traded Bonds**												
12.1 NAIC 1	55,276	433,490	1,095,975	3,375,778	1,568,777		6,529,296	37.5	5,927,332	36.7	6,529,296	XXX
12.2 NAIC 2	25,000	409,642	1,867,664	2,645,804	3,461,498		8,409,608	48.3	8,233,347	51.0	8,409,608	XXX
12.3 NAIC 3		98,810	356,199	682,089	358,284		1,495,382	8.6	1,811,932	11.2	1,495,382	XXX
12.4 NAIC 4	30,004	50,148	124,743	544,754	27,413		777,062	4.5	30,032	0.2	777,062	XXX
12.5 NAIC 5			48,558	56,260	81,885		186,703	1.1	132,468	0.8	186,703	XXX
12.6 NAIC 6		699		10,700			11,399	0.1	17,494	0.1	11,399	XXX
12.7 Totals	110,280	992,789	3,493,139	7,315,385	5,497,857	0	17,409,450	100.0	16,152,605	100.0	17,409,450	XXX
12.8 Line 12.7 as a % of Col. 7	0.6	5.7	20.1	42.0	31.6	0.0	100.0	XXX	XXX	XXX	100.0	XXX
12.9 Line 12.7 as a % of Line 10.7, Col. 7, Section 10	0.6	5.7	20.1	42.0	31.6	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13. **Total Privately Placed Bonds**												
13.1 NAIC 1							0	0.0	0	0.0	XXX	0
13.2 NAIC 2							0	0.0	0	0.0	XXX	0
13.3 NAIC 3							0	0.0	0	0.0	XXX	0
13.4 NAIC 4							0	0.0	0	0.0	XXX	0
13.5 NAIC 5							0	0.0	0	0.0	XXX	0
13.6 NAIC 6							0	0.0	0	0.0	XXX	0
13.7 Totals	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
13.8 Line 13.7 as a % of Col. 7	0.0	0.0	0.0	0.0	0.0	0.0	0.0	XXX	XXX	XXX	XXX	0.0
13.9 Line 13.7 as a % of Line 10.7, Col. 7, Section 10	0.0	0.0	0.0	0.0	0.0	0.0	0.0	XXX	XXX	XXX	XXX	0.0

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

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

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

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

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 10.6	9 Total from Column 6 Prior Year	10 % from Col. 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. **U.S. Governments**												
1.1 Issuer Obligations				15,000		XXX	15,000	0.1	15,000	0.1	15,000	
1.2 Residential Mortgage-Backed Securities		32	10,083	403,202	105,494	XXX	518,811	3.0	658,823	4.1	518,811	
1.3 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
1.4 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
1.5 Totals	0	32	10,083	418,202	105,494	XXX	533,811	3.1	673,823	4.2	533,811	0
2. **All Other Governments**												
2.1 Issuer Obligations						XXX	0	0.0		0.0		
2.2 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
2.3 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
2.4 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
2.5 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. **U.S. States, Territories and Possessions, Guaranteed**												
3.1 Issuer Obligations						XXX	0	0.0		0.0		
3.2 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
3.3 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
3.4 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
3.5 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed**												
4.1 Issuer Obligations						XXX	0	0.0		0.0		
4.2 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
4.3 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
4.4 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
4.5 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**												
5.1 Issuer Obligations						XXX	0	0.0		0.0		
5.2 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
5.3 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
5.4 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
5.5 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6. **Industrial and Miscellaneous (unaffiliated)**												
6.1 Issuer Obligations	110,280	992,757	3,483,056	6,897,183	5,392,363	XXX	16,875,639	96.9	15,478,782	95.8	16,875,639	
6.2 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
6.3 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
6.4 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
6.5 Totals	110,280	992,757	3,483,056	6,897,183	5,392,363	XXX	16,875,639	96.9	15,478,782	95.8	16,875,639	0
7. **Hybrid Securities**												
7.1 Issuer Obligations						XXX	0	0.0		0.0		
7.2 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
7.3 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
7.4 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
7.5 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8. **Parent, Subsidiaries and Affiliates**												
8.1 Issuer Obligations						XXX	0	0.0		0.0		
8.2 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
8.3 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
8.4 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
8.5 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 10.6	9 Total from Column 6 Prior Year	10 % from Col. 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. **SVO Identified Funds**												
9.1 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX		0	0.0	XXX	XXX		
9.2 Bond Mutual Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX		0	0.0	XXX	XXX		
9.3 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
10. **Total Bonds Current Year**												
10.1 Issuer Obligations	110,280	992,757	3,483,056	6,912,183	5,392,363	XXX	16,890,639	97.0	XXX	XXX	16,890,639	0
10.2 Residential Mortgage-Backed Securities	0	32	10,083	403,202	105,494	XXX	518,811	3.0	XXX	XXX	518,811	0
10.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
10.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
10.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
10.6 Totals	110,280	992,789	3,493,139	7,315,385	5,497,857	0	17,409,450	100.0	XXX	XXX	17,409,450	0
10.7 Line 10.6 as a % of Col. 7	0.6	5.7	20.1	42.0	31.6	0.0	100.0	XXX	XXX	XXX	100.0	0.0
11. **Total Bonds Prior Year**												
11.1 Issuer Obligations	38,185	752,425	2,674,580	6,612,157	5,416,435	XXX	XXX	XXX	15,493,782	95.9	15,493,782	
11.2 Residential Mortgage-Backed Securities		176	11,873	534,013	112,761	XXX	XXX	XXX	658,823	4.1	658,823	
11.3 Commercial Mortgage-Backed Securities						XXX	XXX	XXX	0	0.0		
11.4 Other Loan-Backed and Structured Securities						XXX	XXX	XXX	0	0.0		
11.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11.6 Totals	38,185	752,601	2,686,453	7,146,170	5,529,196	XXX	XXX	XXX	16,152,605	100.0	16,152,605	0
11.7 Line 11.6 as a % of Col. 9	0.2	4.7	16.6	44.2	34.2	XXX	XXX	XXX	100.0	XXX	100.0	0.0
12. **Total Publicly Traded Bonds**												
12.1 Issuer Obligations	110,280	992,757	3,483,056	6,897,183	5,392,363	XXX	16,875,639	96.9	15,493,782	95.9	16,875,639	XXX
12.2 Residential Mortgage-Backed Securities		32	10,083	418,202	105,494	XXX	533,811	3.1	658,823	4.1	533,811	XXX
12.3 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0	0	XXX
12.4 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0	0	XXX
12.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		0	0.0	XXX	XXX	0	XXX
12.6 Totals	110,280	992,789	3,493,139	7,315,385	5,497,857	0	17,409,450	100.0	16,152,605	100.0	17,409,450	XXX
12.7 Line 12.6 as a % of Col. 7	0.6	5.7	20.1	42.0	31.6	0.0	100.0	XXX	XXX	XXX	100.0	XXX
12.8 Line 12.6 as a % of Line 10.6, Col. 7, Section 10	0.6	5.7	20.1	42.0	31.6	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13. **Total Privately Placed Bonds**												
13.1 Issuer Obligations						XXX	0	0.0	0	0.0	XXX	0
13.2 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0	XXX	0
13.3 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0	XXX	0
13.4 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0	XXX	0
13.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		0	0.0	XXX	XXX	XXX	0
13.6 Totals	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
13.7 Line 13.6 as a % of Col. 7	0.0	0.0	0.0	0.0	0.0	0.0	0.0	XXX	XXX	XXX	XXX	0.0
13.8 Line 13.6 as a % of Line 10.6, Col. 7, Section 10	0.0	0.0	0.0	0.0	0.0	0.0	0.0	XXX	XXX	XXX	XXX	0.0

Sch. DA - Verification
NONE

Sch. DB - Pt. A - Verification
NONE

Sch. DB - Pt. B - Verification
NONE

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

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

Sch. DB - Verification
NONE

Sch. E - Verification
NONE

SI10, SI11, SI12, SI13, SI14, SI15

SCHEDULE A - PART 1

Showing all Real Estate OWNED December 31 of Current Year

1	2	Location		5	6	7	8	9	10	Change in Book/Adjusted Carrying Value Less Encumbrances					16	17
		3	4							11	12	13	14	15		
Description of Property	Code	City	State	Date Acquired	Date of Last Appraisal	Actual Cost	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Fair Value Less Encumbrances	Current Year Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in B./A.C.V. (13 - 11 - 12)	Total Foreign Exchange Change in B./A.C.V	Gross Income Earned Less Interest on Encumbrances	Taxes, Repairs, and Expenses Incurred
Properties Occupied by the Reporting Entity - Administrative																
5349 DOLLOFF RD. -BUILDING		CLEVELAND	OH	01/01/1987.	09/01/2001.	43,399		37,129	14,110	1,358			(1,358)		3,300	11,446
5349 DOLLOFF RD - PARKING LOT		CLEVELAND	OH	01/01/1987.	09/01/2001.	5,000		5,000	3,080				0			
5349 DOLLOFF RD - FENCING AND RESURFACE OF PARKING LOT		CLEVELAND	OH	06/27/2016.	06/27/2016.	3,807		3,367	1,680	380			(380)			
0299999. Properties Occupied by the Reporting Entity - Administrative						52,206	0	45,496	18,870	1,738	0	0	(1,738)	0	3,300	11,446
0399999. Total - Properties Occupied by the Reporting Entity						52,206	0	45,496	18,870	1,738	0	0	(1,738)	0	3,300	11,446
0699999. Totals						52,206	0	45,496	18,870	1,738	0	0	(1,738)	0	3,300	11,446

SCHEDULE A - PART 2

Showing all Real Estate ACQUIRED and Additions Made During the Year

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
Acquired by Purchase								
OFFICE PARKING LOT RESURFACE AND FENCING	CLEVELAND	OH	06/27/2016.	PAUL'S RENOVATION & REPAIRS INC	3,807		3,807	
0199999. Total - Acquired by Purchase					3,807	0	3,807	0
0399999. Totals					3,807	0	3,807	0

Sch. A - Pt. 3
NONE

Sch. B - Pt. 1
NONE

Sch. B - Pt. 2
NONE

Sch. B - Pt. 3
NONE

Sch. BA - Pt. 1
NONE

Sch. BA - Pt. 2
NONE

Sch. BA - Pt. 3
NONE

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
U.S. Government - Issuer Obligations																					
912810 DE 5	UNITED STATES TREASURY BONDS				1	15,000	AV	15,000	15,000	15,000					11.125					10/01/2001.	10/01/2031.
0199999. U.S. Government - Issuer Obligations						15,000	XXX	15,000	15,000	15,000	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
U.S. Government - Residential Mortgage-Backed Securities																					
31359F QL 5	FANNIE MAE REMIC TRUST				1	5,986	AV	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.

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
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
U.S. Government - Commercial Mortgage-Backed Securities																					
0399999. U.S. Government - Commercial Mortgage-Backed Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
U.S. Government - Other Loan-Backed and Structured Securities																					
0499999. U.S. Government - Other Loan-Backed and Structured Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
0599999. Total - U.S. Government						774,233	XXX	573,081	690,863	533,811	0	44	0	0	XXX	XXX	XXX	3,178	26,881	XXX	XXX
All Other Governments - Issuer Obligations																					
0699999. All Other Governments - Issuer Obligations						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
All Other Governments - Residential Mortgage-Backed Securities																					
0799999. All Other Governments - Residential Mortgage-Backed Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
All Other Governments - Commercial Mortgage-Backed Securities																					
0899999. All Other Gov't - Commercial Mortgage-Backed Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
All Other Governments - Other Loan-Backed and Structured Securities																					
0999999. All Other Governments - Other Loan-Backed and Structured Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
1099999. Total - All Other Governments						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
U.S. States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																					
1199999. U.S. States, Territories & Possessions - Issuer Obligations						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
U.S. States, Territories & Possessions (Direct and Guaranteed) - Residential Mortgage-Backed Securities																					
1299999. U.S. States, Territories - Residential Mortgage-Backed Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
U.S. States, Territories & Possessions (Direct and Guaranteed) - Commercial Mortgage-Backed Securities																					
1399999. U.S. States, Territories - Commercial Mortgage-Backed Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
U.S. States, Territories & Possessions (Direct and Guaranteed) - Other Loan-Backed and Structured Securities																					
1499999. U.S. States, Territories - Other Loan-Backed and Structured Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
1799999. Total - U.S. States, Territories & Possessions (Direct and Guaranteed)						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
U.S. Political Subdivisions of States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																					
1899999. U.S. Political Subdivisions of States, Territories & Possessions - Issuer Obligations						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
U.S. Political Subdivisions of States, Territories & Possessions (Direct and Guaranteed) - Residential Mortgage-Backed Securities																					
1999999. U.S. Political Subdivisions - Residential Mortgage-Backed Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Desig-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
U.S. Political Subdivisions of States, Territories & Possessions (Direct and Guaranteed) - Commercial Mortgage-Backed Securities																					
2099999. U.S. Political Subdivisions - Commercial Mortgage-Backed Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
U.S. Political Subdivisions of States, Territories & Possessions (Direct and Guaranteed) - Other Loan-Backed and Structured Securities																					
2199999. U.S. Political Subdivisions - Other Loan-Backed and Structured Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2499999. Total - U.S. Political Subdivisions of States, Territories & Possessions						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Residential Mortgage-Backed Securities																					
2699999. U.S. Special Revenue - Residential Mortgage-Backed Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Commercial Mortgage-Backed Securities																					
2799999. U.S. Special Revenue - Commercial Mortgage-Backed Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Other Loan-Backed and Structured Securities																					
2899999. U.S. Special Revenue - Other Loan-Backed and Structured Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
3199999. Total - U.S. Special Revenue & Special Assessment Obligations						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																					
007634 AA 6	AEGON NV BONDS				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.

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
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.

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Desig-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	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	03/10/2014.	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.

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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.

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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.	11/15/2041.
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.

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Desig-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
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	KOHLS 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	KOHLS 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	KOHLS 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	KOHLS 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 0S 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.

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
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.

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
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.

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
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	775	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 PRTNRS				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	SYSCO 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	Foreign	Bond CHAR	NAIC Desig-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
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	XXX	XXX	XXX	0	0	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																					
3499999. Industrial & Miscellaneous - Commercial Mortgage-Backed Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																					
3599999. Industrial & Miscellaneous - Other Loan-Backed and Structured Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
3899999. Total - Industrial & Miscellaneous (Unaffiliated)						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
Hybrid Securities - Issuer Obligations																					
4299999. Hybrid Securities - Issuer Obligations						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Desig-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
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

SCHEDULE D - PART 2 - SECTION 1

Showing all PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Code	For eign	Number of Shares	Par Value per Share	Rate per Share	Book/Adjusting Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (15+16-17)	Total Foreign Exchange Change in B./A.C.V.	NAIC Desig-nation	Date Acquired
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)																				
23317H 80 5	DDR CORP PFD			1,000.000	25.00	25.100	25,000	23.830	23,830	25,000		1,563					0		P3L	03/26/2013.
949746 72 1	WELLS FARGO & CO PFD			1,000.000	25.00	25.250	25,000	23.000	23,000	25,000		1,281					0		P2L	11/20/2012.
8499999. Total - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)							50,000	XXX	46,830	50,000	0	2,844	0	0	0	0	0	0	XXX	XXX
8999999. Total - Preferred Stocks							50,000	XXX	46,830	50,000	0	2,844	0	0	0	0	0	0	XXX	XXX

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																	
008492 10 0	AGREE REALTY CORP			250.000	11,513	46.050	11,513	7,225		473		(847)		(847)		L	03/22/1996.
00206R 10 2	AT&T INC			150.000	6,380	42.530	6,380	5,983		72		396		396		L	10/04/2016.
345370 86 0	FORD MOTOR COMPANY NEW			785.000	9,522	12.130	9,522	10,016				(494)		(494)		L	12/01/2016.
369604 10 3	GENERAL ELECTRIC COMPANY			400.000	12,640	31.600	12,640	12,087		69		553		553		L	06/29/2016.
37045V 10 0	GENERAL MOTORS COMPANY			300.000	10,452	34.840	10,452	8,418		228		2,034		2,034		L	06/29/2016.
717081 10 3	PFIZER INC			200.000	6,496	32.480	6,496	6,730		60		(234)		(234)		L	10/04/2016.
842587 10 7	SOUTHERN COMPANY			150.000	7,379	49.190	7,379	7,455		84		(76)		(76)		L	10/04/2016.
97381W 10 4	WINDSTREAM			95.000	696	7.330	696	1,566		57		(48)		(48)		L	07/17/2006.
20341J 10 4	COMMUNICATIONS SALES & LEASING INC (SPINOFF OF WINDSTREAM)			114.000	2,897	25.410	2,897	4,698		274		767		767		L	04/27/2015.
9099999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated)					67,974	XXX	67,974	64,178	0	1,316	0	2,051	0	2,051	0	XXX	XXX
Common Stocks - Mutual Funds																	
112830 10 4	BROOKFIELD REAL ASSETS			1,641.000	36,611	22.310	36,611	50,000		3,822		(889)		(889)		L	03/25/2013.
19766J 10 2	COLUMBIA FDS SER TR II			12,437.811	67,164	5.400	67,164	75,000		1,743		(1,741)		(1,741)		L	10/17/2012.
21924U 30 0	CORNERSTONE (CZECH REPUBLIC)			18.000	271	15.070	271	2,169		60		(33)		(33)		L	03/04/2009.
25155T 51 0	DWS STRATEGIC INCOME FUND			4,183.949	18,870	4.510	18,870	19,179		643		(418)		(418)		L	06/16/1993.
30286C 64 2	FIRST TRUST INT RATE HEDGE 94			5,051.000	42,944	8.502	42,944	49,970		2,367		384		384		L	03/26/2015.
354713 50 5	FRANKLIN STRATEGIC INCOME FUND			4,558.217	43,896	9.630	43,896	49,834		1,088		2,188		2,188		L	09/04/2012.
67075A 10 6	NUVEEN PREFERRED & INCOME TERM FUND			2,000.000	45,860	22.930	45,860	49,805		3,876		340		340		L	07/31/2012.
74433A 10 9	PRUDENTIAL GLOBAL SHORT DURATION			1,750.000	26,058	14.890	26,058	35,000		2,240		1,295		1,295		L	12/26/2012.
9299999. Total - Common Stocks - Mutual Funds					281,673	XXX	281,673	330,958	0	15,840	0	1,126	0	1,126	0	XXX	XXX
9799999. Total - Common Stock					349,647	XXX	349,647	395,136	0	17,156	0	3,177	0	3,177	0	XXX	XXX
9899999. Total Common and Preferred Stock					399,647	XXX	396,477	445,136	0	19,999	0	3,177	0	3,177	0	XXX	XXX

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

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
Bonds - Industrial and Miscellaneous								
002824 BB 5	ABBOTT LABORATORIES		03/01/2016	WELLS FARGO		25,030	25,000	346
00287Y AR 0	ABBVIE INC		03/01/2016	WELLS FARGO		50,718	50,000	688
031162 BY 5	AMGEN INC		03/01/2016	WELLS FARGO		50,188	50,000	534
14149Y AY 4	CARDINAL HEALTH INC SR		03/01/2016	WELLS FARGO		25,682	25,000	376
166764 AT 7	CHEVRON CORP NEW NOTE		03/01/2016	JANNEY MONTGOMERY SCOTT		24,920	25,000	
501044 DC 2	KROGER CO		03/01/2016	WELLS FARGO		52,456	50,000	238
76720A AC 0	RIO TINTO FIN USA PLC		03/01/2016	JANNEY MONTGOMERY SCOTT		49,448	50,000	783
38379W TT 9	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		04/07/2016	JANNEY MONTGOMERY SCOTT		25,000	25,000	58
61166W AN 1	MONSANTO CO NEW		04/07/2016	JANNEY MONTGOMERY SCOTT		49,502	50,000	508
55616X AG 2	MACYS RETAIL HLDGS INC		05/04/2016	WELLS FARGO		46,634	50,000	811
12505B AC 4	CBRE SERVICES INC		05/05/2016	WELLS FARGO		21,496	20,000	160
12505B AD 2	CBRE SERVICES INC		05/05/2016	WELLS FARGO		5,263	5,000	47
500255 AV 6	KOHL'S CORP		05/05/2016	WELLS FARGO		23,012	25,000	436
33766J AF 0	FIRSTENERGY SOLUTIONS CO		05/11/2016	WELLS FARGO		49,975	50,000	859
25152R 3H 4	DEUTSCHE BANK AG		06/16/2016	JANNEY MONTGOMERY SCOTT		50,000	50,000	24
25152R XA 6	DEUTSCHE BANK AG		07/11/2016	JANNEY MONTGOMERY SCOTT		49,547	50,000	226
075896 AB 6	BED BATH & BEYOND INC		07/28/2016	WELLS FARGO		49,299	50,000	
40414L AM 1	HCP INC		07/28/2016	JANNEY MONTGOMERY SCOTT		49,768	50,000	5
55616X AJ 6	MACY'S RETAIL HLDGS INC		07/28/2016	JANNEY MONTGOMERY SCOTT		42,739	50,000	997
56585A AH 5	MARATHON PETE CORP		07/28/2016	JANNEY MONTGOMERY SCOTT		22,368	25,000	452
84265V AG 0	SOUTHERN COPPER CORP		07/28/2016	JANNEY MONTGOMERY SCOTT		23,693	25,000	306
86765B AM 1	SUNOCO LOGISTICS		07/28/2016	JANNEY MONTGOMERY SCOTT		24,672	25,000	58
124857 AR 4	CBS CORP NEW		08/11/2016	JANNEY MONTGOMERY SCOTT		49,548	50,000	141
63743F A6 3	NATIONAL RURAL UTILIT COOPERATIVE		08/15/2016	JANNEY MONTGOMERY SCOTT		50,000	50,000	
56585A AH 5	MARATHON PETROLEUM CORP		08/30/2016	WELLS FARGO		47,924	50,000	1,102
59156R BN 7	METLIFE INC		08/30/2016	WELLS FARGO		51,928	50,000	6
920355 AJ 3	VALSPAR CORP/THE		11/01/2016	WELLS FARGO		50,478	50,000	562
219350 AX 3	CORNING INC		11/10/2016	WELLS FARGO		51,220	50,000	398
31428X AT 3	FEDEX CORP		11/10/2016	WELLS FARGO		15,810	17,000	192
31428X AU 0	FEDEX CORP		11/10/2016	WELLS FARGO		48,923	50,000	177
605417 BY 9	MISSISSIPPI POWER CO		11/10/2016	WELLS FARGO		49,050	50,000	205
30219G AP 3	EXPRESS SCRIPTS HOLDING		11/17/2016	WELLS FARGO		49,569	50,000	913
12505J AB 9	CBL & ASSOCIATES		11/30/2016	WELLS FARGO		48,115	50,000	319
428236 BR 3	HEWLETT-PACKARD CO		11/30/2016	WELLS FARGO		50,419	50,000	667
457153 AG 9	INGRAM MICRO INC		11/30/2016	WELLS FARGO		25,421	25,000	584
61945C AD 5	MOSAIC CO		11/30/2016	WELLS FARGO		24,641	25,000	76
724479 AJ 9	PITNEY BOWES INC		11/30/2016	WELLS FARGO		49,806	50,000	514
74348Y DZ 1	PROSPECT CAPITAL CORP		11/30/2016	WELLS FARGO		24,995	25,000	80
92553P AP 7	VIACOM INC		12/08/2016	WELLS FARGO		44,591	50,000	535
25470D AG 4	DISCOVERY COMMUNICATIONS		12/21/2016	WELLS FARGO		46,946	50,000	289
375558 BJ 1	GILEAD SCIENCES INC		12/21/2016	WELLS FARGO		48,026	50,000	539
44106M AT 9	HOSPITALITY PROP TRUST		12/21/2016	WELLS FARGO		24,614	25,000	319
724479 AJ 9	PITNEY BOWES		12/21/2016	WELLS FARGO		49,659	50,000	655
3899999.	Total - Bonds - Industrial and Miscellaneous					1,713,085	1,742,000	16,184
8399997.	Total - Bonds - Part 3					1,713,085	1,742,000	16,184
8399998.	Total - Bonds - Summary Item from Part 5					74,750	75,000	855

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
8399999. Total - Bonds						1,787,835	1,817,000	17,039
Common Stocks - Industrial and Miscellaneous								
369604 10 3	GENERAL ELECTRIC CO		06/29/2016	JANNEY MONTGOMERY SCOTT	300.000	9,132	XXX	
37045V 10 0	GENERAL MOTORS CO		06/29/2016	JANNEY MONTGOMERY SCOTT	300.000	8,418	XXX	
00206R 10 2	AT&T INC		10/04/2016	JANNEY MONTGOMERY SCOTT	150.000	5,983	XXX	
369604 10 3	GENERAL ELECTRIC COMPANY		10/04/2016	JANNEY MONTGOMERY SCOTT	100.000	2,955	XXX	
717081 10 3	PFIZER INC		10/04/2016	JANNEY MONTGOMERY SCOTT	200.000	6,730	XXX	
842587 10 7	SOUTHERN COMPANY		10/04/2016	JANNEY MONTGOMERY SCOTT	150.000	7,455	XXX	
345370 86 0	FORD MOTOR COMPANY NEW		12/01/2016	JANNEY MONTGOMERY SCOTT	785.000	10,016	XXX	
9099999. Total - Common Stocks - Industrial and Miscellaneous						50,689	XXX	0
Common Stocks - Parent, Subsidiaries and Affiliates								
							XXX	
9199999. Total - Common Stocks - Parent, Subsidiaries and Affiliates						0	XXX	0
Common Stocks - Mutual Funds								
							XXX	
9299999. Total - Common Stocks - Mutual Funds						0	XXX	0
Common Stocks - Money Market Mutual Funds								
							XXX	
9399999. Total - Common Stocks - Money Market Mutual Funds						0	XXX	0
9799997. Total - Common Stocks - Part 3						50,689	XXX	0
9799999. Total - Common Stocks						50,689	XXX	0
9899999. Total - Preferred and Common Stocks						50,689	XXX	0
9999999. Total - Bonds, Preferred and Common Stocks						1,838,524	XXX	17,039

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
Bonds - U.S. Government																				
38374L WD 9	MULTICLASS CMO	..	02/22/2016.	CALLED		1,714	1,714	1,714	1,714				0		1,714			0	8	07/20/2035.
3136G0 KN 0	FEDERAL NATIONAL MORTGAGE ASSN	..	02/24/2016.	CALLED		50,000	50,000	50,000	50,000				0		50,000			0	375	05/24/2032.
3136G1 F7 9	FEDERAL NATIONAL MORTGAGE ASSN	..	03/07/2016.	CALLED		25,000	25,000	25,000	25,000				0		25,000			0	406	03/06/2028.
31359F QL 5	FANNIE MAE REMIC TRUST	..	03/31/2016.	CALLED (PARTIAL)		105	105	105	105				0		105			0		
3133T4 GB 6	FEDERAL HOME LOAN MORTGAGE	..	03/31/2016.	CALLED (PARTIAL)		96	96	96	96				0		96			0		
313602 VN 1	FEDERAL HOME LOAN MORTGAGE	..	03/31/2016.	CALLED (PARTIAL)		5	5	5	5				0		5			0		
31395X EJ 0	FEDERAL HOME LOAN MORTGAGE	..	03/31/2016.	CALLED (PARTIAL)		52	52	52	52				0		52			0		
31358Q BR 5	FEDERAL NATIONAL MORTGAGE ASSN	..	03/31/2016.	CALLED (PARTIAL)		12	12	12	12				0		12			0		
31358R BM 4	FEDERAL NATIONAL MORTGAGE ASSN	..	03/31/2016.	CALLED (PARTIAL)		20	20	20	20				0		20			0		
31358U MV 5	FEDERAL NATIONAL MORTGAGE ASSN	..	03/31/2016.	CALLED (PARTIAL)		87	87	87	87				0		87			0		
31358U MV 5	FEDERAL NATIONAL MORTGAGE ASSN	..	03/31/2016.	CALLED (PARTIAL)		43	43	43	43				0		43			0		
313921 Y8 5	FEDERAL NATIONAL MORTGAGE ASSN	..	03/31/2016.	CALLED (PARTIAL)		158	158	158	158				0		158			0		
31393X RL 3	FEDERAL NATIONAL MORTGAGE ASSN	..	03/31/2016.	CALLED (PARTIAL)		999	999	999	999				0		999			0		
36204E 4J 3	GNMA PASS THRU POOL	..	03/31/2016.	CALLED (PARTIAL)		9	9	9	9				0		9			0		
36205J ZD 0	GNMA PASS THRU POOL	..	03/31/2016.	CALLED (PARTIAL)		13	13	13	13				0		13			0		
36206C SB 6	GNMA PASS THRU POOL	..	03/31/2016.	CALLED (PARTIAL)		13	13	13	13				0		13			0		
36218T BU 1	GNMA PASS THRU POOL	..	03/31/2016.	CALLED (PARTIAL)		99	99	99	99				0		99			0		
36224Y QE 2	GNMA PASS THRU POOL	..	03/31/2016.	CALLED (PARTIAL)		13	13	13	13				0		13			0		
36225B PP 7	GNMA PASS THRU POOL	..	03/31/2016.	CALLED (PARTIAL)		43	43	43	43				0		43			0		
36202X DA 2	GNMA PASS THRU POOL	..	03/31/2016.	CALLED (PARTIAL)		80	80	80	80				0		80			0		
36202D 3G 4	GNMA PASS THRU POOL	..	03/31/2016.	CALLED (PARTIAL)		164	164	164	164				0		164			0		
36202D CC 3	GNMA PASS THRU POOL	..	03/31/2016.	CALLED (PARTIAL)		145	145	145	145				0		145			0		
36202E BU 2	GNMA PASS THRU POOL	..	03/31/2016.	CALLED (PARTIAL)		134	134	134	134				0		134			0		
36202E EH 8	GNMA PASS THRU POOL	..	03/31/2016.	CALLED (PARTIAL)		260	260	260	260				0		260			0		
36290R 5P 4	GNMA PASS THRU POOL	..	03/31/2016.	CALLED (PARTIAL)		218	218	218	218				0		218			0		
38374K LR 2	GOVERNMENT NATIONAL MORT. ASSN	..	03/31/2016.	CALLED (PARTIAL)		950	950	950	950				0		950			0		
38374L HA 2	GOVERNMENT NATIONAL MORT. ASSN	..	03/31/2016.	CALLED (PARTIAL)		1,315	1,315	1,315	1,315				0		1,315			0		
38375J HQ 1	GOVERNMENT NATIONAL MORT. ASSN	..	03/31/2016.	CALLED (PARTIAL)		1,351	1,351	1,351	1,351				0		1,351			0		
38375Q EY 1	GOVERNMENT NATIONAL MORT. ASSN	..	03/31/2016.	CALLED (PARTIAL)		1,794	1,794	1,794	1,794				0		1,794			0		
38374X SX 4	GOVERNMENT NATIONAL MORT. ASSN	..	03/31/2016.	CALLED (PARTIAL)		2,208	2,208	2,208	2,208				0		2,208			0		
38374B DJ 9	MULTICLASS CMO	..	03/31/2016.	CALLED (PARTIAL)		469	469	469	469				0		469			0		
38374B 6B 4	MULTICLASS CMO	..	03/31/2016.	CALLED (PARTIAL)		999	999	999	999				0		999			0		
38374K B8 5	MULTICLASS CMO	..	03/31/2016.	CALLED (PARTIAL)		933	933	933	933				0		933			0		
38374K WP 4	MULTICLASS CMO	..	03/31/2016.	CALLED (PARTIAL)		881	881	881	881				0		881			0		
38374K WN 9	MULTICLASS CMO	..	03/31/2016.	CALLED (PARTIAL)		1,813	1,813	1,813	1,813				0		1,813			0		
38374L J4 4	MULTICLASS CMO	..	03/31/2016.	CALLED (PARTIAL)		1,902	1,902	1,902	1,902				0		1,902			0		
38374M WZ 8	MULTICLASS CMO	..	03/31/2016.	CALLED (PARTIAL)		1,685	1,685	1,685	1,685				0		1,685			0		
38374K WP 4	MULTICLASS CMO	..	04/20/2016.	CALLED		241	241	241	241				0		241			0	11	11/20/2033.
38374K WN 9	MULTICLASS CMO	..	04/20/2016.	CALLED		496	496	496	496				0		496			0	22	11/20/2033.
31359F QL 5	FANNIE MAE REMIC TRUST	..	06/30/2016.	CALLED (PARTIAL)		107	107	107	107				0		107			0		
3133T4 GB 6	FEDERAL HOME LOAN MORTGAGE	..	06/30/2016.	CALLED (PARTIAL)		91	91	91	91				0		91			0		

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
313602 VN 1	FEDERAL HOME LOAN MORTGAGE	..	06/30/2016.	CALLED (PARTIAL)		5	5	5	5				0		5			0		
31395L 4D 0	FEDERAL HOME LOAN MORTGAGE	..	06/30/2016.	CALLED (PARTIAL)		1,000	1,000	1,000	1,000				0		1,000			0		
31358Q BR 5	FEDERAL NATIONAL MORTGAGE ASSN	..	06/30/2016.	CALLED (PARTIAL)		11	11	11	11				0		11			0		
31358R BM 4	FEDERAL NATIONAL MORTGAGE ASSN	..	06/30/2016.	CALLED (PARTIAL)		25	25	25	25				0		25			0		
31358U MV 5	FEDERAL NATIONAL MORTGAGE ASSN	..	06/30/2016.	CALLED (PARTIAL)		68	68	68	68				0		68			0		
31358U MV 5	FEDERAL NATIONAL MORTGAGE ASSN	..	06/30/2016.	CALLED (PARTIAL)		34	34	34	34				0		34			0		
313921 Y8 5	FEDERAL NATIONAL MORTGAGE ASSN	..	06/30/2016.	CALLED (PARTIAL)		210	210	210	210				0		210			0		
31394C K6 8	FEDERAL NATIONAL MORTGAGE ASSN	..	06/30/2016.	CALLED (PARTIAL)		567	567	567	567				0		567			0		
31393X RL 3	FEDERAL NATIONAL MORTGAGE ASSN	..	06/30/2016.	CALLED (PARTIAL)		556	556	556	556				0		556			0		
36204E 4J 3	GNMA PASS THRU POOL	..	06/30/2016.	CALLED (PARTIAL)		10	10	10	10				0		10			0		
36205J ZD 0	GNMA PASS THRU POOL	..	06/30/2016.	CALLED (PARTIAL)		13	13	13	13				0		13			0		
36206C SB 6	GNMA PASS THRU POOL	..	06/30/2016.	CALLED (PARTIAL)		14	14	14	14				0		14			0		
36218T BU 1	GNMA PASS THRU POOL	..	06/30/2016.	CALLED (PARTIAL)		8	8	8	8				0		8			0		
36224Y QE 2	GNMA PASS THRU POOL	..	06/30/2016.	CALLED (PARTIAL)		13	13	13	13				0		13			0		
36225B PP 7	GNMA PASS THRU POOL	..	06/30/2016.	CALLED (PARTIAL)		55	55	55	55				0		55			0		
36202X DA 2	GNMA PASS THRU POOL	..	06/30/2016.	CALLED (PARTIAL)		85	85	85	85				0		85			0		
36202D 3G 4	GNMA PASS THRU POOL	..	06/30/2016.	CALLED (PARTIAL)		151	151	151	151				0		151			0		
36202D CC 3	GNMA PASS THRU POOL	..	06/30/2016.	CALLED (PARTIAL)		167	167	167	167				0		167			0		
36202E BU 2	GNMA PASS THRU POOL	..	06/30/2016.	CALLED (PARTIAL)		119	119	119	119				0		119			0		
36202E EH 8	GNMA PASS THRU POOL	..	06/30/2016.	CALLED (PARTIAL)		249	249	249	249				0		249			0		
36290R 5P 4	GNMA PASS THRU POOL	..	06/30/2016.	CALLED (PARTIAL)		157	157	157	157				0		157			0		
38374K LR 2	GOVERNMENT NATIONAL MORT. ASSN	..	06/30/2016.	CALLED (PARTIAL)		994	994	994	994				0		994			0		
38374K NP 4	GOVERNMENT NATIONAL MORT. ASSN	..	06/30/2016.	CALLED (PARTIAL)		365	365	365	365				0		365			0		
38374L HA 2	GOVERNMENT NATIONAL MORT. ASSN	..	06/30/2016.	CALLED (PARTIAL)		1,253	1,253	1,253	1,253				0		1,253			0		
38375J HQ 1	GOVERNMENT NATIONAL MORT. ASSN	..	06/30/2016.	CALLED (PARTIAL)		1,323	1,323	1,323	1,323				0		1,323			0		
38375Q EY 1	GOVERNMENT NATIONAL MORT. ASSN	..	06/30/2016.	CALLED (PARTIAL)		1,685	1,685	1,685	1,685				0		1,685			0		
38374X SX 4	GOVERNMENT NATIONAL MORT. ASSN	..	06/30/2016.	CALLED (PARTIAL)		2,529	2,529	2,529	2,529				0		2,529			0		
38379W TT 9	GOVERNMENT NATIONAL MORT. ASSN	..	06/30/2016.	CALLED (PARTIAL)		1,429	1,429	1,429	1,429				0		1,429			0		
38374B DJ 9	MULTICLASS CMO	..	06/30/2016.	CALLED (PARTIAL)		862	862	862	862				0		862			0		
38374B 6B 4	MULTICLASS CMO	..	06/30/2016.	CALLED (PARTIAL)		953	953	953	953				0		953			0		
38374K B8 5	MULTICLASS CMO	..	06/30/2016.	CALLED (PARTIAL)		1,412	1,412	1,412	1,412				0		1,412			0		
38374L J4 4	MULTICLASS CMO	..	06/30/2016.	CALLED (PARTIAL)		1,640	1,640	1,640	1,640				0		1,640			0		
38374M WZ 8	MULTICLASS CMO	..	06/30/2016.	CALLED (PARTIAL)		1,727	1,727	1,727	1,727				0		1,727			0		
36204E 4J 3	GNMA PASS THRU POOL	..	07/15/2016.	CALLED		193	193	193	193				0		193		0	0	7	12/15/2023.
31359F QL 5	FANNIE MAE REMIC TRUST	..	09/30/2016.	CALLED (PARTIAL)		115	115	115	115				0		115			0		
3133T4 GB 6	FEDERAL HOME LOAN MORTGAGE ASSN	..	09/30/2016.	CALLED (PARTIAL)		97	97	97	97				0		97			0		
313602 VN 1	FEDERAL HOME LOAN MORTGAGE ASSN	..	09/30/2016.	CALLED (PARTIAL)		5	5	5	5				0		5			0		
31395L 4D 0	FEDERAL HOME LOAN MORTGAGE ASSN	..	09/30/2016.	CALLED (PARTIAL)		2,000	2,000	2,000	2,000				0		2,000			0		
31358Q BR 5	FEDERAL NATIONAL MORTGAGE ASSN	..	09/30/2016.	CALLED (PARTIAL)		13	13	13	13				0		13			0		
31358R BM 4	FEDERAL NATIONAL MORTGAGE ASSN	..	09/30/2016.	CALLED (PARTIAL)		27	27	27	27				0		27			0		
31358U MV 5	FEDERAL NATIONAL MORTGAGE ASSN	..	09/30/2016.	CALLED (PARTIAL)		103	103	103	103				0		103			0		
31358U MV 5	FEDERAL NATIONAL MORTGAGE ASSN	..	09/30/2016.	CALLED (PARTIAL)		51	51	51	51				0		51			0		

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
313921 Y8 5	FEDERAL NATIONAL MORTGAGE ASSN	..	09/30/2016.	CALLED (PARTIAL)		208	208	208	208				0		208			0		
31394C K6 8	FEDERAL NATIONAL MORTGAGE ASSN	..	09/30/2016.	CALLED (PARTIAL)		1,131	1,131	1,131	1,131				0		1,131			0		
31393X RL 3	FEDERAL NATIONAL MORTGAGE ASSN	..	09/30/2016.	CALLED (PARTIAL)		521	521	521	521				0		521			0		
36205J ZD 0	GNMA PASS THRU POOL	..	09/30/2016.	CALLED (PARTIAL)		14	14	14	14				0		14			0		
36206C SB 6	GNMA PASS THRU POOL	..	09/30/2016.	CALLED (PARTIAL)		14	14	14	14				0		14			0		
36218T BU 1	GNMA PASS THRU POOL	..	09/30/2016.	CALLED (PARTIAL)		9	9	9	9				0		9			0		
36224Y QE 2	GNMA PASS THRU POOL	..	09/30/2016.	CALLED (PARTIAL)		13	13	13	13				0		13			0		
36225B PP 7	GNMA PASS THRU POOL	..	09/30/2016.	CALLED (PARTIAL)		46	46	46	46				0		46			0		
36202X DA 2	GNMA PASS THRU POOL	..	09/30/2016.	CALLED (PARTIAL)		344	344	344	344				0		344			0		
36202D 3G 4	GNMA PASS THRU POOL	..	09/30/2016.	CALLED (PARTIAL)		129	129	129	129				0		129			0		
36202D CC 3	GNMA PASS THRU POOL	..	09/30/2016.	CALLED (PARTIAL)		170	170	170	170				0		170			0		
36202E BU 2	GNMA PASS THRU POOL	..	09/30/2016.	CALLED (PARTIAL)		141	141	141	141				0		141			0		
36202E EH 8	GNMA PASS THRU POOL	..	09/30/2016.	CALLED (PARTIAL)		272	272	272	272				0		272			0		
36290R 5P 4	GNMA PASS THRU POOL	..	09/30/2016.	CALLED (PARTIAL)		51	51	51	51				0		51			0		
38374K LR 2	GOVERNMENT NATIONAL MORTGAGE ASSN	..	09/30/2016.	CALLED (PARTIAL)		1,036	1,036	1,036	1,036				0		1,036			0		
38374K NP 4	GOVERNMENT NATIONAL MORTGAGE ASSN	..	09/30/2016.	CALLED (PARTIAL)		844	844	844	844				0		844			0		
38374L HA 2	GOVERNMENT NATIONAL MORTGAGE ASSN	..	09/30/2016.	CALLED (PARTIAL)		1,168	1,168	1,168	1,168				0		1,168			0		
38375J HQ 1	GOVERNMENT NATIONAL MORTGAGE ASSN	..	09/30/2016.	CALLED (PARTIAL)		1,106	1,106	1,106	1,106				0		1,106			0		
38375Q EY 1	GOVERNMENT NATIONAL MORTGAGE ASSN	..	09/30/2016.	CALLED (PARTIAL)		1,679	1,679	1,679	1,679				0		1,679			0		
38374X SX 4	GOVERNMENT NATIONAL MORTGAGE ASSN	..	09/30/2016.	CALLED (PARTIAL)		2,401	2,401	2,401	2,401				0		2,401			0		
38379W TT 9	GOVERNMENT NATIONAL MORTGAGE ASSN	..	09/30/2016.	CALLED (PARTIAL)		2,504	2,504	2,504	2,504				0		2,504			0		
38374B DJ 9	MULTICLASS CMO	..	09/30/2016.	CALLED (PARTIAL)		990	990	990	990				0		990			0		
38374B 6B 4	MULTICLASS CMO	..	09/30/2016.	CALLED (PARTIAL)		923	923	923	923				0		923			0		
38374K B8 5	MULTICLASS CMO	..	09/30/2016.	CALLED (PARTIAL)		1,191	1,191	1,191	1,191				0		1,191			0		
38374L J4 4	MULTICLASS CMO	..	09/30/2016.	CALLED (PARTIAL)		1,561	1,561	1,561	1,561				0		1,561			0		
38374M WZ 8	MULTICLASS CMO	..	09/30/2016.	CALLED (PARTIAL)		1,628	1,628	1,628	1,628				0		1,628			0		
313602 VN 1	FEDERAL HOME LOAN MORTGAGE	..	12/30/2016.	CALLED		1	61	247	1				0		1			0	3	07/25/2019.
31359F QL 5	FANNIE MAE REMIC TRUST	..	12/31/2016.	CALLED (PARTIAL)		119	119	119	119				0		119			0		
3133T4 GB 6	FEDERAL HOME LOAN MORTGAGE	..	12/31/2016.	CALLED (PARTIAL)		76	76	76	76				0		76			0		
31395L 4D 0	FEDERAL HOME LOAN MORTGAGE	..	12/31/2016.	CALLED (PARTIAL)		1,000	1,000	1,000	1,000				0		1,000			0		
31358Q BR 5	FEDERAL NATIONAL MORTGAGE ASSN	..	12/31/2016.	CALLED (PARTIAL)		10	10	10	10				0		10			0		
31358R BM 4	FEDERAL NATIONAL MORTGAGE ASSN	..	12/31/2016.	CALLED (PARTIAL)		25	25	25	25				0		25			0		
31358U MV 5	FEDERAL NATIONAL MORTGAGE ASSN	..	12/31/2016.	CALLED (PARTIAL)		55	55	55	55				0		55			0		
31358U MV 5	FEDERAL NATIONAL MORTGAGE ASSN	..	12/31/2016.	CALLED (PARTIAL)		27	27	27	27				0		27			0		
313921 Y8 5	FEDERAL NATIONAL MORTGAGE ASSN	..	12/31/2016.	CALLED (PARTIAL)		183	183	183	183				0		183			0		
31394C K6 8	FEDERAL NATIONAL MORTGAGE ASSN	..	12/31/2016.	CALLED (PARTIAL)		1,257	1,257	1,257	1,257				0		1,257			0		
31393X RL 3	FEDERAL NATIONAL MORTGAGE ASSN	..	12/31/2016.	CALLED (PARTIAL)		712	712	712	712				0		712			0		
36205J ZD 0	GNMA PASS THRU POOL	..	12/31/2016.	CALLED (PARTIAL)		14	14	14	14				0		14			0		
36206C SB 6	GNMA PASS THRU POOL	..	12/31/2016.	CALLED (PARTIAL)		14	14	14	14				0		14			0		
36218T BU 1	GNMA PASS THRU POOL	..	12/31/2016.	CALLED (PARTIAL)		9	9	9	9				0		9			0		
36224Y QE 2	GNMA PASS THRU POOL	..	12/31/2016.	CALLED (PARTIAL)		13	13	13	13				0		13			0		
36225B PP 7	GNMA PASS THRU POOL	..	12/31/2016.	CALLED (PARTIAL)		60	60	60	60				0		60			0		

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
36202X DA 2	GNMA PASS THRU POOL	..	12/31/2016.	CALLED (PARTIAL)		95	95	95	95				0		95			0		
36202D 3G 4	GNMA PASS THRU POOL	..	12/31/2016.	CALLED (PARTIAL)		102	102	102	102				0		102			0		
36202D CC 3	GNMA PASS THRU POOL	..	12/31/2016.	CALLED (PARTIAL)		151	151	151	151				0		151			0		
36202E BU 2	GNMA PASS THRU POOL	..	12/31/2016.	CALLED (PARTIAL)		96	96	96	96				0		96			0		
36202E EH 8	GNMA PASS THRU POOL	..	12/31/2016.	CALLED (PARTIAL)		238	238	238	238				0		238			0		
36290R 5P 4	GNMA PASS THRU POOL	..	12/31/2016.	CALLED (PARTIAL)		244	244	244	244				0		244			0		
38374K LR 2	GOVERNMENT NATIONAL MORT. ASSN	..	12/31/2016.	CALLED (PARTIAL)		663	663	663	663				0		663			0		
38374K NP 4	GOVERNMENT NATIONAL MORT. ASSN	..	12/31/2016.	CALLED (PARTIAL)		822	822	822	822				0		822			0		
38374L HA 2	GOVERNMENT NATIONAL MORT. ASSN	..	12/31/2016.	CALLED (PARTIAL)		1,325	1,325	1,325	1,325				0		1,325			0		
38375J HQ 1	GOVERNMENT NATIONAL MORT. ASSN	..	12/31/2016.	CALLED (PARTIAL)		1,032	1,032	1,032	1,032				0		1,032			0		
38375Q EY 1	GOVERNMENT NATIONAL MORT. ASSN	..	12/31/2016.	CALLED (PARTIAL)		1,346	1,346	1,346	1,346				0		1,346			0		
38374X SX 4	GOVERNMENT NATIONAL MORT. ASSN	..	12/31/2016.	CALLED (PARTIAL)		2,153	2,153	2,153	2,153				0		2,153			0		
38379W TT 9	GOVERNMENT NATIONAL MORT. ASSN	..	12/31/2016.	CALLED (PARTIAL)		7,715	7,715	7,715	7,715				0		7,715			0		
38374B DJ 9	MULTICLASS CMO	..	12/31/2016.	CALLED (PARTIAL)		1,088	1,088	1,088	1,088				0		1,088			0		
38374B 6B 4	MULTICLASS CMO	..	12/31/2016.	CALLED (PARTIAL)		832	832	832	832				0		832			0		
38374K B8 5	MULTICLASS CMO	..	12/31/2016.	CALLED (PARTIAL)		1,197	1,197	1,197	1,197				0		1,197			0		
38374L J4 4	MULTICLASS CMO	..	12/31/2016.	CALLED (PARTIAL)		1,719	1,719	1,719	1,719				0		1,719			0		
38374M WZ 8	MULTICLASS CMO	..	12/31/2016.	CALLED (PARTIAL)		1,552	1,552	1,552	1,552				0		1,552			0		
0599999.	Total - Bonds - U.S. Government					165,054	165,113	165,299	165,053	0	0	0	0	0	165,054	0	0	0	832	XXX
Bonds - All Other Government																				
		..											0					0		
1099999.	Total - Bonds - All Other Government					0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX
Bonds - U.S. States, Territories and Possessions																				
		..											0					0		
1799999.	Total - Bonds - U.S. States, Territories & Possessions					0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX
Bonds - U.S. Political Subdivisions of States																				
		..											0					0		
2499999.	Total - Bonds - U.S. Political Subdivisions of States					0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX
Bonds - U.S. Special Revenue and Special Assessment																				
		..											0					0		
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX
Bonds - Industrial and Miscellaneous																				
828807 BT 3	SIMON PROPERTY GROUP	..	02/18/2016.	CALLED		3,000	3,156	3,156	3,156		(156)		(156)		3,000			0	46	05/01/2016.
46627B BX 8	JP MORGAN CHASE	..	03/15/2016.	CALLED		10,000	10,000	10,000	10,000				0		10,000			0	263	09/15/2018.
05949Q BD 6	BANC AMERICA	..	03/31/2016.	CALLED (PARTIAL)		801	801	801	801				0		801			0		03/25/2036.
61747Y DD 4	MORGAN STANLEY SENIOR NOTE	..	05/09/2016.	MATURED		25,000	25,000	24,969	25,000				0		25,000			0	475	04/29/2016.
665228 BV 3	NORTHERN IL GAS CO	..	05/16/2016.	MATURED		10,000	10,000	11,983	10,029		(29)		(29)		10,000			0	360	05/15/2016.
63743F PK 6	NATIONAL RURAL	..	06/15/2016.	CALLED		100,000	100,000	100,000	100,000				0		100,000			0	2,000	02/15/2030.
63743F PU 4	NATIONAL RURAL	..	06/15/2016.	CALLED		50,000	50,000	50,000	50,000				0		50,000			0	1,000	04/15/2017.
05949Q BD 6	BANC AMERICA	..	06/30/2016.	CALLED (PARTIAL)		1,279	1,279	1,279	1,279				0		1,279			0		03/25/2036.
525ESC CB 3	LEHMAN BROS	..	06/30/2016.	CALLED (PARTIAL)		342	342	342	342				0		342			0		03/20/2020.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
525ESC 05 9	LEHMAN BROS	..	06/30/2016.	CALLED (PARTIAL)		861	861	861	861				0		861			0		09/28/2037.
5394E8 BH 1	LLOYDS TSB BANK PLC	..	08/01/2016.	CALLED		20,000	20,000	19,900	20,000				0		20,000			0	450	10/30/2027.
06050X VF 7	BANK OF AMERICA	..	08/15/2016.	CALLED		20,000	20,000	19,850	20,000				0		20,000			0	700	08/15/2025.
06741T QX 8	BARCLAYS BANK PLC	..	09/27/2016.	CALLED		25,000	25,000	25,000	25,000				0		25,000			0	813	03/27/2033.
05949Q BD 6	BANC AMERICA	..	09/30/2016.	CALLED (PARTIAL)		423	423	423	423				0		423			0		03/25/2036.
05949Q BD 6	BANC AMERICA	..	12/31/2016.	CALLED (PARTIAL)		627	627	627	627				0		627			0		03/25/2036.
525ESC CB 3	LEHMAN BROS	..	12/31/2016.	CALLED (PARTIAL)		351	351	351	351				0		351			0		03/20/2020.
525ESC 05 9	LEHMAN BROS	..	12/31/2016.	CALLED (PARTIAL)		860	860	860	860				0		860			0		09/28/2037.
3899999.	Total - Bonds - Industrial and Miscellaneous					268,543	268,700	270,402	268,729	0	(185)	0	(185)	0	268,543	0	0	0	6,106	XXX
Bonds - Hybrid Securities																				
		..											0					0		
4899999.	Total - Bonds - Hybrid Securities					0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX
Bonds - Parent, Subsidiaries and Affiliates																				
		..											0					0		
5599999.	Total - Bonds - Parent, Subsidiaries and Affiliates					0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX
8399997.	Total - Bonds - Part 4					433,597	433,813	435,701	433,783	0	(185)	0	(185)	0	433,597	0	0	0	6,938	XXX
8399998.	Total - Bonds - Summary Item from Part 5					75,000	75,000	74,750			250		250		75,000				2,000	XXX
8399999.	Total - Bonds					508,597	508,813	510,451	433,783	0	65	0	65	0	508,597	0	0	0	8,938	XXX
Preferred Stocks - Industrial and Miscellaneous																				
		..											0					0		XXX
8499999.	Total - Preferred Stocks - Industrial and Miscellaneous					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
Preferred Stocks - Parent, Subsidiaries and Affiliates																				
		..											0					0		XXX
8599999.	Total - Preferred Stocks - Parent, Subsidiaries and Affiliates					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
8999997.	Total - Preferred Stocks - Part 4					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
8999999.	Total - Preferred Stocks					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
Common Stocks - Industrial and Miscellaneous																				
30283A 13 6	FIRST TRUST DEEP VALUE DIVIDEND 1	..	02/04/2016.	CALLED	5,191.000	36,952	XXX	48,361	36,953				0		36,953		(1)	(1)		XXX
30286C 64 2	FIRST TRUST INT RATE HEDGE 94	..	03/31/2016.	CALLED (PARTIAL)	11.000	12	XXX	12	12				0		12			0		XXX
30285X 40 7	FIRST TRUST TGT GLBL	..	03/31/2016.	CALLED (PARTIAL)	80.000	634	XXX	634	634				0		634			0		XXX
30285G 58 6	FIRST TRUST DIVRS EQ STR	..	03/31/2016.	CALLED (PARTIAL)	100.000	1,014	XXX	1,014	1,014				0		1,014			0		XXX
30285G 58 6	FIRST TRUST DIVRS EQ STR	..	04/20/2016.	MATURED	4,772.000	47,466	XXX	50,007	47,500				0		47,500		(34)	(34)		XXX
30284F 80 3	FIRST TRUST EURO DEEP VALUE DIV 2	..	06/15/2016.	MATURED	5,085.000	33,302	XXX	50,009	34,064				0		34,064		(762)	(762)	2,308	XXX
30285X 40 7	FIRST TRUST TGT GBL	..	07/13/2016.	MATURED	5,955.000	48,965	XXX	60,002	47,858	1,092			1,092		48,950		15	15	996	XXX
		..					XXX						0					0		XXX
9099999.	Total - Common Stocks - Industrial and Miscellaneous					168,344	XXX	210,040	168,034	1,092	0	0	1,092	0	169,126	0	(782)	(782)	3,304	XXX
Common Stocks - Parent, Subsidiaries and Affiliates																				
		..					XXX						0					0		XXX
9199999.	Total - Common Stocks - Parent, Subsidiaries and Affiliates					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
Common Stocks - Mutual Funds																				
		..					XXX						0					0		XXX
9299999.	Total - Common Stocks - Mutual Funds					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
Common Stocks - Money Market Mutual Funds																				
							XXX						0					0		XXX
9399999.	Total - Common Stocks - Money Market Mutual Funds					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
9799997.	Total - Common Stocks - Part 4					168,344	XXX	210,040	168,034	1,092	0	0	1,092	0	169,126	0	(782)	(782)	3,304	XXX
9799999.	Total - Common Stocks					168,344	XXX	210,040	168,034	1,092	0	0	1,092	0	169,126	0	(782)	(782)	3,304	XXX
9899999.	Total - Preferred and Common Stocks					168,344	XXX	210,040	168,034	1,092	0	0	1,092	0	169,126	0	(782)	(782)	3,304	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					676,942	XXX	720,491	601,817	1,092	65	0	1,157	0	677,723	0	(782)	(782)	12,242	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
Bonds - U.S. Government																				
3136G0 TR 2	FEDERAL NATIONAL MORT ASSN	..	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	BARCLAYS BANK	..	04/19/2016	JANNEY MONTGOMERY SCOTT	11/14/2016		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

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

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

Sch. DA - Pt. 1
NONE

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

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

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

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

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

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

Sch. DL - Pt. 1
NONE

Sch. DL - Pt. 2
NONE

SCHEDULE E - PART 1 - CASH

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
Open Depositories						
HSBC BANK			6,740		134,640	XXX
JANNEY MONTGOMERY SCOTT MONEY MARKET			1,369		200,228	XXX
PNC COMMERCIAL ACCOUNT OHIO					162,568	XXX
PNC MONEY MARKET OHIO			224		178,740	XXX
WELLS FARGO NORTH CAROLINA			4,750		133,250	XXX
0199999. Total - Open Depositories	XXX	XXX	13,083	0	809,425	XXX
0399999. Total Cash on Deposit	XXX	XXX	13,083	0	809,425	XXX
0599999. Total Cash	XXX	XXX	13,083	0	809,425	XXX

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

1. January	198,229	4. April	378,051	7. July	255,723	10. October	474,521
2. February	561,350	5. May	293,446	8. August	339,985	11. November	355,289
3. March	469,363	6. June	555,108	9. September	451,736	12. December	162,568

Sch. E - Pt. 2
NONE

Sch. E - Pt. 3
NONE

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