



ANNUAL STATEMENT
For the Year Ended December 31, 2017
of the Condition and Affairs of the
CZECH CATHOLIC UNION

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

OFFICERS

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

OTHER

DIRECTORS OR TRUSTEES

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

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

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

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

Subscribed and sworn to before me	a. Is this an original filing?	Yes [X] No []
This _____ day of _____ 2018	b. If no	
	1. State the amendment number	_____
	2. Date filed	_____
	3. Number of pages attached	_____

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1	2	3	4	5	6
	Amount	Percentage	Amount	Securities Lending Reinvested Collateral Amount	Total (Col. 3 + 4) Amount	Percentage
1. Bonds:						
1.1 U.S. treasury securities.....	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.....	25,000	0.1	25,000		25,000	0.1
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.....	111,256	0.6	111,256		111,256	0.6
1.512 Issued or guaranteed by FNMA and FHLMC.....	33,483	0.2	33,483		33,483	0.2
1.513 All other.....	154,398	0.8	154,398		154,398	0.8
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA.....	151,423	0.8	151,423		151,423	0.8
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).....	16,386,481	84.8	16,386,481		16,386,481	84.8
2.2 Unaffiliated non-U.S. securities (including Canada).....	1,210,422	6.3	1,210,422		1,210,422	6.3
2.3 Affiliated securities.....		0.0			0	0.0
3. Equity interests:						
3.1 Investments in mutual funds.....	245,042	1.3	245,042		245,042	1.3
3.2 Preferred stocks:						
3.21 Affiliated.....		0.0			0	0.0
3.22 Unaffiliated.....	50,000	0.3	50,000		50,000	0.3
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated.....		0.0			0	0.0
3.32 Unaffiliated.....	106,526	0.6	106,526		106,526	0.6
3.4 Other equity securities:						
3.41 Affiliated.....		0.0			0	0.0
3.42 Unaffiliated.....		0.0			0	0.0
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated.....		0.0			0	0.0
3.52 Unaffiliated.....		0.0			0	0.0
4. Mortgage loans:						
4.1 Construction and land development.....		0.0			0	0.0
4.2 Agricultural.....		0.0			0	0.0
4.3 Single family residential properties.....		0.0			0	0.0
4.4 Multifamily residential properties.....		0.0			0	0.0
4.5 Commercial loans.....		0.0			0	0.0
4.6 Mezzanine real estate loans.....		0.0			0	0.0
5. Real estate investments:						
5.1 Property occupied by company.....	43,378	0.2	43,378		43,378	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.....	134,814	0.7	134,814		134,814	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.....	646,929	3.3	646,929		646,929	3.3
11. Other invested assets.....		0.0			0	0.0
12. Total invested assets.....	19,314,152	100.0	19,314,152	0	19,314,152	100.0

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year.....		45,497
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 6).....		
2.2	Additional investment made after acquisition (Part 2, Column 9).....		0
3.	Current year change in encumbrances:		
3.1	Totals, Part 1, Column 13.....		
3.2	Totals, Part 3, Column 11.....		0
4.	Total gain (loss) on disposals, Part 3, Column 18.....		
5.	Deduct amounts received on disposals, Part 3, Column 15.....		
6.	Total foreign exchange change in book/adjusted carrying value:		
6.1	Totals, Part 1, Column 15.....		
6.2	Totals, Part 3, Column 13.....		0
7.	Deduct current year's other-than-temporary impairment recognized:		
7.1	Totals, Part 1, Column 12.....		
7.2	Totals, Part 3, Column 10.....		0
8.	Deduct current year's depreciation:		
8.1	Totals, Part 1, Column 11.....	2,119	
8.2	Totals, Part 3, Column 9.....		2,119
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....		43,378
10.	Deduct total nonadmitted amounts.....		
11.	Statement value at end of current period (Line 9 minus Line 10).....		43,378

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 of mortgages owned 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.....		17,809,097
2.	Cost of bonds and stocks acquired, Part 3, Column 7.....		1,134,019
3.	Accrual of discount.....		8,263
4.	Unrealized valuation increase (decrease):		
4.1	Part 1, Column 12.....	1,053	
4.2	Part 2, Section 1, Column 15.....		
4.3	Part 2, Section 2, Column 13.....	2,311	
4.4	Part 4, Column 11.....	4,992	8,356
5.	Total gain (loss) on disposals, Part 4, Column 19.....		41,936
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7.....		481,973
7.	Deduct amortization of premium.....		30,668
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).....		18,489,031
11.	Deduct total nonadmitted amounts.....		
12.	Statement value at end of current period (Line 10 minus Line 11).....		18,489,031

SCHEDULE D - SUMMARY BY COUNTRY

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

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS Governments (Including all obligations guaranteed by governments)	1. United States.....	465,560	518,066	476,078	460,430
	2. Canada.....	.....	.....	.....	.....
	3. Other Countries.....	.....	.....	.....	.....
	4. Totals.....	465,560	518,066	476,078	460,430
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals.....	25,000	26,722	25,382	25,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals.....	.....	.....	.....	.....
U.S. Special Revenue and Special Assessment Obligations and All Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions	7. Totals.....	.....	.....	.....	.....
Industrial and Miscellaneous, SVO Identified Funds and Hybrid Securities (Unaffiliated)	8. United States.....	16,386,481	17,423,000	16,536,906	15,971,989
	9. Canada.....	.....	.....	.....	.....
	10. Other Countries.....	1,210,422	1,223,382	1,210,516	1,170,000
	11. Totals.....	17,596,903	18,646,382	17,747,422	17,141,989
Parent, Subsidiaries and Affiliates	12. Totals.....	.....	.....	.....	.....
	13. Total Bonds.....	18,087,463	19,191,170	18,248,882	17,627,419
PREFERRED STOCKS Industrial and Miscellaneous (Unaffiliated)	14. United States.....	50,000	50,790	50,000	
	15. Canada.....	.....	.....	.....	
	16. Other Countries.....	.....	.....	.....	
	17. Totals.....	50,000	50,790	50,000	
Parent, Subsidiaries and Affiliates	18. Totals.....	.....	.....	.....	
	19. Total Preferred Stocks.....	50,000	50,790	50,000	
COMMON STOCKS Industrial and Miscellaneous (Unaffiliated)	20. United States.....	332,154	332,154	370,363	
	21. Canada.....	.....	.....	.....	
	22. Other Countries.....	19,414	19,414	19,179	
	23. Totals.....	351,568	351,568	389,542	
Parent, Subsidiaries and Affiliates	24. Totals.....	.....	.....	.....	
	25. Total Common Stocks.....	351,568	351,568	389,542	
	26. Total Stocks.....	401,568	402,358	439,542	
	27. Total Bonds and Stocks.....	18,489,031	19,593,528	18,688,424	

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 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1.....		1,351	5,404	396,029	62,776	XXX.	465,560	2.6	533,811	3.1	465,560	
1.2 NAIC 2.....						XXX.	.0	.0		.0		
1.3 NAIC 3.....						XXX.	.0	.0		.0		
1.4 NAIC 4.....						XXX.	.0	.0		.0		
1.5 NAIC 5.....						XXX.	.0	.0		.0		
1.6 NAIC 6.....						XXX.	.0	.0		.0		
1.7 Totals.....	.0	1,351	5,404	396,029	62,776	XXX.	465,560	2.6	533,811	3.1	465,560	.0
2. All Other Governments												
2.1 NAIC 1.....						XXX.	.0	.0		.0		
2.2 NAIC 2.....						XXX.	.0	.0		.0		
2.3 NAIC 3.....						XXX.	.0	.0		.0		
2.4 NAIC 4.....						XXX.	.0	.0		.0		
2.5 NAIC 5.....						XXX.	.0	.0		.0		
2.6 NAIC 6.....						XXX.	.0	.0		.0		
2.7 Totals.....	.0	.0	.0	.0	.0	XXX.	.0	.0	.0	.0	.0	.0
3. U.S. States, Territories and Possessions, etc., Guaranteed												
3.1 NAIC 1.....				25,000		XXX.	25,000	.0.1		.0	25,000	
3.2 NAIC 2.....						XXX.	.0	.0		.0		
3.3 NAIC 3.....						XXX.	.0	.0		.0		
3.4 NAIC 4.....						XXX.	.0	.0		.0		
3.5 NAIC 5.....						XXX.	.0	.0		.0		
3.6 NAIC 6.....						XXX.	.0	.0		.0		
3.7 Totals.....	.0	.0	.0	25,000	.0	XXX.	25,000	.0.1	.0	.0	25,000	.0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 NAIC 1.....						XXX.	.0	.0		.0		
4.2 NAIC 2.....						XXX.	.0	.0		.0		
4.3 NAIC 3.....						XXX.	.0	.0		.0		
4.4 NAIC 4.....						XXX.	.0	.0		.0		
4.5 NAIC 5.....						XXX.	.0	.0		.0		
4.6 NAIC 6.....						XXX.	.0	.0		.0		
4.7 Totals.....	.0	.0	.0	.0	.0	XXX.	.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		
5.2 NAIC 2.....						XXX.	.0	.0		.0		
5.3 NAIC 3.....						XXX.	.0	.0		.0		
5.4 NAIC 4.....						XXX.	.0	.0		.0		
5.5 NAIC 5.....						XXX.	.0	.0		.0		
5.6 NAIC 6.....						XXX.	.0	.0		.0		
5.7 Totals.....	.0	.0	.0	.0	.0	XXX.	.0	.0	.0	.0	.0	.0

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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

	1	2	3	4	5	6	7	8	9	10	11	12
NAIC Designation	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Column 7 as a % of Line 10.7	Total from Column 7 Prior Year	% from Col. 8 Prior Year	Total Publicly Traded	Total Privately Placed (a)
6. Industrial and Miscellaneous (unaffiliated)												
6.1 NAIC 1.....		508,583	950,254	2,618,385	1,233,185	XXX	5,310,407	29.4	5,995,485	34.4	5,310,407	
6.2 NAIC 2.....		809,582	1,922,372	3,061,447	3,086,411	XXX	8,879,812	49.1	8,409,608	48.3	8,879,812	
6.3 NAIC 3.....		355,869	700,194	943,903	806,366	XXX	2,806,332	15.5	1,495,382	8.6	2,806,332	
6.4 NAIC 4.....				76,037		XXX	76,037	0.4	777,062	4.5	76,037	
6.5 NAIC 5.....		48,800		258,616	108,671	XXX	416,087	2.3	186,703	1.1	416,087	
6.6 NAIC 6.....		561		8,633		XXX	9,194	0.1	11,399	0.1	9,194	
6.7 Totals.....	0	1,723,395	3,572,820	6,967,021	5,234,633	XXX	17,497,869	96.7	16,875,639	96.9	17,497,869	0
7. Hybrid Securities												
7.1 NAIC 1.....		50,000				XXX	50,000	0.3		0.0	50,000	
7.2 NAIC 2.....						XXX	0	0.0		0.0		
7.3 NAIC 3.....				49,034		XXX	49,034	0.3		0.0	49,034	
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	50,000	0	49,034	0	XXX	99,034	0.5	0	0.0	99,034	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		0.0		
9.2 NAIC 2.....	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.3 NAIC 3.....	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.4 NAIC 4.....	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.5 NAIC 5.....	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.6 NAIC 6.....	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.7 Totals.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0

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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 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
10. Total Bonds Current Year												
10.1 NAIC 1.....	(d).....0	559,934	955,658	3,039,414	1,295,961	0	5,850,967	32.3	XXX.....	XXX.....	5,850,967	0
10.2 NAIC 2.....	(d).....0	809,582	1,922,372	3,061,447	3,086,411	0	8,879,812	49.1	XXX.....	XXX.....	8,879,812	0
10.3 NAIC 3.....	(d).....0	355,869	700,194	992,937	806,366	0	2,855,366	15.8	XXX.....	XXX.....	2,855,366	0
10.4 NAIC 4.....	(d).....0	0	0	76,037	0	0	76,037	0.4	XXX.....	XXX.....	76,037	0
10.5 NAIC 5.....	(d).....0	48,800	0	258,616	108,671	0	(c).....416,087	2.3	XXX.....	XXX.....	416,087	0
10.6 NAIC 6.....	(d).....0	561	0	8,633	0	0	(c).....9,194	0.1	XXX.....	XXX.....	9,194	0
10.7 Totals.....	0	1,774,746	3,578,224	7,437,084	5,297,409	0	(b).....18,087,463	100.0	XXX.....	XXX.....	18,087,463	0
10.8 Line 10.7 as a % of Col. 7.....	0.0	9.8	19.8	41.1	29.3	0.0	100.0	XXX.....	XXX.....	XXX.....	100.0	0.0
11. Total Bonds Prior Year												
11.1 NAIC 1.....	55,276	433,490	1,095,975	3,375,778	1,568,777	.....	.....XXX.....	XXX.....	6,529,296	37.5	6,529,296	.....
11.2 NAIC 2.....	25,000	409,642	1,867,664	2,645,804	3,461,498	.....	.....XXX.....	XXX.....	8,409,608	48.3	8,409,608	.....
11.3 NAIC 3.....	.....	.....98,810	356,199	682,089	358,284	.....	.....XXX.....	XXX.....	1,495,382	8.6	1,495,382	.....
11.4 NAIC 4.....	30,004	50,148	124,743	544,754	27,413	.....	.....XXX.....	XXX.....	777,062	4.5	777,062	.....
11.5 NAIC 5.....	.....	.....	.....48,558	56,260	81,885	.....	.....XXX.....	XXX.....	(c).....186,703	1.1	186,703	.....
11.6 NAIC 6.....	.....	.....699	.....	.....10,700	.....	.....	.....XXX.....	XXX.....	(c).....11,399	0.1	11,399	.....
11.7 Totals.....	110,280	992,789	3,493,139	7,315,385	5,497,857	0	XXX.....	XXX.....	(b).....17,409,450	100.0	17,409,450	0
11.8 Line 11.7 as a % of Col. 9.....	0.6	5.7	20.1	42.0	31.6	0.0	XXX.....	XXX.....	100.0	XXX.....	100.0	0.0
12. Total Publicly Traded Bonds												
12.1 NAIC 1.....	.....	.....559,934	955,658	3,039,414	1,295,961	.....	.....5,850,967	32.3	6,529,296	37.5	5,850,967	XXX.....
12.2 NAIC 2.....	.....	.....809,582	1,922,372	3,061,447	3,086,411	.....	.....8,879,812	49.1	8,409,608	48.3	8,879,812	XXX.....
12.3 NAIC 3.....	.....	.....355,869	700,194	992,937	806,366	.....	.....2,855,366	15.8	1,495,382	8.6	2,855,366	XXX.....
12.4 NAIC 4.....	.....	.....	.....	.....76,037	.....	.....	.....76,037	0.4	777,062	4.5	76,037	XXX.....
12.5 NAIC 5.....	.....	.....48,800	.....	.....258,616	108,671	.....	.....416,087	2.3	186,703	1.1	416,087	XXX.....
12.6 NAIC 6.....	.....	.....561	.....	.....8,633	.....	.....	.....9,194	0.1	11,399	0.1	9,194	XXX.....
12.7 Totals.....	0	1,774,746	3,578,224	7,437,084	5,297,409	0	18,087,463	100.0	17,409,450	100.0	18,087,463	XXX.....
12.8 Line 12.7 as a % of Col. 7.....	0.0	9.8	19.8	41.1	29.3	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.....	0.0	9.8	19.8	41.1	29.3	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

801S	Distribution by Type											
	1	2	3	4	5	6	7	8	9	10	11	12
	1 Year	Over 1 Year	Over 5 Years	Over 10 Years	Over 20	No Maturity	Total	Column 7 as a	Total from Column	% from Col. 8	Total	Total
	or Less	Through 5 Years	Through 10 Years	Through 20 Years	Years	Date	Current Year	% of Line 10.6	7 Prior Year	Prior Year	Publicly Traded	Privately Placed
	1.											
	1.1			15,000		.XXX	15,000	.0.1	15,000	.0.1	15,000	
	1.2	1,351	5,404	381,029	62,776	.XXX	450,560	.2.5	518,811	.3.0	450,560	
	1.3					.XXX	0	.0.0		.0.0		
	1.4					.XXX	0	.0.0		.0.0		
	1.5	0	1,351	5,404	396,029	.XXX	465,560	.2.6	533,811	.3.1	465,560	0
2.												
2.1						.XXX	0	.0.0		.0.0		
2.2						.XXX	0	.0.0		.0.0		
2.3						.XXX	0	.0.0		.0.0		
2.4						.XXX	0	.0.0		.0.0		
2.5	0	0	0	0	0	.XXX	0	.0.0	0	.0.0	0	0
3.												
3.1				25,000		.XXX	25,000	.0.1		.0.0	25,000	
3.2						.XXX	0	.0.0		.0.0		
3.3						.XXX	0	.0.0		.0.0		
3.4						.XXX	0	.0.0		.0.0		
3.5	0	0	0	25,000	0	.XXX	25,000	.0.1	0	.0.0	25,000	0
4.												
4.1						.XXX	0	.0.0		.0.0		
4.2						.XXX	0	.0.0		.0.0		
4.3						.XXX	0	.0.0		.0.0		
4.4						.XXX	0	.0.0		.0.0		
4.5	0	0	0	0	0	.XXX	0	.0.0	0	.0.0	0	0
5.												
5.1						.XXX	0	.0.0		.0.0		
5.2						.XXX	0	.0.0		.0.0		
5.3						.XXX	0	.0.0		.0.0		
5.4						.XXX	0	.0.0		.0.0		
5.5	0	0	0	0	0	.XXX	0	.0.0	0	.0.0	0	0
6.												
6.1		1,723,395	3,572,820	6,967,022	5,234,632	.XXX	17,497,869	.96.7	16,875,639	.96.9	17,497,869	
6.2						.XXX	0	.0.0		.0.0		
6.3						.XXX	0	.0.0		.0.0		
6.4						.XXX	0	.0.0		.0.0		
6.5	0	1,723,395	3,572,820	6,967,022	5,234,632	.XXX	17,497,869	.96.7	16,875,639	.96.9	17,497,869	0
7.												
7.1		50,000		49,034		.XXX	99,034	.0.5		.0.0	99,034	
7.2						.XXX	0	.0.0		.0.0		
7.3						.XXX	0	.0.0		.0.0		
7.4						.XXX	0	.0.0		.0.0		
7.5	0	50,000	0	49,034	0	.XXX	99,034	.0.5	0	.0.0	99,034	0
8.												
8.1						.XXX	0	.0.0		.0.0		
8.2						.XXX	0	.0.0		.0.0		
8.3						.XXX	0	.0.0		.0.0		
8.4						.XXX	0	.0.0		.0.0		
8.5	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 7 Prior Year	10 % from Col. 8 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		0.0		
9.2 Bond Mutual Funds Identified by the SVO.....	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.3 Totals.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Total Bonds Current Year												
10.1 Issuer Obligations.....	0	1,773,395	3,572,820	7,056,056	5,234,632	XXX	17,636,903	97.5	XXX	XXX	17,636,903	0
10.2 Residential Mortgage-Backed Securities.....	0	1,351	5,404	381,029	62,776	XXX	450,560	2.5	XXX	XXX	450,560	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.....	0	1,774,746	3,578,224	7,437,085	5,297,408	0	18,087,463	100.0	XXX	XXX	18,087,463	0
10.7 Line 10.6 as a % of Col. 7.....	0.0	9.8	19.8	41.1	29.3	0.0	100.0	XXX	XXX	XXX	100.0	0.0
11. Total Bonds Prior Year												
11.1 Issuer Obligations.....	110,280	992,757	3,483,056	6,912,183	5,392,363	XXX	XXX	XXX	16,890,639	97.0	16,890,639	
11.2 Residential Mortgage-Backed Securities.....		32	10,083	403,202	105,494	XXX	XXX	XXX	518,811	3.0	518,811	
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	0	0.0		
11.6 Totals.....	110,280	992,789	3,493,139	7,315,385	5,497,857	0	XXX	XXX	17,409,450	100.0	17,409,450	0
11.7 Line 11.6 as a % of Col. 9.....	0.6	5.7	20.1	42.0	31.6	0.0	XXX	XXX	100.0	XXX	100.0	0.0
12. Total Publicly Traded Bonds												
12.1 Issuer Obligations.....		1,773,395	3,572,820	7,056,056	5,234,632	XXX	17,636,903	97.5	16,890,639	97.0	17,636,903	XXX
12.2 Residential Mortgage-Backed Securities.....		1,351	5,404	381,029	62,776	XXX	450,560	2.5	518,811	3.0	450,560	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	0	0.0	0	XXX
12.6 Totals.....	0	1,774,746	3,578,224	7,437,085	5,297,408	0	18,087,463	100.0	17,409,450	100.0	18,087,463	XXX
12.7 Line 12.6 as a % of Col. 7.....	0.0	9.8	19.8	41.1	29.3	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.....	0.0	9.8	19.8	41.1	29.3	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	0	0.0	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 - Pt. 2 Verification
NONE

SCHEDULE A - PART 1

Showing all Real Estate OWNED December 31 of Current Year

1	2	Location		5	6	7	8	9	10	Change in Book/Adjusted Carrying Value Less Encumbrances					16	17
		3	4							11	12	13	14	15		
Description of Property	Code	City	State	Date Acquired	Date of Last Appraisal	Actual Cost	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Fair Value Less Encumbrances	Current Year's 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 Incurred on Encumbrances	Taxes, Repairs, and Expenses Incurred
Properties Occupied by the Reporting Entity - Health Care Delivery																
5349 DOLLOFF RD- BUILDING		CLEVELAND.....	OH....	01/01/1987.	09/01/2001.	43,399	.....	.....35,772	14,110	1,358	.....	.....	.....(1,358)	.....	.....3,000	9,109
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 PARKING LOT.....		CLEVELAND	OH....	06/27/2016.	06/27/2016.	3,807	.....	.....2,606	1,680	761	.....	.....	.....(761)	.....	.....	.....
0199999. Properties Occupied by the Reporting Entity - Health Care Delivery.....						52,206	0	43,378	18,870	2,119	0	0	(2,119)	0	3,000	9,109
0399999. Total - Properties Occupied by the Reporting Entity.....						52,206	0	43,378	18,870	2,119	0	0	(2,119)	0	3,000	9,109
0699999. Totals.....						52,206	0	43,378	18,870	2,119	0	0	(2,119)	0	3,000	9,109

Sch. A - Pt. 2
NONE

Sch. A - Pt. 3
NONE

Sch. B - Pt. 1
NONE

Sch. B - Pt. 2
NONE

Sch. B - Pt. 3
NONE

Sch. BA - Pt. 1
NONE

Sch. BA - Pt. 2
NONE

Sch. BA - Pt. 3
NONE

SCHEDULE D - PART 1

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

1	2				6			7		10		11		Change in Book/Adjusted Carrying Value				Interest					Dates	
					Codes		NAIC Designation	8	Fair Value		Par Value	Book/Adjusted Carrying Value	12	13	14	15	16	17	18	19	20	21	22	
					3	4			5	Rate Used to Obtain Fair Value														Fair Value
CUSIP Identification	Description				Code	For Foreign	Bond CHAR	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.....	21,732	15,000	15,000	.....	.....	.....	.....	...11.125	...11.125	.....	.....6,732	.....	10/01/2001.	10/01/2031.	
0199999	U.S. Government - Issuer Obligations.....							15,000	XXX	21,732	15,000	15,000	0	0	0	0	XXX	XXX	XXX	6,732	0	XXX	XXX	
U.S. Government - Residential Mortgage-Backed Securities																								
31359F	QL	5	FANNIE MAE REMIC TRUST.....				1	5,607	AV.....	1,308	1,215	1,215	.....	.....	.....	.....	.....6.500	6.620	MTHY.	7	92	01/01/1998.	12/01/2023.	
3133T4	GB	6	FEDERAL HOME LOAN MORTGAGE.....				1	3,925	AV.....	1,011	927	979	.....	.....	.....	.....	.....7.000	7.500	MTHY.	5	75	01/01/1998.	03/01/2024.	
313602	VN	1	FEDERAL HOME LOAN MORTGAGE.....				1	237	AV.....	9	9	9	.....	.....	.....	.....	.....9.500	9.552	MTHY.	0	1	06/05/1998.	07/25/2019.	
31395X	EJ	0	FEDERAL HOME LOAN MORTGAGE.....				1	2,414	AV.....	2,535	2,351	2,352	.....	.....	.....	.....	.....5.500	5.500	MTHY.	11	131	10/28/2005.	05/15/2033.	
31392X	WV	6	FEDERAL HOME LOAN MORTGAGE.....				1	1,000	AV.....	1,057	1,000	1,000	.....	.....	.....	.....	.....5.500	5.500	MTHY.	5	115	03/21/2006.	11/15/2022.	
31395L	4D	0	FEDERAL HOME LOAN MORTGAGE.....				1	7,000	AV.....	7,603	7,000	7,000	.....	.....	.....	.....	.....5.000	5.030	MTHY.	29	433	01/21/2009.	01/15/2035.	
31358Q	BR	5	FEDERAL NATIONAL MORTGAGE ASSN.....				1	530	AV.....	138	129	138	.....	.....	.....	.....	.....7.000	7.030	MTHY.	1	11	01/01/1995.	09/01/2022.	
31358R	BM	4	FEDERAL NATIONAL MORTGAGE ASSN.....				1	418	AV.....	218	204	204	.....	.....	.....	.....	.....7.500	7.500	MTHY.	1	20	01/01/1992.	10/01/2022.	
31358U	MV	5	FEDERAL NATIONAL MORTGAGE ASSN.....				1	2,114	AV.....	1,054	981	1,990	.....	.....	.....	.....	.....7.250	7.870	MTHY.	6	85	07/07/1998.	04/25/2023.	
313921	Y8	5	FEDERAL NATIONAL MORTGAGE ASSN.....				1	1,050	AV.....	2,456	2,244	244	.....	.....	.....	.....	.....6.000	6.400	MTHY.	11	156	01/01/2001.	11/01/2031.	
31394C	K6	8	FEDERAL NATIONAL MORTGAGE ASSN.....				1	372	AV.....	378	371	372	.....	.....	.....	.....	.....5.500	5.500	MTHY.	2	34	03/30/2005.	12/25/2034.	
31393X	RL	3	FEDERAL NATIONAL MORTGAGE ASSN.....				1	18,858	AV.....	21,405	19,232	19,196	.....	.....	.....	.....	.....5.500	5.660	MTHY.	88	1,120	02/01/2007.	04/25/2034.	
36205J	ZD	0	GNMA PASS THRU POOL.....				1	786	AV.....	519	518	518	.....	.....	.....	.....	.....7.500	7.500	MTHY.	3	41	01/01/1994.	06/01/2024.	
36206C	SB	6	GNMA PASS THRU POOL.....				1	764	AV.....	490	489	490	.....	.....	.....	.....	.....7.000	7.000	MTHY.	3	36	01/01/1995.	06/01/2025.	
36224Y	QE	2	GNMA PASS THRU POOL.....				1	864	AV.....	224	212	212	.....	.....	.....	.....	.....7.500	7.500	MTHY.	1	18	01/01/1994.	03/01/2023.	
36225B	PP	7	GNMA PASS THRU POOL.....				1	2,641	AV.....	778	688	689	.....	.....	.....	.....	.....6.000	6.000	MTHY.	3	46	02/20/2003.	09/15/2031.	
36202X	DA	2	GNMA PASS THRU POOL.....				1	5,610	AV.....	4,719	4,161	4,160	.....	.....	.....	.....	.....5.500	5.500	MTHY.	19	252	10/22/2003.	05/15/2033.	
36202D	3G	4	GNMA PASS THRU POOL.....				1	2,435	AV.....	1,703	1,567	1,567	.....	.....	.....	.....	.....5.000	5.000	MTHY.	7	92	01/28/2004.	01/20/2034.	
36202D	CC	3	GNMA PASS THRU POOL.....				1	6,795	AV.....	3,450	3,013	3,013	.....	.....	.....	.....	.....6.500	6.500	MTHY.	16	218	09/28/2004.	08/20/2029.	
36202E	BU	2	GNMA PASS THRU POOL.....				1	2,534	AV.....	1,951	1,779	1,779	.....	.....	.....	.....	.....5.000	5.000	MTHY.	7	102	01/31/2005.	12/20/2034.	
36202E	EH	8	GNMA PASS THRU POOL.....				1	5,438	AV.....	3,874	3,494	3,494	.....	.....	.....	.....	.....5.500	5.500	MTHY.	16	215	07/29/2005.	07/20/2035.	
36290R	5P	4	GNMA PASS THRU POOL.....				1	3,987	AV.....	3,725	3,392	3,392	.....	.....	.....	.....	.....5.000	5.000	MTHY.	14	182	09/30/2005.	10/15/2033.	
38374K	LR	2	GOVERNMENT NATIONAL MORTGAGE ASSN.....				1	11,694	AV.....	12,755	11,693	11,694	.....	.....	.....	.....	.....5.000	5.000	MTHY.	49	659	01/28/2005.	10/20/2034.	
38374K	NP	4	GOVERNMENT NATIONAL MORTGAGE ASSN.....				1	7,710	AV.....	8,213	7,710	14,405	.....	.....	.....	.....	.....5.000	5.000	MTHY.	32	461	05/27/2005.	07/20/2034.	
38374L	HA	2	GOVERNMENT NATIONAL MORTGAGE ASSN.....				1	14,011	AV.....	15,956	14,448	14,448	.....	.....	.....	.....	.....5.000	5.130	MTHY.	60	825	10/03/2005.	06/20/2035.	
38375J	HQ	1	GOVERNMENT NATIONAL MORTGAGE ASSN.....				1	14,467	AV.....	16,025	14,467	14,467	.....	.....	.....	.....	.....5.500	5.500	MTHY.	66	899	04/20/2007.	02/20/2037.	
38375Q	EY	1	GOVERNMENT NATIONAL MORTGAGE ASSN.....				1	17,198	AV.....	19,280	17,322	17,323	.....	.....	.....	.....	.....5.500	5.550	MTHY.	79	1,093	04/29/2008.	04/20/2038.	
38374X	SX	4	GOVERNMENT NATIONAL MORTGAGE ASSN.....				1	19,606	AV.....	20,333	19,606	19,606	.....	.....	.....	.....	.....4.000	4.020	MTHY.	65	917	04/30/2009.	04/20/2039.	
38374B	DJ	9	MULTICLASS CMO.....				1	11,503	AV.....	16,631	15,003	15,003	.....	.....	.....	.....	.....5.000	5.600	MTHY.	63	828	09/09/2003.	07/20/2033.	
38374B	6B	4	MULTICLASS CMO.....				1	14,860	AV.....	16,528	14,860	14,860	.....	.....	.....	.....	.....5.500	5.000	MTHY.	68	905	10/30/2003.	09/20/2033.	
38374F	CU	6	MULTICLASS CMO.....				1	3,458	AV.....	3,911	3,383	3,383	.....	.....	.....	.....	.....5.500	5.510	MTHY.	16	186	01/27/2004.	02/16/2034.	
38374K	TX	1	MULTICLASS CMO.....				1	17,540	AV.....	18,370	17,534	17,534	.....	.....	.....	.....	.....5.000	5.000	MTHY.	73	984	02/28/2005.	02/20/2035.	
38374K	B8	5	MULTICLASS CMO.....				1	15,458	AV.....	16,431	15,102	15,102	.....	.....	.....	.....	.....5.500	5.500	MTHY.	69	923	03/29/2005.	02/20/2032.	
38374L	5Q	0	MULTICLASS CMO.....				1	79,712	AV.....	89,882	80,000	80,000	.....	.....	.....	.....	.....5.000	5.000	MTHY.	333	4,000	09/30/2005.	09/16/2035.	
38374M	WZ	8	MULTICLASS CMO.....				1	4,331	AV.....	4,419	4,325	4,325	.....	.....	.....	.....	.....5.500	15.450	MTHY.	20	379	03/20/2006.	08/20/2035.	
880591	30	0	TENNESSEE VALLEY POWER AUTHORITY.....				1	80,000	AV.....	80,320	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	48,160	AV.....	61,220	50,000	48,551	.....	.....58	.....	.....	.....4.700	4.965	JJ.....	1,084	2,350	09/14/2009.	07/15/2033.	
880591	DZ	2	TENNESSEE VALLEY POWER AUTHORITY.....				1	25,990	AV.....	35,455	25,000	25,847	.....	.....(12)	.....	.....	.....5.375	5.150	AO.....	336	1,344	12/03/2009.	04/01/2056.	
0299999	U.S. Government - Residential Mortgage-Backed Securities.....						461,078	XXX	496,334	445,430	450,560	0	46	0	0	XXX	XXX	XXX	2,906	23,068	XXX	XXX		

SCHEDULE D - PART 1

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

1	2			Codes		6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates		
				3	4			5	8			9	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description			Code	F o r e i g n	Bond CHAR	NAIC 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
0599999. Total - U.S. Government.....								476,078	XXX	518,066	460,430	465,560	0	46	0	0	XXX	XXX	XXX	9,638	23,068	XXX	XXX
U.S. States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																							
97705L	WR	4	WISCONSIN STATE TAXABLE SERVICE.....				1FE	25,382	106.977	26,722	25,000	25,000					5.500	5.312	MN.....	230	1,375	09/14/2009.	05/01/2029.
1199999. U.S. States, Territories & Possessions - Issuer Obligations.....								25,382	XXX	26,722	25,000	25,000	0	0	0	0	XXX	XXX	XXX	230	1,375	XXX	XXX
1799999. Total - U.S. States, Territories & Possessions (Direct and Guaranteed).....								25,382	XXX	26,722	25,000	25,000	0	0	0	0	XXX	XXX	XXX	230	1,375	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																							
007634	AA	6	AEGON NV BONDS.....				1FE	49,213	116.459	54,303	50,000	49,444		186			5.750	6.209	JD.....	128	2,875	04/30/2008.	12/15/2020.
008117	AG	8	AETNA, INC.....				2FE	35,224	123.551	36,638	31,000	32,754		(248)			7.250	6.070	FA.....	849	2,248	05/22/2003.	08/15/2023.
002824	BB	5	ABBOTT LABORATORIES.....				2FE	25,030	98.088	24,522	25,000	25,024		(3)			2.950	2.935	MS.....	217	738	03/01/2016.	03/15/2025.
00287Y	AR	O	ABBVIE INC.....				2FE	50,679	109.760	54,880	50,000	50,667		(26)			4.500	4.388	MN.....	294	2,250	03/01/2016.	05/14/2035.
00287Y	AV	1	ABBVIE INC.....				2FE	49,692	107.154	53,577	50,000	49,705		13			4.348	4.300	MN.....	281	2,150	04/05/2017.	05/14/2036.
010392	EC	8	ALABAMA POWER CO.....				1FE	25,188	114.750	30,453	25,000	25,000					5.700	5.646	FA.....	538	1,425	04/14/2004.	02/15/2033.
013817	AJ	0	ALCOA INC.....				3FE	102,768	98.077	112,319	100,000	102,332		(195)			5.900	5.512	JJ.....	2,458	5,900	10/19/2012.	02/01/2027.
020002	AQ	4	ALLSTATE CORP.....				1FE	38,400	107.426	47,702	40,000	38,917		49			5.350	5.629	JD.....	178	2,140	11/28/2003.	06/01/2033.
02209S	AH	6	ALTRIA GROUP INC.....				1FE	78,317	156.022	87,103	50,000	76,093		(603)			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	49,975	50,000	48,571		286			2.500	3.176	MN.....	111	1,250	11/04/2014.	11/29/2022.
025816	BK	4	AMERICAN EXPRESS CO.....				2FE	24,995	97.870	25,724	25,000	24,996		0			3.625	3.627	JD.....	65	906	08/18/2015.	12/05/2024.
026874	DA	2	AMERICAN INTL GROUP.....				2FE	24,013	107.616	26,904	25,000	24,014		9			4.500	4.761	JJ.....	516	563	03/10/2017.	07/16/2044.
02765U	DC	5	AMERICAN MUNICIPAL POWER.....				1FE	11,519	109.828	12,929	10,000	11,359		(65)			6.424	5.511	FA.....	243	642	02/05/2013.	02/15/2032.
031162	BK	5	AMGEN INC.....				2FE	51,668	103.503	59,957	50,000	51,523		(34)			5.150	4.930	MN.....	329	2,575	11/05/2013.	11/15/2041.
031162	BY	5	AMGEN INC.....				2FE	50,158	100.386	50,193	50,000	50,150		(19)			3.125	3.077	MN.....	260	1,563	03/01/2016.	05/01/2025.
032511	AN	7	ANADARKO PETROLEUM CORP.....				3FE	25,434	114.674	26,034	22,000	24,724		(172)			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	24,911	25,000	24,392		101			2.625	3.115	JJ.....	299	656	02/13/2014.	01/17/2023.
037411	BC	8	APACHE CORP.....				2FE	49,655	93.032	48,397	50,000	49,962		18			4.250	4.290	JJ.....	980	2,125	02/26/2013.	01/15/2044.
037411	AW	5	APACHE CORP.....				2FE	53,608	84.790	53,229	50,000	53,623		(89)			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	24,743	25,000	24,910		16			2.400	2.475	MN.....	97	600	03/31/2015.	05/03/2023.
038222	AG	0	APPLIED MATERIALS INC.....				1FE	53,469	108.887	65,450	50,000	53,181		(69)			5.850	5.366	JD.....	130	2,925	09/24/2013.	06/15/2041.
03938L	AP	9	ARCELORMITTAL.....				3FE	24,720	100.154	32,000	25,000	25,000					7.000	7.092	AO.....	396	1,906	09/20/2011.	10/15/2039.
03938L	AQ	7	ARCELORMITTAL NOTE.....				3FE	24,524	104.833	26,375	25,000	24,003		64			5.250	6.049	FA.....	583	1,500	06/08/2012.	08/05/2020.
039483	AM	4	ARCHER DANIELS.....				1FE	26,594	130.009	31,689	25,000	25,921		(67)			7.500	6.962	MS.....	552	1,875	01/01/2001.	03/01/2027.
039483	AT	9	ARCHER DANIELS.....				1FE	36,138	117.500	43,758	35,000	35,000					5.935	5.703	AO.....	519	2,077	12/02/2003.	10/01/2032.
046353	AG	3	ASTRAZENECA PLC.....				2FE	24,470	93.250	25,318	25,000	24,508		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	29,142	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	75,215	75,000	74,972		60			5.500	5.585	FA.....	1,719	4,125	04/22/2008.	02/01/2018.
04650N	AB	0	AT & T INC.....				2FE	28,858	98.380	30,581	29,000	28,863		3			5.350	5.386	MS.....	517	1,552	09/30/2013.	09/01/2040.
054303	BA	9	AVON PRODUCTS INC.....				3FE	49,926	69.000	40,375	50,000	50,000					7.000	5.020	MS.....	1,031	3,500	05/19/2014.	03/15/2023.
059165	DX	5	BALTIMORE GAS & ELECTRIC.....				1FE	38,650	106.268	45,844	40,000	39,025		39			5.200	5.434	JD.....	92	2,080	03/14/2005.	06/15/2033.
05949Q	BD	6	BANC AMERICA.....				6FE	8,794	97.480	8,633	8,856	8,633	492				6.000	6.060	MTHY.....	44	606	03/21/2006.	03/25/2036.
06050W	GL	3	BANK AMER CORP.....				1FE	49,900	95.560	49,974	50,000	50,000		2			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	51,706	50,000	49,933		8			3.950	3.971	AO.....	384	1,975	05/07/2015.	04/21/2025.
06406G	AA	9	BANK NY MELLON CORP.....				1FE	24,904	97.212	24,303	25,000	24,907		4			3.000	3.041	MN.....	127	375	08/16/2017.	10/30/2028.
064159	DD	5	BANK NOVA SCOTIA BC.....				1FE	25,000	101.000	25,413	25,000	25,000					3.750	4.385	JJ.....	419	969	01/30/2014.	01/30/2029.
059438	AH	4	BANC ONE CORP.....				2FE	25,300	128.128	25,803	20,000	20,793		(349)			7.625	5.584	AO.....	322	1,525	04/29/2003.	10/15/2026.

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

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1			2			Codes		6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates		
						3	4			5	8			9	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description			Code	F o r e i g n	Bond CHAR	NAIC Design- nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
06744C	K2	6	BARCLAYS BANK PLC.....						1FE	50,000	98.844	49,422	50,000	50,000					3.250	3.610	MN.....	167		12/12/2017.	11/24/2027.
06849R	AK	8	BARRICK NA FINANCE LLC.....						2FE	26,002	69.170	31,369	25,000	25,991		(18)			5.750	5.458	MN.....	240	1,438	10/23/2014.	05/01/2043.
071813	AX	7	BAXTER INTL.....						2FE	91,426	124.655	98,019	75,000	89,585		(442)			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	24,576	25,000	24,906		18			2.400	2.482	FA.....	227	600	02/27/2015.	08/15/2022.
075896	AB	6	BED BATH & BEYOND INC.....						2FE	95,779	89.280	90,376	100,000	96,022		144			4.915	5.528	FA.....	2,048	4,915	12/28/2015.	08/01/2034.
076059	GJ	7	BEDFORD CNTY PA.....						2FE	25,000	101.000	25,743	25,000	25,000					3.000	3.000	MS.....	250	750	02/12/2015.	09/01/2027.
07786D	AA	4	BELL ATLANTIC PENNSYLVANIA.....						2FE	74,848	103.221	82,902	72,000	73,680		(112)			6.000	5.264	JD.....	360	4,320	06/16/2003.	12/01/2028.
079860	AD	4	BELLSOUTH CORP.....						2FE	24,952	111.170	30,416	25,000	24,994		4			6.875	6.893	AO.....	363	1,719	04/29/2009.	10/15/2031.
079867	AW	7	BELLSOUTH TELECOMM.....						2FE	46,879	114.777	58,354	50,000	47,170		177			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	51,153	50,000	49,982		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	51,009	50,000	49,326		110			3.000	3.270	FA.....	583	1,500	02/11/2014.	02/11/2023.
093662	AE	4	BLOCK FINANCIAL LLC.....						2FE	51,755	102.989	53,720	50,000	50,950		(167)			5.500	5.058	MN.....	458	2,750	11/13/2012.	11/01/2022.
118230	AC	5	BUCKEYE PARTNERS.....						2FE	82,919	110.582	82,253	75,000	81,957		(260)			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	25,523	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	34,443	30,000	31,950		(272)			7.125	5.801	MN.....	356	2,138	05/07/2003.	11/01/2023.
124857	AR	4	CBS CORP NEW.....						2FE	49,548	93.406	46,703	50,000	49,569		21			2.900	3.002	JJ.....	669	1,466	08/11/2016.	01/15/2027.
12505B	AC	4	CBRE SERVICES INC.....						2FE	21,255	109.970	21,994	20,000	21,280		(146)			5.250	4.227	MS.....	309	1,050	05/05/2016.	03/15/2025.
12505B	AD	2	CBRE SERVICES INC.....						2FE	5,231	108.320	5,416	5,000	5,229		(23)			4.875	4.214	MS.....	81	244	05/05/2016.	03/01/2026.
12505J	AB	9	CBL & ASSOCIATES.....						2FE	48,122	89.120	44,560	50,000	48,314		199			4.600	5.189	AO.....	486	2,300	11/30/2016.	10/15/2024.
12612W	AB	0	CNF INC.....						4FE	76,191	101.831	78,000	75,000	76,037		(37)			6.700	6.558	MN.....	838	5,025	09/16/2013.	05/01/2034.
126408	GP	2	CSX CORP.....						2FE	34,294	126.921	35,783	26,000	33,437		(206)			7.450	5.152	AO.....	484	1,937	08/05/2013.	04/01/2038.
126650	BZ	2	CVS CAREMARK CORP.....						2FE	46,738	97.430	47,284	48,000	47,135		345			2.750	3.153	JD.....	110	1,320	07/22/2015.	12/01/2022.
14149Y	AY	4	CARDINAL HEALTH INC SR.....						2FE	25,522	100.088	25,022	25,000	25,501		(91)			3.200	2.771	MS.....	236	800	03/01/2016.	03/15/2023.
143658	AH	5	CARNIVAL CORP.....						1FE	82,606	116.710	92,940	75,000	81,042		(422)			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	25,488	25,000	24,840		25			4.450	4.583	MS.....	371	1,113	09/20/2013.	03/01/2023.
149123	BD	2	CATERPILLAR INC.....						1FE	70,005	129.876	61,456	50,000	61,055		(1,910)			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	24,829	25,000	25,000					2.200	2.200	MS.....	162	550	03/19/2015.	03/15/2021.
14916R	AD	6	CATHOLIC HEALTH INITIATIVE.....						2FE	50,524	95.130	48,230	50,000	50,487		(11)			4.350	4.286	MN.....	363	2,175	09/05/2014.	11/01/2042.
165069	AQ	8	CHESAPEAKE & POTOMAC TELEPHONE.....						2FE	64,805	125.532	60,903	45,000	61,056		(820)			8.300	4.726	FA.....	1,556	3,735	11/27/2012.	08/01/2031.
165087	AL	1	CHESAPEAKE & POTOMAC TELEPHONE.....						2FE	123,406	124.657	136,267	100,000	118,931		(1,100)			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	99.900	24,975	25,000	24,939		13			2.411	2.469	MS.....	198	603	03/01/2016.	03/03/2022.
167505	NG	7	CHICAGO ILLINOIS BRD ED.....						3FE	50,000	85.770	49,041	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	14,044	95.169	15,435	15,000	14,037		18			6.257	6.821	JJ.....	469	939	04/19/2011.	07/01/2040.
125509	BH	1	CIGNA CORP.....						2FE	86,856	118.809	94,787	75,000	85,468		(334)			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	49,750	50,000	48,940		66			6.300	6.578	JD.....	263	3,150	03/31/2014.	12/01/2028.
172062	AE	1	CINCINNATI FINL CORP.....						2FE	28,313	113.000	31,838	25,000	28,121		(119)			6.125	5.006	MN.....	255	1,531	04/21/2014.	11/01/2034.
17248R	AJ	5	CINGULAR WIRELESS.....						2FE	53,000	123.895	63,573	50,000	52,095		(91)			7.125	6.654	JD.....	158	3,563	02/11/2003.	12/15/2031.
17275R	AF	9	CISCO SYSTEMS INC.....						1FE	112,233	110.404	132,216	100,000	111,180		(280)			5.500	4.686	JJ.....	2,536	5,500	09/17/2013.	01/15/2040.
172967	GK	1	CITIGROUP INC.....						2FE	49,024	100.322	52,040	50,000	48,956		185			4.050	4.527	JJ.....	849	2,025	08/27/2013.	07/30/2022.
172967	DR	9	CITIGROUP INC.....						2FE	111,447	114.000	125,918	100,000	111,524		(354)			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	50,029	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	25,402	100.817	26,775	25,000	25,431		(18)			5.750	5.578	JD.....	120	1,438	12/06/2013.	12/01/2033.

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

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1		2		3		6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description	Code	For Foreign Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
186352	QD	5	CLEVELAND AIRPORT.....	..	..	..2FE	30,000	100.262	33,099	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	50,033	102.292	54,746	50,000	50,053		(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	30,047	30,000	30,000					6.950	6.854	JJ.....	961	2,085	01/01/1999.	01/01/2018.
191219	BE	3	COCA-COLA ENTERPRISE.....	..	..	..1FE	48,600	126.828	52,859	40,000	44,748		(356)			6.750	5.208	MS.....	795	2,700	07/01/2003.	09/15/2028.
191219	AW	4	COCA COLA ENTERPRISE.....	..	..	..1FE	64,437	125.987	63,576	50,000	60,684		(995)			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	25,959	25,000	24,995		1			3.200	3.203	MN.....	133	800	03/10/2014.	11/01/2023.
19416Q	EG	1	COLGATE PALMOLIVE CO.....	..	..	..1FE	50,689	104.000	51,528	50,000	50,531		(84)			3.250	3.045	MS.....	478	1,625	04/21/2014.	03/15/2024.
194301	JR	9	COLLEGE PARK GA BUSINESS & INDL DEV.....	..	..	..1FE	50,996	97.450	53,109	50,000	50,360		(83)			4.250	4.049	MS.....	708	2,125	01/12/2015.	09/01/2032.
20030N	AC	5	COMCAST CORP.....	..	..	..1FE	27,131	128.019	29,202	21,000	26,268		(229)			7.050	4.732	MS.....	436	1,481	11/05/2013.	03/15/2033.
20030N	BF	7	COMCAST CORP.....	..	..	..1FE	24,095	99.350	25,200	25,000	24,419		96			2.850	3.322	JJ.....	329	713	02/13/2014.	01/15/2023.
20825C	AF	1	CONOCOPHILLIPS.....	..	..	..2FE	23,760	120.632	29,708	24,000	23,843		10			5.900	5.981	AO.....	299	1,416	04/30/2009.	10/15/2032.
209111	EH	2	CONSOLIDATED EDISON.....	..	..	..1FE	30,843	111.766	36,179	30,000	30,576		(25)			5.300	5.114	MS.....	530	1,590	07/29/2005.	03/01/2035.
21036P	AK	4	CONSTELLATION BRANDS INC.....	..	..	..2FE	25,000	100.010	25,843	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	40,702	102.437	41,938	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	31,586	115.076	34,523	30,000	31,769		(79)			5.250	4.699	JD.....	131	1,575	10/20/2014.	12/01/2033.
215021	RW	8	COOK COUNTY IL SCHOOL DISTRICT.....	..	..	..2FE	21,094	107.560	21,512	20,000	21,180		(53)			5.250	4.699	JD.....	88	1,050	10/20/2014.	12/01/2033.
219350	AX	3	CORNING INC.....	..	..	..2FE	51,187	110.314	55,157	50,000	51,182		(38)			4.700	4.515	MS.....	692	2,350	11/10/2016.	03/15/2037.
227705	GE	4	CROSWELL & LEXINGTON MI COMMUNITY SCH OOL.....	..	..	..1FE	25,443	104.109	25,641	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	30,327	92.362	31,361	30,000	30,233		(19)			5.250	5.143	JD.....	131	1,575	11/07/2013.	12/01/2037.
23338V	AA	4	DTE ELECTRIC CO.....	..	..	..1FE	51,428	94.479	53,600	50,000	51,272		(30)			4.000	3.840	AO.....	500	2,000	03/26/2013.	04/01/2043.
234667	JK	0	DALLAS COUNTY HOSPITAL DISTRICT.....	..	..	..1FE	25,907	112.093	29,214	25,000	25,505		(45)			5.421	5.129	FA.....	512	1,355	09/17/2009.	08/15/2029.
237194	AE	5	DARDEN RESTAURANTS.....	..	..	..2FE	74,115	95.524	89,615	75,000	74,198		24			6.000	6.099	FA.....	1,700	4,500	08/21/2013.	08/15/2035.
244199	BF	1	DEERE & CO.....	..	..	..1FE	74,935	92.627	81,111	75,000	74,912		(0)			3.900	3.853	JD.....	179	2,925	03/26/2013.	06/09/2042.
24668P	AE	7	DELHAIZE GROUP.....	..	..	..2FE	54,574	104.000	58,681	50,000	54,581		(105)			5.700	5.022	AO.....	713	2,850	11/05/2014.	10/01/2040.
24702R	AM	3	DELL INC.....	..	..	..3FE	108,126	69.184	100,375	110,000	107,923		24			5.400	4.972	MS.....	1,832	5,940	12/06/2011.	09/10/2040.
24702R	AQ	4	DELL INC.....	..	..	..3FE	24,788	91.393	25,813	25,000	24,897		26			4.625	4.754	AO.....	289	1,156	04/12/2013.	04/01/2021.
25152R	3H	4	DEUTSCHE BANK AG.....	..	..	..2FE	50,000	97.994	48,997	50,000	50,000					3.500	3.500	JD.....	78	1,750	06/16/2016.	06/15/2025.
25152R	XA	6	DEUTSCHE BANK AG.....	..	..	..2FE	49,547	100.672	50,336	50,000	49,623		51			3.700	3.834	JD.....	159	1,850	07/11/2016.	05/30/2024.
25271C	AN	2	DIAMOND OFFSHORE DRILL.....	..	..	..3FE	48,383	59.660	36,500	50,000	48,469		29			4.875	5.090	MN.....	406	2,438	10/23/2014.	11/01/2043.
254010	AE	1	DIGNITY HEALTH.....	..	..	..1FE	25,917	106.744	26,686	25,000	25,909		(5)			5.267	5.063	MN.....	219	1,317	04/12/2017.	11/01/2064.
25459H	AQ	8	DIRECTV HOLDINGS.....	..	..	..2FE	74,895	106.994	88,598	75,000	74,898		2			6.350	6.362	MS.....	1,402	4,763	09/17/2013.	03/15/2040.
254709	AL	2	DISCOVER FINL SERVICES.....	..	..	..3FE	24,931	100.660	25,165	25,000	24,938		7			3.750	3.790	MS.....	305	938	02/10/2017.	03/04/2027.
25470D	AG	4	DISCOVERY COMMUNICATIONS.....	..	..	..2FE	46,960	99.092	49,546	50,000	47,096		150			4.950	5.390	MN.....	316	2,475	12/21/2016.	05/15/2042.
257559	AJ	3	DOMTAR CORP.....	..	..	..2FE	50,657	109.630	54,815	50,000	50,652		(6)			6.250	6.147	MS.....	1,042	1,563	03/10/2017.	09/01/2042.
257867	AG	6	DONNELLEY RR & SONS CO.....	..	..	..3FE	50,700	88.480	46,125	50,000	50,000					6.625	6.955	AO.....	699	3,313	03/27/2002.	04/15/2029.
260543	BC	6	DOW CHEMICAL.....	..	..	..2FE	12,550	131.875	12,104	10,000	10,770		(182)			8.850	6.446	MS.....	261	885	07/16/2003.	09/15/2021.
260543	CG	6	DOW CHEMICAL CO.....	..	..	..2FE	49,030	91.291	52,564	50,000	49,105		19			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	24,849	25,000	25,000					4.000	4.000	FA.....	378	1,000	08/31/2015.	08/15/2025.
260543	CK	7	DOW CHEMICAL CO.....	..	..	..2FE	94,188	90.250	105,105	100,000	94,592		207			4.250	4.724	AO.....	1,063	4,250	11/19/2015.	10/01/2034.
264399	DK	9	DUKE ENERGY CORP.....	..	..	..1FE	41,550	114.347	49,558	40,000	40,916		(61)			6.000	6.235	JD.....	200	2,400	03/19/2003.	12/01/2028.
263534	BG	3	E. I. DUPONT.....	..	..	..1FE	86,645	124.285	95,891	76,000	83,252		(532)			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	24,104	25,000	24,968		6			3.375	3.403	JD.....	70	844	12/12/2014.	06/01/2023.
278642	AK	9	EBAY INC.....	..	..	..2FE	49,509	98.400	50,497	50,000	49,688		73			2.875	3.044	FA.....	599	1,438	02/18/2015.	08/01/2021.

SCHEDULE D - PART 1

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

E10.4

1		2		3		6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				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
278865	AM	2	ECOLAB INC.....			..2FE	81,758	...111.597	93,821	75,000	81,188	.....	.....(136)	.....	.....	.....5.500	4.907	JD.....	264	4,125	09/17/2013.	12/08/2041.
532457	AM	0	ELI LILLY.....			..1FE	93,300	...131.963	102,594	80,000	86,308	.....	.....(688)	.....	.....	.....7.125	5.729	JD.....	475	5,700	08/08/2003.	06/01/2025.
292505	AK	0	ENCANA CORP.....			..3FE	48,755	...98.754	54,443	50,000	48,870	.....	.....23	.....	.....	.....5.150	5.319	MN.....	329	2,575	05/29/2012.	11/15/2041.
294429	AG	0	EQUIFAX INC.....			..2FE	31,789	...113.000	31,751	25,000	31,744	.....	.....(199)	.....	.....	.....7.000	4.862	JJ.....	875	1,750	03/09/2015.	07/01/2037.
29736R	AA	8	ESTEE LAUDER NOTES.....			..1FE	25,094	...111.945	31,086	25,000	25,000	.....	.....	.....	.....	.....5.750	5.724	AO.....	303	1,438	04/16/2004.	10/15/2033.
30161M	AJ	2	EXELON GENERATIONS COMPANY LLC.....			..2FE	50,927	...107.020	54,751	50,000	50,924	.....	.....(7)	.....	.....	.....5.750	5.609	AO.....	719	1,438	04/12/2017.	10/01/2041.
30219G	AK	4	EXPRESS SCRIPTS HOLDINGS.....			..2FE	24,922	...100.884	25,221	25,000	24,932	.....	.....9	.....	.....	.....3.500	3.548	JD.....	39	875	02/10/2017.	06/15/2024.
30219G	AP	3	EXPRESS SCRIPTS HOLDING.....			..2FE	49,576	...106.286	53,143	50,000	49,637	.....	.....68	.....	.....	.....4.800	4.855	JJ.....	1,107	2,467	11/17/2016.	07/15/2046.
30231G	AJ	1	EXXON MOBIL CORP.....			..1FE	24,876	...98.460	24,960	25,000	24,913	.....	.....18	.....	.....	.....2.479	2.397	MS.....	191	599	07/22/2015.	03/06/2022.
303901	AE	2	FAIRFAX FINANCIAL HOLDINGS.....			..2FE	27,188	...106.122	31,062	25,000	27,013	.....	.....(47)	.....	.....	.....7.750	6.991	JJ.....	893	1,938	09/30/2013.	07/15/2037.
31331V	HD	1	FEDERAL FARM CREDIT BANK.....			..1FE	51,130	...114.188	60,031	50,000	50,696	.....	.....(62)	.....	.....	.....5.300	5.101	FA.....	928	2,650	06/03/2009.	08/25/2026.
31331Y	K9	0	FEDERAL FARM CREDIT BANK.....			..1FE	50,244	...111.277	61,228	50,000	50,159	.....	.....(11)	.....	.....	.....5.270	5.230	MN.....	439	2,635	07/24/2009.	05/01/2029.
31428X	AT	3	FEDEX CORP.....			..2FE	15,817	...99.470	16,910	17,000	15,836	.....	.....26	.....	.....	.....3.875	4.329	FA.....	274	659	11/11/2016.	08/01/2042.
31428X	AU	0	FEDEX CORP.....			..2FE	48,930	...102.070	51,035	50,000	48,946	.....	.....23	.....	.....	.....4.100	4.236	AO.....	433	2,050	11/10/2016.	04/15/2043.
316773	CH	1	FIFTH THIRD BANCORP.....			..2FE	138,097	...140.125	152,601	100,000	134,314	.....	.....(915)	.....	.....	.....8.250	5.149	MS.....	2,750	8,250	03/26/2013.	03/01/2038.
33766J	AF	0	FIRSTENERGY SOLUTIONS.....			..5FE	81,373	...105.844	32,800	80,000	81,317	.....	.....(28)	.....	.....	.....6.800	6.416	FA.....	2,055	5,440	09/30/2013.	08/15/2039.
341081	EQ	6	FLORIDA POWER & LIGHT.....			..1FE	36,777	...119.480	44,041	35,000	36,289	.....	.....(50)	.....	.....	.....5.625	5.281	AO.....	492	1,969	03/14/2005.	04/01/2034.
341081	ET	0	FLORIDA POWER & LIGHT.....			..1FE	23,297	...109.234	29,603	25,000	23,347	.....	.....56	.....	.....	.....4.950	5.551	JD.....	103	1,238	03/30/2010.	06/01/2035.
34440T	BS	1	FOLSOM CORDOVA CA.....			..1FE	25,661	...107.506	26,557	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	74,310	60,000	59,284	.....	.....53	.....	.....	.....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	36,319	30,000	29,981	.....	.....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	25,030	25,000	25,000	.....	.....	.....	.....	.....3.000	3.000	MS.....	210	750	04/04/2013.	12/20/2018.
345370	BW	9	FORD MOTOR COMPANY.....			..2FE	35,797	...145.490	40,668	25,000	35,622	.....	.....(116)	.....	.....	.....9.980	6.663	FA.....	943	2,495	09/30/2013.	02/15/2047.
35671D	AZ	8	FREEMPORT MCMORAN COPPER & GOLD.....			..3FE	48,973	...57.000	49,750	50,000	49,377	.....	.....107	.....	.....	.....3.875	4.148	MS.....	570	1,938	02/14/2014.	03/15/2023.
35671D	BC	8	FREEMPORT MCMORAN COPPER & GOLD.....			..3FE	52,581	...53.170	49,938	50,000	52,585	.....	.....(49)	.....	.....	.....5.450	5.085	MS.....	802	2,725	11/05/2014.	03/15/2043.
36962G	3P	7	GENERAL ELECTRIC CAP CORP.....			..1FE	28,163	...115.911	38,768	30,000	28,447	.....	.....38	.....	.....	.....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	41,081	30,000	29,940	.....	.....10	.....	.....	.....6.750	6.800	MS.....	596	2,025	03/27/2002.	03/15/2032.
36962G	3A	0	GENERAL ELECTRIC CORP.....			..1FE	51,630	...119.463	65,986	50,000	51,426	.....	.....(38)	.....	.....	.....6.150	5.902	FA.....	1,230	3,075	12/06/2011.	08/07/2037.
36966T	BZ	4	GENERAL ELECTRIC CAP CORP.....			..1FE	29,725	...108.700	29,693	26,000	29,486	.....	.....(119)	.....	.....	.....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	50,498	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	51,634	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	117,096	...110.000	118,968	100,000	116,992	.....	.....(454)	.....	.....	.....5.400	4.215	JD.....	240	5,400	03/10/2015.	06/15/2040.
37045X	BQ	8	GENERAL MOTORS FINANCIAL COMPANY INC.....			..2FE	24,908	...101.704	25,426	25,000	24,915	.....	.....8	.....	.....	.....4.000	4.046	AO.....	236	1,000	02/10/2017.	10/06/2026.
373298	BR	8	GEORGIA PACIFIC CORP.....			..1FE	98,631	...133.522	105,389	75,000	93,863	.....	.....(1,150)	.....	.....	.....7.750	4.922	MN.....	743	5,813	07/08/2013.	11/15/2029.
375558	BJ	1	GILEAD SCIENCES INC.....			..1FE	48,033	...105.716	52,858	50,000	48,199	.....	.....173	.....	.....	.....4.000	4.299	MS.....	667	1,894	12/21/2016.	09/01/2036.
38141G	CU	6	GOLDMAN SACHS GROUP INC.....			..2FE	66,113	...115.324	82,798	65,000	65,299	.....	.....(40)	.....	.....	.....6.125	6.069	FA.....	1,504	3,981	10/16/2003.	02/15/2033.
38141G	ES	9	GOLDMAN SACHS GROUP INC.....			..2FE	25,650	...106.987	31,532	27,000	26,648	.....	.....125	.....	.....	.....5.950	6.402	JJ.....	741	2,834	07/11/2007.	01/15/2027.
38141E	Z6	9	GOLDMAN SACHS GROUP INC.....			..2FE	25,000	...104.743	26,809	25,000	25,000	.....	.....	.....	.....	.....4.750	4.750	MTHY.....	53	1,188	05/12/2011.	05/15/2022.
38143C	CN	9	GOLDMAN SACHS GROUP INC.....			..2FE	49,995	...92.276	50,045	50,000	50,000	.....	.....	.....	.....	.....4.000	4.001	MTHY.....	89	2,000	05/20/2013.	05/15/2033.
38143C	DJ	7	GOLDMAN SACHS GROUP INC.....			..2FE	25,000	...98.649	25,263	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	49,682	40,000	39,556	.....	.....25	.....	.....	.....6.940	7.085	AO.....	586	2,776	01/01/2001.	04/01/2028.
40414L	AM	1	HCP INC.....			..2FE	49,768	...99.118	49,559	50,000	49,792	.....	.....24	.....	.....	.....3.400	3.464	FA.....	708	1,700	07/28/2016.	02/01/2025.

SCHEDULE D - PART 1

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

E10.5

1			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification				F o r e i g n	Bond CHAR	NAIC Design- 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
406216	BA	8				2FE	47,889	99.444	52,528	50,000	48,063		43			4.500	4.775	MN	288	2,250	09/19/2013.	11/15/2041.
406792	2U	4				2FE	102,353	102.000	104,042	100,000	102,531		(67)			5.200	5.004	FA	1,964	5,200	03/31/2015.	08/15/2044.
407837	CT	8				1FE	25,724	107.818	26,824	25,000	25,022		(92)			6.620	6.230	AO	414	1,655	09/14/2009.	10/01/2039.
416515	AV	6				2FE	48,719	110.000	51,803	50,000	50,000					6.000	6.340	JJ	1,383	3,000	07/22/2008.	01/15/2019.
428236	BR	3				2FE	107,937	87.310	106,893	100,000	107,815		(173)			6.000	4.929	MS	1,767	6,000	03/09/2015.	09/15/2041.
431116	AC	6				2FE	51,422	100.010	57,352	50,000	51,408		(28)			6.125	5.900	MN	391	3,063	07/22/2014.	05/15/2041.
44106M	AT	9				2FE	24,621	103.772	25,943	25,000	24,653		39			4.500	4.728	MS	331	1,125	12/21/2016.	03/15/2025.
442348	P3	6				1FE	35,905	107.010	35,911	30,000	34,999		(381)			6.880	5.618	JJ	1,032	2,064	12/17/2012.	01/01/2028.
459200	AM	3				1FE	25,781	129.265	31,977	25,000	25,376		(39)			7.000	6.735	MN	297	1,750	01/01/2001.	10/01/2025.
459200	BB	6				1FE	39,900	121.129	51,702	40,000	40,000					5.875	5.892	JD	209	2,350	07/30/2003.	11/29/2032.
45138L	AN	3				1FE	122,204	109.962	138,906	120,000	121,353		(58)			5.500	5.500	AO	1,650	6,600	01/22/2004.	04/01/2033.
45138L	AY	9				1FE	54,005	102.923	56,290	50,000	53,517		(90)			4.850	4.358	FA	916	2,425	12/06/2011.	08/15/2040.
454614	AK	4				2FE	23,450	116.697	24,140	20,000	21,859		(158)			7.300	5.924	FA	552	1,460	05/07/2003.	08/15/2026.
457153	AG	9				3FE	25,428	99.296	24,824	25,000	25,159		(176)			4.950	4.690	JD	61	1,363	11/30/2016.	12/15/2024.
458140	AP	5				1FE	90,156	93.299	111,533	100,000	90,141		200			4.265	4.945	JD	189	4,250	09/17/2013.	12/15/2042.
460146	AP	8				2FE	47,430	116.637	53,443	45,000	46,081		(122)			6.875	6.436	MN	516	3,094	12/10/1998.	11/10/2023.
459200	HF	1				1FE	24,875	93.540	26,476	25,000	24,884		3			4.000	4.030	JD	31	1,000	07/28/2014.	06/20/2042.
46132F	AC	4				1FE	25,940	100.217	30,935	25,000	25,781		(41)			5.375	5.049	JD	116	1,344	12/18/2013.	11/30/2043.
46625H	HU	7				1FE	29,382	106.632	31,456	30,000	29,823		68			4.250	4.512	AO	269	1,275	01/10/2011.	10/15/2020.
46625H	HS	2				1FE	34,636	108.339	36,769	35,000	34,873		41			4.400	4.538	JJ	680	1,540	04/26/2011.	07/22/2020.
46625H	JJ	0				2FE	24,803	98.280	25,412	25,000	24,866		22			3.375	3.484	MN	141	844	11/17/2014.	05/01/2023.
46625H	JZ	4				2FE	49,866	99.720	52,746	50,000	49,889		10			4.125	4.154	JD	92	2,063	06/29/2015.	12/15/2026.
48126D	W4	7				1FE	48,875	95.200	48,954	50,000	48,970		37			4.265	3.500	JD	92	1,750	07/23/2015.	06/12/2033.
472319	AE	2				2FE	159,481	104.624	174,212	150,000	158,755		(703)			6.450	5.967	JD	618	9,675	09/21/2012.	06/08/2027.
472319	AM	4				2FE	50,587	103.394	58,979	50,000	50,568		(10)			6.500	6.400	JJ	1,453	3,250	11/07/2013.	01/20/2043.
472319	AL	6				2FE	26,146	99.210	27,095	25,000	26,103		(185)			5.125	4.176	JJ	573	1,281	04/28/2015.	01/20/2023.
478366	BB	2				2FE	49,757	91.790	57,373	50,000	49,763		5			5.250	5.286	JD	219	2,625	11/24/2015.	12/01/2041.
478160	AL	8				1FE	68,593	113.044	85,079	70,000	68,994		41			4.950	5.240	MN	443	3,465	12/31/2004.	05/15/2033.
487836	BD	9				2FE	20,000	106.072	20,947	20,000	20,000					4.000		JD	36	800	01/18/2011.	12/15/2020.
49072B	XA	5				1FE	25,000	101.352	27,613	25,000	25,000					5.000	5.000	MN	208	1,250	09/16/2013.	05/01/2037.
49327V	2A	1				2FE	49,944	99.628	49,814	50,000	49,949		5			3.400	3.414	MN	194	1,700	04/24/2017.	05/20/2027.
494550	BN	5				2FE	47,755	94.278	50,749	50,000	47,916		41			5.000	5.306	FA	944	2,500	08/05/2013.	08/15/2042.
499040	AL	7				5FE	57,321	76.990	52,250	55,000	56,153		(107)			6.875	7.000	MS	1,113	3,781	01/01/2001.	03/15/2029.
500255	AN	4				2FE	92,036	100.733	92,248	90,000	91,805		(75)			6.000	6.008	JJ	2,490	5,400	04/26/2004.	01/15/2033.
500255	AQ	7				2FE	59,101	113.300	53,073	50,000	58,090		(223)			6.875	5.517	JD	153	3,438	03/26/2013.	12/15/2037.
500255	AV	6				2FE	23,019	97.612	24,403	25,000	23,051		26			5.550	6.138	JJ	632	1,388	05/05/2016.	07/17/2045.
50076Q	AE	6				2FE	50,710	107.216	53,608	50,000	50,706		(15)			5.000	4.899	JD	188	2,500	05/10/2017.	06/04/2042.
50077L	AD	8				2FE	48,425	96.228	48,114	50,000	48,425					3.000	3.433	JD	125		12/20/2017.	06/01/2026.
501044	BZ	3				2FE	99,025	123.175	98,809	75,000	94,293		(1,038)			7.500	4.825	AO	1,406	5,625	02/26/2013.	04/01/2031.
501044	DC	2				2FE	52,048	99.802	49,901	50,000	52,048		(223)			3.500	2.925	FA	729	1,750	03/01/2016.	02/01/2026.
524660	AW	7				2FE	19,993	98.530	20,296	20,000	19,995		1			3.400	3.405	FA	257	680	12/08/2015.	08/15/2022.
524901	AR	6				2FE	25,478	111.400	27,850	25,000	25,471		(4)			5.625	5.488	JJ	648	703	03/10/2017.	01/15/2044.
525ESC	CB	3				6Z*	11,156	4.475	561	12,549	561		561			5.400	5.790	AO			08/04/2004.	03/20/2020.

SCHEDULE D - PART 1

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

E10.6

1	2			Codes		6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4			8	9			12	13	14	15	16	17	18	19	20	21	22
	CUSIP	Identification	Description	Code	F o r e i g n Bond CHAR	NAIC Design- nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
525ESC	OS	9	LEHMAN BROS. INC.....	.....	..	.....5FE	28,870	4.600	1,407	30,584	.....	.....	.....	.....	.....	.....7.000	7.000	AO.....	.....	.....	10/02/2007.	09/28/2037.
53944X	DM	4	LLOYDS TSB BANK.....	.....	..	.....1FE	24,563	94.720	23,106	25,000	24,668	.....	.....43	.....	.....	.....2.800	3.017	JD.....	62	700	08/14/2015.	11/29/2024.
539830	AW	9	LOCKHEED MARTIN CORP.....	.....	..	.....2FE	47,891	...115.394	50,557	40,000	47,042	.....	.....(184)	.....	.....	.....5.720	4.460	JD.....	191	2,288	04/03/2013.	06/01/2040.
548661	CL	9	LOWE'S COMPANIES INC.....	.....	..	.....1FE	63,318	...115.631	62,562	50,000	61,472	.....	.....(398)	.....	.....	.....5.800	4.050	AO.....	612	2,900	11/27/2012.	10/15/2036.
55616X	AG	2	MACYS RETAIL HLDGS INC.....	.....	..	.....2FE	46,641	89.556	44,778	50,000	46,726	.....	.....62	.....	.....	.....5.125	5.623	JJ.....	1,182	2,563	05/04/2016.	01/15/2042.
55616X	AJ	6	MACYS RETAIL HLDGS INC.....	.....	..	.....2FE	42,739	80.400	40,200	50,000	42,935	.....	.....133	.....	.....	.....4.300	5.329	FA.....	812	2,150	07/28/2016.	02/15/2043.
565849	AB	2	MARATHON OIL CO.....	.....	..	.....3FE	60,566	91.130	60,815	50,000	60,496	.....	.....(514)	.....	.....	.....6.800	4.740	MS.....	1,001	3,400	02/14/2014.	03/15/2032.
56585A	AH	5	MARATHON PETROLEUM CORP.....	.....	..	.....2FE	70,299	104.424	78,318	75,000	70,407	.....	.....78	.....	.....	.....4.750	5.489	MS.....	1,049	3,563	07/28/2016.	09/15/2044.
572852	C8	2	MARSHFIELD WI CORP.....	.....	..	.....1FE	30,000	...106.633	31,075	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	26,729	22,000	21,563	.....	.....11	.....	.....	.....6.250	6.432	MN.....	229	1,375	10/08/2013.	05/01/2037.
574599	AY	2	MASCO CORP.....	.....	..	.....3FE	24,688	102.001	30,519	25,000	24,725	.....	.....10	.....	.....	.....6.500	6.616	FA.....	614	1,625	10/08/2013.	08/15/2032.
55262C	AF	7	MBIA INC.....	.....	..	.....3FE	81,750	95.050	79,473	83,000	82,148	.....	.....41	.....	.....	.....6.625	7.126	AO.....	1,375	5,499	01/01/2001.	10/01/2028.
55262C	AH	3	MBIA INC.....	.....	..	.....3FE	160,944	...100.324	156,608	157,000	157,000	.....	.....	.....	.....	.....6.400	3.166	FMAN.....	1,284	10,048	06/25/2003.	08/15/2022.
55262C	AD	2	MBIA INC.....	.....	..	.....3FE	74,200	99.625	75,750	75,000	74,354	.....	.....43	.....	.....	.....7.150	7.149	JJ.....	2,473	5,363	08/27/2013.	07/15/2027.
577081	AT	9	MATTTEL INC.....	.....	..	.....3FE	24,981	...105.898	24,625	25,000	25,000	.....	.....	.....	.....	.....4.350	4.359	AO.....	272	1,088	01/10/2011.	10/01/2020.
577081	AW	2	MATTTEL INC.....	.....	..	.....3FE	209,343	...106.108	165,500	200,000	209,194	.....	.....(206)	.....	.....	.....5.450	5.380	MN.....	1,817	10,900	09/16/2013.	11/01/2041.
582834	AP	2	MEAD CORP.....	.....	..	.....2FE	54,217	104.580	70,911	50,000	54,146	.....	.....(43)	.....	.....	.....7.550	6.888	MS.....	1,258	3,775	09/30/2013.	03/01/2047.
583334	AB	3	MEADWESTVACO CORP.....	.....	..	.....2FE	34,430	114.000	36,635	30,000	34,409	.....	.....(192)	.....	.....	.....6.800	5.349	MN.....	261	2,040	07/22/2014.	11/15/2032.
589331	AE	7	MERCK & CO.....	.....	..	.....1FE	35,431	...116.164	43,640	35,000	35,272	.....	.....(53)	.....	.....	.....5.950	6.540	JD.....	174	2,083	01/01/2001.	12/01/2028.
589331	AC	1	MERCK & CO.....	.....	..	.....1FE	17,738	124.600	18,519	15,000	16,394	.....	.....(129)	.....	.....	.....6.300	4.946	JJ.....	473	945	07/01/2003.	01/01/2026.
59156R	BN	7	METLIFE INC.....	.....	..	.....1FE	51,884	104.778	52,389	50,000	51,890	.....	.....(38)	.....	.....	.....4.050	3.827	MS.....	675	2,025	08/30/2016.	03/01/2045.
594918	AD	6	MICROSOFT CORP.....	.....	..	.....1FE	120,704	...109.631	138,982	110,000	119,208	.....	.....(271)	.....	.....	.....5.200	5.343	JD.....	477	5,720	07/20/2009.	06/01/2039.
604059	AE	5	MINNESOTA MINING.....	.....	..	.....1FE	28,938	130.181	31,379	25,000	26,986	.....	.....(175)	.....	.....	.....6.375	5.233	FA.....	602	1,594	04/29/2003.	02/15/2028.
605417	BY	9	MISSISSIPPI POWER CO.....	.....	..	.....3FE	49,057	100.144	50,072	50,000	49,069	.....	.....20	.....	.....	.....4.750	4.882	AO.....	501	2,375	11/10/2016.	10/15/2041.
60871R	AD	2	MOLSON COORS BREWING CO.....	.....	..	.....2FE	50,142	96.720	56,656	50,000	50,127	.....	.....(7)	.....	.....	.....4.980	5.000	MN.....	417	2,500	07/24/2015.	05/01/2042.
61166W	AN	1	MONSANTO CO.....	.....	..	.....2FE	94,111	87.010	104,200	100,000	94,502	.....	.....209	.....	.....	.....4.200	5.108	JJ.....	1,937	4,200	12/28/2015.	07/15/2034.
613549	5G	8	MONTGOMERY COUNTY OHIO.....	.....	..	.....2FE	10,002	104.450	10,445	10,000	10,000	.....	.....	.....	.....	.....5.000	5.000	MN.....	83	250	03/01/2017.	05/15/2019.
613549	KK	9	MONTGOMERY COUNTY OHIO.....	.....	..	.....2FE	15,002	102.673	15,401	15,000	14,999	.....	.....0	.....	.....	.....5.000	5.250	MN.....	125	375	03/01/2017.	05/01/2039.
615369	AC	9	MOODY'S CORPORATION.....	.....	..	.....2FE	100,006	103.458	109,821	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	53,841	50,000	49,758	.....	.....44	.....	.....	.....4.875	4.990	MN.....	406	2,438	08/27/2013.	11/01/2022.
617446	7Y	9	MORGAN STANLEY.....	.....	..	.....2FE	74,840	100.020	78,590	75,000	74,869	.....	.....12	.....	.....	.....4.350	4.374	MS.....	1,024	3,263	06/29/2015.	09/08/2026.
61945C	AD	5	MOSAIC CO.....	.....	..	.....2FE	24,648	108.840	27,210	25,000	24,654	.....	.....13	.....	.....	.....5.450	5.582	MN.....	174	1,363	11/30/2016.	11/15/2033.
620076	BA	6	MOTOROLA INC.....	.....	..	.....2FE	45,781	104.157	45,914	40,000	45,136	.....	.....(142)	.....	.....	.....6.625	5.543	MN.....	339	2,650	04/03/2013.	11/15/2037.
620076	BF	5	MOTOROLA SLTNS INC.....	.....	..	.....2FE	75,000	86.780	76,925	75,000	75,000	.....	.....	.....	.....	.....4.000	4.000	MS.....	1,000	3,000	08/26/2014.	09/01/2024.
626717	AF	9	MURPHY OIL CORP.....	.....	..	.....3FE	25,000	76.500	25,094	25,000	25,000	.....	.....	.....	.....	.....3.700	3.700	JD.....	93	1,175	06/15/2014.	12/01/2022.
626717	AG	7	MURPHY OIL CORP.....	.....	..	.....3FE	75,782	61.850	73,268	75,000	75,000	.....	.....(359)	.....	.....	.....6.125	5.055	JD.....	383	4,594	07/22/2014.	12/01/2042.
626717	AD	4	MURPHY OIL CORP.....	.....	..	.....3FE	49,740	75.820	50,125	50,000	49,851	.....	.....33	.....	.....	.....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	25,345	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	25,308	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	97.518	48,759	50,000	50,000	.....	.....	.....	.....	.....3.000	3.000	MTHY.....	67	1,500	08/15/2016.	08/15/2019.
64110I	AN	6	NETFLIX INC.....	.....	..	.....3FE	100,000	97.750	97,750	100,000	100,000	.....	.....	.....	.....	.....4.375	4.375	MN.....	559	.....	12/13/2017.	11/15/2026.
646108	JE	1	NEW JERSEY ST HSG & MTG.....	.....	..	.....1FE	24,522	88.933	26,046	25,000	24,629	.....	.....29	.....	.....	.....4.566	4.755	MN.....	190	1,142	12/10/2013.	11/01/2027.

SCHEDULE D - PART 1

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

E10.7

1		2		Codes		6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates		
				3	4 F o r e i g n			5	8			9	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description		Code		Bond CHAR	NAIC Design- nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
649906	K4	5	NEW YORK ST DORM REV NON.....				1FE	24,943	103.000	26,544	25,000	24,943		2			4.250	4.266	MN.....	177	1,063	04/14/2014.	05/01/2039.
651639	AM	8	NEWMONT MINING CORP.....				2FE	26,758	79.880	31,969	25,000	26,708		(39)			6.250	5.697	AO.....	391	1,563	07/09/2014.	10/01/2039.
65334H	AE	2	NEXEN INC.....				1FE	77,093	110.838	91,840	75,000	76,862		(61)			5.875	5.650	MS.....	1,359	4,406	09/16/2013.	03/10/2035.
65339K	88	6	NEXTERA ENERGY.....				2FE	25,000	89.320	24,960	25,000	25,000					5.000	5.000	JAJO.....	262	1,250	01/18/2013.	01/15/2073.
655844	AX	6	NORFOLK SOUTHERN CORP.....				2FE	56,585	111.736	70,978	60,000	56,563		199			5.640	6.351	MN.....	414	3,384	06/09/2009.	05/17/2029.
665228	CB	6	NORTHERN ILLINOIS GAS CO.....				1FE	49,370	112.797	60,753	50,000	49,624		26			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	36,734	30,000	29,274		53			6.500	6.852	MS.....	650	1,950	05/03/2002.	03/01/2028.
665772	CA	5	NORTHERN STATES POWER - MINN.....				1FE	48,130	111.206	59,713	50,000	48,466		49			5.250	5.521	JJ.....	1,210	2,625	01/30/2009.	07/15/2035.
670346	AH	8	NUCOR CORP.....				2FE	57,365	117.270	66,894	50,000	56,594		(186)			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	35,315	110.145	41,859	35,000	35,000		(12)			5.598	5.513	MS.....	653	1,959	03/30/2010.	03/01/2026.
680616	VH	9	OLENTANGY LOCAL SCHOOL DISTRICT.....				1FE	27,873	104.842	26,680	25,000	28,257		(132)			6.260	5.053	JD.....	130	1,565	02/05/2013.	12/01/2038.
681936	BK	5	OMEGA HLTHCARE INVESTORS.....				2FE	50,575	99.098	49,549	50,000	50,570					4.750	4.606	JJ.....	1,761		12/20/2017.	01/15/2028.
68389X	AG	0	ORACLE CORP.....				1FE	20,278	114.416	20,872	20,000	20,065		(31)			5.000	4.826	JJ.....	481	1,000	07/20/2009.	07/08/2019.
690742	AD	3	OWENS CORNING.....				2FE	34,836	99.083	26,214	25,000	24,907		17			4.200	4.286	JD.....	47	1,050	10/08/2013.	12/15/2022.
69352J	AK	3	PPL ENERGY SUPPLY LLC.....				3FE	164,840	45.000	102,300	165,000	164,846		3			6.000	5.999	JD.....	440	9,900	01/21/2014.	12/15/2036.
69352J	AN	7	PPL ENERGY SUPPLY.....				3FE	50,167	61.470	47,750	50,000	50,118		(30)			4.600	4.528	JD.....	102	2,300	02/25/2014.	12/15/2021.
694032	AT	0	PACIFIC BELL.....				2FE	74,276	124.585	73,730	60,000	69,881		(968)			7.125	5.295	MS.....	1,259	4,275	07/01/2003.	03/15/2026.
713448	BZ	0	PEPSICO INC.....				1FE	49,738	96.530	53,002	50,000	49,758		6			4.000	4.032	MS.....	644	2,000	07/28/2014.	03/05/2042.
71647N	AF	6	PETROBRAS GLBL FIN BV.....				3FE	24,599	66.000	24,724	25,000	24,743		44			4.375	4.603	MN.....	125	1,094	10/23/2014.	05/20/2023.
717081	DE	0	PFIZER INC.....				1FE	47,137	98.763	56,083	50,000	47,384		53			4.300	4.658	JD.....	96	2,150	09/19/2013.	06/15/2043.
718172	AM	1	PHILIP MORRIS INTL INC.....				1FE	51,417	95.504	53,760	50,000	51,267		(31)			4.375	4.204	MN.....	280	2,188	03/26/2013.	11/15/2041.
718546	AH	7	PHILLIPS 66.....				2FE	154,696	112.581	178,037	140,000	153,407		(289)			5.875	4.471	MN.....	1,371	8,225	04/03/2013.	05/01/2042.
718507	BK	1	PHILLIPS PETE DEB.....				2FE	47,199	124.200	57,889	45,000	46,539		(93)			7.000	6.559	MS.....	796	3,150	02/09/2009.	03/30/2029.
724479	AJ	9	PITNEY BOWES INC.....				3FE	149,357	97.970	136,500	150,000	149,445		74			4.625	4.655	MS.....	2,043	6,938	03/21/2014.	03/15/2024.
72650R	AR	3	PLAINS ALL AMER PIPELINE.....				3FE	61,144	121.832	57,056	50,000	60,019		(301)			6.650	5.020	JJ.....	1,533	3,325	08/28/2013.	01/15/2037.
742718	BH	1	PROCTOR & GAMBLE.....				1FE	53,250	128.566	62,216	50,000	51,714		(152)			6.450	6.699	JJ.....	1,487	3,225	01/01/2001.	01/15/2026.
74348Y	DZ	1	PROSPECT CAPITAL CORP.....				2FE	25,000	97.948	24,487	25,000	24,995		0			5.750	5.752	MN.....	184	1,438	11/30/2016.	05/15/2031.
743862	AA	2	PROVIDENT COMPANIES INC.....				2FE	11,197	118.934	12,552	10,000	10,923		(66)			7.250	6.009	MS.....	213	725	09/10/2013.	03/15/2028.
74432Q	AH	8	PRUDENTIAL FINANCIAL INC NOTES.....				2FE	47,380	108.168	60,497	50,000	48,160		94			5.400	5.810	JD.....	135	2,700	10/12/2011.	06/13/2035.
74432Q	AQ	8	PRUDENTIAL FINANCIAL INC NOTES.....				2FE	48,318	111.025	62,909	50,000	48,753		54			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	50,328	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	49,422	50,000	50,000					4.050	4.050	MN.....	259	2,025	11/21/2014.	11/15/2034.
747525	AJ	2	QUALCOMM INC.....				1FE	95,667	90.940	107,544	100,000	96,002		142			4.650	4.997	MN.....	530	4,650	07/30/2015.	05/20/2035.
755553	YH	1	READING PA.....				1FE	50,000	100.010	50,321	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	104,573	106.000	109,600	100,000	105,467		(223)			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	103.238	51,619	50,000	49,617		86			3.500	3.705	MS.....	481	1,750	03/01/2016.	03/22/2022.
777543	QL	6	ROSEMONT ILL.....				1FE	33,636	109.000	35,741	30,000	33,493		(120)			6.000	5.001	JD.....	150	1,800	09/05/2014.	12/01/2035.
779382	AR	1	ROWAN COMPANIES INC.....				3FE	50,041	71.580	44,000	50,000	50,038		(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	24,401	25,000	25,000					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	53,671	50,000	49,908		31			5.624	5.701	FA.....	992	2,813	01/01/2011.	08/24/2020.
78387G	AM	5	SBC COMMUNICATIIONS.....				2FE	86,894	117.081	89,343	75,000	85,283		(389)			6.450	5.198	JD.....	215	4,838	07/08/2013.	06/15/2034.
78390X	AC	5	SAIC INC.....				3FE	48,905	99.527	49,366	50,000	48,973		20			5.950	6.118	JD.....	248	2,975	12/18/2013.	12/01/2040.
803111	AM	5	SARA LEE CORP (HILLSHIRE BRANDS).....				2FE	53,068	105.038	57,714	50,000	52,546		(106)			6.125	5.618	MN.....	510	3,063	05/03/2012.	11/01/2032.

SCHEDULE D - PART 1

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

E10.8

1			2		Codes		6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3			4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
		Code	F o r e i g n	Bond CHAR	NAIC Design- nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value			Par Value	Book/Adjusted Carrying Value												Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
808626	AG	0	SCIENCE APPLICATIONS.....	.....	..	.....	3FE	.....	50,000	90.380	49,418	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.....	.....	..	.....	2FE	.....	50,505	131.859	63,353	50,000	50,215	.....	(34)	.....	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	23,528	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	24,882	30,000	30,000	.....	.....	.....	5.300	5.299	JD.....	71	1,590	07/17/2003.	12/15/2028.
78442F	AZ	1	SLM CORP.....	.....	..	.....	3FE	.....	38,800	82.318	34,900	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	18,497	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	25,712	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	.....	46,816	112.522	56,609	50,000	46,880	.....	133	.....	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	46,114	40,000	39,310	.....	55	.....	5.800	6.049	JJ.....	1,070	2,320	05/24/2004.	01/15/2033.
842400	FC	2	SOUTHERN CALIFORNIA EDISON.....	.....	..	.....	1FE	.....	25,730	115.840	31,545	25,000	25,592	.....	(19)	.....	5.625	5.418	FA.....	586	1,406	07/20/2009.	02/01/2036.
84265V	AE	5	SOUTHERN COPPER CORP.....	.....	..	.....	2FE	.....	52,361	96.945	67,794	52,000	52,341	.....	(7)	.....	6.750	6.692	AO.....	731	3,510	09/30/2013.	04/16/2040.
84265V	AG	0	SOUTHERN COPPER CORP.....	.....	..	.....	2FE	.....	23,693	111.704	27,926	25,000	23,727	.....	23	.....	5.250	5.633	MN.....	193	1,313	07/28/2016.	11/08/2042.
843646	AJ	9	SOUTHERN POWER CO.....	.....	..	.....	2FE	.....	100,506	106.481	112,969	100,000	100,457	.....	(10)	.....	5.250	5.216	JJ.....	2,421	5,250	08/26/2013.	07/15/2043.
790849	AK	9	ST. JUDE MEDICAL INC.....	.....	..	.....	2FE	.....	47,780	101.014	50,009	50,000	48,011	.....	44	.....	4.750	5.014	AO.....	501	2,375	08/28/2013.	04/15/2043.
854502	AC	5	STANLEY BLACK & DECKER.....	.....	..	.....	2FE	.....	49,852	100.432	51,249	50,000	49,915	.....	18	.....	3.400	3.443	JD.....	142	1,700	09/24/2013.	12/01/2021.
857477	AL	7	STATE STREET CORP.....	.....	..	.....	1FE	.....	24,917	98.820	25,217	25,000	24,957	.....	10	.....	3.100	3.145	MN.....	99	775	11/17/2014.	05/15/2023.
866930	AG	5	SUNAMERICA, INC.....	.....	..	.....	2FE	.....	24,208	96.831	24,868	25,000	24,457	.....	14	.....	5.600	5.784	FA.....	583	1,400	01/31/2005.	01/31/2097.
86765B	AM	1	SUNOCO LOGISTICS.....	.....	..	.....	2FE	.....	24,672	94.072	23,518	25,000	24,678	.....	6	.....	4.950	5.040	JJ.....	571	1,238	07/28/2016.	01/15/2043.
86765B	AN	9	SUNOCO LOGISTICS PRTRNS.....	.....	..	.....	2FE	.....	24,996	86.490	25,487	25,000	24,997	.....	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	24,826	25,000	24,671	.....	68	.....	2.600	2.915	JD.....	34	650	06/13/2014.	06/12/2022.
87425E	AK	9	TALISMAN ENERGY.....	.....	..	.....	2FE	.....	48,928	80.670	48,645	45,000	48,648	.....	(96)	.....	6.250	5.558	FA.....	1,172	2,813	11/05/2014.	02/01/2038.
87612E	AK	2	TARGET CORP.....	.....	..	.....	1FE	.....	23,525	122.035	32,390	25,000	23,838	.....	46	.....	6.350	6.861	MN.....	265	1,588	04/29/2009.	11/01/2032.
87612E	BA	3	TARGET CORP.....	.....	..	.....	1FE	.....	49,695	97.640	51,731	50,000	49,714	.....	7	.....	4.000	4.037	JJ.....	1,000	2,000	10/23/2014.	07/01/2042.
88163V	AD	1	TEVA PHARM FINANCE LLC.....	.....	..	.....	2FE	.....	56,644	113.289	50,059	50,000	55,915	.....	(195)	.....	6.150	5.138	FA.....	1,281	3,075	12/18/2013.	02/01/2036.
886546	AD	2	TIFFANY & CO SR.....	.....	..	.....	2FE	.....	103,446	100.857	100,857	100,000	103,433	.....	.....	.....	4.900	4.708	AO.....	1,225	.....	12/18/2017.	10/01/2044.
88732J	AU	2	TIME WARNER CABLE INC.....	.....	..	.....	3FE	.....	60,757	98.381	59,953	50,000	59,644	.....	(245)	.....	6.750	5.232	JD.....	150	3,375	03/26/2013.	06/15/2039.
887317	AW	5	TIME WARNER INC NEW.....	.....	..	.....	2FE	.....	24,912	100.224	25,056	25,000	24,917	.....	4	.....	3.600	3.648	JJ.....	415	450	02/10/2017.	07/15/2025.
889278	TD	9	TOLEDO OH RFDG LTD.....	.....	..	.....	1FE	.....	24,477	97.450	24,492	25,000	24,620	.....	43	.....	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	24,324	25,000	24,601	.....	33	.....	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	76,568	75,000	73,734	.....	216	.....	3.750	4.117	JD.....	234	2,813	04/14/2014.	06/01/2023.
893830	AF	6	TRANSOCEAN INC.....	.....	..	.....	5FE	.....	202,753	56.500	155,750	175,000	202,464	.....	(1,344)	.....	7.500	5.816	AO.....	2,771	13,125	02/14/2014.	04/15/2031.
893830	AT	6	TRANSOCEAN INC.....	.....	..	.....	5FE	.....	27,370	53.000	20,156	25,000	27,353	.....	(60)	.....	6.800	5.987	MS.....	501	1,700	09/05/2014.	03/15/2038.
912920	AC	9	U S WEST COMMUNICATIONS INC.....	.....	..	.....	3FE	.....	85,000	98.300	81,486	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.....	.....	..	.....	3FE	.....	32,008	99.862	29,639	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	.....	49,672	116.790	50,247	50,000	49,929	.....	307	.....	6.000	6.654	FA.....	1,133	3,000	06/04/2009.	02/15/2018.
913330	BH	8	UNITY TWP PA MUN AUTH.....	.....	..	.....	1FE	.....	25,000	101.000	25,479	25,000	25,000	.....	.....	.....	3.250	3.250	JD.....	68	813	11/04/2014.	12/01/2033.
91912E	AA	3	VALE SA.....	.....	..	.....	3FE	.....	49,624	66.140	54,750	50,000	49,641	.....	6	.....	5.625	5.678	MS.....	859	2,813	11/17/2014.	09/11/2042.
91913Y	AL	4	VALERO ENERGY CORP.....	.....	..	.....	2FE	.....	108,034	117.857	131,703	100,000	107,223	.....	(198)	.....	6.625	5.986	JD.....	294	6,625	09/19/2013.	06/15/2037.
920253	AF	8	VALMONT INDUSTRIES INCORPORATED.....	.....	..	.....	2FE	.....	48,714	104.572	52,296	50,000	48,718	.....	11	.....	5.000	5.177	AO.....	625	1,250	04/10/2017.	10/01/2044.
920355	AJ	3	VALSPAR CORP/THE.....	.....	..	.....	2FE	.....	50,468	102.398	51,199	50,000	50,469	.....	(9)	.....	4.400	4.341	FA.....	917	2,200	11/01/2016.	02/01/2045.
92343V	BS	2	VERIZON COMMUNICATIONS.....	.....	..	.....	2FE	.....	57,214	118.276	62,752	50,000	56,323	.....	(246)	.....	6.400	5.228	MS.....	942	3,200	09/30/2013.	09/15/2033.
92344W	AB	7	VERIZON MARYLAND INC.....	.....	..	.....	2FE	.....	101,017	96.653	112,116	105,000	102,956	.....	200	.....	5.125	5.000	JD.....	239	5,381	06/19/2003.	06/15/2033.
925524	AV	2	VIACOM, INC.....	.....	..	.....	2FE	.....	23,906	103.186	27,944	25,000	24,526	.....	49	.....	5.500	5.813	MN.....	176	1,375	04/16/2004.	05/15/2033.

SCHEDULE D - PART 1

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

E10.9

1		2		Codes		6	7		Fair Value		10	11		Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4 F o r e i g n		5	NAIC Design- ation	Actual Cost	8 Rate Used to Obtain Fair Value		9 Fair Value	Par Value	Book/Adjusted Carrying Value	12 Unrealized Valuation Increase (Decrease)	13 Current Year's (Amortization) / Accretion	14 Current Year's Other-Than- Temporary Impairment Recognized	15 Total Foreign Exchange Change in B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date
CUSIP Identification		Description		Code	Bond CHAR																			
92553P	AL 6	VIACOM INC NEW.....		.....	..	.....2FE	24,721	74.990	21,609	25,000	24,739	6	.....	.....	.....4.500	4.571	FA.....	388	1,125	07/28/2014.	02/27/2042.			
92553P	AR 3	VIACOM INC NEW.....		.....	..	.....2FE	24,837	91.310	24,299	25,000	24,863	18	.....	.....	.....3.250	3.343	MS.....	239	813	02/15/2015.	03/15/2023.			
92553P	AP 7	VIACOM INC.....		.....	..	.....2FE	44,598	86.500	43,249	50,000	44,692	101	.....	.....	.....4.375	5.129	MS.....	644	2,188	12/08/2016.	03/15/2043.			
92857W	BD 1	VODAFONE GRP PLC.....		.....	..	.....2FE	49,150	80.400	51,493	50,000	49,191	17	.....	.....	.....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	104,535	75,000	75,000	.....	.....	.....	.....6.600	6.600	JJ.....	2,042	4,950	12/11/2007.	01/15/2038.			
929903	AM 4	WACHOVIA CORP SENIOR NOTES.....		.....	..	.....1FE	75,005	104.853	89,698	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	68,044	112.741	88,952	70,000	68,548	61	.....	.....	.....5.250	5.523	MS.....	1,225	3,675	04/29/2009.	09/01/2035.			
931142	DG 5	WAL-MART STORES.....		.....	..	.....1FE	45,035	94.003	54,935	50,000	45,425	95	.....	.....	.....4.000	4.620	AO.....	444	2,000	09/19/2013.	04/11/2043.			
931427	AQ 1	WALGREENS BOOTS ALLIANCE.....		.....	..	.....2FE	99,711	98.886	98,886	100,000	99,711	.....	.....	.....	.....3.450	3.490	JD.....	288	.....	12/20/2017.	06/01/2026.			
94707V	AC 4	WEATHERFORD INTL LTD.....		.....	..	.....5FE	48,225	72.410	45,250	50,000	48,800	242	.....	.....	.....4.500	5.125	AO.....	475	2,250	06/23/2015.	04/15/2022.			
94973V	BJ 5	WELLPOINT INC.....		.....	..	.....2FE	24,976	97.640	25,488	25,000	24,988	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	53,135	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	25,476	25,000	24,867	22	.....	.....	.....3.450	3.560	FA.....	331	863	05/02/2014.	02/01/2023.			
94986R	KV 2	WELLS FARGO & CO.....		.....	..	.....1FE	50,192	99.358	49,678	50,000	50,192	.....	.....	.....	.....3.000	3.638	FA.....	254	.....	12/12/2017.	08/02/2027.			
959802	AH 2	WESTERN UNION CO.....		.....	..	.....2FE	75,638	98.372	82,706	75,000	75,565	(16)	.....	.....	.....6.200	6.131	MN.....	568	4,650	09/17/2013.	11/17/2036.			
959802	AM 1	WESTERN UNION CO.....		.....	..	.....2FE	24,218	97.647	26,904	25,000	24,269	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	32,050	25,000	25,905	(124)	.....	.....	.....7.850	7.072	JJ.....	981	1,963	01/01/1998.	07/01/2026.			
969457	BD 1	WILLIAMS COS INC.....		.....	..	.....3FE	86,946	71.120	92,437	75,000	86,590	(652)	.....	.....	.....7.750	6.008	JD.....	258	5,813	03/31/2014.	06/15/2031.			
969457	BM 1	WILLIAMS COS INC.....		.....	..	.....3FE	31,709	75.370	33,000	25,000	31,414	(275)	.....	.....	.....8.750	6.048	MS.....	644	2,188	05/12/2014.	03/15/2032.			
976656	BW 7	WISCONSIN ELECTRIC POWER CO.....		.....	..	.....1FE	74,766	116.741	91,810	75,000	74,910	9	.....	.....	.....5.625	5.940	MN.....	539	4,219	09/10/2003.	05/15/2033.			
984121	CB 7	XEROX CORPORATION.....		.....	..	.....2FE	114,850	115.081	105,038	100,000	113,550	(238)	.....	.....	.....6.750	5.236	JD.....	300	3,375	03/26/2013.	12/15/2039.			
984121	CL 5	XEROX CORPORATION BOND.....		.....	..	.....2FE	39,699	91.440	37,856	40,000	39,728	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	24,956	25,000	24,482	196	.....	.....	.....2.800	3.682	MN.....	89	700	11/19/2015.	05/15/2020.			
98956P	AG 7	ZIMMER HOLDINGS INC.....		.....	..	.....2FE	24,235	98.572	24,643	25,000	24,252	16	.....	.....	.....4.496	4.250	FA.....	401	531	04/05/2017.	08/15/2035.			
3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations.....							17,648,945	XXX	18,530,532	17,041,989	17,497,868	1,053	(21,795)	0	0	XXX	XXX	XXX	219,496	883,273	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	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	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	XXX	XXX	XXX	0	0	XXX	XXX			
3899999. Total - Industrial & Miscellaneous (Unaffiliated).....							17,648,945	XXX	18,530,532	17,041,989	17,497,868	1,053	(21,795)	0	0	XXX	XXX	XXX	219,496	883,273	XXX	XXX		
Hybrid Securities - Other Loan-Backed and Structured Securities																								
38143V	AA 7	GOLDMAN SACHS GROUP INC.....		.....	..	.....3FE	48,489	129.770	62,929	50,000	49,034	32	.....	.....	.....6.345	6.538	FA.....	1,199	3,173	11/29/2010.	02/15/2034.			
40428H	PB 2	HSBC USA INC.....		.....	..	.....1FE	49,988	105.860	52,921	50,000	50,000	.....	.....	.....	.....5.000	5.003	MS.....	653	2,500	04/11/2001.	09/24/2020.			
4599999. Hybrid Securities - Other Loan-Backed and Structured Securities.....							98,477	XXX	115,850	100,000	99,034	0	32	0	0	XXX	XXX	XXX	1,852	5,673	XXX	XXX		
4899999. Total - Hybrid Securities.....							98,477	XXX	115,850	100,000	99,034	0	32	0	0	XXX	XXX	XXX	1,852	5,673	XXX	XXX		
Totals																								
7799999. Total - Issuer Obligations.....							17,689,327	XXX	18,578,986	17,081,989	17,537,868	1,053	(21,795)	0	0	XXX	XXX	XXX	226,458	884,648	XXX	XXX		

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	F o r e i g n	Bond CHAR	NAIC 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
7899999.	Total - Residential Mortgage-Backed Securities.....					461,078	XXX	496,334	445,430	450,560	0	46	0	0	XXX	XXX	XXX	2,906	23,068	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.....					98,477	XXX	115,850	100,000	99,034	0	32	0	0	XXX	XXX	XXX	1,852	5,673	XXX	XXX
8399999.	Grand Total - Bonds.....					18,248,882	XXX	19,191,170	17,627,419	18,087,462	1,053	(21,717)	0	0	XXX	XXX	XXX	231,216	913,389	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		
				F or ei gn	Rate per Share Used to Obtain Fair Value																		Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (15+16-17)	Total Foreign Exchange Change in B./A.C.V.	NAIC Designation	Date Acquired
CUSIP Identification	Description			Code	Number of Shares	Par Value per Share	Rate per Share	Book/Adjusting Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (15+16-17)	Total Foreign Exchange Change in B./A.C.V.	NAIC Designation	Date Acquired	
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)																						
23317H	80	5	DDR CORP.....	.....	...	.....1,000.000	25.00	25.670	25,000	25.670	25,670	25,000	1,563	.....	.....	.....	.....	.....0	.....	...P3LFE	03/26/2013.	
949746	72	1	WELLS FARGO.....	.....	...	.....1,000.000	25.00	25.000	25,000	25.120	25,120	25,000	1,281	.....	.....	.....	.....	.....0	.....	...P2LFE	11/20/2012.	
8499999. Total - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated).....									50,000	XXX	50,790	50,000	0	2,844	0	0	0	0	0	XXX	XXX	
8999999. Total - Preferred Stocks.....									50,000	XXX	50,790	50,000	0	2,844	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	NAIC Market Indicator (a)	Date Acquired			
CUSIP Identification			Description			Code	gn	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.								
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																											
008492	10	0	AGREE REALTY CORP.....					250.000	12,860	51.440	12,860	7,225		500		1,348		1,348		L	03/22/1996.						
00206R	10	2	AT&T INC.....					300.000	17,496	38.880	17,496	16,959		441		142		142		L	10/04/2016.						
02209S	10	3	ALTRIA GROUP ORD.....					200.000	14,282	71.410	14,282	14,398				(116)		(116)		L	12/13/2017.						
345370	86	0	FORD MOTOR COMPANY ORD.....					1,235.000	15,425	12.490	15,425	15,159		645		105		105		L	12/01/2016.						
30231G	10	2	EXXON MOBIL ORD.....					100.000	8,364	83.640	8,364	8,259		231		760		760		L	04/05/2017.						
369604	10	3	GENERAL ELECTRIC COMPANY.....					400.000	6,980	17.450	6,980	12,086		384		(5,660)		(5,660)		L	06/29/2016.						
717081	10	3	PFIZER INC.....					400.000	14,488	32.480	14,488	13,205		448		1,517		1,517		L	10/04/2016.						
842587	10	7	SOUTHERN COMPANY.....					300.000	14,427	48.090	14,427	15,012		606		(509)		(509)		L	10/04/2016.						
97381W	10	4	WINDSTREAM HOLDINGS ORD.....					95.000	176	1.850	176	1,566		43		(869)		(869)		L	07/17/2006.						
20341J	10	4	UNITI GROUP INC.....					114.000	2,028	17.790	2,028	4,698		274		(521)		(521)		L	04/27/2015.						
9099999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated).....									106,526	XXX	106,526	108,567	0	3,572	0	(3,803)	0	(3,803)	0	XXX	XXX						
Common Stocks - Mutual Funds																											
112830	10	4	BROOKFIELD REAL ASSETS.....					1,641.000	38,350	23.370	38,350	49,987		3,919		1,740		1,740		L	03/25/2013.						
19766J	10	2	COLUMBIA US GVT MTG FDS SER TR II.....					12,437.810	67,413	5.420	67,413	75,000		1,659		249		249		L	10/17/2012.						
21924U	30	0	CORNERSTONE TOTAL RETURN.....					18.000	275	15.285	275	2,169		49		4		4		L	03/04/2009.						
25155T	51	0	DEUTSCHE MULTI STRATEGIC INCOME FUND.....					4,183.949	19,414	4.640	19,414	19,179		694		544		544		L	06/16/1993.						
354713	50	5	FRANKLIN STRATEGIC INCOME FUND.....					4,558.217	44,853	9.840	44,853	49,834		1,010		957		957		L	09/04/2012.						
67075A	10	6	NUVEEN PREFERRED & INCOME TERM FUND.....					2,000.000	49,520	24.760	49,520	49,806		3,486		3,460		3,460		L	07/31/2012.						
74433A	10	9	PRUDENTIAL GLOBAL SHORT DURATION.....					1,750.000	25,217	14.410	25,217	35,000		1,978		(840)		(840)		L	12/26/2012.						
9299999. Total - Common Stocks - Mutual Funds.....									245,042	XXX	245,042	280,975	0	12,795	0	6,114	0	6,114	0	XXX	XXX						
9799999. Total - Common Stock.....									351,568	XXX	351,568	389,542	0	16,367	0	2,311	0	2,311	0	XXX	XXX						
9899999. Total Common and Preferred Stock.....									401,568	XXX	402,358	439,542	0	19,210	0	2,311	0	2,311	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	2		3	4	5	6	7	8	9	
CUSIP Identification			Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
Bonds - Industrial and Miscellaneous										
254709	AL	2	DISCOVER FINL SVCS.....		02/10/2017.....	JANNEY MONTGOMERY SCOTT.....		24,931	25,000	419
30219G	AK	4	EXPRESS SCRIPTS HLDGS INC.....		02/10/2017.....	JANNEY MONTGOMERY SCOTT.....		24,922	25,000	146
37045X	BQ	8	GEN MTRS FINL CO.....		02/10/2017.....	JANNEY MONTGOMERY SCOTT.....		24,908	25,000	358
887317	AW	5	TIME WARNER INC NEW.....		02/10/2017.....	JANNEY MONTGOMERY SCOTT.....		24,912	25,000	75
026874	DA	2	AMERICAN INTL GRP.....		03/10/2017.....	WELLS FARGO.....		24,006	25,000	184
257559	AJ	3	DOMTAR CORP.....		03/10/2017.....	WELLS FARGO.....		50,658	50,000	122
50076Q	AE	6	KRAFT FOODS GRP INC.....		03/10/2017.....	WELLS FARGO.....		50,722	50,000	701
524901	AR	6	LEGG MASON INC.....		03/10/2017.....	WELLS FARGO.....		25,475	25,000	234
00287Y	AV	1	ABBVIE INC.....		04/05/2017.....	JANNEY MONTGOMERY SCOTT.....		49,692	50,000	872
98956P	AG	7	ZIMMER HLDGS INC.....		04/05/2017.....	JANNEY MONTGOMERY SCOTT.....		24,235	25,000	162
254010	AE	1	DIGNITY HEALTH.....		04/12/2017.....	WELLS FARGO.....		25,914	25,000	611
30161M	AJ	2	EXELON GENERATION CO LLC.....		04/12/2017.....	WELLS FARGO.....		50,932	50,000	136
920253	AF	8	VALMONT INDUSTRIES INC.....		04/12/2017.....	WELLS FARGO.....		48,707	50,000	118
49327V	2A	1	KEYBANK NA.....		04/24/2017.....	JANNEY MONTGOMERY SCOTT.....		49,944	50,000	741
06406G	AA	9	BANK NY MELLON CORP.....		08/16/2017.....	JANNEY MONTGOMERY SCOTT.....		24,904	25,000	231
06744C	K2	6	BARCLAYS BANK.....		12/12/2017.....	JANNEY MONTGOMERY SCOTT.....		50,000	50,000	90
94986R	KV	2	WELLS FARGO & CO.....		12/12/2017.....	JANNEY MONTGOMERY SCOTT.....		50,192	50,000	183
64110L	AN	6	NETFLIX INC.....		12/13/2017.....	JANNEY MONTGOMERY SCOTT.....		100,000	100,000	365
886546	AD	2	TIFFANY & CO. SR.....		12/18/2017.....	WELLS FARGO.....		62,276	60,000	645
886546	AD	2	TIFFANY & CO. SR.....		12/19/2017.....	WELLS FARGO.....		41,157	40,000	436
50077L	AD	8	KRAFT HEINZ FOODS CO.....		12/20/2017.....	JANNEY MONTGOMERY SCOTT.....		48,425	50,000	88
681936	BK	5	OMEGA HLTHCARE INVESTORS.....		12/20/2017.....	WELLS FARGO.....		50,570	50,000	1,702
931427	AQ	1	WALGREENS BOOTS ALLIANCE.....		12/20/2017.....	JANNEY MONTGOMERY SCOTT.....		99,711	100,000	201
984121	CB	7	XEROX CORPORATION.....		12/20/2017.....	WELLS FARGO.....		54,023	50,000	66
3899999. Total - Bonds - Industrial and Miscellaneous.....								1,081,212	1,075,000	8,887
8399997. Total - Bonds - Part 3.....								1,081,212	1,075,000	8,887
8399999. Total - Bonds.....								1,081,212	1,075,000	8,887
Common Stocks - Industrial and Miscellaneous										
717081	10	3	PFIZER INC.....		02/10/2017.....	JANNEY MONTGOMERY SCOTT.....	200.000	6,475	XXX	
30231G	10	2	EXXON MOBIL CORP.....		04/05/2017.....	JANNEY MONTGOMERY SCOTT.....	100.000	8,259	XXX	
842587	10	7	SOUTHERN COMPANY.....		04/05/2017.....	JANNEY MONTGOMERY SCOTT.....	150.000	7,557	XXX	
00206R	10	2	AT&T INC.....		04/24/2017.....	JANNEY MONTGOMERY SCOTT.....	150.000	6,001	XXX	
345370	86	0	FORD MOTOR COMPANY NEW.....		04/24/2017.....	JANNEY MONTGOMERY SCOTT.....	450.000	5,143	XXX	
00206R	10	2	AT&T INC.....		11/03/2017.....	JANNEY MONTGOMERY SCOTT.....	150.000	4,974	XXX	
02209S	10	3	ALTRIA GROUP INC.....		12/13/2017.....	JANNEY MONTGOMERY SCOTT.....	200.000	14,398	XXX	
9099999. Total - Common Stocks - Industrial and Miscellaneous.....								52,807	XXX	0
9799997. Total - Common Stocks - Part 3.....								52,807	XXX	0
9799999. Total - Common Stocks.....								52,807	XXX	0
9899999. Total - Preferred and Common Stocks.....								52,807	XXX	0
9999999. Total - Bonds, Preferred and Common Stocks.....								1,134,019	XXX	8,887

SCHEDULE D - PART 4

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

1			2			3	4		5		6		7		8		9		10		Change in Book/Adjusted Carrying Value					16		17		18		19		20		21	
						F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	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													
CUSIP Identification			Description																																		
Bonds - U.S. Government																																					
38374L	J4	4	MULTICLASS CMO.....	..	02/27/2017.	CALLED.....			1,159	1,159	1,159	1,159					0		1,159				0						0		8		11/02/2032.				
31359F	QL	5	FANNIE MAE REMIC TRUST.....	..	03/31/2017.	CALLED (PARTIAL).....			102	102	102	102					0		102				0						0								
3133T4	GB	6	FEDERAL HOME LOAN MORT ASSN.....	..	03/31/2017.	CALLED (PARTIAL).....			69	69	69	69					0		69				0						0								
313602	VN	1	FEDERAL HOME LOAN MORT ASSN.....	..	03/31/2017.	CALLED (PARTIAL).....			3	3	3	3					0		3				0						0								
31395X	EJ	0	FEDERAL HOME LOAN MORT ASSN.....	..	03/31/2017.	CALLED (PARTIAL).....			155	155	155	155					0		155				0						0								
31358Q	BR	5	FEDERAL NATIONAL MORT ASSN.....	..	03/31/2017.	CALLED (PARTIAL).....			12	12	12	12					0		12				0						0								
31358R	BM	4	FEDERAL NATIONAL MORT ASSN.....	..	03/31/2017.	CALLED (PARTIAL).....			28	28	28	28					0		28				0						0								
31358U	MV	5	FEDERAL NATIONAL MORT ASSN.....	..	03/31/2017.	CALLED (PARTIAL).....			58	58	58	58					0		58				0						0								
31358U	MV	5	FEDERAL NATIONAL MORT ASSN.....	..	03/31/2017.	CALLED (PARTIAL).....			28	28	28	28					0		28				0						0								
313921	Y8	5	FEDERAL NATIONAL MORT ASSN.....	..	03/31/2017.	CALLED (PARTIAL).....			165	165	165	165					0		165				0						0								
31394C	K6	8	FEDERAL NATIONAL MORT ASSN.....	..	03/31/2017.	CALLED (PARTIAL).....			231	231	231	231					0		231				0						0								
31393X	RL	3	FEDERAL NATIONAL MORT ASSN.....	..	03/31/2017.	CALLED (PARTIAL).....			865	865	865	865					0		865				0						0								
36205J	ZD	0	GNMA PASS THRU POOL.....	..	03/31/2017.	CALLED (PARTIAL).....			14	14	14	14					0		14				0						0								
36206C	SB	6	GNMA PASS THRU POOL.....	..	03/31/2017.	CALLED (PARTIAL).....			14	14	14	14					0		14				0						0								
36218T	BU	1	GNMA PASS THRU POOL.....	..	03/31/2017.	CALLED (PARTIAL).....			9	9	9	9					0		9				0						0								
36224Y	QE	2	GNMA PASS THRU POOL.....	..	03/31/2017.	CALLED (PARTIAL).....			21	21	21	21					0		21				0						0								
36225B	PP	7	GNMA PASS THRU POOL.....	..	03/31/2017.	CALLED (PARTIAL).....			54	54	54	54					0		54				0						0								
36202X	DA	2	GNMA PASS THRU POOL.....	..	03/31/2017.	CALLED (PARTIAL).....			204	204	204	204					0		204				0						0								
36202D	3G	4	GNMA PASS THRU POOL.....	..	03/31/2017.	CALLED (PARTIAL).....			142	142	142	142					0		142				0						0								
36202D	CC	3	GNMA PASS THRU POOL.....	..	03/31/2017.	CALLED (PARTIAL).....			164	164	164	164					0		164				0						0								
36202E	BU	2	GNMA PASS THRU POOL.....	..	03/31/2017.	CALLED (PARTIAL).....			108	108	108	108					0		108				0						0								
36202E	EH	8	GNMA PASS THRU POOL.....	..	03/31/2017.	CALLED (PARTIAL).....			234	234	234	234					0		234				0						0								
36290R	5P	4	GNMA PASS THRU POOL.....	..	03/31/2017.	CALLED (PARTIAL).....			243	243	243	243					0		243				0						0								
38374K	LR	2	GOVERNMENT NAT MORT ASSN.....	..	03/31/2017.	CALLED (PARTIAL).....			804	804	804	804					0		804				0						0								
38374K	NP	4	GOVERNMENT NAT MORT ASSN.....	..	03/31/2017.	CALLED (PARTIAL).....			777	777	777	777					0		777				0						0								
38374L	HA	2	GOVERNMENT NAT MORT ASSN.....	..	03/31/2017.	CALLED (PARTIAL).....			1,240	1,240	1,240	1,240					0		1,240				0						0								
38375J	HQ	1	GOVERNMENT NAT MORT ASSN.....	..	03/31/2017.	CALLED (PARTIAL).....			1,020	1,020	1,020	1,020					0		1,020				0						0								
38375Q	EY	1	GOVERNMENT NAT MORT ASSN.....	..	03/31/2017.	CALLED (PARTIAL).....			1,250	1,250	1,250	1,250					0		1,250				0						0								
38374X	SX	4	GOVERNMENT NAT MORT ASSN.....	..	03/31/2017.	CALLED (PARTIAL).....			1,675	1,675	1,675	1,675					0		1,675				0						0								
38379W	TT	9	GOVERNMENT NAT MORT ASSN.....	..	03/31/2017.	CALLED (PARTIAL).....			4,545	4,545	4,545	4,545					0		4,545				0						0								
38374B	DJ	9	MULTICLASS CMO.....	..	03/31/2017.	CALLED (PARTIAL).....			143	143	143	143					0		143				0						0								
38374B	6B	4	MULTICLASS CMO.....	..	03/31/2017.	CALLED (PARTIAL).....			905	905	905	905					0		905				0						0								
38374K	B8	5	MULTICLASS CMO.....	..	03/31/2017.	CALLED (PARTIAL).....			630	630	630	630					0		630				0						0								
38374M	WZ	8	MULTICLASS CMO.....	..	03/31/2017.	CALLED (PARTIAL).....			1,474	1,474	1,474	1,474					0		1,474				0						0								
38379W	TT	9	GOVERNMENT NAT MORT ASSN.....	..	06/20/2017.	CALLED.....			8,807	8,807	8,807	8,807					0		8,807				0						0			122					
31359F	QL	5	FANNIE MAE REMIC TRUST.....	..	06/30/2017.	CALLED (PARTIAL).....			91	91	91	91					0		91				0						0								
3133T4	GB	6	FEDERAL HOME LOAN MORTGAGE.....	..	06/30/2017.	CALLED (PARTIAL).....			71	71	71	71					0		71				0						0								
313602	VN	1	FEDERAL HOME LOAN MORTGAGE.....	..	06/30/2017.	CALLED (PARTIAL).....			3	3	3	3					0		3				0						0								
31392X	92	6	FEDERAL HOME LOAN MORGAGE.....	..	06/30/2017.	CALLED (PARTIAL).....			1,000	1,000	1,000	1,000					0		1,000				0						0								
31358Q	BR	5	FEDERAL NATIONAL MORT. ASSN.....	..	06/30/2017.	CALLED (PARTIAL).....			12	12	12	12					0		12				0						0								
31358R	BM	4	FEDERAL NATIONAL MORT ASSN.....	..	06/30/2017.	CALLED (PARTIAL).....			20	20	20	20					0		20				0						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			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
31358U	MV	5	FEDERAL NATIONAL MORT ASSN.....	..	06/30/2017.	CALLED (PARTIAL).....	.....	.....80	80	80	80	.....	.....	.....	.....0	.....	.....80	.....	.....	.....0	.....	.....
313921	Y8	5	FEDERAL NATIONAL MORT ASSN.....	..	06/30/2017.	CALLED (PARTIAL).....	.....	.....126	126	126	126	.....	.....	.....	.....0	.....	.....126	.....	.....	.....0	.....	.....
31393X	RL	3	FEDERAL NATIONAL MORT ASSN.....	..	06/30/2017.	CALLED (PARTIAL).....	.....	.....249	249	249	249	.....	.....	.....	.....0	.....	.....249	.....	.....	.....0	.....	.....
36205J	ZD	0	GNMA PASS THRU POOL.....	..	06/30/2017.	CALLED (PARTIAL).....	.....	.....15	15	15	15	.....	.....	.....	.....0	.....	.....15	.....	.....	.....0	.....	.....
36206C	SB	6	GNMA PASS THRU POOL.....	..	06/30/2017.	CALLED (PARTIAL).....	.....	.....15	15	15	15	.....	.....	.....	.....0	.....	.....15	.....	.....	.....0	.....	.....
36218T	BU	1	GNMA PASS THRU POOL.....	..	06/30/2017.	CALLED (PARTIAL).....	.....	.....9	9	9	9	.....	.....	.....	.....0	.....	.....9	.....	.....	.....0	.....	.....
36224Y	QE	2	GNMA PASS THRU POOL.....	..	06/30/2017.	CALLED (PARTIAL).....	.....	.....12	12	12	12	.....	.....	.....	.....0	.....	.....12	.....	.....	.....0	.....	.....
36225B	PP	7	GNMA PASS THRU POOL.....	..	06/30/2017.	CALLED (PARTIAL).....	.....	.....35	35	35	35	.....	.....	.....	.....0	.....	.....35	.....	.....	.....0	.....	.....
36202X	DA	2	GNMA PASS THRU POOL.....	..	06/30/2017.	CALLED (PARTIAL).....	.....	.....373	373	373	373	.....	.....	.....	.....0	.....	.....373	.....	.....	.....0	.....	.....
36202D	3G	4	GNMA PASS THRU POOL.....	..	06/30/2017.	CALLED (PARTIAL).....	.....	.....122	122	122	122	.....	.....	.....	.....0	.....	.....122	.....	.....	.....0	.....	.....
36202D	CC	3	GNMA PASS THRU POOL.....	..	06/30/2017.	CALLED (PARTIAL).....	.....	.....133	133	133	133	.....	.....	.....	.....0	.....	.....133	.....	.....	.....0	.....	.....
36202E	BU	2	GNMA PASS THRU POOL.....	..	06/30/2017.	CALLED (PARTIAL).....	.....	.....103	103	103	103	.....	.....	.....	.....0	.....	.....103	.....	.....	.....0	.....	.....
36202E	EH	8	GNMA PASS THRU POOL.....	..	06/30/2017.	CALLED (PARTIAL).....	.....	.....159	159	159	159	.....	.....	.....	.....0	.....	.....159	.....	.....	.....0	.....	.....
36290R	5P	4	GNMA PASS THRU POOL.....	..	06/30/2017.	CALLED (PARTIAL).....	.....	.....99	99	99	99	.....	.....	.....	.....0	.....	.....99	.....	.....	.....0	.....	.....
38374K	LR	2	GOVERNMENT NAT MORT ASSN.....	..	06/30/2017.	CALLED (PARTIAL).....	.....	.....843	843	843	843	.....	.....	.....	.....0	.....	.....843	.....	.....	.....0	.....	.....
38374K	NP	4	GOVERNMENT NAT MORT ASSN.....	..	06/30/2017.	CALLED (PARTIAL).....	.....	.....723	723	723	723	.....	.....	.....	.....0	.....	.....723	.....	.....	.....0	.....	.....
38374L	HA	2	GOVERNMENT NAT MORT ASSN.....	..	06/30/2017.	CALLED (PARTIAL).....	.....	.....896	896	896	896	.....	.....	.....	.....0	.....	.....896	.....	.....	.....0	.....	.....
38375J	HQ	1	GOVERNMENT NAT MORT ASSN.....	..	06/30/2017.	CALLED (PARTIAL).....	.....	.....928	928	928	928	.....	.....	.....	.....0	.....	.....928	.....	.....	.....0	.....	.....
38375Q	EY	1	GOVERNMENT NAT MORT ASSN.....	..	06/30/2017.	CALLED (PARTIAL).....	.....	.....1,459	1,459	1,459	1,459	.....	.....	.....	.....0	.....	.....1,459	.....	.....	.....0	.....	.....
38374X	SX	4	GOVERNMENT NAT MORT ASSN.....	..	06/30/2017.	CALLED (PARTIAL).....	.....	.....1,554	1,554	1,554	1,554	.....	.....	.....	.....0	.....	.....1,554	.....	.....	.....0	.....	.....
38374B	DJ	9	MULTICLASS CMO.....	..	06/30/2017.	CALLED (PARTIAL).....	.....	.....662	662	662	662	.....	.....	.....	.....0	.....	.....662	.....	.....	.....0	.....	.....
38374B	6B	4	MULTICLASS CMO.....	..	06/30/2017.	CALLED (PARTIAL).....	.....	.....751	751	751	751	.....	.....	.....	.....0	.....	.....751	.....	.....	.....0	.....	.....
38374K	B8	5	MULTICLASS CMO.....	..	06/30/2017.	CALLED (PARTIAL).....	.....	.....953	953	953	953	.....	.....	.....	.....0	.....	.....953	.....	.....	.....0	.....	.....
38374M	WZ	8	MULTICLASS CMO.....	..	06/30/2017.	CALLED (PARTIAL).....	.....	.....1,193	1,193	1,193	1,193	.....	.....	.....	.....0	.....	.....1,193	.....	.....	.....0	.....	.....
36218T	BU	1	GNMA PASS THRU POOL.....	..	07/17/2017.	CALLED.....	.....	.....2	14	14	14	.....	.....(12)	.....	.....(12)	.....	.....2	.....	.....	.....0	1	02/15/2020.
31359F	QL	5	FANNIE MAE REMIC TRUST.....	..	09/30/2017.	CALLED (PARTIAL).....	.....	.....103	103	103	103	.....	.....	.....	.....0	.....	.....103	.....	.....	.....0	.....	.....
3133T4	GB	6	FEDERAL HOME MORTGAGE ASSOC.....	..	09/30/2017.	CALLED (PARTIAL).....	.....	.....62	62	62	62	.....	.....	.....	.....0	.....	.....62	.....	.....	.....0	.....	.....
313602	VN	1	FEDERAL HOME MORTGAGE ASSOC.....	..	09/30/2017.	CALLED (PARTIAL).....	.....	.....2	2	2	2	.....	.....	.....	.....0	.....	.....2	.....	.....	.....0	.....	.....
31392X	WV	6	FEDERAL HOME MORTGAGE ASSOC.....	..	09/30/2017.	CALLED (PARTIAL).....	.....	.....1,000	1,000	1,000	1,000	.....	.....	.....	.....0	.....	.....1,000	.....	.....	.....0	.....	.....
31395L	4D	0	FEDERAL HOME MORTGAGE ASSOC.....	..	09/30/2017.	CALLED (PARTIAL).....	.....	.....1,000	1,000	1,000	1,000	.....	.....	.....	.....0	.....	.....1,000	.....	.....	.....0	.....	.....
31358Q	BR	5	FEDERAL NATIONAL MORT ASSN.....	..	09/30/2017.	CALLED (PARTIAL).....	.....	.....9	9	9	9	.....	.....	.....	.....0	.....	.....9	.....	.....	.....0	.....	.....
31358R	BM	4	FEDERAL NATIONAL MORT ASSN.....	..	09/30/2017.	CALLED (PARTIAL).....	.....	.....32	32	32	32	.....	.....	.....	.....0	.....	.....32	.....	.....	.....0	.....	.....
31358U	MV	5	FEDERAL NATIONAL MORT ASSN.....	..	09/30/2017.	CALLED (PARTIAL).....	.....	.....84	84	84	84	.....	.....	.....	.....0	.....	.....84	.....	.....	.....0	.....	.....
31358U	MV	5	FEDERAL NATIONAL MORT ASSN.....	..	09/30/2017.	CALLED (PARTIAL).....	.....	.....42	42	42	42	.....	.....	.....	.....0	.....	.....42	.....	.....	.....0	.....	.....
313921	Y8	5	FEDERAL NATIONAL MORT ASSN.....	..	09/30/2017.	CALLED (PARTIAL).....	.....	.....131	131	131	131	.....	.....	.....	.....0	.....	.....131	.....	.....	.....0	.....	.....
31394C	K6	8	FEDERAL NATIONAL MORT ASSN.....	..	09/30/2017.	CALLED (PARTIAL).....	.....	.....308	308	308	308	.....	.....	.....	.....0	.....	.....308	.....	.....	.....0	.....	.....
31393X	RL	3	FEDERAL NATIONAL MORT ASSN.....	..	09/30/2017.	CALLED (PARTIAL).....	.....	.....534	534	534	534	.....	.....	.....	.....0	.....	.....534	.....	.....	.....0	.....	.....
36205J	ZD	0	GNMA PASS THRU POOL.....	..	09/30/2017.	CALLED (PARTIAL).....	.....	.....15	15	15	15	.....	.....	.....	.....0	.....	.....15	.....	.....	.....0	.....	.....
36206C	SB	6	GNMA PASS THRU POOL.....	..	09/30/2017.	CALLED (PARTIAL).....	.....	.....15	15	15	15	.....	.....	.....	.....0	.....	.....15	.....	.....	.....0	.....	.....
36224Y	QE	2	GNMA PASS THRU POOL.....	..	09/30/2017.	CALLED (PARTIAL).....	.....	.....12	12	12	12	.....	.....	.....	.....0	.....	.....12	.....	.....	.....0	.....	.....
36225B	PP	7	GNMA PASS THRU POOL.....	..	09/30/2017.	CALLED (PARTIAL).....	.....	.....26	26	26	26	.....	.....	.....	.....0	.....	.....26	.....	.....	.....0	.....	.....
36202X	DA	2	GNMA PASS THRU POOL.....	..	09/30/2017.	CALLED (PARTIAL).....	.....	.....263	263	263	263	.....	.....	.....	.....0	.....	.....263	.....	.....	.....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			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
36202D	3G	4	GNMA PASS THRU POOL.....	..	09/30/2017	CALLED (PARTIAL).....	.....	.....108	108	108	108	.....	.....	.....	.....0	.....	.....108	.....	.....	.....0	.....	.....
36202D	CC	3	GNMA PASS THRU POOL.....	..	09/30/2017	CALLED (PARTIAL).....	.....	.....146	146	146	146	.....	.....	.....	.....0	.....	.....146	.....	.....	.....0	.....	.....
36202E	BU	2	GNMA PASS THRU POOL.....	..	09/30/2017	CALLED (PARTIAL).....	.....	.....130	130	130	130	.....	.....	.....	.....0	.....	.....130	.....	.....	.....0	.....	.....
36202E	EH	8	GNMA PASS THRU POOL.....	..	09/30/2017	CALLED (PARTIAL).....	.....	.....201	201	201	201	.....	.....	.....	.....0	.....	.....201	.....	.....	.....0	.....	.....
36290R	5P	4	GNMA PASS THRU POOL.....	..	09/30/2017	CALLED (PARTIAL).....	.....	.....192	192	192	192	.....	.....	.....	.....0	.....	.....192	.....	.....	.....0	.....	.....
38374K	LR	2	GOVERNMENT NAT MORT ASSN.....	..	09/30/2017	CALLED (PARTIAL).....	.....	.....684	684	684	684	.....	.....	.....	.....0	.....	.....684	.....	.....	.....0	.....	.....
38374K	NP	4	GOVERNMENT NAT MORT ASSN.....	..	09/30/2017	CALLED (PARTIAL).....	.....	.....704	704	704	704	.....	.....	.....	.....0	.....	.....704	.....	.....	.....0	.....	.....
38374L	HA	2	GOVERNMENT NAT MORT ASSN.....	..	09/30/2017	CALLED (PARTIAL).....	.....	.....966	966	966	966	.....	.....	.....	.....0	.....	.....966	.....	.....	.....0	.....	.....
38375J	HQ	1	GOVERNMENT NAT MORT ASSN.....	..	09/30/2017	CALLED (PARTIAL).....	.....	.....987	987	987	987	.....	.....	.....	.....0	.....	.....987	.....	.....	.....0	.....	.....
38375Q	EY	1	GOVERNMENT NAT MORT ASSN.....	..	09/30/2017	CALLED (PARTIAL).....	.....	.....1,201	1,201	1,201	1,201	.....	.....	.....	.....0	.....	.....1,201	.....	.....	.....0	.....	.....
38374X	SX	4	GOVERNMENT NAT MORT ASSN.....	..	09/30/2017	CALLED (PARTIAL).....	.....	.....1,579	1,579	1,579	1,579	.....	.....	.....	.....0	.....	.....1,579	.....	.....	.....0	.....	.....
38374B	DJ	9	MULTICLASS CMO.....	..	09/30/2017	CALLED (PARTIAL).....	.....	.....996	996	996	996	.....	.....	.....	.....0	.....	.....996	.....	.....	.....0	.....	.....
38374B	6B	4	MULTICLASS CMO.....	..	09/30/2017	CALLED (PARTIAL).....	.....	.....768	768	768	768	.....	.....	.....	.....0	.....	.....768	.....	.....	.....0	.....	.....
38374K	TX	1	MULTICLASS CMO.....	..	09/30/2017	CALLED (PARTIAL).....	.....	.....663	663	663	663	.....	.....	.....	.....0	.....	.....663	.....	.....	.....0	.....	.....
38374K	B8	5	MULTICLASS CMO.....	..	09/30/2017	CALLED (PARTIAL).....	.....	.....954	954	954	954	.....	.....	.....	.....0	.....	.....954	.....	.....	.....0	.....	.....
38374M	WZ	8	MULTICLASS CMO.....	..	09/30/2017	CALLED (PARTIAL).....	.....	.....1,193	1,193	1,193	1,193	.....	.....	.....	.....0	.....	.....1,193	.....	.....	.....0	.....	.....
31359F	QL	5	FANNIE MAE REMIC TRUST.....	..	12/31/2017	CALLED (PARTIAL).....	.....	.....83	83	83	83	.....	.....	.....	.....0	.....	.....83	.....	.....	.....0	.....	.....
313374	GB	6	FEDERAL HOME LOAN MORT ASSN.....	..	12/31/2017	CALLED (PARTIAL).....	.....	.....65	65	65	65	.....	.....	.....	.....0	.....	.....65	.....	.....	.....0	.....	.....
313602	VN	1	FEDERAL HOME LOAN MORT ASSN.....	..	12/31/2017	CALLED (PARTIAL).....	2	2	2	2	2	.....	.....	.....	.....0	.....	.....2	.....	.....	.....0	.....	.....
31395L	4D	0	FEDERAL HOME LOAN MORT ASSN.....	..	12/31/2017	CALLED (PARTIAL).....	1,000	1,000	1,000	1,000	1,000	.....	.....	.....	.....0	.....	.....1,000	.....	.....	.....0	.....	.....
31358Q	BR	5	FEDERAL NATIONAL MORT ASSN.....	..	12/31/2017	CALLED (PARTIAL).....	.....	.....10	10	10	10	.....	.....	.....	.....0	.....	.....10	.....	.....	.....0	.....	.....
31358R	BM	4	FEDERAL NATIONAL MORT ASSN.....	..	12/31/2017	CALLED (PARTIAL).....	.....	.....30	30	30	30	.....	.....	.....	.....0	.....	.....30	.....	.....	.....0	.....	.....
31358U	MV	5	FEDERAL NATIONAL MORT ASSN.....	..	12/31/2017	CALLED (PARTIAL).....	.....	.....48	48	48	48	.....	.....	.....	.....0	.....	.....48	.....	.....	.....0	.....	.....
31358U	MV	5	FEDERAL NATIONAL MORT ASSN.....	..	12/31/2017	CALLED (PARTIAL).....	.....	.....24	24	24	24	.....	.....	.....	.....0	.....	.....24	.....	.....	.....0	.....	.....
313921	Y8	5	FEDERAL NATIONAL MORT ASSN.....	..	12/31/2017	CALLED (PARTIAL).....	.....	.....214	214	214	214	.....	.....	.....	.....0	.....	.....214	.....	.....	.....0	.....	.....
31393X	RL	3	FEDERAL NATIONAL MORT ASSN.....	..	12/31/2017	CALLED (PARTIAL).....	.....	.....567	567	567	567	.....	.....	.....	.....0	.....	.....567	.....	.....	.....0	.....	.....
36205J	ZD	0	GNMA PASS THRU POOL.....	..	12/31/2017	CALLED (PARTIAL).....	.....	.....15	15	15	15	.....	.....	.....	.....0	.....	.....15	.....	.....	.....0	.....	.....
36206C	SB	6	GNMA PASS THRU POOL.....	..	12/31/2017	CALLED (PARTIAL).....	.....	.....15	15	15	15	.....	.....	.....	.....0	.....	.....15	.....	.....	.....0	.....	.....
36224Y	QE	2	GNMA PASS THRU POOL.....	..	12/31/2017	CALLED (PARTIAL).....	.....	.....12	12	12	12	.....	.....	.....	.....0	.....	.....12	.....	.....	.....0	.....	.....
36225B	PP	7	GNMA PASS THRU POOL.....	..	12/31/2017	CALLED (PARTIAL).....	.....	.....34	34	34	34	.....	.....	.....	.....0	.....	.....34	.....	.....	.....0	.....	.....
36202X	DA	2	GNMA PASS THRU POOL.....	..	12/31/2017	CALLED (PARTIAL).....	.....	.....53	53	53	53	.....	.....	.....	.....0	.....	.....53	.....	.....	.....0	.....	.....
36202D	3G	4	GNMA PASS THRU POOL.....	..	12/31/2017	CALLED (PARTIAL).....	.....	.....129	129	129	129	.....	.....	.....	.....0	.....	.....129	.....	.....	.....0	.....	.....
36202D	CC	3	GNMA PASS THRU POOL.....	..	12/31/2017	CALLED (PARTIAL).....	.....	.....185	185	185	185	.....	.....	.....	.....0	.....	.....185	.....	.....	.....0	.....	.....
36202E	BU	2	GNMA PASS THRU POOL.....	..	12/31/2017	CALLED (PARTIAL).....	.....	.....116	116	116	116	.....	.....	.....	.....0	.....	.....116	.....	.....	.....0	.....	.....
36202E	EH	8	GNMA PASS THRU POOL.....	..	12/31/2017	CALLED (PARTIAL).....	.....	.....194	194	194	194	.....	.....	.....	.....0	.....	.....194	.....	.....	.....0	.....	.....
36290R	5P	4	GNMA PASS THRU POOL.....	..	12/31/2017	CALLED (PARTIAL).....	.....	.....39	39	39	39	.....	.....	.....	.....0	.....	.....39	.....	.....	.....0	.....	.....
38374K	LR	2	GOVERNMENT NAT MORT ASSN.....	..	12/31/2017	CALLED (PARTIAL).....	.....	.....572	572	572	572	.....	.....	.....	.....0	.....	.....572	.....	.....	.....0	.....	.....
38374K	NP	4	GOVERNMENT NAT MORT ASSN.....	..	12/31/2017	CALLED (PARTIAL).....	.....	.....668	668	668	668	.....	.....	.....	.....0	.....	.....668	.....	.....	.....0	.....	.....
38374L	HA	2	GOVERNMENT NAT MORT ASSN.....	..	12/31/2017	CALLED (PARTIAL).....	.....	.....927	927	927	927	.....	.....	.....	.....0	.....	.....927	.....	.....	.....0	.....	.....
38375J	HQ	1	GOVERNMENT NAT MORT ASSN.....	..	12/31/2017	CALLED (PARTIAL).....	.....	.....728	728	728	728	.....	.....	.....	.....0	.....	.....728	.....	.....	.....0	.....	.....
38375Q	EY	1	GOVERNMENT NAT MORT ASSN.....	..	12/31/2017	CALLED (PARTIAL).....	.....	.....1,027	1,027	1,027	1,027	.....	.....	.....	.....0	.....	.....1,027	.....	.....	.....0	.....	.....
38374X	SX	4	GOVERNMENT NAT MORT ASSN.....	..	12/31/2017	CA:LLED (PARTIAL).....	.....	.....1,478	1,478	1,478	1,478	.....	.....	.....	.....0	.....	.....1,478	.....	.....	.....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	
							F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date												
CUSIP Identification	Description																																				
38374B	DJ	9	MULTICLASS CMO.....	..	12/31/2017.	CALLED (PARTIAL).....		652	652	652	652							0		652			0														
38374B	6B	4	MULTICLASS CMO.....	..	12/31/2017.	CALLED (PARTIAL).....		690	690	690	690							0		690			0														
38374K	TX	1	MULTICLASS CMO.....	..	12/31/2017.	CALLED (PARTIAL).....		1,803	1,803	1,803	1,803							0		1,803			0														
38374K	B8	5	MULTICLASS CMO.....	..	12/31/2017.	CALLED (PARTIAL).....		629	629	629	629							0		629			0														
38374M	WZ	8	MULTICLASS CMO.....	..	12/31/2017.	CALLED (PARTIAL).....		1,140	1,140	1,140	1,140							0		1,140			0														
0599999.			Total - Bonds - U.S. Government.....						68,303	68,315	68,315	68,315		0	(12)	0	(12)	0		68,303	0	0	0									131	XXX				
Bonds - Industrial and Miscellaneous																																					
69349L	AA	6	PNC BANK.....	..	01/24/2017.	CALLED.....		45,000	45,000	45,502	45,000							0		45,000										0	1,181	01/15/2017.					
05949Q	BD	6	BANC AMERICA.....	..	03/31/2017.	CALLED (PARTIAL).....		1,075	1,075	1,075	1,075							0		1,075			0									03/25/2036.					
525ESC	CB	3	LEHMAN BROS.....	..	04/30/2017.	CALLED (PARTIAL).....		271	271	271	271							0		271			0									03/20/2020.					
525ESC	OS	9	LEHMAN BROS.....	..	04/30/2017.	CALLED (PARTIAL).....		664	543	543	543							0		543			122		122							09/28/2037.					
59022C	CS	0	MERRILL LYNCH & CO.....	..	05/02/2017.	MATURED.....		25,000	25,000	25,000	25,000							0		25,000			0							713	05/02/2017.						
38141G	ES	9	GOLDMAN SACHS.....	..	06/19/2017.	CALLED (PARTIAL).....		27,307	23,000	21,850	22,627			40			40		22,667			4,640		4,640								01/15/2027.					
05949Q	BD	6	BANC AMERICA.....	..	06/30/2017.	CALLED (PARTIAL).....		615	615	615	615							0		615			0									03/25/2036.					
191219	BB	9	COCA COLA ENTERPRISE.....	..	08/01/2017.	MATURED.....		10,000	10,000	11,000	10,276			(276)			(276)		10,000			0								713	08/01/2017.						
05949Q	BD	6	BANC AMERICA.....	..	09/30/2017.	CALLED (PARTIAL).....		119	119	119	119							0		119			0									03/25/2036.					
02006D	CG	4	ALLY FINANCIAL INC.....	..	10/16/2017.	CALLED.....		50,000	50,000	50,000	50,000							0		50,000			0						1,923	09/15/2018.							
362333	AJ	5	GTE FLORIDA INC.....	..	11/02/2017.	SOLD.....		34,232	28,000	3,227	31,590			(233)			(233)		31,357			2,875		2,875					1,921	02/01/2028.							
855030	AM	4	STAPLES INC.....	..	11/10/2017.	CALLED.....		17,785	15,000	15,449	15,371			(55)			(55)		15,316			2,468		2,468					921	01/12/2023.							
481165	AH	1	JOY GLOBAL INC.....	..	12/11/2017.	CALLED.....		112,796	75,000	80,796	80,339			(149)			(149)		80,190			32,606		32,606					5,328	11/15/2036.							
432848	AS	8	HILTON HOTELS CORP.....	..	12/15/2017.	MATURED.....		30,000	30,000	30,000	30,004			(4)			(4)		30,000			0							2,250	12/15/2017.							
05949Q	BD	6	BANC AMERICA.....	..	12/31/2017.	CALLED (PARTIAL).....		751	751	751	751			(4)			(4)		30,000			0										03/25/2036.					
525ESC	CB	3	LEHMAN BROS.....	..	12/31/2017.	CALLED (PARTIAL).....		429	429	429	429							0		428			0									03/20/2020.					
525ESC	OS	9	LEHMAN BROS.....	..	12/31/2017.	CALLED (PARTIAL).....		1,049										0				1,049		1,049								09/28/2037.					
3899999.			Total - Bonds - Industrial and Miscellaneous.....						357,093	304,802	286,627	314,009		0	(677)	0	(677)	0	313,332	0	43,760	43,760	14,948	XXX													
8399997.			Total - Bonds - Part 4.....						425,396	373,118	354,942	382,324		0	(689)	0	(689)	0	381,636	0	43,760	43,760	15,079	XXX													
8399999.			Total - Bonds.....						425,396	373,118	354,942	382,324		0	(689)	0	(689)	0	381,636	0	43,760	43,760	15,079	XXX													
Common Stocks - Industrial and Miscellaneous																																					
112830	10	4	BROOKFIELD REAL ASSETS.....	..	01/31/2017.	CALLED (PARTIAL).....		13	XXX	13	13							0		13											XXX						
30286C	64	2	FIRST TRUST INT RATE HEDGE 94.....	..	04/04/2017.	CALLED.....	5,051.000	43,832	XXX	50,005	42,944	7,026						7,026		49,970			(6,138)		(6,138)				334	XXX							
37045V	10	0	GENERAL MOTORS COMPANY.....	..	11/03/2017.	SOLD.....	300.000	12,732	XXX	8,418	10,452	(2,034)						(2,034)		8,418			4,314		4,314				342	XXX							
9099999.			Total - Common Stocks - Industrial and Miscellaneous.....						56,577	XXX	58,436	53,409	4,992	0	0	4,992	0	58,401	0	(1,824)	(1,824)	676	XXX														
9799997.			Total - Common Stocks - Part 4.....						56,577	XXX	58,436	53,409	4,992	0	0	4,992	0	58,401	0	(1,824)	(1,824)	676	XXX														
9799999.			Total - Common Stocks.....						56,577	XXX	58,436	53,409	4,992	0	0	4,992	0	58,401	0	(1,824)	(1,824)	676	XXX														
9899999.			Total - Preferred and Common Stocks.....						56,577	XXX	58,436	53,409	4,992	0	0	4,992	0	58,401	0	(1,824)	(1,824)	676	XXX														
9999999.			Total - Bonds, Preferred and Common Stocks.....						481,973	XXX	413,378	435,733	4,992	(689)	0	4,303	0	440,037	0	41,936	41,936	15,755	XXX														

Sch. D - Pt. 5
NONE

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

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

Sch. DA - Pt. 1
NONE

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

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

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

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

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

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

Sch. DL - Pt. 1
NONE

Sch. DL - Pt. 2
NONE

SCHEDULE E - PART 1 - CASH

1	2	3	4	5	6	7
Depository	Code	Rate of Interest	Amount of Interest Received During Year	Amount of Interest Accrued December 31 of Current Year	Balance	*
Open Depositories						
HSBC BANK..... NEW YORK.....			5,773			XXX
JANNEY MONTGOMERY SCOTT MONEY MARKET..... OHIO.....			1,651		150,649	XXX
PNC COMMERCIAL ACCOUNT..... OHIO.....					317,309	XXX
PNC MONEY MARKET..... OHIO.....			232		178,972	XXX
WELLS FARGO..... NORTH CAROLINA.....			4,874			XXX
0199999. Total - Open Depositories.....	XXX	XXX	12,530	0	646,929	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	12,530	0	646,929	XXX
0599999. Total Cash.....	XXX	XXX	12,530	0	646,929	XXX

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

1. January.....	310,858	4. April.....	47,183	7. July.....	401,902	10. October.....	368,618
2. February.....	250,746	5. May.....	64,866	8. August.....	131,489	11. November.....	318,108
3. March.....	293,616	6. June.....	251,591	9. September.....	266,244	12. December.....	317,309

Sch. E - Pt. 2
NONE

Sch. E - Pt. 3
NONE

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