FRATERNAL ORDERS - ASSOCIATION EDITION

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ANNUAL STATEMENT

For the Year Ended December 31, 2017

of the Condition and Affairs of the

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

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

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

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

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

OFFICERS

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

OTHER

GARY J. MATTA	GENERAL COUNSEL	EDWARD COWMAN	ACTUARY

DIRECTORS OR TRUSTEES

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

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

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

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

Subscribed and sworn to before me
This _____ day of FEBRUARY 2018

a. Is this an original filing? Yes [X] No [ ]

b. If no
1. State the amendment number
2. Date filed
3. Number of pages attached

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings 1 Amount	Gross Investment Holdings 2 Percentage	Admitted Assets as Reported in the Annual Statement 3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage
1. Bonds:						
1.1 U.S. treasury securities		0.0			0	0.0
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies		0.0			0	0.0
1.22 Issued by U.S. government sponsored agencies		0.0			0	0.0
1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities)		0.0			0	0.0
1.4 Securities issued by states, territories and possessions and political subdivisions in the U.S.:						
1.41 States, territories and possessions general obligations	2,802,466	0.7	2,802,466		2,802,466	0.7
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	37,771,191	9.7	37,771,191		37,771,191	9.7
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	209,461	0.1	209,461		209,461	0.1
1.512 Issued or guaranteed by FNMA and FHLMC		0.0			0	0.0
1.513 All other		0.0			0	0.0
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA	12,779,122	3.3	12,779,122		12,779,122	3.3
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)	294,978,765	75.4	294,978,765		294,978,765	75.4
2.2 Unaffiliated non-U.S. securities (including Canada)		0.0			0	0.0
2.3 Affiliated securities		0.0			0	0.0
3. Equity interests:						
3.1 Investments in mutual funds		0.0			0	0.0
3.2 Preferred stocks:						
3.21 Affiliated		0.0			0	0.0
3.22 Unaffiliated		0.0			0	0.0
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated		0.0			0	0.0
3.32 Unaffiliated	1,696,155	0.4	1,696,155		1,696,155	0.4
3.4 Other equity securities:						
3.41 Affiliated	1,014,480	0.3	1,014,480		1,014,480	0.3
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	39,881	0.0	39,881		39,881	0.0
4.4 Multifamily residential properties		0.0			0	0.0
4.5 Commercial loans	569,883	0.1	569,883		569,883	0.1
4.6 Mezzanine real estate loans		0.0			0	0.0
5. Real estate investments:						
5.1 Property occupied by company	401,326	0.1	401,326		401,326	0.1
5.2 Property held for production of income (including $.....0 of property acquired in satisfaction of debt)	1,045,630	0.3	1,045,630		1,045,630	0.3
5.3 Property held for sale (including $.....0 property acquired in satisfaction of debt)	779,196	0.2	779,196		779,196	0.2
6. Contract loans	1,094,955	0.3	1,094,955		1,094,955	0.3
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	30,811,526	7.9	30,811,526		30,811,526	7.9
11. Other invested assets	5,280,869	1.3	5,280,869		5,280,869	1.3
12. Total invested assets	391,274,906	100.0	391,274,906	0	391,274,906	100.0

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		2,305,797
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 6)	23,375	
2.2	Additional investment made after acquisition (Part 2, Column 9)		23,375
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	103,020	
8.2	Totals, Part 3, Column 9		103,020
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8)		2,226,152
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)		2,226,152

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		834,868
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		225,104
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)		609,764
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)		609,764
14.	Deduct total nonadmitted amounts		
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		609,764

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		4,752,203
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	528,666	
5.2	Totals, Part 3, Column 9		528,666
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)		5,280,869
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		5,280,869

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		344,755,622
2.	Cost of bonds and stocks acquired, Part 3, Column 7		31,182,144
3.	Accrual of discount		103,210
4.	Unrealized valuation increase (decrease):		
4.1	Part 1, Column 12		
4.2	Part 2, Section 1, Column 15		
4.3	Part 2, Section 2, Column 13	255,664	
4.4	Part 4, Column 11		255,664
5.	Total gain (loss) on disposals, Part 4, Column 19		884,333
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7		24,312,661
7.	Deduct amortization of premium		1,441,460
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	175,212	
9.2	Part 2, Section 1, Column 17		
9.3	Part 2, Section 2, Column 14		
9.4	Part 4, Column 13		175,212
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)		351,251,640
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)		351,251,640

SCHEDULE D - SUMMARY BY COUNTRY

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

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS	1. United States	12,988,583	12,131,358	13,034,476	13,023,143
Governments (Including all obligations	2. Canada				
guaranteed by governments)	3. Other Countries				
	4. Totals	12,988,583	12,131,358	13,034,476	13,023,143
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	2,802,466	3,172,279	2,799,759	2,800,000
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	37,771,191	41,013,752	38,268,354	37,373,985
Industrial and Miscellaneous, SVO Identified	8. United States	294,978,765	314,349,531	300,891,932	282,872,055
Funds and Hybrid Securities (Unaffiliated)	9. Canada				
	10. Other Countries				
	11. Totals	294,978,765	314,349,531	300,891,932	282,872,055
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	348,541,005	370,666,920	354,994,521	336,069,183
PREFERRED STOCKS	14. United States		2,928		
Industrial and Miscellaneous (Unaffiliated)	15. Canada				
	16. Other Countries				
	17. Totals	0	2,928	0	
Parent, Subsidiaries and Affiliates	18. Totals				
	19. Total Preferred Stocks	0	2,928	0	
COMMON STOCKS	20. United States	1,696,155	1,696,155	1,745,602	
Industrial and Miscellaneous (Unaffiliated)	21. Canada				
	22. Other Countries				
	23. Totals	1,696,155	1,696,155	1,745,602	
Parent, Subsidiaries and Affiliates	24. Totals	1,014,480	1,014,480	122,511	
	25. Total Common Stocks	2,710,635	2,710,635	1,868,113	
	26. Total Stocks	2,710,635	2,713,563	1,868,113	
	27. Total Bonds and Stocks	351,251,640	373,380,483	356,862,634	

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	9,970,031	125		1,389,526	11,389,471	XXX	22,749,153	6.3	25,584,673	7.3	22,749,153	
1.2 NAIC 2						XXX	0	0.0		0.0		
1.3 NAIC 3						XXX	0	0.0		0.0		
1.4 NAIC 4						XXX	0	0.0		0.0		
1.5 NAIC 5						XXX	0	0.0		0.0		
1.6 NAIC 6						XXX	0	0.0		0.0		
1.7 Totals	9,970,031	125	0	1,389,526	11,389,471	XXX	22,749,153	6.3	25,584,673	7.3	22,749,153	0
2. **All Other Governments**												
2.1 NAIC 1				83,860	125,600	XXX	209,461	0.1	269,664	0.1	209,461	
2.2 NAIC 2						XXX	0	0.0		0.0		
2.3 NAIC 3						XXX	0	0.0		0.0		
2.4 NAIC 4						XXX	0	0.0		0.0		
2.5 NAIC 5						XXX	0	0.0		0.0		
2.6 NAIC 6						XXX	0	0.0		0.0		
2.7 Totals	0	0	0	83,860	125,600	XXX	209,461	0.1	269,664	0.1	209,461	0
3. **U.S. States, Territories and Possessions, etc., Guaranteed**												
3.1 NAIC 1		399,281	1,000,000	1,403,185		XXX	2,802,466	0.8	2,802,530	0.8	2,802,466	
3.2 NAIC 2						XXX	0	0.0	515,026	0.1		
3.3 NAIC 3						XXX	0	0.0		0.0		
3.4 NAIC 4						XXX	0	0.0		0.0		
3.5 NAIC 5						XXX	0	0.0		0.0		
3.6 NAIC 6						XXX	0	0.0		0.0		
3.7 Totals	0	399,281	1,000,000	1,403,185	0	XXX	2,802,466	0.8	3,317,556	0.9	2,802,466	0
4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed**												
4.1 NAIC 1						XXX	0	0.0		0.0		
4.2 NAIC 2						XXX	0	0.0		0.0		
4.3 NAIC 3						XXX	0	0.0		0.0		
4.4 NAIC 4						XXX	0	0.0		0.0		
4.5 NAIC 5						XXX	0	0.0		0.0		
4.6 NAIC 6						XXX	0	0.0		0.0		
4.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**												
5.1 NAIC 1		2,641,812	5,961,919	26,309,942	2,107,937	XXX	37,021,610	10.3	37,745,803	10.7	37,021,610	
5.2 NAIC 2	500,000	249,581				XXX	749,581	0.2	1,164,257	0.3	749,581	
5.3 NAIC 3						XXX	0	0.0		0.0		
5.4 NAIC 4						XXX	0	0.0		0.0		
5.5 NAIC 5						XXX	0	0.0		0.0		
5.6 NAIC 6						XXX	0	0.0		0.0		
5.7 Totals	500,000	2,891,393	5,961,919	26,309,942	2,107,937	XXX	37,771,191	10.5	38,910,060	11.0	37,771,191	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 10.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. **Industrial and Miscellaneous (unaffiliated)**												
6.1 NAIC 1	3,424,048	10,001,337	22,745,231	72,309,368	38,110,294	XXX	146,590,278	40.9	150,374,967	42.7	146,590,278	
6.2 NAIC 2	4,075,600	19,875,609	23,048,367	43,112,773	47,529,232	XXX	137,641,580	38.4	120,076,069	34.1	137,641,580	
6.3 NAIC 3	349,000	2,040,943	975,108	3,704,036	1,463,471	XXX	8,532,558	2.4	9,538,130	2.7	8,532,558	
6.4 NAIC 4		996,213	490,818	552,025		XXX	2,039,057	0.6	4,196,002	1.2	2,039,057	
6.5 NAIC 5		175,291				XXX	175,291	0.0	45,798	0.0	175,291	
6.6 NAIC 6						XXX	0	0.0		0.0		
6.7 Totals	7,848,648	33,089,393	47,259,525	119,678,201	87,102,997	XXX	294,978,764	82.3	284,230,966	80.7	294,978,764	0
7. **Hybrid Securities**												
7.1 NAIC 1						XXX	0	0.0		0.0		
7.2 NAIC 2						XXX	0	0.0		0.0		
7.3 NAIC 3						XXX	0	0.0		0.0		
7.4 NAIC 4						XXX	0	0.0		0.0		
7.5 NAIC 5						XXX	0	0.0		0.0		
7.6 NAIC 6						XXX	0	0.0		0.0		
7.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8. **Parent, Subsidiaries and Affiliates**												
8.1 NAIC 1						XXX	0	0.0		0.0		
8.2 NAIC 2						XXX	0	0.0		0.0		
8.3 NAIC 3						XXX	0	0.0		0.0		
8.4 NAIC 4						XXX	0	0.0		0.0		
8.5 NAIC 5						XXX	0	0.0		0.0		
8.6 NAIC 6						XXX	0	0.0		0.0		
8.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
9. **SVO Identified Funds**												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX		0	0.0		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

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) 13,394,079	13,042,555	29,707,150	101,495,881	51,733,303	0	209,372,968	58.4	XXX	XXX	209,372,968	0
10.2 NAIC 2	(d) 4,575,600	20,125,189	23,048,367	43,112,773	47,529,232	0	138,391,161	38.6	XXX	XXX	138,391,161	0
10.3 NAIC 3	(d) 349,000	2,040,943	975,108	3,704,036	1,463,471	0	8,532,558	2.4	XXX	XXX	8,532,558	0
10.4 NAIC 4	(d) 0	996,213	490,818	552,025	0	0	2,039,057	0.6	XXX	XXX	2,039,057	0
10.5 NAIC 5	(d) 0	175,291	0	0	0	0	(c) 175,291	0.0	XXX	XXX	175,291	0
10.6 NAIC 6	(d) 0	0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
10.7 Totals	18,318,679	36,380,192	54,221,444	148,864,714	100,726,006	0	(b) 358,511,035	100.0	XXX	XXX	358,511,035	0
10.8 Line 10.7 as a % of Col. 7	5.1	10.1	15.1	41.5	28.1	0.0	100.0	XXX	XXX	XXX	100.0	0.0
11. **Total Bonds Prior Year**												
11.1 NAIC 1	13,367,797	12,368,169	29,434,922	103,925,467	57,681,281		XXX	XXX	216,777,636	61.5	216,777,636	
11.2 NAIC 2	2,376,600	18,143,312	23,015,637	33,463,192	44,756,611		XXX	XXX	121,755,352	34.6	121,755,352	
11.3 NAIC 3		2,819,594	1,257,605	3,994,441	1,466,490		XXX	XXX	9,538,130	2.7	9,538,130	
11.4 NAIC 4		2,025,753	615,590	1,137,271	417,388		XXX	XXX	4,196,002	1.2	4,196,002	
11.5 NAIC 5		45,798					XXX	XXX	(c) 45,798	0.0	45,798	
11.6 NAIC 6							XXX	XXX	(c) 0	0.0		
11.7 Totals	15,744,397	35,402,626	54,323,754	142,520,371	104,321,770	0	XXX	XXX	(b) 352,312,918	100.0	352,312,918	0
11.8 Line 11.7 as a % of Col. 9	4.5	10.0	15.4	40.5	29.6	0.0	XXX	XXX	100.0	XXX	100.0	0.0
12. **Total Publicly Traded Bonds**												
12.1 NAIC 1	13,394,079	13,042,555	29,707,150	101,495,881	51,733,303		209,372,968	58.4	216,777,636	61.5	209,372,968	XXX
12.2 NAIC 2	4,575,600	20,125,189	23,048,367	43,112,773	47,529,232		138,391,161	38.6	121,755,352	34.6	138,391,161	XXX
12.3 NAIC 3	349,000	2,040,943	975,108	3,704,036	1,463,471		8,532,558	2.4	9,538,130	2.7	8,532,558	XXX
12.4 NAIC 4		996,213	490,818	552,025			2,039,057	0.6	4,196,002	1.2	2,039,057	XXX
12.5 NAIC 5		175,291					175,291	0.0	45,798	0.0	175,291	XXX
12.6 NAIC 6							0	0.0	0	0.0	0	XXX
12.7 Totals	18,318,679	36,380,192	54,221,444	148,864,714	100,726,006	0	358,511,035	100.0	352,312,918	100.0	358,511,035	XXX
12.8 Line 12.7 as a % of Col. 7	5.1	10.1	15.1	41.5	28.1	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	5.1	10.1	15.1	41.5	28.1	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 $.....9,970,031; NAIC 2 $.....0; NAIC 3 $.....0; NAIC 4 $.....0; NAIC 5 $.....0; NAIC 6 $.....0.

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 10.6	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. **U.S. Governments**												
1.1 Issuer Obligations	9,970,031					XXX	9,970,031	2.8	9,993,488	2.8	9,970,031	
1.2 Residential Mortgage-Backed Securities		125		1,389,526	11,389,471	XXX	12,779,122	3.6	15,591,185	4.4	12,779,122	
1.3 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
1.4 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
1.5 Totals	9,970,031	125	0	1,389,526	11,389,471	XXX	22,749,153	6.3	25,584,673	7.3	22,749,153	0
2. **All Other Governments**												
2.1 Issuer Obligations						XXX	0	0.0		0.0		
2.2 Residential Mortgage-Backed Securities				83,860	125,600	XXX	209,461	0.1	269,664	0.1	209,461	
2.3 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
2.4 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
2.5 Totals	0	0	0	83,860	125,600	XXX	209,461	0.1	269,664	0.1	209,461	0
3. **U.S. States, Territories and Possessions, Guaranteed**												
3.1 Issuer Obligations		399,281	1,000,000	1,403,185		XXX	2,802,466	0.8	3,317,556	0.9	2,802,466	
3.2 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
3.3 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
3.4 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
3.5 Totals	0	399,281	1,000,000	1,403,185	0	XXX	2,802,466	0.8	3,317,556	0.9	2,802,466	0
4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed**												
4.1 Issuer Obligations						XXX	0	0.0		0.0		
4.2 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
4.3 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
4.4 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
4.5 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**												
5.1 Issuer Obligations	500,000	2,621,393	5,458,834	16,909,332		XXX	25,489,559	7.1	26,426,561	7.5	25,489,559	
5.2 Residential Mortgage-Backed Securities		270,000	503,085	9,400,610	2,107,937	XXX	12,281,632	3.4	12,483,499	3.5	12,281,632	
5.3 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
5.4 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
5.5 Totals	500,000	2,891,393	5,961,919	26,309,942	2,107,937	XXX	37,771,191	10.5	38,910,060	11.0	37,771,191	0
6. **Industrial and Miscellaneous (unaffiliated)**												
6.1 Issuer Obligations	7,848,648	29,085,629	45,638,313	112,058,418	78,163,176	XXX	272,794,184	76.1	261,330,513	74.2	272,794,184	
6.2 Residential Mortgage-Backed Securities		4,003,765	1,621,212	7,619,784	8,939,821	XXX	22,184,581	6.2	22,900,454	6.5	22,184,581	
6.3 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
6.4 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
6.5 Totals	7,848,648	33,089,394	47,259,525	119,678,201	87,102,997	XXX	294,978,765	82.3	284,230,967	80.7	294,978,765	0
7. **Hybrid Securities**												
7.1 Issuer Obligations						XXX	0	0.0		0.0		
7.2 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
7.3 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
7.4 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
7.5 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8. **Parent, Subsidiaries and Affiliates**												
8.1 Issuer Obligations						XXX	0	0.0		0.0		
8.2 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
8.3 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
8.4 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
8.5 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 10.6	9 Total from Column 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	18,318,679	32,106,304	52,097,146	130,370,935	78,163,176	XXX	311,056,240	86.8	XXX	XXX	311,056,240	0
10.2 Residential Mortgage-Backed Securities	0	4,273,889	2,124,297	18,493,780	22,562,830	XXX	47,454,796	13.2	XXX	XXX	47,454,796	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	18,318,679	36,380,193	54,221,444	148,864,714	100,726,006	0	358,511,036	100.0	XXX	XXX	358,511,036	0
10.7 Line 10.6 as a % of Col. 7	5.1	10.1	15.1	41.5	28.1	0.0	100.0	XXX	XXX	XXX	100.0	0.0
11. **Total Bonds Prior Year**												
11.1 Issuer Obligations	15,245,088	33,236,920	50,471,948	122,781,121	79,333,040	XXX	XXX	XXX	301,068,117	85.5	301,068,117	
11.2 Residential Mortgage-Backed Securities	499,309	2,165,706	3,851,806	19,739,250	24,988,730	XXX	XXX	XXX	51,244,801	14.5	51,244,801	
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	15,744,397	35,402,626	54,323,754	142,520,372	104,321,770	0	XXX	XXX	352,312,918	100.0	352,312,918	0
11.7 Line 11.6 as a % of Col. 9	4.5	10.0	15.4	40.5	29.6	0.0	XXX	XXX	100.0	XXX	100.0	0.0
12. **Total Publicly Traded Bonds**												
12.1 Issuer Obligations	18,318,679	32,106,304	52,097,146	130,370,935	78,163,176	XXX	311,056,240	86.8	301,068,117	85.5	311,056,240	XXX
12.2 Residential Mortgage-Backed Securities		4,273,889	2,124,297	18,493,780	22,562,830	XXX	47,454,796	13.2	51,244,801	14.5	47,454,796	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	18,318,679	36,380,193	54,221,444	148,864,714	100,726,006	0	358,511,036	100.0	352,312,918	100.0	358,511,036	XXX
12.7 Line 12.6 as a % of Col. 7	5.1	10.1	15.1	41.5	28.1	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	5.1	10.1	15.1	41.5	28.1	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

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	6,996,423	6,996,423			
2. Cost of short-term investments acquired	9,970,031	9,970,031			
3. Accrual of discount	0				
4. Unrealized valuation increase (decrease)	0				
5. Total gain (loss) on disposals	0				
6. Deduct consideration received on disposals	6,996,423	6,996,423			
7. Deduct amortization of premium	0				
8. Total foreign exchange change in book/adjusted carrying value	0				
9. Deduct current year's other-than-temporary impairment recognized	0				
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	9,970,031	9,970,031	0	0	0
11. Deduct total nonadmitted amounts	0				
12. Statement value at end of current period (Line 10 minus Line 11)	9,970,031	9,970,031	0	0	0

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

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

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

Cash Equivalents

	1 Total	2 Bonds	3 Money Market Mutual Funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	2,997,064	2,997,064		
2. Cost of cash equivalents acquired	0			
3. Accrual of discount	0			
4. Unrealized valuation increase (decrease)	0			
5. Total gain (loss) on disposals	0			
6. Deduct consideration received on disposals	2,997,064	2,997,064		
7. Deduct amortization of premium	0			
8. Total foreign exchange change in book/adjusted carrying value	0			
9. Deduct current year's other-than-temporary impairment recognized	0			
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	0	0	0	0
11. Deduct total nonadmitted amounts	0			
12. Statement value at end of current period (Line 10 minus Line 11)	0	0	0	0

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

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 - Administrative																
OFFICE SPACE & LAND		INDEPENDENCE	OHIO.	01/01/1987.	01/05/2011.	867,285		391,326	532,800	19,634			(19,634)			57,127
LEASEHOLD IMPROVEMENTS		INDEPENDENCE	OHIO.	VARIOUS...	01/05/2011.	353,228		10,000	10,000	5,000			(5,000)			
0299999. Properties Occupied by the Reporting Entity - Administrative						1,220,513	0	401,326	542,800	24,634	0	0	(24,634)	0	0	57,127
0399999. Total - Properties Occupied by the Reporting Entity						1,220,513	0	401,326	542,800	24,634	0	0	(24,634)	0	0	57,127
Properties Held for the Production of Income																
ROCKSIDE BLDG LEASED UNITS		INDEPENDENCE	OHIO.	01/01/1987.	01/05/2011.	1,517,425		429,041	1,067,200	39,326			(39,326)		362,651	114,425
LAND ESTATES		MIDDLETOWN	PA	01/01/1910.	11/15/2008.	35,102		35,102	458,000				0			
PRINTERY BUILDING & LAND		MIDDLETOWN	PA	01/01/1975.	11/15/2008.	1,328,851		16,265	4,250,000	34,360			(34,360)			
LAND DEVELOPEMENT		MIDDLETOWN	PA	01/01/1986.	11/15/2008.	471,000		470,090	2,152,600				0			
LAND IMPROVEMENT ESTATES		MIDDLETOWN	PA	01/01/1975.	11/15/2008.	298,374		95,132	1,328,200	4,700			(4,700)			
ESTATE BUILDINGS		MIDDLETOWN	PA	01/01/1965.	11/15/2008.	64,562		641,200	641,200				0			
0499999. Total - Properties Held for the Production of Income						3,715,314	0	1,045,630	9,897,200	78,386	0	0	(78,386)	0	362,651	114,425
Properties Held for Sale																
LAND - MIDDLETOWN		MIDDLETOWN	PA	01/01/1986.	11/15/2008.	562,675		562,675	3,885,000				0			
DOUGHBOY MEMORIAL PLAZA		MIDDLETOWN	PA	12/31/2014.	12/31/2014.	190,813		216,521	216,521				0			
0599999. Total - Properties Held for Sale						753,488	0	779,196	4,101,521	0	0	0	0	0	0	0
0699999. Totals						5,689,315	0	2,226,152	14,541,521	103,020	0	0	(103,020)	0	362,651	171,552

SCHEDULE A - PART 2

Showing all Real Estate ACQUIRED and Additions Made During the Year

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
Acquired by Purchase								
DOUGHBOY MEMORIAL ADDITIONAL COSTS	MIDDLETOWN	PA	VARIOUS	GINGRICH MEMORIALS	23,375		23,375	
0199999. Total - Acquired by Purchase					23,375	0	23,375	0
0399999. Totals					23,375	0	23,375	0

SCHEDULE A - PART 3

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

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

NONE

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
								9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
Mortgages in Good Standing - Residential Mortgages - Insured or Guaranteed														
988		East Millsboro	PA		08/01/1996	8.500	17,991						81,000	08/01/1996
1023		Canfield	OH		06/01/1992	8.500	21,891						103,300	06/01/1992
0299999. Total - Mortgages in Good Standing - Residential Mortgages - Insured or Guaranteed							39,882	0	0	0	0	0	184,300	XXX
Mortgages in Good Standing - Commercial Mortgages - Insured or Guaranteed														
1039		Middletown	PA	S	01/01/1995	7.100	569,882						4,349,000	12/10/2003
0499999. Total - Mortgages in Good Standing - Commercial Mortgages - Insured or Guaranteed							569,882	0	0	0	0	0	4,349,000	XXX
0899999. Total - Mortgages in Good Standing							609,764	0	0	0	0	0	4,533,300	XXX
3399999. Totals							609,764	0	0	0	0	0	4,533,300	XXX

General Interrogatory:

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

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings

NONE

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Mortgages Closed by Repayment																	
1039	Akron	OH		07/08/2015.	VARIOUS						0		3,052	3,052			0
0199999. Total - Mortgages Closed by Repayment						0	0	0	0	0	0	0	3,052	3,052	0	0	0
Mortgages With Partial Repayments																	
988	East Millsboro	PA		08/01/1996.	VARIOUS						0		4,842	4,842			0
1023	Canfield	OH		06/01/1992.	VARIOUS						0		2,941	2,941			0
1039	Middletown	PA	S	01/01/1995.	VARIOUS						0		214,269	214,269			0
0299999. Total - Mortgages With Partial Repayments						0	0	0	0	0	0	0	222,052	222,052	0	0	0
0599999. Total Mortgages						0	0	0	0	0	0	0	225,104	225,104	0	0	0

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Desig-nation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
Fixed or Variable Interest Rate Investments That Have Underlying Characteristics of Bonds - Unaffiliated																			
000000 00 0	UBS HEDGE FUNDS		CLEVELAND	OH	UBS FINANCIAL SERVICES GROUPQ	1FE	12/01/2012	13	2,520,000	2,657,943	2,657,943	69,877							0.100
000000 00 0	MAI WEALTH DIVIDEND STRATEGY FUND		CLEVELAND	OH	MAI WEALTH ADVISORS LLC	1FE	01/31/2013	5	1,000,000	1,282,718	1,282,718	162,553							0.170
000000 00 0	CLUTTERBUCK SPECIAL SITUATION FUND		CLEVELAND	OH	CLUTTERBUCK CAP MANAGEMENT LLC	1FE	08/31/2013	11	1,000,000	1,340,204	1,340,204	296,236							0.100
0799999. Total - Fixed or Variable Interest Rate Investments That Have Underlying Characteristics of Bonds - Unaffiliated									4,520,000	5,280,865	5,280,865	528,666	0	0	0	0	0	0	XXX
4499999. Subtotal - Unaffiliated									4,520,000	5,280,865	5,280,865	528,666	0	0	0	0	0	0	XXX
4699999. Totals									4,520,000	5,280,865	5,280,865	528,666	0	0	0	0	0	0	XXX

Sch. BA - Pt. 2
NONE

Sch. BA - Pt. 3
NONE

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Desig-nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
U.S. Government - Residential Mortgage-Backed Securities																					
312906 2P 4	FHLMC REMIC SERIES 1136-H			1	1FE	178	104.134	190	182	125		0			6.000	6.152	MON	1	11	08/12/1993.	09/15/2021.
3136A8 P9 5	FNMA CMO PAC 2012-108 SP INV FLT				1FE	333,628	81.997	274,594	334,883	334,588		30			4.968	4.987	MON	1,367	13,400	09/28/2012.	10/25/2042.
3136A8 TU 4	FNMA CMO PAC 2012-99 GC				1FE	163,422	101.607	165,841	163,218	163,218		(13)			3.000	2.996	MON	402	5,120	04/15/2013.	06/25/2042.
3136A9 HB 7	FNMA CMO 2012-111 HS INV FLT				1FE	116,558	76.165	92,475	121,415	119,371		233			2.500	2.604	MON	249	3,414	10/23/2012.	10/25/2042.
3136A9 PC 6	FNMA CMO 2012-128 HS INV FLT				1FE	706,245	84.387	590,444	699,686	699,960		(83)			5.672	5.619	MON	3,262	30,798	11/20/2012.	11/25/2042.
3136AA 6G 5	FNMA CMO 2012-151 SB INV FLT				1FE	317,764	87.223	282,820	324,249	320,700		353			5.697	5.813	MON	1,518	14,529	02/19/2013.	01/25/2043.
3136AA BP 9	FNMA CMO 2012-131 BS				1FE	382,778	84.624	328,855	388,607	385,703		286			5.148	5.226	MON	1,644	16,262	01/23/2013.	12/25/2042.
3136AB AK 9	FNMA CMO 2012-150 CS INV FLT				1FE	421,130	86.235	363,616	421,657	421,360		36			5.683	5.690	MON	1,970	18,560	12/20/2012.	01/25/2043.
3136AC AF 8	FNMA CMO 2013-10 HS INV FLT				1FE	432,568	86.496	379,851	439,155	435,307		306			5.151	5.229	MON	1,859	18,099	01/30/2013.	02/25/2043.
3136AD BP 3	FNMA CMO 2013-23 TS				1FE	465,797	94.897	445,929	469,909	469,909					5.851	5.903	MON	2,260	21,760	02/27/2013.	03/25/2043.
3137AQ Z7 6	FHLMC CMO 4064 TS INV FLT				1FE	158,866	93.716	147,045	156,905	157,099		(349)			6.717	6.634	MON	866	8,896	02/20/2013.	06/15/2042.
3137AR CX 2	FHLMC CMO 4061 SL INV FLT				1FE	347,731	94.753	322,235	340,079	340,079					6.630	6.484	MON	1,853	17,985	08/30/2012.	06/15/2042.
3137AU SR 1	FHR CMO 4114 YS INV				1FE	378,091	81.379	307,494	377,855	377,876		(4)			5.007	5.004	MON	1,555	15,238	10/31/2012.	10/15/2042.
3137AU TY 5	FHR CMO 4117 SC INV FLT				1FE	338,088	104.657	341,249	326,064	326,064		(143)			8.834	8.520	MON	2,367	22,600	10/31/2012.	10/15/2042.
3137AV DC 8	FHLMC CMO 4120 HS INV FLT				1FE	484,516	82.865	401,997	485,123	484,753		27			5.089	5.095	MON	2,029	19,855	12/20/2012.	10/15/2042.
3137AY RP 8	FHLMC CMO PAC 4165 KA74				1FE	140,833	101.715	142,182	139,784	139,784					3.500	3.474	MON	402	4,892	02/27/2013.	02/15/2043.
3137B4 GG 5	FHLMC CMO 4238 YS INV FLT				1FE	135,125	100.280	135,843	135,464	135,464		0			11.200	11.228	MON	1,247	12,258	08/30/2013.	12/15/2040.
3137BQ LJ 4	FREDDIE MAC				1FE	883,399	92.243	801,351	868,739	873,501		(6,476)			4.500	4.425	MN	6,426	39,094	06/16/2016.	05/15/2033.
31395W JS 7	FHLMC CMO 3005 SW INV FLT				1FE	23,402	102.327	21,969	21,470	22,757		(78)			0.122	0.112	MON	2	3,180	09/17/2009.	07/15/2035.
31396Q W5 4	FNMA CMO 2009-66 SL INV FLT				1FE	26,437	154.288	36,419	23,605	24,910		(158)			7.149	6.383	MON	139	2,940	05/31/2012.	09/25/2039.
31397N UG 8	FNMA CMO 2009-19 TD				1FE	269,663	109.081	290,519	266,333	268,625		(135)			5.000	4.938	MON	1,095	13,317	03/25/2010.	08/25/2036.
31397S WH 3	FNMA CMO 2011-40 SB INV FLT				1FE	5,055	101.255	5,106	5,042	5,052		(0)			9.589	9.565	MON	40	384	10/17/2011.	11/25/2040.
31397U S9 1	FNMA CMO 2011-66 DS INV FLT				1FE	31,566	141.209	40,407	28,615	28,945		(89)			11.885	10.774	MON	280	2,852	08/24/2012.	10/25/2040.
31398R AP 0	FNMA CMO 2010-43 UQ				1FE	247,216	106.435	262,795	246,907	247,134		(14)			5.500	5.493	MON	1,116	14,078	04/06/2010.	05/25/2040.
36202E V9 7	GNMA CMO 2 MJM 4240				1FE	43,931	109.280	44,658	40,866	43,213		(131)			6.500	6.047	MON	218	2,673	06/08/2011.	09/20/2038.
38373M B8 2	GNMA CMO PAC 2007-16 PS INV FLT				1FE	113,794	136.162	104,077	76,436	76,880		(1,515)			3.910	2.626	MON	246	15,159	07/27/2012.	04/20/2037.
38374U BP 5	GNMA CMO 2009-32 AB				1FE	128,866	104.517	127,288	121,787	121,787					4.000	3.780	MON	400	4,942	07/06/2012.	05/16/2039.
38374U CJ 8	GNMA CMO PAC 2009-32 AP				1FE	126,717	103.409	123,620	119,544	119,647		(184)			4.000	3.774	MON	393	4,853	07/09/2012.	05/16/2039.
38375Y NF 5	GNMA CMO PAC 2008-79 CS				1FE	131,131	107.236	138,541	129,193	130,574		(95)			6.614	6.516	MON	702	7,467	06/28/2011.	06/20/2035.
38376V R9 0	GNMA CMO PAC-2 2010-19 GW				1FE	80,814	111.347	87,897	78,939	80,399		(65)			4.750	4.640	MON	308	3,750	09/03/2010.	02/20/2040.
38377F XK 2	GNMA CMO SEQ PYR 2010-59 HA				1FE	18,232	100.249	17,232	17,190	17,190					4.500	4.243	MON	64	1,102	07/20/2012.	04/16/2036.
38377L PX 0	GNMA CMO 2010-128 CY				1FE	193,911	106.797	207,351	194,154	193,973		9			4.000	4.005	MON	638	7,766	11/02/2010.	08/20/2039.
38377N AA 2	GNMA CMO PAC-2 2010-143 CM				1FE	20	104.967	21	20	20		(0)			4.000	3.998	MON	0	32	01/26/2011.	11/16/2040.
38377N G7 3	GNMA CMO 2010-157 SH				1FE	172,728	105.128	176,726	168,105	171,722		(172)			9.508	9.254	MON	1,314	13,416	12/20/2011.	12/20/2040.
38377T DF 5	GNMA CMO 2011-13 CD				1FE	30,935	100.981	31,395	31,090	30,972		5			4.522	4.545	MON	116	1,244	01/28/2011.	01/16/2041.
38378D X2 6	GNMA CMO 2012-32 GS INV FLT				1FE	92,169	100.057	91,649	91,597	91,597					6.714	6.672	MON	505	5,168	03/21/2013.	04/16/2041.
38378E PZ 0	GNMA CMO 2012-69 HA				1FE	74,165	100.814	74,956	74,351	74,202		7			3.500	3.509	MON	214	2,617	05/31/2012.	05/16/2042.
38378F S9 2	GNMA CMO 2013-18 CB				1FE	1,330,094	90.013	1,235,878	1,373,000	1,344,992		1,705			2.500	2.581	MON	2,821	34,325	04/23/2013.	02/20/2043.
38378F SB 7	GNMA CMO 2013-5 MA				1FE	295,387	96.257	290,597	301,897	300,961		2,347			2.000	2.044	MON	496	6,381	01/30/2013.	07/20/2042.
38378G SG 4	GNMA CMO PAC-2 2012-143 DE				1FE	198,686	89.679	179,695	200,376	200,376					2.000	2.017	MON	329	4,008	04/26/2013.	12/20/2042.
38378G TC 2	GNMA CMO PAC 2012-143 ED				1FE	199,050	110.977	225,121	202,854	201,224		210			2.000	2.038	MON	333	4,369	12/27/2012.	12/20/2042.
38378H L8 7	GNMA CMO 2012-128 HK				1FE	638,767	85.415	551,811	646,035	646,035					2.000	2.023	MON	1,062	12,921	10/30/2012.	09/16/2042.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Desig-nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
38378J R7 9	GNMA CMO PAC-2 2013-41 KE				1FE	460,750	101.950	465,371	456,470	456,551		(178)			3.000	2.972	MON	1,126	14,073	04/23/2013.	10/20/2042.
38378J T4 4	GNMA CMO 2013-41 CB				1FE	476,554	89.929	442,385	491,927	482,773		664			2.500	2.581	MON	1,011	12,298	04/23/2013.	03/20/2043.
38378M ST 3	GNMA CMO 2013-51 SC INV FLT				1FE	400,956	84.794	343,638	405,262	403,368		316			4.000	4.043	MON	1,332	12,844	04/22/2013.	04/20/2043.
38378M TU 9	GNMA CMO 2013-51 C				1FE	805,331	95.152	771,230	810,524	808,384		329			2.500	2.516	MON	1,665	20,447	04/11/2013.	04/20/2043.
0299999. U.S. Government - Residential Mortgage-Backed Securities						12,823,043	XXX	11,912,363	12,816,564	12,779,122	0	(3,018)	0	0	XXX	XXX	XXX	49,246	511,381	XXX	XXX
0599999. Total - U.S. Government						12,823,043	XXX	11,912,363	12,816,564	12,779,122	0	(3,018)	0	0	XXX	XXX	XXX	49,246	511,381	XXX	XXX
All Other Governments - Residential Mortgage-Backed Securities																					
38373V NM 8	GNMA 2002-63 CL NU				1FE	85,229	109.154	90,102	82,546	83,860		(108)			6.250	6.053	MON	424	5,197	09/03/2003.	09/20/2032.
38374T RK 2	GNMA CMO TAC 2009-22 JL				1FE	126,205	103.917	128,893	124,034	125,600		(91)			4.000	3.931	MON	408	5,024	04/21/2010.	04/20/2039.
0799999. All Other Governments - Residential Mortgage-Backed Securities						211,433	XXX	218,995	206,580	209,461	0	(199)	0	0	XXX	XXX	XXX	832	10,221	XXX	XXX
1099999. Total - All Other Governments						211,433	XXX	218,995	206,580	209,461	0	(199)	0	0	XXX	XXX	XXX	832	10,221	XXX	XXX
U.S. States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																					
19668Q DD 4	COLORADO ST BLDG EXCELLENT REV 2010 B			1	1FE	400,000	107.885	431,540	400,000	400,000					6.242	6.242	MS	7,319	24,968	03/03/2010.	03/15/2030.
438701 RG 1	HONOLULU HAWAII CITY & CNTY REV			1	1FE	503,335	108.612	543,060	500,000	502,077		(176)			5.996	5.956	JJ	15,031	29,980	11/09/2010.	07/01/2030.
452024 HH 8	ILLINOIS MUN ELEC AGY PWR SUPPLY REV				1FE	501,580	130.891	654,455	500,000	501,108		(66)			7.288	7.265	FA	15,175	36,440	11/24/2010.	02/01/2035.
651333 DR 4	NEWFOUNDLAND - PROV OF - USD				1FE	99,800	120.967	120,967	100,000	99,973		7			8.650	8.667	AO	1,659	8,650	11/04/1992.	10/22/2022.
669827 DP 9	NOVA SCOTIA - PROVINCE OF US$				1FE	196,694	121.879	243,758	200,000	199,539		114			8.250	8.389	JJ	6,962	24,750	10/16/1992.	07/30/2022.
669827 DP 9	NOVA SCOTIA - PROVINCE OF US$				1FE	98,350	121.879	121,879	100,000	99,769		57			8.250	8.388	JJ	3,481		11/04/1992.	07/30/2022.
691021 KU 2	OWENSBORO KY ELEC LT & PWR REV			1	1FE	500,000	105.541	527,705	500,000	500,000					5.380	5.380	JJ	13,487	26,900	11/05/2010.	01/01/2024.
691021 KV 0	OWENSBORO ELECTRIC			1	1FE	500,000	105.783	528,915	500,000	500,000					5.580	5.580	JJ	13,988	27,900	11/05/2010.	01/01/2025.
1199999. U.S. States, Territories & Possessions - Issuer Obligations						2,799,759	XXX	3,172,279	2,800,000	2,802,466	0	(64)	0	0	XXX	XXX	XXX	77,102	179,588	XXX	XXX
1799999. Total - U.S. States, Territories & Possessions (Direct and Guaranteed)						2,799,759	XXX	3,172,279	2,800,000	2,802,466	0	(64)	0	0	XXX	XXX	XXX	77,102	179,588	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Issuer Obligations																					
02765U DC 5	AMERICAN MUN PWR-OHIO INC REV				1FE	510,305	129.534	647,670	500,000	506,519		(468)			6.424	6.294	FA	12,144	32,120	12/01/2009.	02/15/2032.
033177 XT 8	ANCHORAGE ALASKA ELEC UTIL REV 2009 B			1	1FE	506,070	106.937	534,685	500,000	503,003		(379)			6.077	6.004	JD	2,497	30,385	12/02/2009.	12/01/2026.
033177 XU 5	ANCHORAGE ALASKA ELEC UTIL REV			1	1FE	454,901	107.392	483,264	450,000	451,502		(784)			6.358	6.290	JD	2,352	28,611	12/03/2009.	12/01/2029.
033717 KR 9	ANDERSON CNTY SC SCH DIST #1			1	1FE	511,929	107.603	536,923	498,985	503,085		(1,892)			5.800	5.653	MS	9,594	29,001	06/24/2010.	03/01/2027.
04108K VM 7	ARKANSAS ST DEV FIN AUTH REV			1	1FE	245,000	105.625	258,781	245,000	245,000					6.300	6.300	AO	3,848	15,435	03/03/2010.	04/01/2030.
059231 TN 0	BALTIMORE MD REV TAXBLE			1	1FE	249,625	109.510	273,775	250,000	249,736		16			7.000	7.011	JJ	8,774	17,500	12/03/2010.	07/01/2035.
074561 LD 1	BEAUMONT TEX WTRWKS & SWR SYS REV			1	1FE	504,507	106.550	500,785	470,000	486,393		(6,148)			6.157	5.736	MS	9,593	28,938	10/03/2013.	09/01/2036.
088281 CB 4	BEXAR CNTY TEX GO			1	1FE	408,920	106.640	426,560	400,000	402,577		(1,819)			6.628	6.483	JD	1,162	26,512	09/03/2009.	06/15/2039.
098203 RQ 7	BONITA CALIF UNI SCH DIST GO			1	1FE	508,915	107.207	536,035	500,000	502,396		(1,513)			6.800	6.681	FA	14,159	34,000	09/16/2009.	08/01/2029.
106284 DB 5	BREA CALIF PUB FING AUTH WTR REV			1	1FE	802,178	110.617	829,628	750,000	771,132		(8,453)			6.726	6.289	JJ	25,292	50,445	10/22/2010.	07/01/2036.
155888 CL 2	CENTRAL WEBER UTAH SWR INPT DI REV			1	1FE	534,713	107.292	563,283	525,000	528,554		(1,640)			6.500	6.382	MS	11,313	34,125	06/23/2010.	03/01/2035.
158249 HW 5	CHAMPAIGN CNTY ILL CMNTY UNIT GO			1	1FE	500,000	105.326	526,630	500,000	500,000					6.150	6.150	JD	2,527	30,750	02/17/2010.	06/01/2032.
165329 DG 5	CHESAPEAKE VA WTR & SWR SYS REV			1	1FE	500,000	107.793	538,965	500,000	500,000					5.641	5.641	JJ	14,141	28,205	04/01/2010.	07/01/2026.
165329 DH 3	CHESAPEAKE VA WTR & SWR SYS REV			1	1FE	500,000	107.402	537,010	500,000	500,000					5.953	5.953	JJ	14,923	29,765	04/01/2010.	07/01/2030.
165618 BX 6	CHESTER CNTY PA SCH AUTH SCH REV			1	1FE	250,000	103.233	258,083	250,000	250,000					5.481	5.481	AO	3,416	13,703	07/01/2010.	04/01/2021.
165618 BY 4	CHESTER CNTY PA SCH AUTH SCH REV			1	1FE	500,000	105.450	527,250	500,000	500,000					6.231	6.231	AO	7,767	31,155	07/01/2010.	04/01/2025.
172252 H8 4	CINCINNATI OHIO CITY SCH DIST GO				1FE	504,535	115.150	575,750	500,000	502,079		(324)			5.439	5.390	JD	2,235	27,195	06/03/2010.	06/01/2025.
19679R NJ 5	COLORADO WTR RES & PWR DEV REV		C	1	1FE	502,500	109.655	548,275	500,000	501,745		(104)			5.900	5.871	MS	9,779	29,500	10/25/2010.	09/01/2035.
210295 DF 5	CONSOLIDATED WYO MUNICIPL ELECT PWR REV			1	1FE	503,750	109.145	545,725	500,000	502,253		(197)			6.704	6.654	JD	2,755	33,520	07/12/2010.	06/01/2030.
220245 QQ 0	CORPUS CHRISTI TEX UTIL SYS REV			1	1FE	320,550	109.344	328,032	300,000	306,564		(3,425)			6.243	5.843	JJ	8,672	34,961	12/19/2013.	07/15/2020.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
220245 QQ 0	CORPUS CHRISTI TEX UTIL SYS REV			1	1FE	282,490	109.344	284,294	260,000	265,248		(4,498)			6.243	5.746	JJ	7,516		03/10/2014.	07/15/2020.
223777 CM 3	COWLITZ CNTY WASH PUB UTIL DIST REV				1FE	505,250	115.241	576,205	500,000	502,313		(375)			6.188	6.124	MS	10,257	30,940	03/17/2010.	09/01/2025.
259226 BQ 0	DOUGLAS CNTY NE				1FE	225,000	121.642	273,695	225,000	225,000					7.340	7.340	JJ	8,280	16,515	12/09/2010.	07/01/2028.
283734 MX 6	EL PASO TX BABS B			1	1FE	250,000	106.309	265,773	250,000	250,000					6.163	6.163	FA	5,825	15,408	09/25/2009.	08/15/2034.
299461 NL 3	EVANSVILLE IND SEWER WKS REV BNDS			1	1FE	500,000	119.571	597,855	500,000	500,000					6.500	6.500	JJ	16,295	32,500	12/01/2010.	07/01/2031.
31200C AM 8	FAU FIN CORP FLA CAP IMPT REV 2010A			1	1FE	306,750	112.033	336,099	300,000	302,428		(971)			7.439	7.275	JJ	11,189	22,317	03/04/2010.	07/01/2030.
317747 DQ 3	FINDLAY OHIO CITY SCH DIST GO			1	1FE	500,000	103.073	515,365	500,000	500,000					6.250	6.250	JD	2,568	31,250	02/11/2010.	12/01/2037.
341507 ZN 4	FLORIDA ST BRD ED LOTTERY REV			1	1FE	250,000	105.822	264,555	250,000	250,000					6.041	6.041	JJ	7,572	15,103	03/11/2010.	07/01/2025.
34157P AV 6	FLORIDA ST INTL UNIV PKG FAC REV			1	1FE	583,731	106.196	605,317	570,000	573,671		(2,448)			6.500	6.347	JJ	18,576	37,050	05/05/2010.	07/01/2029.
34281P LD 3	FLORIDA ST GOVERNMENTAL UTIL REV			1	1FE	507,000	110.247	551,235	500,000	502,750		(1,000)			6.348	6.260	AO	7,913	31,740	10/05/2010.	10/01/2030.
373109 BM 8	GEORGETOWN UNIV D C REV				1FE	287,685	102.312	276,242	270,000	270,000		(2,035)			7.220	6.776	AO	4,860		04/09/2009.	04/01/2019.
385478 EV 0	GRAND FORKS ND PUB S/D				1FE	200,000	124.919	249,838	200,000	200,000					6.000	6.000	FA	4,997	12,000	12/29/2010.	08/01/2028.
436212 EG 5	HOLLYWOOD FLA WTR & SWR REV			1	1FE	559,980	108.891	544,455	500,000	522,969		(13,125)			7.198	6.427	AO	8,973	35,990	10/21/2013.	10/01/2039.
438670 VK 4	HONOLULU HAWAII CITY & CNTY GO SER E			1	1FE	306,393	105.935	317,805	300,000	301,937		(1,162)			6.300	6.169	MS	6,265	18,900	03/23/2010.	09/01/2033.
442331 QM 9	HOUSTON TEX GO 01/08/09 6.29% DUE 03/01/				1FE	1,140,886	118.108	1,092,499	925,000	1,081,233		(11,403)			6.290	5.100	MS	19,288	58,812	10/04/2012.	03/01/2032.
452024 GT 3	ILLINOIS MUN ELEC AGY PWR SUPPLY REV				1FE	552,690	125.665	628,325	500,000	535,017		(2,898)			6.832	6.181	FA	14,226	34,160	10/14/2010.	02/01/2035.
45528S 5R 3	INDIANAPOLIS IND LOC PUB IMPT REV				1FE	500,000	118.808	594,040	500,000	500,000					5.966	5.966	JJ	13,812	29,830	03/04/2010.	01/15/2030.
469487 BW 1	JACKSONVILLE FL BAB			1	1FE	250,000	107.259	268,148	250,000	250,000					6.259	6.259	AO	3,901	15,648	09/25/2009.	10/01/2030.
478718 E4 7	JOHNSON CNTY KS UNI SCH DIST 233 A			1	1FE	501,900	102.339	511,695	500,000	500,939		(127)			5.300	5.280	MS	8,785	26,500	06/09/2010.	09/01/2026.
483854 FJ 9	KANE COOK & DU PAGE CNTYS ILL GO SER C			1	1FE	250,000	106.060	265,150	250,000	250,000					6.000	6.000	JD	658	15,000	12/09/2009.	12/15/2034.
485429 AU 8	KANSAS ST DEV FIN AUTH REV			1	1FE	450,000	106.255	478,148	450,000	450,000					6.100	6.100	MN	4,512	27,450	07/09/2010.	05/01/2030.
489710 QC 0	KENNEWICK WASH GO TXBL SER B			1	1FE	703,752	105.403	737,821	700,000	702,205		(198)			6.173	6.140	JD	3,552	43,211	03/18/2010.	12/01/2030.
489890 KB 8	KENOWA HILLS MICH PUB SCHS GO			1	1FE	400,000	104.206	416,824	400,000	400,000					6.375	6.375	MN	4,192	25,500	06/23/2010.	05/01/2026.
491501 CX 8	KENTUCKY ST MUN PWR AGY PWR REV			1	1FE	500,000	107.191	535,955	500,000	500,000					6.040	6.040	MS	10,012	30,200	05/05/2010.	09/01/2026.
498530 5U 4	KLEIN TEX INDPT SCH DIST GO			1	1FE	365,000	109.217	398,642	365,000	365,000					5.760	5.760	FA	8,755	21,024	05/18/2010.	08/01/2030.
516823 N2 3	LAREDO TEX GOV TAX & REV 2009 B			1	1FE	500,000	104.518	522,590	500,000	500,000					6.366	6.366	FA	12,034	31,830	09/23/2009.	02/15/2029.
542690 W4 0	LONG ISLAND PWR AUTH N Y ELEC REV				1FE	300,000	105.406	316,218	300,000	300,000					5.100	5.100	MN	2,515	15,300	06/03/2010.	05/01/2021.
567609 CU 4	MARIEMONT OHIO CITY SCH DIST GO			1	1FE	366,170	108.270	378,945	350,000	356,953		(2,384)			6.200	5.926	JD	1,784	21,700	09/01/2010.	12/01/2035.
584556 DZ 4	UNIV OF MISS MED CTR BLDG CORP			1	1FE	460,473	109.425	486,941	445,000	450,764		(2,385)			6.692	6.467	JD	2,448	29,779	06/28/2010.	06/01/2032.
60534Q UE 9	MISSISSIPPI DEV BANK SPL OBLG GO				1FE	596,997	111.997	694,381	620,000	608,628		1,137			5.460	5.670	AO	8,440	34,944	05/24/2010.	10/01/2036.
606092 ES 9	MISSOURI JT MUN ELEC UTIL COMMN REV 2009			1	1FE	503,125	102.339	511,695	500,000	500,630		(630)			6.790	6.748	JJ	17,022	67,900	12/11/2009.	01/01/2029.
606092 ES 9	MISSOURI JT MUN ELEC UTIL COMMN REV 2009			1	1FE	509,765	102.339	511,695	500,000	501,970		(1,970)			6.790	6.660	JJ	17,022		12/18/2009.	01/01/2029.
607114 U5 2	MOBILE ALA SER 2009B GO			1	1FE	502,915	104.360	521,800	500,000	501,736		(146)			6.085	6.050	FA	11,503	30,425	12/03/2009.	02/15/2030.
63165T BR 5	NASSAU CNTY N Y SER I GO			1	1FE	501,770	106.680	533,400	500,000	501,017		(93)			6.100	6.078	AO	7,604	30,500	12/04/2009.	10/01/2029.
64711N NN 1	NEW MEXICO FIN AUTH REV			1	1FE	250,000	108.873	272,183	250,000	250,000					6.080	6.080	JD	1,249	15,200	08/12/2010.	06/01/2030.
64966H 4L 1	NEW YORK N Y GO			1	1FE	501,265	109.468	547,340	500,000	500,807		(63)			5.817	5.802	AO	7,251	29,085	10/12/2010.	10/01/2031.
64966J AS 5	NEW YORK CITY SER F1			1	1FE	200,000	112.191	224,382	200,000	200,000					6.646	6.646	JD	1,092	13,292	12/15/2010.	12/01/2031.
65364U AB 2	NIAGARA MOHAWK POWER CORP SENIOR NT SER				1FE	750,000	99.482	746,115	750,000	750,000					2.721	2.721	MN	1,845	20,408	11/28/2012.	11/28/2022.
658203 L2 8	NORTH CAROLINA MUN PWR AGY REV				1FE	509,325	120.242	601,210	500,000	505,793		(424)			6.184	6.071	JJ	15,502	30,920	09/16/2009.	01/01/2032.
658203 W2 6	NORTH CAROLINA POWER AGENCY				1FE	504,750	97.146	485,730	500,000	503,479		(250)			3.922	3.885	JJ	9,832	19,610	12/11/2012.	01/01/2032.
665250 BX 3	NORTHERN ILL MUN PWR AGY				1FE	200,000	121.380	242,760	200,000	200,000					7.620	7.620	JJ	7,641	38,100	12/01/2010.	01/01/2030.
665250 BX 3	NORTHERN ILL MUN PWR AGY				1FE	303,000	121.380	364,140	300,000	301,881		(158)			7.620	7.545	JJ	11,461		12/03/2010.	01/01/2030.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Desig-nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
680616 VC 0	OLENTANGY LOC SCH DIST OHIO GO			1	1FE	665,000	106.719	709,681	665,000	665,000					6.110	6.110	JD	3,340	40,632	03/24/2010.	12/01/2033.
686430 EX 3	ORLANDO FLA CMNTY REDEV AGY TAX REV			1	1FE	314,871	114.464	343,392	300,000	306,286		(2,357)			7.784	7.416	MS	7,741	23,352	04/22/2010.	09/01/2040.
690477 DG 6	OVIEDO FLA UTIL REV BDS TAXBLE			1	1FE	383,532	107.599	430,396	400,000	388,544		716			5.863	6.115	AO	5,847	23,452	01/12/2011.	10/01/2035.
702282 LQ 5	PASADENA CALIF UNI SCH DIST GO			1	1FE	500,000	107.375	536,875	500,000	500,000					6.993	6.993	FA	14,561	34,965	09/02/2009.	08/01/2029.
702541 GQ 0	PASCO CNTY FLA WTR & SWR REV			1	1FE	500,000	107.085	535,425	500,000	500,000					6.160	6.160	AO	7,679	30,800	09/03/2009.	10/01/2019.
70338J AB 0	PATRIOTS ENERGY GROUP S C GAS			1	1FE	541,035	105.690	528,450	500,000	515,304		(6,333)			7.409	6.847	JD	3,045	37,045	12/02/2010.	06/01/2030.
704612 DC 1	PEACE RIVER/MANASOTA FL REGL WTR REV			1	1FE	365,700	110.391	380,849	345,000	355,078		(3,665)			6.402	6.040	AO	5,507	54,097	09/13/2013.	10/01/2040.
704612 DC 1	PEACE RIVER/MANASOTA FL REGL WTR REV			1	1FE	542,745	110.391	551,955	500,000	521,027		(7,646)			6.402	5.898	AO	7,981		12/20/2013.	10/01/2040.
744499 AP 9	PUBLIC SVC CO NEW MEXICO SENIOR NT				2FE	594,300	102.091	510,455	500,000	500,000		(13,097)			7.950	6.689	MN	5,010	39,750	11/09/2011.	05/15/2018.
744533 BL 3	PUBLIC SERVICE CO OKLA SENIOR NT SER I				2FE	248,115	105.593	263,983	250,000	249,581		209			4.400	4.433	FA	4,581	11,000	01/13/2011.	02/01/2021.
76222R HT 2	RHODE ISLAND ST & PROVIDENCE GO			1	1FE	303,000	108.090	324,270	300,000	301,789		(158)			6.098	6.038	AO	4,561	18,294	05/13/2010.	04/01/2030.
786005 PN 2	SACRAMENTO CALIF MUN UTIL DIST REV				1FE	506,570	129.166	645,830	500,000	504,577		(263)			6.156	6.076	MN	3,879	30,780	07/29/2010.	05/15/2036.
79765R SU 4	SAN FRANCISCO CALIF CITY & CNTY REV				1FE	500,000	113.853	569,265	500,000	500,000					5.500	5.500	MN	4,521	27,500	06/17/2010.	11/01/2025.
799017 GA 0	SAN MATEO CALIF UN HIGH SCH DIST GO			1	1FE	500,000	111.439	557,195	500,000	500,000					6.733	6.733	MS	11,160	33,665	02/17/2010.	09/01/2034.
800618 AF 7	SANFORD N C ENTERPRISE SYS REV			1	1FE	519,555	109.455	547,275	500,000	507,209		(2,983)			6.668	6.417	JD	2,740	33,340	01/20/2011.	06/01/2030.
802385 LF 9	SANTA MONICA CALIF CMNTY COLLEGE GO			1	1FE	506,080	110.054	550,270	500,000	502,362		(914)			6.763	6.682	FA	14,082	33,815	02/10/2010.	08/01/2034.
812643 GE 8	SEATTLE WASH MUN LT PWR REV TAXB IMPT				1FE	400,000	120.771	483,084	400,000	400,000					5.750	5.750	FA	9,578	23,000	02/08/2011.	02/01/2027.
837227 H8 3	SOUTH CENT CONN REGL WTR AUTH REV				1FE	504,500	118.752	593,760	500,000	502,644		(237)			6.243	6.187	FA	12,999	62,430	03/19/2010.	08/01/2030.
837227 H8 3	SOUTH CENT CONN REGL WTR AUTH REV				1FE	500,000	118.752	593,760	500,000	500,000					6.243	6.243	FA	12,999		03/24/2010.	08/01/2030.
906347 TH 2	UNION CNTY N J IMPT AUTH REV			1	1FE	303,843	110.038	330,114	300,000	302,379		(213)			6.400	6.319	JD	1,578	19,200	02/01/2011.	12/01/2030.
91412F 7X 9	UNIVERSITY CALIF REV TXBL SER R			1	1FE	504,000	104.944	524,720	500,000	501,009		(756)			6.270	6.220	MN	3,951	31,350	01/26/2010.	05/15/2031.
914716 VF 9	UNIVERSITY N C CHARLOTTE REV SER 2009 B			1	1FE	501,730	107.883	539,415	500,000	500,994		(91)			6.047	6.026	AO	7,538	30,235	12/03/2009.	04/01/2029.
958792 CD 3	WESTERN NASSAU CNTY N Y WTR AUTH REV				1FE	407,320	111.068	438,719	395,000	400,500		(880)			6.007	5.825	AO	5,916	23,728	04/23/2010.	04/01/2025.
2599999. U.S. Special Revenue & Assessment Obligations - Issuer Obligations						38,268,354	XXX	41,013,752	37,373,985	37,771,191	0	(113,407)	0	0	XXX	XXX	XXX	676,760	2,304,293	XXX	XXX
3199999. Total - U.S. Special Revenue & Special Assessment Obligations						38,268,354	XXX	41,013,752	37,373,985	37,771,191	0	(113,407)	0	0	XXX	XXX	XXX	676,760	2,304,293	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																					
001055 AF 9	AFLAC INC				1FE	133,699	137.220	172,897	126,000	131,897		(340)			6.450	6.079	FA	3,073	8,127	12/29/2011.	08/15/2040.
00205G AC 1	APT PIPELINES LTD			1	2FE	746,715	109.327	819,953	750,000	747,205		173			5.000	5.022	MS	10,171	62,500	03/16/2015.	03/23/2035.
00205G AC 1	APT PIPELINES LTD			1	2FE	527,875	109.327	546,635	500,000	525,939		(1,549)			5.000	4.736	MS	6,781		10/05/2016.	03/23/2035.
00206R DF 6	AT&T INC			1	2FE	565,084	113.169	565,845	500,000	559,897		(2,830)			6.000	5.309	FA	11,342	30,000	03/21/2016.	08/15/2040.
00206R FG 2	AT&T INC				2FE	385,073	120.757	362,271	300,000	385,073					7.125	5.551	JD	937	10,688	12/01/2017.	12/15/2031.
00206R FM 9	AT&T INC				2FE	204,035	102.203	205,290	200,865	204,035					5.150	5.070	MN	1,304		12/01/2017.	11/15/2046.
00206R FM 9	AT&T INC				2FE	511,074	102.203	514,219	503,135	511,074					5.150	5.070	MN	3,266		12/01/2017.	11/15/2046.
002824 AY 6	ABBOTT LABORATORIES				2FE	591,000	115.973	579,865	500,000	584,736		(3,957)			5.300	4.484	MN	2,468	26,500	06/07/2016.	05/27/2040.
00287Y AL 3	ABBVIE INC				2FE	479,425	100.302	501,510	500,000	490,692		2,939			2.900	3.024	MN	2,185	14,500	03/12/2014.	11/06/2022.
00287Y AR 0	ABBVIE INC			1	2FE	496,545	110.091	550,455	500,000	497,030		182			4.500	4.531	MN	2,897	45,000	05/05/2015.	05/14/2035.
00287Y AR 0	ABBVIE INC			1	2FE	497,500	110.091	550,455	500,000	497,851		132			4.500	4.523	MN	2,897		05/06/2015.	05/14/2035.
008916 AQ 1	AGRIUM INC			1	2FE	1,005,690	103.551	1,035,510	1,000,000	1,004,841		(300)			4.125	4.102	MS	12,092	41,250	03/24/2015.	03/15/2035.
009158 AR 7	AIR PRODUCTS & CHEMICALS INC				1FE	492,360	101.871	509,355	500,000	497,241		1,273			3.000	3.047	MN	2,384	15,000	03/13/2014.	11/03/2021.
010392 EE 4	ALABAMA POWER CO				1FE	565,940	119.277	596,385	500,000	558,041		(4,121)			5.600	4.948	MS	8,208	28,000	02/11/2016.	03/15/2033.
011842 SH 5	ALASKA ST INTL ARPTS REV			1	1FE	407,276	110.174	440,696	400,000	403,044		(1,107)			6.284	6.172	AO	6,267	25,136	09/16/2010.	10/01/2035.
012873 AK 1	ALBERTA ENERGY CO LTD YANKEE NT				2FE	590,205	129.110	645,550	500,000	561,807		(5,011)			7.375	6.248	MN	6,062	36,875	05/01/2012.	11/01/2031.
013716 AU 9	ALCAN INC				1FE	567,650	127.557	637,785	500,000	560,603		(4,228)			6.125	5.395	JD	1,342	55,125	05/02/2016.	12/15/2033.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
013716 AU 9	ALCAN INC				1FE	456,796	127.557	510,228	400,000	450,880		(3,550)			6.125	5.363	JD	1,074		05/06/2016.	12/15/2033.
013716 AW 5	RIO TINTO ALCAN				1FE	604,172	124.168	650,640	524,000	589,808		(4,009)			5.750	4.987	JD	2,476	30,130	06/25/2014.	06/01/2035.
017175 AB 6	ALLEGHANY CORP SENIOR NT				2FE	540,750	107.282	536,410	500,000	507,277		(5,821)			5.625	5.201	MS	8,245	56,250	04/19/2012.	09/15/2020.
017175 AB 6	ALLEGHANY CORP SENIOR NT				2FE	544,000	107.282	536,410	500,000	508,905		(6,286)			5.625	5.170	MS	8,245		06/20/2012.	09/15/2020.
017175 AC 4	ALLEGHANY CORP SENIOR BD				2FE	249,745	108.161	270,403	250,000	249,864		36			4.950	4.955	JD	136	12,375	06/26/2012.	09/15/2020.
017175 AD 2	ALLEGHANY CORP				2FE	531,715	108.512	542,560	500,000	530,051		(1,175)			4.900	4.608	MS	7,182	24,500	08/02/2016.	09/15/2044.
01877Z AD 2	ALLIANCE PIPELINE L P FGN SR BD SEDOL 29				2FE	307,235	83.088	228,195	274,642	287,644		(3,343)			5.546	4.958	JD	209	11,590	01/25/2012.	12/31/2023.
01959E AC 2	ALLIED WORLD ASSURANCE CO HLDGS TD				2FE	498,750	101.352	506,760	500,000	498,914		164			4.350	4.361	AO	3,754	21,750	01/05/2017.	10/29/2025.
020002 AQ 4	ALLSTATE CORP				1FE	572,460	119.580	597,900	500,000	559,042		(4,026)			5.350	4.673	JD	2,199	26,750	09/12/2014.	06/01/2033.
02153L AA 2	ALTERRA FINANCE LLC SENIOR BD DTD 09/27/				2FE	537,550	108.613	543,065	500,000	507,600		(5,364)			6.250	5.813	MS	7,877	31,250	06/26/2012.	09/30/2020.
023135 AP 1	AMAZON.COM INC			1	1FE	540,290	117.641	588,205	500,000	533,948		(2,238)			4.800	4.442	JD	1,710	48,000	03/13/2015.	12/05/2034.
023135 AP 1	AMAZON.COM INC			1	1FE	556,800	117.641	588,205	500,000	547,859		(3,156)			4.800	4.310	JD	1,710		03/24/2015.	12/05/2034.
02376A AA 7	AMERICAN AIRLINES GROUP INC				1FE	251,563	101.193	252,983	250,000	251,563					3.350	3.329	AO	1,767		08/01/2017.	10/15/2029.
02377C AA 2	AMERICAN AIRLINES INC				1FE	251,933	101.365	253,413	250,000	251,933					3.600	3.572	AO	1,899		08/01/2017.	10/15/2029.
026351 AZ 9	AMERICAN GENERAL CORP SENIOR NT				2FE	585,365	121.134	605,670	500,000	560,975		(6,097)			6.625	5.659	FA	12,524	33,125	01/07/2014.	02/15/2029.
026874 AZ 0	AMERICAN INTERNATIONAL GROUP INC				2FE	580,750	129.075	645,375	500,000	572,958		(4,250)			6.250	5.381	MN	5,137	31,250	03/30/2016.	05/01/2036.
02687Q DG 0	AMERICAN INTL GROUP MED TERM NOTES				2FE	295,875	100.125	300,375	300,000	300,000		115			5.850	5.932	JJ	8,078	17,550	04/01/2008.	01/16/2018.
02765U DX 9	AMERICAN MUN PWR OHIO INC REV				1FE	887,920	127.189	1,119,263	880,000	884,620		(466)			6.849	6.788	FA	22,787	60,271	12/06/2010.	02/15/2028.
03073E AM 7	AMERISOURCEBERGEN CORP			1	1FE	502,630	100.680	503,400	500,000	501,802		(292)			3.250	3.233	MS	5,387	16,250	03/10/2015.	03/01/2025.
031162 BE 9	AMGEN INC				2FE	558,320	116.234	581,170	500,000	555,283		(2,430)			4.950	4.433	AO	6,171	24,750	10/04/2016.	10/01/2041.
034863 AR 1	ANGLO AMERICAN CAPITAL PLC				2FE	527,650	104.790	523,950	500,000	527,650					4.750	4.501	AO	5,336		10/25/2017.	04/10/2027.
035229 DA 8	ANHEUSER BUSCH COS INC				2FE	597,390	121.417	607,085	500,000	581,931		(4,638)			5.750	4.813	AO	7,168	28,750	09/30/2014.	04/01/2036.
035240 AD 2	ANHEUSER-BUSCH INBEV WORLDWIDE INC				2FE	521,965	104.518	522,590	500,000	517,938		(4,027)			3.750	3.592	JJ	8,682	18,750	12/16/2016.	01/15/2022.
035240 AF 7	ANHEUSER-BUSCH INBEV WORLWIDE INC				2FE	1,193,170	125.937	1,259,370	1,000,000	1,183,333		(9,837)			5.875	4.924	JD	2,575	58,750	12/16/2016.	06/15/2035.
037411 AW 5	APACHE CORP SENIOR NT			1	2FE	1,003,710	106.822	1,068,220	1,000,000	1,003,056		(143)			5.100	5.081	MS	16,907	51,000	06/25/2013.	09/01/2040.
037411 AY 1	APACHE CORP SR UNSECURED BND			1	2FE	521,070	108.567	542,835	500,000	517,746		(753)			5.250	5.038	FA	10,932	26,250	08/05/2013.	02/01/2042.
03765H AB 7	APOLLO MANAGEMENT HOLDINGS L P				1FE	505,150	104.529	522,645	500,000	504,196		(572)			4.400	4.355	MN	2,049	55,000	05/24/2016.	05/27/2026.
03765H AB 7	APOLLO MANAGEMENT HOLDINGS L P				1FE	252,575	104.529	261,323	250,000	252,098		(286)			4.400	4.355	MN	1,025		05/25/2016.	05/27/2026.
03765H AB 7	APOLLO MANAGEMENT HOLDINGS L P				1FE	515,960	104.529	522,645	500,000	513,152		(1,773)			4.400	4.264	MN	2,049		06/06/2016.	05/27/2026.
038222 AG 0	APPLIED MATERIALS INC SENIOR NT				1FE	586,580	131.178	655,890	500,000	571,616		(3,207)			5.850	4.987	JD	1,282	73,125	05/17/2013.	06/15/2041.
038222 AG 0	APPLIED MATERIALS INC SENIOR NT				1FE	802,500	131.178	983,835	750,000	793,912		(1,944)			5.850	5.467	JD	1,923		08/12/2013.	06/15/2041.
038222 AK 1	APPLIED MATERIALS INC			1	1FE	501,495	120.371	601,855	500,000	501,311		(79)			5.100	5.085	AO	6,358	25,500	09/21/2015.	10/01/2035.
03871L AU 7	ARAPAHOE CNTY COLO WTR & WASTEWTR			1	1FE	1,136,620	107.345	1,073,450	1,000,000	1,056,612		(29,537)			6.480	5.701	JD	5,326	64,800	06/05/2014.	12/01/2039.
039483 AU 6	ARCHER DANIELS MIDLAND CO				1FE	590,845	122.129	610,645	500,000	575,704		(4,542)			5.375	4.549	MS	7,878	26,875	09/09/2014.	09/15/2035.
04048R DS 2	ARIZONA STATE UNIV				1FE	500,000	122.361	611,805	500,000	500,000					6.204	6.204	JJ	15,552	31,020	03/30/2010.	07/01/2030.
040555 CH 5	ARIZONA PUBLIC SERVICE CO				1FE	592,720	120.965	604,825	500,000	576,880		(4,636)			5.500	4.640	MS	9,116	54,120	08/05/2014.	09/01/2035.
040555 CH 5	ARIZONA PUBLIC SERVICE CO				1FE	574,150	120.965	585,471	484,000	559,125		(4,507)			5.500	4.636	MS	8,825		09/10/2014.	09/01/2035.
04248N AA 1	ARMY HAWAII FAMILY HSG				1FE	436,094	114.857	448,099	390,136	432,043		(1,324)			5.524	4.942	JD	945	21,722	12/03/2014.	06/15/2050.
04273W AB 7	ARROW ELECTRONICS INC SENIOR BD				2FE	504,500	106.438	532,190	500,000	501,291		(500)			5.125	5.079	MS	8,495	25,625	08/17/2011.	03/01/2021.
04621X AF 5	ASSURANT INC SENIOR NT				2FE	501,860	102.421	512,105	500,000	500,878		(207)			4.000	3.985	MS	5,863	20,000	04/04/2013.	03/15/2023.
048677 AB 4	ATLANTIC MARINE CORPS CMNTYS LLC BOND SE				1FE	1,026,025	105.289	1,013,692	962,771	1,017,823		(1,766)			5.343	5.014	JD	4,228	51,691	05/08/2013.	12/01/2050.
048825 BA 0	ATLANTIC RICHFIELD CO DEB				1FE	577,500	120.060	600,300	500,000	529,356		(7,045)			8.250	7.143	FA	17,178	41,250	08/27/2010.	02/01/2022.
052396 5W 4	AUSTIN TEX TXBL				1FE	501,170	104.809	524,045	500,000	500,892		(84)			3.795	3.786	MS	6,290	18,975	09/12/2014.	09/01/2029.

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	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond CHAR	NAIC Designation	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
052396 5X 2	AUSTIN TEX TXBL			1	1FE	500,000	104.969	524,845	500,000	500,000					4.024	4.024	MS	6,670	20,120	09/10/2014.	09/01/2034.
052451 AQ 4	AUSTIN TEX RENT CAR SPL FAC REV			1	1FE	505,145	109.392	546,960	500,000	504,242		(184)			5.750	5.691	MN	3,623	28,750	02/01/2013.	11/15/2042.
052451 AR 2	AUSTIN TEX RENT CAR SPL FAC REV			1	1FE	502,500	110.566	552,830	500,000	501,535		(318)			5.750	5.721	MN	3,623	57,500	08/01/2013.	11/15/2042.
052451 AR 2	AUSTIN TEX RENT CAR SPL FAC REV			1	1FE	547,690	110.566	552,830	500,000	530,753		(6,363)			5.750	5.249	MN	3,623		12/10/2014.	11/15/2042.
052769 AE 6	AUTODESK INC				2FE	497,880	98.259	491,295	500,000	497,880					3.500	3.515	JD	767		12/15/2017.	06/15/2027.
05464H AC 4	AXIS SPECIALTY FINANCE PLC				2FE	500,000	100.621	503,105	500,000	500,000					4.000	4.000	JD	1,370		12/21/2017.	12/06/2027.
05526D BC 8	BAT CAPITAL CORP				2FE	501,760	104.883	524,415	500,000	501,760					4.390	4.375	FA	8,299		08/08/2017.	08/15/2037.
055451 AV 0	BHP BILLITON FINANCE USA LTD				1FE	510,730	122.785	613,925	500,000	509,973		(413)			5.000	4.895	MS	6,301	50,000	03/30/2016.	09/30/2043.
055451 AV 0	BHP BILLITON FINANCE USA LTD				1FE	540,815	122.785	613,925	500,000	538,068		(1,570)			5.000	4.623	MS	6,301		04/15/2016.	09/30/2043.
05569A AB 5	BP AMI LEASING INC NOTE SER 144A				1FE	500,855	104.078	520,390	500,000	500,031		(95)			5.523	5.514	MN	4,010	27,615	05/20/2009.	11/08/2019.
05620P GX 5	BABYLON N Y TXBL IMPT			1	1FE	349,125	103.457	362,100	350,000	349,307		73			4.000	4.010	JJ	7,019	14,000	07/02/2015.	07/01/2028.
05620P GY 3	BABYLON N Y TXBL IMPT			1	1FE	558,600	104.253	583,817	560,000	558,869		108			4.150	4.160	JJ	11,652	23,240	07/02/2015.	07/01/2029.
057224 AZ 0	BAKER HUGHES INC				1FE	676,860	117.717	682,759	580,000	663,945		(3,874)			5.125	4.392	MS	8,714	29,725	09/03/2014.	09/15/2040.
067383 AA 7	BARD C R INC NOTE				2FE	261,250	120.817	302,043	250,000	255,215		(703)			6.700	6.411	JD	1,377	16,750	06/10/2009.	12/01/2026.
06769Q AA 8	BARNABAS HEALTH SYSTEM				1FE	340,939	101.600	350,520	345,000	341,312		372			4.000	4.048	JJ	6,919	6,900	02/03/2017.	07/01/2028.
06849R AK 8	BARRICK NORTH AMER FINANCE LLC SENIOR BD				2FE	499,580	126.118	630,590	500,000	499,643		15			5.750	5.755	MN	4,726	28,750	09/26/2013.	05/01/2043.
07284R AA 0	BAYLOR COLLEGE MEDICINE DEB				1FE	522,500	116.741	583,705	500,000	518,864		(682)			5.259	5.033	MN	3,314	65,738	09/27/2012.	11/15/2046.
07284R AA 0	BAYLOR COLLEGE MEDICINE DEB				1FE	760,110	116.741	875,558	750,000	758,662		(316)			5.259	5.189	MN	4,971		06/10/2013.	11/15/2046.
077340 EY 9	BEL AIRE KANS PUB BLDG COMMN REV			1	1FE	141,345	110.370	149,000	135,000	137,439		(1,045)			6.824	6.518	MN	1,514	9,212	09/14/2010.	05/01/2035.
084423 AP 7	BERKLEY W R CORP				2FE	588,870	124.870	624,350	500,000	584,582		(4,288)			6.250	5.307	FA	11,815	31,250	02/08/2017.	02/15/2037.
084423 AS 1	BERKLEY W R CORP SENIOR NT				2FE	501,250	106.511	532,555	500,000	500,440		(139)			4.625	4.613	MS	6,779	23,125	03/16/2012.	03/15/2022.
088365 EM 9	BEXAR CNTY TEX HOSP DIST			1	1FE	497,054	106.583	506,269	475,000	484,523		(4,571)			5.413	5.173	FA	9,721	25,712	04/07/2014.	02/15/2040.
09256B AE 7	BLACKSTONE HOLDINGS FINANCE LLC SENIOR B				1FE	1,178,500	131.180	1,311,800	1,000,000	1,148,219		(6,375)			6.250	5.303	FA	23,630	62,500	04/23/2013.	08/15/2042.
09256B AG 2	BLACKSTONE HOLDINGS FINANCE LLC				1FE	537,080	115.809	579,045	500,000	534,906		(1,373)			5.000	4.655	JD	1,096	25,000	06/08/2016.	06/15/2044.
096630 AC 2	BOARDWALK PIPELINES LP SENIOR BD			1	2FE	500,680	99.657	498,285	500,000	500,328		(68)			3.380	3.375	FA	7,038	16,875	11/05/2012.	02/01/2023.
096630 AE 8	BOARDWALK PIPELINES L P				2FE	566,705	111.704	558,520	500,000	566,705					5.950	5.250	JD	2,445	14,875	10/23/2017.	06/01/2026.
096630 AF 5	BOARDWALK PIPELINES L P			1	2FE	513,545	101.901	509,505	500,000	513,545					4.450	4.333	JJ	10,302		09/26/2017.	07/15/2027.
097023 AM 7	BOEING COMPANY				1FE	110,805	126.654	126,654	100,000	103,473		(515)			7.250	6.543	JD	318	21,750	10/16/2003.	06/15/2025.
097023 AM 7	BOEING COMPANY				1FE	35,474	126.654	40,572	32,034	33,140		(164)			7.250	6.547	JD	102		10/16/2003.	06/15/2025.
097023 AM 7	BOEING COMPANY				1FE	110,320	126.654	126,654	100,000	103,318		(491)			7.250	6.572	JD	318		10/17/2003.	06/15/2025.
097023 AM 7	BOEING COMPANY				1FE	69,502	126.654	79,792	63,000	65,090		(310)			7.250	6.572	JD	200		10/17/2003.	06/15/2025.
099724 AD 8	BORG WARNER AUTOMOTIVE INC				2FE	93,250	109.445	109,445	100,000	99,719		375			8.000	8.579	AO	1,995	8,000	10/16/2000.	10/01/2019.
099743 GV 2	BORGER TEX TXBL				1FE	497,500	105.552	527,760	500,000	498,140		179			4.000	4.020	FA	8,329	20,000	06/09/2014.	08/01/2029.
11133T AC 7	BROADRIDGE FINANCIAL SOLUTIONS INC				2FE	500,000	99.336	496,680	500,000	500,000					3.400	3.400	JD	186	8,500	10/03/2017.	06/27/2026.
116663 AC 9	BRUCE MANSFIELD UNIT 1 2 BOND SER 2007-1				5FE	371,514	34.000	57,590	169,383	175,292		(3,686)	175,212		6.850	6.246	JD	1,907	23,505	04/20/2012.	01/25/2022.
118230 AJ 0	BUCKEYE PARTNERS LP BOND			1	2FE	777,600	105.246	789,345	750,000	759,488		(3,450)			4.888	4.715	FA	15,267	36,563	10/16/2012.	02/01/2021.
118230 AP 6	BUCKEYE PARTNERS L P				2FE	527,150	105.362	526,810	500,000	526,367		(783)			5.600	5.312	AO	5,907	26,040	04/13/2017.	10/15/2044.
118230 AP 6	BUCKEYE PARTNERS L P				2FE	464,443	105.362	453,057	430,000	464,443					5.600	5.185	AO	5,080		08/04/2017.	10/15/2044.
121899 CD 8	BURLINGTON NORTHERN RAILROAD CO MTG SR K				1FE	95,875	107.095	107,095	100,000	99,674		159			6.550	6.832	JJ	3,284	6,550	09/03/1993.	01/01/2020.
12189L AP 6	BURLINGTN NORTHERN SANTA FE				1FE	563,065	123.821	619,105	500,000	558,618		(2,426)			5.150	4.573	MS	8,536	25,750	03/02/2016.	09/01/2043.
12189P AH 5	BURLINGTON NORTHERN SANTA FE BOND				1FE	110,296	103.867	104,978	101,070	101,070					7.908	7.247	JJ	3,701	8,010	02/04/2009.	01/15/2020.
12200B AA 6	BURLINGTON NORTHERN SANTA FE 04-1 TRUST				1FE	151,901	102.650	140,954	137,315	137,315		(1,332)			4.575	4.136	JJ	2,909	7,368	12/22/2010.	01/15/2021.

SCHEDULE D - PART 1

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

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		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
124857 AK 9	CBS CORP			1	2FE	533,200	105.401	527,005	500,000	533,200					4.900	4.595	FA	9,263		09/12/2017.	08/15/2044.
12527G AD 5	CF INDUSTRIES INC SENIOR BD				3FE	643,845	95.000	617,500	650,000	644,817		212			4.950	4.997	JD	2,645	32,175	06/21/2013.	06/01/2043.
12527G AF 0	CF INDUSTRIES INC				3FE	567,500	102.375	511,875	500,000	556,563		(3,750)			5.150	4.537	MS	7,549	41,200	02/03/2015.	03/15/2034.
12527G AF 0	CF INDUSTRIES INC				3FE	334,221	102.375	307,125	300,000	328,834		(1,901)			5.150	4.623	MS	4,529		03/24/2015.	03/15/2034.
125509 AG 4	CIGNA CORPORATION				2FE	99,233	123.219	123,219	100,000	99,888		26			8.300	8.364	JJ	3,843	8,300	01/11/1993.	01/15/2023.
125509 AH 2	CIGNA CORPORATION NOTES				2FE	197,000	120.960	241,920	200,000	199,564		103			7.650	7.766	MS	5,072	15,300	04/07/1993.	03/01/2023.
126117 AE 0	CNA FINANCIAL CORP DEBS				2FE	199,366	119.408	238,816	200,000	199,889		22			7.250	7.273	MN	1,827	76,125	11/17/1993.	11/15/2023.
126117 AE 0	CNA FINANCIAL CORP DEBS				2FE	99,000	119.408	119,408	100,000	99,825		34			7.250	7.323	MN	914		12/02/1993.	11/15/2023.
126117 AE 0	CNA FINANCIAL CORP DEBS				2FE	148,319	119.408	179,112	150,000	149,748		60			7.250	7.332	MN	1,371		02/18/1994.	11/15/2023.
126117 AE 0	CNA FINANCIAL CORP DEBS				2FE	200,000	119.408	238,816	200,000	200,000					7.250	7.250	MN	1,827		03/06/1998.	11/15/2023.
126117 AE 0	CNA FINANCIAL CORP DEBS				2FE	200,634	119.408	238,816	200,000	200,107		(26)			7.250	7.227	MN	1,827		09/08/1998.	11/15/2023.
126117 AE 0	CNA FINANCIAL CORP DEBS				2FE	200,000	119.408	238,816	200,000	200,000					7.250	7.250	MN	1,827		03/23/1999.	11/15/2023.
126117 AH 3	CNA FINANCIAL				2FE	198,320	100.157	200,314	200,000	200,000		6			6.950	7.009	JJ	6,436	69,500	02/06/1998.	01/15/2018.
126117 AH 3	CNA FINANCIAL				2FE	197,900	100.157	200,314	200,000	200,000		8			6.950	7.024	JJ	6,436		02/13/1998.	01/15/2018.
126117 AH 3	CNA FINANCIAL				2FE	98,227	100.157	100,157	100,000	100,000		6			6.950	7.075	JJ	3,218		05/04/1998.	01/15/2018.
126117 AH 3	CNA FINANCIAL				2FE	198,000	100.157	200,314	200,000	200,000		8			6.950	7.020	JJ	6,436		09/03/1998.	01/15/2018.
126117 AH 3	CNA FINANCIAL				2FE	268,074	100.157	300,471	300,000	300,000		333			6.950	7.778	JJ	9,654		03/28/2001.	01/15/2018.
12626P AL 7	CRH AMERICA INC SENIOR BD				2FE	264,780	108.446	271,115	250,000	254,516		(1,642)			5.750	5.429	JJ	6,656	14,375	09/01/2011.	01/15/2021.
126408 AM 5	CSX CORPORATION DEB				2FE	99,940	122.613	122,613	100,000	99,993		2			8.625	8.630	MN	1,087	8,625	05/29/1992.	05/15/2022.
126650 CL 2	CVS HEALTH CORP			1	2FE	443,000	103.126	456,848	443,000	443,000					3.880	3.880	JJ	7,723	17,166	07/14/2015.	07/20/2025.
12665U AA 2	CVS PASS-THROUGH TRUST			1	2FE	468,263	105.890	495,430	467,872	467,908		(140)			4.704	4.700	JJ	10,492		10/07/2015.	01/10/2036.
12673P AJ 4	CA TECHNOLOGIES INC				2FE	526,245	104.781	523,905	500,000	526,245					4.700	4.466	MS	6,889		11/10/2017.	03/15/2027.
13342B AM 7	CAMERON INTERNATIONAL CORP				2FE	723,404	111.783	704,233	630,000	718,614		(3,592)			5.125	4.463	JD	1,415	57,913	09/30/2016.	12/15/2043.
13342B AM 7	CAMERON INTERNATIONAL CORP				2FE	523,770	111.783	558,915	500,000	522,703		(914)			5.125	4.892	JD	1,123		11/17/2016.	12/15/2043.
136385 AG 6	CANADIAN NATIONAL RESOURCES LTD FGN SR B				2FE	578,590	117.486	587,430	500,000	560,502		(3,742)			5.850	5.055	FA	12,181	29,250	03/25/2013.	02/01/2035.
136385 AL 5	CANADIAN NATURAL RESOURCES LTD BOND				2FE	583,895	125.180	625,900	500,000	567,874		(3,496)			6.250	5.352	MS	9,161	62,500	06/10/2013.	03/15/2038.
136385 AL 5	CANADIAN NATURAL RESOURCES LTD BOND				2FE	581,250	125.180	625,900	500,000	565,733		(3,385)			6.250	5.376	MS	9,161		06/14/2013.	03/15/2038.
13645R AE 4	CANADIAN PACIFIC RAILWAY CO				2FE	577,445	119.853	599,265	500,000	566,056		(4,556)			5.750	4.979	MS	8,428	28,750	07/24/2015.	03/15/2033.
13645R AV 6	CANADIAN PACIFIC RAILWAY CO			1	2FE	509,205	116.768	583,840	500,000	508,075		(484)			4.800	4.713	MS	7,036	24,000	09/18/2015.	09/15/2035.
14046Z AB 5	CAPITAL POWER CORP FGN MED TERM NT SER 2		C		2FE	384,741	84.174	319,861	380,000	381,580		(1,580)			5.276	5.211	MN	2,472	15,227	01/05/2016.	11/16/2020.
14309U AA 0	CARLYLE HOLDINGS FINANCE SENIOR BD SER 1				2FE	505,000	102.456	512,280	500,000	502,222		(556)			3.875	3.837	FA	8,068	19,375	01/15/2013.	02/01/2023.
14310F AA 0	CARLYLE HOLDINGS II FIN LLC				2FE	552,885	114.644	573,220	500,000	549,326		(2,034)			5.625	5.087	MS	7,089	56,250	04/06/2016.	03/30/2043.
14310F AA 0	CARLYLE HOLDINGS II FIN LLC				2FE	559,250	114.644	573,220	500,000	555,642		(2,279)			5.625	5.029	MS	7,089		06/10/2016.	03/30/2043.
145352 AY 6	CARROLLTON GA REDEV AUTH REV				1FE	500,000	107.818	539,090	500,000	500,000					5.124	5.124	AO	6,387	25,625	08/11/2010.	04/01/2025.
14912L 5X 5	CATERPILLAR FINANCIAL SVCS CORP				1FE	513,065	105.266	526,330	500,000	506,805		(1,633)			3.750	3.655	MN	1,901	18,750	03/07/2014.	11/24/2023.
150461 N5 6	CEDAR PARK TEX TXBL REF			1	1FE	1,000,000	104.392	1,043,920	1,000,000	1,000,000					4.000	4.000	FA	15,123	40,000	03/26/2015.	08/15/2033.
151020 AF 1	CELGENE CORP				2FE	563,595	118.991	594,955	500,000	561,427		(2,168)			5.700	5.057	AO	6,012	14,250	04/11/2017.	10/15/2040.
151020 AH 7	CELGENE CORP				2FE	510,000	101.678	508,390	500,000	505,000		(1,667)			3.250	3.186	FA	6,144	16,250	01/05/2015.	08/15/2022.
172062 AE 1	CINCINNATI FINL CORP				1FE	205,214	127.629	255,258	200,000	202,862		(180)			6.125	5.969	MN	2,014	27,563	12/23/2004.	11/01/2034.
172062 AE 1	CINCINNATI FINL CORP				1FE	266,263	127.629	319,073	250,000	261,745		(774)			6.125	5.751	MN	2,517		03/05/2012.	11/01/2034.
172070 CQ 5	DUKE ENERGY OHIO				2FE	388,045	117.795	412,283	350,000	382,077		(2,238)			5.380	4.853	JD	825	18,813	05/15/2015.	06/15/2033.
17252M AG 5	CINTAS CORP NO 2				2FE	577,150	127.658	638,290	500,000	562,761		(3,674)			6.150	5.328	FA	11,626	30,750	02/14/2014.	08/15/2036.
17275R AF 9	CISCO SYSTEMS INC				1FE	588,650	132.495	662,475	500,000	581,262		(3,854)			5.500	4.672	JJ	12,733	27,500	02/12/2016.	01/15/2040.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
17288X AA 2	CITADEL L P				2FE	518,375	103.260	516,300	500,000	518,375					5.375	5.184	JJ	12,296		12/15/2017.	01/17/2023.
172967 EC 1	CITIGROUP INC				2FE	577,775	123.526	617,630	500,000	574,023		(3,752)			5.875	5.084	MN	2,575	29,375	01/09/2017.	05/29/2037.
180848 FR 9	CLARK CNTY NEV GO TXBL SER A				1FE	413,276	122.576	490,304	400,000	407,686		(699)			6.554	6.343	JJ	13,144	26,216	01/19/2010.	07/01/2030.
181059 QF 6	CLARK CNTY NEV SCH DIST				1FE	452,400	110.309	441,236	400,000	431,537		(5,822)			5.510	4.872	JD	966	22,040	06/18/2014.	06/15/2024.
189054 AT 6	CLOROX COMPANY			1	2FE	485,000	102.222	511,110	500,000	493,214		2,143			3.050	3.144	MS	4,471	15,250	03/10/2014.	09/15/2022.
195869 AL 6	COLONIAL PIPELINE CO				1FE	1,063,548	130.506	1,174,554	900,000	1,043,429		(7,788)			6.380	5.399	FA	23,912	86,063	06/08/2015.	08/01/2037.
195869 AL 6	COLONIAL PIPELINE CO				1FE	531,540	130.506	587,277	450,000	521,509		(3,883)			6.380	5.401	FA	11,956		06/17/2015.	08/01/2037.
198280 AF 6	COLUMBIA PIPELINE GROUP INC SENIOR NT			1	2FE	506,084	106.474	532,370	500,000	504,817		(761)			4.500	4.446	JD	1,849	22,500	05/31/2016.	06/01/2025.
198280 AH 2	COLUMBIA PIPELINE GROUP INC				2FE	585,745	125.182	625,910	500,000	581,662		(3,062)			5.800	4.951	JD	2,384	29,000	09/19/2016.	06/01/2045.
20030N AF 8	COMCAST CORP				1FE	534,435	124.825	562,961	451,000	515,157		(3,792)			5.650	4.768	JD	1,117	25,482	12/28/2012.	06/15/2035.
20030N BH 3	COMCAST CORP SENIOR BD				1FE	500,000	109.112	545,560	500,000	500,000					4.250	4.250	JJ	9,839	21,250	01/14/2013.	01/15/2033.
20772G 5P 9	CONNECTICUT STATE TXB BABS			1	1FE	383,194	105.391	368,869	350,000	363,540		(6,018)			5.027	4.592	AO	4,387	17,595	04/14/2014.	04/01/2024.
20772J AA 0	CONNECTICUT ST QSCB TXBL				1FE	572,000	114.518	572,590	500,000	553,571		(5,143)			5.295	4.628	AO	6,601	79,425	06/20/2014.	10/01/2029.
20772J AA 0	CONNECTICUT ST QSCB TXBL				1FE	1,150,000	114.518	1,145,180	1,000,000	1,111,607		(10,714)			5.295	4.604	AO	13,201		06/25/2014.	10/01/2029.
207758 KH 5	CONNECTICUT ST SPL TAX OBLIG REV				1FE	537,540	116.852	584,260	500,000	526,486		(2,503)			5.740	5.339	JD	2,359	28,700	08/06/2013.	12/01/2029.
209111 EH 2	CONSOLIDATED EDISON CO OF N Y INC				1FE	793,800	120.810	815,468	675,000	774,495		(5,940)			5.300	4.507	MS	11,860	35,775	10/01/2014.	03/01/2035.
209111 EJ 8	CONSOLIDATED EDISON CO N Y INC				1FE	585,000	119.145	595,725	500,000	573,070		(4,474)			5.250	4.487	JJ	13,161	26,250	05/04/2015.	07/01/2035.
210295 DD 0	CONSOLIDATED WYO MUNICIPALTIES REV			1	1FE	422,000	109.037	436,148	400,000	408,598		(3,558)			6.854	6.497	JD	2,253	27,416	08/19/2010.	06/01/2035.
210795 PZ 7	CONTINENTAL AIRLINES INC BOND SER 2012-4				1FE	387,312	104.750	407,748	389,258	388,330		184			4.150	4.171	AO	3,585	16,920	04/10/2012.	04/11/2024.
21079U AA 3	CONTINENTAL AIRLINES INC NOTE SER 2009-2				1FE	358,367	107.912	339,975	315,048	315,048		(3,824)			7.250	6.374	MN	3,191	23,970	06/12/2012.	05/10/2018.
21079V AA 1	CONTINENTAL AIRLINES INC BOND SER 2010-1				1FE	297,737	104.968	320,542	305,371	303,675		1,112			4.750	4.872	JJ	6,835		09/16/2011.	01/12/2021.
219350 AR 6	CORNING INC				2FE	587,870	124.810	624,050	500,000	583,631		(4,239)			7.250	6.166	FA	13,705	36,250	12/14/2016.	08/15/2036.
219350 AV 7	CORNING INC				2FE	720,288	123.249	751,819	610,000	714,294		(4,795)			5.750	4.870	FA	13,261	35,075	10/17/2016.	08/15/2040.
219350 AX 3	CORNING INC				2FE	519,885	110.671	553,355	500,000	516,571		(904)			4.700	4.520	MS	6,889	49,585	05/20/2014.	03/15/2037.
219350 AX 3	CORNING INC				2FE	586,080	110.671	614,224	555,000	581,135		(1,413)			4.700	4.451	MS	7,647		07/01/2014.	03/15/2037.
224044 BT 3	COX COMMUNICATIONS INC				2FE	341,280	96.598	289,794	300,000	338,659		(1,966)			6.950	6.109	JD	1,714	20,850	09/30/2016.	06/01/2038.
224044 BY 2	COX COMMUNICATIONS INC SENIOR BD SER 144				2FE	572,376	96.869	581,214	600,000	576,898		987			4.700	4.927	JD	1,236	28,200	06/12/2013.	12/15/2042.
224044 CF 2	COX COMMUNICATIONS INC			1	2FE	512,605	102.131	510,655	500,000	510,836		(663)			4.800	4.682	FA	9,995	24,000	05/05/2015.	02/01/2035.
224050 AE 4	COX ENTERPRISES INC				2FE	187,840	123.540	247,080	200,000	195,905		486			7.350	7.826	JJ	6,806	14,750	06/28/2001.	07/15/2027.
22546Q AC 1	CREDIT SUISS NY				1FE	575,670	104.737	523,685	500,000	523,840		(15,057)			5.300	4.603	FA	10,164	26,500	02/21/2014.	08/13/2019.
231021 AJ 5	CUMMINS ENGINE INC				1FE	294,000	131.720	395,160	300,000	298,069		214			7.125	7.270	MS	7,086	21,375	01/29/1999.	03/01/2028.
23311R AE 6	DCP MIDSTREAM LLC SENIOR BD SER 144A				3FE	811,335	103.750	778,125	750,000	771,084		(7,667)			4.750	4.391	MS	8,979	35,625	10/16/2012.	09/30/2021.
237194 AE 5	DARDEN RESTAURANTS INC				2FE	584,420	119.829	599,145	500,000	584,420					6.000	5.133	FA	11,342		12/04/2017.	08/15/2035.
237194 AH 8	DARDEN RESTAURANTS INC				2FE	587,385	134.313	671,565	500,000	583,169		(4,216)			6.800	5.788	AO	7,173	34,000	01/06/2017.	10/15/2037.
238676 DM 9	DAVIE FLA WTR & SWR REV			1	1FE	515,500	109.909	549,545	500,000	507,289		(1,107)			6.062	5.880	AO	7,557	30,310	08/05/2010.	10/01/2025.
244199 AU 9	DEERE & COMPANY				1FE	194,852	121.393	242,786	200,000	199,423		177			8.500	8.725	JJ	8,151	17,000	05/05/1992.	01/09/2022.
24710X AV 0	DELMARVA PWR & LT CO NTS				2FE	75,380	100.069	79,055	79,000	79,000					6.810	7.137	AO	1,223	5,380	01/29/2002.	01/09/2018.
247358 AA 2	DELTA AIR LINES INC MED TERM NT SER 2012				1FE	280,353	104.095	286,674	275,396	276,441		(837)			4.750	4.666	MN	1,935	15,655	07/13/2012.	05/07/2020.
24736W AA 8	DELTA AIR LINES NOTE SER 2011-1 CL A				1FE	237,288	103.419	230,154	222,545	223,107		(2,717)			5.300	4.971	AO	2,488	13,289	04/12/2012.	04/15/2019.
24916P FP 7	DENVER COLO CITY & CNTY BRD WTR COMMRS			1	1FE	549,470	108.304	541,520	500,000	544,832		(2,061)			5.170	4.705	JD	1,133	25,850	10/23/2015.	12/15/2040.
249174 ML 4	DENVER COLO CITY & CNTY SCH DIST				1FE	328,068	90.590	362,360	400,000	354,710		7,992			1.390	1.695	JD	457	5,560	09/11/2014.	12/01/2024.
25179M AL 7	DEVON ENERGY CORP SENIOR BD			1	2FE	552,955	118.182	590,910	500,000	543,966		(1,961)			5.600	5.064	JJ	12,964	56,000	06/04/2013.	07/15/2041.
25179M AL 7	DEVON ENERGY CORP SENIOR BD			1	2FE	544,145	118.182	590,910	500,000	536,651		(1,635)			5.600	5.146	JJ	12,964		06/10/2013.	07/15/2041.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
25271C AM 4	DIAMOND OFFSHORE DRILLING INC			1	4FE	484,260	89.750	448,750	500,000	490,818		2,249			3.450	3.562	MN	2,836	17,250	02/23/2015.	11/01/2023.
254010 AA 9	DIGNITY HEALTH SENIOR DEB				1FE	398,528	100.561	402,244	400,000	399,326		139			3.125	3.137	MN	2,055	29,188	10/18/2012.	11/01/2022.
254010 AA 9	DIGNITY HEALTH SENIOR DEB				1FE	491,675	100.561	536,996	534,000	512,206		4,509			3.125	3.394	MN	2,743		10/09/2013.	11/01/2022.
257375 AF 2	DOMINION GAS HOLDINGS LLC				1FE	517,800	112.372	561,860	500,000	517,172		(628)			4.800	4.635	MN	3,945	24,000	12/28/2016.	11/01/2043.
257469 AJ 5	DOMINION RESOURCES INC				2FE	1,144,510	117.258	1,172,580	1,000,000	1,121,133		(8,501)			5.250	4.587	FA	21,863	52,500	04/23/2015.	08/01/2033.
259561 PJ 1	DOUGLAS CNTY WASH PUB UTIL DIST				1FE	281,023	121.106	302,765	250,000	276,886		(1,241)			5.450	4.848	MS	4,517	13,625	09/22/2014.	09/01/2040.
259561 PT 9	DOUGLAS CNTY WASH PUB UTIL DIST REV				1FE	507,500	112.880	564,400	500,000	504,572		(395)			5.245	5.167	MS	8,694	26,225	08/24/2010.	09/01/2030.
260003 AF 5	DOVER CORP				2FE	581,535	122.026	610,130	500,000	567,946		(4,077)			5.375	4.621	AO	5,670	26,875	09/25/2014.	10/15/2035.
260543 BE 2	DOW CHEMICAL CORP				2FE	197,860	117.666	235,332	200,000	199,689		74			7.375	7.455	MS	4,890	25,813	03/03/1993.	03/01/2023.
260543 BE 2	DOW CHEMICAL CORP				2FE	149,250	117.666	176,499	150,000	149,892		26			7.375	7.412	MS	3,667		06/17/1993.	03/01/2023.
260543 BJ 1	DOW CHEMICAL CO				2FE	312,000	133.602	400,806	300,000	304,880		(480)			7.375	7.091	MN	3,637	22,125	03/20/2003.	11/01/2029.
263534 BR 9	E I DU PONT DE NEMOURS & CO				1FE	591,750	121.648	608,240	500,000	579,517		(4,587)			5.600	4.732	JD	1,227	28,000	05/08/2015.	12/15/2036.
263534 BW 8	DU PONT E I DE NEMOURS & CO SENIOR NT				1FE	731,798	104.103	780,773	750,000	748,338		1,425			5.750	5.893	MS	12,642	43,125	02/18/2009.	03/15/2019.
264399 DK 9	DUKE ENERGY CO SR NOTES				1FE	292,515	124.049	372,147	300,000	296,959		312			6.000	6.154	JD	1,479	73,980	10/17/2003.	12/01/2028.
264399 DK 9	DUKE ENERGY CO SR NOTES				1FE	426,938	124.049	537,132	433,000	429,828		337			6.000	6.085	JD	2,135		06/10/2009.	12/01/2028.
264399 DK 9	DUKE ENERGY CO SR NOTES				1FE	571,520	124.049	620,245	500,000	549,383		(5,109)			6.000	5.249	JD	2,466		09/17/2013.	12/01/2028.
26439X AH 6	DUKE ENERGY FIELD SVCS LLC NTS 144A				3FE	588,425	107.750	538,750	500,000	568,882		(3,845)			6.450	5.481	MN	5,125	32,250	12/13/2012.	11/03/2036.
266233 AB 1	DUQUESNE LIGHT HOLDINGS INC SENIOR BD				2FE	579,180	123.567	617,835	500,000	561,584		(3,771)			6.250	5.396	FA	11,815	31,250	05/22/2013.	08/15/2035.
26884T AE 2	ERAC USA FINANCE LLC SENIOR BD SER 144A				2FE	560,000	118.403	592,015	500,000	550,000		(2,143)			5.633	5.029	MS	8,257	70,313	05/22/2013.	03/15/2042.
26884T AE 2	ERAC USA FINANCE LLC SENIOR BD SER 144A				2FE	814,500	118.403	888,023	750,000	803,942		(2,304)			5.633	5.187	MS	12,385		06/24/2013.	03/15/2042.
270618 DX 6	EAST BATON ROUGE LA SEW COMMN			1	1FE	511,140	103.943	519,715	500,000	508,712		(857)			3.830	3.747	FA	7,975	19,150	03/26/2015.	02/01/2029.
271579 BT 0	EAST CHERRY CREEK VY WTR & SANTN REV			1	1FE	500,763	106.225	515,191	485,000	492,610		(2,686)			5.720	5.540	MN	3,496	27,742	08/07/2013.	11/15/2035.
277432 AP 5	EASTMAN CHEMICAL CO				2FE	517,405	109.414	547,070	500,000	516,492		(645)			4.650	4.494	AO	4,905	23,250	08/12/2016.	10/15/2044.
278265 AD 5	EATON VANCE CORP SENIOR NT				1FE	475,000	103.198	515,990	500,000	487,037		2,778			3.625	3.816	JD	795	18,125	09/13/2013.	06/15/2023.
283734 TF 8	EL PASO TEX REF TXBL			1	1FE	553,310	112.334	561,670	500,000	544,425		(2,962)			5.177	4.678	FA	9,787	25,885	01/22/2015.	08/15/2034.
28618X AE 2	ELEMENT RAIL LEASING LLC				1FE	521,875	106.373	531,865	500,000	517,622		(3,646)			5.470	5.241	MON	2,248	25,860	11/09/2016.	03/01/2023.
292505 AK 0	ENCANA CORP FGN SR BD			1	2FE	533,230	109.267	546,335	500,000	527,384		(1,231)			5.150	4.829	MN	3,245	25,750	04/19/2013.	11/15/2041.
29250R AT 3	ENBRIDGE ENERGY PARTNERS L P SENIOR BD			1	2FE	246,013	109.760	274,400	250,000	246,915		142			5.500	5.589	MS	4,031	68,750	09/13/2011.	09/15/2040.
29250R AT 3	ENBRIDGE ENERGY PARTNERS L P SENIOR BD			1	2FE	495,500	109.760	548,800	500,000	496,518		161			5.500	5.550	MS	8,062		09/13/2011.	09/15/2040.
29250R AT 3	ENBRIDGE ENERGY PARTNERS L P SENIOR BD			1	2FE	518,110	109.760	548,800	500,000	517,060		(787)			5.500	5.308	MS	8,062		09/27/2016.	09/15/2040.
29267H AA 7	ENDURANCE SPECIALTY HLDGS LTD SENIOR NT				1FE	735,708	128.480	846,683	659,000	715,922		(3,653)			7.000	6.270	JJ	21,359	46,130	08/01/2012.	07/15/2034.
29273R AF 6	ENERGY TRANSFER PARTNERS SENIOR NT				2FE	597,500	115.444	577,220	500,000	576,449		(4,432)			6.625	5.544	AO	6,988	33,125	04/24/2013.	10/15/2036.
29273R AP 4	ENERGY TRANSFER PARTNERS SENIOR NT			1	2FE	505,015	107.412	537,060	500,000	503,920		(173)			6.050	5.990	JD	2,486	30,250	09/22/2011.	06/01/2041.
29273R AR 0	ENERGY TRANSFER PARTNERS L P SENIOR BD			1	2FE	249,105	114.155	285,388	250,000	249,290		31			6.500	6.523	FA	6,767	16,250	01/17/2012.	02/01/2042.
29364D AT 7	ENTERGY ARKANSAS INC			1	1FE	515,625	104.785	523,925	500,000	514,612		(579)			4.950	4.800	JD	1,085	24,750	04/20/2016.	12/15/2044.
29364W AT 5	ENTERGY LOUISIANA LLC			1	1FE	673,153	104.528	679,432	650,000	670,879		(827)			5.000	4.828	JJ	15,048	57,500	04/24/2015.	07/15/2044.
29364W AT 5	ENTERGY LOUISIANA LLC			1	1FE	523,750	104.528	522,640	500,000	522,651		(880)			5.000	4.773	JJ	11,575		10/12/2016.	07/15/2044.
29365T AD 6	ENTERGY TEXAS INC				2FE	527,895	106.385	531,925	500,000	527,895					5.600	5.304	AO	5,907	12,875	08/18/2017.	10/15/2044.
293791 AF 6	ENTERPRISE PRODUCTS OPERATING LP				2FE	601,000	131.707	658,535	500,000	586,642		(5,941)			6.875	5.720	MS	11,396	34,375	08/17/2015.	03/01/2033.
293791 AP 4	ENTERPRISE PRODUCTS OPERATING LP SENIOR				2FE	558,835	130.365	651,825	500,000	541,675		(2,674)			6.650	5.950	AO	7,014	33,250	08/11/2011.	10/15/2034.
29379V AG 8	ENTERPRISE PRODS OPERATING LLC SENIOR NT				2FE	814,506	126.118	882,826	700,000	793,513		(4,580)			6.125	5.264	AO	9,045	42,875	06/19/2013.	10/15/2039.
294429 AG 0	EQUIFAX INC SENIOR NT				2FE	569,855	127.292	636,460	500,000	552,158		(2,794)			7.000	6.142	JJ	17,548	35,000	09/20/2011.	07/01/2037.
29444G AJ 6	EQUITABLE COS INC DEBS				2FE	98,450	127.143	127,143	100,000	99,409		60			7.000	7.110	AO	1,745	7,000	12/21/2001.	04/01/2028.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
29717P AD 9	ESSEX PORTFOLIO L P SENIOR NT			1	2FE	495,371	102.853	514,265	500,000	498,071		579			3.625	3.659	FA	6,853	18,125	05/01/2013.	08/15/2022.
29736R AA 8	ESTEE LAUDER COS INC				1FE	197,500	124.550	249,100	200,000	198,728		89			5.750	5.823	AO	2,426	11,500	04/16/2004.	10/15/2033.
29736R AC 4	ESTEE LAUDER CO INC SENIOR NT				1FE	627,627	132.003	732,617	555,000	613,681		(3,158)			6.000	5.306	MN	4,197	33,300	08/05/2013.	05/15/2037.
299808 AF 2	EVEREST REINSURANCE HLDGS INC				1FE	502,690	106.720	533,600	500,000	502,595		(95)			4.868	4.842	JD	2,001	24,340	01/10/2017.	06/01/2044.
30161M AG 8	EXELON GENERATION CO LLC SENIOR BD				2FE	472,648	117.268	469,072	400,000	458,118		(2,906)			6.250	5.289	AO	6,233	25,000	01/24/2013.	10/01/2039.
30161M AN 3	EXELON GENERATION CO LLC SENIOR BD			1	2FE	805,238	109.937	824,528	750,000	796,196		(1,973)			5.600	5.216	JD	1,841	42,000	06/11/2013.	06/15/2042.
302491 AS 4	FMC CORP SENIOR BD			1	2FE	509,000	103.353	516,765	500,000	505,000		(1,000)			4.100	4.028	FA	8,537	20,500	01/28/2014.	02/01/2024.
30251B AD 0	FMR LLC				1FE	1,074,400	114.539	1,145,390	1,000,000	1,066,650		(4,650)			4.950	4.607	FA	20,614	49,500	05/18/2016.	02/01/2033.
30251B AE 8	FMR LLC SENIOR BD SER 144A				1FE	527,500	119.623	598,115	500,000	523,075		(948)			5.150	4.882	FA	10,723	25,750	05/15/2013.	02/01/2043.
31331F AX 9	FEDERAL EXPRESS CORP BOND SER 1998-1 CL				2FE	247,134	108.125	274,065	253,470	251,628		534			6.720	6.892	JJ	7,887	8,589	04/14/2009.	01/15/2022.
31331F AX 9	FEDERAL EXPRESS CORP BOND SER 1998-1 CL				2FE	385,072	108.125	355,104	328,420	328,420					6.720	5.731	JJ	10,219	30,511	05/18/2009.	01/15/2022.
33738M AB 7	FIRST UN NATL BK NC				1FE	332,000	123.881	495,524	400,000	375,655		2,519			6.500	7.831	JD	2,137	26,000	09/25/2000.	12/01/2028.
341081 ES 2	FLORIDA POWER & LIGHT CO				1FE	834,069	127.098	875,705	689,000	809,891		(7,253)			5.650	4.667	FA	16,211	38,929	09/08/2014.	02/01/2035.
343498 AB 7	FLOWERS FOODS INC				2FE	471,365	98.229	491,145	500,000	474,282		2,917			3.500	3.713	AO	4,363	17,646	12/08/2016.	10/01/2026.
345277 AB 3	FORD HOLDINGS INC				2FE	193,740	113.871	227,742	200,000	199,542		224			9.375	9.678	MS	6,216	18,750	07/17/1991.	03/01/2020.
345370 BX 7	FORD MOTOR CO				2FE	182,742	102.651	205,302	200,000	200,000		989			6.500	7.114	FA	5,414	52,000	12/11/2001.	08/01/2018.
345370 BX 7	FORD MOTOR CO				2FE	179,080	102.651	205,302	200,000	200,000		117			6.500	7.259	FA	5,414		02/06/2002.	08/01/2018.
345370 BX 7	FORD MOTOR CO				2FE	377,988	102.651	410,604	400,000	400,000		787			6.500	6.879	FA	10,827		07/15/2003.	08/01/2018.
345370 BY 5	FORD MOTOR CO BONDS				2FE	84,500	122.336	122,336	100,000	94,266		620			6.625	7.840	AO	1,652	6,625	04/22/2002.	10/01/2028.
345370 CA 6	FORD MOTOR CO GLOBAL NOTES				2FE	194,660	130.978	261,956	200,000	197,652		184			7.450	7.654	JJ	6,858	14,900	10/12/2001.	07/16/2031.
347314 AK 2	FORT EUSTIS/STORY HOUSE LLC				1FE	639,900	103.785	622,710	600,000	609,674		(9,421)			4.980	4.669	JD	1,310	34,860	04/23/2014.	12/15/2020.
347471 AP 9	FORT JAMES CORP DEBS				1	199,578	104.347	208,694	200,000	199,926		15			7.750	7.766	MN	1,953	23,250	11/23/1993.	11/15/2023.
347471 AP 9	FORT JAMES CORP DEBS				1	100,000	104.347	104,347	100,000	100,000					7.750	7.750	MN	977		01/13/1994.	11/15/2023.
348609 AC 2	FORT SAM HOUSTON FAMILY HSG L P				1FE	770,000	114.468	801,276	700,000	756,875		(3,500)			5.625	5.114	MS	11,543	39,375	04/16/2014.	03/15/2035.
362311 AG 7	GTE CALIFORNIA INC				3FE	216,500	87.125	174,250	200,000	206,678		(786)			6.750	6.236	MN	1,701	30,375	07/12/2005.	05/15/2027.
362311 AG 7	GTE CALIFORNIA INC				3FE	256,250	87.125	217,813	250,000	252,714		(329)			6.750	6.585	MN	2,127		04/12/2007.	05/15/2027.
362333 AH 9	GTE FLORIDA INC				3FE	317,952	87.250	261,750	300,000	307,418		(748)			6.860	6.473	FA	8,570	20,580	12/05/2003.	02/01/2028.
365298 L4 8	GARDEN GROVE CALIF UNI SCH DIST GO			1	1FE	501,500	108.963	544,815	500,000	500,928		(79)			6.080	6.062	FA	12,660	30,400	10/15/2010.	08/01/2030.
370334 BJ 2	GENERAL MILLS INC				2FE	604,779	119.379	610,027	511,000	602,647		(2,131)			5.400	4.563	JD	1,210	13,797	07/20/2017.	06/15/2040.
372640 GL 0	GEORGETOWN CNTY S C SCH DIST GO				1FE	506,285	115.041	575,205	500,000	502,956		(449)			5.375	5.308	MS	8,909	26,875	08/04/2010.	03/01/2025.
37331N AH 4	GEORGIA-PACIFIC				1FE	595,608	102.843	591,347	575,000	595,608					3.600	3.475	MS	6,862		12/14/2017.	03/01/2025.
373334 JN 2	GEORGIA POWER CO				1FE	581,980	126.194	630,970	500,000	573,960		(3,564)			5.950	5.112	FA	12,389	29,750	10/15/2015.	02/01/2039.
373384 2Y 1	GEORGIA ST				1FE	502,610	107.768	538,840	500,000	502,255		(137)			4.150	4.128	FA	8,641	20,750	06/11/2015.	02/01/2035.
375558 AX 1	GILEAD SCIENCES INC				1FE	543,930	116.202	581,010	500,000	541,218		(1,627)			4.800	4.412	AO	5,984	24,000	05/04/2016.	04/01/2044.
375558 BG 7	GILEAD SCIENCES INC			1	1FE	507,250	112.677	563,385	500,000	506,391		(382)			4.600	4.534	MS	7,625		10/09/2015.	09/01/2035.
377372 AB 3	GLAXOSMITHKLINE CAPITAL INC				1FE	591,915	123.029	615,145	500,000	575,789		(4,838)			5.375	4.540	AO	5,670	26,875	09/30/2014.	04/15/2034.
377372 AD 9	GLAXOSMITHKLINE CAPITAL INC FGN NT				1FE	562,000	101.380	506,900	500,000	500,000		(861)			5.650	5.027	MN	3,560	28,250	02/18/2011.	05/15/2018.
38141G CU 6	GOLDMAN SACHS GLOBAL BONDS				1FE	298,509	127.582	382,746	300,000	299,241		51			6.125	6.156	FA	6,947	49,000	10/17/2003.	02/15/2033.
38141G CU 6	GOLDMAN SACHS GLOBAL BONDS				1FE	203,403	127.582	255,164	200,000	201,750		(117)			6.125	6.023	FA	4,632		12/19/2003.	02/15/2033.
38141G CU 6	GOLDMAN SACHS GLOBAL BONDS				1FE	307,875	127.582	382,746	300,000	304,007		(281)			6.125	5.968	FA	6,947		04/08/2004.	02/15/2033.
384712 EK 7	GRAHAM TEX TAXABLE				1FE	539,785	109.559	547,795	500,000	531,082		(2,487)			5.250	4.863	FA	9,925	26,250	07/09/2014.	08/15/2031.
386244 TW 7	GRAND RAPIDS MICH BLDG AUTH REV			1	1FE	505,000	106.888	539,784	505,000	505,000					5.700	5.700	AO	7,177	28,785	09/15/2010.	10/01/2030.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
387883 UF 6	GRANT CNTY WASH PUB UTIL DIST REV			1	1FE	405,672	109.629	438,516	400,000	404,808		(196)			5.630	5.551	JJ	11,291	22,520	08/29/2013.	01/01/2043.
392684 DP 8	GREEN BAY WIS REDEV AUTH				1FE	106,418	109.349	109,349	100,000	104,890		(458)			5.400	5.074	JD	444	5,400	09/11/2014.	06/01/2029.
400524 GV 0	GUADALUPE-BLANCO RIV AUTH TEX			1	1FE	516,250	102.858	514,290	500,000	513,015		(903)			4.633	4.487	AO	4,887	23,165	06/12/2014.	04/15/2033.
402740 AE 4	GULFSTREAM NATURAL GAS SYSTEM LLC			2FE		563,365	124.212	621,060	500,000	561,214		(2,151)			5.950	5.281	AO	6,276	29,750	02/08/2017.	10/15/2045.
404280 BB 4	HSBC HOLDINGS PLC				1FE	999,950	103.797	1,037,970	1,000,000	999,956		6			3.900	3.900	MN	3,847	39,000	01/19/2017.	05/25/2026.
406216 BJ 9	HALLIBURTON CO				2FE	501,845	112.447	562,235	500,000	501,657		(102)			4.850	4.832	MN	3,056	48,500	03/30/2016.	11/15/2035.
406216 BJ 9	HALLIBURTON CO				2FE	519,660	112.447	562,235	500,000	518,204		(1,092)			4.850	4.667	MN	3,056		09/13/2016.	11/15/2035.
41013M TT 7	JOHN HANCOCK LIFE INSURANCE CO`			1	1FE	300,000	113.578	340,734	300,000	300,000					6.000	6.000	FA	6,805	18,000	08/28/2003.	08/15/2023.
41013M UX 6	JOHN HANCOCK LIFE INSURANCE CO			1	1FE	400,000	111.957	447,828	400,000	400,000					5.800	5.800	MS	6,801	23,200	09/18/2003.	09/15/2023.
413875 AN 5	HARRIS CORP				2FE	881,250	130.221	976,658	750,000	864,188		(5,250)			6.150	5.234	JD	2,022	46,125	10/22/2014.	12/15/2040.
414009 HC 7	HARRIS CNTY TEX CULTURAL ED FACS REV			1	1FE	500,000	105.187	525,935	500,000	500,000					4.000	4.000	JD	1,644	20,000	03/25/2013.	12/01/2031.
418056 AH 0	HASBRO INC				2FE	564,025	120.637	603,185	500,000	538,349		(4,002)			6.600	5.851	JJ	15,279	33,000	08/04/2011.	07/15/2028.
42217K BA 3	HEALTH CARE REIT INC			1	2FE	498,155	103.728	518,640	500,000	499,093		185			3.750	3.764	MS	5,497	18,750	12/06/2012.	03/15/2023.
42824C AX 7	HEWLETT PACKARD ENTERPRISE CO				2FE	496,274	108.865	544,325	500,000	496,463		190			6.200	6.247	AO	6,540	109,292	12/30/2016.	10/15/2035.
42824C AX 7	HEWLETT PACKARD ENTERPRISE CO				2FE	1,000,972	108.865	1,088,650	1,000,000	1,000,923		(50)			6.200	6.194	AO	13,079		12/30/2016.	10/15/2035.
42824C AX 7	HEWLETT PACKARD ENTERPRISE CO				2FE	553,645	108.865	544,325	500,000	552,067		(1,578)			6.200	5.599	AO	6,540		06/23/2017.	10/15/2035.
42824C AY 5	HEWLETT PACKARD ENTERPRISE CO				2FE	265,398	106.140	265,350	250,000	265,112		(285)			6.350	5.982	AO	3,349	7,938	06/09/2017.	10/15/2045.
431116 AB 8	HIGHMARK INC				2FE	513,775	104.826	524,130	500,000	505,022		(1,722)			4.750	4.623	MN	2,993	23,750	12/07/2012.	05/15/2021.
431116 AC 6	HIGHMARK INC SENIOR NT SER 144A				2FE	529,290	115.081	575,405	500,000	523,711		(1,046)			6.125	5.786	MN	3,860	30,625	09/28/2012.	05/15/2041.
438670 T3 5	HONOLULU HAWAII CITY & CNTY			1	1FE	969,120	103.403	992,669	960,000	967,397		(608)			3.730	3.695	AO	8,927	35,808	03/26/2015.	10/01/2031.
44106M AQ 5	HOSPITALITY PROPERTIES TR SENIOR NT			1	2FE	196,790	106.799	213,598	200,000	198,722		357			5.000	5.082	FA	3,781	20,000	08/09/2012.	08/15/2022.
44106M AQ 5	HOSPITALITY PROPERTIES TR SENIOR NT			1	2FE	199,472	106.799	213,598	200,000	199,790		59			5.000	5.013	FA	3,781		08/10/2012.	08/15/2022.
442435 4Y 6	HOUSTON TEX UTIL SYS				1FE	502,500	102.618	513,090	500,000	501,161		(357)			3.228	3.212	MN	2,034	16,140	04/03/2014.	05/15/2022.
442435 5B 5	HOUSTON TEX UTIL SYSTEM				1FE	519,460	106.868	534,340	500,000	514,470		(1,497)			3.828	3.685	MN	2,412	19,140	09/12/2014.	05/15/2028.
44266R AC 1	HOWARD HUGHES MEDICAL INST				1FE	511,300	104.836	524,180	500,000	505,885		(1,413)			3.500	3.423	MS	5,801	17,500	03/04/2014.	09/01/2023.
449505 AA 4	IFM US COLONIAL PIPELINE 2 LLC SENIOR NT			1	3FE	564,230	109.794	548,970	500,000	520,072		(8,029)			6.450	5.716	MN	5,301	32,250	07/12/2012.	05/01/2021.
45665Q AF 0	INFINITY PPTY & CASUALTY CORP SENIOR BD				2FE	319,776	105.318	315,954	300,000	311,804		(2,529)			5.000	4.691	MS	4,233	40,000	11/05/2012.	09/19/2022.
45665Q AF 0	INFINITY PPTY & CASUALTY CORP SENIOR BD				2FE	539,750	105.318	526,590	500,000	523,457		(5,027)			5.000	4.632	MS	7,055		04/15/2013.	09/19/2022.
457153 AF 1	INGRAM MICRO INC SENIOR NT			1	3FE	250,545	98.127	245,318	250,000	250,217		(61)			5.000	4.989	FA	4,897	12,500	08/08/2012.	08/10/2022.
457153 AG 9	INGRAM MICRO INC			1	3FE	524,335	99.439	497,195	500,000	515,716		(3,042)			4.950	4.720	JD	1,085	27,250	03/31/2015.	12/15/2024.
458140 AN 0	INTEL CORP				1FE	495,575	110.182	550,910	500,000	496,759		233			4.000	4.036	JD	877	20,000	12/11/2012.	12/15/2032.
459200 HU 8	IBM CORP				1FE	498,960	104.777	523,885	500,000	499,413		116			3.625	3.633	FA	7,002	18,125	02/12/2014.	02/12/2024.
460146 AP 8	INTERNATIONAL PAPER CO				2FE	194,420	118.908	237,816	200,000	199,058		233			6.875	7.072	MN	2,260	27,500	08/28/1998.	11/01/2023.
460146 AP 8	INTERNATIONAL PAPER CO				2FE	191,800	118.908	237,816	200,000	198,613		342			6.875	7.169	MN	2,260		09/09/1998.	11/01/2023.
460146 CM 3	INTERNATIONAL PAPER CO			1	2FE	503,535	113.357	566,785	500,000	503,039		(186)			5.000	4.965	MS	7,329	25,000	05/14/2015.	09/15/2035.
46132F AC 4	INVESCO FINANCE PLACE				1FE	633,401	124.020	661,027	533,000	628,574		(3,862)			5.375	4.523	MN	2,433	28,649	10/13/2016.	11/30/2043.
478165 AG 8	JOHNSON S C & SON INC				1FE	545,000	115.702	578,510	500,000	539,450		(1,800)			4.800	4.404	MS	7,956	24,000	12/01/2014.	09/01/2040.
478898 FF 1	JOHNSON CNTY TEX TXBL SER 2015			1	1FE	500,000	106.088	530,440	500,000	500,000					4.627	4.627	FA	8,747	39,008	12/08/2015.	02/15/2035.
48203R AD 6	JUNIPER NETWORKS INC SENIOR BD				2FE	543,250	112.219	561,095	500,000	535,908		(1,602)			5.950	5.476	MS	8,721	29,750	06/10/2013.	03/15/2041.
48203R AF 1	JUNIPER NETWORKS INC SENIOR BD				2FE	544,905	104.798	523,990	500,000	514,434		(6,415)			4.600	4.221	MS	6,742	23,000	04/15/2013.	03/15/2021.
48203R AG 9	JUNIPER NETWORKS INC				2FE	518,895	104.177	520,885	500,000	512,006		(2,362)			4.500	4.336	MS	6,596	22,500	02/04/2015.	03/15/2024.
482480 AE 0	KLA-TENCOR CORP			1	2FE	520,900	108.601	543,005	500,000	513,740		(2,322)			4.650	4.463	MN	3,822	23,250	12/22/2014.	11/01/2024.
482480 AF 7	KLA-TENCOR CORP			1	2FE	558,125	115.799	578,995	500,000	549,245		(3,229)			5.650	5.062	MN	4,644	56,500	04/01/2015.	11/01/2034.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
482480 AF 7	KLA-TENCOR CORP			1	2FE	563,010	115.799	578,995	500,000	557,759		(3,706)			5.650	5.018	MN	4,644		08/23/2016.	11/01/2034.
48249D AA 9	KKR GROUP FINANCE CO II LLC SENIOR BD SE			1	1FE	511,130	116.362	581,810	500,000	509,339		(384)			5.500	5.380	FA	11,452	92,675	05/02/2013.	02/01/2043.
48249D AA 9	KKR GROUP FINANCE CO II LLC SENIOR BD SE			1	1FE	636,838	116.362	797,080	685,000	644,311		1,661			5.500	5.916	FA	15,689		07/24/2013.	02/01/2043.
48249D AA 9	KKR GROUP FINANCE CO II LLC SENIOR BD SE			1	1FE	522,000	116.362	581,810	500,000	520,519		(846)			5.500	5.268	FA	11,452		04/06/2016.	02/01/2043.
485134 BK 5	KANSAS CITY POWER & LIGHT CO SENIOR NT				2FE	562,570	100.718	503,590	500,000	500,000		(869)			6.375	5.666	MS	10,567	31,875	02/11/2011.	03/01/2018.
486063 MF 4	KATY TEX INDPT SCH DIST GO 12/01/10			1	1FE	1,133,500	107.251	1,072,510	1,000,000	1,047,197		(22,655)			5.288	4.665	FA	19,993	52,880	11/26/2012.	02/15/2025.
49151E 7C 1	KENTUCKY ST PPTY & BLDGS COMMN				1FE	563,835	110.637	553,185	500,000	540,961		(6,384)			5.373	4.765	MN	4,416	26,865	06/09/2014.	11/01/2025.
49337W AH 3	KEYSPAN CORP				2FE	239,292	121.279	242,558	200,000	232,551		(2,311)			5.875	4.910	AO	2,929	11,750	02/18/2015.	04/01/2033.
494550 AJ 5	KINDER MORGAN INC				2FE	873,750	124.179	931,343	750,000	830,872		(6,513)			7.400	6.352	MS	16,270	55,500	06/21/2011.	03/15/2031.
494550 BM 7	KINDER MORGAN ENERGY PARTNERS SENIOR BD			1	2FE	497,990	100.606	503,030	500,000	499,079		201			3.450	3.464	FA	6,522	17,250	08/08/2012.	02/15/2023.
499764 PM 4	KNOXVILLE TENN GAS REV SYS SER P			1	1FE	500,000	104.217	521,085	500,000	500,000					6.200	6.200	MS	10,277	31,000	12/08/2010.	03/01/2032.
50076Q AE 6	KRAFT FOODS GROUP INC SENIOR BD				2FE	600,000	107.603	645,618	600,000	600,000					5.000	5.000	JD	2,219	30,000	06/21/2013.	06/04/2042.
50540R AU 6	LABORATORY CORP OF AMERICA HOLDINGS				2FE	502,430	100.414	502,070	500,000	502,430					3.600	3.583	MS	5,967		08/16/2017.	09/01/2027.
511546 AA 1	LAKEHEAD PIPE LINE COMPANY LTD SENIOR NT				2FE	563,680	102.990	514,950	500,000	500,000		(885)			7.000	6.209	AO	8,726	35,000	02/10/2011.	10/01/2018.
51817T AB 8	LATAM AIRLINES GROUP S A				2FE	208,294	100.875	226,505	224,541	210,475		1,686			4.200	4.528	MN	1,189		09/13/2016.	11/15/2027.
524660 AW 7	LEGGETT & PLATT INC SENIOR NT			1	2FE	249,265	101.569	253,923	250,000	249,708		82			3.400	3.410	FA	3,214	8,500	08/09/2012.	08/15/2022.
52517P 2S 9	LEHMAN BROTHERS HLDS EURO MED TERM NTZ			1	6	116,860	0.045	45	100,048						6.200	5.308	JD	272		06/01/2007.	06/15/2027.
52517P 2S 9	LEHMAN BROTHERS HLDS EURO MED TERM NTZ			1	6	310,876	0.045	132	293,441						6.200	5.852	JD	798		06/15/2007.	06/15/2027.
52517P 3Y 5	LEHMAN BROS HOLDINGS MED TERM NTS			1	6	333,755	0.046	151	329,036						6.625	6.531	JJ	9,376		07/13/2007.	07/27/2027.
52517P SZ 5	LEHMAN BROTHERS HOLDING NOTES				6	157,778	0.046	67	146,498						5.875	5.455	MN			06/18/2004.	11/15/2017.
52517P SZ 5	LEHMAN BROTHERS HOLDING NOTES				6	59,233	0.046	23	49,831						5.875	4.942	MN			06/18/2004.	11/15/2017.
52519F DJ 7	LEHMAN BROS NOTES SERIES A			1	6	135,274	0.045	59	131,881						5.700	5.557	MON	618		12/27/2004.	12/14/2029.
5252M0 BZ 9	LEHMAN BROS HOLDING INC MED TERM NOTE				6	212,738	0.046	91	197,511						5.625	5.222	JJ	4,870		03/07/2008.	01/24/2013.
531543 AC 0	LIBERTY UNIVERSITY INC SENIOR DEB				1FE	621,192	111.119	666,714	600,000	617,723		(757)			5.100	4.926	MS	10,144	30,600	06/17/2013.	03/01/2042.
534187 AL 3	LINCOLN NATIONAL CORP				2FE	96,900	100.983	100,983	100,000	100,000		72			7.000	7.224	MS	2,052	7,000	07/28/1999.	03/15/2018.
540257 AQ 5	LODI CALIF PUB FING AUTH WTR REV			1	1FE	500,000	106.458	532,290	500,000	500,000					6.387	6.387	JD	2,625	51,096	10/20/2010.	06/01/2030.
540257 AQ 5	LODI CALIF PUB FING AUTH WTR REV			1	1FE	304,875	106.458	319,374	300,000	301,797		(744)			6.387	6.285	JD	1,575		10/26/2010.	06/01/2030.
540424 AP 3	LOEWS CORP SENIOR NT				1FE	773,465	124.654	872,578	700,000	757,431		(3,498)			6.000	5.430	FA	17,490	72,000	06/21/2013.	02/01/2035.
540424 AP 3	LOEWS CORP SENIOR NT				1FE	587,870	124.654	623,270	500,000	577,079		(4,625)			6.000	5.103	FA	12,493		09/04/2015.	02/01/2035.
543859 AH 5	LORAL CORPORATION DEBENTURES				2FE	95,760	119.517	114,736	96,000	95,958		8			7.000	7.018	MS	1,970	41,720	10/28/1993.	09/15/2023.
543859 AH 5	LORAL CORPORATION DEBENTURES				2FE	537,685	119.517	597,585	500,000	512,320		(2,899)			7.000	6.509	MS	10,260		04/22/2009.	09/15/2023.
544495 UH 5	LOS ANGELES CALIF DEPT WTR & PWR			1	1FE	575,740	109.480	547,400	500,000	537,476		(14,990)			6.166	5.355	JJ	15,457	30,830	04/14/2015.	07/01/2040.
544495 UH 5	LOS ANGELES CALIF DEPT WTR & PWR			1	1FE	555,330	109.480	547,400	500,000	546,108		(9,222)			6.166	5.552	JJ	15,457		07/19/2017.	07/01/2040.
546850 BY 3	LOUISVILLE KY REGL ARPT AUTH				1FE	509,905	103.569	517,845	500,000	506,237		(1,101)			3.683	3.611	JJ	9,233	18,415	09/12/2014.	07/01/2024.
54866N BP 3	LOWES COMPANIES				1FE	91,160	127.887	127,887	100,000	97,138		340			7.200	7.898	MS	2,387	7,200	06/16/2000.	09/01/2027.
55336V AG 5	MPLX L P				2FE	487,946	102.715	513,575	500,000	490,242		1,722			4.875	4.995	JD	2,003	48,750	09/29/2016.	12/01/2024.
55336V AG 5	MPLX L P				2FE	502,470	102.715	513,575	500,000	502,000		(353)			4.875	4.851	JD	2,003		09/29/2016.	12/01/2024.
56045R DE 6	MAINE STATE MUNI BOND BK				1FE	423,780	105.918	423,672	400,000	415,259		(2,378)			4.450	4.200	MN	2,926	17,800	06/20/2014.	11/01/2025.
564759 PS 1	MANUFACTURERES & TRADERS TRUST CO			1	1FE	277,875	100.037	300,111	300,000	297,318		2,011			5.585	6.030	JD	138	6,951	05/27/2008.	12/28/2020.
565849 AB 2	MARATHON OIL CORP				3FE	1,203,800	121.921	1,219,210	1,000,000	1,169,833		(12,738)			6.800	5.649	MS	19,934	68,000	05/05/2015.	03/15/2032.
56585A AF 9	MARATHON PETROLEUM CORP SENIOR BD			1	2FE	346,200	125.655	376,965	300,000	338,500		(1,711)			6.500	5.633	MS	6,464	100,750	07/17/2013.	03/01/2041.
56585A AF 9	MARATHON PETROLEUM CORP SENIOR BD			1	2FE	600,475	125.655	628,275	500,000	588,560		(3,864)			6.500	5.412	MS	10,774		12/01/2014.	03/01/2041.
56585A AF 9	MARATHON PETROLEUM CORP SENIOR BD			1	2FE	857,535	125.655	942,413	750,000	846,782		(4,301)			6.500	5.685	MS	16,161		07/24/2015.	03/01/2041.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
570535 AJ 3	MARKEL CORP SENIOR NOTE				2FE	537,465	107.817	539,085	500,000	511,318		(4,683)			5.350	4.977	JD	2,199	26,750	06/26/2012.	06/01/2021.
570535 AK 0	MARKEL CORP SENIOR BD				2FE	530,615	108.049	540,245	500,000	512,189		(3,402)			4.900	4.617	JJ	12,284	24,500	08/08/2012.	07/01/2022.
57419R PG 4	MARYLAND ST CMNTY DEV ADMIN DEPT				1FE	502,500	103.225	516,125	500,000	501,667		(250)			3.646	3.628	MS	6,043	18,230	09/12/2014.	03/01/2025.
574218 NF 6	MARYLAND ST HLTH & HGR EDL FACS REV				1FE	496,250	105.990	529,950	500,000	497,045		170			4.665	4.700	JJ	11,694	23,325	05/21/2013.	07/01/2036.
575158 GP 9	MASON CNTY WASH PUB HOSP DIST GO			1	1FE	250,000	105.953	264,883	250,000	250,000					6.297	6.297	JD	1,294	15,743	09/15/2010.	12/01/2030.
575898 CS 8	MASSACHUSETTS ST PORT AUTH				1FE	117,000	121.299	121,299	100,000	113,458		(1,062)			6.202	5.301	JJ	3,110	6,202	09/12/2014.	07/01/2031.
58155Q AE 3	MCKESSON CORP				2FE	348,720	122.476	367,428	300,000	346,859		(1,861)			6.000	5.162	MS	5,967	18,000	12/14/2016.	03/01/2041.
582839 AF 3	MEAD JOHNSON NUTRITION CO				1FE	559,880	127.031	635,155	500,000	553,588		(2,604)			5.900	5.269	MN	4,849	29,500	08/26/2015.	11/01/2039.
585055 BT 2	MEDTRONIC INC				1FE	502,931	112.863	564,315	500,000	502,571		(154)			4.337	4.312	MS	6,357	65,625	09/02/2015.	03/15/2035.
585055 BT 2	MEDTRONIC INC				1FE	519,590	112.863	564,315	500,000	517,184		(1,031)			4.337	4.173	MS	6,357		09/02/2015.	03/15/2035.
585055 BT 2	MEDTRONIC INC				1FE	503,171	112.863	564,315	500,000	502,782		(167)			4.337	4.310	MS	6,357		09/02/2015.	03/15/2035.
590188 JF 6	MERRILL LYNCH & CO INC				1FE	107,730	102.310	116,633	114,000	114,000		23			6.500	6.878	JJ	3,431	7,410	10/19/1998.	07/15/2018.
590188 JN 9	MERRILL LYNCH & CO				1FE	194,640	104.152	208,304	200,000	200,000		99			6.875	7.064	MN	1,733	20,625	06/03/1999.	11/15/2018.
590188 JN 9	MERRILL LYNCH & CO				1FE	94,250	104.152	104,152	100,000	100,000		160			6.875	7.294	MN	866		08/20/1999.	11/15/2018.
59151K AJ 7	METHANEX CORP			1	2FE	517,000	104.194	520,970	500,000	515,178		(607)			5.650	5.464	JD	2,322	56,500	01/14/2015.	12/01/2044.
59151K AJ 7	METHANEX CORP			1	2FE	524,250	104.194	520,970	500,000	521,652		(866)			5.650	5.389	JD	2,322		01/21/2015.	12/01/2044.
59217G AX 7	METROPOLITAN LIFE GLOBAL FDG I MED TERM				1FE	499,745	100.878	504,390	500,000	499,887		28			3.000	3.002	JJ	7,151	30,000	01/10/2013.	01/10/2023.
59217G AX 7	METROPOLITAN LIFE GLOBAL FDG I MED TERM				1FE	484,400	100.878	504,390	500,000	491,875		1,950			3.000	3.097	JJ	7,151		03/04/2014.	01/10/2023.
597839 CF 4	MIDLOTHIAN TEX CMNTY DEV CORP			1	1FE	437,580	107.723	420,120	390,000	430,311		(2,643)			5.500	4.902	MS	7,111	21,450	04/27/2015.	09/01/2034.
60871R AD 2	MOLSON COORS BREWING CO SENIOR BD				2FE	618,672	113.728	682,368	600,000	615,616		(667)			5.000	4.849	MN	4,932	30,000	06/11/2013.	05/01/2042.
61166W AN 1	MONSANTO CO			1	1FE	506,665	104.471	522,355	500,000	505,408		(351)			4.200	4.145	JJ	9,723	63,000	06/27/2014.	07/15/2034.
61166W AN 1	MONSANTO CO			1	1FE	465,575	104.471	522,355	500,000	469,878		1,913			4.200	4.511	JJ	9,723		10/16/2015.	07/15/2034.
61166W AN 1	MONSANTO CO			1	1FE	482,110	104.471	522,355	500,000	484,039		1,052			4.200	4.356	JJ	9,723		03/31/2016.	07/15/2034.
614810 AB 5	MONTPELIER RE HOLDINGS LTD FGN SR BD				2FE	510,720	105.353	526,765	500,000	504,020		(1,340)			4.700	4.601	AO	4,958	23,500	01/29/2013.	10/15/2022.
61746B EF 9	MORGAN STANLEY				1FE	983,850	102.434	1,024,340	1,000,000	985,495		1,645			3.625	3.685	JJ	16,288	18,125	01/19/2017.	01/20/2027.
61945C AD 5	MOSAIC CO SENIOR BD			1	2FE	584,200	109.129	545,645	500,000	570,580		(4,953)			5.450	4.664	MN	3,434	54,500	04/08/2015.	05/15/2033.
61945C AD 5	MOSAIC CO SENIOR BD			1	2FE	566,320	109.129	545,645	500,000	555,917		(3,901)			5.450	4.812	MN	3,434		05/01/2015.	05/15/2033.
61945C AE 3	MOSAIC CO				2FE	545,770	108.037	540,185	500,000	543,276		(1,760)			5.625	5.153	MN	3,545	28,125	08/15/2016.	11/15/2043.
61980A AD 5	MOTIVA ENTERPRISES LLC				2FE	591,655	125.890	629,450	500,000	587,006		(3,985)			6.850	5.789	JJ	15,858	34,250	11/20/2016.	01/15/2040.
620076 AH 2	MOTOROLA INC				2FE	186,520	120.804	241,608	200,000	196,386		586			7.500	8.042	MN	1,890	15,000	03/16/2001.	05/15/2025.
620076 BB 4	MOTOROLA SOLUTIONS INC SENIOR NT				2FE	500,850	102.805	514,025	500,000	500,315		(94)			3.750	3.744	MN	2,363	18,750	05/15/2012.	05/15/2022.
628530 BC 0	MYLAN INC				2FE	522,140	109.304	546,520	500,000	521,550		(590)			5.400	5.171	MN	2,367	27,000	05/04/2017.	11/29/2043.
629568 AQ 9	NABORS INDUSTRIES INC SENIOR NT				3FE	370,034	100.500	350,745	349,000	349,000		(1,435)			6.150	5.800	FA	8,115	28,661	05/13/2010.	02/15/2018.
629568 AX 4	NABORS INDUSTRIES INC SENIOR BD				3FE	498,350	95.750	478,750	500,000	499,571		206			4.625	4.640	MS	6,779	23,125	02/17/2012.	09/15/2021.
636180 BM 2	NATIONAL FUEL GAS CO			1	2FE	504,895	107.399	536,995	500,000	503,490		(544)			5.200	5.150	JJ	12,038	26,000	06/26/2015.	07/15/2025.
63968A QQ 1	NEBRASKA PUB PWR DIST				1FE	686,370	116.223	697,338	600,000	668,890		(6,169)			5.323	4.653	JJ	16,013	31,938	03/26/2015.	01/01/2030.
644693 KV 4	NEW HAMPSHIRE ST TPK SYS REV			1	1FE	512,500	107.200	536,000	500,000	503,770		(2,057)			6.259	6.106	MN	5,144	31,295	05/03/2010.	11/01/2029.
647677 AF 0	NEW ORLEANS NAVY HSG LLC				1FE	913,346	99.862	978,648	980,000	931,216		4,812			4.314	4.629	JD	1,853	38,830	04/23/2014.	12/15/2029.
647677 AJ 2	NEW ORLEANS NAVY HSG LLC				1FE	581,000	116.170	580,850	500,000	570,568		(3,682)			5.754	4.952	JD	1,261	55,143	03/03/2015.	12/15/2038.
647677 AJ 2	NEW ORLEANS NAVY HSG LLC				1FE	559,710	116.170	580,850	500,000	556,973		(2,737)			5.754	5.140	JD	1,261		02/03/2017.	12/15/2038.
64972B VT 9	NEW YORK N Y CITY HSG DEV CORP				1FE	500,000	102.401	512,005	500,000	500,000					4.400	4.400	MN	3,616	22,000	07/09/2014.	11/01/2032.
651639 AM 8	NEWMONT MINING CORP SENIOR BD				2FE	537,200	128.198	640,990	500,000	530,380		(1,488)			6.250	5.817	AO	7,791	31,250	06/03/2013.	10/01/2039.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
651639 AP 1	NEWMONT MINING CORP BOND			1	2FE	463,300	111.283	556,415	500,000	469,417		1,311			4.888	5.275	MS	7,165	24,375	05/03/2013.	03/15/2042.
65334H AE 2	NEXEN INC FGN SR BD				1FE	720,402	122.961	799,247	650,000	705,036		(3,352)			5.875	5.301	MS	11,718	38,188	06/14/2013.	03/10/2035.
65334H AG 7	NEXEN INC FGN BD				1FE	835,835	130.923	916,461	700,000	808,766		(5,906)			6.400	5.360	MN	5,646	44,800	06/11/2013.	05/15/2037.
65364U AH 9	NIAGARA MOHAWK POWER			1	1FE	499,995	109.908	549,540	500,000	499,996		0			4.278	4.278	AO	5,333	21,390	09/22/2014.	10/01/2034.
654894 AE 4	NOBLE AFFILIATES INC. SR. NOTES				2FE	98,793	117.816	117,816	100,000	99,790		42			7.250	7.339	AO	1,529	7,250	10/21/1993.	10/15/2023.
655664 AH 3	NORDSTROM INC DEBS				2FE	296,451	113.521	340,563	300,000	298,616		142			6.950	7.033	MS	6,112	20,850	10/11/2002.	03/15/2028.
655664 AS 9	NORDSTROM INC				2FE	500,000	99.786	498,930	500,000	500,000					4.000	4.000	MS	5,863	10,333	08/18/2017.	03/15/2027.
656531 AD 2	NORSK HYDRO ASA YANKEE DEB				1FE	526,195	126.795	633,975	500,000	510,769		(1,746)			7.150	6.794	MN	4,505	35,750	03/19/2009.	11/15/2025.
663903 DM 1	NORTHEAST OHIO REGL SWR DIST WASTEWTR			1	1FE	570,000	110.211	551,055	500,000	537,778		(13,333)			6.038	5.296	MN	3,805	30,190	08/13/2015.	11/15/2040.
664787 AD 0	NORTHERN BORDER PIPELINE CO SENIOR BD SE				2FE	603,700	113.709	568,545	500,000	528,085		(12,963)			7.500	6.212	AO	9,349	75,000	03/30/2012.	09/15/2021.
664787 AD 0	NORTHERN BORDER PIPELINE CO SENIOR BD SE				2FE	585,000	113.709	568,545	500,000	532,381		(12,143)			7.500	6.410	AO	9,349		09/05/2013.	09/15/2021.
665501 AK 8	NORTHERN NATURAL GAS CO				1FE	496,710	102.882	514,410	500,000	496,929		132			4.100	4.127	MS	6,010	61,500	05/04/2016.	09/15/2042.
665501 AK 8	NORTHERN NATURAL GAS CO				1FE	996,270	102.882	1,028,820	1,000,000	996,519		149			4.100	4.115	MS	12,019		05/18/2016.	09/15/2042.
665789 AX 1	NORTHERN STATES POWER CO			1	1FE	455,000	99.947	499,735	500,000	460,139		1,667			3.700	4.066	AO	4,612	18,500	12/02/2014.	10/01/2042.
668027 AT 2	NORTHWESTERN BELL TEL CO				3FE	196,843	106.832	213,664	200,000	198,723		113			7.750	7.874	MN	2,548	15,500	05/25/2001.	05/01/2030.
669771 AS 6	NOVA GAS TRANSMISSION LTD DEBS				1FE	100,000	118.708	118,708	100,000	100,000					7.875	7.875	AO	1,963	7,875	06/16/1993.	04/01/2023.
674599 BM 6	OCCIDENTAL PETROLEUM CORP				1FE	196,500	133.009	266,018	200,000	198,874		125			7.200	7.328	AO	3,590	50,400	01/05/1999.	04/01/2028.
674599 BM 6	OCCIDENTAL PETROLEUM CORP				1FE	385,828	133.009	532,036	400,000	395,438		506			7.200	7.464	AO	7,180		01/13/1999.	04/01/2028.
674599 BM 6	OCCIDENTAL PETROLEUM CORP				1FE	97,250	133.009	133,009	100,000	99,114		98			7.200	7.404	AO	1,795		02/03/1999.	04/01/2028.
674667 QR 4	OCEAN CITY MD			1	1FE	574,410	108.589	542,945	500,000	536,236		(12,789)			5.875	5.114	MN	4,829	29,375	06/02/2014.	11/01/2028.
675232 AA 0	OCEANEERING INTL INC			1	2FE	498,845	97.412	487,060	500,000	499,278		144			4.650	4.661	MN	2,930	23,250	01/22/2015.	11/15/2024.
677050 AC 0	OGLETHORPE POWER CORP BOND SER 2007 144A				1FE	588,500	120.706	603,530	500,000	562,471		(5,206)			6.191	5.260	JJ	15,520	30,955	01/23/2013.	01/01/2031.
677050 AE 6	OGLETHORPE POWER CORP NOTE 2009-A SER 14				1FE	499,590	104.352	521,760	500,000	499,997		46			6.100	6.105	MS	8,941	30,500	02/11/2009.	03/15/2019.
677050 AJ 5	OGLETHORPE POWER CORP BOND SER A				1FE	494,775	100.396	501,980	500,000	495,708		187			4.200	4.244	JD	1,726	21,000	01/08/2013.	12/01/2042.
677071 AB 8	OHANA MILITARY COMNTYS LLC BOND SER A CL				1FE	278,000	117.888	294,720	250,000	270,889		(1,333)			6.043	5.434	AO	3,767	15,108	09/05/2012.	10/01/2034.
677071 AF 9	OHANA MILITARY COMMUNITIES LLC BOND SER				1FE	213,279	112.077	234,350	209,097	211,260		(314)			5.675	5.564	AO	2,958	12,611	04/26/2011.	10/01/2026.
677071 AM 4	OHANA MILITARY COMMUNITIES BND SER B 144				1FE	51,797	109.843	60,527	55,103	53,489		317			5.462	5.811	AO	750	32,236	12/09/2009.	10/01/2026.
677071 AM 4	OHANA MILITARY COMMUNITIES BND SER B 144				1FE	538,400	109.843	549,215	500,000	520,677		(2,954)			5.462	5.072	AO	6,809		01/31/2012.	10/01/2026.
67740Q AG 1	OHIO NATIONAL FINANCIAL SVCS INC SENIOR				2FE	597,490	123.163	615,815	500,000	569,056		(5,416)			6.633	5.551	MN	5,452	66,250	10/29/2012.	05/01/2031.
67740Q AG 1	OHIO NATIONAL FINANCIAL SVCS INC SENIOR				2FE	585,600	123.163	615,815	500,000	561,426		(4,756)			6.633	5.663	MN	5,452		12/07/2012.	05/01/2031.
677659 U2 8	OHIO ST WTR DEV AUTH			1	1FE	417,323	108.985	397,795	365,000	389,512		(10,143)			6.050	5.291	JD	1,815	22,083	10/03/2014.	12/01/2031.
678331 DD 8	OKANOGAN CNTY WASH PUB UTIL DIST REV				1FE	346,450	123.438	401,174	325,000	342,738		(825)			6.046	5.672	JD	1,615	19,650	07/19/2013.	12/01/2040.
67910H MS 6	OKLAHOMA MUNI PWR SYS BABS				1FE	463,725	126.889	526,589	415,000	456,091		(1,949)			6.310	5.647	JJ	13,129	26,187	02/14/2014.	01/01/2040.
68233D AR 8	ONCOR ELECTRIC DELIVERY				1FE	186,000	118.267	236,534	200,000	197,113		737			7.000	7.527	MS	4,641	14,000	12/17/2002.	09/01/2022.
68245J AB 6	ONEBEACON US HOLDINGS INC SENIOR NT				2FE	506,250	103.175	515,875	500,000	502,662		(694)			4.600	4.543	MN	3,277	23,000	11/27/2012.	11/09/2022.
68268N AC 7	ONEOK PARTNERS				2FE	609,250	123.012	615,060	500,000	585,248		(4,966)			6.650	5.458	AO	8,290	33,250	03/28/2013.	10/01/2036.
68268N AG 8	ONEOK PARTNERS LP SENIOR BD			1	2FE	866,078	117.004	877,530	750,000	846,015		(4,299)			6.133	5.311	FA	19,155	45,938	05/28/2013.	02/01/2041.
68389X AV 7	ORACLE CORP			1	1FE	502,500	111.258	556,290	500,000	502,040		(132)			4.300	4.279	JJ	10,367	43,000	07/02/2014.	07/08/2034.
68389X AV 7	ORACLE CORP			1	1FE	503,615	111.258	556,290	500,000	502,949		(190)			4.300	4.269	JJ	10,367		07/15/2014.	07/08/2034.
68389X BE 4	ORACLE CORP			1	1FE	492,270	106.053	530,265	500,000	493,355		407			3.900	3.961	MN	2,458	19,500	05/05/2015.	05/15/2035.
69349L AE 8	PNC BANK N/A BANK NOTE				1FE	527,650	101.207	506,035	500,000	500,000		(1,024)			6.875	6.515	AO	8,570	34,375	05/27/2008.	04/01/2018.
693506 BE 6	PPG INDUSTRIES INC				1FE	588,790	122.602	613,010	500,000	585,090		(3,700)			5.500	4.671	MN	3,466	27,500	01/25/2017.	11/15/2040.
69352J AN 7	PPL ENERGY SUPPLY LLC SENIOR NT			1	4FE	498,310	91.500	457,500	500,000	499,356		241			4.600	4.616	JD	1,008	23,000	09/11/2013.	12/15/2021.

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	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond CHAR	NAIC Designation	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
69352J AN 7	PPL ENERGY SUPPLY LLC SENIOR NT			1	4FE	492,000	91.500	457,500	500,000	496,857		1,143			4.600	4.675	JD	1,008		10/07/2013.	12/15/2021.
69362B AJ 1	PSEG POWER LLC				2FE	607,500	132.089	660,445	500,000	595,342		(7,679)			8.625	7.099	AO	9,098	43,125	06/07/2016.	04/15/2031.
69362B AY 8	PSEG POWER LLC SR NT			1	2FE	528,270	104.361	521,805	500,000	508,245		(3,534)			4.150	3.928	MS	6,083	20,750	05/07/2012.	09/15/2021.
70213B AA 9	PARTNER REFINANCE B LLC SENIOR NT				2FE	552,855	106.395	531,975	500,000	511,955		(7,551)			5.000	4.522	JD	2,055	27,500	08/13/2012.	06/01/2020.
702333 5E 1	PASADENA TEX INDPT SCH DIST			1	1FE	303,000	103.514	310,542	300,000	302,283		(200)			4.089	4.049	FA	4,638	12,267	06/05/2014.	02/15/2030.
705322 AJ 4	PEDERNALES ELECTRIC COOP INC BOND SER 02				1FE	553,750	107.244	536,220	500,000	518,812		(5,375)			5.952	5.374	MN	3,751		07/12/2011.	11/15/2022.
70914P NF 5	PENNSYLVANIA STATE BABS			1	1FE	549,500	106.720	533,600	500,000	521,905		(9,388)			5.350	4.868	MN	4,397	26,750	04/14/2014.	05/01/2030.
71343P AC 5	PEPSIAMERICAS INC				1FE	554,050	126.093	602,725	478,000	540,741		(3,802)			5.500	4.745	MN	3,313	26,290	07/02/2014.	05/15/2035.
713448 BS 6	PEPSICO INC				1FE	562,975	120.565	602,825	500,000	554,578		(2,519)			4.875	4.330	MN	4,007	24,375	09/03/2014.	11/01/2040.
71644E AF 9	PETRO CANADA				1FE	190,000	127.469	254,938	200,000	196,751		357			7.000	7.368	MN	1,764	14,000	03/08/1999.	11/15/2028.
71644E AG 7	PETRO CANADA SENIOR NT				1FE	685,332	125.474	752,844	600,000	666,708		(4,063)			5.950	5.209	MN	4,499	35,700	06/19/2013.	05/15/2035.
718172 AU 3	PHILIP MORRIS INTL INC				1FE	471,230	99.876	499,380	500,000	472,285		1,055			3.875	4.112	FA	7,007	19,375	12/02/2016.	08/21/2042.
718546 AH 7	PHILLIPS 66				2FE	555,820	127.622	638,110	500,000	546,849		(1,994)			5.875	5.285	MN	4,829	88,125	07/23/2013.	05/01/2042.
718546 AH 7	PHILLIPS 66				2FE	1,140,750	127.622	1,276,220	1,000,000	1,124,242		(5,213)			5.875	5.150	MN	9,658		11/13/2014.	05/01/2042.
718549 AC 2	PHILLIPS 66 PARTNERS L P				2FE	724,733	103.019	772,643	750,000	726,086		902			4.680	4.843	FA	13,271	35,100	07/19/2016.	02/15/2045.
718781 CE 5	PHILOMATH ORE SCH DIST				1FE	291,188	112.293	280,733	250,000	278,889		(3,432)			5.472	4.698	JD	600	13,680	06/09/2014.	06/15/2027.
720186 AH 8	PIEDMONT NATURAL GAS CO INC			1	1FE	499,130	103.672	518,360	500,000	499,283		46			4.100	4.107	MS	5,841	20,500	09/15/2014.	09/18/2034.
72018Q AD 3	PIEDMONT NATURAL GAS CO INC MED TERM NT				1FE	534,685	123.524	617,620	500,000	514,260		(2,312)			7.400	6.920	AO	9,022	37,000	03/03/2009.	10/03/2025.
72650R AR 3	PLAINS ALL AMERICAN PIPELINE L P SENIOR				2FE	547,335	114.434	572,170	500,000	542,263		(2,254)			6.650	6.075	JJ	15,395	33,250	10/08/2015.	01/15/2037.
72650R BF 8	PLAINS ALL AMER PIPELINE LP/PAA FIN CORP			1	2FE	764,108	97.510	731,325	750,000	759,111		(1,763)			3.600	3.534	MN	4,438	27,000	03/04/2015.	11/01/2024.
731167 EA 6	POLK CNTY FLA UTIL SYS REV 09/14/10			1	1FE	708,359	109.271	748,506	685,000	696,333		(4,121)			5.935	5.739	AO	10,136	70,330	08/07/2013.	10/01/2040.
731167 EA 6	POLK CNTY FLA UTIL SYS REV 09/14/10			1	1FE	520,790	109.271	546,355	500,000	510,157		(3,693)			5.935	5.698	AO	7,398		10/09/2013.	10/01/2040.
73358W HG 2	PORT AUTH OF N Y & N J			1	1FE	517,000	106.672	533,360	500,000	514,296		(773)			4.500	4.352	AO	5,610	22,500	07/17/2014.	04/01/2037.
73358W TZ 7	PORT AUTH N Y & N J			1	1FE	500,000	108.042	540,210	500,000	500,000					4.426	4.426	AO	4,669	22,130	10/07/2014.	10/15/2034.
737679 CY 4	POTOMAC ELECTRIC POWER				1FE	288,913	121.784	353,174	290,000	289,412		37			5.750	5.772	AO	3,518	16,675	09/16/2004.	04/15/2034.
740189 AN 5	PRECISION CASTPARTS CORP			1	1FE	746,250	107.110	803,325	750,000	746,760		197			4.200	4.221	JD	1,381	31,500	06/04/2015.	06/15/2035.
742404 AN 6	PRINCETON THEOLOGICAL SEMINARY DEB				1FE	509,030	107.817	539,085	500,000	505,832		(753)			4.555	4.474	JJ	11,419	22,775	10/16/2013.	07/01/2026.
74251V AH 5	PRINCIPAL FINANCIAL GROUP INC SENIOR BD				2FE	500,000	100.647	503,235	500,000	500,000					3.125	3.125	MN	1,969	15,625	11/26/2012.	05/15/2023.
74267C AC 0	PROASSURANCE CORP SENIOR NT				2FE	510,760	107.683	538,415	500,000	505,779		(1,196)			5.300	5.188	MN	3,340	26,500	11/25/2013.	11/15/2023.
743315 AJ 2	PROGRESSIVE CORP				1FE	94,553	127.596	127,596	100,000	97,853		210			6.625	7.007	MS	2,196	6,625	04/15/2002.	03/01/2029.
743674 AX 1	PROTECTIVE LIFE CORP SENIOR NT				2FE	598,000	108.418	542,090	500,000	509,528		(16,333)			7.375	6.166	AO	7,779	36,875	08/06/2012.	10/15/2019.
743755 AJ 9	PROVIDENCE HEALTH & SVCS BOND				1FE	515,650	108.070	540,350	500,000	508,260		(1,739)			4.379	4.246	AO	5,459	21,895	10/09/2013.	10/01/2023.
743862 AD 6	PROVIDENT COS INC DEBS				2FE	194,632	102.583	205,166	200,000	200,000		307			7.000	7.193	JJ	6,482	21,000	12/06/2001.	07/15/2018.
743862 AD 6	PROVIDENT COS INC DEBS				2FE	94,500	102.583	102,583	100,000	100,000		213			7.000	7.407	JJ	3,241		08/08/2002.	07/15/2018.
74432Q AC 9	PRUDENTIAL FINANCIAL INC				1FE	190,250	123.728	247,456	200,000	194,985		336			5.750	6.045	JJ	5,325	46,000	12/19/2003.	07/15/2033.
74432Q AC 9	PRUDENTIAL FINANCIAL INC				1FE	195,060	123.728	247,456	200,000	197,460		170			5.750	5.896	JJ	5,325		12/29/2003.	07/15/2033.
74432Q AC 9	PRUDENTIAL FINANCIAL INC				1FE	98,250	123.728	123,728	100,000	99,125		63			5.750	5.852	JJ	2,662		01/15/2004.	07/15/2033.
74432Q AC 9	PRUDENTIAL FINANCIAL INC				1FE	297,000	123.728	371,184	300,000	298,491		107			5.750	5.808	JJ	7,987		02/12/2004.	07/15/2033.
745332 BL 9	PUGET SOUND ENERGY INC MED TERM NT SER B				1FE	538,655	126.748	633,740	500,000	521,531		(2,034)			7.000	6.498	MS	10,836	35,000	08/07/2009.	03/09/2029.
745332 BU 9	PUGET SOUND ENERGY INC				1FE	593,340	122.461	612,305	500,000	589,222		(4,118)			5.483	4.620	JD	2,253	27,415	04/11/2017.	06/01/2035.
747525 AJ 2	QUALCOMM INC			1	1FE	500,765	107.736	538,680	500,000	500,657		(40)			4.650	4.643	MN	2,612	69,750	05/14/2015.	05/20/2035.
747525 AJ 2	QUALCOMM INC			1	1FE	488,250	107.736	538,680	500,000	489,848		618			4.650	4.762	MN	2,612		06/05/2015.	05/20/2035.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	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
747525 AJ 2	QUALCOMM INC			1	1FE	464,170	107.736	538,680	500,000	468,885		1,886			4.650	5.009	MN	2,612		07/24/2015.	05/20/2035.
74834L AN 0	QUEST DIAGNOSTIC INC BOND				2FE	300,284	128.923	323,597	251,000	290,463		(2,143)			6.950	5.809	JJ	8,746	17,445	06/17/2013.	07/01/2037.
74834L AQ 3	QUEST DIAGNOSTICS INC				2FE	826,000	117.748	824,236	700,000	818,239		(5,478)			5.750	4.873	JJ	16,982	40,250	08/03/2016.	01/30/2040.
749607 AC 1	RLI CORP SENIOR NT				2FE	402,392	105.541	422,164	400,000	401,262		(266)			4.875	4.846	MS	5,716	19,500	10/03/2013.	09/15/2023.
753035 AC 8	RANK GROUP FINANCE PLC				1FE	100,000	100.000	100,000	100,000	100,000					7.125	7.125	JJ	3,299	7,125	06/04/1998.	01/15/2018.
759351 AJ 8	REINSURANCE GROUP OF AMERICA INC SENIOR				2FE	835,298	107.003	802,523	750,000	779,321		(10,662)			5.000	4.489	JD	3,082	62,500	10/31/2012.	06/01/2021.
759351 AJ 8	REINSURANCE GROUP OF AMERICA INC SENIOR				2FE	554,035	107.003	535,015	500,000	515,439		(7,719)			5.000	4.512	JD	2,055		01/15/2013.	06/01/2021.
763227 QB 4	RICHARDSON TEX			1	1FE	517,961	103.907	535,121	515,000	517,520		(156)			4.000	3.977	FA	7,788	20,600	03/27/2015.	02/15/2035.
779240 HF 0	ROUND ROCK TEX INDPT SCH DIST			1	1FE	444,856	109.622	438,488	400,000	421,276		(8,236)			6.024	5.417	FA	10,035	24,096	03/31/2014.	08/01/2035.
78390X AC 5	SAIC INC SENIOR BD SER 1			1	3FE	834,000	99.345	745,088	750,000	818,654		(3,231)			5.950	5.351	JD	3,668	44,625	04/18/2013.	12/01/2040.
78413K AB 8	SES GLOBAL AMERICAS HLDGS GROUP			1	2FE	490,750	93.367	466,835	500,000	490,750					5.300	5.400	MS	7,042	26,500	09/12/2017.	03/25/2044.
78413K AB 8	SES GLOBAL AMERICAS HLDGS GROUP			1	2FE	486,865	93.367	466,835	500,000	486,865					5.300	5.443	MS	7,042		09/18/2017.	03/25/2044.
78413K AB 8	SES GLOBAL AMERICAS HLDGS GROUP			1	2FE	484,380	93.367	466,835	500,000	484,380					5.300	5.471	MS	7,042		10/04/2017.	03/25/2044.
786005 PM 4	SACRAMENTO CALIF MUN UTIL DIST REV				1FE	501,251	131.522	591,849	450,000	490,962		(2,330)			6.322	5.676	MN	3,585	28,449	08/13/2013.	05/15/2036.
791697 BX 2	ST LOUIS MO SPL ADMIN. BOARD				1FE	318,603	111.380	334,140	300,000	313,842		(1,329)			4.750	4.473	AO	3,553	14,250	06/11/2014.	04/01/2029.
793323 LV 6	ST PETERSBURG FLA PUB UTIL			1	1FE	593,260	110.488	552,440	500,000	546,985		(17,085)			6.400	5.394	AO	7,978	32,000	08/15/2014.	10/01/2039.
795681 GM 1	SALT LAKE CNTY UTAH MUN BLDG				1FE	357,594	122.654	367,962	300,000	343,881		(4,114)			5.820	4.883	JD	1,435	17,460	09/12/2014.	12/01/2029.
79588T AC 4	SAMMONS FINANCIAL GROUP INC				2FE	505,235	102.717	513,585	500,000	504,847		(388)			4.450	4.404	MN	2,987	11,125	05/09/2017.	05/12/2027.
796237 VZ 5	SAN ANTONIO TEX TXB GEN-B			1	1FE	689,162	109.069	659,867	605,000	645,917		(15,839)			6.038	5.301	FA	15,212	36,530	06/05/2014.	08/01/2040.
796269 UD 8	SAN ANTONIO TEX INDPT SCH DIST			1	1FE	491,401	109.407	481,391	440,000	463,945		(9,269)			6.097	5.459	FA	10,143	26,827	03/31/2014.	08/15/2031.
797355 L7 7	SAN DIEGO CALIF UNI SCH DIST				1FE	484,288	116.716	501,879	430,000	468,454		(4,524)			5.260	4.670	JJ	11,340	22,618	07/21/2014.	07/01/2027.
798764 7F 7	SAN MARCOS TEX			1	1FE	500,000	98.650	493,250	500,000	500,000					4.000	4.000	FA	7,562	20,000	12/11/2014.	02/15/2032.
803402 DE 3	SARASOTA FLA WTR & SWR SYS REV			1	1FE	1,036,000	106.553	1,065,530	1,000,000	1,017,407		(6,330)			5.675	5.478	AO	14,149	56,750	07/30/2013.	10/01/2040.
80589M AD 4	SCANA CORP MED TERM NT			1	2FE	544,850	103.757	518,785	500,000	516,351		(5,606)			4.750	4.359	MN	2,993	23,750	12/24/2012.	05/15/2021.
808626 AE 5	SCIENCE APPLICATIONS INTL CORP NOTE				3FE	607,150	113.750	568,750	500,000	573,783		(5,640)			7.125	5.868	JJ	17,861	35,625	02/29/2012.	07/01/2032.
81170T DS 6	SEACOAST FLA UTIL AUTH WTR & SWR REV			1	1FE	502,610	108.585	542,925	500,000	501,533		(131)			6.430	6.397	MS	10,658	32,150	10/20/2009.	03/01/2030.
81180W AR 2	SEAGATE HDD CAYMAN				2FE	498,300	95.768	478,840	500,000	498,394		94			4.875	4.892	JD	2,003	24,375	06/14/2017.	06/01/2027.
81180W AR 2	SEAGATE HDD CAYMAN				2FE	501,875	95.768	478,840	500,000	501,771		(104)			4.875	4.857	JD	2,003		06/23/2017.	06/01/2027.
812728 QQ 9	SEATTLE WASH WTR SYS				1FE	594,500	119.156	595,780	500,000	570,269		(7,269)			5.520	4.643	FA	11,494	27,600	09/12/2014.	08/01/2028.
816705 HB 6	SEMINOLE CNTY FLA WTR & SWR REV			1	1FE	668,338	111.714	709,384	635,000	651,175		(5,882)			6.443	6.122	AO	10,200	40,913	08/26/2013.	10/01/2040.
816851 AP 4	SEMPRA ENERGY SENIOR BD				2FE	591,350	129.366	646,830	500,000	582,414		(3,972)			6.000	5.073	AO	6,329	30,000	10/21/2015.	10/15/2039.
822582 BE 1	SHELL INTERNATIONAL FIN B V				1FE	694,162	109.215	764,505	700,000	694,981		307			4.130	4.165	MN	3,960	28,875	05/06/2015.	05/11/2035.
824348 AQ 9	SHERWIN-WILLIAMS CO				2FE	482,600	100.573	502,865	500,000	483,412		696			4.000	4.144	JD	877	20,000	11/04/2016.	12/15/2042.
832696 AB 4	SMUCKER JM CO				2FE	512,880	102.925	514,625	500,000	505,903		(2,147)			3.500	3.412	AO	3,692	17,500	02/24/2014.	10/15/2021.
833034 AG 6	SNAP-ON INC NOTE				1FE	698,824	105.219	736,533	700,000	699,989		131			6.700	6.711	MS	15,548	46,900	02/19/2009.	03/01/2019.
833034 AJ 0	SNAP-ON INC				1FE	503,750	100.021	500,105	500,000	500,000		(491)			4.250	4.218	JJ	9,839	21,250	12/09/2010.	01/15/2018.
833096 HH 6	SNOHOMISH CNTY WASH PUB HOSP GO			1	1FE	490,000	102.570	502,593	490,000	490,000					6.129	6.129	JD	2,468	30,032	09/23/2010.	12/01/2030.
833116 BT 2	SNOHOMISH CNTY WASH PUB UTIL DIST				1FE	570,450	110.951	554,755	500,000	544,031		(7,045)			5.254	4.605	JD	2,159	26,270	04/17/2014.	12/01/2025.
837004 CD 0	SOUTH CAROLINA ELECTRIC & GAS CO				1FE	570,415	113.034	565,170	500,000	564,814		(3,201)			5.500	4.821	JD	1,205	27,500	04/12/2016.	12/15/2039.
837004 CK 4	SOUTH CAROLINA ELECTRIC & GAS CO				1FE	498,970	101.938	509,690	500,000	499,026		36			4.100	4.108	JD	899	20,500	06/08/2016.	06/15/2046.
842471 BY 9	SOUTHERN CALIF PUB PWR AUTH				1FE	566,375	107.397	536,985	500,000	538,719		(7,375)			5.610	4.953	JD	2,305	28,050	04/09/2014.	07/01/2024.
84474Y AA 4	SOUTHWEST AIRLINES CO BOND SER 2007-1 CL				1FE	528,407	108.905	523,147	480,370	502,278		(4,260)			6.150	5.591	FA	12,303	32,008	07/08/2011.	02/01/2024.
845389 DY 8	SOUTHWESTERN CMNTY COLLEGE CALIF GO			1	1FE	252,218	107.871	269,678	250,000	250,692		(437)			7.230	7.166	FA	7,527	18,075	11/02/2009.	08/01/2039.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
848644 R3 6	SPOKANE CNTY WASH TXB			1	1FE	529,700	106.194	530,970	500,000	514,816		(5,080)			5.010	4.729	JD	2,059	25,050	04/21/2014.	12/01/2032.
848712 NY 7	SPOKANE CNTY WASH SCH DIST			1	1FE	558,455	106.838	534,190	500,000	528,665		(9,828)			5.500	4.924	JD	2,260	27,500	04/22/2014.	12/01/2029.
850752 LP 9	SPRINGFIELD MASS				1FE	117,578	119.695	119,695	100,000	112,695		(1,465)			6.000	5.103	JD	493	6,000	09/11/2014.	06/01/2027.
863667 AG 6	STRYKER CORP				1FE	495,640	108.399	541,995	500,000	495,794		154			4.375	4.413	MN	2,757	21,875	01/03/2017.	05/15/2044.
86765B AK 5	SUNOCO LOGISTICS PTNRS OPERS LP SENIOR B				2FE	580,000	106.780	533,900	500,000	565,714		(2,857)			6.100	5.259	FA	11,532	30,500	01/24/2013.	02/15/2042.
86765B AM 1	SUNOCO LOGISTICS PTNRS OPERS LP SEN BND			1	2FE	517,120	94.327	471,635	500,000	514,365		(590)			4.950	4.786	JJ	11,460	54,450	05/03/2013.	01/15/2043.
86765B AM 1	SUNOCO LOGISTICS PTNRS OPERS LP SEN BND			1	2FE	592,212	94.327	565,962	600,000	592,611		300			4.950	5.015	JJ	13,752		09/06/2016.	01/15/2043.
871829 AD 9	SYSCO CORP DEB				2FE	541,250	127.764	638,820	500,000	520,220		(2,427)			7.160	6.614	AO	7,552	35,800	05/11/2009.	04/15/2027.
871829 AF 4	SYSCO CORP				2FE	506,275	123.707	618,535	500,000	503,225		(349)			6.500	6.419	FA	13,534	32,500	04/15/2009.	08/01/2028.
871829 AJ 6	SYSCO CORP				2FE	353,550	119.817	359,451	300,000	344,625		(2,677)			5.375	4.561	MS	4,462	16,125	09/09/2014.	09/21/2035.
872287 AF 4	TCI COMMUNICATIONS INC DEBS				1FE	99,625	133.106	133,106	100,000	99,882		16			7.875	7.905	FA	2,977	7,875	04/22/2002.	02/15/2026.
87425E AJ 2	TALISMAN ENERGY INC SENIOR NT				2FE	526,250	103.341	516,705	500,000	521,114		(1,141)			5.850	5.558	FA	12,181	29,250	07/29/2013.	02/01/2037.
87425E AN 3	TALISMAN ENERGY INC FGN SR BD			1	2FE	491,765	102.518	461,331	450,000	484,804		(1,492)			5.500	5.033	MN	3,119	24,750	05/08/2013.	05/15/2042.
874476 HD 9	TALLAHASSEE FLA ENERGY SYS REV				1FE	648,939	125.807	729,681	580,000	637,007		(2,652)			5.969	5.335	AO	8,631	34,620	07/29/2013.	10/01/2040.
880162 DL 3	TEMPLE TX UTIL SYSTEMS TXBL			1	1FE	500,000	109.315	546,575	500,000	500,000					5.050	5.050	FA	10,515	50,500	03/19/2014.	08/01/2044.
880162 DL 3	TEMPLE TX UTIL SYSTEMS TXBL			1	1FE	522,000	109.315	546,575	500,000	519,218		(759)			5.050	4.837	FA	10,515		05/20/2014.	08/01/2044.
88163V AD 1	TEVA PHARMACEUTICALS				2FE	567,145	100.389	501,945	500,000	554,622		(3,197)			6.150	5.422	FA	12,805	92,250	02/04/2014.	02/01/2036.
88163V AD 1	TEVA PHARMACEUTICALS				2FE	599,500	100.389	501,945	500,000	582,917		(4,738)			6.150	5.129	FA	12,805		07/15/2014.	02/01/2036.
88163V AD 1	TEVA PHARMACEUTICALS				2FE	565,580	100.389	501,945	500,000	562,240		(3,340)			6.150	5.437	FA	12,805		01/26/2017.	02/01/2036.
882384 AC 4	TEXAS EASTERN TRANSMISSION LP SENIOR NT			1	2FE	499,010	99.457	497,285	500,000	499,588		110			2.800	2.806	AO	2,953	14,000	10/24/2012.	10/15/2022.
88283L HU 3	TEXAS ST TRANSN COMMN				1FE	587,155	120.351	601,755	500,000	567,787		(5,810)			5.178	4.409	AO	6,455	25,890	09/12/2014.	04/01/2030.
884903 BM 6	THOMSON REUTERS CORP FGN SR BD			1	2FE	958,750	103.745	1,037,450	1,000,000	963,373		1,422			4.500	4.694	MN	4,685	64,125	05/28/2013.	05/23/2043.
884903 BM 6	THOMSON REUTERS CORP FGN SR BD			1	2FE	388,106	103.745	440,916	425,000	392,241		1,272			4.500	4.928	MN	1,991		07/24/2013.	05/23/2043.
89153V AB 5	TOTAL CAPITAL INTL				1FE	336,737	101.420	346,856	342,000	339,682		752			2.875	2.920	FA	3,664	9,833	02/24/2014.	02/17/2022.
893526 8Y 2	TRANSCANADA PIPELINES LTD FGN NT				1FE	531,950	104.892	524,460	500,000	500,296		(3,550)			7.125	6.697	JJ	16,495	35,625	02/06/2009.	01/15/2019.
89352H AD 1	TRANS-CANADA PIPELINES LTD FGN SR NT				1FE	581,685	132.120	660,600	500,000	566,833		(3,713)			6.200	5.329	AO	6,540	58,900	01/07/2014.	10/15/2037.
89352H AD 1	TRANS-CANADA PIPELINES LTD FGN SR NT				1FE	523,427	132.120	594,540	450,000	517,308		(3,671)			6.200	5.330	AO	5,886		05/12/2016.	10/15/2037.
893830 AF 6	TRANSOCEAN SEDCO FOREX INC NOTE				4FE	577,500	89.500	447,500	500,000	552,025		(4,306)			7.500	6.494	AO	7,911	37,500	02/01/2012.	04/15/2031.
898735 SF 3	TUCSON ARIZ COPS-T				1FE	513,635	106.527	532,635	500,000	510,226		(974)			4.506	4.386	JJ	11,296	22,530	07/09/2014.	07/01/2029.
902494 AT 0	TYSON FOODS INC SENIOR BD			1	2FE	508,885	106.901	534,505	500,000	503,537		(987)			4.500	4.421	JD	986	22,500	08/02/2012.	06/15/2022.
90345W AD 6	US AIRWAYS BOND SER 2012-2 CL A				1FE	292,082	106.395	304,012	285,739	287,752		(1,116)			4.625	4.525	JD	1,086	13,901	12/18/2013.	12/01/2020.
904000 AB 2	ULTRAMAR DIAMOND SHAMROCK CORP				2FE	836,078	118.527	888,953	750,000	829,622		(4,304)			6.750	6.055	AO	10,680	50,625	07/20/2016.	10/15/2037.
905572 AD 5	UNION CARBIDE CHEMS & PLST				2FE	197,000	121.191	242,382	200,000	199,356		158			7.875	7.995	AO	3,927	55,125	02/24/2003.	04/01/2023.
905572 AD 5	UNION CARBIDE CHEMS & PLST				2FE	525,000	121.191	605,955	500,000	505,811		(1,316)			7.875	7.500	AO	9,817		06/13/2003.	04/01/2023.
905581 AR 5	UNION CARBIDE CORP				2FE	199,000	124.503	249,006	200,000	199,715		48			7.500	7.538	JD	1,233	37,500	01/15/2003.	06/01/2025.
905581 AR 5	UNION CARBIDE CORP				2FE	300,000	124.503	373,509	300,000	300,000					7.500	7.500	JD	1,849		02/10/2003.	06/01/2025.
906437 AS 7	UNION CNTY ORE SCH DIST 11-T				1FE	595,170	117.718	588,590	500,000	570,811		(6,798)			5.700	4.789	JD	1,249	28,500	06/11/2014.	06/15/2029.
90783V AA 3	UNION PACIFIC RAILROAD BOND 2005-1 TRUST			1	1	279,382	107.930	287,178	266,078	270,938		(1,985)			5.082	4.840	JJ	6,743		01/25/2011.	01/02/2029.
90932P AA 6	UNITED AIR LINES INC				1FE	433,377	105.011	451,706	430,151	432,250		(305)			4.000	3.970	AO	3,818	18,030	03/25/2014.	04/11/2026.
913017 BJ 7	UNITED TECHNOLOGIES CORP				1FE	581,475	121.249	606,245	500,000	572,799		(4,526)			5.400	4.643	MN	4,438	27,000	02/04/2016.	05/01/2035.
91311Q AE 5	UNITED UTILITIES PLC FGN SR BD				2FE	564,635	103.074	515,370	500,000	508,977		(10,773)			5.375	4.760	FA	11,192	26,875	11/19/2012.	08/01/2019.
91428L FS 0	UNIVERSITY HAWAII REV			1	1FE	768,750	109.674	822,555	750,000	757,323		(2,663)			5.834	5.692	AO	10,909	43,755	09/30/2010.	10/01/2030.
914760 3L 5	UNIV. OF OKLAHOMA			1	1FE	503,785	109.020	545,100	500,000	502,225		(199)			6.102	6.056	JJ	15,297	30,510	03/26/2010.	07/01/2030.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
915137 X7 3	UNIVERSITY TEXAS FIN REV BOND			1	1FE	474,440	106.790	427,160	400,000	426,370		(16,655)			6.276	5.291	FA	9,491	25,104	03/05/2013.	08/15/2041.
91754R QD 2	UTAH ST BRD REGENTS				1FE	120,045	124.411	124,411	100,000	115,591		(1,336)			6.241	5.199	FA	2,599	6,241	09/12/2014.	08/01/2030.
918204 AR 9	V F CORP BOND DTD 04/15/04 6.00%				1FE	1,113,500	125.460	1,254,600	1,000,000	1,087,116		(5,974)			6.000	5.388	AO	12,658	60,000	08/06/2013.	10/15/2033.
91913Y AE 0	VALERO ENERGY CORP BOND				2FE	270,863	135.038	337,595	250,000	263,577		(993)			7.500	6.922	AO	3,955	18,750	09/07/2010.	04/15/2032.
91913Y AL 4	VALERO ENERGY CORP NOTE				2FE	769,508	132.100	990,750	750,000	764,006		(750)			6.625	6.457	JD	2,178	49,688	09/02/2010.	06/15/2037.
91915W AB 8	VALIDUS HOLDINGS LTD SENIOR NT				2FE	529,030	148.179	740,895	500,000	522,668		(1,075)			8.875	8.388	JJ	19,209	88,750	02/21/2012.	01/26/2040.
91915W AB 8	VALIDUS HOLDINGS LTD SENIOR NT				2FE	613,050	148.179	740,895	500,000	590,370		(4,187)			8.875	7.238	JJ	19,209		08/24/2012.	01/26/2040.
920253 AF 8	VALMONT INDUSTRIES INC			1	2FE	246,090	104.980	262,450	250,000	246,517		135			5.000	5.079	AO	3,116	50,000	11/21/2014.	10/01/2044.
920253 AF 8	VALMONT INDUSTRIES INC			1	2FE	491,200	104.980	524,900	500,000	491,662		326			5.000	5.090	AO	6,233		08/03/2016.	10/01/2044.
920253 AF 8	VALMONT INDUSTRIES INC			1	2FE	233,503	104.980	262,450	250,000	234,084		582			5.000	5.353	AO	3,116		02/01/2017.	10/01/2044.
921814 AA 7	VANDERBILT UNIVERSITY MEDICAL CENTER				1FE	350,000	103.424	361,984	350,000	350,000					4.172	4.172	JJ	7,321		07/12/2017.	07/01/2037.
92343V DU 5	VERIZON COMMUNICATIONS INC				2FE	791,145	110.233	826,748	750,000	789,521		(1,624)			5.250	4.977	MS	11,435	32,813	04/18/2017.	03/16/2037.
92343V DU 5	VERIZON COMMUNICATIONS INC				2FE	537,620	110.233	551,165	500,000	537,620					5.250	4.883	MS	7,623		08/03/2017.	03/16/2037.
92345Y AE 6	VERISK ANALYTICS INC				2FE	547,685	116.848	584,240	500,000	546,508		(1,177)			5.500	5.021	JD	1,205	27,500	05/01/2017.	06/15/2045.
925524 AV 2	VIACOM INC				2FE	189,250	112.073	224,146	200,000	194,528		384			5.500	5.812	MN	1,386	71,500	04/13/2004.	05/15/2033.
925524 AV 2	VIACOM INC				2FE	93,875	112.073	112,073	100,000	96,883		219			5.500	5.859	MN	693		04/14/2004.	05/15/2033.
925524 AV 2	VIACOM INC				2FE	95,635	112.073	112,073	100,000	97,700		156			5.500	5.751	MN	693		10/19/2004.	05/15/2033.
925524 AV 2	VIACOM INC				2FE	196,520	112.073	224,146	200,000	198,185		129			5.500	5.597	MN	1,386		02/01/2005.	05/15/2033.
925524 AV 2	VIACOM INC				2FE	196,332	112.073	224,146	200,000	198,087		136			5.500	5.603	MN	1,386		02/18/2005.	05/15/2033.
925524 AV 2	VIACOM INC				2FE	293,850	112.073	336,219	300,000	296,773		228			5.500	5.615	MN	2,079		03/01/2005.	05/15/2033.
925524 AV 2	VIACOM INC				2FE	182,660	112.073	224,146	200,000	190,902		642			5.500	6.022	MN	1,386		03/28/2005.	05/15/2033.
92553P AQ 5	VIACOM INC SENIOR DEB			1	2FE	784,792	93.115	744,920	800,000	787,196		524			4.875	4.969	JD	1,710	39,000	06/11/2013.	06/15/2043.
92553P AZ 5	VIACOM INC			1	2FE	502,500	96.407	482,035	500,000	502,094		(132)			4.850	4.826	JD	1,063	24,250	12/04/2014.	12/15/2034.
92812Q V3 8	VIRGINA ST HSG DEV AUTH				1FE	534,425	106.934	534,670	500,000	533,605		(820)			5.251	4.913	JJ	13,163	13,128	06/22/2017.	01/01/2039.
92857W AQ 3	VODAFONE GROUP PLC FGN BD				2FE	565,560	125.725	628,625	500,000	553,640		(2,980)			6.150	5.437	FA	10,615	92,250	01/28/2014.	02/27/2037.
92857W AQ 3	VODAFONE GROUP PLC FGN BD				2FE	580,000	125.725	628,625	500,000	568,485		(3,636)			6.150	5.302	FA	10,615		11/17/2014.	02/27/2037.
92857W AQ 3	VODAFONE GROUP PLC FGN BD				2FE	539,320	125.725	628,625	500,000	534,951		(1,872)			6.150	5.702	FA	10,615		09/02/2015.	02/27/2037.
92976W BH 8	WACHOVIA CORP MED TERM NOTE				1FE	490,740	100.311	501,555	500,000	500,000		172			5.750	5.858	FA	11,973	28,750	03/07/2008.	02/01/2018.
931427 AB 4	WALGREENS BOOTS ALLIANCE			1	2FE	805,305	104.653	784,898	750,000	796,600		(3,072)			4.500	4.191	MN	3,976	33,750	03/24/2015.	11/18/2034.
94974B FY 1	WELLS FARGO & CO				1FE	1,007,700	104.946	1,049,460	1,000,000	1,006,818		(882)			4.100	4.069	JD	3,145	41,000	01/19/2017.	06/03/2026.
95874T BQ 1	WESTERN MUN WTR DIST FACS AUTH CALIF			1	1FE	564,615	111.608	558,040	500,000	563,147		(1,469)			6.510	5.765	AO	8,115	16,275	07/13/2017.	10/01/2040.
960413 AS 1	WESTLAKE CHEMICAL CORP				2FE	501,568	112.678	563,390	500,000	501,531		(37)			5.000	4.984	FA	9,452	12,500	04/26/2017.	08/15/2046.
962166 AS 3	WEYERHAEUSER CO DEBS				2FE	98,300	117.406	117,406	100,000	99,704		59			7.125	7.248	JJ	3,299	21,375	08/02/1993.	07/15/2023.
962166 AS 3	WEYERHAEUSER CO DEBS				2FE	210,952	117.406	234,812	200,000	202,449		(576)			7.125	6.755	JJ	6,598		04/09/2003.	07/15/2023.
962166 BR 4	WEYERHAEUSER CO				2FE	217,514	138.413	276,826	200,000	208,705		(625)			7.375	6.781	MS	4,324	14,750	12/05/2003.	03/15/2032.
962166 BT 0	WEYERHAEUSER CO				2FE	419,676	131.774	527,096	400,000	410,121		(678)			6.875	6.553	JD	1,205	27,500	12/23/2003.	12/15/2033.
96332H CG 2	WHIRLPOOL CORP MED TERM NT				2FE	609,132	113.113	678,678	600,000	607,689		(315)			5.150	5.073	MS	10,244	30,900	06/21/2013.	03/01/2043.
96949L AB 1	WILLIAMS PARTNERS L P			1	2FE	496,600	102.461	512,305	500,000	496,600					4.000	4.027	MS	5,863	20,000	03/24/2015.	09/15/2015.
96950F AF 1	WILLIAMS PARTNERS L P SENIOR BD				2FE	608,350	123.304	616,520	500,000	588,902		(4,167)			6.300	5.178	AO	6,645	63,000	05/03/2013.	04/15/2040.
96950F AF 1	WILLIAMS PARTNERS L P SENIOR BD				2FE	583,385	123.304	616,520	500,000	568,686		(3,207)			6.300	5.400	AO	6,645		06/03/2013.	04/15/2040.
98385X AT 3	XTO ENERGY INC SENIOR NT				1FE	718,415	104.155	619,722	595,000	595,000		(1,714)			6.500	5.383	JD	1,695	38,675	02/18/2011.	12/15/2018.
983919 AH 4	XILINX INC				1FE	495,845	100.897	504,485	500,000	498,500		693			3.000	3.025	MS	4,397	15,000	03/13/2014.	03/15/2021.
98417E AK 6	XSTRATA FINANCE CANADA LTD FGN SR NT SER				2FE	804,750	106.796	800,970	750,000	767,680		(6,844)			4.950	4.613	MN	4,679	37,125	08/02/2012.	11/15/2021.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
98417E AR 1	GLENCORE FINANCE CANADA LTD				2FE	553,285	110.881	554,405	500,000	553,285					5.500	4.970	AO	5,048	13,875	08/23/2017.	10/25/2042.
98934K AB 6	ZENECA WILMINGTON INC				1FE	543,910	121.109	605,545	500,000	514,074		(3,378)			7.000	6.435	MN	4,411	35,000	03/02/2009.	11/15/2023.
98956P AG 7	ZIMMER HOLDINGS INC			1	2FE	775,560	98.806	741,045	750,000	771,749		(1,345)			4.250	4.110	FA	12,051	31,875	03/24/2015.	08/15/2035.
989822 AA 9	ZURICH REINSURANCE SR NOTES				2FE	191,940	116.968	233,936	200,000	198,208		384			7.125	7.424	AO	3,006	21,375	09/06/2001.	10/15/2023.
989822 AA 9	ZURICH REINSURANCE SR NOTES				2FE	102,208	116.968	116,968	100,000	100,572		(116)			7.125	6.971	AO	1,503		12/18/2003.	10/15/2023.
3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations						300,891,932	XXX	314,349,531	282,872,055	294,978,765	0	(1,173,457)	175,212	0	XXX	XXX	XXX	3,854,326	14,414,101	XXX	XXX
3899999. Total - Industrial & Miscellaneous (Unaffiliated)						300,891,932	XXX	314,349,531	282,872,055	294,978,765	0	(1,173,457)	175,212	0	XXX	XXX	XXX	3,854,326	14,414,101	XXX	XXX
Totals																					
7799999. Total - Issuer Obligations						341,960,045	XXX	358,535,562	323,046,040	335,552,422	0	(1,286,927)	175,212	0	XXX	XXX	XXX	4,608,188	16,897,982	XXX	XXX
7899999. Total - Residential Mortgage-Backed Securities						13,034,477	XXX	12,131,358	13,023,144	12,988,583	0	(3,218)	0	0	XXX	XXX	XXX	50,077	521,601	XXX	XXX
8399999. Grand Total - Bonds						354,994,522	XXX	370,666,920	336,069,183	348,541,005	0	(1,290,145)	175,212	0	XXX	XXX	XXX	4,658,265	17,419,584	XXX	XXX

SCHEDULE D - PART 2 - SECTION 1

Showing all PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Code	For eign	Number of Shares	Par Value per Share	Rate per Share	Book/Adjusting Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (15+16-17)	Total Foreign Exchange Change in B./A.C.V.	NAIC Desig-nation	Date Acquired
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)																				
52520E 20 0	LEHMAN BROS HLDG CAP TR V SECS			16,000.000				0.122	1,952								0		P6U	04/02/2004.
52520X 20 8	LEHMAN BROS HLDGS CAP TR VI 6.24%			8,000.000				0.122	976								0		P6U	01/05/2005.
8499999. Total - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)							0	XXX	2,928	0	0	0	0	0	0	0	0	0	XXX	XXX
8999999. Total - Preferred Stocks							0	XXX	2,928	0	0	0	0	0	0	0	0	0	XXX	XXX

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																	
000000 00 3	FEDERAL HOME LOAN BANK OF CINCINNATI			3,106.000	310,600	100.000	310,600	310,600		79,210				0		U	10/29/2008.
000000 00 3	FEDERAL HOME LOAN BANK OF CINCINNATI			910.000	91,000	100.000	91,000	91,000						0		U	04/27/2009.
000000 00 3	FEDERAL HOME LOAN BANK OF CINCINNATI			200.000	20,000	100.000	20,000	20,000						0		U	05/08/2009.
000000 00 3	FEDERAL HOME LOAN BANK OF CINCINNATI			400.000	40,000	100.000	40,000	40,000						0		U	05/28/2009.
000000 00 3	FEDERAL HOME LOAN BANK OF CINCINNATI			400.000	40,000	100.000	40,000	40,000						0		U	07/10/2009.
000000 00 3	FEDERAL HOME LOAN BANK OF CINCINNATI			400.000	40,000	100.000	40,000	40,000						0		U	11/06/2009.
000000 00 3	FEDERAL HOME LOAN BANK OF CINCINNATI			507.000	50,700	100.000	50,700	50,700						0		U	03/26/2010.
000000 00 3	FEDERAL HOME LOAN BANK OF CINCINNATI			399.000	39,900	100.000	39,900	39,900						0		U	10/14/2010.
000000 00 3	FEDERAL HOME LOAN BANK OF CINCINNATI			1,000.000	100,000	100.000	100,000	100,000						0		U	01/21/2011.
000000 00 3	FEDERAL HOME LOAN BANK OF CINCINNATI			200.000	20,000	100.000	20,000	20,000						0		U	02/11/2011.
000000 00 3	FEDERAL HOME LOAN BANK OF CINCINNATI			400.000	40,000	100.000	40,000	40,000						0		U	03/18/2011.
000000 00 3	FEDERAL HOME LOAN BANK OF CINCINNATI			1,363.000	136,300	100.000	136,300	136,300						0		U	04/28/2011.
000000 00 3	FEDERAL HOME LOAN BANK OF CINCINNATI			193.000	19,300	100.000	19,300	19,300						0		U	04/12/2012.
000000 00 3	FEDERAL HOME LOAN BANK OF CINCINNATI			799.000	79,900	100.000	79,900	79,900						0		U	04/24/2012.
000000 00 3	FEDERAL HOME LOAN BANK OF CINCINNATI			737.000	73,700	100.000	73,700	73,700						0		U	01/24/2013.
000000 00 3	FEDERAL HOME LOAN BANK OF CINCINNATI			376.000	37,600	100.000	37,600	37,600						0		U	04/04/2013.
000000 00 3	FEDERAL HOME LOAN BANK OF CINCINNATI			306.000	30,600	100.000	30,600	30,600						0		U	04/08/2013.
000000 00 3	FEDERAL HOME LOAN BANK OF CINCINNATI			1,999.000	199,900	100.000	199,900	199,900						0		U	04/08/2013.
000000 00 3	FEDERAL HOME LOAN BANK OF CINCINNATI			465.000	46,500	100.000	46,500	46,500						0		U	04/10/2014.
000000 00 3	FEDERAL HOME LOAN BANK OF CINCINNATI			206.000	20,600	100.000	20,600	20,600						0		U	03/19/2015.
000000 00 3	FEDERAL HOME LOAN BANK OF CINCINNATI			1,386.000	138,600	100.000	138,600	138,600						0		U	04/04/2016.
000000 00 3	FEDERAL HOME LOAN BANK OF CINCINNATI			187.000	18,700	100.000	18,700	18,700						0		U	04/06/2017.
16115Q 30 8	CHART INDUSTRIES INC			750.000	35,145	46.860	35,145	59,962				8,130		8,130		L	07/14/2014.
16115Q 30 8	CHART INDUSTRIES INC			200.000	9,372	46.860	9,372	15,980				2,168		2,168		L	07/14/2014.
16115Q 30 8	CHART INDUSTRIES INC			300.000	14,058	46.860	14,058	24,130				3,252		3,252		L	07/14/2014.
446150 10 4	HUNTINGTON BANCSHARES INC			3,000.000	43,680	14.560	43,680	51,630	330	960		4,020		4,020		L	10/26/2007.
9099999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated)					1,696,155	XXX	1,696,155	1,745,602	330	80,170	0	17,570	0	17,570	0	XXX	XXX
Common Stocks - Parent, Subsidiaries and Affiliates																	
47235* 10 8	JEDNOTA INC			86.000	1,014,480	11,796.280	1,014,480	122,511				238,094		238,094		U	09/29/1986.
9199999. Total - Common Stocks - Parent, Subsidiaries and Affiliates					1,014,480	XXX	1,014,480	122,511	0	0	0	238,094	0	238,094	0	XXX	XXX
9799999. Total - Common Stock					2,710,635	XXX	2,710,635	1,868,113	330	80,170	0	255,664	0	255,664	0	XXX	XXX
9899999. Total Common and Preferred Stock					2,710,635	XXX	2,713,563	1,868,113	330	80,170	0	255,664	0	255,664	0	XXX	XXX

(a) For all common stocks bearing the NAIC market indicator "U" provide: the number of such issues.....23, the total $ value (included in Column 8) of all such issues $.....2,608,380.

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
Bonds - Industrial and Miscellaneous								
00206R FG 2	AT&T INC		12/01/2017	EXCHANGE		385,073	300,000	
00206R FM 9	AT&T INC		12/01/2017	EXCHANGE		204,035	200,865	
00206R FM 9	AT&T INC		12/01/2017	EXCHANGE		511,074	503,135	
01959E AC 2	ALLIED WORLD ASSURANCE CO HLDGS TD		01/05/2017	KEYBANK NA		498,750	500,000	4,290
02376A AA 7	AMERICAN AIRLINES GROUP INC		08/01/2017	FTN FIN SECURITIES CORP		251,563	250,000	
02377C AA 2	AMERICAN AIRLINES INC		08/01/2017	FTN FIN SECURITIES CORP		251,933	250,000	
034863 AR 1	ANGLO AMERICAN CAPITAL PLC		10/25/2017	RBC DOMINION		527,650	500,000	1,122
052769 AE 6	AUTODESK INC		12/15/2017	MORGAN STANLEY		497,880	500,000	194
05464H AC 4	AXIS SPECIALTY FINANCE PLC		12/21/2017	NATIONAL ALLIANCE SECURITIES C		500,000	500,000	1,111
05526D BC 8	BAT CAPITAL CORP		08/08/2017	FTN FIN SECURITIES CORP		501,760	500,000	
06769Q AA 8	BARNABAS HEALTH SYSTEM		02/03/2017	SOUTHWEST SECURITIES		340,939	345,000	1,227
084423 AP 7	BERKLEY W R CORP		02/08/2017	RAYMOND JAMES INSTITIONAL		588,870	500,000	15,451
096630 AE 8	BOARDWALK PIPELINES L P		10/23/2017	JEFFERIES AND CO		566,705	500,000	11,900
096630 AF 5	BOARDWALK PIPELINES L P		09/26/2017	WELLS FARGO ADVISORS		513,545	500,000	4,512
11133T AC 7	BROADRIDGE FINANCIAL SOLUTIONS INC		10/03/2017	SOUTHWEST SECURITIES		500,000	500,000	4,628
118230 AP 6	BUCKEYE PARTNERS L P		04/13/2017	RAYMOND JAMES INSTITIONAL		527,150	500,000	311
118230 AP 6	BUCKEYE PARTNERS L P		08/04/2017	FTN FIN SECURITIES CORP		464,443	430,000	7,625
124857 AK 9	CBS CORP		09/12/2017	FTN FIN SECURITIES CORP		533,200	500,000	1,974
12673P AJ 4	CA TECHNOLOGIES INC		11/10/2017	FTN FIN SECURITIES CORP		526,245	500,000	3,851
151020 AF 1	CELGENE CORP		04/11/2017	JEFFERIES AND CO		563,595	500,000	158
17288X AA 2	CITADEL L P		12/15/2017	FTN FIN SECURITIES CORP		518,375	500,000	2,165
172967 EC 1	CITIGROUP INC		01/09/2017	FTN FIN SECURITIES CORP		577,775	500,000	3,264
237194 AE 5	DARDEN RESTAURANTS INC		12/04/2017	PIPER JAFFRAY INC		584,420	500,000	9,083
237194 AH 8	DARDEN RESTAURANTS INC		01/06/2017	FTN FIN SECURITIES CORP		587,385	500,000	8,122
29365T AD 6	ENTERGY TEXAS INC		08/18/2017	FTN FIN SECURITIES CORP		527,895	500,000	5,865
299808 AF 2	EVEREST REINSURANCE HLDGS INC		01/10/2017	KEYBANK NA		502,690	500,000	2,840
370334 BJ 2	GENERAL MILLS INC		07/20/2017	COASTAL SECURITIES INC		604,779	511,000	3,066
37331N AH 4	GEORGIA-PACIFIC		12/14/2017	BPU INVESTMENT GRP INC		595,608	575,000	6,153
402740 AE 4	GULFSTREAM NATURAL GAS SYSTEM LLC		02/08/2017	JEFFERIES AND CO		563,365	500,000	9,751
404280 BB 4	HSBC HOLDINGS PLC		01/19/2017	RAYMOND JAMES INSTITIONAL		999,950	1,000,000	6,392
42824C AX 7	HEWLETT PACKARD ENTERPRISE CO		06/23/2017	MORGAN STANLEY		553,645	500,000	6,286
42824C AY 5	HEWLETT PACKARD ENTERPRISE CO		06/09/2017	FTN FIN SECURITIES CORP		265,398	250,000	2,602
50540R AU 6	LABORATORY CORP OF AMERICA HOLDINGS		08/16/2017	WELLS FARGO ADVISORS		502,430	500,000	
544495 UH 5	LOS ANGELES CALIF DEPT WTR & PWR		07/19/2017	RAYMOND JAMES INSTITIONAL		555,330	500,000	1,970
61746B EF 9	MORGAN STANLEY		01/19/2017	RAYMOND JAMES INSTITIONAL		983,850	1,000,000	403
628530 BC 0	MYLAN INC		05/04/2017	FTN FIN SECURITIES CORP		522,140	500,000	12,000
647677 AJ 2	NEW ORLEANS NAVY HSG LLC		02/03/2017	RAYMOND JAMES INSTITIONAL		559,710	500,000	1,439
655664 AS 9	NORDSTROM INC		08/18/2017	NATIONAL ALLIANCE SECURITIES C		500,000	500,000	9,111
693506 BE 6	PPG INDUSTRIES INC		01/25/2017	JEFFERIES AND CO		588,790	500,000	5,729
745332 BU 9	PUGET SOUND ENERGY INC		04/11/2017	FTN FIN SECURITIES CORP		593,340	500,000	10,357
78413K AB 8	SES GLOBAL AMERICAS HLDGS GROUP		09/12/2017	RAYMOND JAMES INSTITIONAL		490,750	500,000	12,440
78413K AB 8	SES GLOBAL AMERICAS HLDGS GROUP		09/18/2017	SOUTHWEST SECURITIES		486,865	500,000	12,882
78413K AB 8	SES GLOBAL AMERICAS HLDGS GROUP		10/04/2017	WELLS FARGO ADVISORS		484,380	500,000	810
79588T AC 4	SAMMONS FINANCIAL GROUP INC		05/09/2017	RAYMOND JAMES INSTITIONAL		505,235	500,000	
81180W AR 2	SEAGATE HDD CAYMAN		06/14/2017	SOUTHWEST SECURITIES		498,300	500,000	1,219
81180W AR 2	SEAGATE HDD CAYMAN		06/23/2017	COASTAL SECURITIES INC		501,875	500,000	1,828

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
863667 AG 6	STRYKER CORP		01/03/2017	JEFFERIES AND CO		495,640	500,000	3,099
88163V AD 1	TEVA PHARMACEUTICALS		01/26/2017	FTN FIN SECURITIES CORP		565,580	500,000	15,375
920253 AF 8	VALMONT INDUSTRIES INC		02/01/2017	RAYMOND JAMES INSTITIONAL		233,503	250,000	4,167
921814 AA 7	VANDERBILT UNIVERSITY MEDICAL CENTER		07/12/2017	SUN TRUST ROBINSON HUMPHREY		350,000	350,000	
92343V DU 5	VERIZON COMMUNICATIONS INC		04/18/2017	WELLS FARGO ADVISORS		791,145	750,000	3,828
92343V DU 5	VERIZON COMMUNICATIONS INC		08/03/2017	RBC DOMINION		537,620	500,000	10,354
92345Y AE 6	VERISK ANALYTICS INC		05/01/2017	RAYMOND JAMES INSTITIONAL		547,685	500,000	10,618
92812Q V3 8	VIRGINA ST HSG DEV AUTH		06/22/2017	RAYMOND JAMES INSTITIONAL		534,425	500,000	12,836
94974B FY 1	WELLS FARGO & CO		01/19/2017	JEFFERIES AND CO		1,007,700	1,000,000	5,808
95874T BQ 1	WESTERN MUN WTR DIST FACS AUTH CALIF		07/13/2017	PIPER JAFFRAY INC		564,615	500,000	9,675
960413 AS 1	WESTLAKE CHEMICAL CORP		04/26/2017	EXCHANGE		501,568	500,000	
98417E AR 1	GLENCORE FINANCE CANADA LTD		08/23/2017	NATIONAL ALLIANCE SECURITIES C		553,285	500,000	9,481
3899999.	Total - Bonds - Industrial and Miscellaneous					30,591,454	28,965,000	279,371
8399997.	Total - Bonds - Part 3					30,591,454	28,965,000	279,371
8399998.	Total - Bonds - Summary Item from Part 5					571,990	504,814	10,583
8399999.	Total - Bonds					31,163,444	29,469,814	289,954
Common Stocks - Industrial and Miscellaneous								
000000 00 3	FEDERAL HOME LOAN BANK OF CINCINNATI		04/06/2017	FHLB CINCINNATI	187.000	18,700	XXX	
9099999.	Total - Common Stocks - Industrial and Miscellaneous					18,700	XXX	0
9799997.	Total - Common Stocks - Part 3					18,700	XXX	0
9799999.	Total - Common Stocks					18,700	XXX	0
9899999.	Total - Preferred and Common Stocks					18,700	XXX	0
9999999.	Total - Bonds, Preferred and Common Stocks					31,182,144	XXX	289,954

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
Bonds - U.S. Government																				
312906 2P 4	FHLMC REMIC SERIES 1136-H	..	12/15/2017.	PRINCIPAL		101	101	99	69				0		69		32	32	3	09/15/2021.
3136A7 HF 2	FNMA CMO 2012-67 ST INV FLT	..	03/27/2017.	PRINCIPAL		23,649	23,649	24,122	23,649				0		23,649		0	0	252	07/25/2042.
3136A8 P9 5	FNMA CMO PAC 2012-108 SP INV FLT	..	02/27/2017.	PRINCIPAL		11,777	11,777	11,733	11,766				0		11,766		11	11	57	10/25/2042.
3136A8 TU 4	FNMA CMO PAC 2012-99 GC	..	12/26/2017.	PRINCIPAL		111,363	111,363	111,502	111,364				0		111,364		(1)	(1)	1,592	06/25/2042.
3136A9 HB 7	FNMA CMO 2012-111 HS INV FLT	..	12/26/2017.	PRINCIPAL		41,157	41,157	39,511	40,420				0		40,420		737	737	412	10/25/2042.
3136A9 ZQ 4	FNMA CMO 2012-126 YS	..	09/25/2017.	PRINCIPAL		468,629	468,629	463,943	466,469		141		141		466,610		2,019	2,019	8,938	11/25/2042.
3136AA 6G 5	FNMA CMO 2012-151 SB INV FLT	..	09/25/2017.	PRINCIPAL		4,745	4,745	4,650	4,689				0		4,689		56	56	59	01/25/2043.
3137AQ Z7 6	FHLMC CMO 4064 TS INV FLT	..	12/15/2017.	PRINCIPAL		52,650	52,650	53,308	52,747				0		52,747		(98)	(98)	1,480	06/15/2042.
3137AR CX 2	FHLMC CMO 4061 SL INV FLT	..	06/15/2017.	PRINCIPAL		16,559	16,559	16,931	16,559				0		16,559			0	217	06/15/2042.
3137AU AW 9	FHLMC CMO 4103 N5 INV FLT	..	04/17/2017.	PRINCIPAL		22,641	22,641	22,513	22,641				0		22,641		0	0	194	09/15/2042.
3137AU TY 5	FHR CMO 4117 SC INV FLT	..	10/16/2017.	PRINCIPAL		55,575	55,575	57,624	55,581				0		55,581		(6)	(6)	1,766	10/15/2042.
3137AY RP 8	FHLMC CMO PAC 4165 KA74	..	12/15/2017.	PRINCIPAL		90,522	90,522	91,201	90,522				0		90,522			0	264	02/15/2043.
3137B4 GG 5	FHLMC CMO 4238 YS INV FLT	..	10/16/2017.	PRINCIPAL		39,086	39,086	38,988	39,086				0		39,086			0	2,543	12/15/2040.
3137BQ LJ 4	FREDDIE MAC	..	02/15/2017.	PRINCIPAL		19,474	19,474	19,802	19,722				0		19,722		(248)	(248)	84	05/15/2033.
31395W JS 7	FHLMC CMO 3005 SW INV FLT	..	12/15/2017.	PRINCIPAL		349	349	381	371				0		371		(22)	(22)	20	07/15/2035.
31397N UG 8	FNMA CMO 2009-19 TD	..	12/26/2017.	PRINCIPAL		4,511	4,511	4,568	4,551				0		4,551		(40)	(40)	139	08/25/2036.
31398R AP 0	FNMA CMO 2010-43 UQ	..	07/25/2017.	PRINCIPAL		188,626	188,626	188,862	188,805				0		188,805		(179)	(179)	3,708	05/25/2040.
36202E V9 7	GNMA CMO 2 MJM 4240	..	12/20/2017.	PRINCIPAL		8,302	8,302	8,925	8,794				0		8,794		(491)	(491)	253	09/20/2038.
38373M B8 2	GNMA CMO PAC 2007-16 PS INV FLT	..	12/20/2017.	PRINCIPAL		18,486	18,486	27,521	18,739				0		18,739		(253)	(253)	1,721	04/20/2037.
38374U BP 5	GNMA CMO 2009-32 AB	..	12/18/2017.	PRINCIPAL		41,819	41,819	44,250	41,819				0		41,819			0	752	05/16/2039.
38374U CJ 8	GNMA CMO PAC 2009-32 AP	..	12/18/2017.	PRINCIPAL		40,686	40,686	43,127	40,741				0		40,741		(55)	(55)	729	05/16/2039.
38375Y NF 5	GNMA CMO PAC 2008-79 CS	..	12/20/2017.	PRINCIPAL		29,178	29,178	29,616	29,501				0		29,501		(323)	(323)	820	06/20/2035.
38377F XK 2	GNMA CMO SEQ PYR 2010-59 HA	..	12/18/2017.	PRINCIPAL		64,281	64,281	68,178	64,281				0		64,281			0	982	04/16/2036.
38377N AA 2	GNMA CMO PAC-2 2010-143 CM	..	05/16/2017.	PRINCIPAL		12,427	12,427	12,435	12,433				0		12,433		(6)	(6)	72	11/16/2040.
38377N G7 3	GNMA CMO 2010-157 SH	..	12/20/2017.	PRINCIPAL		10,800	10,800	11,097	11,038				0		11,038		(238)	(238)	470	12/20/2040.
38377T DF 5	GNMA CMO 2011-13 CD	..	04/17/2017.	PRINCIPAL		886	886	881	882				0		882		3	3	12	01/16/2041.
38377Y W6 3	GNMA CMO 2011-137 UA	..	10/20/2017.	PRINCIPAL		90,444	90,444	90,218	90,259		5		5		90,264		181	181	1,963	04/20/2041.
38378A YW 5	GNMA CMO 2011-157 HJ	..	02/16/2017.	PRINCIPAL		86,048	83,242	84,829	84,011		(8)		(8)		84,003		2,045	2,045	412	04/16/2041.
38378D X2 6	GNMA CMO 2012-32 GS INV FLT	..	12/18/2017.	PRINCIPAL		36,572	36,572	36,801	36,572				0		36,572			0	1,579	04/16/2041.
38378E PZ 0	GNMA CMO 2012-69 HA	..	07/17/2017.	PRINCIPAL		23,974	23,974	23,914	23,924				0		23,924		49	49	401	05/16/2042.
38378F SB 7	GNMA CMO 2013-5 MA	..	12/20/2017.	PRINCIPAL		290,518	290,518	284,254	289,413				0		289,413		1,104	1,104	3,406	07/20/2042.
38378G SG 4	GNMA CMO PAC-2 2012-143 DE	..	12/20/2017.	PRINCIPAL		25,345	25,345	25,131	25,345				0		25,345			0	42	12/20/2042.
38378G TC 2	GNMA CMO PAC 2012-143 ED	..	09/20/2017.	PRINCIPAL		219,799	219,799	215,678	217,943				0		217,943		1,856	1,856	1,612	12/20/2042.
38378H J9 8	GNMA CMO 2012-128 DA	..	06/20/2017.	PRINCIPAL		112,265	112,265	110,301	111,663		168		168		111,831		434	434	704	08/20/2042.
38378J R7 9	GNMA CMO PAC-2 2013-41 KE	..	11/20/2017.	PRINCIPAL		252,075	252,075	254,438	252,136				0		252,136		(61)	(61)	4,402	10/20/2042.
38378M ST 3	GNMA CMO 2013-51 SC INV FLT	..	12/20/2017.	PRINCIPAL		98,882	98,882	97,832	98,380				0		98,380		502	502	1,351	04/20/2043.
38378M TU 9	GNMA CMO 2013-51 C	..	12/20/2017.	PRINCIPAL		197,764	197,764	196,497	197,202				0		197,202		563	563	2,083	04/20/2043.
38378Y UW 7	GOVERNMENT NATL MTG ASSN	..	01/31/2017.	PRINCIPAL		4,955	4,955	5,054	4,955				0		4,955		(0)	(0)	21	03/20/2043.
0599999.	Total - Bonds - U.S. Government					2,816,922	2,814,115	2,820,714	2,809,044	0	305	0	305	0	2,809,350	0	7,572	7,572	45,514	XXX
Bonds - All Other Government																				
38373V NM 8	GNMA 2002-63 CL NU	..	12/20/2017.	PRINCIPAL		19,198	19,198	19,822	19,517				0		19,517		(319)	(319)	589	09/20/2032.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
38374T RK 2	GNMA CMO TAC 2009-22 JL	..	12/20/2017.	PRINCIPAL		39,967	39,967	40,666	40,487				0		40,487		(520)	(520)	752	04/20/2039.
1099999.	Total - Bonds - All Other Government					59,165	59,165	60,488	60,003	0	0	0	0	0	60,003	0	(838)	(838)	1,342	XXX
Bonds - U.S. States, Territories and Possessions																				
452152 GS 4	ILLINOIS ST GO BNDS TXBLE	..	06/28/2017.	WELLS FARGO ADVISORS		525,200	500,000	520,510	515,026		(356)		(356)		514,670		10,530	10,530	36,648	07/01/2035.
1799999.	Total - Bonds - U.S. States, Territories & Possessions					525,200	500,000	520,510	515,026	0	(356)	0	(356)	0	514,670	0	10,530	10,530	36,648	XXX
Bonds - U.S. Special Revenue and Special Assessment																				
259226 BS 6	DOUGLAS CNTY NE	..	07/03/2017.	MATURED		275,000	275,000	275,000	275,000				0		275,000			0	13,778	07/01/2017.
373109 BM 8	GEORGETOWN UNIV D C REV	..	04/03/2017.	PRINCIPAL		105,000	105,000	111,878	105,467				0		105,467		(467)	(467)	23,285	04/01/2019.
442331 QM 9	HOUSTON TEX GO 01/08/09 6.29% DUE 03/01/..	..	03/01/2017.	PRINCIPAL PAYMENT		20,000	20,000	24,668	23,583				0		23,583		(3,583)	(3,583)		03/01/2032.
561851 GP 5	MANTEE UTILS TXB	..	10/02/2017.	MATURED		200,000	200,000	200,000	200,000				0		200,000			0	10,096	10/01/2017.
60534Q UE 9	MISSISSIPPI DEV BANK SPL OBLG GO	..	10/02/2017.	KEYBANK NA		20,000	20,000	19,258	19,624				0		19,624		376	376		10/01/2036.
729212 MS 6	PLUM BORO PA SCH DIST GO	..	05/18/2017.	SOUTHWEST SECURITIES		416,000	400,000	402,500	401,788		(35)		(35)		401,754		14,246	14,246	17,402	03/15/2035.
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					1,036,000	1,020,000	1,033,303	1,025,462	0	(35)	0	(35)	0	1,025,427	0	10,573	10,573	64,560	XXX
Bonds - Industrial and Miscellaneous																				
01877Z AD 2	ALLIANCE PIPELINE L P FGN SR BD SEDOL 29	..	01/03/2017.	PRINCIPAL PAYMENT		10,910	10,910	12,205	11,557				0		11,557		(647)	(647)		12/31/2023.
01877Z AD 2	ALLIANCE PIPELINE L P FGN SR BD SEDOL 29	..	06/30/2017.	KEYBANK NA		12,334	12,334	13,798	13,004				0		13,004		(670)	(670)		12/31/2023.
04248N AA 1	ARMY HAWAII FAMILY HSG	..	06/15/2017.	KEYBANK NA		2,027	2,027	2,266	2,249				0		2,249		(222)	(222)		06/15/2050.
04248N AA 1	ARMY HAWAII FAMILY HSG	..	12/15/2017.	PRINCIPAL PAYMENT		2,085	2,085	2,331	2,309				0		2,309		(225)	(225)		06/15/2050.
042735 AL 4	ARROW ELECTRONICS INC	..	06/21/2017.	CALLED		210,178	200,000	197,360	199,973		27		27		200,000		10,178	10,178	26,736	06/01/2018.
042735 AL 4	ARROW ELECTRONICS INC	..	06/21/2017.	CALLED		105,089	100,000	94,750	99,879		121		121		100,000		5,089	5,089		06/01/2018.
042735 AL 4	ARROW ELECTRONICS INC	..	06/21/2017.	CALLED		210,178	200,000	161,884	197,816		993		993		198,809		11,369	11,369		06/01/2018.
042735 AL 4	ARROW ELECTRONICS INC	..	06/21/2017.	CALLED		210,178	200,000	200,000	200,000				0		200,000		10,178	10,178		06/01/2018.
046265 AF 1	ASTORIA FINANCIAL CORP SENIOR NT	..	06/19/2017.	MATURED		500,000	500,000	505,000	500,000				0		500,000			0	12,500	06/19/2017.
046353 AB 4	ASTRAZENECA PLC FGN SR NT	..	09/15/2017.	MATURED		500,000	500,000	564,175	500,000				0		500,000			0	29,500	09/15/2017.
048677 AB 4	ATLANTIC MARINE CORPS CMNTYS LLC BOND SE	..	06/01/2017.	KEYBANK NA		2,989	2,989	3,185	3,163				0		3,163		(174)	(174)		12/01/2050.
048677 AB 4	ATLANTIC MARINE CORPS CMNTYS LLC BOND SE	..	12/08/2017.	PRINCIPAL PAYMENT		3,180	3,180	3,389	3,362				0		3,362		(182)	(182)		12/01/2050.
116663 AC 9	BRUCE MANSFIELD UNIT 1 2 BOND SER 2007-1	..	06/01/2017.	KEYBANK NA		8,742	8,742	9,587	9,102				0		9,102		(360)	(360)		01/25/2022.
12189P AH 5	BURLINGTON NORTHERN SANTA FE BOND	..	07/17/2017.	PRINCIPAL		57,826	57,826	70,800	57,826				0		57,826			0	2,318	01/15/2020.
12200B AA 6	BURLINGTON NORTHERN SANTA FE 04-1 TRUST	..	01/17/2017.	PRINCIPAL PAYMENT		46,409	46,409	51,339	46,858				0		46,858		(449)	(449)		01/15/2021.
12200B AA 6	BURLINGTON NORTHERN SANTA FE 04-1 TRUST	..	07/17/2017.	PRINCIPAL PAYMENT		540	540	598	542				0		542		(2)	(2)		01/15/2021.
12665U AA 2	CVS PASS-THROUGH TRUST	..	12/11/2017.	PRINCIPAL		15,235	15,235	15,247	15,277				0		15,277		(42)	(42)	21,286	01/10/2036.
141781 AX 2	CARGILL INC	..	05/26/2017.	KEYBANK NA		511,590	500,000	483,750	499,309		276		276		499,585		12,005	12,005	14,917	11/27/2017.
17248R AJ 5	CINGULAR WIRELESS	..	12/01/2017.	EXCHANGE		385,073	300,000	276,750	288,652		761		761		289,414		95,659	95,659	10,688	12/15/2031.
210795 PZ 7	CONTINENTAL AIRLINES INC BOND SER 2012-	..	04/11/2017.	PRINCIPAL PAYMENT		12,305	12,305	12,243	12,271				0		12,271		34	34		04/11/2024.
210795 PZ 7	CONTINENTAL AIRLINES INC BOND SER 2012-	..	10/11/2017.	KEYBANK NA		12,305	12,305	12,243	12,274				0		12,274		31	31		04/11/2024.
21079U AA 3	CONTINENTAL AIRLINES INC NOTE SER 2009-2	..	05/10/2017.	KEYBANK NA		10,380	10,380	11,807	10,404				0		10,404		(24)	(24)		05/10/2018.
21079U AA 3	CONTINENTAL AIRLINES INC NOTE SER 2009-2	..	11/10/2017.	PRINCIPAL PAYMENT		10,383	10,383	11,810	10,383				0		10,383			0		05/10/2018.
21079V AA 1	CONTINENTAL AIRLINES INC BOND SER 2010-	..	07/12/2017.	PRINCIPAL		41,081	41,081	40,054	40,743				0		40,743		338	338	15,955	01/12/2021.

SCHEDULE D - PART 4

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										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
22404Q AF 5	COX COMMUNICATIONS I	..	09/06/2017.	CALLED		178,462	175,000	162,050	174,783		217		217		175,000		3,462	3,462	13,686	01/15/2018.
247358 AA 2	DELTA AIR LINES INC MED TERM NT SER 2012	..	05/08/2017.	KEYBANK NA		24,181	24,181	24,616	24,316				0		24,316		(135)	(135)		05/07/2020.
247358 AA 2	DELTA AIR LINES INC MED TERM NT SER 2012	..	11/07/2017.	PARTIAL CALLED SECURITY		42,097	42,097	42,854	42,277				0		42,277		(180)	(180)		05/07/2020.
24736W AA 8	DELTA AIR LINES NOTE SER 2011-1 CL A	..	04/17/2017.	PRINCIPAL PAYMENT		18,787	18,787	20,032	18,995				0		18,995		(207)	(207)		04/15/2019.
24736W AA 8	DELTA AIR LINES NOTE SER 2011-1 CL A	..	10/16/2017.	KEYBANK NA		18,787	18,787	20,032	18,891				0		18,891		(104)	(104)		04/15/2019.
25243Y AH 2	DIAGEO CAPITAL PLC	..	12/11/2017.	FTN FIN SECURITIES CORP		657,350	500,000	594,190	587,126		(4,317)		(4,317)		582,809		74,541	74,541	35,168	09/30/2036.
25271C AK 8	DIAMOND OFFSHORE DRILLING INC SENIOR NT	..	08/17/2017.	CALLED		534,395	500,000	562,705	511,944		(5,225)		(5,225)		506,718		27,677	27,677	23,337	05/01/2019.
25746U AV 1	DOMINION RESOURCES INC	..	12/07/2017.	JEFFERIES AND CO		626,335	500,000	582,530	575,291		(3,982)		(3,982)		571,309		55,026	55,026	29,419	06/15/2035.
26439R AC 0	DUKE CAPITAL CORP	..	07/13/2017.	CALLED		204,038	200,000	177,848	198,770		738		738		199,508		4,530	4,530	13,425	07/15/2018.
26439R AK 2	DUKE CAPITAL CORP	..	07/13/2017.	CALLED		1,192,280	1,000,000	1,120,120	1,117,451		(4,004)		(4,004)		1,113,447		78,833	78,833	61,500	02/15/2032.
29265A AS 5	ENERGEN CORP MED TERM NT	..	11/03/2017.	FTN FIN SECURITIES CORP		533,500	500,000	612,940	580,941		(6,274)		(6,274)		574,666		(41,166)	(41,166)	43,344	02/15/2028.
29265N AS 7	ENERGEN CORP SENIOR BD	..	11/03/2017.	FTN FIN SECURITIES CORP		506,875	500,000	520,190	508,413		(2,103)		(2,103)		506,310		565	565	27,108	09/01/2021.
29736R AB 6	ESTEE LAUDER COS INC	..	05/15/2017.	MATURED		400,000	400,000	400,000	400,000				0		400,000			0	11,100	05/15/2017.
31331F AX 9	FEDERAL EXPRESS CORP BOND SER 1998-1 CL	..	01/17/2017.	PRINCIPAL		46,774	46,774	54,842	46,774				0		46,774			0	1,561	01/15/2022.
31331F AX 9	FEDERAL EXPRESS CORP BOND SER 1998-1 CL	..	01/17/2017.	PRINCIPAL		36,752	36,752	35,833	36,407				0		36,407		345	345	1,248	01/15/2022.
347314 AK 2	FORT EUSTIS/STORY HOUSE LLC	..	12/15/2017.	KEYBANK NA		100,000	100,000	106,650	101,742				0		101,742		(1,742)	(1,742)		12/15/2020.
375558 BG 7	GILEAD SCIENCES INC	..	12/07/2017.	JEFFERIES AND CO		559,970	500,000	504,435	504,124		(214)		(214)		503,910		56,060	56,060	52,389	09/01/2035.
37855P FR 8	GLENDALE WIS CMNTY DEV AUTH REV	..	10/02/2017.	KEYBANK NA		225,000	225,000	238,673	228,334		(3,334)		(3,334)		225,000			0	15,683	10/01/2029.
38141G EU 4	GOLDMAN SACHS GROUP INC	..	01/17/2017.	MATURED		300,000	300,000	286,313	300,000				0		300,000			0	8,438	01/15/2017.
406216 AX 9	HALLIBURTON CO SENIOR NT	..	03/15/2017.	CALLED		550,097	500,000	504,533	500,587		(84)		(84)		500,503		49,594	49,594	15,375	09/15/2019.
448055 AC 7	HUSKY ENERGY INC NOTE	..	09/15/2017.	MATURED		500,000	500,000	575,980	500,000				0		500,000			0	31,000	09/15/2017.
45868B AA 9	INTERFACE MASTER HOLDINGS INC	..	08/03/2017.	KEYBANK NA		47,588	47,000	44,115	45,798		1,202		1,202		47,000		588	588	5,913	08/01/2018.
45868D AB 3	INTERFACE GRAND MASTER HOLDINGS	..	09/08/2017.	CALLED		123,814	118,000	116,592	117,003		469		469		117,472		6,342	6,342	24,028	08/15/2019.
45868D AB 3	INTERFACE GRAND MASTER HOLDINGS	..	09/08/2017.	CALLED		1,302	1,180	1,180	1,180				0		1,180		122	122		08/15/2019.
459200 GJ 4	INTERNATIONAL BUSINESS MACHS NOTE	..	09/14/2017.	MATURED		500,000	500,000	567,500	500,000				0		500,000			0	28,500	09/14/2017.
459200 GS 4	INTERNATIONAL BUSINESS MACHINES	..	12/07/2017.	FTN FIN SECURITIES CORP		545,723	420,000	479,598	477,115		(2,483)		(2,483)		474,632		71,091	71,091	24,239	11/30/2039.
51817T AB 8	LATAM AIRLINES GROUP S A	..	11/15/2017.	PRINCIPAL		13,464	13,464	12,490	12,569				0		12,569		895	895	9,793	11/15/2027.
52517P 2S 9	LEHMAN BROTHERS HLDS EURO MED TERM NTZ	..	04/06/2017.	KEYBANK NA		7,952							0				7,952	7,952		06/15/2027.
52517P 2S 9	LEHMAN BROTHERS HLDS EURO MED TERM NTZ	..	10/05/2017.	KEYBANK NA		5,370							0				5,370	5,370		06/15/2027.
52517P 2S 9	LEHMAN BROTHERS HLDS EURO MED TERM NTZ	..	12/07/2017.	PRINCIPAL PAYMENT		7,185							0				7,185	7,185		06/15/2027.
52517P 3Y 5	LEHMAN BROS HOLDINGS MED TERM NTS	..	04/06/2017.	KEYBANK NA		6,583							0				6,583	6,583		07/27/2027.
52517P 3Y 5	LEHMAN BROS HOLDINGS MED TERM NTS	..	10/05/2017.	KEYBANK NA		4,446							0				4,446	4,446		07/27/2027.
52517P 3Y 5	LEHMAN BROS HOLDINGS MED TERM NTS	..	12/07/2017.	PRINCIPAL PAYMENT		5,948							0				5,948	5,948		07/27/2027.
52517P SZ 5	LEHMAN BROTHERS HOLDING NOTES	..	04/06/2017.	KEYBANK NA		3,992							0				3,992	3,992		11/15/2017.
52517P SZ 5	LEHMAN BROTHERS HOLDING NOTES	..	10/05/2017.	KEYBANK NA		2,696							0				2,696	2,696		11/15/2017.
52517P SZ 5	LEHMAN BROTHERS HOLDING NOTES	..	12/07/2017.	PRINCIPAL PAYMENT		3,607							0				3,607	3,607		11/15/2017.

SCHEDULE D - PART 4

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										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
52519F DJ 7	LEHMAN BROS NOTES SERIES A	..	04/06/2017.	KEYBANK NA		2,623							0				2,623	2,623		12/14/2029.
52519F DJ 7	LEHMAN BROS NOTES SERIES A	..	10/05/2017.	KEYBANK NA		1,771							0				1,771	1,771		12/14/2029.
52519F DJ 7	LEHMAN BROS NOTES SERIES A	..	12/07/2017.	PRINCIPAL PAYMENT		2,370							0				2,370	2,370		12/14/2029.
5252M0 BZ 9	LEHMAN BROS HOLDING INC MED TERM	..	04/06/2017.	KEYBANK NA		3,946							0				3,946	3,946		01/24/2013.
5252M0 BZ 9	LEHMAN BROS HOLDING INC MED TERM	..	10/05/2017.	KEYBANK NA		2,665							0				2,665	2,665		01/24/2013.
5252M0 BZ 9	LEHMAN BROS HOLDING INC MED TERM	..	12/07/2017.	PRINCIPAL PAYMENT		3,566							0				3,566	3,566		01/24/2013.
548661 CL 9	LOWES COS INC	..	05/04/2017.	KEYBANK NA		635,790	500,000	600,000	595,175		(1,754)		(1,754)		593,421		42,369	42,369	16,031	10/15/2036.
579780 AF 4	MCCORMICK & CO INC SENIOR NT	..	12/15/2017.	MATURED		500,000	500,000	559,650	500,000				0		500,000			0	28,750	12/15/2017.
629568 AQ 9	NABORS INDUSTRIES INC SENIOR NT	..	05/24/2017.	PRINCIPAL PAYMENT		156,074	151,000	160,101	151,000				0		151,000		5,074	5,074		02/15/2018.
647677 AF 0	NEW ORLEANS NAVY HSG LLC	..	02/15/2017.	PRINCIPAL PAYMENT		5,000	5,000	4,660	4,729				0		4,729		271	271		12/15/2029.
647677 AF 0	NEW ORLEANS NAVY HSG LLC	..	08/15/2017.	PRINCIPAL PAYMENT		5,000	5,000	4,660	4,741				0		4,741		259	259		12/15/2029.
647677 AF 0	NEW ORLEANS NAVY HSG LLC	..	10/16/2017.	KEYBANK NA		5,000	5,000	4,660	4,745				0		4,745		255	255		12/15/2029.
677071 AF 9	OHANA MILITARY COMMUNITIES LLC BOND SER	..	04/03/2017.	PRINCIPAL PAYMENT		8,652	8,652	8,825	8,751				0		8,751		(99)	(99)		10/01/2026.
677071 AF 9	OHANA MILITARY COMMUNITIES LLC BOND SER	..	10/02/2017.	KEYBANK NA		8,796	8,796	8,972	8,890				0		8,890		(94)	(94)		10/01/2026.
677071 AM 4	OHANA MILITARY COMMUNITIES BND SER B 144	..	04/03/2017.	PRINCIPAL PAYMENT		22,969	22,969	21,591	22,222				0		22,222		746	746		10/01/2026.
677071 AM 4	OHANA MILITARY COMMUNITIES BND SER B 144	..	10/02/2017.	KEYBANK NA		23,600	23,600	22,184	22,877				0		22,877		723	723		10/01/2026.
693476 BB 8	PNC FUNDING CORP SUB NTS	..	02/01/2017.	MATURED		500,000	500,000	484,060	500,000				0		500,000			0	14,063	02/01/2017.
69352J AN 7	PPL ENERGY SUPPLY LLC SENIOR NT	..	11/22/2017.	FTN FIN SECURITIES CORP		460,000	500,000	546,980	522,511		(4,894)		(4,894)		517,617		(57,617)	(57,617)	44,531	12/15/2021.
70109H AM 7	PARKER-HANNIFIN CORP	..	12/07/2017.	FTN FIN SECURITIES CORP		1,078,740	1,000,000	1,005,000	1,004,430		(241)		(241)		1,004,189		74,551	74,551	44,333	11/21/2034.
705322 AJ 4	PEDERNALES ELECTRIC COOP INC BOND SER 02	..	11/15/2017.	PARTIAL CALLED SECURITY		100,000	100,000	96,000	98,528		278		278		98,806		1,194	1,194	35,712	11/15/2022.
78387G AQ 6	SBC COMMUNICATIONS NOTE	..	12/01/2017.	EXCHANGE		210,234	200,000	205,358	203,125		(169)		(169)		202,956		7,278	7,278	123,130	09/15/2034.
78387G AQ 6	SBC COMMUNICATIONS NOTE	..	12/01/2017.	EXCHANGE		525,580	500,000	566,510	560,352		(3,387)		(3,387)		556,964		(31,384)	(31,384)		09/15/2034.
84474Y AA 4	SOUTHWEST AIRLINES CO BOND SER 2007-1 CL	..	02/01/2017.	PRINCIPAL PAYMENT		22,094	22,094	24,303	23,275				0		23,275		(1,181)	(1,181)		02/01/2024.
84474Y AA 4	SOUTHWEST AIRLINES CO BOND SER 2007-1 CL	..	08/01/2017.	KEYBANK NA		29,044	29,044	31,948	30,475				0		30,475		(1,432)	(1,432)		02/01/2024.
867229 AD 8	SUNCOR ENERGY INC	..	12/07/2017.	SOUTHWEST SECURITIES		628,450	500,000	577,550	571,446		(3,949)		(3,949)		567,497		60,953	60,953	30,576	12/01/2034.
867914 AZ 6	SUNTRUST BANKS SENIOR NOTES	..	09/11/2017.	MATURED		400,000	400,000	387,800	400,000				0		400,000			0	24,000	09/11/2017.
878742 AS 4	TECK RESOURCES LIMITED FGN BD	..	11/09/2017.	JEFFERIES AND CO		446,000	400,000	421,480	417,388		(639)		(639)		416,749		29,251	29,251	29,600	02/15/2040.
878742 AY 1	TECK RESOURCES LIMITED	..	11/09/2017.	SOUTHWEST SECURITIES		252,000	250,000	253,750	252,219		(313)		(313)		251,906		94	94	11,927	02/01/2023.
880451 AT 6	TENNESSEE GAS PIPELINE DEBS	..	04/03/2017.	MATURED		180,000	180,000	181,800	180,000				0		180,000			0	6,750	04/01/2017.
887315 BB 4	TIME WARNER COMPANIES INC	..	12/22/2017.	KEYBANK NA		235,232	200,000	208,790	203,562		(366)		(366)		203,196		32,036	32,036	19,675	01/15/2026.
887315 BN 8	TIME WARNER INC	..	12/22/2017.	KEYBANK NA		183,502	151,000	156,851	153,736		(230)		(230)		153,506		29,996	29,996	11,032	05/15/2029.
90345W AD 6	US AIRWAYS BOND SER 2012-2 CL A	..	06/05/2017.	KEYBANK NA		10,523	10,523	10,757	10,621				0		10,621		(97)	(97)		12/01/2020.
90345W AD 6	US AIRWAYS BOND SER 2012-2 CL A	..	12/04/2017.	PRINCIPAL PAYMENT		9,567	9,567	9,779	9,637				0		9,637		(70)	(70)		12/01/2020.
90783V AA 3	UNION PACIFIC RAILROAD BOND 2005-1 TRUST	..	07/03/2017.	PRINCIPAL		61,416	61,416	64,486	62,992				0		62,992		(1,576)	(1,576)	15,108	01/02/2029.
90932P AA 6	UNITED AIR LINES INC	..	04/11/2017.	PRINCIPAL PAYMENT		13,738	13,738	13,841	13,812				0		13,812		(74)	(74)		04/11/2026.

SCHEDULE D - PART 4

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										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
90932P AA 6	UNITED AIR LINES INC	..	10/11/2017.	KEYBANK NA		13,718	13,718	13,821	13,788				0		13,788		(69)	(69)		04/11/2026.
931142 CB 7	WAL-MART STORES INC	..	12/07/2017.	JEFFERIES AND CO		633,580	500,000	579,825	570,512		(3,659)		(3,659)		566,854		66,726	66,726	33,542	09/01/2035.
960413 AG 7	WESTLAKE CHEMICAL CORP	..	04/30/2017.	EXCHANGE		501,568	500,000	501,610	501,587		(19)		(19)		501,568			0	12,847	08/15/2046.
3899999.	Total - Bonds - Industrial and Miscellaneous					19,299,171	17,706,868	18,863,014	18,494,908	0	(46,559)	0	(46,559)	0	18,448,349	0	850,823	850,823	1,111,759	XXX
8399997.	Total - Bonds - Part 4					23,736,458	22,100,149	23,298,030	22,904,444	0	(46,645)	0	(46,645)	0	22,857,799	0	878,659	878,659	1,259,822	XXX
8399998.	Total - Bonds - Summary Item from Part 5					576,203	504,814	571,990			(1,461)		(1,461)		570,529		5,673	5,673	26,250	XXX
8399999.	Total - Bonds					24,312,661	22,604,963	23,870,020	22,904,444	0	(48,105)	0	(48,105)	0	23,428,328	0	884,333	884,333	1,286,072	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					24,312,661	XXX	23,870,020	22,904,444	0	(48,105)	0	(48,105)	0	23,428,328	0	884,333	884,333	1,286,072	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
Bonds - Industrial and Miscellaneous																				
45868D AB 3	INTERFACE GRAND MASTER HOLDINGS	..	02/15/2017	CALLED	09/08/2017	CALLED	2,383	2,384	2,474	2,383		(0)		(0)			90	90		
45868D AB 3	INTERFACE GRAND MASTER HOLDINGS	..	09/08/2017	CALLED	09/08/2017	CALLED	2,431	2,431	2,604	2,431				0			173	173		
92343V AW 4	VERIZON COMMUNICATIONS	..	02/03/2017	TENDER	08/16/2017	TENDER	500,000	567,175	571,125	565,715		(1,460)		(1,460)			5,410	5,410	26,250	10,583
3899999.	Total - Bonds - Industrial and Miscellaneous						504,814	571,990	576,203	570,529	0	(1,461)	0	(1,461)	0	0	5,673	5,673	26,250	10,583
8399998.	Total - Bonds						504,814	571,990	576,203	570,529	0	(1,461)	0	(1,461)	0	0	5,673	5,673	26,250	10,583
9999999.	Total - Bonds, Preferred and Common Stocks							571,990	576,203	570,529	0	(1,461)	0	(1,461)	0	0	5,673	5,673	26,250	10,583

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4	5	6	7	8	9	10	Stock of Such Company Owned by Insurer on Statement Date	
										11	12
CUSIP Identification	Description Name of Subsidiary, Controlled or Affiliated Company	Foreign	NAIC Company Code	ID Number	*NAIC Valuation Method (See Purposes and Procedures Manual of the NAIC Investment Analysis Office)*	Do Insurer's Assets Include Intangible Assets Connected with Holding of Such Company's Stock?	Total Amount of Such Intangible Assets	Book/Adjusted Carrying Value	Nonadmitted Amount	Number of Shares	% of Outstanding
Common Stocks - Other Affiliates											
47235* 10 8	JEDNOTA INC.					NO		776,316		86.000	100.0
1799999. Total - Common Stocks - Other Affiliates							0	776,316	0	XXX	XXX
1899999. Total - Common Stocks							0	776,316	0	XXX	XXX
1999999. Total - Preferred and Common Stock							0	776,316	0	XXX	XXX

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

2. Total amount of intangible assets nonadmitted $.....0.

SCHEDULE D - PART 6 - SECTION 2

1	2	3	4	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5	6
CUSIP Identification	Name of Lower-Tier Company	Name of Company Listed in Section 1 Which Controls Lower-Tier Company	Total Amount of Intangible Assets Included in Amount Shown in Column 8, Section 1	Number of Shares	% of Outstanding
Common Stocks					
000000 00 0	JEDNOTA GENERAL INC.	JEDNOTA INC.		6.000	100.0
000000 00 0	JEDNOTA PROPERTIES INC.	JEDNOTA INC.		6.000	100.0
0299999. Total - Common Stock			0	XXX	XXX
0399999. Total - Preferred and Common Stock			0	XXX	XXX

SCHEDULE DA - PART 1

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

1	Codes		4	5	6	7	Change in Book/Adjusted Carrying Value				12	13	Interest						20
	2	3					8	9	10	11			14	15	16	17	18	19	
Description	Code	Foreign	Date Acquired	Name of Vendor	Maturity Date	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Par Value	Actual Cost	Amount Due and Accrued December 31 of Current Year on Bond Not in Default	Nonadmitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
U.S. Government Bonds - Issuer Obligations																			
U.S. TREASURY NOTE		..	12/13/2016.		01/01/2018.	5,002,930					5,000,000	5,002,930			1.000	1.000	DEC		
U.S. TREASURY NOTE		..	10/30/2017.		04/05/2018.	994,757					1,000,000	994,757							
U.S. TREASURY NOTE		..	12/06/2017.		06/07/2018.	992,720					1,000,000	992,720							
U.S. TREASURY NOTE		..	07/06/2017.		02/01/2018.	993,730					1,000,000	993,730							
U.S. TREASURY NOTE		..	07/06/2017.		03/01/2018.	992,956					1,000,000	992,956							
U.S. TREASURY NOTE		..	10/30/2017.		05/24/2018.	992,938					1,000,000	992,938							
0199999. U.S. Government Bonds - Issuer Obligations						9,970,031	0	0	0	0	10,000,000	9,970,031	0	0	XXX	XXX	XXX	0	0
0599999. Total - U.S. Government Bonds						9,970,031	0	0	0	0	10,000,000	9,970,031	0	0	XXX	XXX	XXX	0	0
Total Bonds																			
7799999. Subtotals - Issuer Obligations						9,970,031	0	0	0	0	10,000,000	9,970,031	0	0	XXX	XXX	XXX	0	0
8399999. Subtotals - Bonds						9,970,031	0	0	0	0	10,000,000	9,970,031	0	0	XXX	XXX	XXX	0	0
9199999. Total - Short-Term Investments						9,970,031	0	0	0	0	XXX	9,970,031	0	0	XXX	XXX	XXX	0	0

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

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

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

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

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

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

Sch. DL - Pt. 1
NONE

Sch. DL - Pt. 2
NONE

SCHEDULE E - PART 1 - CASH

1 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
Open Depositories							
KEY BANK - General Accnt	CLEVELAND OH					586,379	XXX
KEY BANK - FCSU Corp Center	CLEVELAND OH					69,961	XXX
KEY BANK Investment Sweep	CLEVELAND OH		0.170	62,352		16,590,649	XXX
KEY BANK - Jednota Youth Building Fund	CLEVELAND OH		3.000	8,155		334,352	XXX
FHLB	CINCINNATI OH		0.020	6,378		712,634	XXX
BANK OF MONTREAL	TORONTO ONTARIO CANADA					11,535	XXX
KEY BANK - CANADIAN FOREIGN CURRENCY UNITS	CLEVELAND OH					365,326	XXX
PETTY CASH	CLEVELAND OH					500	XXX
US BANK - NORTH CAROLINA DEPOSIT	MINNEAPOLIS MN					5,000	XXX
UBS CASH ACCOUNT	CLEVELAND OH		0.020	2,995		2,165,160	XXX
0199999. Total - Open Depositories		XXX	XXX	79,880	0	20,841,496	XXX
0399999. Total Cash on Deposit		XXX	XXX	79,880	0	20,841,496	XXX
0599999. Total Cash		XXX	XXX	79,880	0	20,841,496	XXX

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

1. January	12,703,685	4. April	11,320,790	7. July	14,915,394	10. October	12,777,072
2. February	13,022,284	5. May	14,124,416	8. August	12,867,701	11. November	17,563,607
3. March	15,293,924	6. June	16,454,396	9. September	14,834,773	12. December	20,841,496

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP Identification	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due & Accrued	9 Amount Received During Year

NONE

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits for the Benefit of All Policyholders		All Other Special Deposits	
			3 Book/Adjusting Carrying Value	4 Fair Value	5 Book/Adjusting Carrying Value	6 Fair Value
1. Alabama AL						
2. Alaska AK						
3. Arizona AZ						
4. Arkansas AR						
5. California CA						
6. Colorado CO						
7. Connecticut CT						
8. Delaware DE						
9. District of Columbia DC						
10. Florida FL						
11. Georgia GA	B	STATUTORY SECURITY DEPOSIT	35,000	35,000		
12. Hawaii HI						
13. Idaho ID						
14. Illinois IL						
15. Indiana IN						
16. Iowa IA						
17. Kansas KS						
18. Kentucky KY						
19. Louisiana LA						
20. Maine ME						
21. Maryland MD						
22. Massachusetts MA						
23. Michigan MI						
24. Minnesota MN						
25. Mississippi MS						
26. Missouri MO						
27. Montana MT						
28. Nebraska NE						
29. Nevada NV						
30. New Hampshire NH						
31. New Jersey NJ						
32. New Mexico NM						
33. New York NY						
34. North Carolina NC	ST	STATUTORY CASH DEPOSIT	5,000	5,000		
35. North Dakota ND						
36. Ohio OH						
37. Oklahoma OK						
38. Oregon OR						
39. Pennsylvania PA						
40. Rhode Island RI						
41. South Carolina SC	B	STATUTORY SECURITY DEPOSIT	125,000	125,000		
42. South Dakota SD						
43. Tennessee TN						
44. Texas TX						
45. Utah UT						
46. Vermont VT						
47. Virginia VA						
48. Washington WA						
49. West Virginia WV						
50. Wisconsin WI						
51. Wyoming WY						
52. American Samoa AS						
53. Guam GU						
54. Puerto Rico PR						
55. US Virgin Islands VI						
56. Northern Mariana Islands MP						
57. Canada CAN						
58. Aggregate Alien and Other OT	XXX	XXX	0	0	0	0
59. Total	XXX	XXX	165,000	165,000	0	0

DETAILS OF WRITE-INS

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

2017 ALPHABETICAL INDEX
FRATERNAL ANNUAL STATEMENT BLANK

Analysis of Increase in Reserves During The Year	7
Analysis of Operations By Lines of Business	6
Asset Valuation Reserve (Replications (Synthetic) Assets	32
Asset Valuation Reserve Default Component	27
Asset Valuation Reserve Equity Component	29
Asset Valuation Reserve	26
Assets	2
Cash Flow	5
Exhibit 1 – Part 1 – Premiums and Annuity Considerations for Life and Accident and Health Contracts	9
Exhibit 1 – Part 2 – Refunds Applied, Reinsurance Commissions and Expense	10
Exhibit 2 – General Expenses	11
Exhibit 3 – Taxes, Licenses and Fees	11
Exhibit 4 – Dividends	11
Exhibit 5 – Aggregate Reserve for Life Contracts	12
Exhibit 5 – Interrogatories	13
Exhibit 5A – Changes in Bases of Valuation During The Year	13
Exhibit 6 – Aggregate Reserves for Accident and Health Contracts	14
Exhibit 7 – Deposit-Type Contracts	14
Exhibit 8 – Claims for Life and Accident and Health Contracts - Part 1	15
Exhibit 8 – Claims for Life and Accident and Health Contracts - Part 2	16
Exhibit of Capital Gains (Losses)	8
Exhibit of Life Insurance	24
Exhibit of Net Investment Income	8
Exhibit of Nonadmitted Assets	17
Exhibit of Number of Certificates for Supplementary Contracts, Annuities and Accident and Health Insurance	24
Five-Year Historical Data	21
Form for Calculating the Interest Maintenance Reserve (IMR)	25
General Interrogatories	19
Jurat Page	1
Liabilities, Surplus and Other Funds	3
Life Insurance (State Page)	23
Notes To Financial Statements	18
Overflow Page For Write-Ins	52
Schedule A – Part 1	E01
Schedule A – Part 2	E02
Schedule A – Part 3	E03
Schedule A – Verification Between Years	SI02
Schedule B – Part 1	E04
Schedule B – Part 2	E05
Schedule B –Part 3	E06
Schedule B – Verification Between Years	SI02
Schedule BA – Part 1	E07
Schedule BA – Part 2	E08
Schedule BA –Part 3	E09
Schedule BA – Verification Between Years	SI03
Schedule D – Part 1	E10
Schedule D – Part 1A – Section 1	SI05
Schedule D – Part 1A – Section 2	SI08
Schedule D – Part 2 – Section 1	E11
Schedule D – Part 2 – Section 2	E12
Schedule D – Part 3	E13
Schedule D – Part 4	E14
Schedule D – Part 5	E15
Schedule D – Part 6 – Section 1	E16
Schedule D – Part 6 – Section 2	E16
Schedule D – Summary By Country	SI04
Schedule D – Verification Between Years	SI03
Schedule DA – Part 1	E17
Schedule DA – Part 2 – Verification Between Years	SI10
Schedule DB – Part A – Section 1	E18
Schedule DB – Part A – Section 2	E19
Schedule DB – Part A – Verification Between Years	SI11
Schedule DB – Part B – Section 1	E20
Schedule DB – Part B – Section 2	E21
Schedule DB – Part B – Verification Between Years	SI11
Schedule DB – Part C – Section 1	SI12
Schedule DB – Part C – Section 2	SI13
Schedule DB – Part D – Section 1	E22
Schedule DB – Part D – Section 2	E23
Schedule DB – Verification	SI14
Schedule DL – Part 1	E24
Schedule DL – Part 2	E25
Schedule E – Part 1 – Cash	E26
Schedule E – Part 2 – Cash Equivalents	E27
Schedule E – Part 3 – Special Deposits	E28
Schedule E – Verification Between Years	SI15
Schedule F	33
Schedule H – Accident and Health Exhibit – Part 1	34
Schedule H – Part 5 – Health Claims	36
Schedule H – Parts – 2, 3, and 4	35
Schedule S – Part 1 – Section 1	37
Schedule S – Part 1 – Section 2	38
Schedule S – Part 2	39
Schedule S – Part 3 – Section 1	40
Schedule S – Part 3 – Section 2	41
Schedule S – Part 4	42
Schedule S – Part 5	43
Schedule S – Part 6	44
Schedule S – Part 7	45
Schedule T – Part 2 – Interstate Compact	46
Schedule T – Premiums and Annuity Considerations	47
Schedule Y – Information Concerning Activities of Insurer Members of a Holding Company Group	48
Schedule Y – Part 1A – Detail of Insurance Holding Company System	49
Schedule Y – Part 2 – Summary of Insurer's Transactions With Any Affiliates	50
Summary Investment Schedule	SI01
Summary of Operations	4
Supplemental Exhibits and Schedules Interrogatories	51