PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2013
OF THE CONDITION AND AFFAIRS OF THE

FARMERS INSURANCE OF COLUMBUS, INC.

NAIC Group Code 0069 (Current) 0212 (Prior) NAIC Company Code 36889 Employer's ID Number 31-0956373

Organized under the Laws of Ohio, State of Domicile or Port of Entry Ohio

Country of Domicile United States of America

Incorporated/Organized 04/05/1979 Commenced Business 06/08/1979

Statutory Home Office 2500 Farmers Drive, Suite 200 (Street and Number), Columbus , OH, US 43235 (City or Town, State, Country and Zip Code)

Main Administrative Office 2500 Farmers Drive, Suite 200 (Street and Number)

Columbus , OH, US 43235 (City or Town, State, Country and Zip Code), 614-602-3046 (Area Code) (Telephone Number)

Mail Address P.O. Box 2478 Terminal Annex (Street and Number or P.O. Box), Los Angeles , CA, US 90051 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 2500 Farmers Drive, Suite 200 (Street and Number)

Columbus , OH, US 43235 (City or Town, State, Country and Zip Code), 323-932-3441 (Area Code) (Telephone Number)

Internet Website Address www.farmers.com

Statutory Statement Contact Joseph Hammond (Name), 323-932-3441 (Area Code) (Telephone Number)

joseph_hammond@farmersinsurance.com (E-mail Address), 323-930-4266 (FAX Number)

OFFICERS

President Julia Kay Krouse # Vice President, Treasurer Ronald Gregory Myhan

Secretary Doren Eugene Hohl

OTHER

Bryan Francis Murphy Vice President	James Leslie Nutting Vice President	Jeffrey Michael Sauls Vice President
Karyn Leigh Williams # Vice President		

DIRECTORS OR TRUSTEES

Kenneth Wayne Bentley	Peter David Kaplan	David Wayne Louie
Dale Anne Marlin	Ronald Gregory Myhan	Donald Eugene Rodriguez
David Anthony Travers	John Tsu-Chao Wuo	

State of Ohio
County of Muskingum SS:

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.

Julia Kay Krouse President	Doren Eugene Hohl Secretary	Ronald Gregory Myhan Vice President, Treasurer

Subscribed and sworn to before me this 31st day of January 2014

Chawntilly Krier

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

NOTARIAL SEAL STATE OF OHIO

CHAWNTILLY KRIER
Notary Public, State of Ohio
My Commission Expires
07/22/2015

State of California
County of Los Angeles

Subscribed and sworn to (or affirmed) before me on this 14th (Date) day of February (Month), 2014 (Year), by

(1) Doren Eugene Hohl, Name of Signer

proved to me on the basis of satisfactory evidence to be the person who appeared before me,

and

(2) Ronald Gregory Myhan, Name of Signer

proved to me on the basis of satisfactory evidence to be the person who appeared before me.

KEITH EAKINS
Commission # 2044162
Notary Public - California
Los Angeles County
My Comm. Expires Nov 1, 2017

Place Notary Stamp Above

Signature of Notary Public

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings 1 Amount	2 Percentage	Admitted Assets as Reported in the Annual Statement 3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage
1. Bonds:						
1.1 U.S. treasury securities	55,501,108	25.945	55,501,108		55,501,108	25.945
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies		0.000				0.000
1.22 Issued by U.S. government sponsored agencies	9,213,072	4.307	9,213,072		9,213,072	4.307
1.3 Non-U.S. government (including Canada, excluding mortgaged-backed securities)	11,496,734	5.374	11,496,734		11,496,734	5.374
1.4 Securities issued by states, territories, and possessions and political subdivisions in the U.S. :						
1.41 States, territories and possessions general obligations	3,496,106	1.634	3,496,106		3,496,106	1.634
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations	2,032,326	0.950	2,032,326		2,032,326	0.950
1.43 Revenue and assessment obligations	9,407,221	4.398	9,407,221		9,407,221	4.398
1.44 Industrial development and similar obligations		0.000				0.000
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA	12,489,932	5.839	12,489,932		12,489,932	5.839
1.512 Issued or guaranteed by FNMA and FHLMC	15,378,468	7.189	15,378,468		15,378,468	7.189
1.513 All other		0.000				0.000
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA	18,038,755	8.433	18,038,755		18,038,755	8.433
1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-backed securities issued or guaranteed by agencies shown in Line 1.521		0.000				0.000
1.523 All other	11,578,445	5.413	11,578,445		11,578,445	5.413
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	54,139,322	25.308	54,139,322		54,139,322	25.308
2.2 Unaffiliated non-U.S. securities (including Canada)	10,924,180	5.107	10,924,180		10,924,180	5.107
2.3 Affiliated securities		0.000				0.000
3. Equity interests:						
3.1 Investments in mutual funds		0.000				0.000
3.2 Preferred stocks:						
3.21 Affiliated		0.000				0.000
3.22 Unaffiliated		0.000				0.000
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated		0.000				0.000
3.32 Unaffiliated		0.000				0.000
3.4 Other equity securities:						
3.41 Affiliated		0.000				0.000
3.42 Unaffiliated		0.000				0.000
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated		0.000				0.000
3.52 Unaffiliated		0.000				0.000
4. Mortgage loans:						
4.1 Construction and land development		0.000				0.000
4.2 Agricultural		0.000				0.000
4.3 Single family residential properties		0.000				0.000
4.4 Multifamily residential properties		0.000				0.000
4.5 Commercial loans		0.000				0.000
4.6 Mezzanine real estate loans		0.000				0.000
5. Real estate investments:						
5.1 Property occupied by company		0.000				0.000
5.2 Property held for production of income (including $ .... of property acquired in satisfaction of debt)		0.000				0.000
5.3 Property held for sale (including $ .... property acquired in satisfaction of debt)		0.000				0.000
6. Contract loans		0.000				0.000
7. Derivatives		0.000				0.000
8. Receivables for securities		0.000				0.000
9. Securities Lending (Line 10, Asset Page reinvested collateral)		0.000		XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments	222,648	0.104	222,648		222,648	0.104
11. Other invested assets		0.000				0.000
12. Total invested assets	213,918,317	100.000	213,918,317		213,918,317	100.000

Schedule A - Verification - Real Estate

NONE

Schedule B - Verification - Mortgage Loans

NONE

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

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

NONE

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		208,533,219
2.	Cost of bonds and stocks acquired, Part 3, Column 7		50,437,390
3.	Accrual of discount		64,193
4.	Unrealized valuation increase (decrease):		
	4.1. Part 1, Column 12	7,733	
	4.2. Part 2, Section 1, Column 15		
	4.3. Part 2, Section 2, Column 13		
	4.4. Part 4, Column 11	4,608	12,341
5.	Total gain (loss) on disposals, Part 4, Column 19		48,753
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		44,770,955
7.	Deduct amortization of premium		629,276
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		
9.	Deduct current year's other than temporary impairment recognized:		
	9.1. Part 1, Column 14		
	9.2. Part 2, Section 1, Column 17		
	9.3. Part 2, Section 2, Column 14		
	9.4. Part 4, Column 13		
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)		213,695,665
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)		213,695,665

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	69,513,019	70,624,797	70,398,019	68,668,874
Governments	2.	Canada	2,022,526	2,090,239	2,019,426	2,024,000
(Including all obligations guaranteed	3.	Other Countries				
by governments)	4.	Totals	71,535,545	72,715,036	72,417,445	70,692,874
U.S. States, Territories and Possessions (Direct and guaranteed)	5.	Totals	3,496,106	3,653,189	3,672,348	3,420,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	Totals	2,032,326	2,114,380	2,183,620	2,000,000
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	50,804,412	51,242,699	51,526,695	49,900,726
	8.	United States	65,428,893	66,375,381	65,549,286	65,521,102
Industrial and Miscellaneous and	9.	Canada	4,408,950	4,538,579	4,429,274	4,280,000
Hybrid Securities (unaffiliated)	10.	Other Countries	15,989,438	16,184,798	16,004,138	16,020,000
	11.	Totals	85,827,281	87,098,758	85,982,698	85,821,102
Parent, Subsidiaries and Affiliates	12.	Totals				
	13.	Total Bonds	213,695,670	216,824,062	215,782,806	211,834,702
PREFERRED STOCKS	14.	United States				
Industrial and Miscellaneous	15.	Canada				
(unaffiliated)	16.	Other Countries				
	17.	Totals				
Parent, Subsidiaries and Affiliates	18.	Totals				
	19.	Total Preferred Stocks				
COMMON STOCKS	20.	United States				
Industrial and Miscellaneous	21.	Canada				
(unaffiliated)	22.	Other Countries				
	23.	Totals				
Parent, Subsidiaries and Affiliates	24.	Totals				
	25.	Total Common Stocks				
	26.	Total Stocks				
	27.	Total Bonds and Stocks	213,695,670	216,824,062	215,782,806	

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.7	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
1. U.S. Governments											
1.1 NAIC 1	17,129,584	32,415,949	18,057,486	1,668,000	242,944	69,513,963	32.5	74,109,779	35.2	69,513,963	
1.2 NAIC 2											
1.3 NAIC 3											
1.4 NAIC 4											
1.5 NAIC 5											
1.6 NAIC 6											
1.7 Totals	17,129,584	32,415,949	18,057,486	1,668,000	242,944	69,513,963	32.5	74,109,779	35.2	69,513,963	
2. All Other Governments											
2.1 NAIC 1		2,022,526				2,022,526	0.9	2,019,426	1.0	2,022,526	
2.2 NAIC 2											
2.3 NAIC 3											
2.4 NAIC 4											
2.5 NAIC 5											
2.6 NAIC 6											
2.7 Totals		2,022,526				2,022,526	0.9	2,019,426	1.0	2,022,526	
3. U.S. States, Territories and Possessions etc., Guaranteed											
3.1 NAIC 1	1,424,508	1,014,321	1,057,277			3,496,106	1.6	3,523,516	1.7	3,496,106	
3.2 NAIC 2											
3.3 NAIC 3											
3.4 NAIC 4											
3.5 NAIC 5											
3.6 NAIC 6											
3.7 Totals	1,424,508	1,014,321	1,057,277			3,496,106	1.6	3,523,516	1.7	3,496,106	
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed											
4.1 NAIC 1		2,032,326				2,032,326	1.0	4,051,800	1.9	2,032,326	
4.2 NAIC 2											
4.3 NAIC 3											
4.4 NAIC 4											
4.5 NAIC 5											
4.6 NAIC 6											
4.7 Totals		2,032,326				2,032,326	1.0	4,051,800	1.9	2,032,326	
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed											
5.1 NAIC 1	13,641,428	22,032,073	11,724,455	3,003,489	402,967	50,804,412	23.7	49,473,415	23.5	50,804,412	
5.2 NAIC 2											
5.3 NAIC 3											
5.4 NAIC 4											
5.5 NAIC 5											
5.6 NAIC 6											
5.7 Totals	13,641,428	22,032,073	11,724,455	3,003,489	402,967	50,804,412	23.7	49,473,415	23.5	50,804,412	

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.7	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)											
6.1 NAIC 1	5,382,770	39,379,750	29,878,877	1,448,632	32,073	76,122,102	35.6	68,146,476	32.3	68,850,984	7,271,118
6.2 NAIC 2	2,040,098	4,664,933	2,841,398			9,546,429	4.5	9,163,250	4.3	8,578,272	968,157
6.3 NAIC 3	13,668	52,372	51,977	49,162		167,179	0.1				167,179
6.4 NAIC 4	11,791	34,227	19,422	10,213		75,653	0.0	185,290	0.1	75,654	(1)
6.5 NAIC 5	20,782	60,817	35,187	19,463	862	137,111	0.1			137,110	1
6.6 NAIC 6											
6.7 Totals	7,469,109	44,192,099	32,826,861	1,527,470	32,935	86,048,474	40.2	77,495,016	36.8	77,642,020	8,406,454
7. Hybrid Securities											
7.1 NAIC 1											
7.2 NAIC 2											
7.3 NAIC 3											
7.4 NAIC 4											
7.5 NAIC 5											
7.6 NAIC 6											
7.7 Totals											
8. Parent, Subsidiaries and Affiliates											
8.1 NAIC 1											
8.2 NAIC 2											
8.3 NAIC 3											
8.4 NAIC 4											
8.5 NAIC 5											
8.6 NAIC 6											
8.7 Totals											

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.7	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
9. Total Bonds Current Year											
9.1 NAIC 1	(d) 37,578,290	98,896,945	60,718,095	6,120,121	677,984	203,991,435	95.4	XXX	XXX	196,720,317	7,271,118
9.2 NAIC 2	(d) 2,040,098	4,664,933	2,841,398			9,546,429	4.5	XXX	XXX	8,578,272	968,157
9.3 NAIC 3	(d) 13,668	52,372	51,977	49,162		167,179	0.1	XXX	XXX		167,179
9.4 NAIC 4	(d) 11,791	34,227	19,422	10,213		75,653	0.0	XXX	XXX	75,654	(1)
9.5 NAIC 5	(d) 20,782	60,817	35,187	19,463	862	(c) 137,111	0.1	XXX	XXX	137,110	1
9.6 NAIC 6	(d)					(c)		XXX	XXX		
9.7 Totals	39,664,629	103,709,294	63,666,079	6,198,959	678,846	(b) 213,917,807	100.0	XXX	XXX	205,511,353	8,406,454
9.8 Line 9.7 as a % of Col. 6	18.5	48.5	29.8	2.9	0.3	100.0	XXX	XXX	XXX	96.1	3.9
10. Total Bonds Prior Year											
10.1 NAIC 1	35,588,173	108,909,338	53,510,060	3,230,437	86,404	XXX	XXX	201,324,412	95.6	191,900,459	9,423,953
10.2 NAIC 2	2,500,909	5,158,469	1,503,872			XXX	XXX	9,163,250	4.3	9,163,250	
10.3 NAIC 3						XXX	XXX				
10.4 NAIC 4	14,143	54,695	55,282	61,170		XXX	XXX	185,290	0.1		185,290
10.5 NAIC 5						XXX	XXX	(c)			
10.6 NAIC 6						XXX	XXX	(c)			
10.7 Totals	38,103,225	114,122,502	55,069,214	3,291,607	86,404	XXX	XXX	(b) 210,672,952	100.0	201,063,709	9,609,243
10.8 Line 10.7 as a % of Col. 8	18.1	54.2	26.1	1.6	0.0	XXX	XXX	100.0	XXX	95.4	4.6
11. Total Publicly Traded Bonds											
11.1 NAIC 1	37,578,290	92,079,974	60,263,950	6,120,120	677,983	196,720,317	92.0	191,900,459	91.1	196,720,317	XXX
11.2 NAIC 2	2,040,098	4,041,365	2,496,809			8,578,272	4.0	9,163,250	4.3	8,578,272	XXX
11.3 NAIC 3											XXX
11.4 NAIC 4	11,791	34,227	19,422	10,213		75,653	0.0			75,653	XXX
11.5 NAIC 5	20,782	60,817	35,187	19,463	862	137,111	0.1			137,111	XXX
11.6 NAIC 6											XXX
11.7 Totals	39,650,961	96,216,383	62,815,368	6,149,796	678,845	205,511,353	96.1	201,063,709	95.4	205,511,353	XXX
11.8 Line 11.7 as a % of Col. 6	19.3	46.8	30.6	3.0	0.3	100.0	XXX	XXX	XXX	100.0	XXX
11.9 Line 11.7 as a % of Line 9.7, Col. 6, Section 9	18.5	45.0	29.4	2.9	0.3	96.1	XXX	XXX	XXX	96.1	XXX
12. Total Privately Placed Bonds											
12.1 NAIC 1		6,816,971	454,145	1	1	7,271,118	3.4	9,423,953	4.5	XXX	7,271,118
12.2 NAIC 2		623,568	344,589			968,157	0.5			XXX	968,157
12.3 NAIC 3	13,668	52,372	51,977	49,162		167,179	0.1			XXX	167,179
12.4 NAIC 4								185,290	0.1	XXX	
12.5 NAIC 5										XXX	
12.6 NAIC 6										XXX	
12.7 Totals	13,668	7,492,911	850,711	49,163	1	8,406,454	3.9	9,609,243	4.6	XXX	8,406,454
12.8 Line 12.7 as a % of Col. 6	0.2	89.1	10.1	0.6	0.0	100.0	XXX	XXX	XXX	XXX	100.0
12.9 Line 12.7 as a % of Line 9.7, Col. 6, Section 9	0.0	3.5	0.4	0.0	0.0	3.9	XXX	XXX	XXX	XXX	3.9

(a) Includes $ 8,406,453 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

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

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

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.5	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
1. U.S. Governments											
1.1 Issuer Obligations	14,999,910	25,475,818	15,026,324			55,502,052	25.9	56,128,606	26.6	55,502,052	
1.2 Residential Mortgage-Backed Securities	2,129,673	6,940,132	3,031,163	1,668,000	242,944	14,011,912	6.6	17,981,173	8.5	14,011,911	1
1.3 Commercial Mortgage-Backed Securities											
1.4 Other Loan-Backed and Structured Securities											
1.5 Totals	17,129,583	32,415,950	18,057,487	1,668,000	242,944	69,513,964	32.5	74,109,779	35.2	69,513,963	1
2. All Other Governments											
2.1 Issuer Obligations		2,022,526				2,022,526	0.9	2,019,426	1.0	2,022,526	
2.2 Residential Mortgage-Backed Securities											
2.3 Commercial Mortgage-Backed Securities											
2.4 Other Loan-Backed and Structured Securities											
2.5 Totals		2,022,526				2,022,526	0.9	2,019,426	1.0	2,022,526	
3. U.S. States, Territories and Possessions, Guaranteed											
3.1 Issuer Obligations	1,424,508	1,014,321	1,057,277			3,496,106	1.6	3,523,516	1.7	3,496,106	
3.2 Residential Mortgage-Backed Securities											
3.3 Commercial Mortgage-Backed Securities											
3.4 Other Loan-Backed and Structured Securities											
3.5 Totals	1,424,508	1,014,321	1,057,277			3,496,106	1.6	3,523,516	1.7	3,496,106	
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed											
4.1 Issuer Obligations		2,032,326				2,032,326	1.0	4,051,800	1.9	2,032,326	
4.2 Residential Mortgage-Backed Securities											
4.3 Commercial Mortgage-Backed Securities											
4.4 Other Loan-Backed and Structured Securities											
4.5 Totals		2,032,326				2,032,326	1.0	4,051,800	1.9	2,032,326	
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed											
5.1 Issuer Obligations	9,676,468	7,999,077	944,748			18,620,293	8.7	17,741,128	8.4	18,620,293	
5.2 Residential Mortgage-Backed Securities	3,843,469	11,934,605	6,526,143	3,003,489	402,967	25,710,673	12.0	25,642,158	12.2	25,710,672	1
5.3 Commercial Mortgage-Backed Securities	121,491	2,098,391	4,253,564			6,473,446	3.0	6,090,130	2.9	6,473,446	
5.4 Other Loan-Backed and Structured Securities											
5.5 Totals	13,641,428	22,032,073	11,724,455	3,003,489	402,967	50,804,412	23.7	49,473,416	23.5	50,804,411	1
6. Industrial and Miscellaneous											
6.1 Issuer Obligations	5,260,985	37,071,688	31,087,242	1,338,988		74,758,903	34.9	61,254,075	29.1	66,519,628	8,239,275
6.2 Residential Mortgage-Backed Securities	58,539	199,101	167,080	188,482	32,935	646,137	0.3	732,277	0.3	478,957	167,180
6.3 Commercial Mortgage-Backed Securities			572,601			572,601	0.3	2,986,374	1.4	572,601	
6.4 Other Loan-Backed and Structured Securities	2,149,586	6,921,309	999,938			10,070,833	4.7	12,522,289	5.9	10,070,834	(1)
6.5 Totals	7,469,110	44,192,098	32,826,861	1,527,470	32,935	86,048,474	40.2	77,495,015	36.8	77,642,020	8,406,454
7. Hybrid Securities											
7.1 Issuer Obligations											
7.2 Residential Mortgage-Backed Securities											
7.3 Commercial Mortgage-Backed Securities											
7.4 Other Loan-Backed and Structured Securities											
7.5 Totals											
8. Parent, Subsidiaries and Affiliates											
8.1 Issuer Obligations											
8.2 Residential Mortgage-Backed Securities											
8.3 Commercial Mortgage-Backed Securities											
8.4 Other Loan-Backed and Structured Securities											
8.5 Totals											

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.5	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
9. Total Bonds Current Year											
9.1 Issuer Obligations	31,361,871	75,615,756	48,115,591	1,338,988		156,432,206	73.1	XXX	XXX	148,192,931	8,239,275
9.2 Residential Mortgage-Backed Securities	6,031,681	19,073,838	9,724,386	4,859,971	678,846	40,368,722	18.9	XXX	XXX	40,201,540	167,182
9.3 Commercial Mortgage-Backed Securities	121,491	2,098,391	4,826,165			7,046,047	3.3	XXX	XXX	7,046,047	
9.4 Other Loan-Backed and Structured Securities	2,149,586	6,921,309	999,938			10,070,833	4.7	XXX	XXX	10,070,834	(1)
9.5 Totals	39,664,629	103,709,294	63,666,080	6,198,959	678,846	213,917,808	100.0	XXX	XXX	205,511,352	8,406,456
9.6 Line 9.5 as a % of Col. 6	18.5	48.5	29.8	2.9	0.3	100.0	XXX	XXX	XXX	96.1	3.9
10. Total Bonds Prior Year											
10.1 Issuer Obligations	24,148,123	77,597,547	41,616,521	1,356,360		XXX	XXX	144,718,551	68.7	135,294,597	9,423,954
10.2 Residential Mortgage-Backed Securities	9,379,098	25,164,143	7,790,716	1,935,247	86,404	XXX	XXX	44,355,608	21.1	44,170,319	185,289
10.3 Commercial Mortgage-Backed Securities	2,240,357	2,174,098	4,662,049			XXX	XXX	9,076,504	4.3	9,076,502	2
10.4 Other Loan-Backed and Structured Securities	2,335,647	9,186,714	999,928			XXX	XXX	12,522,289	5.9	12,522,289	
10.5 Totals	38,103,225	114,122,502	55,069,214	3,291,607	86,404	XXX	XXX	210,672,952	100.0	201,063,707	9,609,245
10.6 Line 10.5 as a % of Col. 8	18.1	54.2	26.1	1.6	0.0	XXX	XXX	100.0	XXX	95.4	4.6
11. Total Publicly Traded Bonds											
11.1 Issuer Obligations	31,361,871	68,175,217	47,316,856	1,338,988		148,192,932	69.3	135,294,597	64.2	148,192,932	XXX
11.2 Residential Mortgage-Backed Securities	6,018,013	19,021,465	9,672,409	4,810,808	678,845	40,201,540	18.8	44,170,319	21.0	40,201,540	XXX
11.3 Commercial Mortgage-Backed Securities	121,491	2,098,391	4,826,165			7,046,047	3.3	9,076,502	4.3	7,046,047	XXX
11.4 Other Loan-Backed and Structured Securities	2,149,586	6,921,309	999,938			10,070,833	4.7	12,522,289	5.9	10,070,833	XXX
11.5 Totals	39,650,961	96,216,382	62,815,368	6,149,796	678,845	205,511,352	96.1	201,063,707	95.4	205,511,352	XXX
11.6 Line 11.5 as a % of Col. 6	19.3	46.8	30.6	3.0	0.3	100.0	XXX	XXX	XXX	100.0	XXX
11.7 Line 11.5 as a % of Line 9.5, Col. 6, Section 9	18.5	45.0	29.4	2.9	0.3	96.1	XXX	XXX	XXX	96.1	XXX
12. Total Privately Placed Bonds											
12.1 Issuer Obligations		7,440,539	798,735			8,239,274	3.9	9,423,954	4.5	XXX	8,239,274
12.2 Residential Mortgage-Backed Securities	13,668	52,373	51,977	49,163	1	167,182	0.1	185,289	0.1	XXX	167,182
12.3 Commercial Mortgage-Backed Securities								2	0.0	XXX	
12.4 Other Loan-Backed and Structured Securities										XXX	
12.5 Totals	13,668	7,492,912	850,712	49,163	1	8,406,456	3.9	9,609,245	4.6	XXX	8,406,456
12.6 Line 12.5 as a % of Col. 6	0.2	89.1	10.1	0.6	0.0	100.0	XXX	XXX	XXX	XXX	100.0
12.7 Line 12.5 as a % of Line 9.5, Col. 6, Section 9	0.0	3.5	0.4	0.0	0.0	3.9	XXX	XXX	XXX	XXX	3.9

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 Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	2,139,727	2,139,727			
2. Cost of short-term investments acquired	51,206,977	51,206,977			
3. Accrual of discount					
4. Unrealized valuation increase (decrease)					
5. Total gain (loss) on disposals					
6. Deduct consideration received on disposals	53,124,569	53,124,569			
7. Deduct amortization of premium					
8. Total foreign exchange change in book/adjusted carrying value					
9. Deduct current year's other than temporary impairment recognized					
10. Book adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	222,135	222,135			
11. Deduct total nonadmitted amounts					
12. Statement value at end of current period (Line 10 minus Line 11)	222,135	222,135			

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

Schedule DB - Part A - Verification - Options, Caps, Floors, Collars, Swaps and Forwards

NONE

Schedule DB - Part B - Verification - Futures Contracts

NONE

Schedule DB - Part C - Section 1 - Replication (Synthetic Asset) Transactions (RSATs) Open

NONE

Schedule DB-Part C-Section 2-Reconciliation of Replication (Synthetic Asset) Transactions Open

NONE

Schedule DB - Verification - Book/Adjusted Carrying Value, Fair Value and Potential Exposure of Derivatives

NONE

Schedule E - Verification - Cash Equivalents

NONE

Schedule A - Part 1 - Real Estate Owned

NONE

Schedule A - Part 2 - Real Estate Acquired and Additions Made

NONE

Schedule A - Part 3 - Real Estate Disposed

NONE

Schedule B - Part 1 - Mortgage Loans Owned

NONE

Schedule B - Part 2 - Mortgage Loans Acquired and Additions Made

NONE

Schedule B - Part 3 - Mortgage Loans Disposed, Transferred or Repaid

NONE

Schedule BA - Part 1 - Other Long-Term Invested Assets Owned

NONE

Schedule BA - Part 2 - Other Long-Term Invested Assets Acquired and Additions Made

NONE

Schedule BA - Part 3 - Other Long-Term Invested Assets Disposed, Transferred or Repaid

NONE

SCHEDULE D - PART 1

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

1	2	Codes 3	4	5	6	7	Fair Value 8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	Interest 16	17	18	19	20	Dates 21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
912810-EA-2	U.S. TREASURY NOTE/BOND				1	3,518,161	132.6560	3,163,850	2,385,000	2,777,539		(78,769)			9.125	4.890	MN	28,256	217,631	11/08/2001	05/15/2018
912810-EA-2	U.S. TREASURY NOTE/BOND	SD			1	317,151	132.6560	285,211	215,000	250,386		(7,101)			9.125	4.890	MN	2,547	19,619	11/08/2001	05/15/2018
912828-A3-4	U.S. TREASURY NOTE/BOND				1	1,974,069	97.8590	1,957,188	2,000,000	1,974,250		181			1.250	1.520	MN	2,198		12/18/2013	11/30/2018
912828-A5-9	U.S TREASURY NOTE/BOND				1	2,995,121	99.5930	2,987,814	3,000,000	2,995,168		47			0.625	0.680	JD	876		12/20/2013	12/15/2016
912828-A7-5	U.S. TREASURY NOTE/BOND				1	988,438	98.8750	988,750	1,000,000	988,444		6			1.500	1.740	JD	41		12/27/2013	12/31/2018
912828-KF-6	U.S. TREASURY NOTE/BOND				1	9,985,547	100.2810	10,028,120	10,000,000	9,999,514		3,011			1.875	1.900	FA	63,709	187,500	03/16/2009	02/28/2014
912828-NT-3	U.S. TREASURY NOTE/BOND				1	14,615,746	102.0310	14,876,149	14,580,000	14,605,587		(3,498)			2.625	2.590	FA	144,562	382,725	09/24/2010	08/15/2020
912828-NT-3	U.S. TREASURY NOTE/BOND	SD			1	421,030	102.0310	428,531	420,000	420,737		(101)			2.625	2.590	FA	4,164	11,025	09/24/2010	08/15/2020
912828-RH-5	U.S. TREASURY NOTE/BOND				1	998,714	98.7810	987,812	1,000,000	998,769		55			1.375	1.400	MS	3,513		10/11/2013	09/30/2018
912828-RU-6	U.S. TREASURY NOTE/BOND				1	8,010,769	100.3200	8,025,624	8,000,000	8,006,372		(2,152)			0.875	0.840	MN	6,154	70,000	12/12/2011	11/30/2016
912828-TZ-3	U.S. TREASURY NOTE/BOND				1	4,998,845	100.0890	5,004,490	5,000,000	4,999,452		599			0.250	0.260	MN	1,099	12,500	12/26/2012	11/30/2014
912828-UC-2	U.S. TREASURY NOTE/BOND				1	7,477,174	99.7770	7,483,298	7,500,000	7,484,891		7,696			0.250	0.350	JD	876	18,750	12/28/2012	12/15/2015
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						56,300,765	XXX	56,216,837	55,100,000	55,501,109		(80,026)			XXX	XXX	XXX	257,995	919,750	XXX	XXX
36178G-HM-9	GNSF POOL #AA8336				1	1,935,965	96.7640	1,757,182	1,815,942	1,927,469		(17,873)			3.000	2.110	MON	4,540	54,478	11/26/2012	10/15/2042
36200M-Q9-7	GNSF POOL #604480				1	298,045	110.3840	327,971	297,116	297,655		(122)			5.500	5.360	MON	1,362	16,341	08/29/2003	07/15/2033
36200M-RX-3	GNSF POOL #604502				1	237,516	110.3840	261,364	236,776	237,205		(86)			5.500	5.360	MON	1,085	13,023	08/29/2003	07/15/2033
36200X-H8-5	GNSF POOL#575455				1	30,828	117.4380	34,608	29,469	30,542		(52)			7.000	5.680	MON	172	2,063	07/25/2002	01/15/2032
36201M-ZP-0	GNSF POOL#587650				1	15,580	114.9010	17,329	15,082	15,459		(137)			6.500	5.590	MON	82	980	07/25/2002	04/15/2032
36202E-7H-6	G2SF POOL #4496				1	1,195,441	108.5780	1,285,541	1,183,971	1,192,517		(2,268)			5.000	4.720	MON	4,933	59,199	06/23/2009	07/20/2039
36202F-AV-8	G2SF POOL #4520				1	564,965	109.5280	610,075	557,002	563,080		(1,852)			5.000	4.620	MON	2,321	27,850	07/15/2009	08/20/2039
36202F-P7-5	G2SF POOL# 4946				1	2,714,634	107.3490	2,829,697	2,635,966	2,700,935		(13,159)			4.500	3.850	MON	9,885	118,618	03/29/2011	02/20/2041
36202F-Q7-4	G2SF POOL #4978				1	5,463,690	107.3560	5,689,289	5,299,428	5,462,226		(50,837)			4.500	3.710	MON	19,873	238,474	03/09/2011	03/01/2041
36204K-XC-2	GNMA POOL # 372475				1	29,165	116.7890	33,358	28,563	29,035		(240)			7.000	6.300	MON	167	1,999	01/12/1999	01/15/2028
36205C-MT-4	GNMA POOL # 386570				1	31,348	116.6020	35,797	30,700	31,246		(29)			7.000	6.240	MON	179	2,149	01/12/1999	12/15/2027
36208C-G9-2	GNMA POOL# 446724				1	2,578	117.0080	2,954	2,524	2,563		(2)			7.000	6.360	MON	15	177	01/12/1999	09/15/2028
38376W-ZC-2	GNR 2010-15 VA				1	1,577,499	106.0190	1,522,795	1,436,335	1,521,978		(33,336)			4.500	1.880	MON	5,386	64,635	09/14/2011	07/20/2021
0299999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						14,097,254	XXX	14,407,960	13,568,874	14,011,910		(119,993)			XXX	XXX	XXX	50,000	599,986	XXX	XXX
0599999. Total - U.S. Government Bonds						70,398,019	XXX	70,624,797	68,668,874	69,513,019		(200,019)			XXX	XXX	XXX	307,995	1,519,736	XXX	XXX
110709-8W-5	BRITISH COLUMBIA PROV OF		A		1FE	1,193,343	103.5950	1,236,924	1,194,000	1,193,797		454			2.850	2.860	JD	1,512	34,029	04/20/2010	06/15/2015
669827-FX-0	NOVA SCOTIA PROVINCE		A		1FE	826,082	102.8090	853,315	830,000	828,729		2,647			2.375	2.470	JJ	8,761	19,713	07/13/2010	07/21/2015
0699999. Subtotal - Bonds - All Other Governments - Issuer Obligations						2,019,425	XXX	2,090,239	2,024,000	2,022,526		3,101			XXX	XXX	XXX	10,273	53,742	XXX	XXX
1099999. Total - All Other Government Bonds						2,019,425	XXX	2,090,239	2,024,000	2,022,526		3,101			XXX	XXX	XXX	10,273	53,742	XXX	XXX
13067J-LM-1	CALIFORNIA ST			1	1FE	1,494,948	102.3760	1,453,739	1,420,000	1,424,508		(8,730)			5.000	4.350	JJ	35,500	71,000	05/06/2004	07/01/2015
20772G-LL-0	CONNECTICUT ST				1FE	1,083,310	106.6720	1,066,720	1,000,000	1,014,321		(9,646)			5.000	3.950	JD	4,167	50,000	10/13/2005	06/01/2015
93974C-LE-8	WASHINGTON ST			1	1FE	1,094,090	113.2730	1,132,730	1,000,000	1,057,277		(9,033)			5.000	3.850	FA	20,833	50,000	08/25/2009	08/01/2024
1199999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						3,672,348	XXX	3,653,189	3,420,000	3,496,106		(27,409)			XXX	XXX	XXX	60,500	171,000	XXX	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						3,672,348	XXX	3,653,189	3,420,000	3,496,106		(27,409)			XXX	XXX	XXX	60,500	171,000	XXX	XXX
981305-L3-7	WORCHESTER-REF-A			1	1FE	2,183,620	105.7190	2,114,380	2,000,000	2,032,326		(20,538)			5.000	3.880	JJ	50,000	100,000	06/15/2005	07/01/2017
1899999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						2,183,620	XXX	2,114,380	2,000,000	2,032,326		(20,538)			XXX	XXX	XXX	50,000	100,000	XXX	XXX
2499999. Total - U.S. Political Subdivisions Bonds						2,183,620	XXX	2,114,380	2,000,000	2,032,326		(20,538)			XXX	XXX	XXX	50,000	100,000	XXX	XXX
249015-VT-2	DENTON TEX UTIL SYS REV			1	1FE	1,371,085	107.6580	1,378,022	1,280,000	1,300,310		(9,985)			5.000	4.130	JD	5,333	64,000	10/25/2005	12/01/2016
29270C-YM-1	ENERGY N W WA ELEC TXBL-COL GEN				1FE	1,260,000	97.8270	1,232,620	1,260,000	1,260,000					2.197	2.190	JJ	13,841	23,684	08/16/2012	07/01/2019
3128X2-3A-1	FED HOME LOAN MTGE CORP			1	1	1,992,000	101.0710	2,021,426	2,000,000	1,999,752		960			4.500	4.550	AO	22,250	90,000	03/19/2004	04/02/2014
3130A0-C6-5	FED HOME LOAN MTG CORP				1	663,098	99.5800	662,212	665,000	663,175		76			0.625	0.710	JD	35	496	11/14/2013	12/28/2016
31331G-L8-0	FEDERAL FARM CREDIT BANK				1	828,730	102.0510	847,024	830,000	829,805		262			3.000	3.030	MS	6,848	24,900	08/18/2009	09/22/2014
3133EA-RQ-3	FEDERAL FARM CREDIT BANK				1	717,782	100.2310	721,670	720,000	718,932		717			0.500	0.600	JD	80	3,600	05/18/2012	06/23/2015
3135G0-MZ-3	FED NATIONAL MTGE ASSOC				1	2,009,060	98.7320	1,974,648	2,000,000	2,006,689		(1,795)			0.875	0.780	FA	5,979	17,500	09/04/2012	08/28/2017
3135G0-SB-0	FED NATIONAL MTGE ASSOC				1	997,670	99.8470	998,470	1,000,000	998,512		749			0.375	0.450	JD	104	3,750	11/14/2012	12/21/2015
3135G0-YT-4	FED NATIONAL MTGE ASSOC				1	996,170	99.1650	991,658	1,000,000	996,341		171			1.625	1.700	MN	1,535	2,528	09/27/2013	11/27/2018
3137EA-DS-5	FED HOME LOAN LTGE CORP				1	999,850	100.3450	1,003,459	1,000,000	999,866		16			0.875	0.870	AO	1,872	1,410	08/14/2013	10/14/2016
414004-YR-6	HARRIS CNTY TEX				1FE	4,134,425	102.9500	3,906,953	3,795,000	3,819,653		(38,447)			5.000	3.930	FA	71,683	189,750	04/06/2004	08/15/2014

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
594614-YB-9	MICHIGAN ST BLDG AUTH REV			1	1FE	3,275,070	103.8040	3,114,120	3,000,000	3,027,258		(35,129)			5.375	4.130	AO	40,313	161,250	11/09/2005	10/01/2015
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						19,244,940	XXX	18,852,282	18,550,000	18,620,293		(82,405)			XXX	XXX	XXX	169,873	582,868	XXX	XXX
3128KV-SN-6	FGLMC POOL# A65025				1	120,725	110.7020	133,374	120,480	120,711		(168)			6.000	5.860	MON	602	7,229	10/09/2007	08/01/2037
3128MC-JT-3	FGLMC POOL #G13674				1	187,066	106.1720	187,731	176,816	186,091		(4,138)			5.000	2.440	MON	737	8,841	09/25/2009	06/01/2022
3128MJ-CZ-1	FGLMC POOL #G08087				1	159,332	111.7920	175,273	156,784	158,649		(613)			6.000	5.550	MON	784	9,407	10/21/2005	10/01/2035
3128MM-BB-8	FGCI POOL #G18033				1	211,578	106.1740	212,396	200,045	208,224		(5,000)			5.000	2.920	MON	834	10,002	09/25/2009	01/01/2020
31292K-6L-6	FGLMC POOL #C03575				1	487,325	102.7630	473,457	460,725	486,905		(12,206)			4.000	2.970	MON	1,536	18,429	05/10/2012	10/01/2040
312932-Z6-6	FGLMC POOL# A86165				1	58,115	105.7310	59,888	56,642	57,957		(54)			4.500	3.920	MON	212	2,549	01/11/2011	05/01/2039
312935-7F-0	FGLMC POOL #A88994				1	343,997	105.8760	346,212	326,996	342,752		(6,763)			4.500	3.440	MON	1,226	14,715	11/08/2010	09/01/2039
312936-ZZ-3	FGLMC POOL #A89760				1	365,582	105.9000	377,108	356,095	364,913		(3,539)			4.500	3.930	MON	1,335	16,024	01/11/2011	12/01/2039
312938-K5-1	FGLMC POOL# A90316				1	120,701	105.9020	124,585	117,641	120,379		(108)			4.500	3.940	MON	441	5,294	01/11/2011	12/01/2039
312940-Y6-0	FGLMC POOL #A92533				1	425,024	105.9420	438,561	413,963	423,757		(3,237)			4.500	3.950	MON	1,552	18,628	01/11/2011	06/01/2040
312940-Y8-6	FGLMC POOL #A92535				1	862,888	107.9210	878,466	813,985	853,713		(10,941)			5.000	3.720	MON	3,392	40,699	07/12/2010	06/01/2040
312941-NL-7	FGLMC POOL# A93095				1	118,971	105.9320	122,834	115,955	118,660		(106)			4.500	3.970	MON	435	5,218	01/11/2011	07/01/2040
312946-ZF-6	FGLMC POOL #97942				1	569,368	105.9410	596,947	563,469	568,352		(982)			4.500	4.270	MON	2,113	25,356	04/08/2011	04/01/2041
31297H-AQ-2	FGLMC POOL #A29015				1	52,192	108.1390	56,934	52,649	52,260		253			5.000	5.160	MON	219	2,632	05/03/2005	12/01/2034
31297M-TJ-7	FGLMC POOL #A32353				1	54,893	108.1160	59,853	55,360	54,975		312			5.000	5.150	MON	231	2,768	05/03/2005	04/01/2035
31297M-TN-8	FGLMC POOL #A32357				1	28,793	108.1160	31,395	29,038	28,836		181			5.000	5.150	MON	121	1,452	05/03/2005	04/01/2035
3132J7-YR-7	FGLMC POOL # Q16619				1	959,631	99.3870	956,595	962,488	959,683		109			3.500	3.520	MON	2,807	14,036	07/10/2013	03/01/2043
3132JM-FU-8	FGLMC POOL #Q20179				1	994,633	99.4640	983,467	988,762	994,418		(270)			3.500	3.390	MON	2,884	11,536	07/24/2013	07/01/2043
3136A8-Z5-2	FNR 2012-113 HA				1	481,359	100.2270	451,815	450,790	477,069		(5,448)			3.000	1.430	MON	1,127	13,524	10/10/2012	06/25/2041
3136AD-EF-2	FNR 2013-36 AG				1	2,013,332	100.0340	1,909,948	1,909,291	2,005,536		(12,441)			3.000	1.890	MON	4,773	42,959	03/05/2013	12/25/2036
31371H-E4-6	FNMA POOL #252255				1	82,760	112.7640	92,700	82,208	82,478		(84)			6.500	6.240	MON	445	5,344	12/16/1998	02/01/2029
31371K-ML-2	FNCL POOL #254263				1	37,489	112.6740	41,706	37,014	37,323		(94)			6.500	6.100	MON	200	2,406	02/25/2002	03/01/2032
31371L-AB-5	FNCI POOL #254802				1	178,411	106.4390	186,119	174,859	176,026		(932)			4.500	3.900	MON	656	7,869	06/27/2003	07/01/2018
31371M-HK-6	FNCL POOL #255934				1	65,635	111.7110	72,216	64,645	64,645					6.000	0.000	MON	323	3,879	10/21/2005	11/01/2035
31376K-R2-4	FNCL POOL# 357905				1	87,087	110.7660	95,819	86,506	86,506					5.500	0.000	MON	396	4,758	08/24/2005	07/01/2035
3137AE-DA-0	FHR 3907 KA				1	682,541	104.1180	673,606	646,958	676,424		(6,028)			4.000	2.850	MON	2,157	25,878	10/14/2011	04/15/2040
3137AQ-Y6-9	FHR 4058 P				1	946,987	105.8900	920,990	869,761	935,730		(11,653)			4.000	2.160	MON	2,899	34,790	06/14/2012	06/15/2041
3137B0-CN-2	FHR 4184 GM				1	2,061,328	103.2200	1,963,856	1,902,581	2,049,750		(19,188)			3.500	1.920	MON	5,549	49,943	03/05/2013	09/15/2041
31388T-FR-9	FNCI POOL #614076				1	35,037	106.2170	37,244	35,064	35,037		15			5.500	5.420	MON	161	1,929	10/23/2001	11/01/2016
3138AB-L3-1	FNCI POOL #AH9345				1	584,406	104.6370	611,745	584,634	584,406		65			3.500	3.450	MON	1,705	20,462	04/13/2011	04/01/2026
3138EJ-UN-6	FNCI POOL # AL2338				1	650,483	102.1630	631,615	618,242	645,856		(10,263)			3.000	1.880	MON	1,546	18,547	08/14/2012	09/01/2027
3138W9-3D-0	FNCL POOL #AS0795				1	1,043,271	103.0240	1,020,911	990,938	1,042,096		(1,589)			4.000	3.120	MON	3,303	6,606	10/07/2013	10/01/2043
31390T-RH-4	FNCL POOL #655788				1	16,369	111.2160	17,466	15,705	16,218		(264)			6.500	5.400	MON	85	1,021	12/31/2002	08/01/2032
31392C-YF-5	FNGT 2002-T6 A2				1	427,036	115.5380	455,000	393,808	420,527		(3,701)			7.500	6.180	MON	2,461	29,536	08/12/2003	10/25/2041
31393C-MC-4	FNR 2003-48 TC				1	792,241	109.8660	876,433	797,726	794,206		929			5.000	5.040	MON	3,324	39,886	05/24/2005	06/25/2023
31393P-TK-0	FHR 2603 ME				1	431,466	110.2840	477,032	432,547	431,631		421			5.000	5.000	MON	1,802	21,627	05/24/2005	04/15/2023
31393Q-ZH-8	FHR 2611 HD				1	446,308	109.6450	489,969	446,867	446,308		246			5.000	4.990	MON	1,862	22,343	05/24/2005	05/15/2023
31394C-5S-7	FNR 2005-30 TE				1	1,262,631	109.9030	1,418,712	1,290,869	1,278,786		3,233			5.000	5.220	MON	5,379	64,543	05/11/2005	04/25/2025
31394C-JL-7	FNR 2005-19 KB				1	529,564	110.2490	598,812	543,143	537,279		2,618			5.000	5.270	MON	2,263	27,157	07/18/2005	03/25/2025
31395R-DC-9	FHR 2960 ML				1	277,827	109.2980	306,125	280,081	278,959		486			5.000	5.070	MON	1,167	14,004	05/25/2005	04/15/2025
31401G-JT-2	FNCI POOL #707774				1	170,867	106.3950	178,284	167,568	168,624		(1,013)			4.500	3.920	MON	628	7,541	06/27/2003	06/01/2018
31402Q-6Z-9	FNCL POOL #735388				1	229,822	110.0870	250,308	227,371	229,055		(726)			5.500	5.130	MON	1,042	12,505	05/03/2005	02/01/2035
31406C-QB-7	FNCL POOL #806050				1	711,666	110.8390	776,912	700,933	708,410		(1,160)			5.500	5.030	MON	3,213	38,551	12/22/2004	12/01/2034
31406J-RA-3	FNCI POOL # 811481				1	172,751	109.1770	184,286	168,794	170,666		(1,110)			5.500	4.810	MON	774	9,284	07/22/2005	07/01/2020
31407K-C6-4	FNCL POOL#832693				1	111,272	110.7880	122,444	110,521	110,996		(179)			5.500	5.240	MON	507	6,079	08/24/2005	09/01/2035
31407L-HB-6	FNCI POOL # 833726				1	54,103	107.6040	57,903	53,811	53,896		(69)			5.000	4.760	MON	224	2,691	07/22/2005	07/01/2020
31416X-R4-4	FNCL POOL# AB2306				1	500,673	104.6330	522,442	499,308	500,192		(173)			3.500	3.380	MON	1,456	17,476	04/14/2011	02/01/2026
31417G-T5-5	FNCL POOL #AB9571				1	2,014,417	99.4410	1,929,962	1,940,803	2,011,317		(5,167)			3.500	2.930	MON	5,661	33,964	06/14/2013	06/01/2043
31417Y-PL-5	FNCL POOL #MA0426				1	1,969,209	108.7040	2,054,895	1,890,346	1,952,369		(12,804)			5.000	4.040	MON	7,876	94,517	05/11/2010	06/01/2040
31418P-RH-0	FNCI POOL# AD2287				1	246,806	106.0090	249,829	235,667	244,594		(6,473)			4.000	2.760	MON	786	9,427	11/12/2010	03/01/2025
31419H-3D-2	FNCI POOL# AE7095				1	356,523	104.6390	373,136	356,593	356,523		28			3.500	3.440	MON	1,040	12,481	04/13/2011	12/01/2025
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						25,792,491	XXX	26,265,316	24,973,845	25,710,673		(139,788)			XXX	XXX	XXX	88,251	918,342	XXX	XXX
3136A8-G3-8	FNA 2012-M13 ASQ2				1	863,020	99.5240	850,430	854,497	860,728		(1,993)			1.246	1.000	MON	887	11,619	09/19/2012	08/25/2017

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3137AV-E8-6	FHMS K711 A2				1	938,352	96.8640	891,154	920,000	935,153		(2,875)			1.730	1.390	MON	1,326	15,916	11/08/2012	07/25/2019
3137AV-XM-4	FHMS K022 A1 CMBS				1	980,316	97.5120	937,219	961,132	977,284		(3,596)			1.578	1.170	MON	1,264	15,167	11/20/2012	12/25/2021
3137AV-XN-2	FHMS K022 A2				1	1,019,943	92.6960	926,964	1,000,000	1,017,771		(2,060)			2.355	2.100	MON	1,963	23,550	11/20/2012	07/25/2022
3137AW-QG-3	FHMS K023 A1				1	991,529	96.8110	941,135	972,129	988,553		(3,431)			1.583	1.200	MON	1,282	15,389	12/06/2012	04/25/2022
3137AW-QH-1	FHMS K023 A2				1	897,556	92.2280	811,607	880,000	895,707		(1,801)			2.307	2.060	MON	1,692	20,302	12/06/2012	08/25/2022
3137B1-UG-5	FHMS K027 A2				1	509,998	93.9130	469,566	500,000	509,376		(622)			2.637	2.380	MON	1,099	7,691	05/09/2013	01/25/2023
62888X-AC-8	NGN 2010-C1 APT				1FE	288,550	102.7330	297,026	289,123	288,874		97			2.650	2.690	MON	85	7,662	11/03/2010	10/29/2020
2799999. Subtotal - Bonds - U.S. Special Revenues - Commercial Mortgage-Backed Securities						6,489,264	XXX	6,125,101	6,376,881	6,473,446		(16,281)			XXX	XXX	XXX	9,598	117,296	XXX	XXX
3199999. Total - U.S. Special Revenues Bonds						51,526,695	XXX	51,242,699	49,900,726	50,804,412		(238,474)			XXX	XXX	XXX	267,722	1,618,506	XXX	XXX
00206R-AV-4	AT&T INC			1	1FE	498,470	102.6690	513,348	500,000	499,485		1,015			2.500	2.560	FA	4,722	12,500	07/27/2010	08/15/2015
018490-AN-2	ALLERGAN INC			1	1FE	662,985	102.2830	680,187	665,000	663,575		186			3.375	3.410	MS	6,608	22,444	09/07/2010	09/15/2020
02666Q-G7-2	AMERICAN HONDA FINANCE				1FE	453,803	103.7050	471,858	455,000	454,146		109			3.875	3.900	MS	4,898	17,631	09/14/2010	09/21/2020
031162-BD-1	AMGEN INC			1	2FE	692,422	101.4670	705,198	695,000	693,165		237			3.450	3.490	AO	5,994	23,978	09/13/2010	10/01/2020
03523T-AT-5	ANHEUSER-BUSCH			1	1FE	498,985	104.0130	520,067	500,000	499,721		736			3.625	3.660	AO	3,826	18,125	03/24/2010	04/15/2015
037833-AK-6	APPLE INC				1FE	1,208,391	89.9210	1,088,045	1,210,000	1,208,486		95			2.400	2.410	MN	4,679	14,520	04/30/2013	05/03/2023
039483-BB-7	ARCHER DANIELS MIDLAND				1FE	367,661	105.1410	383,766	365,000	367,051		(237)			4.700	4.600	MS	5,718	16,348	03/30/2011	03/01/2021
06406H-BN-8	BANK OF NEW YORK MELLON				1FE	753,732	102.6930	775,334	755,000	754,724		257			3.100	3.130	JJ	10,792	23,405	11/06/2009	01/15/2015
06406H-BP-3	BANK OF NEW YORK MELLON				1FE	1,317,426	107.7620	1,422,470	1,320,000	1,318,280		242			4.600	4.620	JJ	27,999	60,720	11/06/2009	01/15/2020
084664-BW-0	BERKSHIRE HATHAWAY FIN				1FE	664,614	97.7180	649,827	665,000	664,661		47			1.300	1.310	MN	1,105	4,323	05/08/2013	05/15/2018
097014-AN-4	BOEING CAPITAL CORP			1	1FE	289,832	103.1770	299,214	290,000	289,910		33			2.125	2.130	FA	2,328	6,163	07/28/2011	08/15/2016
110122-AV-0	BRISTOL-MYERS SQUIBB CO				1FE	1,692,180	97.6420	1,659,928	1,700,000	1,692,410		230			1.750	1.840	MS	5,041		10/24/2013	03/01/2019
126408-GZ-0	CSX CORP			1	2FE	419,681	96.7400	406,309	420,000	419,687		6			3.700	3.700	MN	2,979		10/17/2013	11/01/2023
126650-CB-4	CVS CAREMARK CORP			1	2FE	324,633	99.9700	324,905	325,000	324,638		5			2.250	2.270	JD	528		12/02/2013	12/05/2018
151020-AD-6	CELGENE CORP			1	2FE	184,730	102.7280	190,048	185,000	184,900		54			2.450	2.480	AO	957	4,533	10/04/2010	10/15/2015
151020-AE-4	CELGENE CORP			1	2FE	124,681	103.5740	129,468	125,000	124,770		29			3.950	3.980	AO	1,042	4,938	10/04/2010	10/15/2020
166764-AG-5	CHEVRON CORP			1	1FE	1,000,000	97.3060	973,060	1,000,000	1,000,000					2.427	2.420	JD	472	12,135	06/17/2013	06/24/2020
191216-BG-4	COCA-COLA CO/THE				1FE	1,997,180	97.1310	1,942,628	2,000,000	1,997,242		62			2.450	2.470	MN	8,167		10/29/2013	11/01/2020
202795-HW-3	COMMONWEALTH EDISON			1	2FE	539,217	100.0430	540,236	540,000	539,990		773			1.625	1.670	JJ	4,046	8,775	01/10/2011	01/15/2014
233851-BA-1	DAIMLER FINANCE NA LLC				1FE	708,239	99.7780	708,429	710,000	708,378		139			2.375	2.420	FA	7,026		07/24/2013	08/01/2018
24422E-QZ-5	JOHN DEERE CAP				1FE	668,774	104.6850	701,391	670,000	669,320		171			2.800	2.820	MS	5,367	18,760	09/13/2010	09/18/2017
24422E-RE-1	JOHN DEERE CAPITAL CORP				1FE	329,647	103.5920	341,854	330,000	329,722		31			3.900	3.910	JJ	6,042	12,870	07/07/2011	07/12/2021
25179M-AK-9	DEVON ENERGY CORPORATION			1	2FE	362,471	101.7370	371,343	365,000	363,002		222			4.000	4.080	JJ	6,732	14,600	07/05/2011	07/15/2021
25468P-CN-4	WALT DISNEY COMPANY/THE			1	1FE	937,812	96.4120	915,919	950,000	940,382		1,112			2.750	2.890	FA	9,797	26,125	08/17/2011	08/16/2021
263534-CB-3	DU PONT E I DE NEMOURS &			1	1FE	998,590	102.0510	1,020,510	1,000,000	998,955		128			3.625	3.640	JJ	16,715	36,250	09/20/2010	01/15/2021
26442C-AK-0	DUKE ENERGY CAROLINAS			1	1FE	998,980	104.2300	1,042,301	1,000,000	999,190		92			3.900	3.910	JD	1,733	39,000	05/16/2011	06/15/2021
268648-AP-7	EMC CORP				1FE	999,430	98.8640	988,640	1,000,000	999,491		61			1.875	1.880	JD	1,563	9,115	06/03/2013	06/01/2018
38259P-AB-8	GOOGLE INC			1	1FE	1,238,713	104.2690	1,303,373	1,250,000	1,241,276		1,009			3.625	3.730	MN	5,286	45,313	05/16/2011	05/19/2021
421915-ED-7	HEALTH CARE PPTY INV INC				2FE	1,214,937	111.4870	1,360,150	1,220,000	1,218,237		468			5.625	5.670	MN	11,438	68,625	04/22/2005	05/01/2017
437076-BB-7	HOME DEPOT INC			1	1FE	629,112	101.3750	638,664	630,000	629,164		52			2.250	2.280	MS	4,371		09/03/2013	09/10/2018
438516-BA-3	HONEYWELL INTERNATIONAL			1	1FE	683,267	107.2920	734,955	685,000	683,682		415			4.250	4.280	MS	9,704	29,113	02/14/2011	03/01/2021
459200-AR-2	IBM CORP			1	1FE	899,506	118.2740	910,710	770,000	883,932		(15,574)			6.220	4.730	FA	19,956	47,894	03/17/2011	08/01/2027
459200-GJ-4	IBM CORP			1	1FE	260,526	114.8290	264,109	230,000	248,064		(4,503)			5.700	3.420	MS	3,897	13,110	02/17/2011	09/14/2017
459200-GX-3	IBM CORP			1	1FE	526,968	102.7340	544,494	530,000	528,410		599			1.950	2.070	JJ	4,565	10,335	07/19/2011	07/22/2016
478160-BG-8	JOHNSON & JOHNSON				1FE	1,566,546	98.7080	1,549,727	1,570,000	1,566,594		48			1.650	1.690	JD	1,871		12/02/2013	12/05/2018
48126E-AA-5	JP MORGAN CHASE & CO				1FE	998,210	101.4350	1,014,354	1,000,000	998,681		347			2.000	2.030	FA	7,556	19,722	08/13/2012	08/15/2017
49327M-2A-1	KEY BANK NA				1FE	349,664	98.3410	344,196	350,000	349,724		60			1.650	1.670	FA	2,406	2,888	01/29/2013	02/01/2018
548661-CQ-8	LOWE'S COMPANIES INC			1	1FE	1,452,352	110.4090	1,606,457	1,455,000	1,453,196		844			4.625	4.640	AO	14,206	67,294	04/12/2010	04/15/2020
577778-BS-1	MAY DEPARTMENT STORES			1	2FE	1,501,581	102.6750	1,540,137	1,500,000	1,500,109		(193)			5.750	5.730	JJ	39,771	86,250	07/14/2004	07/15/2014
585055-AS-5	MEDTRONIC INCORPORATED			1	1FE	633,984	109.5910	695,908	635,000	634,317		94			4.450	4.470	MS	8,320	28,258	03/11/2010	03/15/2020
58933Y-AF-2	MERCK & CO., INC.				1FE	1,398,782	92.5780	1,296,098	1,400,000	1,398,846		64			2.800	2.810	MN	4,682	19,382	05/15/2013	05/18/2023
59156R-AX-6	METLIFE INC			1	1FE	239,940	108.0810	259,395	240,000	239,956		16			4.750	4.750	FA	4,528	11,400	08/03/2010	02/08/2021
59217G-AZ-2	MET LIFE GLOBAL FUNDING I				1FE	689,055	98.1780	677,434	690,000	689,149		94			1.875	1.900	JD	323	6,397	06/17/2013	06/22/2018
594918-AH-7	MICROSOFT CORP				1FE	1,615,917	101.9240	1,661,364	1,630,000	1,620,036		1,308			3.000	3.100	AO	12,225	48,900	09/22/2010	10/01/2020
637432-MN-2	NATIONAL RURAL UTILITIES			1	1FE	558,908	104.0760	582,831	560,000	559,507		217			3.050	3.090	MS	5,693	17,080	02/14/2011	03/01/2016
637432-MU-6	NATIONAL RURAL UTIL COOP			1	1FE	219,688	96.5800	212,476	220,000	219,710		23			2.350	2.370	JD	230	2,714	05/30/2013	06/15/2020

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	Interest 16	17	18	19	20	Dates 21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
665859-AL-8	NORTHERN TRUST CORP				1FE	1,206,058	102.8480	1,254,754	1,220,000	1,209,903		1,279			3.450	3.580	MN	6,664	42,090	11/18/2010	11/04/2020
66989H-AC-2	NOVARTIS CAPITAL CORP			1	1FE	1,477,902	103.3330	1,534,505	1,485,000	1,483,063		1,425			2.900	3.000	AO	8,015	43,065	03/09/2010	04/24/2015
674599-BY-0	OCCIDENTAL PETROLEUM			1	1FE	679,844	104.9730	713,820	680,000	679,865		16			4.100	4.100	FA	11,617	27,880	12/13/2010	02/01/2021
68268N-AK-9	ONEOK PARTNERS LP			1	2FE	249,838	102.2520	255,630	250,000	249,847		9			3.200	3.210	MS	2,422		09/09/2013	09/15/2018
68389X-AQ-8	ORACLE CORP				1FE	438,469	100.8950	443,939	440,000	438,589		120			2.375	2.440	JJ	4,790		07/09/2013	01/15/2019
693476-BL-6	PNC FUNDING CORP				1FE	556,954	106.9080	598,685	560,000	557,840		275			4.375	4.440	FA	9,528	24,500	08/04/2010	08/11/2020
695114-BY-3	PACIFICCORP			1	1FE	999,141	102.7770	1,027,770	1,000,000	999,932		105			4.950	4.960	FA	18,700	49,500	08/19/2004	08/15/2014
717081-DH-3	PFIZER INC				1FE	637,958	93.9570	601,325	640,000	638,056		97			3.000	3.030	JD	853	10,240	05/28/2013	06/15/2023
718172-AS-8	PHILIP MORRIS INTL INC				1FE	618,281	98.0300	612,688	625,000	620,066		1,314			1.125	1.340	FA	2,539	7,031	08/14/2012	08/21/2017
74153W-BZ-1	PRICOA GLOBAL FUNDING 1				1FE	1,289,007	96.9340	1,250,455	1,290,000	1,289,120		113			1.600	1.610	MN	1,835	10,320	05/21/2013	05/29/2018
742651-DK-5	PRIVATE EXPORT FUNDING				1FE	1,102,249	102.9860	1,138,005	1,105,000	1,103,418		378			2.250	2.280	JD	1,105	24,863	10/06/2010	12/15/2017
742718-DV-8	PROCTER & GAMBLE CO/THE			1	1FE	272,789	101.4590	279,013	275,000	273,818		438			1.450	1.610	FA	1,506	3,988	08/10/2011	08/15/2016
742718-EE-5	PROCTER & GAMBLE CO/THE				1FE	783,673	98.4450	772,793	785,000	783,714		41			1.600	1.630	MN	1,989		10/30/2013	11/15/2018
744560-AX-4	PUB SVC ELEC & GAS			1	1FE	827,908	103.1250	855,940	830,000	828,534		193			3.500	3.530	FA	10,974	29,050	08/03/2010	08/15/2020
776696-AF-3	ROPER INDUSTRIES INC				2FE	354,258	97.1820	344,997	355,000	354,330		72			2.050	2.090	AO	1,819	2,325	05/30/2013	10/01/2018
78573A-AE-0	SABMILLER HOLDINGS INC				2FE	623,456	99.8430	624,019	625,000	623,568		111			2.200	2.250	FA	5,271		08/06/2013	08/01/2018
882508-AV-6	TEXAS MUN PWR AGY REV				1FE	990,700	95.9290	959,293	1,000,000	991,878		1,178			1.000	1.190	MN	1,667	4,806	05/01/2013	05/01/2018
883556-AY-8	THERMO FISHER SCIENTIFIC			1	2FE	409,750	104.5490	428,653	410,000	409,886		136			3.200	3.210	MS	4,373	13,120	02/14/2011	03/01/2016
89236T-AY-1	TOYOTA MOTOR CREDIT CORP				1FE	999,760	99.9700	999,709	1,000,000	999,769		9			2.000	2.000	AO	3,722		10/21/2013	10/24/2018
904764-AM-9	UNILEVER CAPITAL CORP			1	1FE	767,390	107.2400	825,753	770,000	768,035		645			4.250	4.290	FA	12,817	32,725	02/07/2011	02/10/2021
94106L-AW-9	WASTE MANAGEMENT INC			1	2FE	323,011	108.7410	353,408	325,000	323,603		179			4.750	4.820	JD	43	15,438	06/03/2010	06/30/2020
949746-FS-5	WELLS FARGO COMPANY				1FE	1,993,540	101.1730	2,023,462	2,000,000	1,999,762		803			4.625	4.660	AO	19,528	92,500	09/28/2004	04/15/2014
982526-AQ-8	WM WRIGLEY JR CO			1	2FE	144,856	98.8510	143,335	145,000	144,860		4			3.375	3.390	AO	952		10/16/2013	10/21/2020
013716-AQ-8	ALCAN INC		A	1	1FE	470,064	121.2450	484,981	400,000	455,056		(1,798)			7.250	5.960	MS	8,539	29,000	12/04/2002	03/15/2031
12800U-AE-0	CAISSE CENTRALE DESJARDN		A		1FE	998,560	103.0630	1,030,637	1,000,000	999,487		927			2.650	2.680	MS	7,729	26,500	09/09/2010	09/16/2015
136069-DM-0	CANADIAN IMPERIAL BANK		A		1FE	632,275	103.1500	644,688	625,000	627,312		(1,494)			2.600	2.340	JJ	8,080	16,250	07/27/2010	07/02/2015
15135U-AD-1	CENOVUS ENERGY INC		A	1	2FE	574,950	113.9130	569,566	500,000	572,582		(2,368)			5.700	2.950	AO	6,017		10/11/2013	10/15/2019
78009C-AA-8	ROYAL BANK OF CANADA		A		1FE	999,490	103.3700	1,033,700	1,000,000	999,861		371			3.125	3.130	AO	6,684	31,250	04/07/2010	04/14/2015
891145-LV-4	TORONTO-DOMINION BANK		A		1FE	753,935	102.6500	775,008	755,000	754,651		215			2.200	2.230	JJ	7,013	16,610	07/22/2010	07/29/2015
00828E-AU-3	AFRICAN DEVELOPMENT BANK		F		1FE	1,709,083	97.2900	1,668,524	1,715,000	1,710,137		1,053			0.875	0.940	MS	4,419	9,638	01/16/2013	03/15/2018
045167-CD-3	ASIAN DEVELOPMENT BANK		F		1FE	999,210	99.0830	990,830	1,000,000	999,402		108			1.750	1.760	MS	4,861	17,500	03/14/2012	03/21/2019
045167-CK-7	ASIAN DEVELOPMENT BANK		F		1FE	790,675	100.0160	795,131	795,000	790,929		253			1.750	1.860	MS	4,251		09/04/2013	09/11/2018
05565Q-BQ-0	BP CAPITAL MARKETS PLC		F		1FE	999,080	105.0070	1,050,079	1,000,000	999,578		498			3.200	3.220	MS	9,778	32,000	03/08/2011	03/11/2016
05565Q-BR-8	BP CAPITAL MARKETS PLC		F	1	1FE	1,000,000	109.3860	1,093,864	1,000,000	1,000,000					4.742	4.740	MS	14,489	47,420	03/08/2011	03/11/2021
22532L-AC-8	CREDIT AGRICOLE LONDON		F		1FE	746,393	103.2120	774,090	750,000	749,014		2,621			3.500	3.600	AO	5,760	26,250	04/07/2010	04/13/2015
35177P-AU-1	FRANCE TELECOM		F	1	2FE	288,457	101.9210	295,573	290,000	289,454		310			2.125	2.230	MS	1,797	6,163	09/07/2010	09/16/2015
45687A-AK-8	INGERSOLL-RAND GL HLD CO		F		2FE	199,700	98.5620	197,125	200,000	199,729		29			2.875	2.900	JJ	3,051		06/17/2013	01/15/2019
4581X0-CB-2	INTER-AMERICAN DEVEL BK		F		1FE	1,994,440	100.3180	2,006,376	2,000,000	1,995,019		579			0.875	0.960	MN	2,236	3,740	08/20/2013	11/15/2016
459058-DC-4	INTL BK RECON & DEVELOP		F		1FE	997,230	100.0100	1,000,107	1,000,000	997,541		311			1.125	1.190	JJ	5,156		07/09/2013	07/18/2017
45950K-BF-6	INTL FINANCE CORP		F		1FE	1,999,820	103.1000	2,062,016	2,000,000	1,999,951		131			2.750	2.750	AO	10,847	55,000	04/12/2010	04/20/2015
656836-AB-9	NA DEVELOPMENT BANK		F		1FE	979,280	88.7470	887,470	1,000,000	981,231		1,883			2.400	2.640	AO	4,333	24,000	12/17/2012	10/26/2022
822582-AW-2	SHELL INTERNATIONAL FIN		F		1FE	1,249,175	99.4040	1,242,551	1,250,000	1,249,236		61			1.900	1.910	FA	9,170		08/07/2013	08/10/2018
865622-AY-0	SUMITOMO MITSUI BANKING		F		1FE	334,035	97.2070	325,646	335,000	334,213		178			1.500	1.560	JJ	2,275	2,513	01/10/2013	01/18/2018
87938W-AL-7	TELEFONICA EMISIONES SA		F	1	2FE	1,034,060	103.3140	1,033,142	1,000,000	1,010,074		(7,369)			3.729	2.940	AO	6,629	37,290	08/12/2010	04/27/2015
90261X-GD-8	UBS AG STAMFORD CT		F		1FE	683,500	111.2800	762,273	685,000	683,932		134			4.875	4.900	FA	13,636	33,394	07/28/2010	08/04/2020
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						74,552,426	XXX	75,728,443	74,420,000	74,537,716		(3,204)			XXX	XXX	XXX	597,383	1,779,892	XXX	XXX
12668A-JB-2	CWALT 2005-J11 1A3 RMBS				4AM	75,654	87.2040	77,626	89,017	75,654					5.500	10.330	MON	408	4,943	10/17/2005	11/25/2035
17311L-AA-9	CMLTI 2007-AR5 1A1A RMBS				1FM	266,194	84.5790	358,046	423,326	266,194					2.757	7.890	MON	973	11,995	06/06/2007	04/25/2037
32051G-ZU-2	FHAMS 2005-FA9 1A5 RMBS				5AM	154,029	87.6840	137,110	156,366	137,110	7,733				5.500	5.720	MON	717	8,601	10/13/2005	12/25/2035
36228F-EC-6	GSMPS 2001-2 A RMBS				3FM	168,673	105.0860	170,846	162,577	167,179		(618)			7.500	6.870	MON	1,016	12,193	07/20/2001	06/19/2032
3399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						664,550	XXX	743,628	831,286	646,137	7,733	(618)			XXX	XXX	XXX	3,114	37,732	XXX	XXX
92890N-AU-3	WFRBS 2012-C10A3 CMBS				1FM	573,957	93.3880	522,973	560,000	572,601		(1,314)			2.875	2.570	MON	1,342	16,100	11/30/2012	12/15/2045

SCHEDULE D - PART 1

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

1 CUSIP Identification	2 Description	Codes: 3 Code	Codes: 4 Foreign	Codes: 5 Bond Char	6 NAIC Des.	7 Actual Cost	Fair Value: 8 Rate Used to Obtain Fair Value	Fair Value: 9 Fair Value	10 Par Value	11 Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value: 12 Unrealized Valuation Increase/ (Decrease)	Change in Book/Adjusted Carrying Value: 13 Current Year's (Amor- tization) Accretion	Change in Book/Adjusted Carrying Value: 14 Current Year's Other- Than- Temporary Impairment Recognized	Change in Book/Adjusted Carrying Value: 15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Interest: 16 Rate of	Interest: 17 Effective Rate of	Interest: 18 When Paid	Interest: 19 Admitted Amount Due and Accrued	Interest: 20 Amount Received During Year	Dates: 21 Acquired	Dates: 22 Stated Contractual Maturity Date
3499999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						573,957	XXX	522,973	560,000	572,601		(1,314)			XXX	XXX	XXX	1,342	16,100	XXX	XXX
02006G-AB-0	ALLYL 2012-SN1 A2 ABS				1FE	243,202	100.0110	243,243	243,216	243,213		(62)			0.510	0.510	MON	38	1,240	09/11/2012	12/22/2014
02587A-AE-4	AMXCA 2012-4 A ABS				1FE	1,000,000	99.6720	996,723	1,000,000	1,000,000					0.406	0.410	MON	181	4,371	11/01/2012	05/15/2020
03064J-AB-1	AMCAR 2013-2 A2 ABS				1FE	579,429	99.9760	579,305	579,443	579,436		(2)			0.530	0.530	MON	196	2,022	04/03/2013	11/08/2016
12624F-AB-3	CNH 2012-C A2 ABS				1FE	214,494	100.0000	214,520	214,518	214,511		(22)			0.440	0.440	MON	42	944	09/19/2012	02/16/2016
14313D-AC-8	CARMX 2011-2 A3 ABS				1FE	416,345	100.1120	416,835	416,366	416,363		(125)			0.910	0.910	MON	168	3,789	09/14/2011	12/15/2015
161571-FR-0	CHAIT 2012-A8 A8 ABS				1FE	994,760	99.8630	993,645	995,000	994,852		82			0.540	0.540	MON	239	5,373	11/14/2012	10/16/2017
161571-FT-6	CHAIT 2012-A10 A10 ABS				1FE	1,000,000	99.5690	995,696	1,000,000	1,000,000					0.426	0.430	MON	190	4,522	12/17/2012	12/16/2019
17305E-DE-2	CCCIT 2006 A3 A3 ABS				1FE	1,117,813	109.7420	1,097,426	1,000,000	1,052,291		(22,668)			5.300	2.830	MS	15,606	53,000	01/06/2011	03/15/2018
210523-AF-3	CONFD 2001-1 A6 ABS				1FE	859,097	104.8830	833,042	794,253	803,432		(6,689)			5.760	4.730	JAJO	9,023	45,749	09/01/2004	10/20/2016
254683-AY-1	DCENT 2012-A6 A6 ABS				1FE	999,923	96.2820	962,829	1,000,000	999,938		11			1.670	1.670	MON	742	16,700	07/31/2012	01/18/2022
31679G-AC-3	FITAT 2013-1 A3 ABS				1FE	789,859	100.2840	792,244	790,000	789,876		17			0.880	0.880	MON	309	2,201	08/14/2013	10/16/2017
34530A-AC-9	FORDO 2012-D A3 ABS				1FE	423,967	100.1100	424,468	424,000	423,984		16			0.510	0.510	MON	96	2,162	11/14/2012	04/15/2017
43812X-AC-9	HAROT 2013-3 A3 ABS				1FE	379,938	100.3370	381,282	380,000	379,950		11			0.770	0.770	MON	130	1,146	07/17/2013	05/15/2017
477867-AC-9	JDOT 2011-A A3 ABS				1FE	42,577	100.0910	42,619	42,579	42,579		(42)			1.290	1.290	MON	24	549	04/13/2011	01/15/2016
65476H-AC-4	NAROT 2011-A A3 ABS				1FE	22,418	100.0330	22,427	22,419	22,419		(37)			1.180	1.180	MON	12	265	04/13/2011	02/16/2015
92867L-AB-8	VALET 2012-2 A2 ABS				1FE	247,996	99.9690	247,945	248,022	248,015		(11)			0.330	0.330	MON	25	818	10/03/2012	07/20/2015
92867L-AC-6	VALET 2012-2 A3 ABS				1FE	859,951	99.9380	859,469	860,000	859,976		20			0.460	0.460	MON	121	3,956	10/03/2012	01/20/2017
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						10,191,769	XXX	10,103,718	10,009,816	10,070,835		(29,501)			XXX	XXX	XXX	27,142	148,807	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						85,982,702	XXX	87,098,762	85,821,102	85,827,289	7,733	(34,637)			XXX	XXX	XXX	628,981	1,982,531	XXX	XXX
4899999. Total - Hybrid Securities							XXX								XXX	XXX	XXX			XXX	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds							XXX								XXX	XXX	XXX			XXX	XXX
7799999. Total - Issuer Obligations						157,973,524	XXX	158,655,370	155,514,000	156,210,076		(210,481)			XXX	XXX	XXX	1,146,024	3,607,252	XXX	XXX
7899999. Total - Residential Mortgage-Backed Securities						40,554,295	XXX	41,416,904	39,374,005	40,368,720	7,733	(260,399)			XXX	XXX	XXX	141,365	1,556,060	XXX	XXX
7999999. Total - Commercial Mortgage-Backed Securities						7,063,221	XXX	6,648,074	6,936,881	7,046,047		(17,595)			XXX	XXX	XXX	10,940	133,396	XXX	XXX
8099999. Total - Other Loan-Backed and Structured Securities						10,191,769	XXX	10,103,718	10,009,816	10,070,835		(29,501)			XXX	XXX	XXX	27,142	148,807	XXX	XXX
8399999 - Total Bonds						215,782,809	XXX	216,824,066	211,834,702	213,695,678	7,733	(517,976)			XXX	XXX	XXX	1,325,471	5,445,515	XXX	XXX

Schedule D - Part 2 - Section 1 - Preferred Stocks Owned

NONE

Schedule D - Part 2 - Section 2 - Common Stocks Owned

NONE

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
912828-A3-4	U.S. TREASURY NOTE/BOND		12/18/2013	JP MORGAN SECURITIES		1,974,069	2,000,000	1,305
912828-A5-9	U.S TREASURY NOTE/BOND		12/20/2013	VARIOUS		2,995,121	3,000,000	275
912828-A7-5	U.S. TREASURY NOTE/BOND		12/27/2013	CITICORP		988,438	1,000,000	
912828-RH-5	U.S. TREASURY NOTE/BOND		10/11/2013	NOMURA		998,714	1,000,000	567
0599999. Subtotal - Bonds - U.S. Governments						6,956,342	7,000,000	2,147
3130A0-C6-5	FED HOME LOAN MTG CORP		11/14/2013	JP MORGAN SECURITIES		663,098	665,000	
3132J7-YR-7	FGLMC POOL # Q16619		07/10/2013	GOLDMAN SACNHS & CO		979,338	982,254	1,337
3132JM-FU-8	FGLMC POOL #Q20179		07/24/2013	GOLDMAN SACNHS & CO		1,004,214	998,287	1,068
3135G0-YT-4	FED NATIONAL MTGE ASSOC		09/27/2013	NOMURA		996,170	1,000,000	
3136AD-EF-2	FNR 2013-36 AG		03/05/2013	DAIN BOSWORTH		2,108,984	2,000,000	4,500
3137B0-CN-2	FHR 4184 GM		03/05/2013	ALPHA CAPITAL MARKETS		2,166,875	2,000,000	5,250
3137B1-UG-5	FHMS K027 A2		05/09/2013	BARCLAYS		509,998	500,000	769
3137EA-DS-5	FED HOME LOAN LTGE CORP		08/14/2013	NOMURA		999,850	1,000,000	
3138W9-3D-0	FNCL POOL #AS0795		10/07/2013	NOMURA		1,051,609	998,857	999
31417G-T5-5	FNCL POOL #AB9571		06/14/2013	BNP PARIBAS		2,072,970	1,997,216	3,495
3199999. Subtotal - Bonds - U.S. Special Revenues						12,553,106	12,141,614	17,418
03064J-AB-1	AMCAR 2013-2 A2 ABS		04/03/2013	JP MORGAN SECURITIES		679,984	680,000	
037833-AK-6	APPLE INC		04/30/2013	GOLDMAN SACNHS & CO		1,208,391	1,210,000	
084664-BW-0	BERKSHIRE HATHAWAY FIN		05/08/2013	GOLDMAN SACNHS & CO		664,614	665,000	
110122-AV-0	BRISTOL-MYERS SQUIBB CO		10/24/2013	CREDIT SUISSE FIRST BOSTON		1,692,180	1,700,000	
126408-GZ-0	CSX CORP		10/17/2013	CITIGROUP GLOBAL MARKETS		419,681	420,000	
126650-CB-4	CVS CAREMARK CORP		12/02/2013	BARCLAYS		324,633	325,000	
166764-AG-5	CHEVRON CORP		06/17/2013	BARCLAYS		1,000,000	1,000,000	
191216-BG-4	COCA-COLA CO/THE		10/29/2013	BANK OF AMERICA		1,997,180	2,000,000	
233851-BA-1	DAIMLER FINANCE NA LLC		07/24/2013	BNP PARIBAS		708,239	710,000	
268648-AP-7	EMC CORP		06/03/2013	BANK OF AMERICA		999,430	1,000,000	
31679G-AC-3	FITAT 2013-1 A3 ABS		08/14/2013	BARCLAYS		789,859	790,000	
437076-BB-7	HOME DEPOT INC		09/03/2013	BANK OF AMERICA		629,112	630,000	
43812X-AC-9	HAROT 2013-3 A3 ABS		07/17/2013	JP MORGAN SECURITIES		379,938	380,000	
478160-BG-8	JOHNSON & JOHNSON		12/02/2013	JP MORGAN SECURITIES		1,566,546	1,570,000	
49327M-2A-1	KEY BANK NA		01/29/2013	KEYBANC CAPITAL INC		349,664	350,000	
58933Y-AF-2	MERCK & CO., INC.		05/15/2013	JP MORGAN SECURITIES		1,398,782	1,400,000	
59217G-AZ-2	MET LIFE GLOBAL FUNDING I		06/17/2013	U.S.Bancorp Investments Inc		689,055	690,000	
637432-MU-6	NATIONAL RURAL UTIL COOP		05/30/2013	DAIN BOSWORTH		219,688	220,000	
68268N-AK-9	ONEOK PARTNERS LP		09/09/2013	ROYAL BANK OF SCOTLAND		249,838	250,000	
68389X-AQ-8	ORACLE CORP		07/09/2013	BANK OF AMERICA		438,469	440,000	
717081-DH-3	PFIZER INC		05/28/2013	GOLDMAN SACNHS & CO		637,958	640,000	
74153W-BZ-1	PRICOA GLOBAL FUNDING 1		05/21/2013	CREDIT SUISSE FIRST BOSTON		1,289,007	1,290,000	
742718-EE-5	PROCTER & GAMBLE CO/THE		10/30/2013	HSBC JAMES CAPEL_FIXED INCOME		783,673	785,000	
776696-AF-3	ROPER INDUSTRIES INC		05/30/2013	BANK OF AMERICA		354,258	355,000	
78573A-AE-0	SABMILLER HOLDINGS INC		08/06/2013	CITIGROUP GLOBAL MARKETS		623,456	625,000	
882508-AV-6	TEXAS MUN PWR AGY REV		05/01/2013	JP MORGAN SECURITIES		990,700	1,000,000	
89236T-AY-1	TOYOTA MOTOR CREDIT CORP		10/21/2013	BANK OF AMERICA		999,760	1,000,000	
982526-AQ-8	WM WRIGLEY JR CO		10/16/2013	CITIGROUP GLOBAL MARKETS		144,856	145,000	
15135U-AD-1	CENOVUS ENERGY INC	A	10/11/2013	IMPERIAL CAPITAL		574,950	500,000	158
00828E-AU-3	AFRICAN DEVELOPMENT BANK	F	01/16/2013	JP MORGAN SECURITIES		1,709,083	1,715,000	
045167-CK-7	ASIAN DEVELOPMENT BANK	F	09/04/2013	MORGAN STANLEY		790,675	795,000	
45687A-AK-8	INGERSOLL-RAND GL HLD CO	F	06/17/2013	GOLDMAN SACNHS & CO		199,700	200,000	
4581X0-CB-2	INTER-AMERICAN DEVEL BK	F	08/20/2013	JP MORGAN SECURITIES		1,994,440	2,000,000	
459058-DC-4	INTL BK RECON & DEVELOP	F	07/09/2013	CITIGROUP GLOBAL MARKETS		997,230	1,000,000	
822582-AW-2	SHELL INTERNATIONAL FIN	F	08/07/2013	BARCLAYS		1,249,175	1,250,000	
865622-AY-0	SUMITOMO MITSUI BANKING	F	01/10/2013	GOLDMAN SACNHS & CO		334,035	335,000	
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						30,078,239	30,065,000	158
8399997. Total - Bonds - Part 3						49,587,687	49,206,614	19,723
8399998. Total - Bonds - Part 5						849,703	850,000	
8399999. Total - Bonds						50,437,390	50,056,614	19,723
8999997. Total - Preferred Stocks - Part 3							XXX	
8999998. Total - Preferred Stocks - Part 5							XXX	
8999999. Total - Preferred Stocks							XXX	
9799997. Total - Common Stocks - Part 3							XXX	
9799998. Total - Common Stocks - Part 5							XXX	

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
9799999. Total - Common Stocks							XXX	
9899999. Total - Preferred and Common Stocks							XXX	
9999999 - Totals						50,437,390	XXX	19,723

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value: 11 Unrealized Valuation Increase/ Decrease	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other-Than-Temporary Impairment Recognized	14 Total Change in Book/ Adjusted Carrying Value (11+12-13)	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date
36178G-HM-9	GNSF POOL #AA8336		12/01/2013	MBS PAYDOWN		174,726	174,726	186,274	175,635		(910)		(910)		174,726				2,962	10/15/2042
36200M-Q9-7	GNSF POOL #604480		12/01/2013	MBS PAYDOWN		62,023	62,023	62,216	62,032		(10)		(10)		62,023				1,504	07/15/2033
36200M-RX-3	GNSF POOL #604502		12/01/2013	MBS PAYDOWN		42,482	42,482	42,614	42,488		(6)		(6)		42,482				1,191	07/15/2033
36200X-H8-5	GNSF POOL#575455		12/01/2013	MBS PAYDOWN		898	898	939	899		(1)		(1)		898				34	01/15/2032
36201M-ZP-0	GNSF POOL#587650		12/01/2013	MBS PAYDOWN		5,260	5,260	5,434	5,266		(6)		(6)		5,260				296	04/15/2032
36202E-7H-6	G2SF POOL #4496		12/01/2013	MBS PAYDOWN		420,553	420,553	424,628	420,892		(339)		(339)		420,553				9,894	07/20/2039
36202F-AV-8	G2SF POOL #4520		12/01/2013	MBS PAYDOWN		225,097	225,097	228,315	225,410		(313)		(313)		225,097				5,220	08/20/2039
36202F-P7-5	G2SF POOL# 4946		12/01/2013	MBS PAYDOWN		901,067	901,067	927,958	903,132		(2,065)		(2,065)		901,067				18,196	02/20/2041
36202F-Q7-4	G2SF POOL #4978		12/01/2013	MBS PAYDOWN		1,830,604	1,830,604	1,887,346	1,837,972		(7,367)		(7,367)		1,830,604				37,332	03/01/2041
36204K-XC-2	GNMA POOL # 372475		12/01/2013	MBS PAYDOWN		15,836	15,836	16,170	15,848		(12)		(12)		15,836				468	01/15/2028
36205C-MT-4	GNMA POOL # 386570		12/01/2013	MBS PAYDOWN		1,365	1,365	1,394	1,366		(1)		(1)		1,365				52	12/15/2027
36208C-G9-2	GNMA POOL# 446724		12/01/2013	MBS PAYDOWN		90	90	92	90						90				3	09/15/2028
38376W-ZC-2	GNR 2010-15 VA		12/01/2013	MBS PAYDOWN		156,523	156,523	171,907	158,237		(1,713)		(1,713)		156,523				3,841	07/20/2021
912828-NH-9	U.S. TREASURY NOTE/BOND		06/15/2013	MATURITY		7,500,000	7,500,000	7,524,609	7,503,815		(3,815)		(3,815)		7,500,000				42,188	06/15/2013
0599999. Subtotal - Bonds - U.S. Governments						11,336,524	11,336,524	11,479,896	11,353,082		(16,558)		(16,558)		11,336,524				123,181	XXX
181054-J9-9	CLARK CNTY NEV SCH DIST		06/15/2013	MATURITY		2,000,000	2,000,000	1,977,480	1,998,936		1,064		1,064		2,000,000				63,525	06/15/2013
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						2,000,000	2,000,000	1,977,480	1,998,936		1,064		1,064		2,000,000				63,525	XXX
3128KV-SN-6	FGLMC POOL# A65025		12/01/2013	MBS PAYDOWN		114,208	114,208	114,440	114,269		(61)		(61)		114,208				3,120	08/01/2037
3128MC-JT-3	FGLMC POOL #G13674		12/01/2013	MBS PAYDOWN		95,098	95,098	100,611	96,096		(998)		(998)		95,098				2,231	06/01/2022
3128MJ-CZ-1	FGLMC POOL #G08087		12/01/2013	MBS PAYDOWN		60,143	60,143	61,121	60,244		(101)		(101)		60,143				1,735	10/01/2035
3128MM-BB-8	FGCI POOL #G18033		12/01/2013	MBS PAYDOWN		100,782	100,782	106,592	101,846		(1,064)		(1,064)		100,782				2,510	01/01/2020
31292K-6L-6	FGLMC POOL #C03575		12/01/2013	MBS PAYDOWN		249,809	249,809	264,232	252,445		(2,636)		(2,636)		249,809				3,745	10/01/2040
312932-Z6-6	FGLMC POOL# A86165		12/01/2013	MBS PAYDOWN		79,857	79,857	81,935	81,787		(1,930)		(1,930)		79,857				1,409	05/01/2039
312935-7F-0	FGLMC POOL #A88994		12/01/2013	MBS PAYDOWN		178,660	178,660	187,949	180,193		(1,532)		(1,532)		178,660				3,553	09/01/2039
312936-ZZ-3	FGLMC POOL #A89760		12/01/2013	MBS PAYDOWN		181,160	181,160	185,986	181,912		(753)		(753)		181,160				3,805	12/01/2039
312938-K5-1	FGLMC POOL# A90316		12/01/2013	MBS PAYDOWN		60,016	60,016	61,578	61,469		(1,452)		(1,452)		60,016				1,170	12/01/2039
312940-Y6-0	FGLMC POOL #A92533		12/01/2013	MBS PAYDOWN		196,178	196,178	201,420	196,836		(658)		(658)		196,178				3,777	06/01/2040
312940-Y8-6	FGLMC POOL #A92535		12/01/2013	MBS PAYDOWN		333,413	333,413	353,444	335,142		(1,729)		(1,729)		333,413				7,650	06/01/2040
312941-NL-7	FGLMC POOL# A93095		12/01/2013	MBS PAYDOWN		63,032	63,032	64,671	64,560		(1,528)		(1,528)		63,032				1,230	07/01/2040
312946-ZF-6	FGLMC POOL #97942		12/01/2013	MBS PAYDOWN		188,370	188,370	190,342	188,538		(168)		(168)		188,370				3,900	04/01/2041
31297H-AQ-2	FGLMC POOL #A29015		12/01/2013	MBS PAYDOWN		49,030	49,030	48,605	48,938		92		92		49,030				1,012	12/01/2034
31297M-TJ-7	FGLMC POOL #A32353		12/01/2013	MBS PAYDOWN		69,534	69,534	68,947	69,390		144		144		69,534				1,532	04/01/2035
31297M-TN-8	FGLMC POOL #A32357		12/01/2013	MBS PAYDOWN		41,573	41,573	41,222	41,481		92		92		41,573				814	04/01/2035
3132J7-YR-7	FGLMC POOL # Q16619		12/01/2013	MBS PAYDOWN		19,766	19,766	19,707			1		1		19,766				183	03/01/2043
3132JM-FU-8	FGLMC POOL #Q20179		12/01/2013	MBS PAYDOWN		9,525	9,525	9,582			(1)		(1)		9,525				80	07/01/2043
3133XS-AE-8	FEDERAL HOME LOAN BANK		10/18/2013	MATURITY		1,000,000	1,000,000	997,120	999,509		491		491		1,000,000				36,250	10/18/2013
3133XX-YX-9	FEDERAL HOME LOAN BANK		06/21/2013	MATURITY		700,000	700,000	698,040	698,040						698,040		1,960	1,960	6,563	06/21/2013
3136A8-G3-8	FNA 2012-M13 ASQ2		12/01/2013	MBS PAYDOWN		25,503	25,503	25,758	25,547		(44)		(44)		25,503				296	08/25/2017
3136A8-Z5-2	FNR 2012-113 HA		12/01/2013	MBS PAYDOWN		42,448	42,448	45,326	42,723		(275)		(275)		42,448				735	06/25/2041
3136AD-EF-2	FNR 2013-36 AG		12/01/2013	MBS PAYDOWN		90,709	90,709	95,652			(299)		(299)		90,709				1,321	12/25/2036
31371H-E4-6	FNMA POOL #252255		12/01/2013	MBS PAYDOWN		25,441	25,441	25,612	25,452		(11)		(11)		25,441				847	02/01/2029
31371K-ML-2	FNCL POOL #254263		12/01/2013	MBS PAYDOWN		13,467	13,467	13,639	13,481		(15)		(15)		13,467				461	03/01/2032
31371L-AB-5	FNCI POOL #254802		12/01/2013	MBS PAYDOWN		95,132	95,132	97,065	95,347		(215)		(215)		95,132				2,157	07/01/2018
31371M-HK-6	FNCL POOL #255934		12/01/2013	MBS PAYDOWN		31,100	31,100	31,576	31,100						31,100				890	11/01/2035
31376K-R2-4	FNCL POOL# 357905		12/01/2013	MBS PAYDOWN		47,643	47,643	47,963	47,643						47,643				1,018	07/01/2035
3137AE-DA-0	FHR 3907 KA		12/01/2013	MBS PAYDOWN		185,736	185,736	195,952	186,611		(875)		(875)		185,736				3,900	04/15/2040
3137AQ-Y6-9	FHR 4058 P		12/01/2013	MBS PAYDOWN		95,993	95,993	104,516	96,808		(814)		(814)		95,993				2,158	06/15/2041
3137AV-XM-4	FHMS K022 A1 CMBS		12/01/2013	MBS PAYDOWN		38,868	38,868	39,644	38,935		(67)		(67)		38,868				333	12/25/2021
3137AW-QG-3	FHMS K023 A1		12/01/2013	MBS PAYDOWN		27,871	27,871	28,427	27,918		(47)		(47)		27,871				248	04/25/2022
3137B0-CN-2	FHR 4184 GM		12/01/2013	MBS PAYDOWN		97,419	97,419	105,547			(519)		(519)		97,419				1,498	09/15/2041
31388T-FR-9	FNCI POOL #614076		12/01/2013	MBS PAYDOWN		24,675	24,675	24,656	24,671		4		4		24,675				655	11/01/2016
3138AB-L3-1	FNCI POOL #AH9345		12/01/2013	MBS PAYDOWN		187,894	187,894	187,821	187,885		9		9		187,894				2,977	04/01/2026
3138EJ-UN-6	FNCI POOL # AL2338		12/01/2013	MBS PAYDOWN		196,152	196,152	206,381	197,633		(1,481)		(1,481)		196,152				2,465	09/01/2027
3138LS-ZL-7	FNCI POOL# A02546		02/11/2013	VARIOUS		894,513	854,503	893,723	893,644		(3,200)		(3,200)		890,445		4,068	4,068	5,044	05/01/2027
3138W9-3D-0	FNCL POOL #AS0795		12/01/2013	MBS PAYDOWN		7,919	7,919	8,337			(5)		(5)		7,919				41	10/01/2043
31390T-RH-4	FNCL POOL #655788		12/01/2013	MBS PAYDOWN		9,523	9,523	9,925	9,561		(39)		(39)		9,523				286	08/01/2032
31392C-YF-5	FNGT 2002-T6 A2		12/01/2013	MBS PAYDOWN		43,162	43,162	46,803	43,343		(181)		(181)		43,162				1,755	10/25/2041

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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 Con-tractual Maturity Date
31393C-MC-4	FNR 2003-48 TC		12/01/2013	MBS PAYDOWN		202,274	202,274	200,884	202,161		113		113		202,274				7,151	06/25/2023
31393P-TK-0	FHR 2603 ME		12/01/2013	MBS PAYDOWN		244,511	244,511	243,899	244,411		100		100		244,511				5,865	04/15/2023
31393Q-ZH-8	FHR 2611 HD		12/01/2013	MBS PAYDOWN		241,365	241,365	241,064	241,309		56		56		241,365				5,598	05/15/2023
31394C-5S-7	FNR 2005-30 TE		12/01/2013	MBS PAYDOWN		209,131	209,131	204,556	208,793		338		338		209,131				8,279	04/25/2025
31394C-JL-7	FNR 2005-19 KB		12/01/2013	MBS PAYDOWN		297,520	297,520	290,082	296,939		580		580		297,520				7,030	03/25/2025
31395R-DC-9	FHR 2960 ML		12/01/2013	MBS PAYDOWN		146,788	146,788	145,606	146,682		105		105		146,788				3,365	04/15/2025
31401G-JT-2	FNCI POOL #707774		12/01/2013	MBS PAYDOWN		123,365	123,365	125,794	123,673		(308)		(308)		123,365				2,690	06/01/2018
31402Q-6Z-9	FNCL POOL #735388		12/01/2013	MBS PAYDOWN		125,281	125,281	126,631	125,448		(167)		(167)		125,281				3,363	02/01/2035
31406C-QB-7	FNCL POOL #806050		12/01/2013	MBS PAYDOWN		130,098	130,098	132,090	130,171		(74)		(74)		130,098				4,391	12/01/2034
31406J-RA-3	FNCI POOL # 811481		12/01/2013	MBS PAYDOWN		88,407	88,407	90,479	88,662		(255)		(255)		88,407				2,870	07/01/2020
31407K-C6-4	FNCL POOL#832693		12/01/2013	MBS PAYDOWN		54,310	54,310	54,680	54,345		(34)		(34)		54,310				1,455	09/01/2035
31407L-HB-6	FNCI POOL # 833726		12/01/2013	MBS PAYDOWN		28,722	28,722	28,878	28,737		(15)		(15)		28,722				663	07/01/2020
31416X-R4-4	FNCL POOL# AB2306		12/01/2013	MBS PAYDOWN		156,151	156,151	156,578	156,178		(27)		(27)		156,151				2,303	02/01/2026
31417B-RU-3	FNCI POOL #AB4998		02/11/2013	VARIOUS		981,812	938,109	987,030	983,925		(1,320)		(1,320)		982,606		(794)	(794)	5,514	04/01/2027
31417G-T5-5	FNCL POOL #AB9571		12/01/2013	MBS PAYDOWN		56,413	56,413	58,553			(73)		(73)		56,413				627	06/01/2043
31417Y-PL-5	FNCL POOL #MA0426		12/01/2013	MBS PAYDOWN		592,623	592,623	617,347	594,243		(1,620)		(1,620)		592,623				15,520	06/01/2040
31418A-BT-4	FNCT POOL #MA0949		02/07/2013	VARIOUS		877,542	833,903	889,475	888,681		(3,258)		(3,258)		885,424		(7,882)	(7,882)	5,597	01/01/2032
31418P-RH-0	FNCI POOL# AD2287		12/01/2013	MBS PAYDOWN		231,212	231,212	242,141	233,598		(2,386)		(2,386)		231,212				3,969	03/01/2025
31419H-3D-2	FNCI POOL# AE7095		12/01/2013	MBS PAYDOWN		174,042	174,042	174,008	174,036		6		6		174,042				2,454	12/01/2025
62888X-AC-8	NGN 2010-C1 APT		12/27/2013	MBS PAYDOWN		18,027	18,027	17,991	18,001		26		26		18,027				278	10/29/2020
3199999. Subtotal - Bonds - U.S. Special Revenues						10,950,916	10,823,564	11,119,633	10,700,990		(30,078)		(30,078)		10,953,564		(2,648)	(2,648)	204,336	XXX
00209T-AA-3	AT&T BROADBAND CORP		03/15/2013	MATURITY		500,000	500,000	543,532	501,202		(1,202)		(1,202)		500,000				20,938	03/15/2013
02006G-AB-0	ALLYL 2012-SN1 A2 ABS		12/20/2013	MBS PAYDOWN		456,784	456,784	456,759	456,699		85		85		456,784				1,600	12/22/2014
03064J-AB-1	AMCAR 2013-2 A2 ABS		12/08/2013	MBS PAYDOWN		100,557	100,557	100,554			11		11		100,557				326	11/08/2016
03523T-AR-9	ANHEUSER-BUSCH		03/26/2013	MATURITY		500,000	500,000	499,400	499,400						499,400		600	600	6,250	03/26/2013
060505-BD-5	BANK OF AMERICA CORP		08/15/2013	MATURITY		1,000,000	1,000,000	999,880	999,988		12		12		1,000,000				47,500	08/15/2013
084664-BD-2	BERKSHIRE HATHAWAY INC		05/15/2013	MATURITY		685,000	685,000	684,151	684,930		70		70		685,000				15,755	05/15/2013
12624F-AB-3	CNH 2012-C A2 ABS		12/15/2013	MBS PAYDOWN		535,482	535,482	535,423	535,396		87		87		535,482				1,678	02/16/2016
12668A-JB-2	CWALT 2005-J11 1A3 RMBS		12/01/2013	MBS PAYDOWN		17,898	20,915	17,748	17,748						17,748		150	150	706	11/25/2035
14313D-AC-8	CARMX 2011-2 A3 ABS		12/15/2013	MBS PAYDOWN		583,634	583,634	583,605	583,491		143		143		583,634				3,753	12/15/2015
17311L-AA-9	CMLTI 2007-AR5 1A1A RMBS		12/01/2013	MBS PAYDOWN		30,370	53,966	33,884	33,884						33,884		(3,514)	(3,514)	789	04/25/2037
210523-AF-3	CONFD 2001-1 A6 ABS		10/20/2013	MBS PAYDOWN		205,747	205,747	222,544	206,586		(839)		(839)		205,747				9,902	10/20/2016
24702R-AK-7	DELL INC		09/10/2013	MATURITY		380,000	380,000	379,567	379,899		101		101		380,000				5,320	09/10/2013
32051G-ZU-2	FHAMS 2005-FA9 1A5 RMBS		12/01/2013	MBS PAYDOWN		24,908	29,225	28,741	24,133	4,608			4,608		28,741		(3,833)	(3,833)	793	12/25/2035
36228F-EC-6	GSMPS 2001-2 A RMBS		12/01/2013	MBS PAYDOWN		17,451	17,451	18,105	17,492		(41)		(41)		17,451				726	06/19/2032
36962G-ZY-3	GENERAL ELECTRIC CAP CORP		01/15/2013	MATURITY		1,900,000	1,900,000	2,031,632	1,900,729		(729)		(729)		1,900,000				51,775	01/15/2013
46625M-6V-6	JPMCC 2004 CB9 A3 CMBS		03/01/2013	MBS PAYDOWN		27,326	27,326	27,656	27,326						27,326				206	06/12/2041
477867-AC-9	JDOT 2011-A A3 ABS		12/15/2013	MBS PAYDOWN		234,776	234,776	234,763	234,729		47		47		234,776				1,407	01/15/2016
58768T-AB-2	MBALT 2012-A A2 ABS		08/15/2013	MBS PAYDOWN		540,232	540,232	540,189	540,216		16		16		540,232				1,277	04/15/2014
61745M-VB-6	MSC 2004-T13 A4 CMBS		12/01/2013	MBS PAYDOWN		2,000,000	2,000,000	2,010,186	2,000,000						2,000,000				64,132	09/13/2045
65476A-AF-2	NAROT 2009-A A4 ABS		02/15/2013	MBS PAYDOWN		75,557	75,557	79,713	75,847		(290)		(290)		75,557				328	08/17/2015
65476H-AC-4	NAROT 2011-A A3 ABS		12/15/2013	MBS PAYDOWN		417,581	417,581	417,555	417,536		44		44		417,581				2,584	02/16/2015
655356-JL-8	NASC 1998-D6 A3 CMBS		01/11/2013	MBS PAYDOWN		385,303	385,303	368,867	385,134		170		170		385,303				2,319	03/15/2030
69361Y-AF-0	PEGTF 2001-1 A6 ABS		06/15/2013	MBS PAYDOWN		252,935	252,935	289,413	254,870		(1,935)		(1,935)		252,935				6,227	06/15/2015
89235X-AC-1	TAOT 2011-A A3 ABS		12/15/2013	MBS PAYDOWN		613,910	613,910	613,838	613,886		24		24		613,910				2,889	10/15/2014
92867L-AB-8	VALET 2012-2 A2 ABS		12/20/2013	MBS PAYDOWN		251,978	251,978	251,951	251,932		47		47		251,978				651	07/20/2015
931142-CX-9	WAL MART STORES INC		09/25/2013	BANK OF AMERICA		2,036,800	2,000,000	1,989,180	1,993,799		1,618		1,618		1,995,417		41,383	41,383	27,917	10/25/2015
204279-AA-1	CIE FINANCEMENT FONCIER	F	04/22/2013	MATURITY		2,000,000	2,000,000	1,996,940	1,996,940						1,996,940		3,060	3,060	21,250	04/22/2013
21987B-AH-1	CODELCO INC	F	10/15/2013	MATURITY		1,001,000	1,001,000	1,006,224	1,001,524		(524)		(524)		1,001,000				55,055	10/15/2013
31737U-AH-1	FINANCE FOR DANISH IND	F	06/12/2013	MATURITY		855,000	855,000	852,880	854,675		325		325		855,000				8,550	06/12/2013
78462Q-AB-5	SP POWERASSETS LTD	F	10/22/2013	MATURITY		990,000	990,000	980,978	989,091		909		909		990,000				49,500	10/22/2013
87927V-AE-8	TELECOM ITALIA	F	11/15/2013	MATURITY		1,000,000	1,000,000	997,420	999,718		282		282		1,000,000				52,500	11/15/2013
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						19,620,229	19,614,359	19,793,278	19,478,800	4,608	(1,569)		3,039		19,582,383		37,846	37,846	464,603	XXX
8399997. Total - Bonds - Part 4						43,907,669	43,774,447	44,370,287	43,531,808	4,608	(47,141)		(42,533)		43,872,471		35,198	35,198	855,645	XXX
8399998. Total - Bonds - Part 5						863,286	850,000	849,703			28		28		849,730		13,555	13,555	4,911	XXX
8399999. Total - Bonds						44,770,955	44,624,447	45,219,990	43,531,808	4,608	(47,113)		(42,505)		44,722,201		48,753	48,753	860,556	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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
8999997. Total - Preferred Stocks - Part 4							XXX													XXX
8999998. Total - Preferred Stocks - Part 5							XXX													XXX
8999999. Total - Preferred Stocks							XXX													XXX
9799997. Total - Common Stocks - Part 4							XXX													XXX
9799998. Total - Common Stocks - Part 5							XXX													XXX
9799999. Total - Common Stocks							XXX													XXX
9899999. Total - Preferred and Common Stocks							XXX													XXX
9999999 - Totals						44,770,955	XXX	45,219,990	43,531,808	4,608	(47,113)		(42,505)		44,722,201		48,753	48,753	860,556	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 Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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
55608P-AC-8	MACQUARIE GROUP LTD	F	08/07/2013	CITIGROUP GLOBAL MARKETS	11/25/2013	MORGAN STANLEY	850,000	849,703	863,286	849,730		28		28			13,555	13,555	4,911	
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							850,000	849,703	863,286	849,730		28		28			13,555	13,555	4,911	
8399998. Total - Bonds							850,000	849,703	863,286	849,730		28		28			13,555	13,555	4,911	
8999998. Total - Preferred Stocks																				
9799998. Total - Common Stocks																				
9899999. Total - Preferred and Common Stocks																				
9999999 - Totals								849,703	863,286	849,730		28		28			13,555	13,555	4,911	

Schedule D-Part 6-Section 1-Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

NONE

Schedule D - Part 6 - Section 2

NONE

SCHEDULE DA - PART 1

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

1	2	Codes		5	6	7	8	Change in Book/Adjusted Carrying Value				13	14	Interest						21
		3	4					9	10	11	12			15	16	17	18	19	20	
CUSIP Identi-fication	Description	Code	For-eign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
0599999. Total - U.S. Government Bonds																XXX	XXX	XXX		
1099999. Total - All Other Government Bonds																XXX	XXX	XXX		
1799999. Total - U.S. States, Territories and Possessions Bonds																XXX	XXX	XXX		
2499999. Total - U.S. Political Subdivisions Bonds																XXX	XXX	XXX		
3199999. Total - U.S. Special Revenues Bonds																XXX	XXX	XXX		
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds																XXX	XXX	XXX		
4899999. Total - Hybrid Securities																XXX	XXX	XXX		
5599999. Total - Parent, Subsidiaries and Affiliates Bonds																XXX	XXX	XXX		
7799999. Total - Issuer Obligations																XXX	XXX	XXX		
7899999. Total - Residential Mortgage-Backed Securities																XXX	XXX	XXX		
7999999. Total - Commercial Mortgage-Backed Securities																XXX	XXX	XXX		
8099999. Total - Other Loan-Backed and Structured Securities																XXX	XXX	XXX		
8399999. Total Bonds																XXX	XXX	XXX		
8699999. Total - Parent, Subsidiaries and Affiliates												XXX				XXX	XXX	XXX		
09248U-71-8	BLACKROCK LIQUIDITY FUND T-FD-IN			02/06/2013	DIRECT	XXX	944						944			0.010	0.010	MON		
8899999. Subtotal - Exempt Money Market Mutual Funds							944					XXX	944			XXX	XXX	XXX		
928989-38-3	JP MORGAN US GOVT MMF AGENCY SHARE			12/31/2013	CHASE MANHATTAN BANK	XXX	221,192						221,192			0.010	0.010	MON		
8999999. Subtotal - Class One Money Market Mutual Funds							221,192					XXX	221,192			XXX	XXX	XXX		
9199999 - Totals							222,136					XXX	222,136			XXX	XXX	XXX		

Schedule DB - Part A - Section 1 - Options, Caps, Floors, Collars, Swaps and Forwards Open

NONE

Schedule DB - Part A - Section 2 - Options, Caps, Floors, Collars, Swaps and Forwards Terminated

NONE

Schedule DB - Part B - Section 1 - Futures Contracts Open

NONE

Schedule DB - Part B - Section 1B - Brokers with whom cash deposits have been made

NONE

Schedule DB - Part B - Section 2 - Futures Contracts Terminated

NONE

Schedule DB - Part D - Section 1 - Counterparty Exposure for Derivative Instruments Open

NONE

Schedule DB - Part D-Section 2 - Collateral for Derivative Instruments Open - Pledged By

NONE

Schedule DB - Part D-Section 2 - Collateral for Derivative Instruments Open - Pledged To

NONE

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

NONE

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

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 *
Bank of America	2000 Clayton RD - 5th floor, Concord, Ca 94520					513	XXX
0199998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories		XXX	XXX				XXX
0199999. Totals - Open Depositories		XXX	XXX			513	XXX
0299998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositories		XXX	XXX				XXX
0299999. Totals - Suspended Depositories		XXX	XXX				XXX
0399999. Total Cash on Deposit		XXX	XXX			513	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX		XXX
0599999 Total - Cash		XXX	XXX			513	XXX

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

1.	January	513	4.	April	513	7.	July	624	10.	October	513
2.	February	(61,227)	5.	May	513	8.	August	(5,000)	11.	November	513
3.	March	513	6.	June	5,984	9.	September	513	12.	December	513

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due and Accrued	8 Amount Received During Year
NONE							
8699999 - Total Cash Equivalents							

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

		1	2	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
	States, Etc.	Type of Deposit	Purpose of Deposit	3 Book/Adjusted Carrying Value	4 Fair Value	5 Book/Adjusted 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						
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	B	Workers Compensation,Benefit of Michigan policy Holders			420,737	428,531
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						
35.	North Dakota ND						
36.	Ohio OH	B	Benefit of All	250,386	285,211		
37.	Oklahoma OK						
38.	Oregon OR						
39.	Pennsylvania PA						
40.	Rhode Island RI						
41.	South Carolina SC						
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.	U.S. Virgin Islands VI						
56.	Northern Mariana Islands MP						
57.	Canada CAN						
58.	Aggregate Alien and Other OT	XXX	XXX				
59.	Subtotal	XXX	XXX	250,386	285,211	420,737	428,531
	DETAILS OF WRITE-INS						
5801.							
5802.							
5803.							
5898.	Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX				
5899.	Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX				

ALPHABETICAL INDEX

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ANNUAL STATEMENT BLANK (Continued)