



ANNUAL STATEMENT

For the Year Ended December 31, 2013
of the Condition and Affairs of the

Century Surety Company

NAIC Group Code.....0748, 0748
(Current Period) (Prior Period)

NAIC Company Code..... 36951

Employer's ID Number..... 31-0936702

Organized under the Laws of OH

State of Domicile or Port of Entry OH

Country of Domicile US

Incorporated/Organized..... June 22, 1978

Commenced Business..... August 11, 1978

Statutory Home Office

550 Polaris Parkway..... Westerville OH US 43082
(Street and Number) (City or Town, State, Country and Zip Code)

Main Administrative Office

550 Polaris Parkway..... Westerville OH US..... 43082
(Street and Number) (City or Town, State, Country and Zip Code)

614-895-2000
(Area Code) (Telephone Number)

Mail Address

550 Polaris Parkway..... Westerville OH US 43082
(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)

Primary Location of Books and Records

26255 American Drive..... Southfield MI US 48034
(Street and Number) (City or Town, State, Country and Zip Code)

248-358-1100
(Area Code) (Telephone Number)

Internet Web Site Address

www.meadowbrook.com

Statutory Statement Contact

Kimberlee A. Arnold
(Name)
karnold@meadowbrook.com
(E-Mail Address)

248-358-1100-8102
(Area Code) (Telephone Number) (Extension)
248-358-1614
(Fax Number)

OFFICERS

Name	Title	Name	Title
1. Christopher John Timm	President	2. Michael Gerard Costello	Secretary
3. Steven Christopher Divine	Treasurer	4.	
OTHER			
Michael Gerard Costello	Sr. VP & General Counsel	Robert Samuel Cubbin	Chairman
Steven Christopher Divine	Vice President	Randolph Witt Fort #	Vice President
Karen Marwell Spaun	Vice President	Nathan Karl Voorhis	Vice President
Angelo Lovell Williams	Vice President		

DIRECTORS OR TRUSTEES

Robert Samuel Cubbin-Chairman	James Michael Mahoney	Archie Stephen McIntyre	Karen Marwell Spaun
Christopher John Timm	Nathan Karl Voorhis	Angelo Lovell Williams	

State of..... Michigan
County of..... Oakland

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

(Signature)
Christopher John Timm

1. (Printed Name)
President

(Title)

(Signature)
Michael Gerard Costello

2. (Printed Name)
Secretary

(Title)

(Signature)
Steven Christopher Divine

3. (Printed Name)
Treasurer

(Title)

Subscribed and sworn to before me

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

This _____ day of _____ 2014

b. If no

1. State the amendment number _____

2. Date filed _____

3. Number of pages attached _____

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1	2	3	4	5	6
	Amount	Percentage	Amount	Securities Lending Reinvested Collateral Amount	Total (Col. 3 + 4) Amount	Percentage
1. Bonds:						
1.1 U.S. treasury securities.....	1,555,495	0.3	1,555,495		1,555,495	0.3
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies.....		0.0			0	0.0
1.22 Issued by U.S. government sponsored agencies.....		0.0			0	0.0
1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities).....		0.0			0	0.0
1.4 Securities issued by states, territories and possessions and political subdivisions in the U.S.:						
1.41 States, territories and possessions general obligations.....	10,612,897	2.0	10,612,897		10,612,897	2.0
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations.....	68,660,149	12.8	68,660,149		68,660,149	12.8
1.43 Revenue and assessment obligations.....	132,505,400	24.7	132,505,400		132,505,400	24.7
1.44 Industrial development and similar obligations.....		0.0			0	0.0
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA.....		0.0			0	0.0
1.512 Issued or guaranteed by FNMA and FHLMC.....	27,958,821	5.2	27,958,821		27,958,821	5.2
1.513 All other.....		0.0			0	0.0
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA.....	5,090,147	0.9	5,090,147		5,090,147	0.9
1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-based securities issued or guaranteed by agencies shown in Line 1.521.....		0.0			0	0.0
1.523 All other.....	12,960,102	2.4	12,960,102		12,960,102	2.4
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities).....	120,301,861	22.4	120,301,861		120,301,861	22.4
2.2 Unaffiliated non-U.S. securities (including Canada).....	16,602,016	3.1	16,602,016		16,602,016	3.1
2.3 Affiliated securities.....		0.0			0	0.0
3. Equity interests:						
3.1 Investments in mutual funds.....	9,244,648	1.7	9,244,648		9,244,648	1.7
3.2 Preferred stocks:						
3.21 Affiliated.....		0.0			0	0.0
3.22 Unaffiliated.....	8,454	0.0	8,454		8,454	0.0
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated.....	46,049,711	8.6	46,049,711		46,049,711	8.6
3.32 Unaffiliated.....	64,267,701	12.0	64,267,701		64,267,701	12.0
3.4 Other equity securities:						
3.41 Affiliated.....		0.0			0	0.0
3.42 Unaffiliated.....		0.0			0	0.0
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated.....		0.0			0	0.0
3.52 Unaffiliated.....		0.0			0	0.0
4. Mortgage loans:						
4.1 Construction and land development.....		0.0			0	0.0
4.2 Agricultural.....		0.0			0	0.0
4.3 Single family residential properties.....		0.0			0	0.0
4.4 Multifamily residential properties.....		0.0			0	0.0
4.5 Commercial loans.....		0.0			0	0.0
4.6 Mezzanine real estate loans.....		0.0			0	0.0
5. Real estate investments:						
5.1 Property occupied by company.....		0.0			0	0.0
5.2 Property held for production of income (including \$.....0 of property acquired in satisfaction of debt).....		0.0			0	0.0
5.3 Property held for sale (including \$.....0 property acquired in satisfaction of debt).....		0.0			0	0.0
6. Contract loans.....		0.0			0	0.0
7. Derivatives.....		0.0			0	0.0
8. Receivables for securities.....	11,331	0.0	11,331		11,331	0.0
9. Securities lending (Line 10, Asset Page reinvested collateral).....		0.0		XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments.....	13,790,953	2.6	13,790,953		13,790,953	2.6
11. Other invested assets.....	6,901,251	1.3	6,901,251		6,901,251	1.3
12. Total invested assets.....	536,520,936	100.0	536,520,936	0	536,520,936	100.0

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

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

NONE

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

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

NONE

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year.....		3,063,726
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).....	2,898,268	2,898,268
3.	Capitalized deferred interest and other:		
3.1	Totals, Part 1, Column 16.....		
3.2	Totals, Part 3, Column 12.....		0
4.	Accrual of discount.....		
5.	Unrealized valuation increase (decrease):		
5.1	Totals, Part 1, Column 13.....	939,257	
5.2	Totals, Part 3, Column 9.....		939,257
6.	Total gain (loss) on disposals, Part 3, Column 19.....		
7.	Deduct amounts received on disposals, Part 3, Column 16.....		
8.	Deduct amortization of premium and depreciation.....		
9.	Total foreign exchange change in book/adjusted carrying value:		
9.1	Totals, Part 1, Column 17.....		
9.2	Totals, Part 3, Column 14.....		0
10.	Deduct current year's other-than-temporary impairment recognized:		
10.1	Totals, Part 1, Column 15.....		
10.2	Totals, Part 3, Column 11.....		0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....		6,901,251
12.	Deduct total nonadmitted amounts.....		
13.	Statement value at end of current period (Line 11 minus Line 12).....		6,901,251

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year.....		388,499,416
2.	Cost of bonds and stocks acquired, Part 3, Column 7.....		190,168,999
3.	Accrual of discount.....		103,263
4.	Unrealized valuation increase (decrease):		
4.1	Part 1, Column 12.....	(157,056)	
4.2	Part 2, Section 1, Column 15.....		
4.3	Part 2, Section 2, Column 13.....	17,998,224	
4.4	Part 4, Column 11.....	859,613	18,700,781
5.	Total gain (loss) on disposals, Part 4, Column 19.....		3,511,014
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7.....		81,930,525
7.	Deduct amortization of premium.....		3,235,546
8.	Total foreign exchange change in book/adjusted carrying value:		
8.1	Part 1, Column 15.....		
8.2	Part 2, Section 1, Column 19.....		
8.3	Part 2, Section 2, Column 16.....		
8.4	Part 4, Column 15.....		0
9.	Deduct current year's other-than-temporary impairment recognized:		
9.1	Part 1, Column 14.....		
9.2	Part 2, Section 1, Column 17.....		
9.3	Part 2, Section 2, Column 14.....		
9.4	Part 4, Column 13.....		0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....		515,817,401
11.	Deduct total nonadmitted amounts.....		
12.	Statement value at end of current period (Line 10 minus Line 11).....		515,817,401

SCHEDULE D - SUMMARY BY COUNTRY

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

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS Governments (Including all obligations guaranteed by governments)	1. United States.....	4,226,198	4,496,948	4,244,784	4,214,229
	2. Canada.....	.....	.....	.....	.....
	3. Other Countries.....	.....	.....	.....	.....
	4. Totals.....	4,226,198	4,496,948	4,244,784	4,214,229
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals.....	10,612,897	11,418,987	11,291,151	10,225,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals.....	68,660,149	70,066,901	71,678,991	62,835,000
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.....	162,883,665	162,051,969	167,401,341	149,721,809
Industrial and Miscellaneous and Hybrid Securities (Unaffiliated)	8. United States.....	133,261,963	130,790,141	133,907,188	132,518,871
	9. Canada.....	5,131,295	5,131,132	5,134,291	5,130,000
	10. Other Countries.....	11,470,720	10,708,127	11,987,346	11,872,943
	11. Totals.....	149,863,978	146,629,400	151,028,825	149,521,814
Parent, Subsidiaries and Affiliates	12. Totals.....	.....	.....	.....	.....
	13. Total Bonds.....	396,246,887	394,664,205	405,645,092	376,517,852
PREFERRED STOCKS Industrial and Miscellaneous (Unaffiliated)	14. United States.....	8,454	25,853	8,454	
	15. Canada.....	.....	.....	.....	
	16. Other Countries.....	.....	.....	.....	
	17. Totals.....	8,454	25,853	8,454	
Parent, Subsidiaries and Affiliates	18. Totals.....	.....	.....	.....	
	19. Total Preferred Stocks.....	8,454	25,853	8,454	
COMMON STOCKS Industrial and Miscellaneous (Unaffiliated)	20. United States.....	73,512,349	73,512,349	64,477,160	
	21. Canada.....	.....	.....	.....	
	22. Other Countries.....	.....	.....	.....	
	23. Totals.....	73,512,349	73,512,349	64,477,160	
Parent, Subsidiaries and Affiliates	24. Totals.....	46,049,711	46,049,711	36,508,484	
	25. Total Common Stocks.....	119,562,060	119,562,060	100,985,644	
	26. Total Stocks.....	119,570,514	119,587,913	100,994,098	
	27. Total Bonds and Stocks...	515,817,401	514,252,118	506,639,190	

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

SIOIS	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 Column 6 as a % of Line 9.7	8 Total from Column 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.....	11,215,726	3,415,479	217,192			14,848,397	3.6	121,387,959	27.6	14,848,397	
	1.2 NAIC 2.....						0	0.0		0.0		
	1.3 NAIC 3.....						0	0.0		0.0		
	1.4 NAIC 4.....						0	0.0		0.0		
	1.5 NAIC 5.....						0	0.0		0.0		
	1.6 NAIC 6.....						0	0.0		0.0		
	1.7 Totals.....	11,215,726	3,415,479	217,192	0	0	14,848,397	3.6	121,387,959	27.6	14,848,397	0
	2. All Other Governments											
	2.1 NAIC 1.....						0	0.0		0.0		
	2.2 NAIC 2.....						0	0.0		0.0		
	2.3 NAIC 3.....						0	0.0		0.0		
	2.4 NAIC 4.....						0	0.0		0.0		
	2.5 NAIC 5.....						0	0.0		0.0		
	2.6 NAIC 6.....						0	0.0		0.0		
	2.7 Totals.....	0	0	0	0	0	0	0.0	0	0.0	0	0
	3. U.S. States, Territories and Possessions, etc., Guaranteed											
	3.1 NAIC 1.....	1,684,880	8,928,017				10,612,897	2.6	12,868,803	2.9	10,612,897	
	3.2 NAIC 2.....						0	0.0		0.0		
	3.3 NAIC 3.....						0	0.0		0.0		
	3.4 NAIC 4.....						0	0.0		0.0		
	3.5 NAIC 5.....						0	0.0		0.0		
	3.6 NAIC 6.....						0	0.0		0.0		
	3.7 Totals.....	1,684,880	8,928,017	0	0	0	10,612,897	2.6	12,868,803	2.9	10,612,897	0
	4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed											
	4.1 NAIC 1.....	3,160,012	39,841,309	25,658,828			68,660,149	16.8	57,532,669	13.1	68,660,149	
	4.2 NAIC 2.....						0	0.0		0.0		
	4.3 NAIC 3.....						0	0.0		0.0		
	4.4 NAIC 4.....						0	0.0		0.0		
	4.5 NAIC 5.....						0	0.0		0.0		
	4.6 NAIC 6.....						0	0.0		0.0		
	4.7 Totals.....	3,160,012	39,841,309	25,658,828	0	0	68,660,149	16.8	57,532,669	13.1	68,660,149	0
	5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed											
	5.1 NAIC 1.....	15,333,727	62,051,634	75,959,350	6,800,977	572,049	160,717,737	39.4	115,164,225	26.2	160,717,736	
	5.2 NAIC 2.....		2,165,929				2,165,929	0.5	3,271,924	0.7	2,165,929	
	5.3 NAIC 3.....						0	0.0		0.0		
	5.4 NAIC 4.....						0	0.0		0.0		
	5.5 NAIC 5.....						0	0.0		0.0		
	5.6 NAIC 6.....						0	0.0		0.0		
	5.7 Totals.....	15,333,727	64,217,563	75,959,350	6,800,977	572,049	162,883,665	40.0	118,436,149	26.9	162,883,665	0

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

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

	1	2	3	4	5	6	7	8	9	10	11
NAIC Designation	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	Total Current Year	Column 6 as a % of Line 9.7	Total from Column 6 Prior Year	% from Col. 7 Prior Year	Total Publicly Traded	Total Privately Placed (a)
6. Industrial and Miscellaneous (unaffiliated)											
6.1 NAIC 1.....	1,563,849	59,150,330	30,521,485	224,900	2,313,698	93,774,262	23.0	65,511,271	14.9	88,509,510	5,264,752
6.2 NAIC 2.....	872,760	13,559,876	41,381,969	70,287		55,884,891	13.7	61,798,071	14.0	55,884,891	
6.3 NAIC 3.....			522,000		99,323	621,323	0.2	708,947	0.2	621,323	
6.4 NAIC 4.....						0	0.0	564,421	0.1		
6.5 NAIC 5.....	114,570	19,225			229,506	363,300	0.1	349,587	0.1	133,794	229,506
6.6 NAIC 6.....	326			24,256		24,582	0.0	1,165,536	0.3	24,582	
6.7 Totals.....	2,551,505	72,729,430	72,425,454	319,444	2,642,527	150,668,359	37.0	130,097,833	29.5	145,174,101	5,494,258
7. Hybrid Securities											
7.1 NAIC 1.....						0	0.0		0.0		
7.2 NAIC 2.....						0	0.0		0.0		
7.3 NAIC 3.....						0	0.0		0.0		
7.4 NAIC 4.....						0	0.0		0.0		
7.5 NAIC 5.....						0	0.0		0.0		
7.6 NAIC 6.....						0	0.0		0.0		
7.7 Totals.....	0	0	0	0	0	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates											
8.1 NAIC 1.....						0	0.0		0.0		
8.2 NAIC 2.....						0	0.0		0.0		
8.3 NAIC 3.....						0	0.0		0.0		
8.4 NAIC 4.....						0	0.0		0.0		
8.5 NAIC 5.....						0	0.0		0.0		
8.6 NAIC 6.....						0	0.0		0.0		
8.7 Totals.....	0	0	0	0	0	0	0.0	0	0.0	0	0

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

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

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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 Column 6 as a % of Line 9.7	8 Total from Column 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).....32,958,194	173,386,769	132,356,855	7,025,877	2,885,747	348,613,441	85.5	XXX	XXX	343,348,688	5,264,752
9.2 NAIC 2.....	(d).....872,760	15,725,804	41,381,969	70,287	0	58,050,820	14.2	XXX	XXX	58,050,820	0
9.3 NAIC 3.....	(d).....0	0	522,000	0	99,323	621,323	0.2	XXX	XXX	621,323	0
9.4 NAIC 4.....	(d).....0	0	0	0	0	0	0.0	XXX	XXX	0	0
9.5 NAIC 5.....	(d).....114,570	19,225	0	0	229,506	(c).....363,300	0.1	XXX	XXX	133,794	229,506
9.6 NAIC 6.....	(d).....326	0	0	24,256	0	(c).....24,582	0.0	XXX	XXX	24,582	0
9.7 Totals.....	33,945,849	189,131,798	174,260,824	7,120,421	3,214,575	(b).....407,673,466	100.0	XXX	XXX	402,179,208	5,494,258
9.8 Line 9.7 as a % of Col. 6.....	8.3	46.4	42.7	1.7	0.8	100.0	XXX	XXX	XXX	98.7	1.3
10. Total Bonds Prior Year											
10.1 NAIC 1.....	131,134,007	125,944,298	102,338,219	10,315,451	2,732,953	XXX	XXX	372,464,927	84.6	370,959,560	1,505,367
10.2 NAIC 2.....	28,356	20,611,009	35,711,802	8,718,828		XXX	XXX	65,069,995	14.8	59,459,263	5,610,732
10.3 NAIC 3.....	99,741	609,206				XXX	XXX	708,947	0.2	667,447	41,500
10.4 NAIC 4.....	4,118	235,459	51,496		273,348	XXX	XXX	564,421	0.1	423,429	140,992
10.5 NAIC 5.....	349,587					XXX	XXX	(c).....349,587	0.1	349,587	
10.6 NAIC 6.....				1,148,017	17,519	XXX	XXX	(c).....1,165,536	0.3	39,521	1,126,016
10.7 Totals.....	131,615,809	147,399,972	138,101,517	20,182,296	3,023,820	XXX	XXX	(b).....440,323,413	100.0	431,898,806	8,424,607
10.8 Line 10.7 as a % of Col. 8.....	29.9	33.5	31.4	4.6	0.7	XXX	XXX	100.0	XXX	98.1	1.9
11. Total Publicly Traded Bonds											
11.1 NAIC 1.....	32,858,517	169,220,579	132,309,886	7,025,180	1,934,527	343,348,688	84.2	370,959,560	84.2	343,348,688	XXX
11.2 NAIC 2.....	872,760	15,725,804	41,381,969	70,287		58,050,820	14.2	59,459,263	13.5	58,050,820	XXX
11.3 NAIC 3.....			522,000		99,323	621,323	0.2	667,447	0.2	621,323	XXX
11.4 NAIC 4.....						0	0.0	423,429	0.1	0	XXX
11.5 NAIC 5.....	114,570	19,225				133,795	0.0	349,587	0.1	133,795	XXX
11.6 NAIC 6.....	326			24,256		24,582	0.0	39,521	0.0	24,582	XXX
11.7 Totals.....	33,846,173	184,965,608	174,213,855	7,119,723	2,033,850	402,179,208	98.7	431,898,806	98.1	402,179,208	XXX
11.8 Line 11.7 as a % of Col. 6.....	8.4	46.0	43.3	1.8	0.5	100.0	XXX	XXX	XXX	100.0	XXX
11.9 Line 11.7 as a % of Line 9.7, Col. 6, Section 9.....	8.3	45.4	42.7	1.7	0.5	98.7	XXX	XXX	XXX	98.7	XXX
12. Total Privately Placed Bonds											
12.1 NAIC 1.....	99,676	4,166,189	46,969	697	951,220	5,264,752	1.3	1,505,367	0.3	XXX	5,264,752
12.2 NAIC 2.....						0	0.0	5,610,732	1.3	XXX	0
12.3 NAIC 3.....						0	0.0	41,500	0.0	XXX	0
12.4 NAIC 4.....						0	0.0	140,992	0.0	XXX	0
12.5 NAIC 5.....					229,506	229,506	0.1	0	0.0	XXX	229,506
12.6 NAIC 6.....					0	0	0.0	1,126,016	0.3	XXX	0
12.7 Totals.....	99,676	4,166,189	46,969	697	1,180,726	5,494,258	1.3	8,424,607	1.9	XXX	5,494,258
12.8 Line 12.7 as a % of Col. 6.....	1.8	75.8	0.9	0.0	21.5	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	1.0	0.0	0.0	0.3	1.3	XXX	XXX	XXX	XXX	1.3

(a) Includes \$.....5,494,258 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes \$.....0 current year, \$.....952,399 prior year of bonds with Z designations and \$.....0 current year, \$.....0 prior year of bonds with Z* designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement. "Z*" means the SVO could not evaluate the obligation because valuation procedures for the security class are under regulatory review.

(c) Includes \$.....133,794 current year, \$.....349,587 prior year of bonds with 5* designations and \$.....0 current year, \$.....0 prior year of bonds with 6* designations. "5*" means the NAIC designation was assigned by the SVO in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.

(d) Includes the following amount of non-rated short-term and cash equivalent bonds by NAIC designation: NAIC 1 \$.....11,426,578; NAIC 2 \$.....0; NAIC 3 \$.....0; NAIC 4 \$.....0; NAIC 5 \$.....0; NAIC 6 \$.....0.

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type		1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.5	8 Total from Column 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.....	10,622,198	1,480,111	75,384			12,177,694	3.0	115,550,008	26.2	12,177,694	
1.2	Residential Mortgage-Backed Securities.....	138,841	286,392	42,943			468,177	0.1	1,056,557	0.2	468,177	
1.3	Commercial Mortgage-Backed Securities.....	454,687	1,648,975	98,864			2,202,526	0.5	4,781,394	1.1	2,202,526	
1.4	Other Loan-Backed and Structured Securities.....						0	0.0		0.0		
1.5	Totals.....	11,215,726	3,415,478	217,192	0	0	14,848,397	3.6	121,387,959	27.6	14,848,397	0
2.	All Other Governments											
2.1	Issuer Obligations.....						0	0.0		0.0		
2.2	Residential Mortgage-Backed Securities.....						0	0.0		0.0		
2.3	Commercial Mortgage-Backed Securities.....						0	0.0		0.0		
2.4	Other Loan-Backed and Structured Securities.....						0	0.0		0.0		
2.5	Totals.....	0	0	0	0	0	0	0.0	0	0.0	0	0
3.	U.S. States, Territories and Possessions, Guaranteed											
3.1	Issuer Obligations.....	1,684,880	8,928,017				10,612,897	2.6	12,868,803	2.9	10,612,897	
3.2	Residential Mortgage-Backed Securities.....						0	0.0		0.0		
3.3	Commercial Mortgage-Backed Securities.....						0	0.0		0.0		
3.4	Other Loan-Backed and Structured Securities.....						0	0.0		0.0		
3.5	Totals.....	1,684,880	8,928,017	0	0	0	10,612,897	2.6	12,868,803	2.9	10,612,897	0
4.	U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed											
4.1	Issuer Obligations.....	3,160,012	39,841,309	25,658,828			68,660,149	16.8	57,532,669	13.1	68,660,149	
4.2	Residential Mortgage-Backed Securities.....						0	0.0		0.0		
4.3	Commercial Mortgage-Backed Securities.....						0	0.0		0.0		
4.4	Other Loan-Backed and Structured Securities.....						0	0.0		0.0		
4.5	Totals.....	3,160,012	39,841,309	25,658,828	0	0	68,660,149	16.8	57,532,669	13.1	68,660,149	0
5.	U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed											
5.1	Issuer Obligations.....	10,971,392	50,229,152	68,304,856	3,000,000		132,505,400	32.5	107,638,054	24.4	132,505,400	
5.2	Residential Mortgage-Backed Securities.....	4,249,282	12,490,174	7,654,494	3,800,977	572,049	28,766,977	7.1	8,989,709	2.0	28,766,977	
5.3	Commercial Mortgage-Backed Securities.....	113,052	1,498,236				1,611,288	0.4	1,808,387	0.4	1,611,288	
5.4	Other Loan-Backed and Structured Securities.....						0	0.0		0.0		
5.5	Totals.....	15,333,726	64,217,562	75,959,350	6,800,977	572,049	162,883,665	40.0	118,436,150	26.9	162,883,665	0
6.	Industrial and Miscellaneous (unaffiliated)											
6.1	Issuer Obligations.....	2,254,338	64,791,382	69,116,923		1,545,613	137,708,257	33.8	122,073,767	27.7	132,683,872	5,024,385
6.2	Residential Mortgage-Backed Securities.....	82,920	228,517	92,250	294,490	1,096,913	1,795,091	0.4	2,263,391	0.5	1,787,293	7,798
6.3	Commercial Mortgage-Backed Securities.....	31,758	2,157,505	3,192,542	697		5,382,502	1.3	3,877,323	0.9	5,238,073	144,430
6.4	Other Loan-Backed and Structured Securities.....	182,488	5,552,026	23,738	24,256		5,782,508	1.4	1,883,353	0.4	5,464,863	317,646
6.5	Totals.....	2,551,505	72,729,431	72,425,453	319,443	2,642,526	150,668,359	37.0	130,097,834	29.5	145,174,101	5,494,258
7.	Hybrid Securities											
7.1	Issuer Obligations.....						0	0.0		0.0		
7.2	Residential Mortgage-Backed Securities.....						0	0.0		0.0		
7.3	Commercial Mortgage-Backed Securities.....						0	0.0		0.0		
7.4	Other Loan-Backed and Structured Securities.....						0	0.0		0.0		
7.5	Totals.....	0	0	0	0	0	0	0.0	0	0.0	0	0
8.	Parent, Subsidiaries and Affiliates											
8.1	Issuer Obligations.....						0	0.0		0.0		
8.2	Residential Mortgage-Backed Securities.....						0	0.0		0.0		
8.3	Commercial Mortgage-Backed Securities.....						0	0.0		0.0		
8.4	Other Loan-Backed and Structured Securities.....						0	0.0		0.0		
8.5	Totals.....	0	0	0	0	0	0	0.0	0	0.0	0	0

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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

	1	2	3	4	5	6	7	8	9	10	11
Distribution by Type	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	Total Current Year	Column 6 as a % of Line 9.5	Total from Column 6 Prior Year	% from Col. 7 Prior Year	Total Publicly Traded	Total Privately Placed
9. Total Bonds Current Year											
9.1 Issuer Obligations.....	28,692,820	165,269,972	163,155,992	3,000,000	1,545,613	361,664,397	88.7	XXX	XXX	356,640,012	5,024,385
9.2 Residential Mortgage-Backed Securities.....	4,471,044	13,005,083	7,789,687	4,095,467	1,668,963	31,030,245	7.6	XXX	XXX	31,022,447	7,798
9.3 Commercial Mortgage-Backed Securities.....	599,497	5,304,716	3,291,406	697	0	9,196,316	2.3	XXX	XXX	9,051,887	144,430
9.4 Other Loan-Backed and Structured Securities.....	182,488	5,552,026	23,738	24,256	0	5,782,508	1.4	XXX	XXX	5,464,863	317,646
9.5 Totals.....	33,945,849	189,131,797	174,260,823	7,120,421	3,214,576	407,673,466	100.0	XXX	XXX	402,179,209	5,494,258
9.6 Line 9.5 as a % of Col. 6.....	8.3	46.4	42.7	1.7	0.8	100.0	XXX	XXX	XXX	98.7	1.3
10. Total Bonds Prior Year											
10.1 Issuer Obligations.....	126,368,520	135,846,952	132,832,107	18,835,246	1,780,476	XXX	XXX	415,663,301	94.4	408,926,654	6,736,646
10.2 Residential Mortgage-Backed Securities.....	4,050,198	5,985,866	832,187	198,062	1,243,344	XXX	XXX	12,309,657	2.8	12,292,138	17,519
10.3 Commercial Mortgage-Backed Securities.....	776,372	5,311,075	4,378,359	1,298	0	XXX	XXX	10,467,104	2.4	10,291,234	175,870
10.4 Other Loan-Backed and Structured Securities.....	420,718	256,081	58,863	1,147,691	0	XXX	XXX	1,883,353	0.4	388,782	1,494,571
10.5 Totals.....	131,615,808	147,399,974	138,101,516	20,182,297	3,023,820	XXX	XXX	440,323,415	100.0	431,898,808	8,424,607
10.6 Line 10.5 as a % of Col. 8.....	29.9	33.5	31.4	4.6	0.7	XXX	XXX	100.0	XXX	98.1	1.9
11. Total Publicly Traded Bonds											
11.1 Issuer Obligations.....	28,692,820	161,418,515	163,155,992	3,000,000	372,685	356,640,012	87.5	408,926,654	92.9	356,640,012	XXX
11.2 Residential Mortgage-Backed Securities.....	4,471,043	13,005,084	7,789,688	4,095,467	1,661,164	31,022,446	7.6	12,292,138	2.8	31,022,446	XXX
11.3 Commercial Mortgage-Backed Securities.....	567,739	5,215,972	3,268,176	0	0	9,051,887	2.2	10,291,234	2.3	9,051,887	XXX
11.4 Other Loan-Backed and Structured Securities.....	114,570	5,326,037	0	24,256	0	5,464,863	1.3	388,782	0.1	5,464,863	XXX
11.5 Totals.....	33,846,172	184,965,608	174,213,856	7,119,723	2,033,849	402,179,209	98.7	431,898,808	98.1	402,179,209	XXX
11.6 Line 11.5 as a % of Col. 6.....	8.4	46.0	43.3	1.8	0.5	100.0	XXX	XXX	XXX	100.0	XXX
11.7 Line 11.5 as a % of Line 9.5, Col. 6, Section 9.....	8.3	45.4	42.7	1.7	0.5	98.7	XXX	XXX	XXX	98.7	XXX
12. Total Privately Placed Bonds											
12.1 Issuer Obligations.....	0	3,851,456	0	0	1,172,928	5,024,384	1.2	6,736,646	1.5	XXX	5,024,384
12.2 Residential Mortgage-Backed Securities.....	0	0	0	0	7,798	7,798	0.0	17,519	0.0	XXX	7,798
12.3 Commercial Mortgage-Backed Securities.....	31,758	88,743	23,231	697	0	144,429	0.0	175,870	0.0	XXX	144,429
12.4 Other Loan-Backed and Structured Securities.....	67,918	225,990	23,738	0	0	317,646	0.1	1,494,571	0.3	XXX	317,646
12.5 Totals.....	99,676	4,166,189	46,969	697	1,180,726	5,494,258	1.3	8,424,607	1.9	XXX	5,494,258
12.6 Line 12.5 as a % of Col. 6.....	1.8	75.8	0.9	0.0	21.5	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	1.0	0.0	0.0	0.3	1.3	XXX	XXX	XXX	XXX	1.3

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1	2	3	4	5
	Total	Bonds	Mortgage Loans	Other Short-term Investment Assets (a)	Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year.....	113,392,117	113,392,117			
2. Cost of short-term investments acquired.....	250,821,730	250,821,730			
3. Accrual of discount.....	0				
4. Unrealized valuation increase (decrease).....	0				
5. Total gain (loss) on disposals.....	0				
6. Deduct consideration received on disposals.....	352,787,269	352,787,269			
7. Deduct amortization of premium.....	0				
8. Total foreign exchange change in book/adjusted carrying value.....	0				
9. Deduct current year's other-than-temporary impairment recognized.....	0				
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	11,426,578	11,426,578	0	0	0
11. Deduct total nonadmitted amounts.....	0				
12. Statement value at end of current period (Line 10 minus Line 11).....	11,426,578	11,426,578	0	0	0

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

Sch. DB-Pt. A-Verification
NONE

Sch. DB-Pt. B-Verification
NONE

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

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

Sch. DB-Verification
NONE

Sch. E-Verification
NONE

Sch. A-Pt. 1
NONE

Sch. A-Pt. 2
NONE

Sch. A-Pt. 3
NONE

Sch. B-Pt. 1
NONE

Sch. B-Pt. 2
NONE

Sch. B-Pt. 3
NONE

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Design- nation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) /Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated																			
	Aquiline Financial Services Fund II, L.P.....	M.....	George Town, Grand Cayman	Cayman Islands	Aquiline Capital Partners II GP (Offshore) Ltd....		11/07/2012		5,961,994	6,901,251	6,901,251	939,257						3,576,614	1.3
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.....									5,961,994	6,901,251	6,901,251	939,257	0	0	0	0	0	3,576,614	XXX
4499999. Subtotal - Unaffiliated.....									5,961,994	6,901,251	6,901,251	939,257	0	0	0	0	0	3,576,614	XXX
4699999. Totals.....									5,961,994	6,901,251	6,901,251	939,257	0	0	0	0	0	3,576,614	XXX

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE December 31 of Current Year

1	2	Location		5	6	7	8	9	10	11	
CUSIP Identification	Name or Description	3	4	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership	
		City	State								
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated											
	Aquiline Financial Services Fuind II, L.P.....	George Town, Crand Cayman.....	Cayman Islands	Aquiline Capital Partners II GP (Offshore) Ltd.....	01/07/2013			268,199		1.4	
	Aquiline Financial Services Fuind II, L.P.....	George Town, Crand Cayman.....	Cayman Islands	Aquiline Capital Partners II GP (Offshore) Ltd.....	04/15/2013			1,112,410		1.4	
	Aquiline Financial Services Fuind II, L.P.....	George Town, Crand Cayman.....	Cayman Islands	Aquiline Capital Partners II GP (Offshore) Ltd.....	08/02/2013			438,493		1.3	
	Aquiline Financial Services Fuind II, L.P.....	George Town, Crand Cayman.....	Cayman Islands	Aquiline Capital Partners II GP (Offshore) Ltd.....	08/29/2013			798,660		1.3	
	Aquiline Financial Services Fuind II, L.P.....	George Town, Crand Cayman.....	Cayman Islands	Aquiline Capital Partners II GP (Offshore) Ltd.....	12/27/2013			280,506		1.3	
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.....								0	2,898,268	0	...XXX.....
4499999. Subtotal - Unaffiliated.....								0	2,898,268	0	...XXX.....
4699999. Totals.....								0	2,898,268	0	...XXX.....

SCHEDULE BA - PART 3

Showing Other Long-Term Invested Assets DISPOSED, Transferred or Repaid During the Current Year

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income

NONE

SCHEDULE D - PART 1

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

1	2					Codes		6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
CUSIP Identification			4	5	NAIC Design- ation	3	F o r e i g n	Bond CHAR	Actual Cost	8	9	Par Value	Book/Adjusted Carrying Value	12	13	14	15	16	17	18	19	20	21	22
										Rate Used to Obtain Fair Value	Fair Value			Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
U.S. Government - Issuer Obligations																								
912810	ED	6	SD	..	1				75,961	133,234	99,926	75,000	75,384		(52)			8.125	8.010	FA	2,302	6,094	02/14/1991	08/15/2019
912828	GS	3	SD	..	1				217,250	111,593	245,506	220,000	218,929		287			4.500	4.650	MN	1,285	9,900	05/14/2007	05/15/2017
912828	HZ	6	SD	..	1				799,816	110,218	881,750	800,000	799,925		15			3.875	3.870	MN	4,025	46,500	07/08/2008	05/15/2018
912828	JH	4	SD	..	1				240,207	110,906	255,084	230,000	235,196		(1,020)			4.000	3.460	FA	3,475	9,200	09/16/2008	08/15/2018
912828	NP	1			1				228,252	102,328	230,238	225,000	226,061		(659)			1.750	1.440	JJ	1,648	3,938	08/12/2010	07/31/2015
0199999	U.S. Government - Issuer Obligations								1,561,486	XXX	1,712,504	1,550,000	1,555,495	0	(1,429)	0	0	XXX	XXX	XXX	12,735	75,632	XXX	XXX
U.S. Government - Residential Mortgage-Backed Securities																								
38374B	LQ	4			2	1			58,012	103,632	62,210	60,029	58,523		552			3.500	4.500	MON	175	2,101	10/02/2003	07/16/2033
38374K	DC	4			2	1			406,568	106,581	447,303	419,683	409,653		5,135			4.500	5.500	MON	1,574	18,886	03/26/2007	11/20/2034
0299999	U.S. Government - Residential Mortgage-Backed Securities								464,580	XXX	509,513	479,712	468,176	0	5,687	0	0	XXX	XXX	XXX	1,749	20,987	XXX	XXX
U.S. Government - Commercial Mortgage-Backed Securities																								
38373M	5G	1			2	1			792,800	108,785	827,289	760,479	779,518		(10,694)			5.275	4.160	MON	3,344	40,122	02/01/2010	07/16/2043
38373M	5U	0			2	1			219,312	101,742	226,800	222,917	220,534		4,455			5.070	5.560	MON	942	11,302	02/03/2009	08/16/2049
38376G	EZ	9			2	1			202,661	100,132	201,388	201,121	201,121		(355)			3.025	2.490	MON	507	6,084	01/29/2010	02/16/2030
38376G	VZ	0			2	1			1,003,945	101,945	1,019,453	1,000,000	1,001,353		(857)			2.875	2.770	MON	2,396	28,750	09/21/2010	11/16/2037
0399999	U.S. Government - Commercial Mortgage-Backed Securities								2,218,718	XXX	2,274,930	2,184,517	2,202,526	0	(7,451)	0	0	XXX	XXX	XXX	7,189	86,258	XXX	XXX
0599999	Total - U.S. Government								4,244,784	XXX	4,496,947	4,214,229	4,226,197	0	(3,193)	0	0	XXX	XXX	XXX	21,673	182,877	XXX	XXX
U.S. States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																								
373383	5B	0			1FE				1,950,725	114,970	2,011,975	1,750,000	1,828,860		(22,527)			5.000	3.520	AO	21,875	87,500	02/08/2008	04/01/2019
373383	5B	0	SD	..	1FE				836,025	114,970	862,275	750,000	783,797		(9,655)			5.000	3.520	AO	9,375	37,500	02/08/2008	04/01/2019
604129	ED	4			1FE				1,201,970	102,750	1,130,250	1,100,000	1,109,880		(16,504)			5.000	3.430	FA	22,917	55,000	11/29/2007	08/01/2014
644682	XT	8			1FE				2,239,280	116,487	2,329,740	2,000,000	2,109,022		(23,859)			5.000	3.570	MS	33,333	100,000	01/11/2008	03/01/2019
658256	WW	8			1FE				1,656,630	110,856	1,662,840	1,500,000	1,549,932		(19,456)			5.000	3.550	JD	6,250	75,000	01/04/2008	06/01/2018
882721	NR	0			1FE				1,139,114	111,144	1,167,012	1,050,000	1,085,123		(9,955)			5.000	3.890	AO	13,125	52,500	01/10/2008	04/01/2023
93974A	H7	2			1FE				607,792	100,000	575,000	575,000	575,000		(5,750)			5.000	3.970	JJ	14,375	28,750	08/30/2007	01/01/2015
93974B	3M	2			1FE				1,659,615	111,993	1,679,895	1,500,000	1,571,284		(16,242)			5.000	3.710	JJ	37,500	75,000	01/10/2008	01/01/2020
1199999	U.S. States, Territories & Possessions - Issuer Obligations								11,291,151	XXX	11,418,987	10,225,000	10,612,898	0	(123,948)	0	0	XXX	XXX	XXX	158,750	511,250	XXX	XXX
1799999	Total - U.S. States, Territories & Possessions (Direct and Guaranteed)								11,291,151	XXX	11,418,987	10,225,000	10,612,898	0	(123,948)	0	0	XXX	XXX	XXX	158,750	511,250	XXX	XXX
U.S. Political Subdivisions of States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																								
005482	2P	8	C	..	1FE				2,477,540	112,411	2,248,220	2,000,000	2,404,360		(40,094)			5.000	2.460	JD	8,333	100,000	02/16/2012	12/01/2025
005518	SB	2			1FE				2,643,632	106,629	2,607,079	2,445,000	2,511,629		(21,134)			5.000	4.000	JD	10,188	122,250	12/21/2006	12/01/2023
018105	Y8	3			1FE				1,108,420	100,529	1,005,290	1,000,000	1,001,584		(12,787)			5.000	3.680	FA	18,889	50,000	03/09/2004	02/15/2017
034132	AY	6	SD	..	1FE				1,093,080	110,316	1,103,160	1,000,000	1,038,115		(10,262)			5.000	3.790	JD	4,167	50,000	02/14/2008	12/01/2019
041826	VT	2			1FE				1,077,180	107,658	1,076,580	1,000,000	1,019,126		(8,467)			5.000	4.050	FA	18,889	50,000	01/19/2006	02/15/2020
059189	RJ	1			1FE				1,020,520	116,095	928,760	800,000	1,001,278		(19,242)			5.000	1.880	AO	8,444	28,333	01/16/2013	10/15/2022
073900	SP	8			1FE				1,811,401	114,223	1,810,435	1,585,000	1,671,546		(25,465)			5.250	3.410	MS	27,738	83,213	01/10/2008	03/01/2017
091212	CA	6			1FE				299,270	115,564	288,910	250,000	292,071		(7,199)			5.000	1.020	MN	2,083	7,431	02/27/2013	05/01/2018
116421	ZA	9			1FE				1,411,994	109,470	1,439,531	1,315,000	1,343,556		(12,667)			5.000	3.920	FA	24,839	65,750	01/18/2008	02/15/2023
132375	LD	6			1FE				624,506	105,694	597,171	565,000	573,601		(6,606)			5.000	3.740	AO	7,063	28,250	01/26/2005	04/01/2016
160069	PL	8			1FE				2,222,940	115,522	2,310,440	2,000,000	2,096,694		(23,110)			5.000	3.630	MN	16,667	100,000	01/10/2008	11/01/2020
161681	SN	2			1FE				455,820	111,721	446,884	400,000	447,223		(8,597)			4.000	1.030	FA	12,222		03/20/2013	02/01/2018

SCHEDULE D - PART 1

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

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description	Code	F o r e i g n	Bond CHAR	NAIC Design- ation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
167505	AD	8	CHICAGO IL BRD OF EDU.....	..	1	..1FE	1,080,320	104.781	1,047,810	1,000,000	1,035,915	.....	.....(8,313)	.....	.....	.....5.000	4.000	JD.....	4,167	50,000	02/12/2008	12/01/2020
180847	G7	4	CLARK CNTY NV.....	SD..	.....	..1FE	1,613,126	105.006	1,575,090	1,500,000	1,516,167	.....	.....(13,282)	.....	.....	.....5.000	4.040	MS.....	25,000	75,000	07/18/2005	03/01/2015
181059	FU	5	CLARK CNTY NV SCH DIST.....	C.....	1	..1FE	2,738,600	111.095	2,777,375	2,500,000	2,597,351	.....	.....(25,900)	.....	.....	.....5.000	3.780	JD.....	5,556	125,000	01/04/2008	06/15/2019
249164	JM	7	DENVER CITY & CNTY CO.....	.....	.....1	..1FE	1,075,830	108.621	1,086,210	1,000,000	1,037,230	.....	.....(7,244)	.....	.....	.....5.000	4.100	FA.....	20,833	50,000	02/07/2008	08/01/2025
250325	RV	1	DESCHUTES CNTY OR ADMIN SCH DI.....	.....	.....	..1FE	617,006	117.514	616,949	525,000	616,693	.....	.....(313)	.....	.....	.....5.000	1.640	JD.....	1,167	.....	12/19/2013	06/15/2019
258885	WB	4	DOUGLAS CNTY CO SCH DIST #RE-1.....	.....	.....	..1FE	2,120,400	112.040	2,240,800	2,000,000	2,049,054	.....	.....(15,308)	.....	.....	.....5.000	4.110	JD.....	4,444	100,000	12/09/2008	12/15/2016
346604	HH	7	FORSYTH CNTY GA SCH DIST.....	C.....	.....	..1FE	2,351,600	119.126	2,382,520	2,000,000	2,336,696	.....	.....(14,904)	.....	.....	.....5.000	2.880	FA.....	41,667	13,333	07/10/2013	02/01/2023
366119	SV	8	GARLAND TX.....	.....	.....1	..1FE	2,013,714	112.247	2,020,446	1,800,000	1,881,348	.....	.....(24,272)	.....	.....	.....5.000	3.460	FA.....	34,000	90,000	01/23/2008	02/15/2019
414004	5E	7	HARRIS CNTY TX.....	.....	.....	..1FE	1,721,775	119.835	1,797,525	1,500,000	1,621,834	.....	.....(18,712)	.....	.....	.....5.250	3.670	AO.....	19,688	78,750	02/11/2008	10/01/2019
414005	QQ	4	HARRIS CNTY TX.....	.....	.....1	..1FE	1,915,605	114.283	1,714,245	1,500,000	1,874,495	.....	.....(39,060)	.....	.....	.....5.000	1.890	AO.....	18,750	60,208	11/14/2012	10/01/2024
425200	QS	4	HENDERSON NV.....	C.....	1	..1FE	2,280,817	104.129	2,176,296	2,090,000	2,158,427	.....	.....(22,488)	.....	.....	.....5.000	3.770	AO.....	26,125	104,500	01/09/2008	04/01/2020
426362	KA	6	HENRY CNTY GA SCH DIST.....	.....	.....	..1FE	651,327	120.174	660,957	550,000	626,537	.....	.....(10,497)	.....	.....	.....5.000	2.680	FA.....	11,458	27,500	08/02/2011	08/01/2020
495080	SM	6	KING CNTY WA SCH DIST #403 REN.....	C.....	1	..1FE	2,543,700	117.645	2,352,900	2,000,000	2,492,441	.....	.....(51,259)	.....	.....	.....5.000	1.830	JD.....	8,333	100,000	01/14/2013	12/01/2022
513174	RC	8	LAMAR TX CONSOL INDEP SCH DIST.....	.....	.....	..1FE	1,389,587	117.681	1,306,259	1,110,000	1,352,907	.....	.....(27,207)	.....	.....	.....5.000	2.060	FA.....	20,967	55,500	08/21/2012	02/15/2022
517840	3D	4	LAS VEGAS VLY NV WTR DIST.....	.....	.....1	..1FE	3,004,909	113.847	2,743,713	2,410,000	2,933,828	.....	.....(65,315)	.....	.....	.....5.000	1.850	JD.....	10,042	120,500	11/26/2012	06/01/2022
549187	7B	2	LUBBOCK TX.....	.....	.....1	..1FE	1,099,620	107.893	1,078,930	1,000,000	1,038,315	.....	.....(11,379)	.....	.....	.....5.000	3.680	FA.....	18,889	50,000	01/17/2008	02/15/2020
549187	7C	0	LUBBOCK TX.....	.....	.....1	..1FE	546,600	106.466	532,330	500,000	517,963	.....	.....(5,326)	.....	.....	.....5.000	3.760	FA.....	9,444	25,000	01/17/2008	02/15/2021
564300	FZ	9	MANSFIELD OH CITY SCH DIST.....	.....	.....1	..1FE	1,059,020	106.597	1,065,970	1,000,000	1,011,228	.....	.....(7,543)	.....	.....	.....5.000	4.170	JD.....	4,167	50,000	10/24/2006	12/01/2022
586145	ST	2	MEMPHIS TN.....	.....	.....1	..1FE	2,135,322	110.799	2,171,660	1,960,000	2,028,892	.....	.....(19,548)	.....	.....	.....5.000	3.830	AO.....	24,500	98,000	01/04/2008	04/01/2019
592112	LW	4	MET GOVT NASHVILLE & DAVIDSONC.....	C.....	.....	..1FE	4,466,805	117.842	4,124,470	3,500,000	4,393,857	.....	.....(72,948)	.....	.....	.....5.000	2.030	JJ.....	87,500	63,194	01/30/2013	07/01/2023
64966J	MQ	6	NEW YORK NY.....	.....	.....	..1FE	585,655	115.656	578,280	500,000	584,620	.....	.....(1,035)	.....	.....	.....5.000	1.800	FA.....	10,417	.....	12/02/2013	08/01/2019
655867	NH	8	NORFOLK VA.....	C.....	.....	..1FE	2,574,629	118.076	2,432,366	2,060,000	2,539,837	.....	.....(34,792)	.....	.....	.....5.000	1.770	AO.....	25,750	51,500	05/20/2013	10/01/2021
660266	BG	1	N KANSAS CITY MO SCH DIST #74.....	.....	.....1	..1FE	1,084,150	110.156	1,101,560	1,000,000	1,029,894	.....	.....(8,693)	.....	.....	.....5.000	3.980	MS.....	16,667	50,000	12/21/2006	03/01/2021
718814	XT	8	PHOENIX AZ.....	C.....	1	..1FE	2,191,223	112.874	2,229,262	1,975,000	2,063,843	.....	.....(23,401)	.....	.....	.....5.000	3.620	JJ.....	49,375	98,750	01/17/2008	07/01/2021
720362	BQ	4	PIERCE CNTY WA FIRE PROT DIST.....	.....	.....	..1FE	531,416	111.434	529,312	475,000	530,563	.....	.....(853)	.....	.....	.....4.000	0.950	JD.....	1,161	.....	11/22/2013	12/01/2017
746673	WE	8	PUTNAM CNTY TN.....	C.....	1	..1FE	2,162,820	109.356	2,187,120	2,000,000	2,063,721	.....	.....(18,041)	.....	.....	.....5.000	3.940	AO.....	25,000	100,000	12/07/2007	04/01/2020
76222R	GV	8	RHODE ISLAND ST & PROVIDENCE P.....	.....	.....	..1FE	554,240	114.174	542,327	475,000	536,677	.....	.....(8,171)	.....	.....	.....5.000	2.870	AO.....	5,938	23,750	10/19/2011	10/01/2020
763665	UA	2	RICHLAND CNTY SC SCH DIST #1.....	.....	.....1	..1FE	1,080,050	105.554	1,055,540	1,000,000	1,014,444	.....	.....(11,906)	.....	.....	.....5.000	3.720	MS.....	16,667	50,000	12/12/2007	03/01/2017
798360	ET	6	SAN JUAN CNTY NM JNR CLG DIST.....	.....	.....1	..1FE	1,300,848	108.018	1,296,216	1,200,000	1,233,094	.....	.....(9,756)	.....	.....	.....5.000	4.050	FA.....	22,667	60,000	01/17/2006	08/15/2020
806347	KS	8	SCHAUMBURG IL.....	.....	.....	..1FE	351,741	108.667	326,001	300,000	342,769	.....	.....(4,930)	.....	.....	.....4.000	2.040	JD.....	1,000	12,000	02/08/2012	12/01/2021
820642	LD	6	SHAWNEE CNTY KS UNIF SCH DIST.....	C.....	1	..1FE	2,193,794	108.332	2,215,389	2,045,000	2,117,941	.....	.....(13,896)	.....	.....	.....5.000	4.150	MS.....	34,083	102,250	12/05/2007	09/01/2023
836030	LG	9	SOUDERTON PA AREA SCH DIST.....	.....	.....1	..1FE	544,200	105.467	527,335	500,000	507,141	.....	.....(4,973)	.....	.....	.....5.000	3.920	MN.....	3,194	25,000	05/05/2005	11/15/2017
840610	LQ	0	SOUTH WASHINGTON CNTY MN INDEP.....	SD..	1	..1FE	2,204,220	106.682	2,133,640	2,000,000	2,047,661	.....	.....(28,813)	.....	.....	.....5.000	3.440	FA.....	41,667	100,000	01/29/2008	02/01/2018
969887	TT	5	WILLIAMSON CNTY TX.....	.....	.....1	..1FE	1,648,020	105.176	1,577,640	1,500,000	1,525,983	.....	.....(22,352)	.....	.....	.....5.000	3.410	FA.....	28,333	75,000	01/23/2008	02/15/2018
1899999	U.S. Political Subdivisions of States, Territories & Possessions - Issuer Obligations.....						71,678,992	XXX	70,066,903	62,835,000	68,660,149	0	(848,060)	0	0	XXX.....	XXX.....	XXX...	838,138	2,769,962	XXX.....	XXX.....
2499999	Total - U.S. Political Subdivisions of States, Territories & Possessions.....						71,678,992	XXX	70,066,903	62,835,000	68,660,149	0	(848,060)	0	0	XXX.....	XXX.....	XXX...	838,138	2,769,962	XXX.....	XXX.....
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Issuer Obligations																						
040654	VF	9	ARIZONA ST TRANSPRTN BRD HIGHW.....	.....	.....1	..1FE	1,006,720	114.539	916,312	800,000	988,127	.....	.....(18,593)	.....	.....	.....5.000	1.980	JJ.....	20,000	16,889	01/17/2013	07/01/2023
040654	VG	7	ARIZONA ST TRANSPRTN BRD HIGHW.....	.....	.....1	..1FE	1,604,057	113.953	1,481,389	1,300,000	1,577,373	.....	.....(26,684)	.....	.....	.....5.000	2.230	JJ.....	32,500	27,444	01/30/2013	07/01/2024
057849	FZ	9	BALDWIN CNTY AL BRD OF EDU.....	.....	.....1	..1FE	2,163,140	109.516	2,190,320	2,000,000	2,068,014	.....	.....(17,783)	.....	.....	.....5.000	3.950	JJ.....	50,000	100,000	02/12/2008	07/01/2019
058508	BK	7	BALL IN ST UNIV UNIV REVENUE.....	.....	.....1	..1FE	1,094,900	106.802	1,068,020	1,000,000	1,042,603	.....	.....(9,676)	.....	.....	.....5.000	3.840	JJ.....	25,000	50,000	01/10/2008	07/01/2021
13066Y	MY	2	CALIFORNIA ST DEPT OF WTR RESO.....	C.....	1	..1FE	2,105,120	112.897	2,257,940	2,000,000	2,050,872	.....	.....(10,456)	.....	.....	.....5.000	4.340	MN.....	16,667	100,000	03/27/2008	05/01

E10.1

SCHEDULE D - PART 1

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

E10.2

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
			Code	F o r e i g n	Bond CHAR			Rate Used to Obtain Fair Value	Fair Value			Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
152708	AN	3	CENTRL BROWN CNTY WI WTR AUTH.....	..	..1	..1FE	2,743,075	107.735	2,693,375	2,500,000	2,565,570	.....	.....(32,495)	.....	.....	.....5.000	3.570	JD.....	10,417	125,000	01/14/2008	12/01/2017
15504R	FE	4	CENTRL PUGET SOUND WA REGL TRA.....	..	..1	..1FE	2,501,760	116.387	2,327,740	2,000,000	2,441,820	.....	.....(44,782)	.....	.....	.....5.000	2.230	MN.....	16,667	100,000	08/23/2012	11/01/2023
167736	ZF	7	CHICAGO IL WTR REVENUE.....	C.....	..1	..1FE	596,100	102.517	512,585	500,000	582,982	.....	.....(8,150)	.....	.....	.....5.000	2.860	MN.....	4,167	25,000	05/11/2012	11/01/2025
196632	PD	9	COLORADO SPRINGS CO UTILITIESR.....	C.....	..1	..1FE	3,426,995	113.200	3,113,000	2,750,000	3,332,967	.....	.....(58,480)	.....	.....	.....5.000	2.340	MN.....	17,569	137,500	05/15/2012	11/15/2024
198504	RY	0	COLUMBIA SC WTRWKS & SWR SYS.....	..	..1	..1FE	1,066,030	105.058	1,050,580	1,000,000	1,008,790	.....	.....(7,778)	.....	.....	.....5.000	4.160	FA.....	20,833	50,000	05/31/2005	02/01/2029
207758	DA	8	CONNECTICUT ST SPL TAX OBLIG R.....	..	..1	..1FE	1,080,390	107.495	1,074,950	1,000,000	1,022,382	.....	.....(8,343)	.....	.....	.....5.000	4.040	JJ.....	25,000	50,000	01/09/2006	07/01/2020
250119	CC	6	DES MOINES IA MET WSTWTR RECLA.....	..	..1	..1FE	1,371,161	103.877	1,324,432	1,275,000	1,303,181	.....	.....(10,892)	.....	.....	.....5.000	4.030	JD.....	5,313	63,750	12/21/2006	06/01/2023
25477G	BG	9	DIST OF COLUMBIA INCOME TAX SE.....	..	..1	..1FE	1,272,408	115.364	1,384,368	1,200,000	1,244,004	.....	.....(6,406)	.....	.....	.....5.000	4.290	JD.....	5,000	60,000	03/12/2009	12/01/2020
25477G	DA	0	DIST OF COLUMBIA INCOME TAX SE.....	..	..1	..1FE	1,000,000	110.885	1,108,850	1,000,000	1,000,000	.....	.....	.....	.....	.....5.093	5.090	JD.....	4,244	50,930	12/09/2009	12/01/2024
25477G	KV	6	DIST OF COLUMBIA INCOME TAX SE.....	C.....	..1	..1FE	2,562,660	113.556	2,271,120	2,000,000	2,506,319	.....	.....(51,638)	.....	.....	.....5.000	1.900	JD.....	8,333	100,833	11/19/2012	12/01/2025
313381	H2	4	FEDERAL HOME LOAN BANK.....	C.....	..1	.....	2,996,400	100.059	3,001,771	3,000,000	2,998,223	.....	.....1,701	.....	.....	.....0.250	0.300	JJ.....	3,438	4,604	12/04/2012	01/16/2015
34160W	KE	0	FLORIDA ST DEPT ENVRNMNTL PROT.....	..	..1	..1FE	2,160,200	104.552	2,091,040	2,000,000	2,048,088	.....	.....(17,947)	.....	.....	.....5.000	3.980	JJ.....	50,000	100,000	12/21/2006	07/01/2020
360066	NF	0	FULTON CNTY GA WTR & SWR REVEN.....	C.....	..1	..1FE	3,617,370	116.911	3,507,330	3,000,000	3,552,938	.....	.....(64,432)	.....	.....	.....5.000	1.190	JJ.....	75,000	75,000	05/21/2013	01/01/2019
387874	WD	8	GRANT CNTY WA PUBLIC UTILITY D.....	C.....	..1	..1FE	3,768,240	113.776	3,413,280	3,000,000	3,672,909	.....	.....(90,147)	.....	.....	.....5.000	1.600	JJ.....	75,000	150,000	12/05/2012	01/01/2022
396586	TV	1	GREENVILLE SC WTRWKS REVENUE.....	..	..1	..1FE	123,781	105.058	126,070	120,000	121,541	.....	.....(1,369)	.....	.....	.....5.000	3.770	FA.....	2,500	6,000	05/03/2012	02/01/2016
396586	UE	7	GREENVILLE SC WTRWKS REVENUE.....	..	..1	..1FE	391,972	105.058	399,220	380,000	384,879	.....	.....(4,334)	.....	.....	.....5.000	3.770	FA.....	7,917	19,000	05/03/2012	02/01/2016
408441	AV	5	HAMMOND IN SCH BLDG CORP.....	..	..1	..2FE	2,296,962	102.750	2,198,850	2,140,000	2,165,929	.....	.....(24,026)	.....	.....	.....5.000	3.790	JJ.....	49,339	107,000	01/04/2008	07/15/2019
45506D	DJ	1	INDIANA ST FIN AUTH REVENUE.....	..	..1	..1FE	1,357,896	105.382	1,222,431	1,160,000	1,339,270	.....	.....(17,740)	.....	.....	.....4.000	2.120	FA.....	19,333	29,387	11/28/2012	02/01/2026
45528U	JG	7	INDIANAPOLIS IN LOCAL PUBLIC I.....	..	..1	..1FE	407,124	116.284	406,994	350,000	405,123	.....	.....(2,001)	.....	.....	.....5.000	1.700	JJ.....	3,306	.....	09/26/2013	01/01/2019
468473	CW	1	JACKSON MS WTR & SWR SYS REVEN.....	..	..1	..1FE	819,473	106.382	797,865	750,000	763,414	.....	.....(7,650)	.....	.....	.....5.000	3.880	MS.....	12,500	37,500	07/13/2005	09/01/2017
469359	DS	9	JACKSONVILLE FL CAPITAL IMPT R.....	..	..1	..1FE	1,528,008	112.386	1,348,632	1,200,000	1,499,286	.....	.....(27,361)	.....	.....	.....5.000	2.150	AO.....	15,000	48,000	11/29/2012	10/01/2023
485424	NE	1	KANSAS ST DEPT OF TRANSPRTN HI.....	..	..1	..1FE	1,167,580	117.258	1,172,580	1,000,000	1,110,387	.....	.....(14,664)	.....	.....	.....5.000	3.150	MS.....	16,667	50,000	11/19/2009	09/01/2020
485429	CW	2	KANSAS ST DEV FIN AUTH REVENUE.....	..	..1	..1FE	286,893	114.787	269,749	235,000	277,350	.....	.....(6,417)	.....	.....	.....5.000	1.890	MS.....	3,917	11,750	06/28/2012	03/01/2022
49151E	XD	0	KENTUCKY ST PROPERTY & BLDGS C.....	..	..1	..1FE	2,252,860	117.089	2,341,780	2,000,000	2,137,582	.....	.....(21,137)	.....	.....	.....5.000	3.660	AO.....	25,000	100,000	01/10/2008	10/01/2019
544712	5H	1	LOS ANGELES CNTY CA MET TRANSP.....	C.....	..1	..1FE	3,809,070	118.088	3,542,640	3,000,000	3,766,313	.....	.....(42,757)	.....	.....	.....5.000	2.030	JJ.....	88,333	.....	05/21/2013	07/01/2023
546398	TG	3	LOUISIANA ST PUBLIC FACS AUTH.....	C.....	..1	..1FE	2,250,640	110.531	2,210,620	2,000,000	2,104,102	.....	.....(26,855)	.....	.....	.....5.000	3.440	FA.....	41,667	100,000	01/23/2008	08/01/2019
546475	MY	7	LOUISIANA ST GAS & FUELS TAX R.....	C.....	..1	..1FE	2,406,240	113.411	2,268,220	2,000,000	2,347,648	.....	.....(36,808)	.....	.....	.....5.000	2.660	MN.....	16,667	100,000	05/03/2012	05/01/2025
546475	MS	3	LOUISIANA ST GAS & FUELS TAX R.....	..	..1	..1FE	1,238,530	113.741	1,137,410	1,000,000	1,207,869	.....	.....(22,441)	.....	.....	.....5.000	2.250	MN.....	8,333	50,000	08/14/2012	05/01/2024
546589	NQ	8	LOUISVILLE & JEFFERSON CNTY KY.....	..	..1	..1FE	1,671,324	115.685	1,764,196	1,525,000	1,588,629	.....	.....(14,973)	.....	.....	.....5.000	3.830	MN.....	9,743	76,250	11/29/2007	05/15/2018
555412	JG	1	MACOMB TWP MI BLDG AUTH.....	..	..1	..1FE	219,640	103.626	207,252	200,000	216,967	.....	.....(1,793)	.....	.....	.....4.000	2.830	AO.....	2,000	10,044	05/17/2012	04/01/2023
574204	XN	8	MARYLAND ST DEPT OF TRANSPRTNC.....	C.....	..1	..1FE	3,340,123	113.992	3,134,780	2,750,000	3,286,985	.....	.....(53,138)	.....	.....	.....5.000	2.040	FA.....	51,944	63,785	03/21/2013	02/15/2024
575579	GA	9	MASSACHUSETTS ST BAY TRANSPRTN.....	..	..1	..1FE	1,388,975	107.451	1,343,138	1,250,000	1,284,379	.....	.....(21,918)	.....	.....	.....5.500	3.600	JJ.....	34,375	68,750	11/07/2008	07/01/2015
575832	NW	6	MASSACHUSETTS ST CLG BLDG AUTH.....	..	..1	..1FE	514,630	106.100	530,500	500,000	503,068	.....	.....(2,186)	.....	.....	.....5.000	4.520	MN.....	4,167	25,000	01/31/2008	05/01/2023
575832	NX	4	MASSACHUSETTS ST CLG BLDG AUTH.....	..	..1	..1FE	1,228,416	106.100	1,273,200	1,200,000	1,205,978	.....	.....(4,255)	.....	.....	.....5.000	4.610	MN.....	10,000	60,000	01/31/2008	05/01/2024
586200	KW	6	MEMPHIS TN SANTN SWR SYS REVEN.....	..	..1	..1FE	559,805	103.699	518,495	500,000	505,303	.....	.....(6,852)	.....	.....	.....5.250	3.800	AO.....	6,563	26,250	09/29/2004	10/01/2017
592481	DN	2	MET SAINT LOUIS MO SWR DIST WS.....	..	..1	..1FE	2,405,680	109.426	2,188,520	2,000,000	2,355,777	.....	.....(37,757)	.....	.....	.....5.000	2.610	MN.....	16,667	100,000	08/29/2012	05/01/2031
59259N	R5	4	MET TRANSPRTN AUTH NY DEDICATE.....	..	..1	..1FE	1,218,070	111.071	1,110,710	1,000,000	1,195,151	.....	.....(19,390)	.....	.....	.....5.000	2.530	MN.....	6,389	50,000	10/17/2012	11/15/2026
60415N	XR	8	MINNESOTA ST HSG FIN AGY.....	..	..1	..1FE	134,807	100.432	130,562	130,000	130,631	.....	.....(603)	.....	.....	.....5.000	4.490	JJ.....	3,250	5,446	11/03/2005	01/01/2036
60534T	GQ	2	MISSISSIPPI ST DEV BANK SPL OB.....	..	..1	..1FE	2,367,680	106.349	2,126,980	2,000,000	2,325,632	.....	.....(35,973)	.....	.....	.....5.000	2.720	JJ.....	50,000	66,944	10/11/2012	01/01/2027
61212U	AL	3	MONTANA ST DEPT OF TRANSPRTN R.....	..	..1	..1FE	1,930,880	106.801	1,869,018	1,750,000	1,789,517	.....	.....(26,728)	.....	.....	.....5.250	3.600	JD.....	7,656	91,875	03/27/2008	06/01/2016
626207	ZH	0	MUNI ELEC AUTH OF GEORGIA.....	C.....	..1	..1FE	2,430,940	115.639	2,312,780	2,000,000	2,384,625	.....	.....(46,315)	.....	.....	.....5.000	1.540	MN.....	16,667	100,000	04/02/2013	11/01/2019
644693	KS	1	NEW HAMPSHIRE ST TURNPIKE SYS.....	..	..1	..1FE	1,000,000	108.531	1,085,310	1,000,000	1,000,000	.....	.....	.....	.....	.....5.277	5.270	MN.....	8,795	52,770	11/18/2009	11/01/2022

SCHEDULE D - PART 1

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

1	2			Codes		6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates											
				3	4			5	8			9	12	13	14	15	16	17	18	19	20	21	22								
CUSIP Identification	Description	Code	F o r e i g n	Bond CHAR	NAIC Design- ation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value		Par Value	Book/Adjusted Carrying Value													Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
644802	EA	4	NEW HANOVER CNTY NC COPS.....	.....	..	.....	.1FE	.....	1,110,480	.....	114.695	.....	1,146,950	.....	1,000,000	.....	1,038,938	.....	(9,711)	.....	.....	5.000	3.850	MS.....	.....	16,667	.....	50,000	07/07/2005	09/01/2017	
645918	U9	2	NEW JERSEY ST ECON DEV AUTH RE.....	C.....	..	.....	.1FE	.....	3,697,830	.....	111.906	.....	3,357,180	.....	3,000,000	.....	3,640,956	.....	(56,874)	.....	.....	5.000	2.390	MS.....	.....	50,000	.....	87,917	01/24/2013	03/01/2023	
646136	E7	2	NEW JERSEY ST TRANSPRTN TRUST.....	C.....	..	.....	.1FE	.....	2,441,400	.....	113.477	.....	2,269,540	.....	2,000,000	.....	2,396,800	.....	(44,600)	.....	.....	5.000	2.110	JD.....	.....	4,444	.....	100,000	01/29/2013	06/15/2021	
64970K	ZY	6	NEW YORK CITY NY MUNI WTR FIN.....	.....	..	.....	.1	.1FE	.....	1,118,070	.....	102.179	.....	1,021,790	.....	1,000,000	.....	1,006,214	.....	(13,302)	.....	.....	5.000	3.610	JD.....	.....	2,222	.....	50,000	03/10/2004	06/15/2018
64971M	S3	7	NEW YORK CITY NY TRANSITIONAL.....	.....	..	.....	.1	.1FE	.....	2,000,000	.....	106.658	.....	2,133,160	.....	2,000,000	.....	2,000,000	.....	.....	.....	.....	3.823	3.820	MN.....	.....	12,743	.....	76,460	05/19/2010	05/01/2017
64985Y	BL	3	NEW YORK ST ENVRNMNTL FACS COR.....	.....	..	.....	.1	.1FE	.....	2,045,740	.....	104.561	.....	2,091,220	.....	2,000,000	.....	2,007,391	.....	(7,402)	.....	.....	5.000	4.600	JD.....	.....	4,444	.....	100,000	03/06/2008	12/15/2022
64986A	L7	4	NEW YORK ST ENVRNMNTL FACS COR.....	.....	..	.....	.1	.1FE	.....	2,000,000	.....	107.443	.....	2,148,860	.....	2,000,000	.....	2,000,000	.....	.....	.....	.....	5.239	5.230	JD.....	.....	4,657	.....	104,780	02/02/2010	06/15/2026
65820Q	DS	9	NORTH CAROLINA ST INFRASTRUCTU.....	.....	..	.....	.1	.1FE	.....	2,142,760	.....	107.885	.....	2,157,700	.....	2,000,000	.....	2,049,215	.....	(14,675)	.....	.....	5.000	4.140	FA.....	.....	41,667	.....	100,000	09/29/2006	02/01/2023
65821F	CM	6	NORTH CAROLINA ST HSG FIN AGY.....	.....	..	.....	.1	.1FE	.....	67,010	.....	100.000	.....	65,000	.....	65,000	.....	65,000	.....	(257)	.....	.....	4.250	3.840	JJ.....	.....	1,381	.....	3,501	10/27/2004	07/01/2034
677561	HS	4	OHIO ST HOSP FAC REVENUE.....	.....	..	.....	.1	.1FE	.....	1,589,235	.....	108.464	.....	1,626,960	.....	1,500,000	.....	1,571,060	.....	(8,563)	.....	.....	5.000	4.210	JJ.....	.....	37,500	.....	75,000	10/13/2011	01/01/2025
677632	ZU	8	OHIO ST UNIV.....	.....	..	.....	.1FE	.....	1,439,831	.....	117.154	.....	1,317,983	.....	1,125,000	.....	1,414,327	.....	(25,505)	.....	.....	5.000	1.990	JD.....	.....	4,688	.....	47,031	01/16/2013	06/01/2023	
677704	UG	1	OHIO UNIV GEN RECPTS ATHENS.....	.....	..	.....	.1	.1FE	.....	468,717	.....	101.967	.....	438,458	.....	430,000	.....	432,002	.....	(4,684)	.....	.....	5.000	3.860	JD.....	.....	1,792	.....	21,500	11/17/2004	12/01/2015
677704	UG	1	OHIO UNIV GEN RECPTS ATHENS.....	SD..	..	.....	.1	.1FE	.....	299,761	.....	101.967	.....	280,409	.....	275,000	.....	276,280	.....	(2,996)	.....	.....	5.000	3.860	JD.....	.....	1,146	.....	13,750	11/17/2004	12/01/2015
681793	7V	1	OMAHA NE PUBLIC PWR DIST.....	.....	..	.....	.1	.1FE	.....	1,211,980	.....	111.970	.....	1,119,700	.....	1,000,000	.....	1,186,701	.....	(20,669)	.....	.....	5.000	2.440	FA.....	.....	20,833	.....	40,417	09/21/2012	02/01/2026
68607H	M4	5	OREGON ST DEPT OF ADMIN SVCS C.....	.....	..	.....	.1	.1FE	.....	1,447,960	.....	114.446	.....	1,539,299	.....	1,345,000	.....	1,385,302	.....	(11,086)	.....	.....	5.000	4.030	MN.....	.....	11,208	.....	67,250	09/20/2007	05/01/2018
68607V	KT	1	OREGON ST DEPT OF ADMIN SVCS L.....	.....	..	.....	.1FE	.....	1,022,796	.....	101.147	.....	910,323	.....	900,000	.....	903,561	.....	(14,006)	.....	.....	5.000	3.390	AO.....	.....	11,250	.....	45,000	02/26/2004	04/01/2014	
686507	FX	7	ORLANDO FL UTILITIES COMMISSIO.....	.....	..	.....	.1FE	.....	1,249,740	.....	116.526	.....	1,165,260	.....	1,000,000	.....	1,229,685	.....	(20,055)	.....	.....	5.000	1.810	AO.....	.....	12,500	.....	25,000	04/03/2013	10/01/2021	
72130P	BW	5	PIKE TWP IN MULTI-SCH BLDG COR.....	.....	..	.....	.1FE	.....	538,146	.....	110.372	.....	535,304	.....	485,000	.....	537,869	.....	(277)	.....	.....	4.000	2.070	JJ.....	.....	647	.....	.....	12/05/2013	01/15/2020	
721876	SD	3	PIMA CNTY AZ SWR REVENUE.....	.....	..	.....	.1FE	.....	181,655	.....	114.967	.....	172,451	.....	150,000	.....	179,116	.....	(2,538)	.....	.....	5.000	1.820	JJ.....	.....	3,750	.....	4,271	05/20/2013	07/01/2020	
73358W	AG	9	PORT AUTH OF NEW YORK & NEW JE.....	.....	..	.....	.1FE	.....	600,000	.....	113.712	.....	682,272	.....	600,000	.....	600,000	.....	.....	.....	.....	5.309	5.300	JD.....	.....	2,655	.....	31,854	06/18/2009	12/01/2019	
736742	RN	9	PORTLAND OR SWR SYS REVENUE.....	C.....	..	.....	.1	.1FE	.....	2,161,100	.....	110.345	.....	2,206,900	.....	2,000,000	.....	2,105,041	.....	(21,305)	.....	.....	5.000	3.710	JD.....	.....	4,444	.....	100,000	04/07/2011	06/15/2022
759136	QV	9	REGL TRANSPRTN DIST CO SALES T.....	C.....	..	.....	.1	.1FE	.....	3,054,100	.....	109.986	.....	2,749,650	.....	2,500,000	.....	3,007,860	.....	(46,240)	.....	.....	5.000	2.430	MN.....	.....	20,833	.....	107,986	01/31/2013	11/01/2027
792072	CZ	1	SAINT LUCIE CNTY FL SALES TAX.....	.....	..	.....	.1	.1FE	.....	1,397,058	.....	107.917	.....	1,402,921	.....	1,300,000	.....	1,319,755	.....	(10,684)	.....	.....	5.000	4.090	AO.....	.....	16,250	.....	65,000	08/18/2005	10/01/2020
79642B	TP	8	SAN ANTONIO TX WTR REVENUE.....	.....	..	.....	.1	.1FE	.....	1,216,980	.....	111.106	.....	1,111,060	.....	1,000,000	.....	1,181,962	.....	(19,248)	.....	.....	5.000	2.570	MN.....	.....	6,389	.....	50,000	02/08/2012	05/15/2027
797412	AU	7	SAN DIEGO CNTY CALIF WTR AUTH.....	.....	..	.....	.1	.1FE	.....	1,196,920	.....	115.971	.....	1,159,710	.....	1,000,000	.....	1,154,911	.....	(18,894)	.....	.....	5.000	2.660	MN.....	.....	8,333	.....	50,000	09/08/2011	05/01/2022
857320	2K	0	ST PUBLIC SCH BLDG AUTH PA.....	.....	..	.....	.....	1	.....	1,078,140	.....	100.249	.....	1,002,490	.....	1,000,000	.....	1,001,568	.....	(9,255)	.....	.....	5.000	4.040	MS.....	.....	16,667	.....	50,000	02/26/2004	03/01/2020
875124	CP	2	TAMPA BAY FL WTR REGL WTR SPLY.....	C.....	..	.....	.1FE	.....	3,624,180	.....	117.251	.....	3,517,530	.....	3,000,000	.....	3,555,263	.....	(68,917)	.....	.....	5.000	1.000	AO.....	.....	37,500	.....	75,000	05/20/2013	10/01/2018	
880459	X2	3	TENNESSEE ST HSG DEV AGY.....	.....	..	.....	.1	.1FE	.....	52,915	.....	100.130	.....	50,065	.....	50,000	.....	50,186	.....	(359)	.....	.....	5.125	4.360	JJ.....	.....	1,281	.....	2,969	12/09/2004	07/01/2034
882135	F9	2	TEXAS ST A & M UNIV REVENUE.....	.....	..	.....	.1	.1FE	.....	1,090,540	.....	112.713	.....	1,127,130	.....	1,000,000	.....	1,042,944	.....	(8,841)	.....	.....	5.000	3.920	MN.....	.....	6,389	.....	50,000	01/24/2008	05/15/2022
882756	UX	5	TEXAS ST PUBLIC FIN AUTH.....	.....	..	.....	.1	.1FE	.....	756,378	.....	102.530	.....	717,710	.....	700,000	.....	704,026	.....	(6,698)	.....	.....	5.000	3.990	FA.....	.....	14,583	.....	35,000	11/10/2004	02/01/2016
914119	GA	4	UNIV OF CINCINNATI OH RECPTS.....	.....	..	.....	.1	.1FE	.....	1,117,540	.....	101.967	.....	1,019,670	.....	1,000,000	.....	1,005,685	.....	(13,323)	.....	.....	5.000	3.610	JD.....	.....	4,167	.....	50,000	03/11/2004	06/01/2017
91417K	TZ	4	UNIV OF COLORADO CO ENTERPRISE.....	.....	..	.....	.1FE	.....	1,013,223	.....	106.437	.....	1,053,726	.....	990,000	.....	1,000,394	.....	(6,979)	.....	.....	5.000	4.220	JD.....	.....	4,125	.....	49,500	02/14/2012	06/01/2022	
91417K	UE	9	UNIV OF COLORADO CO ENTERPRISE.....	.....	..	.....	.1	.1FE	.....	10,235	.....	102.807	.....	10,281	.....	10,000	.....	10,105	.....	(71)	.....	.....	5.000	4.220	JD.....	.....	42	.....	500	02/14/2012	06/01/2022
914233	LM	1	UNIV OF CONNECTICUT CT.....	.....	..	.....	.1	.1FE	.....	279,670	.....	102.409	.....	256,023	.....	250,000	.....	250,138	.....	(3,501)	.....	.....	5.000	3.560	JJ.....	.....	5,764	.....	12,500	03/05/2004	01/15/2015
91428L	CB	0	UNIV OF HAWAII HI REVENUE.....	.....	..	.....	.1	.1FE	.....	1,604,764	.....	109.663	.....	1,623,012	.....	1,480,000	.....	1,520,056	.....	(13,536)	.....	.....	5.000	3.950	AO.....	.....	18,500	.....	74,000	12/21/2006	10/01/2020
914455	LB	4	UNIV OF MICHIGAN MI.....	.....	..	.....	.1	.1FE	.....	500,000	.....	99.973	.....	499,865	.....	500,000	.....	500,000	.....	.....	.....	.....	3.356	3.350	AO.....	.....	4,195	.....	16,780	10/28/2010	04/01/2019
914455	LC	2	UNIV OF MICHIGAN MI.....	.....	..	.....	.1	.1FE	.....	450,000	.....	100.673	.....	453,029	.....	450,000	.....	450,000	.....	.....	.....	.....	3.456	3.450	AO.....	.....	3,888	.....	15,552	10/28/2010	04/01/2020
914468	BC	6																													

SCHEDULE D - PART 1

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

1	2			Codes		6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates			
				3	4			5	8			9	12	13	14	15	16	17	18	19	20	21	22	
CUSIP Identification			Description	Code	g n	Bond CHAR	NAIC Design- ation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date	
93978K	3L	0	WASHINGTON ST HSG FIN COMMISSI.....	.....	..	.....1	..1FE	10,261	100.000	10,000	10,000	10,014	.....	.....(32)	.....	.....	.....4.250	3.910	JD.....	35	550	10/27/2004	12/01/2025	
967338	PK	4	WICHITA KS WTR & SWR UTILITY R.....	.....	..	.....1	..1FE	1,055,652	105.870	1,021,646	965,000	1,000,554	.....	.....(8,759)	.....	.....	.....5.000	3.920	AO.....	12,063	48,250	12/01/2006	10/01/202	
977092	FE	0	WISCONSIN ST CLEAN WTR REVENUE.....	.....	..	.....1	..1FE	1,339,158	115.976	1,368,517	1,180,000	1,244,118	.....	.....(17,266)	.....	.....	.....5.500	3.780	JD.....	5,408	64,900	12/12/2007	06/01/2017	
977100	CQ	7	WISCONSIN ST GEN FUND ANNUAL A.....	.....	..	.....1	..1FE	450,000	98.492	443,214	450,000	450,000	.....	.....	.....	.....	.....1.644	1.640	MN.....	1,233	6,823	11/06/2012	05/01/2018	
982674	DN	0	WYANDOTTE CNTY/KANSAS CITY KS.....	C.....	..	1	..1FE	2,256,134	103.100	2,273,355	2,205,000	2,211,001	.....	.....(8,686)	.....	.....	.....5.000	4.580	MS.....	36,750	110,250	03/07/2008	09/01/2024	
2599999.	U.S. Special Revenue & Assessment Obligations - Issuer Obligations.....							136,943,627	...XXX	132,508,920	120,215,000	132,505,397	0	(1,630,784)	0	0	0	XXX.....	XXX.....	XXX.....	1,530,001	5,163,742	...XXX.....	...XXX.....
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Residential Mortgage-Backed Securities																								
31292L	5D	3	FG C04444.....	.....	..	.....2	1	3,955,059	94.794	3,593,090	3,790,413	3,943,346	.....	.....(20,241)	.....	.....	.....3.000	2.460	MON.....	9,476	104,236	01/14/2013	01/01/2043	
31294K	RE	7	FG E01385.....	.....	..	.....2	1	107,200	106.129	114,559	107,942	107,466	.....	.....278	.....	.....	.....4.500	4.670	MON.....	405	4,857	07/06/2005	06/01/2018	
31294K	ZT	5	FG E01654.....	.....	..	.....2	1	97,173	106.186	103,200	97,188	97,173	.....	.....6	.....	.....	.....5.000	4.900	MON.....	405	4,859	05/27/2004	06/01/2019	
312962	6K	4	FG B10874.....	.....	..	.....2	1	94,699	106.536	101,284	95,071	94,798	.....	.....126	.....	.....	.....4.500	4.560	MON.....	357	4,278	10/03/2003	11/01/2018	
312962	WC	3	FG B10643.....	.....	..	.....2	1	138,376	106.248	144,538	136,038	137,200	.....	.....(750)	.....	.....	.....5.000	4.380	MON.....	567	6,802	11/26/2003	11/01/2018	
312964	6W	4	FG B12685.....	.....	..	.....2	1	304,410	106.248	320,179	301,349	302,928	.....	.....(1,098)	.....	.....	.....5.000	4.570	MON.....	1,256	15,067	04/23/2004	02/01/2019	
312964	UH	0	FG B12384.....	.....	..	.....2	1	148,961	106.536	157,174	147,532	148,306	.....	.....(438)	.....	.....	.....4.500	4.070	MON.....	553	6,639	01/16/2004	02/01/2019	
312968	5L	0	FG B16251.....	.....	..	.....2	1	306,383	106.248	321,434	302,530	304,870	.....	.....(1,794)	.....	.....	.....5.000	4.460	MON.....	1,261	15,127	01/05/2005	07/01/2019	
31297H	YK	9	FG A29714.....	.....	..	.....2	1	177,582	108.438	193,840	178,755	177,582	.....	.....440	.....	.....	.....5.000	5.150	MON.....	745	8,938	04/19/2005	01/01/2030	
31297U	Y8	7	FG A38835.....	.....	..	.....2	1	198,973	108.313	218,346	201,587	198,973	.....	.....1,359	.....	.....	.....5.000	5.500	MON.....	840	10,079	04/18/2005	05/01/2035	
31371K	2R	1	FN 254684.....	.....	..	.....2	1	99,681	106.619	104,500	98,011	98,532	.....	.....(437)	.....	.....	.....5.000	4.420	MON.....	408	4,901	01/21/2003	03/01/2018	
31371K	Y4	7	FN 254631.....	.....	..	.....2	1	92,138	106.619	96,503	90,512	91,007	.....	.....(434)	.....	.....	.....5.000	4.400	MON.....	377	4,526	01/17/2003	02/01/2018	
31376K	B3	9	FN 357458.....	.....	..	.....2	1	41,296	106.653	43,845	41,110	41,138	.....	.....(37)	.....	.....	.....4.500	4.280	MON.....	154	1,850	12/12/2003	11/01/2018	
31385X	GU	5	FN 555611.....	.....	..	.....2	1	35,734	106.590	37,917	35,573	35,590	.....	.....(33)	.....	.....	.....4.500	4.270	MON.....	133	1,601	12/12/2003	07/01/2018	
31390V	K3	7	FN 657414.....	.....	..	.....2	1	96,777	106.700	99,769	93,504	94,528	.....	.....(783)	.....	.....	.....5.500	4.470	MON.....	429	5,143	12/12/2002	11/01/2017	
31391H	2X	1	FN 667790.....	.....	..	.....2	1	52,211	106.619	54,685	51,289	51,596	.....	.....(328)	.....	.....	.....5.000	4.360	MON.....	214	2,564	01/17/2003	02/01/2018	
31391Y	5W	3	FN 681361.....	.....	..	.....2	1	73,782	106.619	77,266	72,468	72,947	.....	.....(387)	.....	.....	.....5.000	4.320	MON.....	302	3,623	08/08/2003	03/01/2018	
31393E	B3	2	FNR 2003-94 CE.....	.....	..	.....2	1	59,020	107.728	62,182	57,721	58,766	.....	.....(405)	.....	.....	.....5.000	4.030	MON.....	241	2,886	01/27/2004	10/25/2033	
31394C	CH	3	FNR 2005-3 HC.....	.....	..	.....2	1	487,341	105.328	530,254	503,427	492,957	.....	.....5,419	.....	.....	.....4.500	5.390	MON.....	1,888	22,654	01/09/2007	01/25/2035	
31395P	EM	0	FHR 2952 PA.....	.....	..	.....2	1	256,387	107.959	284,073	263,130	256,432	.....	.....3,234	.....	.....	.....5.000	6.160	MON.....	1,096	13,156	03/28/2007	02/15/2035	
31400J	GV	5	FN 688812.....	.....	..	.....2	1	87,570	106.619	91,804	86,104	86,572	.....	.....(343)	.....	.....	.....5.000	4.400	MON.....	359	4,305	01/21/2003	02/01/2018	
31400P	BE	4	FN 693137.....	.....	..	.....2	1	139,819	106.619	146,443	137,351	138,156	.....	.....(686)	.....	.....	.....5.000	4.380	MON.....	572	6,868	01/17/2003	03/01/2018	
31401B	P5	8	FN 703444.....	.....	..	.....2	1	28,489	106.744	29,724	27,845	28,091	.....	.....(196)	.....	.....	.....5.000	4.220	MON.....	116	1,392	07/21/2003	05/01/2018	
31401L	E6	6	FN 711257.....	.....	..	.....2	1	60,350	107.276	64,379	60,012	60,036	.....	.....(54)	.....	.....	.....5.000	4.770	MON.....	250	3,001	08/18/2003	07/01/2018	
31401M	CE	9	FN 712069.....	.....	..	.....2	1	313,455	107.276	336,473	313,651	313,455	.....	.....89	.....	.....	.....5.000	4.840	MON.....	1,307	15,683	08/14/2003	07/01/2018	
31402J	2C	0	FN 730771.....	.....	..	.....2	1	153,366	106.619	161,004	151,007	151,861	.....	.....(771)	.....	.....	.....5.000	4.440	MON.....	629	7,550	09/23/2003	08/01/2018	
31402Q	4B	4	FN 735318.....	.....	..	.....2	1	167,182	106.653	180,220	168,977	167,707	.....	.....643	.....	.....	.....4.500	4.750	MON.....	634	7,604	07/15/2005	11/01/2019	
31402R	LY	3	FN 735743.....	.....	..	.....2	1	319,781	106.622	344,673	323,266	320,518	.....	.....1,304	.....	.....	.....4.500	4.780	MON.....	1,212	14,547	07/15/2005	08/01/2020	
31404D	ED	6	FN 765232.....	.....	..	.....2	1	91,241	106.653	96,587	90,562	90,789	.....	.....(194)	.....	.....	.....4.500	4.190	MON.....	340	4,075	02/23/2004	02/01/2019	
31404S	TP	0	FN 777358.....	.....	..	.....2	1	95,132	106.653	102,373	95,986	95,357	.....	.....314	.....	.....	.....4.500	4.680	MON.....	360	4,319	07/05/2005	05/01/2019	
31405S	HL	1	FN 797735.....	.....	..	.....2	1	335,673	106.744	352,706	330,420	332,938	.....	.....(1,234)	.....	.....	.....5.000	4.490	MON.....	1,377	16,521	01/28/2005	02/01/2020	
31417C	MW	2	FN AB5772.....	.....	..	.....2	1	3,897,209	102.197	3,790,097	3,708,593	3,888,636	.....	.....(43,121)	.....	.....	.....3.000	1.830	MON.....	9,271	92,715	02/21/2013	08/01/2027	
31417E	CK	5	FN AB7273.....	.....	..	.....2	1	2,970,658	95.109	2,706,553	2,845,713	2,962,471	.....	.....(14,172)	.....	.....	.....3.000	2.430	MON.....	7,114	78,257	01/24/2013	12/01/2042	
31417E	VQ	1	FN AB7822.....	.....	..	.....2	1	4,759,642	99.192	4,556,745	4,593,833	4,746,794	.....	.....(24,595)	.....	.....	.....2.500	1.770	MON.....	9,570	86,134	02/21/2013	02/01/2028	
31417F	NN	4	FN AB8496.....	.....	..	.....2	1	4,829,138	99.192	4,621,884	4,659,503	4,815,867	.....	.....(23,513)	.....	.....	.....2.500	1.770	MON.....	9,707	87,366	02/21/2013	02/01/2020	

E10.4

SCHEDULE D - PART 1

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

1	2			Codes		6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates									
				3	4			5	8			9	12	13	14	15	16	17	18	19	20	21	22						
	CUSIP Identification	Description	Code	F o r e i g n	Bond CHAR			NAIC Design- ation																Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31418A	PX 0	FN MA1337.....	.....	..	.....2	1	.....	2,811,346	99.192	.....	2,690,690	.....	2,712,590	.....	2,804,224	.....	(16,243)	.....	2.500	1.750	MON...	.....	5,651	.....	56,512	01/31/2013	02/01/2028		
31419A	K2 2	FN AE0312.....	.....	..	.....2	1	.....	603,463	103.301	.....	605,367	.....	586,020	.....	603,316	.....	(9,088)	.....	4.000	3.210	MON...	.....	1,953	.....	23,441	08/23/2010	09/01/2040		
31419G	XX 7	FN AE6093.....	.....	..	.....2	1	.....	354,262	104.886	.....	358,197	.....	341,509	.....	354,054	.....	(6,422)	.....	3.500	2.340	MON...	.....	996	.....	11,953	10/06/2010	10/01/2025		
2699999	U.S. Special Revenue - Residential Mortgage-Backed Securities.....							28,840,959	XXX.....		27,894,557		27,898,092		28,766,977		0		(154,585)	0	XXX.....	XXX.....	XXX...		72,525		766,029	XXX.....	XXX.....
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Commercial Mortgage-Backed Securities																													
31398N	XW 9	FNA 2010-M5 A1.....	.....	..	.....2	1	.....	1,616,760	102.472	.....	1,648,494	.....	1,608,716	.....	1,611,288	.....	(2,130)	.....	2.259	2.110	MON...	.....	3,028	.....	38,672	09/21/2010	07/25/2020		
2799999	U.S. Special Revenue - Commercial Mortgage-Backed Securities.....							1,616,760	XXX.....		1,648,494		1,608,716		1,611,288		0		(2,130)	0	XXX.....	XXX.....	XXX...		3,028		38,672	XXX.....	XXX.....
3199999	Total - U.S. Special Revenue & Special Assessment Obligations.....							167,401,346	XXX.....		162,051,971		149,721,808		162,883,662		0		(1,787,499)	0	XXX.....	XXX.....	XXX...		1,605,554		5,968,443	XXX.....	XXX.....
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																													
00037B	AB 8	ABB FINANCE USA INC.....	.....	..	.....1	..1FE	.....	391,332	94.428	.....	377,715	.....	400,000	.....	392,582	.....	766	.....	2.875	3.120	MN.....	.....	1,693	.....	11,500	05/03/2012	05/08/2022		
00101J	AF 3	ADT CORP.....		..		..3FE		598,688	87.000		522,000		600,000		522,000		(76,790)	102		3.500	3.520	JJ.....		9,683		10,500	05/03/2013	07/15/2022	
021441	AD 2	ALTERA CORP.....	.....	..	.....1	..2FE	.....	299,541	98.657	.....	295,973	.....	300,000	.....	299,688	.....	89	.....	1.750	1.780	MN.....	.....	671	.....	5,250	05/01/2012	05/15/2017		
031162	BF 6	AMGEN INC.....	.....	..	.....1	..2FE	.....	498,840	103.165	.....	515,829	.....	500,000	.....	499,407	.....	232	.....	2.300	2.350	JD.....	.....	511	.....	11,500	06/27/2011	06/15/2016		
039483	BB 7	ARCHER-DANIELS-MIDLAND C.....	.....	..	.....1	..1FE	.....	870,368	105.781	.....	793,362	.....	750,000	.....	855,060	.....	(13,308)	.....	4.479	2.340	MS.....	.....	11,198	.....	33,593	11/01/2012	03/01/2021		
052769	AA 4	AUTODESK INC.....	.....	..	.....1	..2FE	.....	1,415,486	99.036	.....	1,416,227	.....	1,430,000	.....	1,418,403	.....	2,780	.....	1.950	2.160	JD.....	.....	1,239	.....	28,040	12/10/2012	12/15/2017		
053807	AN 3	AVNET INC.....	.....	..	.....1	..2FE	.....	99,545	112.437	.....	112,437	.....	100,000	.....	99,847	.....	51	.....	6.625	6.680	MS.....	.....	1,951	.....	6,625	09/07/2006	09/15/2016		
071813	BJ 7	BAXTER INTERNATIONAL INC.....	C.....	..	.....	..1FE	.....	4,034,016	99.507	.....	4,005,161	.....	4,025,000	.....	4,033,767	.....	(249)	.....	1.850	1.790	JD.....	.....	3,309	.....	38,059	11/05/2013	06/15/2018		
096630	AC 2	BOARDWALK PIPELINES LP.....	.....	..	.....1	..2FE	.....	999,730	89.579	.....	895,791	.....	1,000,000	.....	999,840	.....	89	.....	3.375	3.370	FA.....	.....	14,063	.....	24,656	11/05/2012	02/01/2023		
115637	AN 0	BROWN-FORMAN CORP.....	.....	..	.....1	..1FE	.....	1,071,442	96.504	.....	1,037,422	.....	1,075,000	.....	1,072,164	.....	686	.....	1.000	1.060	JJ.....	.....	4,957	.....	6,360	12/10/2012	01/15/2018		
12572Q	AD 7	CME GROUP INC.....	.....	..	.....1	..1FE	.....	199,678	100.563	.....	201,126	.....	200,000	.....	199,991	.....	71	.....	5.750	5.780	FA.....	.....	4,344	.....	11,500	02/04/2009	02/15/2014		
133131	AT 9	CAMDEN PROPERTY TRUST.....	.....	..	.....1	..2FE	.....	1,014,186	90.440	.....	927,018	.....	1,025,000	.....	1,015,191	.....	943	.....	2.950	3.070	JD.....	.....	1,344	.....	30,909	12/04/2012	12/15/2022		
134429	AT 6	CAMPBELL SOUP CO.....	.....	..	.....1	..2FE	.....	99,285	109.250	.....	109,250	.....	100,000	.....	99,598	.....	68	.....	4.500	4.580	FA.....	.....	1,700	.....	4,500	01/14/2009	02/15/2019		
142339	AF 7	CARLISLE COMPANIES INC.....	.....	..	.....1	..2FE	.....	1,694,679	93.828	.....	1,595,081	.....	1,700,000	.....	1,695,172	.....	444	.....	3.750	3.780	MN.....	.....	8,146	.....	62,865	11/15/2012	11/15/2022		
143658	AY 8	CARNIVAL CORP.....	.....	E	1	..2FE	.....	972,953	99.241	.....	967,603	.....	975,000	.....	973,374	.....	394	.....	1.875	1.910	JD.....	.....	813	.....	18,738	11/29/2012	12/15/2017		
14912L	4E 8	CATERPILLAR FINANCIAL SE.....	.....	..	.....	..1FE	.....	1,996,600	122.724	.....	2,454,499	.....	2,000,000	.....	1,997,977	.....	317	.....	7.150	7.170	FA.....	.....	54,022	.....	143,000	02/05/2009	02/15/2019		
166764	AA 8	CHEVRON CORP.....	.....	..	.....1	..1FE	.....	1,996,900	98.326	.....	1,991,119	.....	2,025,000	.....	1,999,094	.....	2,194	.....	1.104	1.430	JD.....	.....	1,615	.....	16,836	08/22/2013	12/05/2017		
191216	BF 6	COCA-COLA CO/THE.....	C.....	..	.....	..1FE	.....	2,989,620	98.733	.....	2,961,994	.....	3,000,000	.....	2,989,895	.....	275	.....	1.650	1.720	MN.....	.....	8,250	.....		11/06/2013	11/01/2018		
19416Q	ED 8	COLGATE-PALMOLIVE CO.....	C.....	..	.....	..1FE	.....	2,961,821	98.182	.....	2,920,915	.....	2,975,000	.....	2,962,170	.....	350	.....	1.500	1.590	MN.....	.....	7,438	.....		11/06/2013	11/01/2018		
207597	EE 1	CONNECTICUT LIGHT & PWR.....	.....	..	.....1	..1FE	.....	498,005	114.730	.....	573,655	.....	500,000	.....	498,841	.....	192	.....	5.500	5.550	FA.....	.....	11,458	.....	27,500	02/09/2009	02/01/2019		
20826F	AB 2	CONOCOPHILLIPS COMPANY.....	.....	..	.....1	..1FE	.....	573,683	98.185	.....	564,564	.....	575,000	.....	573,957	.....	257	.....	1.050	1.090	JD.....	.....	268	.....	6,172	12/04/2012	12/15/2017		
22160K	AE 5	COSTCO WHOLESALE CORP.....	C.....	..	1	..1FE	.....	2,999,400	98.243	.....	2,947,315	.....	3,000,000	.....	2,999,526	.....	118	.....	1.125	1.120	JD.....	.....	1,500	.....	34,500	11/28/2012	12/15/2017		
23311V	AC 1	DCP MIDSTREAM OPERATING.....	.....	..	.....1	..2FE	.....	1,991,931	100.644	.....	2,012,880	.....	2,000,000	.....	1,993,609	.....	1,533	.....	2.500	2.580	JD.....	.....	4,167	.....	50,556	11/28/2012	12/01/2017		
233851	AT 1	DAIMLER FINANCE NA LLC.....	C.....	..	1	..1FE	.....	3,852,348	99.477	.....	3,827,885	.....	3,848,000	.....	3,851,456	.....	(892)	.....	1.250	1.200	JJ.....	.....	22,714	.....	24,050	06/13/2013	01/11/2016		
235851	AH 5	DANAHER CORP.....	.....	..	.....1	..1FE	.....	1,249,150	114.789	.....	1,434,873	.....	1,250,000	.....	1,249,499	.....	82	.....	5.400	5.400	MS.....	.....	22,500	.....	67,500	02/26/2009	03/01/2019		
25179M	AP 8	DEVON ENERGY CORPORATION.....	.....	..	.....1	..2FE	.....	621,300	95.634	.....	597,715	.....	625,000	.....	621,824	.....	324	.....	3.250	3.320	MN.....	.....	2,595	.....	20,313	05/07/2012	05/15/2022		
25468P	CV 6	WALT DISNEY COMPANY/THE.....	.....	..	.....1	..1FE	.....	575,876	98.841	.....	573,278	.....	580,000	.....	576,750	.....	805	.....	1.100	1.240	JD.....	.....	532	.....	6,398	11/27/2012	12/01/2017		
25746U	BJ 7	DOMINION RESOURCES INC.....	.....	..	.....1	..2FE	.....	124,818	102.514	.....	128,143	.....	125,000	.....	124,937	.....	37	.....	2.250	2.280	MS.....	.....	938	.....	2,813	08/30/2010	09/01/2015		
260543	CH 4	DOW CHEMICAL CO/THE.....	.....	..	.....1	..2FE	.....	540,463	93.269	.....	512,981	.....	550,000	.....	541,396	.....	827	.....	3.000	3.200	MN.....	.....	2,108	.....	16,546	11/06/2012	11/15/2022		
26138E	AR 0	DR PEPPER SNAPPLE GROUP.....	.....	..	.....1	..2FE	.....	622,669	90.760	.....	567,250	.....	625,000	.....	622,897	.....	206	.....	2.700	2.740	MN.....	.....	2,156	.....	16,641	11/13/2012	11/15/2022		
26441C	AH 8	DUKE ENERGY CORP.....	.....	..	.....1	..2FE	.....	996,710	99.646	.....	996,464	.....	1,000,000	.....	997,588	.....	640	.....	1.625	1.690	FA.....	.....	6,139	.....	16,205	08/13/2012	08/15/2017		
278062	AC 8	EATON CORP.....	.....	..	.....	..2FE	.....	3,067,609	93.219	.....	2,866,491	.....	3,075,000	.....	3,067,710	.....	704	.....	2.750	2.780	MN.....	.....	13,859	.....	80,334	11/14/2013	11/02/2022		
29364W	AR 9	ENTERGY LOUISIANA LLC.....	.....	..	.....1	..1FE	.....	997,890	94.540	.....	945,403	.....	1,000,000	.....	998,083	.....	180	.....	3.300	3.320	JD.....	.....	2,750	.....	32,725	11/28/2012	12/01/2022		

SCHEDULE D - PART 1

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

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates		
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22	
			CUSIP Identification	Description	Code	F o r e i g n	Bond CHAR			NAIC Design- ation	Actual Cost												Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
313747 AS 6	FEDERAL REALTY INVS TRST.....	.....	..	.....	1	1FE	962,744	93.108	907,810	975,000	964,295	.....	1,072	.....	3.000	3.140	FA	.....	12,188	.....	30,225	07/16/2012	08/01/2022
31428X AS 5	FEDEX CORP.....	.....	..	.....	1	2FE	199,492	90.746	181,494	200,000	199,557	.....	45	.....	2.625	2.650	FA	.....	2,188	.....	5,308	07/24/2012	08/01/2022
337738 AM 0	FISERV INC.....	.....	..	.....	1	2FE	547,465	93.141	512,276	550,000	547,741	.....	218	.....	3.500	3.550	AO	.....	4,813	.....	19,571	09/18/2012	10/01/2022
369550 AU 2	GENERAL DYNAMICS CORP.....	.....	..	.....	1	1FE	989,870	89.865	898,660	1,000,000	990,921	.....	912	.....	2.250	2.360	MN	.....	2,875	.....	23,063	11/01/2012	11/15/2022
36962G 3U 6	GENERAL ELEC CAP CORP.....	.....	..	.....	1	1FE	1,384,787	115.032	1,391,892	1,210,000	1,369,513	.....	(15,274)	.....	5.625	2.400	MN	.....	11,344	.....	39,938	08/22/2013	05/01/2018
375558 AQ 6	GILEAD SCIENCES INC.....	.....	..	.....	1	2FE	2,297,040	107.159	2,143,196	2,000,000	2,258,591	.....	(33,415)	.....	4.500	2.470	AO	.....	22,500	.....	90,000	11/01/2012	04/01/2021
377372 AD 9	GLAXOSMITHKLINE CAP INC.....	.....	..	.....	1	1FE	1,786,464	115.040	1,671,539	1,453,000	1,718,873	.....	(58,682)	.....	5.650	1.320	MN	.....	10,490	.....	82,095	11/01/2012	05/15/2018
38141E A5 8	GOLDMAN SACHS GROUP INC.....	.....	..	.....	1	1FE	242,831	111.199	233,519	210,000	239,333	.....	(3,499)	.....	5.375	2.890	MS	.....	3,324	.....	11,288	03/01/2013	03/15/2020
38147M AA 3	GOLDMAN SACHS GROUP INC.....	C.....	..	.....	1	1FE	2,997,510	101.720	3,051,616	3,000,000	2,997,720	.....	210	.....	2.900	2.910	JJ	.....	39,150	.....		07/16/2013	07/19/2018
40414L AH 2	HCP INC.....	.....	..	.....	1	2FE	1,994,580	95.326	1,906,528	2,000,000	1,995,319	.....	683	.....	2.625	2.660	FA	.....	21,875	.....	36,750	11/14/2012	02/01/2020
42217K BA 3	HEALTH CARE REIT INC.....	.....	..	.....	1	2FE	1,992,620	94.358	1,887,166	2,000,000	1,993,531	.....	845	.....	3.750	3.790	MS	.....	22,083	.....	58,125	11/27/2012	03/15/2023
428236 BC 6	HEWLETT-PACKARD CO.....	.....	..	.....	1	2FE	499,435	102.083	510,420	500,000	499,801	.....	114	.....	2.125	2.140	MS	.....	3,188	.....	10,625	09/08/2010	09/13/2015
428236 BW 2	HEWLETT-PACKARD CO.....	.....	..	.....	1	2FE	624,906	102.388	639,925	625,000	624,936	.....	16	.....	2.600	2.600	MS	.....	4,785	.....	16,250	03/07/2012	09/15/2017
437076 AW 2	HOME DEPOT INC.....	.....	..	.....	1	1FE	1,476,588	107.653	1,345,673	1,250,000	1,446,957	.....	(25,740)	.....	4.400	1.990	AO	.....	13,750	.....	55,000	11/01/2012	04/01/2021
438516 BA 3	HONEYWELL INTERNATIONAL.....	.....	..	.....	1	1FE	1,300,255	107.351	1,180,868	1,100,000	1,274,338	.....	(22,519)	.....	4.250	1.870	MS	.....	15,582	.....	46,750	11/01/2012	03/01/2021
444859 BA 9	HUMANA INC.....	.....	..	.....	1	2FE	298,830	92.154	276,463	300,000	298,936	.....	100	.....	3.150	3.190	JD	.....	787	.....	9,214	12/05/2012	12/01/2022
458140 AL 4	INTEL CORP.....	.....	..	.....	1	1FE	1,248,675	98.987	1,237,343	1,250,000	1,248,947	.....	258	.....	1.350	1.370	JD	.....	749	.....	17,063	12/04/2012	12/15/2017
458140 AM 2	INTEL CORP.....	.....	..	.....	1	1FE	1,991,460	92.042	1,840,856	2,000,000	1,992,258	.....	756	.....	2.700	2.740	JD	.....	2,400	.....	54,600	12/04/2012	12/15/2022
46625H GY 0	JPMORGAN CHASE & CO.....	.....	..	.....	1	1FE	239,006	115.158	230,318	200,000	232,682	.....	(6,324)	.....	6.000	1.780	JJ	.....	5,532	.....	6,000	03/04/2013	01/15/2018
46625H JA 9	JPMORGAN CHASE & CO.....	.....	..	.....	1	1FE	1,025,960	104.696	1,046,962	1,000,000	1,015,165	.....	(5,778)	.....	3.150	2.520	JJ	.....	15,400	.....	31,500	02/07/2012	07/05/2016
478366 AV 9	JOHNSON CONTROLS INC.....	.....	..	.....	1	2FE	849,720	100.227	851,935	850,000	849,985	.....	91	.....	1.750	1.760	MS	.....	4,957	.....	14,875	02/01/2011	03/01/2014
478366 BA 4	JOHNSON CONTROLS INC.....	.....	..	.....	1	2FE	571,067	100.229	576,322	575,000	571,767	.....	344	.....	3.750	3.830	JD	.....	1,796	.....	21,563	11/29/2011	12/01/2021
489170 AC 4	KENNAMETAL INC.....	.....	..	.....	1	2FE	499,385	95.620	478,102	500,000	499,484	.....	53	.....	3.875	3.880	FA	.....	7,318	.....	19,375	02/09/2012	02/15/2022
489170 AD 2	KENNAMETAL INC.....	.....	..	.....	1	2FE	1,997,340	98.055	1,961,118	2,000,000	1,997,740	.....	350	.....	2.650	2.670	MN	.....	8,832	.....	52,117	11/02/2012	11/01/2019
49327M 2A 1	KEY BANK NA.....	.....	..	.....	1	1FE	844,189	98.036	828,412	845,000	844,333	.....	144	.....	1.650	1.670	FA	.....	5,808	.....	6,971	01/29/2013	02/01/2018
494550 BG 0	KINDER MORGAN ENER PART.....	.....	..	.....	1	2FE	249,955	104.775	261,938	250,000	249,979	.....	9	.....	3.500	3.500	MS	.....	2,916	.....	8,750	02/23/2011	03/01/2016
494550 BM 7	KINDER MORGAN ENER PART.....	.....	..	.....	1	2FE	722,086	92.676	671,902	725,000	722,413	.....	237	.....	3.450	3.490	FA	.....	9,448	.....	25,151	08/08/2012	02/15/2023
524660 AW 7	LEGGETT & PLATT INC.....	.....	..	.....	1	2FE	573,310	95.062	546,607	575,000	573,510	.....	146	.....	3.400	3.430	FA	.....	7,386	.....	19,550	08/08/2012	08/15/2022
53117C AM 4	LIBERTY PROPERTY LP.....	.....	..	.....	1	2FE	324,230	104.891	340,899	325,000	324,443	.....	72	.....	4.750	4.780	AO	.....	3,859	.....	15,438	09/22/2010	10/01/2020
53117C AP 7	LIBERTY PROPERTY LP.....	.....	..	.....	1	2FE	669,350	90.875	608,865	670,000	669,408	.....	55	.....	3.375	3.380	JD	.....	1,005	.....	22,927	12/05/2012	06/15/2023
55448Q AR 7	MACK-CALI REALTY LP.....	.....	..	.....	1	2FE	397,636	99.529	398,117	400,000	398,133	.....	446	.....	2.500	2.620	JD	.....	444	.....	10,694	11/13/2012	12/15/2017
55616X AH 0	MACYS RETAIL HLDGS INC.....	.....	..	.....	1	2FE	1,997,240	90.723	1,814,462	2,000,000	1,997,457	.....	214	.....	2.875	2.890	FA	.....	21,722	.....	42,326	11/14/2012	02/15/2023
571903 AJ 2	MARRIOTT INTERNATIONAL.....	.....	..	.....	1	2FE	296,760	100.539	301,618	300,000	297,545	.....	431	.....	3.000	3.170	MS	.....	3,000	.....	9,000	02/22/2012	03/01/2019
581557 AY 1	MCKESSON CORP.....	.....	..	.....	1	1FE	424,562	99.986	424,944	425,000	424,718	.....	145	.....	0.950	0.980	JD	.....	303	.....	4,037	11/29/2012	12/04/2015
59156R BF 4	METLIFE INC.....	.....	..	.....	1	1FE	527,892	93.118	488,873	525,000	527,875	.....	(17)	.....	3.048	2.970	MJSD	.....	711	.....	16,001	09/27/2012	12/15/2022
594918 AP 9	MICROSOFT CORP.....	.....	..	.....	1	1FE	198,846	98.233	196,467	200,000	199,105	.....	226	.....	0.875	0.990	MN	.....	224	.....	1,788	11/02/2012	11/15/2017
594918 AQ 7	MICROSOFT CORP.....	.....	..	.....	1	1FE	720,846	90.634	657,098	725,000	721,280	.....	377	.....	2.125	2.180	MN	.....	1,969	.....	15,748	11/02/2012	11/15/2022
611662 BM 8	MONSANTO CO.....	.....	..	.....	1	1FE	548,829	104.376	574,070	550,000	549,444	.....	232	.....	2.750	2.790	AO	.....	3,193	.....	15,124	04/12/2011	04/15/2016
63254A AB 4	NATIONAL AUSTRALIA BK LT.....	E.....	..	.....	1	1FE	499,095	103.242	516,211	500,000	499,409	.....	175	.....	2.750	2.780	MS	.....	4,278	.....	13,750	03/01/2012	03/09/2017
637071 AJ 0	NATIONAL OILWELL VARCO I.....	C.....	..	.....	1	1FE	3,007,171	92.036	2,761,099	3,000,000	3,006,435	.....	(666)	.....	2.600	2.570	JD	.....	6,500	.....	80,382	11/16/2012	12/01/2022
637417 AD 8	NATL RETAIL PROPERTIES.....	.....	..	.....	1	2FE	1,971,540	108.878	2,177,575	2,000,000	1,977,216	.....	2,362	.....	5.500	5.680	JJ	.....	50,722	.....	110,000	06/28/2011	07/15/2021
64110D AC 8	NETAPP INC.....	.....	..	.....	1	2FE	984,990	99.712	987,149	990,000	986,001	.....	960	.....	2.000	2.100	JD	.....	880	.....	19,965	12/05/2012	12/15/2017

E10.6

SCHEDULE D - PART 1

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

E10.7

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
			Code	F o r e i g n	Bond CHAR			Rate Used to Obtain Fair Value	Fair Value			Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
674599	CE	3			1	1FE	772,976	91.698	710,666	775,000	773,256		171			2.700	2.720	FA	7,905	24,005	06/19/2012	02/15/2023
69349L	AN	8			1	1FE	1,398,711	100.444	1,406,226	1,400,000	1,398,861		149			1.300	1.330	AO	6,471		08/20/2013	10/03/2016
695156	AP	4			1	2FE	199,821	97.151	194,303	200,000	199,843		15			3.900	3.910	JD	347	7,800	06/21/2012	06/15/2022
717081	DB	6			1	1FE	724,267	118.621	860,006	725,000	724,553		71			6.200	6.210	MS	13,235	44,950	03/17/2009	03/15/2019
718546	AJ	3			1	2FE	324,960	104.094	338,309	325,000	324,976		16			2.950	2.950	MN	1,598	9,587	01/29/2013	05/01/2017
724479	AH	3			1	2FE	873,433	112.610	985,341	875,000	874,082		145			6.250	6.270	MS	16,102	54,687	03/02/2009	03/15/2019
72650R	AF	9			1	2FE	391,600	110.269	441,079	400,000	396,900		1,058			5.875	6.190	FA	8,878	23,500	04/10/2008	08/15/2016
72650R	BB	7			1	2FE	543,648	90.774	494,719	545,000	543,790		133			2.850	2.870	JJ	6,515	9,967	12/03/2012	01/31/2023
740189	AK	1			1	1FE	2,002,340	97.964	1,959,297	2,000,000	2,001,882		(446)			1.250	1.220	JJ	11,528	14,235	12/18/2012	01/15/2018
74251V	AH	5			1	2FE	843,800	92.808	784,232	845,000	843,910		98			3.125	3.140	MN	3,374	26,333	11/13/2012	05/15/2023
74456Q	AW	6			1	1FE	549,021	102.893	565,914	550,000	549,722		202			2.700	2.730	MN	2,475	14,850	05/17/2010	05/01/2015
74913G	AK	1			1	2FE	102,000	108.811	108,811	100,000	100,464		(292)			7.625	7.280	JD	339	7,625	08/09/2007	06/15/2015
756109	AN	4			1	2FE	3,020,772	90.976	2,811,169	3,090,000	3,026,467		5,695			3.250	3.520	AO	21,201	101,820	01/28/2013	10/15/2022
776696	AE	6			1	2FE	3,168,626	91.863	2,893,690	3,150,000	3,166,754		(1,685)			3.125	3.050	MN	12,578	96,797	11/16/2012	11/15/2022
78355H	JR	1			1	2FE	274,511	104.686	287,887	275,000	274,711		78			3.500	3.530	JD	802	9,625	05/17/2011	06/01/2017
824348	AP	1			1	1FE	1,248,363	97.487	1,218,588	1,250,000	1,248,702		318			1.350	1.370	JD	750	17,250	12/04/2012	12/15/2017
828807	CJ	4			1	1FE	998,140	101.508	1,015,082	1,000,000	998,724		327			2.150	2.180	MS	6,331	21,500	03/08/2012	09/15/2017
828807	CN	5			1	1FE	691,150	91.458	635,638	695,000	691,515		351			2.500	2.810	FA	7,964	11,892	12/10/2012	02/01/2023
845467	AE	9			1	2FE	25,000	118.250	29,563	25,000	25,000					7.500	7.490	FA	781	1,875	09/25/2009	02/01/2018
84755T	AD	9			1	2FE	598,728	108.882	653,293	600,000	599,168		110			5.650	5.670	MS	11,300	33,900	08/25/2009	03/01/2020
854502	AD	3			1	1FE	1,011,860	92.979	929,795	1,000,000	1,010,669		(1,052)			2.900	2.760	MN	4,833	28,597	11/07/2012	11/01/2022
87875U	AH	5			1	2FE	100,000	115.347	115,347	100,000	100,000					6.572	6.570	MN	1,095	6,572	12/27/2007	11/01/2017
88166H	AD	9			1	1FE	599,730	94.918	569,509	600,000	599,758		28			2.250	2.250	MS	3,863	10,125	12/13/2012	03/18/2020
883556	AS	1			1	2FE	224,071	103.097	231,970	225,000	224,738		189			3.200	3.290	MN	1,200	7,200	04/20/2010	05/01/2015
883556	BB	7			1	2FE	999,850	99.590	995,909	1,000,000	999,881		27			1.850	1.850	JJ	8,531	16,599	08/15/2012	01/15/2018
89233P	7E	0			1	1FE	2,496,025	98.376	2,459,411	2,500,000	2,496,778		753			1.375	1.400	JJ	16,328	17,188	01/07/2013	01/10/2018
907818	DG	0			1	2FE	1,127,890	103.958	1,039,587	1,000,000	1,110,827		(14,839)			4.000	2.240	FA	16,667	40,000	11/01/2012	02/01/2021
913017	BM	0			1	1FE	207,814	114.008	228,016	200,000	203,867		(868)			5.375	4.830	JD	478	10,750	12/29/2008	12/15/2017
91324P	CB	6			1	1FE	250,585	96.254	240,636	250,000	250,510		(75)			1.625	1.580	MS	1,196	2,223	03/05/2013	03/15/2019
92276M	AZ	8			1	2FE	1,980,540	92.469	1,849,391	2,000,000	1,982,917		1,686			3.250	3.360	FA	24,556	67,167	07/31/2012	08/15/2022
92276M	BA	2			1	2FE	568,512	98.341	560,547	570,000	568,813		286			2.000	2.050	FA	4,307	7,663	12/06/2012	02/15/2018
92343V	BJ	2			1	2FE	599,370	88.533	531,200	600,000	599,434		56			2.450	2.460	MN	2,450	14,455	11/02/2012	11/01/2022
92553P	AK	8			1	2FE	249,472	100.483	251,207	250,000	249,794		176			1.250	1.320	FA	1,076	3,125	02/23/2012	02/27/2015
942683	AF	0			1	2FE	198,329	93.486	186,972	200,000	198,509		144			3.250	3.340	AO	1,625	6,482	09/27/2012	10/01/2022
94973V	AX	5			1	2FE	746,159	93.792	703,446	750,000	746,716		337			3.125	3.180	MN	2,995	23,438	05/02/2012	05/15/2022
94974B	FG	0			1	1FE	2,979,322	98.891	2,981,589	3,015,000	2,982,344		3,013			1.500	1.770	JJ	20,728	14,708	08/27/2013	01/16/2018
959802	AQ	2			1	2FE	339,374	102.373	348,069	340,000	339,590		204			2.375	2.430	JD	471	8,075	12/05/2012	12/10/2015
969457	BU	3			1	2FE	508,582	87.355	445,512	510,000	508,718		131			3.700	3.730	JJ	8,701	10,850	12/13/2012	01/15/2023
984121	BQ	5			1	2FE	49,696	113.443	56,722	50,000	49,886		32			6.750	6.830	FA	1,406	3,375	08/15/2006	02/01/2017
984121	CF	8			1	2FE	674,156	103.593	699,257	675,000	674,445		163			2.950	2.970	MS	5,863	19,913	03/08/2012	03/15/2017
064159	BE	5		A	1	1FE	2,627,081	98.400	2,587,929	2,630,000	2,627,669		568			1.375	1.390	JD	1,306	36,163	12/11/2012	12/18/2017

SCHEDULE D - PART 1

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

1	2			Codes		6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
				3	4			5	8			9	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description	Code	Foreign Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
136069 FA 4			CANADIAN IMPERIAL BANK.....	A.....	1	.1FE	1,998,380	97.662	1,953,241	2,000,000	1,998,675		295			1.550	1.560	JJ.....	13,606	15,500	01/17/2013	01/23/2018
89352H AF 6			TRANS-CANADA PIPELINES.....	A.....	1	.1FE	508,830	117.992	589,961	500,000	504,951		(897)			6.500	6.250	FA.....	12,278	32,500	02/18/2009	08/15/2018
01448P AA 0			ALESC III H.....	@.....	F	.1FE	27,250	53.468	14,570	27,250	27,250							N/A.....			03/09/2005	03/09/2034
01448P AB 8			ALESC III B.....	@.....	F	.1FE	36,340	53.468	40,797	76,300	36,340							N/A.....			04/19/2004	04/25/2034
01448U AB 7			ALESC VI PFD FNDG.....	@.....	F	.3FE	290,343	41.056	99,323	241,915	99,323	(191,020)						N/A.....			12/08/2004	12/23/2034
01448U AD 3			ALESC 6A PPNF.....	.....	F	.1FE	264,372	47.355	106,272	224,412	264,372										03/11/2005	03/23/2035
01449A AD 6			ALESC 7A PPN1.....	@.....	F	.1FE	679,799	41.056	298,681	727,479	679,052							N/A.....			04/05/2005	07/23/2035
02364W BC 8			AMERICA MOVIL SAB DE CV.....	F.....	1	.1FE	1,140,662	102.458	1,178,270	1,150,000	1,144,839		1,835			2.375	2.540	MS.....	8,573	27,313	08/31/2011	09/08/2016
05565Q CB 2			BP CAPITAL MARKETS PLC.....	F.....	1	.1FE	993,080	91.197	911,974	1,000,000	993,792		617			2.500	2.570	MN.....	3,819	25,000	11/01/2012	11/06/2022
05565Q CE 6			BP CAPITAL MARKETS PLC.....	F.....		.1FE	978,580	97.263	972,632	1,000,000	980,779		2,198			1.375	1.830	MN.....	1,948	6,875	06/19/2013	05/10/2018
219868 BS 4			CORP ANDINA DE FOMENTO.....	C.....	F	.1FE	755,349	100.062	700,436	700,000	749,153		(4,937)			4.375	3.410	JD.....	1,361	30,625	09/18/2012	06/15/2022
348663 AC 9			FTSHR 2005-1A PPN2.....	F.....		.1FE	209,772	47.355	99,339	209,772	209,772							FMAN.....			03/17/2005	11/05/2041
46132F AA 8			INVESCO FINANCE PLC.....	F.....	1	.1FE	999,210	92.394	923,941	1,000,000	999,303		79			3.125	3.130	MN.....	2,691	33,160	11/05/2012	11/30/2022
709629 AF 6			PENTAIR FINANCE SA.....	F.....		.2FE	1,347,001	97.245	1,312,813	1,350,000	1,347,307		305			2.650	2.680	JD.....	2,981	36,272	04/25/2013	12/01/2019
80105N AG 0			SANOFI.....	F.....	1	.1FE	520,187	104.690	471,109	450,000	511,225		(7,785)			4.000	1.970	MS.....	4,600	18,000	11/01/2012	03/29/2021
85771P AF 9			STATOIL ASA.....	F.....	1	.1FE	698,810	97.591	683,142	700,000	699,011		106			3.150	3.170	JJ.....	9,678	22,050	11/16/2011	01/23/2022
85771S AA 4			STATOIL ASA.....	C.....	F	.1FE	2,162,180	113.209	2,264,199	2,000,000	2,099,719		(16,523)			5.250	4.180	AO.....	22,167	105,000	12/16/2009	04/15/2019
87330L AG 6			TBRNA 2005-1A PPN2.....	F.....		.5FE	484,643	47.355	229,506	484,643	229,506	(43,842)						JAJO.....			03/08/2005	07/05/2035
88166D AA 4			TEVA PHARM FIN III.....	F.....	1	.1FE	399,768	100.281	401,126	400,000	399,982		78			1.700	1.710	MS.....	1,889	6,800	03/16/2011	03/21/2014
3299999	Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations.....						137,677,960	XXX	133,824,892	136,217,771	136,903,881	(311,652)	(185,465)		0	XXX	XXX	XXX	948,645	3,301,542	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																						
00253C HW 0			AMT 2002-2 A2.....	.....	..	2	.1FM	4,750	100.193	4,750	4,750					4.500	3.700	MON...	18	214	12/19/2002	03/25/2033
126380 AB 0			CSMC 2006-9 2A1.....	.....	..	2	.1FM	1,105,368	95.776	1,086,525	1,134,438		(3,349)			5.500	5.460	MON...	5,200	62,394	09/08/2006	02/01/2038
22541N UA 5			CSFB 2002-30 DB1.....	.....	..	2	.2FM	205,763	99.173	200,308	201,976		(131)			7.380	7.160	MON...	1,242	14,914	12/10/2002	11/25/2032
225458 PD 4			CSFB 2005-AGE1 B3.....	.....	..	2	.1FM	268,477	61.913	183,087	295,717		152,317			3.664		MON...			08/30/2005	02/25/2032
291701 CS 7			EFLOT 1998-2 M2.....	.....	..	2	.6FE	326	1.000	326	32,587					7.930		MON...		11,373	06/17/1998	06/25/2024
31846L BT 2			FAMLT 1998-1F NOTE.....	.....	..	2	.1FM	11,520	97.885	10,912	11,148		(67)			7.110	6.780	MON...	66	793	01/22/2003	06/20/2029
456606 DD 1			INHEL 2001-C M2.....	.....	..	2	.1FM	34,520	71.758	27,636	38,513					2.339		MON...			03/28/2006	12/25/2032
55265K TY 1			MASTR 2003-10 3A1.....	.....	..	2	.1FM	228,227	104.725	236,462	225,792		(916)			5.500	5.080	MON...	1,035	12,401	01/28/2005	11/25/2033
68389F EY 6			OOMLT 2004-1 M7.....	.....	..	2	.1FM	152,056	4.524	7,798	172,333		(8,040)			5.414		MON...			10/17/2006	01/25/2034
86358R EA 1			SASC 2001-SB1 B1.....	.....	..	2	.1FM	41,029	72.068	36,817	51,087		10,319	(4,487)		3.375	3.375	MON...	144	1,724	05/01/2002	08/25/2031
3399999	Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities.....						2,052,036	XXX	1,794,630	2,168,341	1,795,091	154,596	(8,950)		0	XXX	XXX	XXX	7,705	103,813	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																						
12624Q AR 4			COMM 2012-CR4 A3.....	.....	..	2	.1FM	2,511,225	93.964	2,302,139	2,450,000		(5,783)			2.853	2.550	MON...	5,825	69,899	11/02/2012	10/15/2045
32054Y AC 7			FIB 2000-1 A.....	.....	..	2	.6FE	23,203	17.489	19,682	112,536					1.300		MON...			02/16/2006	07/15/2026
86359A ME 0			SASC 2003-AL1 A.....	.....	..	2	.1FM	142,121	93.857	139,221	148,333		1,135			3.356	4.250	MON...	415	4,979	02/06/2003	04/25/2031
92890N AT 6			WFRBS 2012-C10 A2.....	.....	..	2	.1FM	384,364	98.984	371,191	375,000		(1,942)			1.765	1.210	MON...	552	6,619	11/30/2012	12/15/2045
92890N AU 3			WFRBS 2012-C10 A3.....	.....	..	2	.1FM	666,200	93.636	608,639	650,000		(1,525)			2.875	2.570	MON...	1,557	18,687	11/30/2012	12/15/2045
92937F AB 7			WFRBS 2013-C12 A2.....	.....	..	2	.1FM	1,694,279	99.765	1,641,145	1,645,000		(7,876)			2.072	1.410	MON...	2,840	25,563	03/06/2013	03/15/2048
50180A AB 0			LBSBN 2005-2A N2.....	F.....	..	2	.1AM			131,172						7.860		MON...		1,038	12/19/2005	09/27/2030
3499999	Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities.....						5,421,392	XXX	5,082,017	5,512,041	5,382,502	0	(15,991)		0	XXX	XXX	XXX	11,189	126,785	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																						

E10.8

SCHEDULE D - PART 1

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

1	2					Codes		6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates																																		
						3	4			5	8			9	12	13	14	15	16	17	18	19	20	21	22																																
	CUSIP Identification	Description	Code	F o r e i g n	Bond CHAR	NAIC Designation	Actual Cost			Rate Used to Obtain Fair Value																Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date																		
00110A	AD	6	AEPTC 2006-A A4.....	.....	..	..2	..1FE	.....	3,364,453	.....	111.037	.....	3,331,112	.....	3,000,000	.....	3,308,933	.....	.....	(55,520)	.....	.....	.....	.....	5.170	.....	1.370	JJ.....	.....	77,550	.....	77,550	06/26/2013	01/01/2020																							
00441R	AJ	6	ACERV 2001-RV1 E.....	.....	..	..2	5*	.....	133,793	.....	99.754	.....	173,372	.....	173,798	.....	133,794	.....	.....	.....	.....	.....	.....	.....	8.700	.....	8.700	MON.....	.....	1,804	.....	13,860	04/25/2005	09/20/2021																							
161571	FR	0	CHAIT 2012-A8 A8.....	.....	..	..2	..1FE	.....	1,996,797	.....	99.725	.....	1,994,519	.....	2,000,000	.....	1,997,879	.....	.....	1,082	.....	.....	.....	.....	0.540	.....	0.590	MON.....	.....	480	.....	9,900	01/25/2013	10/16/2017																							
466157	AC	8	WENT5 2001-AA A2.....	.....	..	..2	..1FE	.....	90,663	.....	108.010	.....	97,427	.....	90,201	.....	90,201	.....	.....	.....	.....	.....	.....	.....	6.395	.....	6.390	MON.....	.....	256	.....	5,768	03/27/2002	08/15/2026																							
68619A	AG	2	ORGN 2001-A M1.....	.....	..	..2	1FE	.....	64,904	.....	68.019	.....	90,352	.....	132,832	.....	24,256	.....	.....	.....	.....	.....	.....	.....	7.820	.....	.....	MON.....	.....	.....	.....	10,042,005	03/15/2032																								
88576P	AB	9	HENDR 2003-AA NOTE.....	.....	..	..2	1FE	.....	226,820	.....	106.279	.....	241,076	.....	226,832	.....	227,444	.....	.....	.....	.....	.....	.....	.....	4.855	.....	4.750	MON.....	.....	489	.....	11,013	11/14/2003	11/15/2033																							
3599999	Industrial & Miscellaneous - Other Loan-Backed and Structured Securities.....								.....	5,877,430	.....	XXX.....	.....	5,927,858	.....	5,623,663	.....	5,782,507	.....	.....	0	.....	(54,438)	.....	0	.....	0	XXX.....	.....	XXX.....	.....	80,579	.....	118,091	.....	XXX.....	.....	XXX.....																			
3899999	Total - Industrial & Miscellaneous (Unaffiliated).....								.....	151,028,818	.....	XXX.....	.....	146,629,397	.....	149,521,816	.....	149,863,981	.....	.....	(157,056)	.....	(264,844)	.....	0	.....	0	XXX.....	.....	XXX.....	.....	1,048,118	.....	3,650,231	.....	XXX.....	.....	XXX.....																			
Totals																																																									
7799999	Total - Issuer Obligations.....								.....	359,153,216	.....	XXX.....	.....	349,532,206	.....	331,042,771	.....	350,237,820	.....	.....	(311,652)	.....	(2,789,686)	.....	0	.....	0	XXX.....	.....	XXX.....	.....	3,488,269	.....	11,822,128	.....	XXX.....	.....	XXX.....																			
7899999	Total - Residential Mortgage-Backed Securities.....								.....	31,357,575	.....	XXX.....	.....	30,198,700	.....	30,546,145	.....	31,030,244	.....	.....	154,596	.....	(157,848)	.....	0	.....	0	XXX.....	.....	XXX.....	.....	81,979	.....	890,829	.....	XXX.....	.....	XXX.....																			
7999999	Total - Commercial Mortgage-Backed Securities.....								.....	9,256,870	.....	XXX.....	.....	9,005,441	.....	9,305,274	.....	9,196,316	.....	.....	0	.....	(25,572)	.....	0	.....	0	XXX.....	.....	XXX.....	.....	21,406	.....	251,715	.....	XXX.....	.....	XXX.....																			
8099999	Total - Other Loan-Backed and Structured Securities.....								.....	5,877,430	.....	XXX.....	.....	5,927,858	.....	5,623,663	.....	5,782,507	.....	.....	0	.....	(54,438)	.....	0	.....	0	XXX.....	.....	XXX.....	.....	80,579	.....	118,091	.....	XXX.....	.....	XXX.....																			
8399999	Grand Total - Bonds.....								.....	405,645,091	.....	XXX.....	.....	394,664,205	.....	376,517,853	.....	396,246,887	.....	.....	(157,056)	.....	(3,027,544)	.....	0	.....	0	XXX.....	.....	XXX.....	.....	3,672,233	.....	13,082,763	.....	XXX.....	.....	XXX.....																			

SCHEDULE D - PART 2 - SECTION 1

Showing all PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Code	F o r e i g n	Number of Shares	Par Value Per Share	Rate Per Share	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (15+16-17)	Total Foreign Exchange Change in B./A.C.V.	NAIC Desig- nation	Date Acquired
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)																				
02005N 60 5	ALLY FINANCIAL INC.....			27.000	1,000.00	...313.118	8,454	..957.500	25,853	8,454		1,890					0		P4UFE...	11/04/2009
8499999.	Total - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated).....						8,454	...XXX.....	25,853	8,454	0	1,890	0	0	0	0	0	0	...XXX....	...XXX.....
8999999.	Total - Preferred Stocks.....						8,454	...XXX.....	25,853	8,454	0	1,890	0	0	0	0	0	0	...XXX....	...XXX.....

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1		2		Codes		5		6		Fair Value		9		Dividends			Change in Book/Adjusted Carrying Value				17		18						
				3	4 F o r e i g n					7	8			10	11	12	13	14	15	16									
CUSIP																													
Identification																													
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																													
00206R	10	2	AT&T INC.....				39,124.000		1,375,600		35.160		1,375,600		1,377,468			45,868				(1,868)			(1,868)			L.....	12/02/2013
002824	10	0	ABBOTT LABORATORIES.....				35,749.000		1,370,259		38.330		1,370,259		1,363,538							6,721			6,721			L.....	12/02/2013
00287Y	10	9	ABBVIE INC.....				28,186.000		1,488,503		52.810		1,488,503		1,070,239			33,175				418,263			418,263			L.....	09/03/2013
02209S	10	3	ALTRIA GROUP INC.....				36,889.000		1,416,169		38.390		1,416,169		1,263,881		17,707	46,527				152,288			152,288			L.....	12/02/2013
032654	10	5	ANALOG DEVICES INC.....				28,315.000		1,442,083		50.930		1,442,083		1,369,155			9,627				72,928			72,928			L.....	12/02/2013
053015	10	3	AUTOMATIC DATA PROCESSING.....				17,151.000		1,385,972		80.810		1,385,972		1,055,362		8,232	22,137				330,610			330,610			L.....	06/03/2013
071813	10	9	BAXTER INTERNATIONAL INC.....				19,924.000		1,385,714		69.550		1,385,714		1,375,679		9,763	24,291				10,035			10,035			L.....	12/02/2013
12572Q	10	5	CME GROUP INC.....				16,694.000		1,309,811		78.460		1,309,811		988,351		43,404	29,933				321,460			321,460			L.....	06/03/2013
166764	10	0	CHEVRON CORP.....				11,160.000		1,393,996		124.910		1,393,996		1,307,575			37,130				86,421			86,421			L.....	12/02/2013
191216	10	0	COCA-COLA CO/THE.....				34,064.000		1,407,184		41.310		1,407,184		1,309,997			34,572				97,187			97,187			L.....	12/02/2013
194162	10	3	COLGATE-PALMOLIVE CO.....				20,913.000		1,363,737		65.210		1,363,737		1,156,516			20,182				207,220			207,220			L.....	09/03/2013
219350	10	5	CORNING INC.....				79,815.000		1,422,303		17.820		1,422,303		976,310			28,021				445,993			445,993			L.....	09/03/2013
260543	10	3	DOW CHEMICAL CO/THE.....				34,021.000		1,510,532		44.400		1,510,532		1,173,421		10,887	21,229				337,111			337,111			L.....	12/02/2013
263534	10	9	DU PONT (E.I.) DE NEMOURS.....				22,108.000		1,436,357		64.970		1,436,357		1,054,136			38,757				382,220			382,220			L.....	12/02/2013
291011	10	4	EMERSON ELECTRIC CO.....				20,373.000		1,429,777		70.180		1,429,777		1,160,644			31,183				269,133			269,133			L.....	06/03/2013
30231G	10	2	EXXON MOBIL CORP.....				14,597.000		1,477,216		101.200		1,477,216		1,312,080			31,328				165,136			165,136			L.....	12/02/2013
369550	10	8	GENERAL DYNAMICS CORP.....				14,921.000		1,425,702		95.550		1,425,702		982,429			24,533				443,272			443,272			L.....	12/02/2013
370334	10	4	GENERAL MILLS INC.....				27,182.000		1,356,654		49.910		1,356,654		1,178,186			26,487				178,467			178,467			L.....	12/02/2013
438516	10	6	HONEYWELL INTERNATIONAL INC.....				15,462.000		1,412,763		91.370		1,412,763		1,088,158			24,939				324,605			324,605			L.....	12/02/2013
452308	10	9	ILLINOIS TOOL WORKS.....				17,143.000		1,441,383		84.080		1,441,383		1,078,099		7,200	20,122				363,285			363,285			L.....	06/03/2013
458140	10	0	INTEL CORP.....				57,621.000		1,495,841		25.960		1,495,841		1,230,053			34,831				265,788			265,788			L.....	12/02/2013
459200	10	1	INTL BUSINESS MACHINES CORP.....				7,677.000		1,439,975		187.570		1,439,975		1,362,591							77,384			77,384			L.....	12/02/2013
478160	10	4	JOHNSON & JOHNSON.....				14,464.000		1,324,758		91.590		1,324,758		1,090,443			35,972				234,314			234,314			L.....	12/02/2013
494368	10	3	KIMBERLY-CLARK CORP.....				12,752.000		1,332,074		104.460		1,332,074		1,163,285		10,329	28,788				168,789			168,789			L.....	09/03/2013
50076Q	10	6	KRAFT FOODS GROUP INC.....				25,730.000		1,387,362		53.920		1,387,362		1,407,260		13,508	23,750				(19,898)			(19,898)			L.....	12/02/2013
532457	10	8	ELI LILLY & CO.....				27,101.000		1,382,151		51.000		1,382,151		1,449,621			41,813				(67,470)			(67,470)			L.....	12/02/2013
539830	10	9	LOCKHEED MARTIN CORP.....				9,724.000		1,445,570		148.660		1,445,570		846,890			45,779				598,680			598,680			L.....	03/01/2013
577081	10	2	MATTEL INC.....				29,771.000		1,416,504		47.580		1,416,504		1,215,291			10,718				201,213			201,213			L.....	09/03/2013
580135	10	1	MCDONALDS CORP.....				14,139.000		1,371,907		97.030		1,371,907		1,348,631			36,972				23,276			23,276			L.....	12/02/2013
58933Y	10	5	MERCK & CO. INC.....				27,160.000		1,359,358		50.050		1,359,358		1,142,649		11,950	32,975				216,709			216,709			L.....	12/02/2013
594918	10	4	MICROSOFT CORP.....				35,508.000		1,329,064		37.430		1,329,064		995,803			31,165				333,261			333,261			L.....	09/03/2013
655844	10	8	NORFOLK SOUTHERN CORP.....				15,375.000		1,427,261		92.830		1,427,261		1,076,862			21,734				350,400			350,400			L.....	09/03/2013
670346	10	5	NUCOR CORP.....				26,914.000		1,436,669		53.380		1,436,669		1,235,609		9,958	28,319				201,061			201,061			L.....	06/03/2013
674599	10	5	OCCIDENTAL PETROLEUM CORP.....				14,358.000		1,365,446		95.100		1,365,446		1,263,769		9,189	25,647				101,677			101,677			L.....	12/02/2013
713448	10	8	PEPSICO INC.....				16,260.000		1,348,604		82.940		1,348,604		1,210,569		9,228	24,757				138,036			138,036			L.....	12/02/2013
717081	10	3	PFIZER INC.....				42,863.000		1,312,894		30.630		1,312,894		1,364,759							(51,864)			(51,864)			L.....	12/02/2013
742718	10	9	PROCTER & GAMBLE CO/THE.....				16,376.000		1,333,170		81.410		1,333,170		1,247,801			27,514				85,369			85,369			L.....	12/02/2013
755111	50	7	RAYTHEON COMPANY.....				15,546.000		1,410,022		90.700		1,410,022		832,902		8,550	25,651				577,120			577,120			L.....	03/01/2013
761713	10	6	REYNOLDS AMERICAN INC.....				27,193.000		1,359,378		49.990		1,359,378		1,205,248		17,132	46,934				154,130			154,130			L.....	12/02/2013

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1		2		Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
				3	4 F o r e i g n			7	8		10	11	12	13	14	15	16		
CUSIP						Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
871829 10 7						40,741.000	1,470,750	36.100	1,470,750	1,369,219	11,815			101,531		101,531		L	12/02/2013
87612E 10 6						21,752.000	1,376,249	63.270	1,376,249	1,368,607		27,620		7,643		7,643		L	12/02/2013
882508 10 4						31,892.000	1,400,378	43.910	1,400,378	1,106,527		26,441		293,851		293,851		L	06/03/2013
911312 10 6						13,322.000	1,399,876	105.080	1,399,876	1,086,350		30,650		313,525		313,525		L	09/03/2013
913017 10 9						12,350.000	1,405,430	113.800	1,405,430	1,115,661		24,921		289,769		289,769		L	12/02/2013
92343V 10 4						27,700.000	1,361,178	49.140	1,361,178	1,252,036		39,141		109,142		109,142		L	12/02/2013
931142 10 3						16,827.000	1,324,117	78.690	1,324,117	1,200,605	7,909	21,271		123,512		123,512		L	09/03/2013
9099999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated).....																			
64,267,701 XXX 64,267,701 54,830,265 206,761 1,243,404 0 9,437,435 0 9,437,435 0 XXX XXX																			
Common Stocks - Parent, Subsidiaries and Affiliates																			
99C000 16 5						138,500.000	46,049,711	269.340	46,049,711	36,508,484				8,746,145		8,746,145		K	09/01/2009
9199999. Total - Common Stocks - Parent, Subsidiaries and Affiliates.....																			
46,049,711 XXX 46,049,711 36,508,484 0 0 0 8,746,145 0 8,746,145 0 XXX XXX																			
Common Stocks - Mutual Funds																			
4812C0 80 3						1,158,477.187	9,244,648	7.980	9,244,648	9,646,895		826,643		(185,356)		(185,356)		L	03/02/2009
9299999. Total - Common Stocks - Mutual Funds.....																			
9,244,648 XXX 9,244,648 9,646,895 0 826,643 0 (185,356) 0 (185,356) 0 XXX XXX																			
9799999. Total - Common Stock.....																			
119,562,060 XXX 119,562,060 100,985,644 206,761 2,070,047 0 17,998,224 0 17,998,224 0 XXX XXX																			
9899999. Total Common and Preferred Stock.....																			
119,570,514 XXX 119,587,913 100,994,098 206,761 2,071,937 0 17,998,224 0 17,998,224 0 XXX XXX																			

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

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
Bonds - U.S. Political Subdivisions of States								
059189 RJ 1	BALTIMORE MD.....		01/16/2013	J.P. MORGAN.....		1,020,520	800,000	
091212 CA 6	BIRMINGHAM MI PUBLIC SCHS.....		02/27/2013	STIFEL NICOLAUS & CO.....		299,270	250,000	
161681 SN 2	CHASKA MN INDEP SCH DIST #112.....		03/20/2013	DIRECT.....		455,820	400,000	
250325 RV 1	DESCHUTES CNTY OR ADMIN SCH DI.....		12/19/2013	HUTCHINSON SHOCKEY ERLEY & CO.....		617,006	525,000	656
346604 HH 7	FORSYTH CNTY GA SCH DIST.....		07/10/2013	JEFFERIES & CO.....		2,351,600	2,000,000	8,889
495080 SM 6	KING CNTY WA SCH DIST #403 REN.....		01/14/2013	CITIGROUP GLOBAL MARKETS.....		2,543,700	2,000,000	12,778
592112 LW 4	MET GOVT NASHVILLE & DAVIDSONC.....		01/30/2013	RAYMOND JAMES.....		4,466,805	3,500,000	
64966J MQ 6	NEW YORK NY.....		12/02/2013	HUTCHINSON SHOCKEY ERLEY & CO.....		585,655	500,000	8,611
655867 NH 8	NORFOLK VA.....		05/20/2013	RAYMOND JAMES.....		2,574,629	2,060,000	14,878
720362 BQ 4	PIERCE CNTY WA FIRE PROT DIST.....		11/22/2013	D.A. DAVIDSON & CO.....		531,416	475,000	
2499999.	Total - Bonds - U.S. Political Subdivisions of States.....					15,446,421	12,510,000	45,812
Bonds - U.S. Special Revenue and Special Assessment								
040654 VF 9	ARIZONA ST TRANSPRTN BRD HIGHW.....		01/17/2013	J.P. MORGAN.....		1,006,720	800,000	
040654 VG 7	ARIZONA ST TRANSPRTN BRD HIGHW.....		01/30/2013	JEFFERIES & CO.....		1,604,057	1,300,000	903
31292L SD 3	FG C04444.....		01/14/2013	NOMURA SECURITIES DOMESTIC.....		4,173,750	4,000,000	5,333
31417C MW 2	FN AB5772.....		02/21/2013	J.P. MORGAN.....		4,678,146	4,451,734	9,274
31417E CK 5	FN AB7273.....		01/24/2013	BNP PARIBUS SECURITIES.....		3,121,500	2,990,211	6,977
31417E VQ 1	FN AB7822.....		02/21/2013	CREDIT SUISSE.....		5,122,379	4,943,934	4,463
31417F NN 4	FN AB8496.....		02/21/2013	CREDIT SUISSE.....		5,141,535	4,960,926	4,479
31418A PX 0	FN MA1337.....		01/31/2013	J.P. MORGAN.....		3,091,777	2,983,171	2,693
360066 NE 0	FULTON CNTY GA WTR & SWR REVEN.....		05/21/2013	RAYMOND JAMES.....		3,617,370	3,000,000	59,583
45528U JG 7	INDIANAPOLIS IN LOCAL PUBLIC I.....		09/26/2013	DIRECT.....		407,124	350,000	
544712 5H 1	LOS ANGELES CNTY CA MET TRANSP.....		05/21/2013	J.P. MORGAN.....		3,809,070	3,000,000	
574204 XN 8	MARYLAND ST DEPT OF TRANSPRTNC.....		03/21/2013	MERRILL LYNCH.....		3,340,123	2,750,000	10,694
626207 ZH 0	MUNI ELEC AUTH OF GEORGIA.....		04/02/2013	PIPER JAFFREY & CO.....		2,430,940	2,000,000	42,778
645918 U9 2	NEW JERSEY ST ECON DEV AUTH RE.....		01/24/2013	MERRILL LYNCH.....		3,697,830	3,000,000	
646136 E7 2	NEW JERSEY ST TRANSPRTN TRUST.....		01/29/2013	STIFEL NICOLAUS & CO.....		2,441,400	2,000,000	12,778
677632 ZU 8	OHIO ST UNIV.....		01/16/2013	BARCLAYS AMERICAN.....		1,439,831	1,125,000	
686507 FX 7	ORLANDO FL UTILITIES COMMISSIO.....		04/03/2013	ZIEGLER.....		1,249,740	1,000,000	972
72130P BW 5	PIKE TWP IN MULTI-SCH BLDG COR.....		12/05/2013	PIPER JAFFREY & CO.....		538,146	485,000	
721876 SD 3	PIMA CNTY AZ SWR REVENUE.....		05/20/2013	DIRECT.....		181,655	150,000	3,479
759136 QV 9	REGL TRANSPRTN DIST CO SALES T.....		01/31/2013	BARCLAYS AMERICAN.....		3,054,100	2,500,000	15,625
875124 CP 2	TAMPA BAY FL WTR REGL WTR SPLY.....		05/20/2013	RAYMOND JAMES.....		3,624,180	3,000,000	21,667
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments.....					57,771,373	50,789,976	201,698
Bonds - Industrial and Miscellaneous								
00101J AF 3	ADT CORP.....		05/03/2013	EXCHANGE.....		598,688	600,000	6,300
00110A AD 6	AEPTC 2006-A A4.....		06/26/2013	WELLS FARGO SECURITIES LLC.....		3,364,453	3,000,000	75,827
071813 BJ 7	BAXTER INTERNATIONAL INC.....		11/05/2013	RBC CAPITAL MARKETS SECURITIES - US.....		4,034,016	4,025,000	30,406
126342 OD 1	AMHPT 1996-2 B2.....		02/15/2013	CAPITALIZED INTEREST.....			2,141	
161571 FR 0	CHAIT 2012-A8 A8.....		01/25/2013	CITIGROUP GLOBAL MARKETS.....		1,996,797	2,000,000	450
166764 AA 8	CHEVRON CORP.....		08/22/2013	MORGAN STANLEY.....		971,900	1,000,000	2,515
191216 BF 6	COCA-COLA CO/THE.....		11/06/2013	BANK AMERICA.....		2,989,620	3,000,000	1,513
19416Q ED 8	COLGATE-PALMOLIVE CO.....		11/06/2013	JEFFERIES & CO.....		2,961,821	2,975,000	1,364
233851 AT 1	DAIMLER FINANCE NA LLC.....		06/13/2013	BNP PARIBUS SECURITIES.....		3,852,348	3,848,000	20,977
36962G 3U 6	GENERAL ELEC CAP CORP.....		08/22/2013	VARIOUS.....		1,384,787	1,210,000	22,423
38141E A5 8	GOLDMAN SACHS GROUP INC.....		03/01/2013	J.P. MORGAN.....		242,831	210,000	5,362

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
38147M AA 3	GOLDMAN SACHS GROUP INC.....		07/16/2013	GOLDMAN SACHS.....		2,997,510	3,000,000	
46625H GY 0	JPMORGAN CHASE & CO.....		03/04/2013	J.P. MORGAN.....		239,006	200,000	1,733
49327M 2A 1	KEY BANK NA.....		01/29/2013	KEYBANC CAPITAL MARKETS.....		844,189	845,000	
69349L AN 8	PNC BANK NA.....		08/20/2013	CITIGROUP GLOBAL MARKETS.....		1,398,712	1,400,000	
756109 AN 4	REALTY INCOME CORP.....		01/28/2013	VARIOUS.....		3,020,772	3,090,000	30,963
89233P 7E 0	TOYOTA MOTOR CREDIT CORP.....		01/07/2013	BARCLAYS AMERICAN.....		2,496,026	2,500,000	
91324P CB 6	UNITEDHEALTH GROUP INC.....		03/05/2013	ROYAL BANK OF SCOTLAND US.....		250,585	250,000	90
92937F AB 7	WFRBS 2013-C12 A2.....		03/06/2013	WELLS FARGO SECURITIES LLC.....		1,694,279	1,645,000	1,799
94974B FG 0	WELLS FARGO & COMPANY.....		08/27/2013	WELLS FARGO SECURITIES LLC.....		1,217,500	1,250,000	2,292
136069 FA 4	CANADIAN IMPERIAL BANK.....	A.....	01/17/2013	CITIGROUP GLOBAL MARKETS.....		1,998,380	2,000,000	
05565Q CE 6	BP CAPITAL MARKETS PLC.....	F.....	06/19/2013	CIBC WORLD MARKETS - US.....		978,580	1,000,000	1,681
709629 AF 6	PENTAIR FINANCE SA.....	F.....	04/25/2013	EXCHANGE.....		1,347,001	1,350,000	14,807
3899999.	Total - Bonds - Industrial and Miscellaneous.....					40,879,801	40,400,141	220,502
8399997.	Total - Bonds - Part 3.....					114,097,595	103,700,117	468,012
8399998.	Total - Bonds - Summary Item from Part 5.....					4,407,719	4,325,000	2,990
8399999.	Total - Bonds.....					118,505,314	108,025,117	471,002

Common Stocks - Industrial and Miscellaneous

E13.1	00206R 10 2	AT&T INC.....		12/02/2013	BARCLAYS AMERICAN.....	39,124.000	1,377,468	XXX.....	
	002824 10 0	ABBOTT LABORATORIES.....		12/02/2013	BARCLAYS AMERICAN.....	35,749.000	1,363,538	XXX.....	
	00287Y 10 9	ABBVIE INC.....		09/03/2013	BARCLAYS AMERICAN.....	29,239.000	1,110,064	XXX.....	
	02209S 10 3	ALTRIA GROUP INC.....		12/02/2013	BARCLAYS AMERICAN.....	36,889.000	1,263,881	XXX.....	
	032654 10 5	ANALOG DEVICES INC.....		12/02/2013	BARCLAYS AMERICAN.....	28,315.000	1,369,155	XXX.....	
	053015 10 3	AUTOMATIC DATA PROCESSING.....		06/03/2013	BARCLAYS AMERICAN.....	17,799.000	1,095,046	XXX.....	
	071813 10 9	BAXTER INTERNATIONAL INC.....		12/02/2013	BARCLAYS AMERICAN.....	19,924.000	1,375,679	XXX.....	
	12572Q 10 5	CME GROUP INC.....		06/03/2013	BARCLAYS AMERICAN.....	18,037.000	1,067,601	XXX.....	
	166764 10 0	CHEVRON CORP.....		12/02/2013	BARCLAYS AMERICAN.....	11,160.000	1,307,575	XXX.....	
	191216 10 0	COCA-COLA CO/THE.....		12/02/2013	BARCLAYS AMERICAN.....	34,064.000	1,309,997	XXX.....	
	194162 10 3	COLGATE-PALMOLIVE CO.....		09/03/2013	BARCLAYS AMERICAN.....	12,269.000	1,192,313	XXX.....	
	219350 10 5	CORNING INC.....		09/03/2013	BARCLAYS AMERICAN.....	95,106.000	1,159,343	XXX.....	
	260543 10 3	DOW CHEMICAL CO/THE.....		12/02/2013	BARCLAYS AMERICAN.....	36,991.000	1,275,440	XXX.....	
	263534 10 9	DU PONT (E.I.) DE NEMOURS.....		12/02/2013	BARCLAYS AMERICAN.....	22,165.000	1,056,850	XXX.....	
	291011 10 4	EMERSON ELECTRIC CO.....		06/03/2013	BARCLAYS AMERICAN.....	21,430.000	1,220,809	XXX.....	
	30231G 10 2	EXXON MOBIL CORP.....		12/02/2013	BARCLAYS AMERICAN.....	14,597.000	1,312,080	XXX.....	
	369550 10 8	GENERAL DYNAMICS CORP.....		12/02/2013	BARCLAYS AMERICAN.....	16,188.000	1,064,974	XXX.....	
	370334 10 4	GENERAL MILLS INC.....		12/02/2013	BARCLAYS AMERICAN.....	28,809.000	1,246,748	XXX.....	
	438516 10 6	HONEYWELL INTERNATIONAL INC.....		12/02/2013	BARCLAYS AMERICAN.....	15,839.000	1,114,507	XXX.....	
	452308 10 9	ILLINOIS TOOL WORKS.....		06/03/2013	BARCLAYS AMERICAN.....	17,471.000	1,098,714	XXX.....	
	458140 10 0	INTEL CORP.....		12/02/2013	BARCLAYS AMERICAN.....	58,916.000	1,257,494	XXX.....	
	459200 10 1	INTL BUSINESS MACHINES CORP.....		12/02/2013	BARCLAYS AMERICAN.....	7,677.000	1,362,591	XXX.....	
	478160 10 4	JOHNSON & JOHNSON.....		12/02/2013	BARCLAYS AMERICAN.....	14,710.000	1,108,812	XXX.....	
	494368 10 3	KIMBERLY-CLARK CORP.....		09/03/2013	BARCLAYS AMERICAN.....	13,393.000	1,221,135	XXX.....	
	50076Q 10 6	KRAFT FOODS GROUP INC.....		12/02/2013	BARCLAYS AMERICAN.....	25,730.000	1,407,260	XXX.....	
	532457 10 8	ELI LILLY & CO.....		12/02/2013	BARCLAYS AMERICAN.....	27,101.000	1,449,621	XXX.....	
	539830 10 9	LOCKHEED MARTIN CORP.....		03/01/2013	BARCLAYS AMERICAN.....	12,055.000	1,049,734	XXX.....	
	577081 10 2	MATTEL INC.....		09/03/2013	BARCLAYS AMERICAN.....	30,476.000	1,244,070	XXX.....	
	580135 10 1	MCDONALDS CORP.....		12/02/2013	BARCLAYS AMERICAN.....	14,139.000	1,348,631	XXX.....	
	58933Y 10 5	MERCK & CO. INC.....		12/02/2013	BARCLAYS AMERICAN.....	27,160.000	1,142,649	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
594918 10 4	MICROSOFT CORP.....			09/03/2013	BARCLAYS AMERICAN.....	42,195.000	1,179,763	XXX.....	
655844 10 8	NORFOLK SOUTHERN CORP.....			09/03/2013	BARCLAYS AMERICAN.....	17,264.000	1,206,957	XXX.....	
670346 10 5	NUCOR CORP.....			06/03/2013	BARCLAYS AMERICAN.....	27,542.000	1,264,647	XXX.....	
674599 10 5	OCCIDENTAL PETROLEUM CORP.....			12/02/2013	BARCLAYS AMERICAN.....	14,358.000	1,263,769	XXX.....	
713448 10 8	PEPSICO INC.....			12/02/2013	BARCLAYS AMERICAN.....	16,260.000	1,210,568	XXX.....	
717081 10 3	PFIZER INC.....			12/02/2013	BARCLAYS AMERICAN.....	42,863.000	1,364,758	XXX.....	
742718 10 9	PROCTER & GAMBLE CO/THE.....			12/02/2013	BARCLAYS AMERICAN.....	16,411.000	1,250,451	XXX.....	
755111 50 7	RAYTHEON COMPANY.....			03/01/2013	BARCLAYS AMERICAN.....	19,474.000	1,043,129	XXX.....	
761713 10 6	REYNOLDS AMERICAN INC.....			12/02/2013	BARCLAYS AMERICAN.....	27,193.000	1,205,248	XXX.....	
871829 10 7	SYSKO CORP.....			12/02/2013	BARCLAYS AMERICAN.....	40,741.000	1,369,219	XXX.....	
87612E 10 6	TARGET CORP.....			12/02/2013	BARCLAYS AMERICAN.....	21,752.000	1,368,607	XXX.....	
882508 10 4	TEXAS INSTRUMENTS INC.....			06/03/2013	BARCLAYS AMERICAN.....	34,351.000	1,191,435	XXX.....	
911312 10 6	UNITED PARCEL SERVICE-CL B.....			09/03/2013	BARCLAYS AMERICAN.....	14,448.000	1,177,342	XXX.....	
913017 10 9	UNITED TECHNOLOGIES CORP.....			12/02/2013	BARCLAYS AMERICAN.....	13,267.000	1,197,522	XXX.....	
92343V 10 4	VERIZON COMMUNICATIONS INC.....			12/02/2013	BARCLAYS AMERICAN.....	27,700.000	1,252,036	XXX.....	
931142 10 3	WAL-MART STORES INC.....			09/03/2013	BARCLAYS AMERICAN.....	17,070.000	1,217,804	XXX.....	
9099999.	Total - Common Stocks - Industrial and Miscellaneous.....						56,737,034	XXX.....	0
9799997.	Total - Common Stocks - Part 3.....						56,737,034	XXX.....	0
9799998.	Total - Common Stocks - Summary Item from Part 5.....						14,926,652	XXX.....	
9799999.	Total - Common Stocks.....						71,663,686	XXX.....	0
9899999.	Total - Preferred and Common Stocks.....						71,663,686	XXX.....	0
9999999.	Total - Bonds, Preferred and Common Stocks.....						190,169,000	XXX.....	471,002

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
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	11	12	13	14	15	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
												Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.						
Bonds - U.S. Government																						
36202C	5D	1	G2 2644.....	07/22/2013.	VARIOUS.....		18,889	17,504	17,735	17,676			(22)		(22)		17,654		1,235	1,235	702	09/20/2028.
36202W	KY	4	GN 611511.....	07/22/2013.	VARIOUS.....		36,168	36,178	37,879	36,971			(135)		(135)		36,836		(669)	(669)	1,121	04/15/2018.
36211W	KC	1	GN 525091.....	07/22/2013.	VARIOUS.....		23,787	22,889	24,391	24,275			(35)		(35)		24,240		(453)	(453)	1,253	02/15/2030.
38373M	5G	1	GNR 2009-7 C.....	12/01/2013.	MBS PAYMENT.....		239,521	239,521	249,700	241,313			(1,792)		(1,792)		239,521				10,538	07/16/2043.
38373M	5U	0	GNR 2009-5 B.....	12/01/2013.	MBS PAYMENT.....		749,708	749,708	737,584	745,128			4,580		4,580		749,708			0	21,854	08/16/2049.
38373Y	6X	7	GNR 2003-16 B.....	02/01/2013.	MBS PAYMENT.....		284,411	284,411	285,122	284,411					0		284,411			0	1,860	08/16/2025.
38374B	5M	1	GNR 2003-79 PH.....	08/01/2013.	MBS PAYMENT.....		47,861	47,861	49,654	47,998			(137)		(137)		47,861			0	801	12/20/2031.
38374B	LQ	4	GNR 2003-60 MA.....	12/01/2013.	MBS PAYMENT.....		26,000	26,000	25,126	25,901			99		99		26,000			0	465	07/16/2033.
38374K	DC	4	GNR 2004-104 GA.....	12/01/2013.	MBS PAYMENT.....		203,618	203,618	197,255	202,571			1,047		1,047		203,618			0	4,518	11/20/2034.
38374K	RA	3	GNR 2005-3 AE.....	06/01/2013.	MBS PAYMENT.....		65,142	65,142	63,315	64,716			426		426		65,142			0	767	01/20/2031.
38374K	UT	8	GNR 2005-13 PA.....	07/01/2013.	MBS PAYMENT.....		175,187	175,187	169,548	173,959			1,228		1,228		175,187			0	2,208	11/20/2033.
38376G	EZ	9	GNR 2010-13 AB.....	12/01/2013.	MBS PAYMENT.....		1,298,879	1,298,879	1,308,823	1,300,566			(1,687)		(1,687)		1,298,879			0	30,545	02/16/2030.
912828	BA	7	US TREASURY N/B.....	05/15/2013.	MATURITY.....		100,000	100,000	105,531	100,418			(418)		(418)		100,000			0	1,813	05/15/2013.
912828	HV	5	US TREASURY N/B.....	03/31/2013.	VARIOUS.....		500,000	500,000	507,969	500,551			(551)		(551)		500,000			0	6,250	03/31/2013.
0599999.	Total - Bonds - U.S. Government.....						3,769,171	3,766,898	3,779,632	3,766,454	0	2,603	0	2,603	0	3,769,057	0	113	113	84,695	XXX.....	
Bonds - U.S. States, Territories and Possessions																						
658256	PF	3	NORTH CAROLINA ST.....	05/01/2013.	CALLED BY ISSUER at 100.000....		1,000,000	1,000,000	1,073,590	1,004,963			(4,963)		(4,963)		1,000,000			0	25,000	05/01/2016.
928109	HW	0	VIRGINIA ST.....	06/01/2013.	MATURITY.....		1,120,000	1,120,000	1,248,061	1,126,995			(6,995)		(6,995)		1,120,000			0	28,000	06/01/2013.
1799999.	Total - Bonds - U.S. States, Territories & Possessions.....						2,120,000	2,120,000	2,321,651	2,131,958	0	(11,958)	0	(11,958)	0	2,120,000	0	0	0	53,000	XXX.....	
Bonds - U.S. Political Subdivisions of States																						
249174	PE	7	DENVER CITY & CNTY CO SCH DIST.....	12/02/2013.	CALLED BY ISSUER at 100.000....		980,000	980,000	1,017,232	991,597			(11,597)		(11,597)		980,000			0	49,000	12/01/2016.
249174	PH	0	DENVER CITY & CNTY CO SCH DIST.....	12/02/2013.	CALLED BY ISSUER at 100.000....		20,000	20,000	20,760	20,237			(237)		(237)		20,000			0	1,000	12/01/2016.
557412	VF	7	MADISON CNTY TN.....	04/01/2013.	CALLED BY ISSUER at 102.000....		943,500	925,000	1,044,991	946,750			(3,250)		(3,250)		943,500			0	23,125	04/01/2016.
644800	C7	7	NEW HANOVER CNTY NC.....	11/01/2013.	CALLED BY ISSUER at 100.000....		1,000,000	1,000,000	1,122,310	1,012,298			(12,298)		(12,298)		1,000,000			0	50,000	11/01/2015.
968648	PR	0	WILL & KENDALL CNTYS IL CMNTY.....	01/02/2013.	CALLED BY ISSUER at 100.000....		500,000	500,000	545,285	500,000					0		500,000			0	12,500	01/01/2019.
2499999.	Total - Bonds - U.S. Political Subdivisions of States.....						3,443,500	3,425,000	3,750,578	3,470,882	0	(27,382)	0	(27,382)	0	3,443,500	0	0	0	135,625	XXX.....	
Bonds - U.S. Special Revenue and Special Assessment																						
130923	AP	0	CALIFORNIA ST STWD FING AUTH T.....	11/25/2013.	VARIOUS.....		75,450	80,000	73,374	74,596			1,159		1,159		75,755		(305)	(305)	4,503	05/01/2029.
31292L	5D	3	FG C04444.....	12/01/2013.	MBS PAYMENT.....		209,587	209,587	218,691				(576)		(576)		209,587			0	3,302	01/01/2043.
31294K	RE	7	FG E01385.....	12/01/2013.	MBS PAYMENT.....		61,370	61,370	60,948	61,303			67		67		61,370			0	1,383	06/01/2018.
31294K	ZT	5	FG E01654.....	12/01/2013.	MBS PAYMENT.....		46,480	46,480	46,473	46,479			1		1		46,480			0	1,144	06/01/2019.
312962	6K	4	FG B10874.....	12/01/2013.	MBS PAYMENT.....		45,644	45,644	45,466	45,620			24		24		45,644			0	965	11/01/2018.
312962	WC	3	FG B10643.....	12/01/2013.	MBS PAYMENT.....		71,827	71,827	73,061	71,992			(165)		(165)		71,827			0	1,737	11/01/2018.
312964	6W	4	FG B12685.....	12/01/2013.	MBS PAYMENT.....		168,747	168,747	170,460	169,000			(254)		(254)		168,747			0	4,635	02/01/2019.
312964	UH	0	FG B12384.....	12/01/2013.	MBS PAYMENT.....		69,467	69,467	70,140	69,545			(79)		(79)		69,467			0	1,411	02/01/2019.
312968	5L	0	FG B16251.....	12/01/2013.	MBS PAYMENT.....		212,857	212,857	215,567	213,362			(505)		(505)		212,857			0	6,137	07/01/2019.
31297H	YK	9	FG A29714.....	12/01/2013.	MBS PAYMENT.....		76,130	76,130	75,630	76,071			59		59		76,130			0	2,328	01/01/2030.
31297U	Y8	7	FG A38835.....	12/01/2013.	MBS PAYMENT.....		133,021	133,021	131,296	132,655			366		366		133,021			0	2,799	05/01/2035.
31371K	2R	1	FN 254684.....	12/01/2013.	MBS PAYMENT.....		58,075	58,075	59,064	58,185			(110)		(110)		58,075			0	1,433	03/01/2018.
31371K	Y4	7	FN 254631.....	12/01/2013.	MBS PAYMENT.....		55,958	55,958	56,963	56,072			(114)		(114)		55,958			0	1,388	02/01/2018.
31376K	B3	9	FN 357458.....	12/01/2013.	MBS PAYMENT.....		19,767	19,767	19,857	19,775			(8)		(8)		19,767			0	442	11/01/2018.
31385X	GU	5	FN 555611.....	12/01/2013.	MBS PAYMENT.....		21,205	21,205	21,301	21,214			(8)		(8)		21,205			0	466	07/01/2018.

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	
31390V K3 7	FN 657414.....			12/01/2013.	MBS PAYMENT.....		48,712	48,712	50,417	48,888		(177)		(177)		48,712			0	1,376	11/01/2017.	
31391H 2X 1	FN 667790.....			12/01/2013.	MBS PAYMENT.....		48,143	48,143	49,008	48,265		(122)		(122)		48,143			0	1,056	02/01/2018.	
31391Y 5W 3	FN 681361.....			12/01/2013.	MBS PAYMENT.....		43,499	43,499	44,288	43,595		(95)		(95)		43,499			0	1,007	03/01/2018.	
31393D L7 4	FNR 2003-80 CA.....			08/01/2013.	MBS PAYMENT.....		169,203	169,203	161,304	167,923		1,280		1,280		169,203			0	2,505	04/25/2030.	
31393E B3 2	FNR 2003-94 CE.....			12/01/2013.	MBS PAYMENT.....		25,161	25,161	25,727	25,236		(75)		(75)		25,161			0	631	10/25/2033.	
31393N TU 3	FHR 2597 DE.....			09/01/2013.	MBS PAYMENT.....		3,738	3,738	3,751	3,738				0		3,738			0	58	02/15/2033.	
31393Q MH 2	FHR 2614 EQ.....			12/01/2013.	MBS PAYMENT.....		82,844	82,844	79,799	81,923		923		923		82,844			0	1,815	12/15/2017.	
31393Q WR 9	FHR 2610 DG.....			07/01/2013.	MBS PAYMENT.....		2,703	2,703	2,534	2,663		41		41		2,703			0	30	03/15/2033.	
31394C CH 3	FNR 2005-3 HC.....			12/01/2013.	MBS PAYMENT.....		242,004	242,004	234,271	240,870		1,134		1,134		242,004			0	5,670	01/25/2035.	
31395P EM 0	FHR 2952 PA.....			12/01/2013.	MBS PAYMENT.....		154,589	154,589	150,628	153,823		767		767		154,589			0	3,923	02/15/2035.	
31398N XW 9	FNA 2010-M5 A1.....			12/01/2013.	MBS PAYMENT.....		194,821	194,821	195,795	194,969		(148)		(148)		194,821			0	3,105	07/25/2020.	
31400J GV 5	FN 688812.....			12/01/2013.	MBS PAYMENT.....		38,011	38,011	38,658	38,078		(67)		(67)		38,011			0	1,056	02/01/2018.	
31400P BE 4	FN 693137.....			12/01/2013.	MBS PAYMENT.....		82,528	82,528	84,011	82,698		(170)		(170)		82,528			0	2,337	03/01/2018.	
31401B P5 8	FN 703444.....			12/01/2013.	MBS PAYMENT.....		18,470	18,470	18,898	18,525		(55)		(55)		18,470			0	460	05/01/2018.	
31401L E6 6	FN 711257.....			12/01/2013.	MBS PAYMENT.....		22,112	22,112	22,237	22,119		(7)		(7)		22,112			0	455	07/01/2018.	
31401M CE 9	FN 712069.....			12/01/2013.	MBS PAYMENT.....		173,126	173,126	173,018	173,106		19		19		173,126			0	3,665	07/01/2018.	
31402J 2C 0	FN 730771.....			12/01/2013.	MBS PAYMENT.....		110,972	110,972	112,706	111,223		(251)		(251)		110,972			0	3,467	08/01/2018.	
31402Q 4B 4	FN 735318.....			12/01/2013.	MBS PAYMENT.....		86,819	86,819	85,897	86,681		139		139		86,819			0	1,895	11/01/2019.	
31402R LY 3	FN 735743.....			12/01/2013.	MBS PAYMENT.....		164,987	164,987	163,209	164,708		279		279		164,987			0	3,716	08/01/2020.	
31404D ED 6	FN 765232.....			12/01/2013.	MBS PAYMENT.....		56,580	56,580	57,005	56,630		(50)		(50)		56,580			0	1,188	02/01/2019.	
31404S TP 0	FN 777358.....			12/01/2013.	MBS PAYMENT.....		49,316	49,316	48,877	49,249		66		66		49,316			0	1,084	05/01/2019.	
31405S HL 1	FN 797735.....			12/01/2013.	MBS PAYMENT.....		119,917	119,917	121,823	120,121		(204)		(204)		119,917			0	3,793	02/01/2020.	
31417C MW 2	FN AB5772.....			12/01/2013.	MBS PAYMENT.....		743,141	743,141	780,937			(3,247)		(3,247)		743,141			0	7,111	08/01/2027.	
31417E CK 5	FN AB7273.....			12/01/2013.	MBS PAYMENT.....		144,497	144,497	150,842			(359)		(359)		144,497			0	2,272	12/01/2042.	
31417E VQ 1	FN AB7822.....			12/01/2013.	MBS PAYMENT.....		350,101	350,101	362,738			(889)		(889)		350,101			0	3,770	02/01/2028.	
31417F NN 4	FN AB8496.....			12/01/2013.	MBS PAYMENT.....		301,424	301,424	312,397			(732)		(732)		301,424			0	3,255	02/01/2028.	
31418A PX 0	FN MA1337.....			12/01/2013.	MBS PAYMENT.....		270,581	270,581	280,432			(729)		(729)		270,581			0	3,031	02/01/2028.	
31419A K2 2	FN AE0312.....			12/01/2013.	MBS PAYMENT.....		380,620	380,620	391,949	382,994		(2,374)		(2,374)		380,620			0	6,203	09/01/2040.	
31419G XX 7	FN AE6093.....			12/01/2013.	MBS PAYMENT.....		205,584	205,584	213,261	207,042		(1,459)		(1,459)		205,584			0	3,188	10/01/2025.	
378352 KP 2	GLENDALÉ AZ WTR & SWR REVENUE.....			07/01/2013.	CALLED BY ISSUER at 100.000....		1,000,000	1,000,000	1,081,270	1,005,542		(5,542)		(5,542)		1,000,000			0	50,000	07/01/2017.	
60415N XR 8	MINNESOTA ST HSG FIN AGY.....			07/01/2013.	CALLED BY ISSUER at 100.000....		115,000	115,000	119,253	116,092		(1,092)		(1,092)		115,000			0	5,304	01/01/2036.	
64468T ZN 0	NEW HAMPSHIRE ST HSG FIN AUTH.....			05/03/2013.	CALLED BY ISSUER at 100.000....		50,000	50,000	50,500	50,000				0		50,000			0	1,846	07/01/2023.	
65821F CM 6	NORTH CAROLINA ST HSG FIN AGY.....			06/03/2013.	CALLED BY ISSUER at 100.000....		175,000	175,000	180,413	175,692		(692)		(692)		175,000			0	4,804	07/01/2034.	
792072 CG 3	SAINT LUCIE CNTY FL SALES TAX.....			10/01/2013.	CALLED BY ISSUER at 100.000....		1,030,000	1,030,000	1,137,161	1,040,462		(10,462)		(10,462)		1,030,000			0	54,075	10/01/2020.	
880459 X2 3	TENNESSEE ST HSG DEV AGY.....			10/01/2013.	CALLED BY ISSUER at 100.000....		90,000	90,000	95,247	90,981		(981)		(981)		90,000			0	4,121	07/01/2034.	
882135 WH 5	TEXAS ST A & M UNIV REVENUE.....			07/15/2013.	CALLED BY ISSUER at 100.000....		1,000,000	1,000,000	1,142,570	1,006,660		(6,660)		(6,660)		1,000,000			0	35,000	05/15/2014.	
898796 V8 7	TUCSON AZ WTR SYS REVENUE.....			07/01/2013.	CALLED BY ISSUER at 100.000....		1,000,000	1,000,000	1,078,880	1,005,370		(5,370)		(5,370)		1,000,000			0	50,000	07/01/2018.	
914713 XW 7	UNIV OF NORTH CAROLINA NC AT C.....			12/01/2013.	MATURITY.....		1,295,000	1,295,000	1,430,716	1,318,489		(23,489)		(23,489)		1,295,000			0	64,750	12/01/2013.	
93978K 3L 0	WASHINGTON ST HSG FIN COMMISSI.....			09/03/2013.	CALLED BY ISSUER at 100.000....		60,000	60,000	61,566	60,272		(272)		(272)		60,000			0	1,150	12/01/2025.	
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments.....						11,474,788	11,479,338	12,132,284	9,510,496	0	(61,265)	0	(61,265)	0	11,475,093	0	(305)	(305)	378,245	XXX.....	
Bonds - Industrial and Miscellaneous																						
00101J AB 2	ADT CORP.....			05/03/2013.	EXCHANGE.....		598,688	600,000	598,584	598,647		41		41		598,688			0	17,383	07/15/2022.	
00253C HW 0	AMT 2002-2 A2.....			12/01/2013.	MBS PAYMENT.....		1,130	1,130	1,130	1,130				0		1,130			0	28	03/25/2033.	

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

E14.2

1	2		3 F o r e i g n	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
	CUSIP Identification	Description		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)	12	13	14	15	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
	00287Y AC 3	ABBVIE INC.....		05/20/2013.	MORGAN STANLEY.....		273,174	275,000	273,229	273,252		60		60		273,312		(138)	(138)	4,320	11/06/2022.
	00441R AJ 6	ACERV 2001-RV1 E.....		12/20/2013.	VARIOUS.....		280,314	280,314	215,793	215,792						215,793		64,521	64,521	11,500	09/20/2021.
	025537 AF 8	AMERICAN ELECTRIC POWER.....		05/20/2013.	KEYBANC CAPITAL MARKETS....		1,806,444	1,800,000	1,797,912	1,797,943		160		160		1,798,104		8,340	8,340	14,025	12/15/2017.
	037411 BD 6	APACHE CORP.....		12/20/2013.	TENDER OFFER.....		1,862,620	2,000,000	1,989,380	1,989,457		939		939		1,990,397		(127,777)	(127,777)	54,979	01/15/2023.
	05348E AR 0	AVALONBAY COMMUNITIES IN.....		05/20/2013.	WELLS FARGO SECURITIES LLC.....		1,127,165	1,155,000	1,145,991	1,146,020		277		277		1,146,298		(19,134)	(19,134)	14,539	03/15/2023.
	059165 EE 6	BALTIMORE GAS & ELECTRIC.....		05/20/2013.	GOLDMAN SACHS.....		1,001,420	1,000,000	996,200	996,322		132		132		996,454		4,966	4,966	21,467	08/15/2022.
	05947U LJ 5	BACM 2003-1 A2.....		01/01/2013.	MBS PAYMENT.....		41,438	41,438	41,648	41,437				0		41,438			0	161	09/11/2036.
	084670 BD 9	BERKSHIRE HATHAWAY INC.....		07/17/2013.	BANK AMERICA.....		764,063	750,000	749,963	749,968		4		4		749,973		14,089	14,089	13,815	01/31/2017.
	126342 OD 1	AMHPT 1996-2 B2.....		05/21/2013.	VARIOUS.....		1,729,028	1,738,347	1,108,497	1,108,497				0		1,108,497		620,531	620,531	73,818	06/15/2027.
	126380 AB 0	CSMC 2006-9 2A1.....		12/01/2013.	MBS PAYMENT.....		131,871	131,871	128,492	131,940		(69)		(69)		131,871			0	3,751	02/01/2038.
	126650 BW 9	CVS CAREMARK CORP.....		05/21/2013.	WELLS FARGO SECURITIES LLC.....		1,106,790	1,000,000	1,145,250	1,142,797		(6,403)		(6,403)		1,136,394		(29,604)	(29,604)	21,656	05/15/2021.
	17252M AL 4	CINTAS CORPORATION NO. 2.....		05/21/2013.	KEYBANC CAPITAL MARKETS....		255,723	250,000	249,620	249,637		13		13		249,650		6,072	6,072	3,905	06/01/2022.
	21036P AD 0	CONSTELLATION BRANDS INC.....		04/11/2013.	SUMRIDGE PARTNERS.....		85,875	75,000	70,875	72,907		145		145		73,052		12,823	12,823	3,398	09/01/2016.
	21036P AF 5	CONSTELLATION BRANDS INC.....		04/11/2013.	SUMRIDGE PARTNERS.....		115,750	100,000	100,000	100,000				0		100,000		15,750	15,750	3,041	05/15/2017.
	22541N UA 5	CSFB 2002-30 DB1.....		12/01/2013.	MBS PAYMENT.....		16,934	16,934	17,251	16,938		(5)		(5)		16,934			0	731	11/25/2032.
	225458 PD 4	CSFB 2005-AGE1 B3.....		12/30/2013.	VARIOUS.....		14,031	14,031	12,739	3,065	10,967			10,967		14,031			0		02/25/2032.
	242370 AA 2	DEAN FOODS CO.....		04/11/2013.	J.P. MORGAN.....		84,000	75,000	74,703	74,877		9		9		74,886		9,114	9,114	1,969	06/01/2016.
	297425 AF 7	ESTERLINE TECHNOLOGIES C.....		04/09/2013.	CALLED BY ISSUER at 102.208...		102,208	100,000	97,375	98,637		3,572		3,572		102,208			0	4,012	03/01/2017.
	31846L BT 2	FAMLT 1998-1F NOTE.....		12/01/2013.	MBS PAYMENT.....		3,983	3,983	4,116	3,990		(7)		(7)		3,983			0	76	06/20/2029.
	32054Y AC 7	FIB 2000-1 A.....		12/17/2013.	MBS PAYMENT.....		11,467	11,467	2,364	0				0				11,467	11,467		07/15/2026.
	456606 DD 1	INHEL 2001-C M2.....		12/30/2013.	VARIOUS.....		7,864	7,864	7,048	7,864				0		7,864			0		12/25/2032.
	459200 GT 2	IBM CORP.....		07/17/2013.	WELLS FARGO SECURITIES LLC.....		1,100,297	1,100,000	1,095,501	1,099,097		836		836		1,099,932		365	365	10,511	08/05/2013.
	466157 AC 8	WENT5 2001-AA A2.....		12/15/2013.	MBS PAYMENT.....		24,607	24,607	24,733	24,607				0		24,607			0	843	08/15/2026.
	487836 BF 4	KELLOGG CO.....		05/21/2013.	KEYBANC CAPITAL MARKETS....		3,086,970	3,000,000	3,099,090	3,095,407		(9,594)		(9,594)		3,085,813		1,157	1,157	29,219	11/17/2016.
	52108H PN 8	LBUBS 2003-C1 A4.....		01/11/2013.	MBS PAYMENT.....		99,096	99,096	99,590	99,096				0		99,096			0	363	03/15/2032.
	55265K T4 1	MASTR 2003-10 3A1.....		12/01/2013.	MBS PAYMENT.....		120,645	120,645	121,945	120,848		(203)		(203)		120,645			0	3,317	11/25/2033.
	68389F EY 6	OOMLT 2004-1 M7.....		12/30/2013.	VARIOUS.....		7,070	7,070	6,237	1,681	5,389			5,389		7,070			0		01/25/2034.
	68619A AG 2	ORGN 2001-A M1.....		12/30/2013.	VARIOUS.....		14,938	14,938	7,298	14,938				0		14,938			0		03/15/2032.
	808513 AH 8	CHARLES SCHWAB CORP.....		07/17/2013.	STIFEL NICOLAUS & CO.....		845,194	845,000	845,000	845,000				0		845,000		194	194	4,449	12/04/2015.
	816752 AA 7	SEMINOLE HARD ROCK ENT I.....		04/11/2013.	WELLS FARGO SECURITIES LLC.....		49,955	50,000	49,000	49,280		161		161		49,440		515	515	463	03/15/2014.
	817565 BA 1	SERVICE CORP INTL.....		04/11/2013.	SOUTHWEST SECURITIES INC....		111,300	100,000	100,000	100,000				0		100,000		11,300	11,300	3,656	04/01/2016.
	832248 AQ 1	SMITHFIELD FOODS INC.....		04/11/2013.	BANK AMERICA.....		87,750	75,000	75,375	75,205		(9)		(9)		75,196		12,554	12,554	4,602	07/01/2017.
	858119 AH 3	STEEL DYNAMICS INC.....		03/26/2013.	TENDER OFFER.....		100,375	100,000	94,750	98,105		183		183		98,288		2,087	2,087	3,281	04/01/2015.
	858495 AC 8	STEINWAY MUSICAL INSTRUM.....		06/03/2013.	C.L. KING & ASSOCIATES, INC....		14,963	15,000	14,663	14,933		24		24		14,957		6	6	802	03/01/2014.
	86358R EA 1	SASC 2001-SB1 B1.....		12/01/2013.	MBS PAYMENT.....		18,322	18,322	14,715	14,975	3,701	(353)		3,348		18,322			0	328	08/25/2031.
	86358R L7 0	SASC 2002-HF1 B.....		10/28/2013.	PRIOR YEAR INCOME.....									0					0	28,718	01/25/2033.
	86359A ME 0	SASC 2003-AL1 A.....		12/01/2013.	MBS PAYMENT.....		32,683	32,683	31,314	32,575		108		108		32,683			0	579	04/25/2031.
	87264M AB 5	TRW AUTOMOTIVE INC.....		04/11/2013.	MARKETAXESS.....		115,490	100,000	41,500	41,500				0		41,500		73,990	73,990	4,249	03/15/2017.
	88576P AB 9	HENDR 2003-AA NOTE.....		12/15/2013.	MBS PAYMENT.....		43,902	43,902	43,900	43,822		81		81		43,902			0	1,135	11/15/2033.
	90928A AA 5	UAL 2007 PASS TRUST.....		06/03/2013.	VARIOUS.....		78,653	76,780	76,588	76,780				0		76,780		1,873	1,873	5,167	07/02/2019.
	91159H GW 4	US BANCORP.....		06/14/2013.	MATURITY.....		1,150,000	1,150,000	1,148,563	1,149,778		223		223		1,150,000			0	11,500	06/14/2013.
	94981A AB 9	WFMB5 2003-14 1A2.....		04/01/2013.	MBS PAYMENT.....		322,098	322,098	306,749	311,516		10,582		10,582		322,099			0	4,355	12/25/2018.
	960386 AG 5	WABTEC CORP.....		04/11/2013.	WELLS FARGO SECURITIES LLC.....		101,300	100,000	97,500	99,741		129		129		99,871		1,429	1,429	4,889	07/31/2013.

SCHEDULE D - PART 4

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

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
												11	12	13	14	15						
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
008916 AK 4	AGRIUM INC.....			A.	05/21/2013.	MITSUBISHI UFJ SECURITIES USA		472,662	475,000	474,068	474,089		32		32		474,121		(1,457)	(1,457)	9,684	10/01/2022.
22303Q AL 4	COVIDIEN INTL FINANCE SA.....			F.	05/20/2013.	MORGAN STANLEY.....		559,025	500,000	547,455	542,737		(2,038)		(2,038)		540,699		18,326	18,326	9,216	06/15/2020.
709629 AD 1	PENTAIR FINANCE SA.....			F.	04/25/2013.	EXCHANGE.....		1,347,001	1,350,000	1,346,828	1,346,868		133		133		1,347,001			0	14,807	12/01/2019.
81180R AE 2	SEAGATE TECHNOLOGY HDD H.....			F.	04/11/2013.	SOUTHWEST SECURITIES INC...		113,100	100,000	96,000	98,057		132		132		98,189		14,911	14,911	3,683	10/01/2016.
3899999.	Total - Bonds - Industrial and Miscellaneous.....							21,439,376	21,247,520	20,686,522	20,691,752	20,057	(705)	0	19,352	0	20,711,106	0	728,270	728,270	428,390	XXX.....
8399997.	Total - Bonds - Part 4.....							42,246,835	42,038,756	42,670,667	39,571,542	20,057	(98,707)	0	(78,650)	0	41,518,756	0	728,078	728,078	1,079,955	XXX.....
8399998.	Total - Bonds - Summary Item from Part 5.....							4,457,803	4,325,000	4,407,719			(6,033)		(6,033)		4,401,685		56,118	56,118	42,704	XXX.....
8399999.	Total - Bonds.....							46,704,638	46,363,756	47,078,386	39,571,542	20,057	(104,740)	0	(84,683)	0	45,920,441	0	784,196	784,196	...1,122,659	XXX.....

Preferred Stocks - Industrial and Miscellaneous

010392 48 8	ALABAMA POWER CO.....			...	11/21/2013.	BARCLAYS AMERICAN.....	30,000.000	761,937	25.00	755,500	840,000	(84,500)			(84,500)		755,500		6,437	6,437	48,375	XXX.....
02361D 85 2	AMEREN ILLINOIS CO.....			...	11/13/2013.	BARCLAYS AMERICAN.....	41,024.000	1,005,961	25.00	1,011,242	1,011,242				0		1,011,242		(5,280)	(5,280)	67,946	XXX.....
060505 61 7	BANK OF AMERICA CORP.....			...	11/12/2013.	BARCLAYS AMERICAN.....	44,550.000	1,069,605	25.00	1,163,490	1,106,177	57,313			57,313		1,163,490		(93,885)	(93,885)	53,251	XXX.....
060505 83 1	BANK OF AMERICA CORP.....			...	11/13/2013.	BARCLAYS AMERICAN.....	38,000.000	914,597	25.00	996,360	946,960	49,400			49,400		996,360		(81,763)	(81,763)	44,204	XXX.....
222388 20 9	COUNTRYWIDE CAPITAL V.....			...	11/12/2013.	BARCLAYS AMERICAN.....	28,000.000	699,708	25.00	618,082	618,122				0		618,123		81,585	81,585	49,000	XXX.....
38144X 50 0	GOLDMAN SACHS GROUP INC.....			...	11/13/2013.	BARCLAYS AMERICAN.....	49,000.000	1,184,514	25.00	1,278,900	1,232,350	46,550			46,550		1,278,900		(94,386)	(94,386)	75,950	XXX.....
44667X 20 8	HUNTINGTON PREF CAP INC.....			...	11/12/2013.	BARCLAYS AMERICAN.....	17,000.000	432,302	25.00	477,800	451,860	25,940			25,940		477,800		(45,498)	(45,498)	25,102	XXX.....
4576J0 40 1	INNKEEPERS USA TRUST.....			...	12/27/2013.	TENDER OFFER.....	20,000.000	5,162	25.00						0				5,162	5,162		XXX.....
517942 60 3	LASALLE HOTEL PROPERTIES.....			...	11/19/2013.	VARIOUS.....	13,000.000	321,469	25.00	327,470	327,080	391			391		327,470		(6,001)	(6,001)	16,346	XXX.....
59156R 60 3	METLIFE INC.....			...	11/13/2013.	BARCLAYS AMERICAN.....	36,000.000	888,568	25.00	905,386	907,992	(2,606)			(2,606)		905,386		(16,818)	(16,818)	43,875	XXX.....
740434 65 9	PREFERREDPLUS TRST FAR-1.....			...	11/12/2013.	BARCLAYS AMERICAN.....	20,000.000	503,681	25.00	506,745	505,510	1,235			1,235		506,745		(3,064)	(3,064)	37,750	XXX.....
78440X 30 9	SL GREEN REALTY CORP.....			...	06/21/2013.	CALLED BY ISSUER at 25.000.....	12,699.000	317,475	25.00	318,362	317,906	454			454		318,362		(887)	(887)	16,543	XXX.....
842434 30 0	SOUTHERN CALIF GAS CO.....			...	11/22/2013.	BARCLAYS AMERICAN.....	1,509.000	39,353	25.00	34,707	41,045	(6,338)			(6,338)		34,707		4,646	4,646	2,264	XXX.....
92977V 20 6	WACHOVIA PFD FUNDING.....			...	11/12/2013.	BARCLAYS AMERICAN.....	20,000.000	507,991	25.00	537,000	528,200	8,800			8,800		537,000		(29,009)	(29,009)	27,188	XXX.....
976826 86 7	WISC PWR & LIGHT.....			...	03/20/2013.	CALLED BY ISSUER at 25.000.....	20,300.000	507,500	25.00	509,450	547,471	(38,021)			(38,021)		509,450		(1,950)	(1,950)	8,706	XXX.....
98389B 88 6	XCEL ENERGY INC.....			...	05/31/2013.	CALLED BY ISSUER at 25.000.....	10,000.000	250,000	25.00	250,000	250,000				0		250,000				12,667	XXX.....
989703 20 2	ZIONS CAPITAL TRUST B.....			...	05/03/2013.	CALLED BY ISSUER at 25.000.....	16,000.000	400,000	25.00	436,800	407,040	29,760			29,760		436,800		(36,800)	(36,800)	13,511	XXX.....
65334H 50 8	NEXEN INC.....			A.	03/28/2013.	CALLED BY ISSUER at 25.000.....	12,000.000	300,000	25.00	300,000	300,000				0		300,000			0	9,004	XXX.....
8499999.	Total - Preferred Stocks - Industrial and Miscellaneous.....							10,109,823	XXX	10,427,294	10,338,955	88,378	0	0	88,378	0	10,427,335	0	(317,511)	(317,511)	551,682	XXX.....
8999997.	Total - Preferred Stocks - Part 4.....							10,109,823	XXX	10,427,294	10,338,955	88,378	0	0	88,378	0	10,427,335	0	(317,511)	(317,511)	551,682	XXX.....
8999999.	Total - Preferred Stocks.....							10,109,823	XXX	10,427,294	10,338,955	88,378	0	0	88,378	0	10,427,335	0	(317,511)	(317,511)	551,682	XXX.....

Common Stocks - Industrial and Miscellaneous

00287Y 10 9	ABBVIE INC.....			...	12/02/2013.	BARCLAYS AMERICAN.....	1,053.000	50,943	XXX	39,824					0		39,824		11,119	11,119	1,264	XXX.....
053015 10 3	AUTOMATIC DATA PROCESSING.....			...	12/02/2013.	BARCLAYS AMERICAN.....	648.000	48,249	XXX	39,684					0		39,684		8,566	8,566	669	XXX.....
12572Q 10 5	CME GROUP INC.....			...	12/02/2013.	BARCLAYS AMERICAN.....	1,343.000	101,473	XXX	79,250					0		79,250		22,222	22,222	1,425	XXX.....
194162 10 3	COLGATE-PALMOLIVE CO.....			...	12/02/2013.	BARCLAYS AMERICAN.....	654.000	42,686	XXX	35,797					0		35,797		6,889	6,889	667	XXX.....
219350 10 5	CORNING INC.....			...	12/02/2013.	BARCLAYS AMERICAN.....	15,291.000	252,470	XXX	183,033					0		183,033		69,436	69,436	4,752	XXX.....
260543 10 3	DOW CHEMICAL CO/THE.....			...	09/03/2013.	BARCLAYS AMERICAN.....	2,970.000	111,165	XXX	102,020					0		102,020		9,146	9,146	950	XXX.....
263534 10 9	DU PONT (E.I.) DE NEMOURS.....			...	09/03/2013.	BARCLAYS AMERICAN.....	57.000	3,214	XXX	2,714					0		2,714		500	500	76	XXX.....
291011 10 4	EMERSON ELECTRIC CO.....			...	12/02/2013.	BARCLAYS AMERICAN.....	1,057.000	64,294	XXX	60,164					0		60,164		4,129	4,129	1,310	XXX.....
369550 10 8	GENERAL DYNAMICS CORP.....			...	09/03/2013.	BARCLAYS AMERICAN.....	1,267.000	106,857	XXX	82,545					0		82,545		24,312	24,312	1,419	XXX.....
370334 10 4	GENERAL MILLS INC.....			...	09/03/2013.	BARCLAYS AMERICAN.....	1,627.000	77,718	XXX	68,562					0		68,562		9,157	9,157	573	XXX.....

SCHEDULE D - PART 4

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

1	2		3 F o r e i g n	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
CUSIP Identification	Description			Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Other-Than- Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
438516 10 6	HONEYWELL INTERNATIONAL INC.....		09/03/2013.	BARCLAYS AMERICAN.....	377.000	30,525	XXX.....	26,349	.....	.....0	.....	.....	.....0	.....	.....26,349	.....	.....4,177	4,177	464	XXX.....	
452308 10 9	ILLINOIS TOOL WORKS.....		12/02/2013.	BARCLAYS AMERICAN.....	328.000	25,176	XXX.....	20,615	.....	.....0	.....	.....	.....0	.....	.....20,615	.....	.....4,561	4,561	345	XXX.....	
458140 10 0	INTEL CORP.....		06/03/2013.	BARCLAYS AMERICAN.....	1,295.000	32,672	XXX.....	27,441	.....	.....0	.....	.....	.....0	.....	.....27,441	.....	.....5,231	5,231	291	XXX.....	
478160 10 4	JOHNSON & JOHNSON.....		09/03/2013.	BARCLAYS AMERICAN.....	246.000	21,256	XXX.....	18,369	.....	.....0	.....	.....	.....0	.....	.....18,369	.....	.....2,888	2,888	475	XXX.....	
494368 10 3	KIMBERLY-CLARK CORP.....		12/02/2013.	BARCLAYS AMERICAN.....	641.000	68,676	XXX.....	57,850	.....	.....0	.....	.....	.....0	.....	.....57,850	.....	.....10,825	10,825	1,557	XXX.....	
539830 10 9	LOCKHEED MARTIN CORP.....		12/02/2013.	BARCLAYS AMERICAN.....	2,331.000	286,706	XXX.....	202,843	.....	.....0	.....	.....	.....0	.....	.....202,844	.....	.....83,862	83,862	8,035	XXX.....	
577081 10 2	MATTEL INC.....		12/02/2013.	BARCLAYS AMERICAN.....	705.000	32,281	XXX.....	28,778	.....	.....0	.....	.....	.....0	.....	.....28,779	.....	.....3,502	3,502	253	XXX.....	
594918 10 4	MICROSOFT CORP.....		12/02/2013.	BARCLAYS AMERICAN.....	6,687.000	248,192	XXX.....	183,959	.....	.....0	.....	.....	.....0	.....	.....183,959	.....	.....64,233	64,233	4,908	XXX.....	
655844 10 8	NORFOLK SOUTHERN CORP.....		12/02/2013.	BARCLAYS AMERICAN.....	1,889.000	164,696	XXX.....	130,095	.....	.....0	.....	.....	.....0	.....	.....130,094	.....	.....34,601	34,601	2,698	XXX.....	
670346 10 5	NUCOR CORP.....		12/02/2013.	BARCLAYS AMERICAN.....	628.000	29,854	XXX.....	29,039	.....	.....0	.....	.....	.....0	.....	.....29,038	.....	.....815	815	549	XXX.....	
742718 10 9	PROCTER & GAMBLE CO/THE.....		09/03/2013.	BARCLAYS AMERICAN.....	35.000	2,721	XXX.....	2,650	.....	.....0	.....	.....	.....0	.....	.....2,649	.....	.....72	72	42	XXX.....	
755111 50 7	RAYTHEON COMPANY.....		12/02/2013.	BARCLAYS AMERICAN.....	3,928.000	299,504	XXX.....	210,227	.....	.....0	.....	.....	.....0	.....	.....210,227	.....	.....89,278	89,278	4,330	XXX.....	
882508 10 4	TEXAS INSTRUMENTS INC.....		12/02/2013.	BARCLAYS AMERICAN.....	2,459.000	95,919	XXX.....	84,908	.....	.....0	.....	.....	.....0	.....	.....84,908	.....	.....11,011	11,011	1,444	XXX.....	
911312 10 6	UNITED PARCEL SERVICE-CL B.....		12/02/2013.	BARCLAYS AMERICAN.....	1,126.000	115,210	XXX.....	90,992	.....	.....0	.....	.....	.....0	.....	.....90,992	.....	.....24,218	24,218	2,792	XXX.....	
913017 10 9	UNITED TECHNOLOGIES CORP.....		09/03/2013.	BARCLAYS AMERICAN.....	917.000	94,128	XXX.....	81,861	.....	.....0	.....	.....	.....0	.....	.....81,861	.....	.....12,268	12,268	1,472	XXX.....	
931142 10 3	WAL-MART STORES INC.....		12/02/2013.	BARCLAYS AMERICAN.....	243.000	19,707	XXX.....	17,200	.....	.....0	.....	.....	.....0	.....	.....17,200	.....	.....2,507	2,507	343	XXX.....	
9099999.	Total - Common Stocks - Industrial and Miscellaneous.....						2,426,292	XXX.....	1,906,769	0	0	0	0	0	1,906,768	0	519,525	519,525	43,103	XXX.....	
Common Stocks - Mutual Funds																					
045419 10 8	AMF ULTRA SHORT MORTGAGE FD.....		12/05/2013.	DIRECT.....	8,609.384	63,366	XXX.....	83,102	63,107	19,995	.....	.....	.....19,995	.....	.....83,102	.....	.....(19,737)	(19,737)	1,065	XXX.....	
045419 50 4	AMF US GOVT MORTGAGE FUND.....		12/05/2013.	DIRECT.....	491,738.971	4,199,451	XXX.....	5,107,472	4,376,477	730,996	.....	.....	.....730,996	.....	.....5,107,472	.....	.....(908,022)	(908,022)	69,788	XXX.....	
04543R 10 6	AMF ULTRA SHORT FUND.....		12/05/2013.	DIRECT.....	9,342.389	48,394	XXX.....	47,740	47,553	187	.....	.....	.....187	.....	.....47,740	.....	.....654	654	467	XXX.....	
9299999.	Total - Common Stocks - Mutual Funds.....						4,311,211	XXX.....	5,238,314	4,487,137	751,178	0	0	751,178	0	5,238,314	0	(927,105)	(927,105)	71,320	XXX.....
9799997.	Total - Common Stocks - Part 4.....						6,737,503	XXX.....	7,145,083	4,487,137	751,178	0	0	751,178	0	7,145,082	0	(407,580)	(407,580)	114,423	XXX.....
9799998	Total - Common Stocks - Summary Item from Part 5.....						18,378,561	XXX.....	14,926,652					0		14,926,652		3,451,909	3,451,909	244,430	XXX.....
9799999.	Total - Common Stocks.....						25,116,064	XXX.....	22,071,735	4,487,137	751,178	0	0	751,178	0	22,071,734	0	3,044,329	3,044,329	358,853	XXX.....
9899999.	Total - Preferred and Common Stocks.....						35,225,887	XXX.....	32,499,029	14,826,092	839,556	0	0	839,556	0	32,499,069	0	2,726,818	2,726,818	910,535	XXX.....
9999999.	Total - Bonds, Preferred and Common Stocks.....						81,930,525	XXX.....	79,577,415	54,397,634	859,613	(104,740)	0	754,873	0	78,419,510	0	3,511,014	3,511,014	2,033,194	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 F o r e i g n	4 Date Acquired	5 Name of Vendor	6 Disposal Date	7 Name of Purchaser	8 Par Value (Bonds) or Number of Shares (Stock)	9 Actual Cost	10 Consideration	11 Book/ Adjusted Carrying Value at Disposal	Change in Book/Adjusted Carrying Value					17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Interest and Dividends Received During Year	21 Paid for Accrued Interest and Dividends			
													12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other-Than- Temporary Impairment Recognized	15 Total Change in B./A.C.V. (12+13-14)	16 Total Foreign Exchange Change in B./A.C.V.								
CUSIP Identification	Description																								
Bonds - Industrial and Miscellaneous																									
25459H BH 7	DIRECTV HOLDINGS/FING.....			...	01/10/2013	MORGAN STANLEY.....	05/20/2013	GOLDMAN SACHS.....	1,500,000	1,486,905	1,496,265	1,487,796	.....	.....891	.....	.....891	.....	.....	.....8,469	8,469	9,333	.....	.....	.....	.....
370334 BN 3	GENERAL MILLS INC.....			...	01/28/2013	DEUTSCHE BANK.....	05/21/2013	CREDIT SUISSE.....	485,000	484,913	486,809	484,922	.....	.....9	.....	.....9	.....	.....	.....1,887	1,887	1,344	.....	.....	.....	.....
855030 AL 6	STAPLES INC.....			...	01/07/2013	BARCLAYS AMERICAN.....	05/21/2013	RBC CAPITAL MARKETS SECURITIES - US	1,820,000	1,815,031	1,869,304	1,815,367	.....	.....336	.....	.....336	.....	.....	.....53,937	53,937	18,074	.....	.....	.....	.....
92976W BH 8	WACHOVIA CORP.....			...	03/04/2013	WELLS FARGO SECURITIES LLC	07/17/2013	JEFFERIES & CO.....	520,000	620,870	605,426	613,600	.....	.....(7,270)	.....	.....(7,270)	.....	.....	.....(8,174)	(8,174)	13,953	2,990	.....	.....	.....
3899999	Total - Bonds - Industrial and Miscellaneous.....								4,325,000	4,407,719	4,457,804	4,401,685	0	(6,034)	0	(6,034)	0	0	56,119	56,119	42,704	2,990	.....	.....	.....
8399998	Total - Bonds.....								4,325,000	4,407,719	4,457,804	4,401,685	0	(6,034)	0	(6,034)	0	0	56,119	56,119	42,704	2,990	.....	.....	.....
Common Stocks - Industrial and Miscellaneous																									
002824 10 0	ABBOTT LABORATORIES.....			...	02/05/2013	BARCLAYS AMERICAN.....	03/01/2013	BARCLAYS AMERICAN.....	29,455.000	997,052	989,371	997,052	.....	.....	.....	.....0	.....	.....	.....(7,680)	(7,680)	.....	.....	.....	.....	.....
038222 10 5	APPLIED MATERIALS INC.....			...	09/03/2013	BARCLAYS AMERICAN.....	12/02/2013	BARCLAYS AMERICAN.....	82,158.000	1,111,593	1,405,116	1,111,593	.....	.....	.....	.....0	.....	.....	.....293,523	293,523	30,754	.....	.....	.....	.....
097023 10 5	BOEING CO/THE.....			...	03/01/2013	BARCLAYS AMERICAN.....	06/03/2013	BARCLAYS AMERICAN.....	13,775.000	1,046,388	1,387,532	1,046,388	.....	.....	.....	.....0	.....	.....	.....341,143	341,143	13,060	.....	.....	.....	.....
110122 10 8	BRISTOL-MYERS SQUIBB CO.....			...	09/03/2013	BARCLAYS AMERICAN.....	12/02/2013	BARCLAYS AMERICAN.....	32,665.000	1,215,141	1,669,534	1,215,141	.....	.....	.....	.....0	.....	.....	.....454,393	454,393	29,396	.....	.....	.....	.....
20825C 10 4	CONOCOPHILLIPS.....			...	06/03/2013	BARCLAYS AMERICAN.....	09/03/2013	BARCLAYS AMERICAN.....	19,984.000	1,161,720	1,334,726	1,161,720	.....	.....	.....	.....0	.....	.....	.....173,006	173,006	37,276	.....	.....	.....	.....
30161N 10 1	EXELON CORP.....			...	02/05/2013	BARCLAYS AMERICAN.....	03/01/2013	BARCLAYS AMERICAN.....	32,383.000	999,339	1,000,616	999,339	.....	.....	.....	.....0	.....	.....	.....1,276	1,276	17,001	.....	.....	.....	.....
423074 10 3	HJ HEINZ CO.....			...	02/05/2013	BARCLAYS AMERICAN.....	03/01/2013	BARCLAYS AMERICAN.....	16,404.000	999,168	1,188,607	999,168	.....	.....	.....	.....0	.....	.....	.....189,440	189,440	.....	.....	.....	.....	.....
428236 10 3	HEWLETT-PACKARD CO.....			...	02/05/2013	BARCLAYS AMERICAN.....	06/03/2013	BARCLAYS AMERICAN.....	59,951.000	996,386	1,456,235	996,386	.....	.....	.....	.....0	.....	.....	.....459,849	459,849	6,915	.....	.....	.....	.....
585055 10 6	MEDTRONIC INC.....			...	06/03/2013	BARCLAYS AMERICAN.....	12/02/2013	BARCLAYS AMERICAN.....	23,860.000	1,114,979	1,371,560	1,114,979	.....	.....	.....	.....0	.....	.....	.....256,581	256,581	19,422	.....	.....	.....	.....
666807 10 2	NORTHROP GRUMMAN CORP.....			...	03/01/2013	BARCLAYS AMERICAN.....	12/02/2013	BARCLAYS AMERICAN.....	16,225.000	1,053,400	1,745,102	1,053,400	.....	.....	.....	.....0	.....	.....	.....691,703	691,703	35,542	.....	.....	.....	.....
871829 10 7	SYSCO CORP.....			...	03/01/2013	BARCLAYS AMERICAN.....	06/03/2013	BARCLAYS AMERICAN.....	32,775.000	1,029,487	1,110,398	1,029,487	.....	.....	.....	.....0	.....	.....	.....80,910	80,910	9,177	.....	.....	.....	.....
88579Y 10 1	3M CO.....			...	06/03/2013	BARCLAYS AMERICAN.....	12/02/2013	BARCLAYS AMERICAN.....	11,194.000	1,145,824	1,425,597	1,145,824	.....	.....	.....	.....0	.....	.....	.....279,773	279,773	26,810	.....	.....	.....	.....
931422 10 9	WALGREEN CO.....			...	03/01/2013	BARCLAYS AMERICAN.....	06/03/2013	BARCLAYS AMERICAN.....	25,693.000	1,062,133	1,245,832	1,062,133	.....	.....	.....	.....0	.....	.....	.....183,699	183,699	13,703	.....	.....	.....	.....
G29183 10 3	EATON CORP PLC.....			R	02/05/2013	BARCLAYS AMERICAN.....	03/01/2013	BARCLAYS AMERICAN.....	16,725.000	993,131	1,047,425	993,131	.....	.....	.....	.....0	.....	.....	.....54,294	54,294	.....	.....	.....	.....	.....
9099999	Total - Common Stocks - Industrial and Miscellaneous.....								14,925,741	18,377,651	14,925,741	.....	.....0	0	0	0	0	0	3,451,910	3,451,910	239,056	0	.....	.....	.....
Common Stocks - Mutual Funds																									
045419 10 8	AMF ULTRA SHORT MORTGAGE FD.....			...	12/05/2013	DIVIDEND REINVESTMENT.....	12/05/2013	DIRECT.....	2.000	13	13	13	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	.....	.....	.....	.....
045419 50 4	AMF US GOVT MORTGAGE FUND.....			...	12/05/2013	VARIOUS.....	12/05/2013	DIRECT.....	105.000	892	892	892	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	5,374	.....	.....	.....
04543R 10 6	AMF ULTRA SHORT FUND.....			...	12/05/2013	DIVIDEND REINVESTMENT.....	12/05/2013	DIRECT.....	1.000	6	6	6	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	.....	.....	.....	.....
9299999	Total - Common Stocks - Mutual Funds.....								911	911	911	.....	.....0	0	0	0	0	0	0	0	5,374	0	.....	.....	.....
9799998	Total - Common Stocks.....								14,926,652	18,378,562	14,926,652	.....	.....0	0	0	0	0	0	3,451,910	3,451,910	244,430	0	.....	.....	.....
9899999	Total - Preferred and Common Stocks.....								14,926,652	18,378,562	14,926,652	.....	.....0	0	0	0	0	0	3,451,910	3,451,910	244,430	0	.....	.....	.....
9999999	Total - Bonds, Preferred and Common Stocks.....								19,334,371	22,836,366	19,328,337	.....	.....0	(6,034)	0	(6,034)	0	0	3,508,029	3,508,029	287,134	2,990	.....	.....	.....

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4	5	6	7	8	Stock of Such Company Owned by Insurer on Statement Date	
CUSIP Identifi- cation	Description Name of Subsidiary, Controlled or Affiliated Company	Foreign	NAIC Company Code or Alien Insurer Identification Number	NAIC Valuation Method (See SVO Purposes and Procedures Manual)	Do Insurer's Assets Include Intangible Assets Connected with Holding of Such Company's Stock?	Total Amount of Such Intangible Assets	Book/Adjusted Carrying Value	9	10
								Number of Shares	% of Outstanding
Common Stocks - U.S. Property and Casualty Insurer									
99C000 16 5	PROCENTURY INSURANCE COMPANY.....		21903.....	2cib1.....	..YES.....		46,049,711	138,500.000	100.0
1199999.	Total - Common Stocks - U.S. Property and Casualty Insurer.....					0	46,049,711	XXX	XXX
1899999.	Total - Common Stocks.....					0	46,049,711	XXX	XXX
1999999.	Total - Preferred and Common Stock.....					0	46,049,711	XXX	XXX

1. Amount of insurer's capital and surplus from the prior period's statutory statement reduced by any admitted EDP, goodwill and net deferred tax assets included therein: \$.....172,201,962.
2. Total amount of intangible assets nonadmitted \$.....0.

SCHEDULE D - PART 6 - SECTION 2

1 CUSIP Identifi- cation	2 Name of Lower-Tier Company	3 Name of Company Listed in Section 1 Which Controls Lower-Tier Company	4 Total Amount of Intangible Assets Included in Amount Shown in Column 7, Section 1	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5 Number of Shares	6 % of Outstanding

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 Identification	Description	Code	F o r e i g n Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Par Value	Actual Cost	Amount Due and Accrued December 31 of Current Year on Bond Not in Default	Non- Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest	
Exempt Money Market Mutual Funds																				
38142B 70 8	GOLDMAN SACH FIN SQ TR IN-SV.....		12/30/2013.	DIRECT.....	XXX....	18,750						18,750						MAT...		
4812C2 68 4	JPMORGAN US GOVT MMKT-INST.....	.....	12/30/2013.	DIRECT.....	XXX....	10,603,448	.....	.....	.....	.....	.....	.....10,603,448	157	.....	.....0.010	0.010	MAT...	.....	.....	
8899999. Total - Exempt Money Market Mutual Funds.....						10,622,198	0	0	0	0	XXX.....	10,622,198	157	0	XXX.....	XXX.....	XXX.....	0	0	
Class One Money Market Mutual Funds																				
00142W 86 8	PREMIER PORTFOLIO-INS.....	.....	12/30/2013.	DIRECT.....	XXX....	804,380	.....	.....	.....	.....	.....804,380	804,380	6	.....	.....0.020	0.020	MAT...	.....	.....	
8999999. Total - Class One Money Market Mutual Funds.....						804,380	0	0	0	0	XXX.....	804,380	6	0	XXX.....	XXX.....	XXX.....	0	0	
9199999. Total - Short-Term Investments.....						11,426,578	0	0	0	0	XXX.....	11,426,578	163	0	XXX.....	XXX.....	XXX.....	0	0	

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

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

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

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

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

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

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

Sch. DL-Pt. 1
NONE

Sch. DL-Pt. 2
NONE

SCHEDULE E - PART 1 - CASH

1	2	3	4	5	6	7
Depository	Code	Rate of Interest	Amount of Interest Received During Year	Amount of Interest Accrued December 31 of Current Year	Balance	*
Open Depositories						
JPMorgan Chase Bank..... Columbus, OH.....	.....	.....	.....	.....	.....506,964	XXX
Wells Fargo Jacksonville, FL.....	.....	.....	.....	.....	.....989	XXX
Cash in Transit.....	.....	.....	.....	.....	.....1,856,422	XXX
0199999. Total - Open Depositories.....	.XXX...	...XXX.....	0	0	2,364,375	XXX..
0399999. Total Cash on Deposit.....	.XXX...	...XXX.....	0	0	2,364,375	XXX..
0599999. Total Cash.....	.XXX...	...XXX.....	0	0	2,364,375	XXX..

TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR							
1. January.....	4,714,109	4. April.....	4,911,997	7. July.....	1,082,467	10. October.....	823,418
2. February.....	6,522,822	5. May.....	7,069,989	8. August.....	6,116,019	11. November.....	1,358,524
3. March.....	2,450,595	6. June.....	5,090,834	9. September.....	1,339,054	12. December.....	2,364,375

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

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

NONE

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

		1	2	Deposits for the Benefit of All Policyholders		All Other Special Deposits	
		Type of Deposit	Purpose of Deposit	3 Book/Adjusted Carrying Value	4 Fair Value	5 Book/Adjusted Carrying Value	6 Fair Value
States, Etc.							
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	B...	Statutory Deposit.....			799,925	881,750
23.	Michigan.....MI	B...	Statutory Deposit.....			75,384	99,926
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	B...	Statutory Deposit.....			235,196	255,084
33.	New York.....NY	B...	Statutory Deposit.....			2,831,458	2,995,915
34.	North Carolina.....NC						
35.	North Dakota.....ND						
36.	Ohio.....OH	B...	Statutory Deposit.....	2,830,562	2,958,659		
37.	Oklahoma.....OK	ST..	Statutory Deposit.....			100,000	100,000
38.	Oregon.....OR						
39.	Pennsylvania.....PA						
40.	Rhode Island.....RI						
41.	South Carolina.....SC	B...	Statutory Deposit.....			218,929	245,506
42.	South Dakota.....SD						
43.	Tennessee.....TN						
44.	Texas.....TX						
45.	Utah.....UT						
46.	Vermont.....VT						
47.	Virginia.....VA						
48.	Washington.....WA						
49.	West Virginia.....WV						
50.	Wisconsin.....WI						
51.	Wyoming.....WY						
52.	American Samoa.....AS						
53.	Guam.....GU						
54.	Puerto Rico.....PR						
55.	US Virgin Islands.....VI						
56.	Northern Mariana Islands.....MP						
57.	Canada.....CAN						
58.	Aggregate Alien and Other.....OT	...XXX..	XXX.....	0	0	108,188,636	106,130,036
59.	Total.....	...XXX..	XXX.....	2,830,562	2,958,659	112,449,528	110,708,217
DETAILS OF WRITE-INS							
5801.	.....	B...	Collateral for Reinsurance - SNIC.....			48,757,292	47,755,236
5802.	.....	B...	Collateral for Reinsurance - NSIC.....			6,141,179	6,042,116
5803.	.....	B...	Collateral for Reinsurance - USIC.....			53,290,165	52,332,684
5898.	Summary of remaining write-ins for line 58 from overflow page.....	...XXX..	XXX.....	0	0	0	0
5899.	Total (Lines 5801 thru 5803+5898) (Line 58 above).....	...XXX..	XXX.....	0	0	108,188,636	106,130,036

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