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PROPERTY AND CASUALTY COMPANIES—ASSOCIATION EDITION

ANNUAL STATEMENT

For the Year Ended December 31, 2013

OF THE CONDITION AND AFFAIRS OF THE

BCS Insurance Company

NAIC Group Code 00023 (Current Period), 00023 (Prior Period) NAIC Company Code 38245 Employer's ID Number 36-6033921

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

Country of Domicile United States

Incorporated/Organized 12/05/1950 Commenced Business 11/30/1952

Statutory Home Office 6740 North High Street (Street and Number), Worthington, OH, US 43085 (City or Town, State, Country and Zip Code)

Main Administrative Office 2 Mid America Plaza, Suite 200 (Street and Number) Oakbrook Terrace, IL, US 60181 (City or Town, State, Country and Zip Code) 630-472-7700 (Area Code) (Telephone Number)

Mail Address 2 Mid America Plaza, Suite 200 (Street and Number or P.O. Box), Oakbrook Terrace, IL, US 60181 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 2 Mid America Plaza, Suite 200 (Street and Number) Oakbrook Terrace, IL, US 60181 (City or Town, State, Country and Zip Code) 630-472-7700 (Area Code) (Telephone Number)

Internet Web Site Address www.bcsins.com

Statutory Statement Contact Elias Georgopoulos (Name) 630-472-7749 (Area Code) (Telephone Number) (Extension)

lgeorgo@bcsf.com (E-Mail Address) 630-472-7837 (Fax Number)

OFFICERS

Name	Title	Name	Title
Howard Francis Beacham III	President & Chief Executive Officer	Henry Alan Carpenter	Senior Vice President, General Counsel & Secretary
Susan Ann Pickar	Senior Vice President, Finance & Treasurer	Steven Scott Martin	Chairman of the Board

OTHER OFFICERS

David John Jacobs	Senior Vice President	Susan Chylla Lindquist	Senior Vice President
Dale Edward Palka	Senior Vice President		

DIRECTORS OR TRUSTEES

Howard Francis Beacham III	Henry Alan Carpenter	David John Jacobs	Susan Ann Pickar
Steven Scott Martin			

State of Illinois
County of DuPage ss

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

HF Beacham III		Susan A Pickar
Howard Francis Beacham III	Henry Alan Carpenter	Susan Ann Pickar
President & Chief Executive Officer	Senior Vice President, General Counsel & Secretary	Senior Vice President, Finance & Treasurer

Subscribed and sworn to before me this 7th day of February, 2014

Laura Lutzow

Laura Lutzow, Notary Public
09/10/2017

a. Is this an original filing? Yes [X] No [ ]
b. If no:
1. State the amendment number 0
2. Date filed
3. Number of pages attached 0

"OFFICIAL SEAL"
LAURA LUTZOW
NOTARY PUBLIC, STATE OF ILLINOIS
My Commission Expires 09/10/2017

SUMMARY INVESTMENT SCHEDULE

	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1	2	3	4	5	6
Investment Categories	Amount	Percentage	Amount	Securities Lending Reinvested Collateral Amount	Total (Col. 3+4) Amount	Percentage
1. Bonds:						
1.1 U.S. treasury securities	11,548,243	5.536	11,548,243		11,548,243	5.536
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies	260,613	0.125	260,613		260,613	0.125
1.22 Issued by U.S. government sponsored agencies	302,792	0.145	302,792		302,792	0.145
1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities)		0.000			0	0.000
1.4 Securities issued by states, territories, and possessions and political subdivisions in the U.S.:						
1.41 States, territories and possessions general obligations	12,818,507	6.145	12,818,507		12,818,507	6.145
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations	27,586,893	13.225	27,586,893		27,586,893	13.225
1.43 Revenue and assessment obligations	34,284,631	16.436	34,284,631		34,284,631	16.436
1.44 Industrial development and similar obligations		0.000			0	0.000
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA	3,719,981	1.783	3,719,981		3,719,981	1.783
1.512 Issued or guaranteed by FNMA and FHLMC	22,661,548	10.864	22,661,548		22,661,548	10.864
1.513 All other		0.000			0	0.000
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA	1,103,465	0.529	1,103,465		1,103,465	0.529
1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-backed securities issued or guaranteed by agencies shown in Line 1.521		0.000			0	0.000
1.523 All other	19,587,178	9.390	19,587,178		19,587,178	9.390
2. Other debt and other fixed income securities (excluding short term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	33,544,115	16.081	33,544,115		33,544,115	16.081
2.2 Unaffiliated non-U.S. securities (including Canada)	6,157,447	2.952	6,157,447		6,157,447	2.952
2.3 Affiliated securities		0.000			0	0.000
3. Equity interests:						
3.1 Investments in mutual funds	12,241,656	5.869	12,241,656		12,241,656	5.869
3.2 Preferred stocks:						
3.21 Affiliated		0.000			0	0.000
3.22 Unaffiliated		0.000			0	0.000
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated		0.000			0	0.000
3.32 Unaffiliated		0.000			0	0.000
3.4 Other equity securities:						
3.41 Affiliated	2,648,198	1.270	2,648,198		2,648,198	1.270
3.42 Unaffiliated	581,800	0.279	581,800		581,800	0.279
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated		0.000			0	0.000
3.52 Unaffiliated		0.000			0	0.000
4. Mortgage loans:						
4.1 Construction and land development		0.000			0	0.000
4.2 Agricultural		0.000			0	0.000
4.3 Single family residential properties		0.000			0	0.000
4.4 Multifamily residential properties		0.000			0	0.000
4.5 Commercial loans		0.000			0	0.000
4.6 Mezzanine real estate loans		0.000			0	0.000
5. Real estate investments:						
5.1 Property occupied by company		0.000	0		0	0.000
5.2 Property held for production of income (including $ .... of property acquired in satisfaction of debt)		0.000	0		0	0.000
5.3 Property held for sale (including $ .... property acquired in satisfaction of debt)		0.000	0		0	0.000
6. Contract loans		0.000	0		0	0.000
7. Derivatives		0.000	0		0	0.000
8. Receivables for securities		0.000	0		0	0.000
9. Securities Lending (Line 10, Asset Page reinvested collateral)		0.000	0	XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments	13,226,914	6.341	13,226,914		13,226,914	6.341
11. Other invested assets	6,316,755	3.028	6,316,755		6,316,755	3.028
12. Total invested assets	208,590,736	100.000	208,590,736	0	208,590,736	100.000

SCHEDULE A – VERIFICATION BETWEEN YEARS

Real Estate

NONE

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

SCHEDULE B – VERIFICATION BETWEEN YEARS

Mortgage Loans

NONE

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

SCHEDULE BA – VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1. Book/adjusted carrying value, December 31 of prior year		0
2. Cost of acquired:		
2.1 Actual cost at time of acquisition (Part 2, Column 8)	6,300,000	
2.2 Additional investment made after acquisition (Part 2, Column 9)	0	6,300,000
3. Capitalized deferred interest and other:		
3.1 Totals, Part 1, Column 16	0	
3.2 Totals, Part 3, Column 12	0	0
4. Accrual of discount		
5. Unrealized valuation increase (decrease):		
5.1 Totals, Part 1, Column 13	16,755	
5.2 Totals, Part 3, Column 9	0	16,755
6. Total gain (loss) on disposals, Part 3, Column 19		0
7. Deduct amounts received on disposals, Part 3, Column 16		0
8. Deduct amortization of premium and depreciation		
9. Total foreign exchange change in book/adjusted carrying value:		
9.1 Totals, Part 1, Column 17	0	
9.2 Totals, Part 3, Column 14	0	0
10. Deduct current year's other-than-temporary impairment recognized:		
10.1 Totals, Part 1, Column 15	0	
10.2 Totals, Part 3, Column 11	0	0
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		6,316,755
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)		6,316,755

SCHEDULE D – VERIFICATION BETWEEN YEARS

Bonds and Stocks

1. Book/adjusted carrying value, December 31 of prior year		183,813,317
2. Cost of bonds and stocks acquired, Part 3, Column 7		52,829,368
3. Accrual of discount		298,885
4. Unrealized valuation increase (decrease):		
4.1 Part 1, Column 12	147,879	
4.2 Part 2, Section 1, Column 15	0	
4.3 Part 2, Section 2, Column 13	(158,572)	
4.4 Part 4, Column 11	191,785	181,092
5. Total gain (loss) on disposals, Part 4, Column 19		940,878
6. Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		47,310,372
7. Deduct amortization of premium		1,706,089
8. Total foreign exchange change in book/adjusted carrying value:		
8.1 Part 1, Column 15	0	
8.2 Part 2, Section 1, Column 19	0	
8.3 Part 2, Section 2, Column 16	0	
8.4 Part 4, Column 15	0	0
9. Deduct current year's other-than-temporary impairment recognized:		
9.1 Part 1, Column 14	0	
9.2 Part 2, Section 1, Column 17	0	
9.3 Part 2, Section 2, Column 14	0	
9.4 Part 4, Column 13	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)		189,047,079
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)		189,047,079

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	15,528,840	16,219,990	16,012,920	15,051,274
	2. Canada				
	3. Other Countries				
	4. Totals	15,528,840	16,219,990	16,012,920	15,051,274
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	12,818,508	12,758,139	13,140,070	11,400,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	27,586,894	26,779,496	28,248,456	23,210,000
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	58,352,437	58,372,182	58,863,269	53,884,461
Industrial and Miscellaneous and Hybrid Securities (unaffiliated)	8. United States	53,021,686	55,369,170	53,478,173	54,101,413
	9. Canada	2,067,594	2,110,004	2,071,874	2,041,000
	10. Other Countries	4,199,460	4,341,503	4,196,915	4,165,000
	11. Totals	59,288,740	61,820,677	59,746,962	60,307,413
Parent, Subsidiaries and Affiliates	12. Totals	0	0	0	0
	13. Total Bonds	173,575,419	175,950,484	176,011,677	163,853,148
PREFERRED STOCKS Industrial and Miscellaneous (unaffiliated)	14. United States				
	15. Canada				
	16. Other Countries				
	17. Totals	0	0	0	
Parent, Subsidiaries and Affiliates	18. Totals	0	0	0	
	19. Total Preferred Stocks	0	0	0	
COMMON STOCKS Industrial and Miscellaneous (unaffiliated)	20. United States	12,823,455	12,823,455	12,226,314	
	21. Canada				
	22. Other Countries				
	23. Totals	12,823,455	12,823,455	12,226,314	
Parent, Subsidiaries and Affiliates	24. Totals	2,648,198	2,648,198	1,627,500	
	25. Total Common Stocks	15,471,653	15,471,653	13,853,814	
	26. Total Stocks	15,471,653	15,471,653	13,853,814	
	27. Total Bonds and Stocks	189,047,072	191,422,137	189,865,491	

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.7	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
1. U.S. Governments											
1.1 NAIC 1	5,757,337	9,353,507	2,896,560	1,122,747	1,426,434	20,556,585	11.5	18,301,295	9.7	20,555,585	1,000
1.2 NAIC 2						0	0.0	0	0.0		
1.3 NAIC 3						0	0.0	0	0.0		
1.4 NAIC 4						0	0.0	0	0.0		
1.5 NAIC 5						0	0.0	0	0.0		
1.6 NAIC 6						0	0.0	0	0.0		
1.7 Totals	5,757,337	9,353,507	2,896,560	1,122,747	1,426,434	20,556,585	11.5	18,301,295	9.7	20,555,585	1,000
2. All Other Governments											
2.1 NAIC 1						0	0.0	0	0.0		
2.2 NAIC 2						0	0.0	0	0.0		
2.3 NAIC 3						0	0.0	0	0.0		
2.4 NAIC 4						0	0.0	0	0.0		
2.5 NAIC 5						0	0.0	0	0.0		
2.6 NAIC 6						0	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		1,013,371	8,215,971	2,550,799		11,780,141	6.6	9,225,370	4.9	11,780,142	
3.2 NAIC 2		1,038,365				1,038,365	0.6	1,052,709	0.6	1,038,365	
3.3 NAIC 3						0	0.0	0	0.0		
3.4 NAIC 4						0	0.0	0	0.0		
3.5 NAIC 5						0	0.0	0	0.0		
3.6 NAIC 6						0	0.0	0	0.0		
3.7 Totals	0	2,051,736	8,215,971	2,550,799	0	12,818,506	7.2	10,278,079	5.4	12,818,507	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed											
4.1 NAIC 1		948,883	23,193,054	3,444,956		27,586,893	15.4	19,460,292	10.3	27,586,893	
4.2 NAIC 2						0	0.0	0	0.0		
4.3 NAIC 3						0	0.0	0	0.0		
4.4 NAIC 4						0	0.0	0	0.0		
4.5 NAIC 5						0	0.0	0	0.0		
4.6 NAIC 6						0	0.0	0	0.0		
4.7 Totals	0	948,883	23,193,054	3,444,956	0	27,586,893	15.4	19,460,292	10.3	27,586,893	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed											
5.1 NAIC 1	6,185,782	15,356,754	24,176,231	9,802,990	2,327,353	57,849,110	32.4	53,352,908	28.2	57,849,110	
5.2 NAIC 2				75,000	428,326	503,326	0.3	630,000	0.3	503,326	
5.3 NAIC 3						0	0.0	0	0.0		
5.4 NAIC 4						0	0.0	0	0.0		
5.5 NAIC 5						0	0.0	0	0.0		
5.6 NAIC 6						0	0.0	0	0.0		
5.7 Totals	6,185,782	15,356,754	24,176,231	9,877,990	2,755,679	58,352,436	32.6	53,982,908	28.6	58,352,436	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.7	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
6. Industrial and Miscellaneous (unaffiliated)											
6.1 NAIC 1	6,188,005	18,036,035	12,270,894	1,268,180	3,111,706	40,874,820	22.9	61,416,913	32.5	31,455,768	9,419,053
6.2 NAIC 2	435,923	4,579,916	9,659,774	1,522,866	662,392	16,860,871	9.4	21,413,927	11.3	14,843,349	2,017,521
6.3 NAIC 3	71,596	400,996	64,423	21,345	728	559,088	0.3	2,307,050	1.2	559,088	
6.4 NAIC 4	135,878	264,319	183,508	136,859		720,564	0.4	1,444,635	0.8	408,188	312,375
6.5 NAIC 5						0	0.0	0	0.0		
6.6 NAIC 6	3,222	14,888	23,943	73,664	285,933	401,650	0.2	364,800	0.2		401,650
6.7 Totals	6,834,624	23,296,154	22,202,542	3,022,914	4,060,759	59,416,993	33.2	86,947,325	46.0	47,266,393	12,150,599
7. Hybrid Securities											
7.1 NAIC 1						0	0.0	0	0.0		
7.2 NAIC 2						0	0.0	0	0.0		
7.3 NAIC 3						0	0.0	0	0.0		
7.4 NAIC 4						0	0.0	0	0.0		
7.5 NAIC 5						0	0.0	0	0.0		
7.6 NAIC 6						0	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	0.0		
8.2 NAIC 2						0	0.0	0	0.0		
8.3 NAIC 3						0	0.0	0	0.0		
8.4 NAIC 4						0	0.0	0	0.0		
8.5 NAIC 5						0	0.0	0	0.0		
8.6 NAIC 6						0	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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.7	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
9. Total Bonds Current Year											
9.1 NAIC 1	(d) 18,131,124	44,708,550	70,752,710	18,189,672	6,865,493	158,647,549	88.8	XXX	XXX	149,227,498	9,420,053
9.2 NAIC 2	(d) 435,923	5,618,281	9,659,774	1,597,866	1,090,718	18,402,562	10.3	XXX	XXX	16,385,040	2,017,521
9.3 NAIC 3	(d) 71,596	400,996	64,423	21,345	728	559,088	0.3	XXX	XXX	559,088	0
9.4 NAIC 4	(d) 135,878	264,319	183,508	136,859	0	720,564	0.4	XXX	XXX	408,188	312,375
9.5 NAIC 5	(d) 0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
9.6 NAIC 6	(d) 3,222	14,888	23,943	73,664	285,933	(c) 401,650	0.2	XXX	XXX	0	401,650
9.7 Totals	18,777,743	51,007,034	80,684,358	20,019,406	8,242,872	(b) 178,731,413	100.0	XXX	XXX	166,579,814	12,151,599
9.8 Line 9.7 as a % of Col. 6	10.5	28.5	45.1	11.2	4.6	100.0	XXX	XXX	XXX	93.2	6.8
10. Total Bonds Prior Year											
10.1 NAIC 1	31,360,309	43,896,946	61,172,027	16,906,885	8,420,611	XXX	XXX	161,756,778	85.6	150,270,613	11,486,164
10.2 NAIC 2	1,508,485	6,722,149	11,730,515	1,116,602	2,018,885	XXX	XXX	23,096,636	12.2	19,552,078	3,544,559
10.3 NAIC 3	763,345	1,028,572	259,796	234,767	20,570	XXX	XXX	2,307,050	1.2	1,487,050	820,000
10.4 NAIC 4	745,559	442,445	167,923	81,937	6,771	XXX	XXX	1,444,635	0.8	1,084,709	359,925
10.5 NAIC 5	0	0	0	0	0	XXX	XXX	(c) 0	0.0	0	0
10.6 NAIC 6	2,754	12,669	20,431	62,795	266,151	XXX	XXX	(c) 364,800	0.2	0	364,800
10.7 Totals	34,380,452	52,102,781	73,350,692	18,402,986	10,732,988	XXX	XXX	(b) 188,969,899	100.0	172,394,450	16,575,448
10.8 Line 10.7 as a % of Col. 8	18.2	27.6	38.8	9.7	5.7	XXX	XXX	100.0	XXX	91.2	8.8
11. Total Publicly Traded Bonds											
11.1 NAIC 1	17,530,468	39,721,125	68,299,375	17,768,654	5,907,877	149,227,499	83.5	150,270,613	79.5	149,227,499	XXX
11.2 NAIC 2	423,241	5,301,240	8,262,277	1,307,564	1,090,718	16,385,040	9.2	19,552,078	10.3	16,385,040	XXX
11.3 NAIC 3	71,596	400,996	64,423	21,345	728	559,088	0.3	1,487,050	0.8	559,088	XXX
11.4 NAIC 4	90,251	210,243	103,135	4,559		408,188	0.2	1,084,709	0.6	408,188	XXX
11.5 NAIC 5						0	0.0	0	0.0	0	XXX
11.6 NAIC 6						0	0.0	0	0.0	0	XXX
11.7 Totals	18,115,556	45,633,604	76,729,210	19,102,122	6,999,323	166,579,815	93.2	172,394,450	91.2	166,579,815	XXX
11.8 Line 11.7 as a % of Col. 6	10.9	27.4	46.1	11.5	4.2	100.0	XXX	XXX	XXX	100.0	XXX
11.9 Line 11.7 as a % of Line 9.7, Col. 6, Section 9	10.1	25.5	42.9	10.7	3.9	93.2	XXX	XXX	XXX	93.2	XXX
12. Total Privately Placed Bonds											
12.1 NAIC 1	600,656	4,987,426	2,453,337	421,018	957,616	9,420,053	5.3	11,486,163	6.1	XXX	9,420,053
12.2 NAIC 2	12,681	317,041	1,397,496	290,303		2,017,521	1.1	3,544,559	1.9	XXX	2,017,521
12.3 NAIC 3						0	0.0	820,000	0.4	XXX	0
12.4 NAIC 4	45,627	54,075	80,373	132,300		312,375	0.2	359,926	0.2	XXX	312,375
12.5 NAIC 5						0	0.0	0	0.0	XXX	0
12.6 NAIC 6	3,222	14,888	23,943	73,664	285,933	401,650	0.2	364,800	0.2	XXX	401,650
12.7 Totals	662,186	5,373,430	3,955,149	917,285	1,243,549	12,151,599	6.8	16,575,448	8.8	XXX	12,151,599
12.8 Line 12.7 as a % of Col. 6	5.4	44.2	32.5	7.5	10.2	100.0	XXX	XXX	XXX	XXX	100.0
12.9 Line 12.7 as a % of Line 9.7, Col. 6, Section 9	0.4	3.0	2.2	0.5	0.7	6.8	XXX	XXX	XXX	XXX	6.8

(a) Includes $ 12,022,347 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

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

(c) Includes $ .... current year, $ .... prior year of bonds with 5* designations and $ 401,650 current year, $ 364,800 prior year of bonds with 6* designations. “5*” means the NAIC designation was assigned by the SVO in reliance on the insurer’s certification that the issuer is current in all principal and interest payments. “6*” means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.

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

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.5	8 Total from Col 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
1. U.S. Governments											
1.1 Issuer Obligations	5,257,864	7,351,757	2,085,613	454,323	1,426,434	16,575,991	9.3	13,291,277	7.0	16,574,992	1,000
1.2 Residential Mortgage-Backed Securities	313,742	395,634	107,214	45,660		862,250	0.5	4,601,480	2.4	862,249	
1.3 Commercial Mortgage-Backed Securities	185,731	1,606,116	703,733	622,764		3,118,344	1.7	408,541	0.2	3,118,344	
1.4 Other Loan-Backed and Structured Securities						0	0.0	0	0.0		
1.5 Totals	5,757,337	9,353,507	2,896,560	1,122,747	1,426,434	20,556,585	11.5	18,301,298	9.7	20,555,585	1,000
2. All Other Governments											
2.1 Issuer Obligations						0	0.0	0	0.0		
2.2 Residential Mortgage-Backed Securities						0	0.0	0	0.0		
2.3 Commercial Mortgage-Backed Securities						0	0.0	0	0.0		
2.4 Other Loan-Backed and Structured Securities						0	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		2,051,736	8,215,971	2,550,799		12,818,506	7.2	10,278,079	5.4	12,818,507	
3.2 Residential Mortgage-Backed Securities						0	0.0	0	0.0		
3.3 Commercial Mortgage-Backed Securities						0	0.0	0	0.0		
3.4 Other Loan-Backed and Structured Securities						0	0.0	0	0.0		
3.5 Totals	0	2,051,736	8,215,971	2,550,799	0	12,818,506	7.2	10,278,079	5.4	12,818,507	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed											
4.1 Issuer Obligations		948,883	23,193,054	3,444,956		27,586,893	15.4	19,460,292	10.3	27,586,893	
4.2 Residential Mortgage-Backed Securities						0	0.0	0	0.0		
4.3 Commercial Mortgage-Backed Securities						0	0.0	0	0.0		
4.4 Other Loan-Backed and Structured Securities						0	0.0	0	0.0		
4.5 Totals	0	948,883	23,193,054	3,444,956	0	27,586,893	15.4	19,460,292	10.3	27,586,893	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed											
5.1 Issuer Obligations		4,560,840	20,254,793	7,513,826	1,931,001	34,260,460	19.2	19,695,296	10.4	34,260,459	
5.2 Residential Mortgage-Backed Securities	6,152,370	10,795,914	3,627,887	2,364,164	824,678	23,765,013	13.3	33,822,953	17.9	23,765,013	
5.3 Commercial Mortgage-Backed Securities						0	0.0	0	0.0		
5.4 Other Loan-Backed and Structured Securities	33,412		293,552			326,964	0.2	464,658	0.2	326,964	
5.5 Totals	6,185,782	15,356,754	24,176,232	9,877,990	2,755,679	58,352,437	32.6	53,982,907	28.6	58,352,436	0
6. Industrial and Miscellaneous											
6.1 Issuer Obligations	498,232	10,305,671	18,077,172	1,430,170	2,742,342	33,053,587	18.5	52,862,946	28.0	28,578,568	4,475,020
6.2 Residential Mortgage-Backed Securities	1,533,375	3,334,583	1,369,395	872,678	129,712	7,239,743	4.1	8,747,886	4.6	5,924,033	1,315,709
6.3 Commercial Mortgage-Backed Securities	4,490,699	6,372,526	2,039,295			12,902,520	7.2	19,976,849	10.6	10,915,832	1,986,688
6.4 Other Loan-Backed and Structured Securities	312,317	3,283,375	716,680	720,065	1,188,705	6,221,142	3.5	5,359,642	2.8	1,847,961	4,373,181
6.5 Totals	6,834,623	23,296,155	22,202,542	3,022,913	4,060,759	59,416,992	33.2	86,947,323	46.0	47,266,394	12,150,598
7. Hybrid Securities											
7.1 Issuer Obligations						0	0.0	0	0.0		
7.2 Residential Mortgage-Backed Securities						0	0.0	0	0.0		
7.3 Commercial Mortgage-Backed Securities						0	0.0	0	0.0		
7.4 Other Loan-Backed and Structured Securities						0	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	0.0		
8.2 Residential Mortgage-Backed Securities						0	0.0	0	0.0		
8.3 Commercial Mortgage-Backed Securities						0	0.0	0	0.0		
8.4 Other Loan-Backed and Structured Securities						0	0.0	0	0.0		
8.5 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.5	8 Total From Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
9. Total Bonds Current Year											
9.1 Issuer Obligations	5,756,096	25,218,887	71,826,603	15,394,074	6,099,777	124,295,437	69.5	XXX	XXX	119,819,419	4,476,020
9.2 Residential Mortgage-Backed Securities	7,999,487	14,526,131	5,104,496	3,282,502	954,390	31,867,006	17.8	XXX	XXX	30,551,295	1,315,709
9.3 Commercial Mortgage-Backed Securities	4,676,430	7,978,642	2,743,028	622,764	0	16,020,864	9.0	XXX	XXX	14,034,176	1,986,688
9.4 Other Loan-Backed and Structured Securities	345,729	3,283,375	1,010,232	720,065	1,188,705	6,548,106	3.7	XXX	XXX	2,174,925	4,373,181
9.5 Totals	18,777,742	51,007,035	80,684,359	20,019,405	8,242,872	178,731,413	100.0	XXX	XXX	166,579,815	12,151,598
9.6 Lines 9.5 as a % Col. 6	10.5	28.5	45.1	11.2	4.6	100.0	XXX	XXX	XXX	93.2	6.8
10. Total Bonds Prior Year											
10.1 Issuer Obligations	15,914,918	20,218,610	59,639,600	11,935,120	7,879,642	XXX	XXX	115,587,890	61.2	108,405,202	7,182,686
10.2 Residential Mortgage-Backed Securities	10,269,894	18,962,659	10,967,422	5,378,262	1,594,082	XXX	XXX	47,172,319	25.0	46,397,980	774,341
10.3 Commercial Mortgage-Backed Securities	6,730,816	10,959,658	1,680,390	184,972	829,554	XXX	XXX	20,385,390	10.8	15,259,416	5,125,974
10.4 Other Loan-Backed and Structured Securities	1,464,823	1,961,855	1,063,280	904,632	429,710	XXX	XXX	5,824,300	3.1	2,331,853	3,492,448
10.5 Totals	34,380,451	52,102,782	73,350,692	18,402,986	10,732,988	XXX	XXX	188,969,899	100.0	172,394,451	16,575,449
10.6 Line 10.5 as a % of Col. 8	18.2	27.6	38.8	9.7	5.7	XXX	XXX	100.0	XXX	91.2	8.8
11. Total Publicly Traded Bonds											
11.1 Issuer Obligations	5,626,844	23,250,051	69,448,672	15,394,075	6,099,777	119,819,419	67.0	108,405,202	57.4	119,819,419	XXX
11.2 Residential Mortgage-Backed Securities	7,820,956	13,989,390	4,873,620	2,967,783	899,546	30,551,295	17.1	46,397,979	24.6	30,551,295	XXX
11.3 Commercial Mortgage-Backed Securities	4,460,960	7,303,155	1,647,297	622,764		14,034,176	7.9	15,259,416	8.1	14,034,176	XXX
11.4 Other Loan-Backed and Structured Securities	206,795	1,091,008	759,621	117,501		2,174,925	1.2	2,331,853	1.2	2,174,925	XXX
11.5 Totals	18,115,555	45,633,604	76,729,210	19,102,123	6,999,323	166,579,815	93.2	172,394,450	91.2	166,579,815	XXX
11.6 Line 11.5 as a % of Col. 6	10.9	27.4	46.1	11.5	4.2	100.0	XXX	XXX	XXX	100.0	XXX
11.7 Line 11.5 as a % of Line 9.5, Col. 6, Section 9	10.1	25.5	42.9	10.7	3.9	93.2	XXX	XXX	XXX	93.2	XXX
12. Total Privately Placed Bonds											
12.1 Issuer Obligations	129,252	1,968,837	2,377,932			4,476,021	2.5	7,182,685	3.8	XXX	4,476,021
12.2 Residential Mortgage-Backed Securities	178,530	536,740	230,875	314,719	54,844	1,315,708	0.7	774,342	0.4	XXX	1,315,708
12.3 Commercial Mortgage-Backed Securities	215,470	675,487	1,095,731			1,986,688	1.1	5,125,974	2.7	XXX	1,986,688
12.4 Other Loan-Backed and Structured Securities	138,934	2,192,366	250,611	602,565	1,188,705	4,373,181	2.4	3,492,448	1.8	XXX	4,373,181
12.5 Totals	662,186	5,373,430	3,955,149	917,284	1,243,549	12,151,598	6.8	16,575,449	8.8	XXX	12,151,598
12.6 Line 12.5 as a % of Col. 6	5.4	44.2	32.5	7.5	10.2	100.0	XXX	XXX	XXX	XXX	100.0
12.7 Line 12.5 as a % of Line 9.5, Col. 6, Section 9	0.4	3.0	2.2	0.5	0.7	6.8	XXX	XXX	XXX	XXX	6.8

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets(a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	8,964,903	8,835,973	0	0	128,930
2. Cost of short-term investments acquired	42,633,939	42,633,618			321
3. Accrual of discount	0				
4. Unrealized valuation increase (decrease)	0				
5. Total gain (loss) on disposals	0				
6. Deduct consideration received on disposals	46,442,842	46,442,842			
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)	5,156,000	5,026,749	0	0	129,251
11. Deduct total nonadmitted amounts	0				
12. Statement value at end of current period (Line 10 minus Line 11)	5,156,000	5,026,749	0	0	129,251

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

Schedule DB - Part A - Verification

NONE

Schedule DB - Part B - Verification

NONE

Schedule DB - Part C - Section 1

NONE

Schedule DB - Part C - Section 2

NONE

Schedule DB - Verification

NONE

Schedule E - Verification Between Yrs

NONE

Schedule A - Part 1

NONE

Schedule A - Part 2

NONE

Schedule A - Part 3

NONE

Schedule B - Part 1

NONE

Schedule B - Part 2

NONE

Schedule B - Part 3

NONE

SCHEDULE BA - PART 1

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

1	2	3	Location 4	Location 5	6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value 13	14	15	16	17	18	19	20
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation	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
Any Other Class of Assets - Unaffiliated																			
05617#-10-0	Babson Floating Rate Inc Fund		Charlotte	North Carolina	Babson Capital Floating Rate Income LLC	4	07/31/2013		6,300,000	6,316,755	6,316,755	16,755					38,305		1.810
4299999 - Any Other Class of Assets - Unaffiliated									6,300,000	6,316,755	6,316,755	16,755	0	0	0	0	38,305	0	XXX
4499999 - Subtotal Unaffiliated									6,300,000	6,316,755	6,316,755	16,755	0	0	0	0	38,305	0	XXX
4599999 - Subtotal Affiliated									0	0	0	0	0	0	0	0	0	0	XXX
4699999 Totals									6,300,000	6,316,755	6,316,755	16,755	0	0	0	0	38,305	0	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
		3	4							
CUSIP Identification	Name or Description	City	State	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
Any Other Class of Assets - Unaffiliated										
05617#-10-0	Babson Floating Rate Inc Fund	Charlotte	North Carolina	Babson Capital Floating Rate income LLC	07/31/2013		6,300,000			1.810
4299999 - Any Other Class of Assets - Unaffiliated							6,300,000	0	0	XXX
4499999 – Subtotal Unaffiliated							6,300,000	0	0	XXX
4599999 – Subtotal Affiliated							0	0	0	XXX
4699999 Totals							6,300,000	0	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																			
4499999 – Subtotal Unaffiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
4599999 – Subtotal Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
4699999 Totals							0	0	0	0	0	0	0	0	0	0	0	0	0

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
Bonds - U.S. Governments - Issuer Obligations																					
912810-DW-5	US TREASURY N/B	SD			1	71,461	115.7800	86,835	75,000	74,356		239			7.250	7.653	MN	706	5,438	06/10/1986	05/15/2016
912810-DY-1	US TREASURY N/B	C			1	1,645,185	125.6800	1,539,580	1,225,000	1,380,976		(41,828)			8.750	4.627	MN	13,917	107,188	09/27/2006	05/15/2017
912810-DZ-8	US TREASURY N/B	C			1	831,935	127.5900	778,299	610,000	718,248		(27,505)			8.875	3.604	FA	20,449	54,138	08/11/2009	08/15/2017
912810-EQ-7	US TREASURY N/B				1	444,016	128.4500	513,800	400,000	430,433		(2,382)			6.250	5.233	FA	9,443	25,000	06/12/2007	08/15/2023
912810-ET-1	US TREASURY N/B	SD			1	472,547	142.8600	607,155	425,000	454,323		(1,726)			7.625	6.734	FA	12,240	32,406	10/30/1996	02/15/2025
912810-QH-4	US TREASURY N/B				1	869,906	108.6300	869,040	800,000	865,260		(1,402)			4.375	3.878	MN	4,544	35,000	07/01/2010	05/15/2040
912810-QQ-4	US TREASURY N/B				1	364,594	108.5000	379,750	350,000	363,968		(274)			4.375	4.129	MN	1,988	15,313	08/02/2011	05/15/2041
912810-QX-9	US TREASURY N/B				1	197,125	79.2300	158,460	200,000	197,207		64			2.750	2.821	FA	2,077	5,500	09/28/2012	08/15/2042
912828-HA-1	US TREASURY N/B	C			1	1,731,681	112.9800	1,920,660	1,700,000	1,714,128		(3,594)			4.750	4.496	FA	30,501	80,750	09/03/2008	08/15/2017
912828-KN-9	US TREASURY N/B	SD			1	231,298	100.5700	231,311	230,000	230,115		(347)			1.875	1.722	AO	739	6,469	08/05/2010	04/30/2014
912828-NV-8	US TREASURY N/B	SD			1	60,422	101.5900	60,954	60,000	60,148		(88)			1.250	1.100	FA	255	750	11/01/2010	08/31/2015
912828-NZ-9	US TREASURY N/B	SD			1	211,181	101.6200	213,402	210,000	210,428		(241)			1.250	1.132	MS	671	2,625	11/01/2010	09/30/2015
912828-PC-8	US TREASURY N/B				1	870,753	101.6300	813,040	800,000	860,144		(8,258)			2.625	1.471	MN	2,727	21,000	09/14/2012	11/15/2020
912828-PE-4	US TREASURY N/B	SD			1	170,744	101.6600	172,822	170,000	170,278		(149)			1.250	1.160	AO	364	2,125	11/01/2010	10/31/2015
912828-TK-6	US TREASURY N/B	SD			1	2,597,262	99.9600	2,598,960	2,600,000	2,598,138		876			0.250	0.294	FA	2,455	3,250	05/28/2013	08/15/2015
912828-TK-6	US TREASURY N/B	SD			1	99,895	99.9600	99,960	100,000	99,928		34			0.250	0.294	FA	94	125	05/28/2013	08/15/2015
912828-UA-6	US TREASURY N/B	C			1	325,165	97.5000	316,875	325,000	325,130		(33)			0.625	0.615	MN	179	2,031	11/30/2012	11/30/2017
912828-VB-3	US TREASURY N/B				1	792,673	90.1300	766,105	850,000	795,037		2,364			1.750	2.529	MN	1,931	7,438	07/31/2013	05/15/2023
0199999 - Bonds - U.S. Governments - Issuer Obligations						11,987,843	XXX	12,127,008	11,130,000	11,548,245	0	(84,250)	0	0	XXX	XXX	XXX	105,280	406,546	XXX	XXX
Bonds - U.S. Governments - Residential Mortgage-Backed Securities																					
36200K-W8-6	GNMA POOL 603771			2	1	44,058	110.7100	46,753	42,230	43,944		(5)			5.500	3.707	MON	194	2,323	06/01/2003	05/15/2033
36201X-KK-3	GNMA POOL 606098			2	1	8,546	110.7100	9,068	8,191	8,526		1			5.500	3.306	MON	38	451	06/01/2003	06/15/2033
36209R-2T-9	GNMA POOL 479686			2	1	2,951	115.3300	3,307	2,867	2,923		(3)			8.000	7.773	MON	19	229	02/14/2001	09/15/2030
36211U-HD-7	GNMA POOL 523228			2	1	2,055	115.4600	2,305	1,996	2,035		(2)			8.000	7.793	MON	13	160	02/14/2001	10/15/2030
36213F-MD-2	GNMA POOL 553056			2	1	106,348	110.3990	114,718	103,912	106,185		14			5.500	4.535	MON	476	5,715	02/11/2003	02/15/2033
36241K-J6-6	GNMA POOL 782085			2	1	33,776	117.4800	38,328	32,625	33,669		(18)			7.000	6.243	MON	190	2,284	05/11/2006	11/15/2033
36241K-J7-4	GNMA POOL 782086			2	1	18,626	117.3120	21,106	17,991	18,558		(14)			7.000	6.197	MON	105	1,259	05/11/2006	11/15/2031
36241K-JG-4	GNMA POOL 782063			2	1	8,494	116.8590	9,494	8,124	8,464		8			7.000	5.701	MON	47	569	03/15/2006	03/15/2032
36241K-JL-3	GNMA POOL 782067			2	1	68,162	116.4400	76,067	65,327	67,904		(15)			7.000	5.964	MON	381	4,573	03/16/2006	11/15/2032
36241K-JP-4	GNMA POOL 782070			2	1	29,107	116.2690	32,436	27,898	28,991		(21)			7.000	5.988	MON	163	1,953	03/21/2006	06/15/2032
36241K-JQ-2	GNMA POOL 782071			2	1	12,260	118.4800	13,921	11,750	12,217		(2)			7.000	5.969	MON	69	822	03/21/2006	05/15/2033
36241K-JR-0	GNMA POOL 782072			2	1	43,617	116.9140	48,862	41,793	43,434		(25)			7.000	6.123	MON	244	2,926	03/22/2006	07/15/2033
36241K-JS-8	GNMA POOL 782073			2	1	7,526	115.9400	8,360	7,211	7,498		(2)			7.000	5.905	MON	42	505	03/23/2006	03/15/2032
36295Q-BH-2	GNMA POOL 676940			2	1	123,220	108.5400	130,960	120,656	123,124		(18)			5.000	3.253	MON	503	6,033	02/27/2009	04/15/2038
36296T-UY-7	GNMA POOL 700899			2	1	48,021	111.2900	51,605	46,369	48,012		4			6.000	3.089	MON	232	2,782	12/31/2008	11/15/2038
38374L-5Y-3	GNMA SERIES 2005-74 CLASS HB			2	1	3,622	115.8440	3,937	3,399	3,562		(5)			7.500	6.313	MON	21	255	09/14/2005	09/16/2035
38374L-5Z-0	GNMA SERIES 2005-74 CLASS HC			2	1	43,232	116.6900	47,341	40,570	42,592		(65)			7.500	6.339	MON	254	3,043	09/14/2005	09/16/2035
62888V-AB-4	NCUA GUARANTEED NOTES SERIES 2010-R1 CLA			2	1	221,663	100.8210	222,637	220,824	221,148		(140)			1.840	1.676	MON	305	4,063	10/21/2010	10/07/2020
62888W-AC-0	NCUA GUARANTEED NOTES SERIES 2010-R3 CLA			2	1	39,435	102.0000	40,323	39,533	39,465		9			2.400	2.464	MON	66	949	12/03/2010	12/08/2020
0299999 - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						864,719	XXX	921,528	843,266	862,251	0	(299)	0	0	XXX	XXX	XXX	3,362	40,894	XXX	XXX
Bonds - U.S. Governments - Commercial Mortgage-Backed Securities																					
38373M-3Y-4	GNMA SERIES 2008-78 CLASS E			2	1	183,493	105.0100	193,533	184,299	183,728		127			5.310	5.409	MON	816	9,786	06/18/2009	02/16/2044
38373M-R5-1	GNMA SERIES 2008-14 CLASS C			2	1	663,666	107.7500	678,825	630,000	651,768		(3,389)			5.295	4.687	MON	2,780	33,359	08/31/2009	12/16/2042
38374G-CF-7	GNMA SERIES 2004-23 CLASS E			2	1	504,400	107.8100	522,879	485,000	495,492		(3,497)			5.133	4.556	MON	2,075	24,895	01/28/2010	11/16/2032
38376G-6E-5	GNMA SERIES 2011-152 CLASS 152 A			2	1	415,455	100.1700	414,413	413,709	415,212		(243)			1.622	1.332	MON	559	1,678	08/29/2013	07/16/2033
38376G-6R-6	GNMA SERIES 2011-147 CLASS D			2	1	375,013	90.6700	344,546	380,000	375,543		250			3.550	3.685	MON	1,124	13,490	11/15/2011	10/16/2044
38376G-AH-3	GNMA SERIES 2009-71 CLASS B			2	1	540,000	102.6200	513,100	500,000	516,975		(11,388)			4.766	3.177	MON	1,986	23,830	09/29/2010	04/16/2041
38376G-RY-8	GNMA SERIES 2010-83 CLASS D			2	1	478,331	103.9500	504,158	485,000	479,626		485			4.300	4.466	MON	1,738	20,855	07/12/2010	06/16/2044
0399999 - Bonds - U.S. Governments - Commercial Mortgage-Backed Securities						3,160,358	XXX	3,171,454	3,078,008	3,118,344	0	(17,655)	0	0	XXX	XXX	XXX	11,078	127,893	XXX	XXX
0599999 - Bonds - U.S. Governments - Subtotals - U.S. Governments						16,012,920	XXX	16,219,990	15,051,274	15,528,840	0	(102,204)	0	0	XXX	XXX	XXX	119,720	575,333	XXX	XXX
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations																					

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
246380-7A-1	DELAWARE ST SERIES B				1FE	1,170,507	118.7920	1,092,886	920,000	1,130,749		(26,098)			5.000	1.730	JJ	23,000	46,000	06/15/2012	07/01/2021
373384-WR-3	GEORGIA ST			1	1FE	1,210,060	115.5840	1,155,840	1,000,000	1,168,481		(20,167)			5.000	2.520	JJ	25,000	50,000	11/23/2011	07/01/2023
419791-D5-4	HAWAII ST			1	1FE	297,513	114.3680	285,920	250,000	289,770		(4,439)			5.000	2.750	JD	1,042	12,500	03/21/2012	12/01/2023
419791-F5-2	HAWAII ST			1	1FE	523,769	114.3680	514,656	450,000	510,282		(6,629)			5.000	3.080	JD	1,875	22,500	11/18/2011	12/01/2023
419791-YU-6	HAWAII ST BUILD AMERICA				1FE	778,906	112.2800	870,170	775,000	778,276		(169)			5.430	5.385	FA	17,534	42,083	02/10/2010	02/01/2027
452152-HU-8	ILLINOIS STATE				1FE	95,222	109.2000	103,740	95,000	95,157		(26)			5.877	5.839	MS	1,861	5,583	05/04/2011	03/01/2019
57582P-AE-0	MASSACHUSETTS ST				1FE	935,460	119.1870	893,903	750,000	913,004		(12,893)			5.250	2.870	MS	13,125	39,375	03/22/2012	09/01/2024
605580-5Q-8	MISSISSIPPI ST			2	1FE	535,000	110.0200	588,607	535,000	535,000					5.539	5.539	AO	7,408	29,634	10/15/2009	10/01/2029
605580-6D-6	MISSISSIPPI ST				1FE	60,000	104.3900	62,634	60,000	60,000					2.630	2.630	MN	263	1,578	10/21/2010	11/01/2016
641461-UU-0	NEVADA STATE				1FE	299,515	116.1010	290,253	250,000	286,218		(7,536)			5.000	1.701	FA	5,208	12,500	03/08/2012	08/01/2018
68607L-XP-7	OREGON ST			2	1FE	350,000	115.9200	405,720	350,000	350,000					5.762	5.762	JD	1,681	20,167	10/28/2003	06/01/2023
68608U-NV-4	OREGON ST SERIES I				1FE	435,380	117.4020	422,647	360,000	420,211		(8,781)			5.000	2.160	MN	3,000	18,000	03/22/2012	05/01/2020
68608U-WR-3	OREGON ST			1	1FE	441,819	116.0750	406,263	350,000	435,776		(6,043)			5.000	2.095	MN	2,917	12,153	04/03/2013	05/01/2024
745145-YQ-9	PUERTO RICO COMWLTH	SD	E		2FE	1,086,320	99.0160	990,160	1,000,000	1,038,365		(14,344)			5.500	3.875	JJ	27,500	55,000	06/24/2010	07/01/2016
882722-7L-9	TEXAS ST SERIES A			1	1FE	1,202,480	112.4860	1,124,860	1,000,000	1,186,945		(15,535)			5.000	2.480	AO	12,500	39,306	03/20/2013	04/01/2027
917542-QV-7	UTAH ST			2	1FE	703,405	98.0000	641,900	655,000	696,707		(3,618)			3.539	2.797	JJ	11,590	23,180	02/10/2012	07/01/2025
93974C-JH-4	WASHINGTON ST				1FE	717,264	115.4100	692,460	600,000	667,153		(15,942)			5.000	2.070	JJ	15,000	30,000	10/07/2010	01/01/2018
93974D-BC-1	WASHINGTON ST SERIES A			1	1FE	1,064,460	107.6410	1,076,410	1,000,000	1,062,533		(1,927)			5.000	4.201	FA	18,056		08/08/2013	08/01/2031
97705L-Q3-4	WISCONSIN ST SERIES C			1	1FE	1,232,990	113.9110	1,139,110	1,000,000	1,193,881		(24,183)			5.000	2.130	MN	8,333	50,000	05/09/2012	05/01/2023
1199999 - Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations						13,140,070	XXX	12,758,139	11,400,000	12,818,508	0	(168,330)	0	0	XXX	XXX	XXX	196,893	509,559	XXX	XXX
1799999 - Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Subtotals - U.S. States, Territories and Possessions (Direct and Guaranteed)						13,140,070	XXX	12,758,139	11,400,000	12,818,508	0	(168,330)	0	0	XXX	XXX	XXX	196,893	509,559	XXX	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations																					
015302-P8-9	ALEXANDRIA VA SERIES B			1	1FE	580,338	116.6150	524,768	450,000	562,859		(12,257)			5.000	1.790	JD	1,000	22,500	07/23/2012	06/15/2023
041431-KS-5	ARLINGTON CNTY VA SERIES C				1FE	1,265,050	118.0960	1,180,960	1,000,000	1,222,704		(31,792)			5.000	1.459	FA	18,889	57,639	08/27/2012	08/15/2020
05914F-LK-4	BALTIMORE CNTY MD			1	1FE	1,226,250	116.4330	1,164,330	1,000,000	1,184,373		(20,371)			5.000	2.470	FA	20,833	50,000	11/23/2011	02/01/2023
088281-MF-4	BEXAR CNTY TX			1	1FE	426,156	108.9530	435,812	400,000	425,378		(778)			5.000	4.181	JD	889	8,333	08/09/2013	06/15/2031
100853-PR-5	BOSTON MA SERIES A				1FE	641,260	118.1090	590,545	500,000	621,498		(13,535)			5.000	1.815	AO	6,250	25,000	07/10/2012	04/01/2022
161035-DK-3	CHARLOTTE NC SERIES A			1	1FE	610,580	115.6290	578,145	500,000	593,889		(9,784)			5.000	2.531	JJ	12,500	25,000	03/16/2012	07/01/2024
164231-KQ-4	CHEROKEE CNTY GA SCH SYS			2	1FE	260,000	113.6600	295,516	260,000	260,000					5.870	5.870	FA	6,359	15,262	06/19/2009	08/01/2028
167505-NN-2	CHICAGO ILL BRD ED TAXABLE				1FE	110,000	102.1200	112,332	110,000	110,000					3.400	3.400	JD	312	3,740	10/22/2010	12/01/2015
181059-BY-1	CLARK CNTY NV SCH DIST SERIES B			1	1FE	277,538	106.1290	265,323	250,000	265,596		(8,851)			5.000	1.340	JD	556	12,500	08/21/2012	06/15/2020
199820-J7-7	COMAL TX INDEP SCH DIST SERIES A				1FE	846,771	117.4700	781,176	665,000	824,360		(21,238)			5.000	1.430	FA	13,854	24,938	11/09/2012	02/01/2021
235308-SD-6	DALLAS TX INDEP SCH DIST			1	1FE	639,905	116.3210	581,605	500,000	625,865		(13,374)			5.000	1.831	FA	9,444	16,806	11/09/2012	08/15/2023
303820-6Z-2	FAIRFAX CNTY VA SERIES B				1FE	1,286,670	117.7030	1,177,030	1,000,000	1,249,510		(27,893)			5.000	1.740	AO	12,500	50,000	08/27/2012	04/01/2022
346843-FV-2	FORT BEND TX INDEP SCH DIST			1	1FE	623,440	115.8240	579,120	500,000	606,750		(11,095)			5.000	2.261	FA	9,444	25,000	06/06/2012	08/15/2023
401784-XR-9	GUILFORD CNTY NC SERIES A				1FE	567,855	118.1320	531,594	450,000	546,803		(13,863)			5.000	1.550	FA	9,375	22,500	06/19/2012	08/01/2020
401784-ZR-7	GUILFORD CNTY NC SERIES A				1FE	759,354	118.3090	709,854	600,000	745,402		(13,952)			5.000	1.430	MS	10,000	15,000	04/04/2013	03/01/2021
438670-J4-4	HONOLULU CIT			1	1FE	1,258,780	114.3220	1,143,220	1,000,000	1,235,391		(23,389)			5.000	2.070	MN	8,333	47,361	01/08/2013	11/01/2024
442331-VU-5	HOUSTON TX SERIES A			1	1FE	1,181,417	112.9880	1,101,633	975,000	1,150,811		(19,144)			5.000	2.541	MS	16,250	48,750	04/25/2012	03/01/2024
442331-XT-6	HOUSTON TX SERIES A				1FE	376,929	115.9130	347,739	300,000	372,460		(4,469)			5.000	2.091	MS	5,000	4,375	04/26/2013	03/01/2023
498531-BS-0	KLEIN TX INDEP SCH DIST SERIES A				1FE	1,243,740	117.1610	1,171,610	1,000,000	1,226,182		(17,558)			5.000	1.961	FA	20,833	16,667	03/27/2013	02/01/2022
513174-RD-6	LAMAR TX CONSOL INDEP SCH DIST			1	1FE	924,623	114.7760	860,820	750,000	896,147		(16,152)			5.000	2.350	FA	14,167	37,500	03/13/2012	02/15/2023
545896-6G-2	LOUDOUN CNTY VA SERIES A				1FE	537,873	118.9850	493,788	415,000	520,209		(12,381)			5.000	1.580	JD	1,729	20,750	07/23/2012	12/01/2021
574193-GU-6	MARYLAND ST SERIES A				1FE	1,266,440	118.5280	1,185,280	1,000,000	1,243,095		(23,345)			5.000	1.420	MS	16,667	23,056	04/04/2013	03/01/2021
584002-QX-0	MECKLENBURG CNTY NC				1FE	889,616	120.6020	844,214	700,000	857,419		(15,633)			5.250	2.430	JD	3,063	36,750	11/23/2011	12/01/2022
643442-LD-6	NEW CASTLE PA SCH DIST				1FE	272,729	111.5280	250,938	225,000	262,010		(5,558)			5.000	2.138	MS	3,750	11,250	01/17/2012	03/01/2020
667825-ZP-1	NORTHWEST TX INDEP SCH DIST				1FE	1,092,433	117.4390	1,021,719	870,000	1,074,915		(17,518)			5.000	1.501	FA	16,433	11,600	04/09/2013	02/15/2021
686053-BN-8	OREGON SCH BRDS ASSN			2	1FE	1,523,040	108.8000	1,632,000	1,500,000	1,517,106		(760)			5.550	5.435	JD	231	83,250	01/22/2004	06/30/2028
686053-CE-7	OREGON SCH BRDS ASSN				1FE	216,785	98.2600	255,476	260,000	243,600		9,848				4.496	MAT			01/19/2011	06/30/2015
702334-AU-7	PASADENA TX INDEP SCH DIST			1	1FE	831,208	109.3300	765,310	700,000	822,579		(8,629)			5.000	2.810	FA	13,222	15,944	04/02/2013	02/15/2031
717883-LJ-9	PHILADELPHIA SCH DIST			1	1FE	231,100	110.6260	221,252	200,000	224,947		(3,313)			5.250	3.160	MS	3,500	10,500	02/08/2012	09/01/2021

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
725277-EP-8	PITTSBURGH PA SCH DIST				1FE	340,062	109.6980	329,094	300,000	329,687		(6,049)			4.000	1.781	MS	4,000	12,000	03/07/2012	09/01/2018
727199-RD-5	PLANO TEX INDT SCH DIST				1FE	355,121	117.0130	345,188	295,000	333,743		(7,056)			5.000	2.269	FA	5,572	14,750	10/21/2010	02/15/2019
727199-VD-0	PLANO TEX INDT SCH DIST				1FE	714,478	117.4390	675,274	575,000	703,511		(10,967)			5.000	1.659	FA	18,688		04/03/2013	02/15/2021
727199-VF-5	PLANO TEX INDT SCH DIST				1FE	252,000	117.8390	235,678	200,000	248,864		(3,136)			5.000	2.049	FA	6,500		04/03/2013	02/15/2023
763682-YJ-4	RICHLAND CNTY S C SCH DIST				1FE	606,765	116.2520	581,260	500,000	567,741		(12,474)			5.000	2.170	FA	10,417	25,000	10/13/2010	02/01/2019
771588-SG-6	ROCHESTER MN SERIES A			1	1FE	1,136,286	115.9610	1,043,649	900,000	1,100,631		(22,637)			5.000	1.999	FA	18,750	54,500	05/24/2012	02/01/2023
815626-GQ-3	SEDGWICK CNTY KS UNI SCH DIS			2	1FE	440,649	114.1200	485,010	425,000	438,603		(566)			6.220	5.892	AO	6,609	26,435	05/12/2009	10/01/2028
930863-T7-0	WAKE CNTY NC				1FE	1,263,470	117.9800	1,179,800	1,000,000	1,229,248		(19,645)			5.000	2.440	MS	16,667	50,000	03/23/2012	03/01/2024
969871-3F-7	WILLIAMSON CNTY TN				1FE	804,214	119.0100	749,763	630,000	781,727		(16,883)			5.000	1.840	AO	7,875	31,500	08/27/2012	04/01/2022
972369-LY-6	WILSON PA SCH DIST				1FE	367,531	115.3020	351,671	305,000	361,281		(6,250)			5.000	1.420	MN	1,949	7,625	05/14/2013	05/15/2019
1899999 - Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations						28,248,456	XXX	26,779,496	23,210,000	27,586,894	0	(462,447)	0	0	XXX	XXX	XXX	352,410	963,781	XXX	XXX
2499999 - Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Subtotals - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)						28,248,456	XXX	26,779,496	23,210,000	27,586,894	0	(462,447)	0	0	XXX	XXX	XXX	352,410	963,781	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Issuer Obligations																					
01030L-BS-3	ALABAMA INCENTIVES FING AUTH			2	1FE	172,678	107.0000	181,900	170,000	172,329		(88)			6.042	5.907	MS	3,424	10,271	09/25/2009	09/01/2029
011839-AS-6	ALASKA ST HSG FIN CORP SERIES A			1	1FE	413,032	108.8600	419,111	385,000	411,996		(1,036)			5.000	4.010	JD	1,604	9,678	08/06/2013	12/01/2026
017343-DB-7	ALLEGHENY CNTY PA PORT AUTH				1FE	586,975	112.0230	560,115	500,000	575,672		(11,303)			5.000	1.260	MS	8,333	12,500	05/07/2013	03/01/2018
047856-EX-3	ATLANTA GA URBAN RESI FIN AUTH PROG - SE			1	1FE	73,430	101.5100	71,057	70,000	72,673		(240)			5.500	5.010	MON	321	3,850	08/27/2010	03/01/2041
072024-NT-5	BAY AREA TOLL AUTH CALIF TOLL			2	1FE	175,000	117.8700	206,273	175,000	175,000					6.793	6.795	AO	2,972	11,888	06/24/2010	04/01/2030
13078H-AS-1	CALIFORNIA ST STWD CMNTYS DEV				1FE	275,000	97.6710	268,595	275,000	275,000					1.375	1.375	AO	945	1,849	04/03/2013	04/01/2028
130795-5F-0	CALIFORNIA ST STWD CMNTYS DEVA SERIES C				1FE	284,948	113.4830	283,708	250,000	282,639		(1,468)			5.000	3.888	MN	2,083	12,500	04/05/2012	11/01/2029
167593-HV-7	CHICAGO IL O HARE INTERNATIONA SERIES B			1	1FE	286,163	106.3560	265,890	250,000	281,706		(3,428)			5.000	3.191	JJ	6,250	10,035	08/09/2012	01/01/2023
167725-AB-6	CHICAGO ILL TRANSIT AUTH TRANS			2	1FE	500,000	108.2500	541,250	500,000	500,000					6.300	6.300	JD	2,625	31,500	07/30/2008	12/01/2021
19648A-E3-5	COLORADO ST HLTH FACS AUTH REV SERIES B			1	1FE	587,750	106.7660	533,830	500,000	578,930		(7,688)			5.000	2.961	JJ	12,500	16,181	10/26/2012	07/01/2027
20281P-CE-0	COMMONWEALTH FING AUTH PA REV			2	1FE	521,230	113.1100	565,550	500,000	516,574		(1,121)			6.392	5.960	JD	2,663	31,960	05/06/2009	06/01/2024
20281P-FH-0	COMMONWEALTH FING AUTH PA REV SERIES B				1FE	273,929	110.9890	244,176	220,000	269,009		(4,920)			5.000	2.099	JD	917	9,411	01/16/2013	06/01/2022
207728-CM-6	CONNECTICUT ST DEV AUTH POLL C				1FE	150,000	101.1310	151,697	150,000	150,000					1.550	1.550	AO	581	2,325	03/28/2012	05/01/2031
235036-TH-3	DALLAS FORT WORTH TX INTERNATI				1FE	303,413	113.9670	284,918	250,000	292,959		(5,750)			5.000	2.271	MN	2,083	12,500	02/17/2012	11/01/2020
235241-LS-3	DALLAS TX AREA RAPID TRAN SAL			2	1FE	195,000	115.2800	224,796	195,000	195,000					5.999	5.999	JD	975	11,698	06/17/2009	12/01/2044
235241-MU-7	DALLAS TX AREA RAPID TRAN SAL				1FE	472,133	117.8100	441,788	375,000	457,109		(13,327)			5.000	1.160	JD	1,563	19,583	11/09/2012	12/01/2019
249182-CD-6	DENVER CITY & CNTY ARPT REVENU SERIES A				1FE	283,419	116.5470	273,885	235,000	278,209		(5,211)			5.500	2.150	MN	1,652	12,925	03/22/2013	11/15/2019
25477G-KU-8	DIST OF COLUMBIA INCOME TAX SE SERIES C			1	1FE	789,769	114.0100	712,563	625,000	773,398		(15,005)			5.000	2.070	JD	2,604	31,510	11/08/2012	12/01/2024
3137EA-BP-3	FREDDIE MAC	C			1	305,446	113.6300	340,890	300,000	302,792		(553)			4.875	4.641	JD	731	14,625	08/29/2008	06/13/2018
353186-8M-4	FRANKLIN CNTY OH HOSP REVENUE SERIES B			1	1FE	558,520	113.0100	565,050	500,000	557,132		(1,388)			5.000	3.974	MN	3,194	8,750	06/27/2013	11/15/2033
37970Q-AU-4	CLUCESTER CITY NJ IMPT AUTH				1FE	250,000	100.8910	252,228	250,000	250,000					2.500	2.500	JD	521	6,215	11/30/2012	12/01/2029
392274-E6-9	GTR ORLANDO FL AVIATION AUTH A				1FE	226,718	111.5190	223,038	200,000	222,918		(2,555)			5.000	3.311	AO	2,500	10,000	03/30/2012	10/01/2021
452227-GX-3	ILLINOIS ST SALES TAX REVENUE				1FE	258,971	112.1410	246,710	220,000	257,171		(1,799)			5.000	2.940	JD	489	5,347	06/12/2013	06/15/2023
452252-FH-7	ILLINOIS ST TOLL HWY AUTH TOLL			2	1FE	527,201	112.9900	593,198	525,000	527,038		(51)			6.184	6.150	JJ	16,233	32,466	05/19/2009	01/01/2034
452252-HK-8	ILLINOIS ST TOLL HWY AUTH TOLL SERIES B				1FE	289,165	115.1030	287,758	250,000	286,452		(2,713)			5.000	1.881	JD	1,042	3,750	07/17/2013	12/01/2018

SCHEDULE D - PART 1

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

1 CUSIP Identification	2 Description	Codes 3 Code	Codes 4 Foreign	Codes 5 Bond CHAR	6 NAIC Designation	7 Actual Cost	Fair Value 8 Rate Used to Obtain Fair Value	Fair Value 9 Fair Value	10 Par Value	11 Book/ Adjusted Carrying Value	Change in Book / Adjusted Carrying Value 12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change In B./A.C.V.	Interest 16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	Dates 21 Acquired	22 Stated Contractual Maturity Date
452256-AW-0	ILLINOIS ST UNEMPLOYMENT INSUR SERIES B			1	1FE	228,016	108.9640	217,928	200,000	217,911		(7,135)			5.000	1.283	JD	444	10,000	07/19/2012	12/15/2018
45471A-KE-1	INDIANA ST FIN AUTH HOSP REVEN SERIES A				1FE	291,010	110.9690	277,423	250,000	286,808		(3,842)			5.000	2.991	MN	2,083	11,597	10/24/2012	05/01/2022
454798-SJ-9	INDIANA ST HLTH FAC FING AUTH			2	1FE	100,000	100.8230	100,823	100,000	100,000					2.800	2.800	MN	467	700	07/30/2013	11/01/2027
45528S-4Y-9	INDIANAPOLIS IND LOC PUB IMPT BUILD AMER			2	1FE	115,000	105.4800	121,302	115,000	115,000					5.854	5.854	JJ	3,104	6,732	02/03/2010	01/15/2030
45528S-QX-7	INDIANAPOLIS IND LOC PUB IMPT			1	1FE	118,701	106.4100	122,372	115,000	116,671		(619)			5.000	4.380	JJ	2,875	5,750	07/13/2010	01/01/2020
469485-KW-5	JACKSONVILLE FL SALES TAX REVE SERIES A			1	1FE	390,074	105.4190	353,154	335,000	383,726		(4,771)			5.000	3.090	AO	4,188	18,192	08/02/2012	10/01/2027
485424-PC-3	KANSAS ST DEPT OF TRANSPRTN HI SERIES C			1	1FE	1,279,950	116.6300	1,166,300	1,000,000	1,253,851		(26,099)			5.000	1.820	MS	16,667	35,000	01/08/2013	09/01/2023
495289-H7-8	KING CNTY WA SWR SERIES A			1	1FE	1,193,680	111.8100	1,118,100	1,000,000	1,180,847		(12,833)			5.000	2.721	JJ	25,000	11,389	03/19/2013	01/01/2026
523470-EY-4	LEE CONTY FLF ARPT				1FE	181,540	112.5500	196,963	175,000	178,639		(875)			5.000	4.392	AO	2,188	8,750	06/17/2010	10/01/2017
54627R-AC-4	LOUISIANA LCL GOVT ENVRNMNTL				1FE	224,915	105.2100	236,723	225,000	224,988		1			3.450	3.451	FA	3,234	7,763	07/16/2010	02/01/2022
546456-BC-7	LOUISIANA ST CITIZENS			1	1FE	182,175	107.2000	187,600	175,000	178,228		(1,244)			5.000	4.189	JD	729	8,750	08/25/2010	06/01/2020
546749-AJ-1	LOUISVILLE & JEFFERSON CNTY KY SERIES A				1FE	125,000	101.0110	126,264	125,000	125,000					1.650	1.650	AO	516	2,063	03/15/2012	10/01/2033
574204-XR-9	MARYLAND ST DEPT OF TRANSPRTNC			1	1FE	1,199,160	110.2900	1,102,900	1,000,000	1,182,172		(16,988)			5.000	2.220	FA	18,889	23,194	04/05/2013	02/15/2027
57420P-EU-6	MARYLAND ST ECONOMIC DEV CORP			2	1FE	798,936	106.5800	852,640	800,000	799,349		42			5.600	5.610	JD	3,733	44,800	07/23/2003	12/01/2024
575579-LH-8	MASSACHUSETTS BAY TRANS AUTH SERIES A				1FE	996,038	116.1670	871,253	750,000	983,496		(12,542)			5.250	2.650	JJ	19,688	19,688	01/10/2013	07/01/2028
575579-QD-2	MASSACHUSETTS BAY TRANS AUTH SERIES A-1				1FE	318,255	112.9950	282,488	250,000	316,298		(1,957)			5.250	3.320	JJ	6,563	6,563	03/20/2013	07/01/2032
575579-VN-4	MASSACHUSETTS BAY TRANS AUTH				1FE	259,800	106.5600	266,400	250,000	257,946		(576)			5.033	4.647	JJ	6,291	12,583	07/27/2010	07/01/2024
57583U-XX-1	MASSACHUSETTS ST DEV FIN AGY R				1FE	165,000	98.9100	163,202	165,000	165,000					5.353	5.353	JD	736	2,797	07/31/2013	12/01/2028
57586E-ZG-9	MASSACHUSETTS ST HLTH & EDUCTN			1	1FE	281,027	108.7670	255,602	235,000	273,867		(3,860)			5.000	2.851	AO	2,938	11,750	02/08/2012	10/01/2025
575896-JC-0	MASSACHUSETTS ST PORT AUTH				1FE	194,091	114.0600	199,605	175,000	186,509		(2,328)			5.000	3.411	JJ	4,375	8,750	08/05/2010	07/01/2018
59164G-CX-8	METRO WASTEWTR RECLAMATION DIS			2	1FE	150,000	109.4000	164,100	150,000	150,000					5.775	5.775	AO	2,166	8,663	08/12/2009	04/01/2029
59259Y-RZ-4	MET TRANSPRTN AUTH NY REVENUE SERIES E			1	1FE	184,148	109.5010	169,727	155,000	180,553		(2,494)			5.000	2.881	MN	990	7,750	07/13/2012	11/15/2024
59333P-SW-9	MIAMI DADE CNTRY FLA AVIATION				1FE	186,349	111.1300	194,478	175,000	180,319		(1,793)			5.250	4.070	AO	2,297	9,188	06/11/2010	10/01/2016
605360-RR-9	MISSISSIPPI HOSP EQUIP & FACS				1FE	196,327	113.5700	198,748	175,000	186,813		(2,929)			5.000	3.080	AO	2,188	8,750	08/05/2010	10/01/2017
64579F-C9-2	NEW JERSEY HEALTH CARE				1FE	181,932	102.7400	179,795	175,000	176,674		(1,625)			4.000	3.022	JJ	3,500	7,000	08/12/2010	01/01/2015
645913-AA-2	NEW JERSEY ECONOMIC DEV AUTH S			2	1FE	627,475	120.6400	603,200	500,000	598,242		(4,082)			7.425	5.495	FA	14,025	37,125	03/21/2005	02/15/2029
645913-AU-8	NEW JERSEY ECONOMIC DEV AUTH S	@			1FE	156,533	96.1500	192,300	200,000	179,813		8,793				5.077	N/A			03/23/2011	02/15/2016
646139-X8-3	NEW JERSEY ST TPK ATH			2	1FE	135,000	127.3400	171,909	135,000	135,000					7.102	7.102	JJ	4,794	9,588	12/08/2010	01/01/2041
647200-M9-2	NEW MEXICO MTG FIN			1	1FE	113,037	104.7100	109,946	105,000	110,580		(797)			4.500	3.533	MS	1,575	4,725	09/09/2010	09/01/2028
64971M-L6-7	NEW YORK NY CITY TRANS FIN AUT BUILD AME				1FE	168,400	108.3200	184,144	170,000	168,766		105			5.000	5.101	FA	3,542	8,500	03/26/2010	02/01/2023
649902-3S-0	NEW YORK ST DORM AUTH				1FE	916,575	116.6500	874,875	750,000	886,473		(17,262)			5.000	2.250	MS	11,042	37,500	03/23/2012	03/15/2021
649902-ZL-0	NEW YORK ST DORM AUTH				1FE	595,185	109.8500	549,250	500,000	579,448		(8,498)			4.992	2.810	MS	7,349	24,960	02/13/2012	03/15/2022
649906-XB-5	NEW YORK ST DORM AUTH REVENUES SERIES A				1FE	506,889	113.7450	472,042	415,000	496,152		(10,737)			5.000	1.899	AO	5,188	26,917	01/09/2013	10/01/2020
64990E-DH-7	NEW YORK ST DORM AUTH PERSONAL SERIES A			1	1FE	583,555	106.6800	533,400	500,000	578,019		(5,536)			5.000	3.000	JD	1,111	25,000	04/02/2013	06/15/2031
650035-A6-5	NEW YORK ST URBAN DEV CORP REV SERIES A-			1	1FE	302,895	113.0400	282,600	250,000	299,288		(3,607)			5.000	2.580	MS	3,681	6,111	03/20/2013	03/15/2025
650035-ZM-3	NEW YORK ST URBAN DEV CORP REV SERIES A-			1	1FE	487,908	113.9750	455,900	400,000	481,768		(6,140)			5.000	2.500	MS	5,889	9,778	03/14/2013	03/15/2024
66285W-JT-4	N TX TOLLWAY AUTH REVENUE			1	1FE	294,040	110.4640	276,160	250,000	289,558		(4,482)			5.000	2.520	JJ	6,250	6,250	02/12/2013	01/01/2023
677525-TX-5	OHIO ST AIR QUALITY DEV AUTH				2FE	75,000	100.5700	75,428	75,000	75,000					2.875	2.875	JD	180	2,156	08/17/2010	12/01/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
679087-EZ-5	OKLAHOMA ST CAP IMPT AUTH ST				1FE	492,716	111.3800	540,193	485,000	490,100		(650)			5.140	4.949	JJ	12,465	24,929	09/09/2009	07/01/2020
68607V-D3-6	OREGON ST DEPT OF ADMIN SVCS L SERIES A			1	1FE	1,206,430	109.1900	1,091,900	1,000,000	1,193,428		(13,002)			5.000	2.630	AO	12,500	22,917	04/05/2013	04/01/2030
708686-CX-6	PENNSYLVANIA ECONOMIC DEV				2FE	175,000	102.7000	179,725	175,000	175,000					3.000	3.000	MS	1,750	5,250	08/20/2010	12/01/2038
71883M-HV-9	PHOENIX AZ CIVIC IMPT CORP ARP				1FE	303,298	111.4740	278,685	250,000	299,056		(4,241)			5.000	2.431	JJ	6,250	4,028	02/06/2013	07/01/2022
73358W-AH-7	PORT AUTH N Y & N J				1FE	180,000	114.3900	205,902	180,000	180,000					5.859	5.859	JD	879	10,546	06/18/2009	12/01/2024
735240-YU-1	PORT OF PORTLAND OR ARPT REVEN				1FE	158,632	113.5010	153,226	135,000	155,486		(3,146)			5.000	1.500	JJ	3,375	3,375	04/09/2013	07/01/2018
735389-QH-4	PORT OF SEATTLE WA SERIES B				1FE	598,740	113.5260	567,630	500,000	587,038		(11,702)			5.000	2.180	MS	8,333	25,000	01/07/2013	09/01/2020
735389-SD-1	PORT OF SEATTLE WA				1FE	143,248	108.0220	140,429	130,000	140,238		(1,690)			4.000	2.481	FA	2,167	5,200	02/23/2012	08/01/2019
735397-CC-3	PORT SEATTLE WA SPL FAC REVENU				1FE	284,918	111.0390	277,598	250,000	280,185		(4,732)			5.000	1.370	JD	1,042	5,833	05/23/2013	06/01/2017
759136-QW-7	REGL TRANSPRTN DIST CO SALES T SERIES A			1	1FE	1,181,180	108.8400	1,088,400	1,000,000	1,168,518		(12,662)			5.000	2.830	MN	8,333	43,194	03/22/2013	11/01/2028
771902-GB-3	ROCHESTER MINN HEALTH CARE FAC			2	1FE	108,516	110.9800	116,529	105,000	108,250		(103)			4.000	3.782	MN	537	4,200	04/21/2011	11/15/2038
786091-AG-3	SACRAMENTO CNTY CA PENSN OBLG			2	1FE	171,593	100.7800	176,365	175,000	171,597		4			7.250	7.499	FA	2,150		10/17/2013	08/01/2025
792072-DN-7	SAINT LUCIE CNTY FL SALES TAX			1	1FE	288,085	109.0040	272,510	250,000	286,505		(1,580)			5.000	3.241	AO	3,125	3,056	06/06/2013	10/01/2024
796242-RQ-0	SAN ANTONIO TX ARPT SYS REVENU			1	1FE	230,260	109.2410	218,482	200,000	226,132		(2,632)			5.000	3.230	JJ	5,000	10,861	05/02/2012	07/01/2023
797398-EG-5	SAN DIEGO CNTY CALIF PENSION O				1FE	515,085	112.2700	561,350	500,000	507,005		(1,712)			5.728	5.298	FA	10,820	28,640	09/12/2008	08/15/2017
79739G-EJ-1	SAN DIEGO CNTY CA REGL ARPT AU SERIES B			1	1FE	297,905	105.7250	264,313	250,000	294,286		(3,619)			5.000	2.858	JJ	11,493	5,243	01/17/2013	07/01/2026
873545-FY-8	TACOMA WA SWR			1	1FE	721,638	115.5300	693,180	600,000	697,736		(10,934)			5.000	2.701	JD	2,500	30,000	09/28/2011	12/01/2022
882117-W8-3	TEXAS ST A & M PERM UNIVFUND SERIES A				1FE	620,145	118.2530	591,265	500,000	599,418		(14,320)			5.000	1.750	JJ	12,500	23,819	06/27/2012	07/01/2020
89602N-E8-3	TRIBOROUGH NY BRIDGE & TUNNELA SERIES A			1	1FE	615,370	111.6250	558,125	500,000	606,151		(9,219)			5.000	2.451	MN	3,194	19,861	01/11/2013	11/15/2024
913366-EP-1	UNIVERSITY CALIF REGTS MED CTR			2	1FE	185,000	116.6400	215,784	185,000	185,000					6.548	6.548	MN	1,548	12,114	11/09/2010	05/15/2048
917565-LB-7	UTAH TRAN AUTH SALES TAX REV			2	1FE	406,208	113.0100	463,341	410,000	406,477		57			5.937	6.003	JD	1,082	24,342	06/09/2009	06/15/2039
928172-YT-6	VIRGINIA ST PUBLIC BLDG AUTH SERIES A				1FE	1,291,220	116.2300	1,162,300	1,000,000	1,269,557		(21,663)			5.000	2.140	FA	20,833	50,000	01/09/2013	08/01/2024
934864-AM-1	WARREN CNTY KY HOSP REVENUE				1FE	226,186	111.1050	216,655	195,000	219,973		(4,405)			5.000	2.390	AO	2,438	11,375	07/23/2012	04/01/2019
93978E-U2-6	WASHINGTON ST HEALTH CARE FACS PEACEHEAL				1FE	198,146	113.8600	199,255	175,000	189,408		(2,719)			5.000	3.150	MN	1,458	8,750	08/26/2010	11/01/2018
944514-PP-7	WAYNE CNTY MI ARPT AUTH REVENU SERIES D				1FE	178,266	107.6180	172,189	160,000	170,921		(5,574)			5.000	1.379	JD	667	9,889	08/24/2012	12/01/2015
95648M-ML-0	WEST VIRGINIA ST ECON AUTH LEA SERIES A				1FE	291,193	112.6320	281,580	250,000	277,887		(7,874)			5.000	1.630	JD	1,042	12,500	04/05/2012	06/01/2017
95648V-AT-6	WEST VIRGINIA ST ECON DEV AUTH				2FE	253,403	101.0560	252,640	250,000	253,326		(76)			2.250	2.185	MS	1,875	6,094	02/13/2013	01/01/2041
96634R-AM-4	WITING IND ENVIROMENTAL FACSR				1FE	189,371	108.4500	189,788	175,000	181,306		(3,009)			5.000	3.127	JJ	4,375	8,750	03/29/2011	01/01/2016
2599999 - Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Issuer Obligations						34,775,258	XXX	33,776,357	30,375,000	34,260,462	0	(377,557)	0	0	XXX	XXX	XXX	423,011	1,249,855	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Residential Mortgage-Backed Securities																					
3128K5-WP-3	FHLMC POOL A45154			2	1	126,191	111.7800	137,385	122,907	126,028		99			6.000	4.519	MON	615	7,374	07/06/2005	05/01/2035
3128KQ-D7-8	FHLMC POOL A60126			2	1	47,235	110.2800	49,699	45,066	47,215		12			6.000	0.679	MON	225	2,704	07/27/2009	05/01/2037
3128KY-JB-6	FHLMC POOL A67458			2	1	28,622	111.3600	31,374	28,173	28,599		(1)			6.000	4.750	MON	141	1,690	12/10/2007	11/01/2037
3128L0-Q8-8	FHLMC POOL A68579			2	1	87,144	110.9100	94,445	85,155	87,080		(5)			6.000	4.548	MON	426	5,109	09/16/2008	11/01/2037
3128L0-V6-6	FHLMC POOL A68737			2	1	94,390	111.1200	102,774	92,489	94,346		7			6.500	4.718	MON	501	6,012	07/22/2008	11/01/2037
3128M4-HY-2	FHLMC POOL G02647			2	1	83,392	108.9900	91,894	84,314	83,421		4			5.500	6.199	MON	386	4,637	04/30/2007	02/01/2037
3128M5-4E-7	FHLMC POOL G04121			2	1	459,841	108.9900	461,652	423,572	459,341		(146)			5.500	(0.227)	MON	1,941	23,297	01/23/2012	04/01/2038

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
3128M5-GR-5	FHLMC POOL G03508			2	1	172,412	111.2400	190,128	170,917	172,374		3			6.000	5.432	MON	855	10,255	11/21/2007	07/01/2037
3128M6-EP-9	FHLMC POOL G04342			2	1	186,137	111.2500	206,948	186,021	186,124		(1)			6.000	5.916	MON	930	11,161	07/18/2008	04/01/2038
3128M7-YV-2	FHLMC POOL G05824			2	1	300,383	110.5500	313,416	283,506	299,800		(97)			5.500	3.883	MON	1,299	15,593	02/25/2010	01/01/2040
3128M8-G3-2	FHLMC POOL G06218	C		2	1	239,249	99.3400	235,098	236,660	239,178		(11)			3.500	3.249	MON	690	8,283	10/12/2011	12/01/2040
3128MB-VC-8	FHLMC POOL G13111			2	1	103,859	111.3400	111,591	100,226	103,264		(82)			6.500	5.119	MON	543	6,515	07/23/2008	03/01/2023
3128MJ-DT-4	FHLMC POOL G08113			2	1	69,656	111.2500	75,927	68,249	69,584		1			6.500	5.580	MON	370	4,436	04/06/2006	02/01/2036
3128MJ-PS-3	FHLMC POOL G08432	C		2	1	193,317	105.9500	200,850	189,570	193,181		(24)			4.500	3.841	MON	711	8,531	02/01/2011	01/01/2041
3128MJ-SK-7	FHLMC POOL G08521	C		2	1	371,295	94.8600	337,903	356,212	370,973		(322)			3.000	2.523	MON	891	9,796	01/02/2013	01/01/2043
3128PR-TM-1	FHLMC POOL 312356			2	1	313,826	105.6100	320,902	303,856	313,203		(12)			4.000	2.034	MON	1,013	12,154	06/16/2010	06/01/2025
31292H-VU-5	FHLMC POOL C01527			2	1	145,208	110.1200	155,790	141,473	144,937		(17)			5.500	4.295	MON	648	7,781	05/05/2003	04/01/2033
31292L-N7-6	FHLMC POOL C04014			2	1	119,394	99.3400	110,091	110,822	119,209		(102)			3.500	2.276	MON	323	3,879	10/02/2012	06/01/2042
31292L-YA-7	FHLMC POOL C04305			2	1	655,629	94.8600	595,148	627,396	654,989		(554)			3.000	2.524	MON	1,568	18,822	11/21/2012	11/01/2042
31292M-DY-6	FHLMC POOL C04619	C		2	1	1,067,143	94.8600	1,005,302	1,059,775	1,067,012		(131)			3.000	2.929	MON	2,649	15,897	06/03/2013	03/01/2043
312940-EU-9	FHLMC POOL A91947			2	1	444,565	110.1300	472,971	429,466	444,092		(76)			5.000	3.581	MON	1,789	21,473	04/29/2010	04/01/2040
312941-3E-5	FHLMC POOL A93497	C		2	1	217,575	106.2800	224,113	210,870	217,355		(45)			4.500	3.483	MON	791	9,489	05/03/2011	08/01/2040
312942-4G-7	FHLMC POOL A94423	C		2	1	419,410	102.7600	415,815	404,647	418,941		(83)			4.000	2.739	MON	1,349	16,186	11/05/2010	10/01/2040
312942-CQ-6	FHLMC POOL A93679	C		2	1	518,381	102.7500	519,804	505,892	517,988		(77)			4.000	3.332	MON	1,686	20,236	08/23/2010	09/01/2040
312942-Y2-5	FHLMC POOL A94329			2	1	189,447	103.0600	197,747	191,875	189,523		2			4.000	4.266	MON	640	7,675	02/01/2011	10/01/2040
312942-YK-5	FHLMC POOL A94314	C		2	1	334,738	106.0300	342,236	322,773	334,306		(155)			4.500	3.860	MON	1,210	14,525	07/05/2011	10/01/2040
312942-Z9-9	FHLMC POOL A94368			2	1	176,733	103.0400	184,440	178,999	176,805		15			4.000	4.255	MON	597	7,160	02/01/2011	10/01/2040
312943-GL-1	FHLMC POOL A94703	C		2	1	328,013	99.3400	323,122	325,269	327,915		(17)			3.500	3.169	MON	949	11,384	11/05/2010	11/01/2040
312943-QZ-9	FHLMC POOL A94972			2	1	110,830	105.9600	114,585	108,139	110,728		(20)			4.500	3.419	MON	406	4,866	01/03/2011	11/01/2040
312943-UP-6	FHLMC POOL A95090	C		2	1	453,268	105.9600	468,551	442,196	452,884		(69)			4.500	3.661	MON	1,658	19,899	01/03/2011	11/01/2040
312965-HQ-2	FHLMC POOL B12939			2	1	165,424	105.9200	170,062	160,557	162,763		(850)			5.000	4.321	MON	669	8,028	03/29/2004	04/01/2019
312965-T4-8	FHLMC POOL B13271			2	1	139,236	106.0200	148,898	140,443	139,601		64			4.500	4.793	MON	527	6,320	04/14/2004	04/01/2019
31297G-6W-6	FHLMC POOL A28985			2	1	53,506	111.9300	57,934	51,759	53,412		58			6.000	4.324	MON	259	3,106	01/07/2005	12/01/2034
31297V-Y6-9	FHLMC POOL A39733			2	1	62,246	107.7000	69,820	64,829	62,347		(14)			5.000	7.420	MON	270	3,241	12/13/2005	11/01/2035
3132GD-5T-5	FHLMC POOL Q00858	C		2	1	221,477	102.7500	224,967	218,946	221,411		(15)			4.000	3.527	MON	730	8,758	06/13/2011	05/01/2041
3132GG-CG-8	FHLMC POOL Q02771			2	1	983,880	103.0300	975,436	946,749	982,901		(100)			4.000	3.097	MON	3,156	37,870	08/31/2011	08/01/2041
3132GJ-EL-9	FHLMC POOL Q03139			2	1	470,476	103.0300	463,235	449,611	470,094		(81)			4.000	2.950	MON	1,499	17,985	08/16/2011	09/01/2041
3132HL-3K-7	FHLMC POOL Q10802	C		2	1	469,355	94.8600	430,889	454,237	468,926		(279)			3.000	2.631	MON	1,136	13,627	08/31/2012	08/01/2042
3132HM-AZ-4	FHLMC POOL Q10924			2	1	129,840	99.3400	119,446	120,240	129,602		(166)			3.500	2.531	MON	351	4,208	10/02/2012	09/01/2042
3132HN-HV-4	FHLMC POOL Q12044	C		2	1	391,359	94.8600	356,162	375,461	391,013		(346)			3.000	2.533	MON	939	10,325	01/02/2013	10/01/2042
3132JA-B4-6	FHLMC POOL Q18658			2	1	142,440	99.3600	135,051	135,921	142,351		(90)			3.500	3.066	MON	396	2,775	05/24/2013	06/01/2043
31371K-2Z-3	FNMA POOL 254692			2	1	176,566	110.2900	192,212	174,279	176,396					5.500	4.702	MON	799	9,585	02/01/2003	03/01/2033
31371L-CD-9	FNMA POOL 254868			2	1	127,788	108.9200	135,895	124,766	127,649		(19)			5.000	3.628	MON	520	6,238	08/18/2009	09/01/2033
31371L-CE-7	FNMA POOL 254869			2	1	91,025	110.2000	100,060	90,798	90,992		(1)			5.500	5.284	MON	416	4,994	08/11/2003	09/01/2033
31371M-UK-1	FNMA POOL 256286			2	1	42,661	107.7700	46,765	43,394	42,681		2			6.000	7.259	MON	217	2,604	06/15/2006	06/01/2036
31381Q-2U-9	FNMA POOL 467987			2	1	117,137	107.2600	124,148	115,745	116,530		(236)			3.740	3.347	MON	373	4,389	03/15/2011	04/01/2018
31383V-JS-3	FNMA POOL 514273			2	1	3,884	107.0880	4,091	3,820	3,875		3			7.000	6.442	MON	22	267	09/01/2001	09/01/2029
31384P-S6-3	FNMA POOL 529841			2	1	17,278	113.5790	19,206	16,910	17,130		(13)			7.500	7.337	MON	106	1,268	04/01/2001	02/01/2030
31385H-5J-7	FNMA POOL 545449			2	1	15,292	105.0820	15,327	14,586	14,840		(50)			6.500	4.856	MON	79	948	11/04/2002	02/01/2017
31385W-WZ-8	FNMA POOL 555164			2	1	8,452	105.4800	8,497	8,056	8,233		(16)			6.500	4.765	MON	44	524	11/12/2002	11/01/2017
31386Q-F4-8	FNMA POOL 569987			2	1	7,698	107.5590	8,104	7,535	7,636		(6)			7.500	7.348	MON	47	565	04/01/2001	02/01/2031
31389R-UG-9	FNMA POOL 633383			2	1	67,713	106.2300	72,407	68,160	67,836		4			5.500	5.640	MON	312	3,749	06/01/2002	05/01/2017
3138A2-BV-0	FNMA POOL AH0951			2	1	433,209	106.2100	440,891	415,112	432,898		(21)			4.500	3.217	MON	1,557	18,680	06/21/2011	12/01/2040
3138ME-BN-9	FNMA POOL AP9944			2	1	31,573	99.4400	29,110	29,274	31,509		(47)			3.500	2.659	MON	85	1,025	10/02/2012	09/01/2042
3138MF-AE-7	FNMA POOL AQ0004			2	1	44,516	99.4400	41,044	41,275	44,446		(45)			3.500	2.268	MON	120	1,445	10/02/2012	10/01/2042
3138MF-P2-7	FNMA POOL AQ0440			2	1	204,323	99.4400	188,922	189,985	203,974		(241)			3.500	2.541	MON	554	6,650	10/02/2012	10/01/2042
3138NW-GG-8	FNMA POOL AR0198			2	1	61,239	99.4400	58,143	58,471	61,191		(47)			3.500	3.138	MON	171	1,194	05/24/2013	05/01/2043
3138WQ-JN-3	FNMA POOL AT2968			2	1	153,925	99.4400	145,927	146,749	153,858		(67)			3.500	2.860	MON	428	2,996	05/24/2013	05/01/2043
3138WT-AR-7	FNMA POOL AT5415			2	1	138,174	99.4800	131,047	131,732	138,101		(73)			3.500	2.957	MON	384	2,690	05/24/2013	06/01/2043
3138WT-CE-4	FNMA POOL AT5468			2	1	20,128	99.4400	19,111	19,218	20,123		(5)			3.500	2.522	MON	56	392	05/24/2013	06/01/2043
31390J-RR-4	FNMA POOL 647696			2	1	50,920	105.0700	50,615	48,172	49,111		(333)			6.500	4.904	MON	261	3,131	02/01/2003	05/01/2017
31390K-H9-2	FNMA POOL 648356			2	1	4,795	105.1100	4,768	4,536	4,640		(8)			6.500	4.589	MON	25	295	02/01/2003	06/01/2017
31390M-KB-9	FNMA POOL 650190			2	1	16,758	105.1840	16,813	15,984	16,187		(45)			6.500	5.588	MON	87	1,039	11/04/2002	09/01/2017

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 & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
31392C-T6-1	FANNIE MAE SERIES 2002-W3 CLASS A4			2	1	245,751	114.6200	285,065	248,705	246,440		87			6.500	6.699	MON	1,347	16,166	05/14/2002	11/25/2041
31393B-HP-3	FANNIE MAE SERIES 2003-33 CLASS PT			2	1	29,349	107.4600	31,275	29,104	29,293		(2)			4.500	4.232	MON	109	1,310	02/25/2004	05/25/2033
31393X-FS-1	FANNIE MAE SERIES 2004-T1 CLASS 1A1			2	1	109,019	104.0100	108,152	103,982	107,736		(221)			6.000	4.853	MON	520	6,239	02/09/2004	01/25/2044
31394K-MW-1	FREDDIE MAC SERIES 2686 CLASS JH			2	1	209	99.9800	209	209	208					5.500	5.539	MON	1	12	10/07/2003	07/15/2032
31395M-YP-8	FREDDIE MAC SERIES 2931 CLASS BK			2	1	329,754	102.6000	342,610	333,928	332,925		173			5.000	5.206	MON	1,391	16,696	02/25/2005	12/15/2033
31397K-QJ-3	FREDDIE MAC SERIES 3377 CLASS VB			2	1	358,781	104.5100	418,040	400,000	386,862		5,855			4.500	6.298	MON	1,500	18,000	07/16/2008	07/15/2024
31401J-B4-9	FNMA POOL 709359			2	1	28,438	106.5340	29,544	27,732	28,071		(41)			5.000	4.106	MON	116	1,387	01/13/2004	07/01/2018
31402C-4F-6	FNMA POOL 725422			2	1	241,856	108.9600	257,413	236,245	241,591		(39)			5.000	3.909	MON	984	11,812	08/11/2009	04/01/2034
31402H-H3-8	FNMA POOL 729350			2	1	27,366	106.5460	28,433	26,686	27,057		4			5.000	3.901	MON	111	1,334	01/13/2004	07/01/2018
31402K-BX-1	FNMA POOL 730954	C		2	1	201,313	108.9500	230,230	211,317	201,773		42			5.000	6.867	MON	880	10,566	08/31/2007	08/01/2033
31402R-W2-1	FNMA POOL 736065			2	1	15,421	106.5580	16,025	15,038	15,237		(3)			5.000	4.033	MON	63	752	01/13/2004	09/01/2018
31403C-6L-0	FNMA POOL 745275			2	1	301,602	108.5300	317,789	292,812	301,438		(30)			5.000	3.115	MON	1,220	14,640	05/19/2010	02/01/2036
31403J-TN-6	FNMA POOL 750357			2	1	204,538	112.4900	222,674	197,950	204,128		60			6.000	3.895	MON	990	11,877	12/01/2003	11/01/2033
31404Q-QW-2	FNMA POOL 075469			2	1	22,467	111.2800	23,885	21,464	22,414		62			6.500	2.812	MON	116	1,395	07/09/2004	05/01/2034
31404V-2P-2	FNMA POOL 780282			2	1	30,712	111.2100	32,626	29,337	30,647		(8)			6.500	4.170	MON	159	1,907	07/15/2004	07/01/2034
31404W-MB-9	FNMA POOL 780754			2	1	41,927	111.5240	47,336	42,445	41,949		6			5.500	6.580	MON	195	2,335	06/01/2004	06/01/2034
31405S-ET-7	FNMA POOL 797646			2	1	74,665	111.3700	81,126	72,844	74,570		(9)			6.000	4.146	MON	364	4,371	09/09/2005	09/01/2035
31405S-KJ-2	FNMA POOL 797797			2	1	141,278	112.2500	153,779	136,997	141,112		30			6.000	3.960	MON	685	8,220	04/19/2005	04/01/2035
31406Y-Y7-9	FNMA POOL 824334			2	1	151,617	110.8100	166,782	150,512	151,580		(9)			5.500	4.868	MON	690	8,278	07/27/2005	07/01/2035
31407H-KS-4	FNMA POOL 831105			2	1	210,511	109.9400	230,010	209,214	210,422		(9)			5.500	5.002	MON	959	11,507	02/01/2008	11/01/2035
31407J-KY-7	FNMA POOL 832011	C		2	1	160,901	108.5250	177,206	163,286	160,990		(11)			5.000	5.742	MON	680	8,164	08/01/2005	08/01/2035
31407N-BB-8	FNMA POOL 835334			2	1	9,260	108.5140	10,198	9,397	9,265					5.000	5.609	MON	39	470	08/01/2005	08/01/2035
31407N-XP-3	FNMA POOL 835986			2	1	80,224	108.5080	88,340	81,413	80,270		6			5.000	5.525	MON	339	4,071	08/01/2005	08/01/2035
31407R-Q4-9	FNMA POOL 838475			2	1	85,979	108.5200	97,925	90,237	86,146		5			5.000	6.958	MON	376	4,512	08/31/2007	09/01/2035
31407S-EE-8	FNMA POOL 839033	C		2	1	189,285	108.5380	214,723	197,832	189,626		(19)			5.000	7.566	MON	824	9,892	11/03/2005	11/01/2035
31408B-U5-5	FNMA POOL 846704			2	1	79,771	111.2400	87,412	78,580	79,718		(10)			6.000	5.214	MON	393	4,715	01/18/2006	01/01/2036
31409K-QP-5	FNMA POOL 873562			2	1	231,226	107.1300	251,405	234,673	232,935		346			5.495	5.876	MON	1,110	13,074	10/17/2008	04/01/2016
31409K-RL-3	FNMA POOL 873591			2	1	242,773	106.9670	267,418	250,000	246,945		849			5.310	6.106	MON	1,143	13,459	10/17/2008	04/01/2016
31410G-AF-0	FNMA POOL 888406			2	1	79,312	108.5700	90,581	83,431	79,471		17			5.000	7.703	MON	348	4,171	06/04/2007	08/01/2036
31410G-E4-1	FNMA POOL 888555			2	1	182,165	109.1600	197,616	181,034	181,783		(49)			5.500	5.200	MON	830	9,957	12/27/2007	09/01/2021
31412D-SQ-2	FNMA POOL 922227			2	1	149,011	111.1600	157,941	142,084	148,833		24			6.500	3.186	MON	770	9,235	02/18/2009	12/01/2036
31412P-U8-2	FNMA POOL 931307			2	1	612,008	106.4600	627,521	589,443	611,293		(99)			4.500	2.932	MON	2,210	26,525	07/01/2010	06/01/2039
31412Q-7B-9	FNMA POOL 932490			2	1	571,885	107.0100	584,398	546,115	571,046		(147)			4.500	3.034	MON	2,048	24,575	07/29/2010	02/01/2040
31413J-UL-6	FNMA POOL 947087			2	1	101,231	112.4500	112,759	100,275	101,180		(1)			6.000	5.400	MON	501	6,016	11/05/2007	10/01/2037
31413T-JT-0	FNMA POOL 954874			2	1	181,549	111.1100	196,082	176,475	181,410		(9)			6.000	4.445	MON	882	10,588	03/18/2008	11/01/2037
31414L-4Z-8	FNMA POOL 969840			2	1	92,759	108.3820	102,220	94,314	92,811		12			5.000	5.973	MON	393	4,716	05/12/2008	03/01/2038
31414S-Y6-4	FNMA POOL 975133			2	1	233,664	110.6500	255,733	231,118	233,545		8			6.000	5.397	MON	1,156	13,867	06/11/2008	05/01/2038
31415B-WJ-4	FNMA POOL 982249	C		2	1	190,047	108.3820	215,014	198,385	190,443		144			5.000	8.849	MON	827	9,919	06/09/2008	05/01/2038
31415R-ZU-1	FNMA POOL 987355			2	1	229,129	111.3900	250,023	224,458	228,895		(65)			6.500	4.614	MON	1,216	14,590	11/01/2008	10/01/2038
31416C-HP-4	FNMA POOL 995838			2	1	308,706	109.9100	311,328	283,257	307,724		(239)			5.500	(0.525)	MON	1,298	15,579	06/09/2011	05/01/2039
31416L-HY-5	FNMA POOL AA2946			2	1	281,920	108.0800	294,707	272,675	280,971		241			4.500	2.664	MON	1,023	12,270	04/09/2009	04/01/2024
31416R-RG-0	FNMA POOL AA7686			2	1	487,685	106.2800	498,751	469,280	487,092		(97)			4.500	3.184	MON	1,760	21,118	07/07/2010	06/01/2039
31416X-QT-0	FNMA POOL AB2265			2	1	382,550	103.2400	379,413	367,505	382,199		(70)			4.000	3.168	MON	1,225	14,700	08/24/2011	02/01/2041
31417A-VT-3	FNMA POOL AB4225			2	1	1,284,316	99.5000	1,240,110	1,246,342	1,283,331		(426)			3.500	3.008	MON	3,635	43,622	01/24/2012	01/01/2042
31417Y-HM-2	FNMA POOL MA0235			2	1	109,567	106.1100	112,789	106,295	108,788		(217)			4.000	2.543	MON	354	4,252	10/26/2009	11/01/2019
31418M-KS-0	FNMA POOL AD0304			2	1	170,600	106.0500	167,532	157,974	168,762		(410)			6.000	2.579	MON	790	9,478	09/24/2009	05/01/2022
31418N-YK-0	FNMA POOL AD1613			2	1	142,283	106.4200	145,900	137,099	141,861		(118)			4.500	2.584	MON	514	6,169	04/14/2010	02/01/2025
31418V-T5-1	FNMA POOL AD7771			2	1	162,091	106.0100	164,016	154,718	161,566		(141)			4.000	1.827	MON	516	6,189	08/20/2010	07/01/2025
31419J-TQ-1	FNMA POOL AE7758			2	1	470,982	104.6400	483,832	462,377	470,384		(185)			3.500	2.651	MON	1,349	16,183	05/20/2011	11/01/2025

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book / Adjusted Carrying Value 12	Change in Book / Adjusted Carrying Value 13	Change in Book / Adjusted Carrying Value 14	Change in Book / Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
31419L-XR-9	FNMA POOL AE9687			2	1	365,845	103.2600	372,418	360,661	365,623		(44)			4.000	3.717	MON	1,202	14,426	11/24/2010	11/01/2040
2699999 - Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Residential Mortgage-Backed Securities						23,756,874	XXX	24,275,018	23,201,049	23,765,011	0	256	0	0	XXX	XXX	XXX	86,546	1,013,036	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Other Loan-Backed and Structured Securities																					
54627R-AA-8	LOUISIANA LCL GOVT ENVRNMNTL			2	1FE	33,407	100.0600	33,432	33,412	33,412		1			1.110	1.116	FA	155	371	07/16/2010	02/01/2016
54627R-AD-2	LOUISIANA LCL GOVT ENVRNMNTL			2	1FE	297,730	104.5000	287,375	275,000	293,552		(2,206)			3.960	2.941	FA	4,538	10,890	01/30/2012	08/01/2024
2899999 - Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Other Loan-Backed and Structured Securities						331,137	XXX	320,807	308,412	326,964	0	(2,205)	0	0	XXX	XXX	XXX	4,693	11,261	XXX	XXX
3199999 - Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Subtotals - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies of Governments and Their Political Subdivisions						58,863,269	XXX	58,372,182	53,884,461	58,352,437	0	(379,506)	0	0	XXX	XXX	XXX	514,250	2,274,152	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations																					
00163M-AL-8	AMB PROPERTY LP				2FE	148,382	108.0000	162,000	150,000	149,100		223			4.500	4.682	FA	2,550	6,750	08/04/2010	08/15/2017
00184A-AG-0	AOL TIME WARNER INC				2FE	87,597	128.4000	96,300	75,000	86,527		(328)			7.700	6.277	MN	963	5,775	06/09/2010	05/01/2032
00206R-BM-3	AT&T INC				1FE	639,968	98.5900	630,976	640,000	639,974		6			1.400	1.401	JD	747	8,711	12/06/2012	12/01/2017
00440E-AJ-6	ACE INA HOLDINGS				1FE	59,999	112.1400	67,284	60,000	60,000					5.700	5.700	FA	1,292	3,420	02/05/2007	02/15/2017
008117-AP-8	AETNA INC			1	2FE	39,324	92.1200	36,848	40,000	39,392		59			2.750	2.946	MN	141	1,124	11/02/2012	11/15/2022
008916-AG-3	AGRIUM INC				2FE	117,439	117.9600	117,960	100,000	116,305		(349)			7.125	5.813	MN	752	7,125	07/01/2010	05/23/2036
020039-DC-4	ALLTEL CORP				2FE	122,805	130.1900	130,190	100,000	120,833		(603)			7.875	5.996	JJ	3,938	7,875	06/17/2010	07/01/2032
03027W-AH-5	AMERICAN TOWER TRUST I SERIES 144A			1	1FE	55,000	97.6000	53,680	55,000	55,000					1.551	1.551	MON	38	640	03/06/2013	03/15/2018
03076C-AE-6	AMERIPRISE FINANCIAL INC				1FE	169,227	112.7800	186,087	165,000	167,895		(391)			5.300	4.967	MS	2,575	8,745	05/11/2010	03/15/2020
031162-AY-6	AMGEN INC				2FE	126,628	121.0600	121,060	100,000	124,974		(507)			6.900	5.100	JD	575	6,900	07/01/2010	06/01/2038
031162-BB-5	AMGEN INC				2FE	19,990	107.2200	21,444	20,000	19,994		1			4.500	4.506	MS	265	900	03/09/2010	03/15/2020
03523T-BH-0	ANHEUSER-BUSCH INBEV WOR				1FE	668,263	122.5900	655,857	535,000	635,392		(15,241)			6.875	3.330	MN	4,700	36,781	10/14/2011	11/15/2019
037411-AX-3	APACHE CORP			1	1FE	583,876	102.9500	607,405	590,000	585,523		543			3.625	3.748	FA	8,911	21,388	12/01/2010	02/01/2021
053332-AL-6	AUTOZONE INC			1	2FE	86,343	102.6820	92,414	90,000	87,203		340			4.000	4.531	MN	460	3,600	06/01/2011	11/15/2020
05523U-AJ-9	BAE SYSTEMS HOLDINGS INC SERIES 144A				2FE	119,581	115.7300	138,876	120,000	119,740		39			6.375	6.423	JD	638	7,650	06/01/2009	06/01/2019
079857-AH-1	BELLSOUTH CAP FUNDING				1FE	119,236	117.5300	117,530	100,000	117,236		(611)			7.875	6.172	FA	2,975	7,875	06/08/2010	02/15/2030
10112R-AS-3	BOSTON PROPERTIES LP				2FE	89,334	102.1590	91,943	90,000	89,502		56			4.125	4.213	MN	474	3,713	11/08/2010	05/15/2021
12189L-AF-8	BURLINGTN NORTH SANTA FE			1	2FE	378,043	98.7600	375,288	380,000	378,448		173			3.450	3.511	MS	3,860	13,110	08/26/2011	09/15/2021
12189T-BC-7	BURLINGTN NORTH SANTA FE				2FE	224,606	109.7000	246,825	225,000	224,753		37			4.700	4.722	AO	2,644	10,575	09/21/2009	10/01/2019
124857-AD-5	CBS CORP				2FE	106,825	112.2520	112,252	100,000	104,755		(633)			5.750	4.863	AO	1,214	5,750	06/30/2010	04/15/2020
125509-BR-9	CIGNA CORP				2FE	146,016	104.0820	151,960	146,000	146,010		(3)			2.750	2.748	MN	513	4,015	11/04/2011	11/15/2016
126650-BH-2	CVS CAREMARK CORP				2FE	84,108	113.4100	96,399	85,000	84,637		93			5.750	5.890	JD	407	4,888	05/22/2007	06/01/2017
126650-BJ-8	CVS CAREMARK CORP				2FE	81,903	116.2000	87,150	75,000	80,943		(295)			6.250	5.412	JD	391	4,688	06/30/2010	06/01/2027
172967-CC-3	CITIGROUP INC				2FE	777,183	105.4200	790,650	750,000	773,453		(627)			6.000	5.733	AO	7,625	45,000	11/30/2006	10/31/2033
20030N-AM-3	COMCAST CORP				1FE	130,010	116.0500	145,063	125,000	129,728		(90)			6.450	6.142	MS	2,374	8,063	06/10/2010	03/15/2037
20030N-BD-2	COMCAST CORP				1FE	279,759	95.4300	267,204	280,000	279,793		21			3.125	3.135	JJ	4,035	9,066	06/26/2012	07/15/2022
222372-AJ-3	COUNTRYWIDE FINL CORP				2FE	181,305	110.3500	347,603	315,000	259,271		18,233			6.250	15.451	MN	2,516	19,688	12/31/2007	05/15/2016
24422E-RE-1	JOHN DEERE CAPITAL CORP SERIES MTN				1FE	234,749	103.5900	243,437	235,000	234,802		22			3.900	3.913	JJ	4,302	9,165	07/07/2011	07/12/2021
254709-AD-0	DISCOVER FINANCIAL SVS				2FE	95,000	113.3100	107,645	95,000	95,000					6.450	6.450	JD	323	6,128	04/29/2008	06/12/2017
25470D-AE-9	DISCOVERY COMMUNICATION				2FE	625,302	103.3300	650,979	630,000	626,301		410			4.375	4.468	JD	1,225	27,563	06/14/2011	06/15/2021
25746U-BH-1	DOMINION RESOURCES INC				2FE	205,491	112.0300	229,662	205,000	205,307		(46)			5.200	5.169	FA	4,027	10,660	08/12/2009	08/15/2019
260543-CF-8	DOW CHEMICAL CO				2FE	249,008	103.3000	258,250	250,000	249,186		86			4.125	4.174	MN	1,318	10,313	11/04/2011	11/15/2021
264399-EQ-5	DUKE ENERGY CORP				2FE	214,596	100.4400	215,946	215,000	214,992		90			6.300	6.344	FA	5,644	13,545	01/21/2009	02/01/2014
26441Y-AU-1	DUKE REALTY LP				2FE	124,236	115.5200	138,624	120,000	122,981		(384)			6.750	6.260	MS	2,385	8,100	06/10/2010	03/15/2020

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book / Adjusted Carrying Value 12	Change in Book / Adjusted Carrying Value 13	Change in Book / Adjusted Carrying Value 14	Change in Book / Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
26884T-AD-4	ERAC USA FINANCE COMPANY SERIES 144A				2FE	59,722	104.2200	62,532	60,000	59,778		24			4.500	4.558	FA	1,013	2,700	05/09/2011	08/16/2021
278062-AC-8	EATON CORP				2FE	613,105	93.2900	573,734	615,000	613,134		29			2.750	2.789	MN	2,772		11/07/2013	11/02/2022
29273R-AN-9	ENERGY TRANSFER PARTNERS			1	2FE	174,438	102.8600	180,005	175,000	174,566		48			4.650	4.690	JD	678	8,138	05/09/2011	06/01/2021
29379V-AC-7	ENTERPRISE PRODUCTS				2FE	137,544	117.3100	146,638	125,000	133,050		(1,358)			6.500	5.047	JJ	3,408	8,125	06/17/2010	01/31/2019
29379V-AS-2	ENTERPRISE PRODUCTS				2FE	609,071	104.3100	641,507	615,000	612,388		1,190			3.200	3.413	FA	8,200	19,680	02/18/2011	02/01/2016
30161M-AN-3	EXELON GENERATION CO LLC			1	2FE	149,721	93.3480	140,022	150,000	149,736		15			5.600	5.612	JD	373	8,400	02/06/2013	06/15/2042
30219G-AE-8	EXPRESS SCRIPTS HOLDING				2FE	148,836	105.6660	158,499	150,000	148,950		114			4.750	4.858	MN	910	7,125	01/11/2013	11/15/2021
316773-CK-4	FIFTH THIRD BANK				2FE	224,735	105.0600	236,385	225,000	224,884		53			3.625	3.651	JJ	3,534	8,156	01/20/2011	01/25/2016
316773-CL-2	FIFTH THIRD BANK				2FE	287,987	97.5200	282,808	290,000	288,303		175			3.500	3.583	MS	2,989	10,150	03/02/2012	03/15/2022
341099-CK-3	FLORIDA POWER CORP				1FE	114,585	114.6100	131,802	115,000	114,786		41			5.650	5.698	JD	289	6,498	06/11/2008	06/15/2018
369604-BC-6	GENERAL ELECTRIC CO				1FE	84,316	113.1900	96,212	85,000	84,687		70			5.250	5.355	JD	310	4,463	11/29/2007	12/06/2017
369622-SM-8	GENERAL ELECT CAP CORP				1FE	20,926	111.8600	23,491	21,000	20,943		6			5.300	5.346	FA	433	1,113	02/08/2011	02/11/2021
36962G-3H-5	GENERAL ELEC CAP CORP SERIES MTN				1FE	159,461	113.7600	182,016	160,000	159,765		55			5.625	5.669	MS	2,650	9,000	09/19/2007	09/15/2017
36962G-6S-8	GENERAL ELEC CAP CORP SERIES MTN				1FE	558,947	94.8800	531,328	560,000	559,037		90			3.100	3.122	JJ	8,294	8,728	01/03/2013	01/09/2023
38141G-EU-4	GOLDMAN SACHS GROUP INC				2FE	48,453	110.1900	55,095	50,000	49,399		175			5.625	6.064	JJ	1,297	2,813	09/26/2007	01/15/2017
38141G-GM-0	GOLDMAN SACHS GROUP INC				1FE	80,695	115.2400	93,344	81,000	80,706		4			6.250	6.278	FA	2,109	5,063	01/21/2011	02/01/2041
391164-AE-0	GREAT PLAINS ENERGY				2FE	634,854	105.3600	663,768	630,000	633,813		(421)			4.850	4.752	JD	2,546	30,555	05/18/2011	06/01/2021
40428H-PB-2	HSBC USA INC				1FE	173,562	106.9100	187,093	175,000	173,954		127			5.000	5.106	MS	2,285	8,750	09/20/2010	09/27/2020
421915-EC-9	HCP INC				2FE	291,935	105.8400	529,200	500,000	443,175		40,891			6.000	17.203	MS	10,000	30,000	12/31/2008	03/01/2015
421915-EG-0	HCP INC SERIES MTN				2FE	36,911	112.6110	84,458	75,000	55,366		5,138			6.300	19.168	MS	1,391	4,725	12/31/2008	09/15/2016
428236-AS-2	HEWLETT PACKARD CO				2FE	54,515	111.2100	55,605	50,000	53,764		(750)			5.500	3.540	MS	917	2,750	02/13/2013	03/01/2018
428236-BF-9	HEWLETT PACKARD CO				2FE	77,577	99.7800	79,824	80,000	77,811		234			3.750	4.210	JD	250	3,000	02/19/2013	12/01/2020
458140-AM-2	INTEL CORP				1FE	547,652	92.1800	506,990	550,000	547,871		209			2.700	2.749	JD	660	15,015	12/04/2012	12/15/2022
459902-AS-1	INTL GAME TECHNOLOGY				2FE	152,018	106.4900	159,735	150,000	151,426		(181)			5.500	5.324	JD	367	8,250	06/17/2010	06/15/2020
46625H-GY-0	JP MORGAN CHASE & CO				1FE	80,735	115.1500	86,363	75,000	78,185		(698)			6.000	4.830	JJ	2,075	4,500	01/28/2010	01/15/2018
46625H-HF-0	JP MORGAN CHASE & CO				1FE	110,782	119.3500	119,350	100,000	110,156		(191)			6.400	5.629	MN	818	6,400	06/10/2010	05/15/2038
46625H-HX-1	JP MORGAN CHASE & CO				1FE	638,682	104.8900	671,296	640,000	639,405		260			3.450	3.495	MS	7,360	22,080	02/17/2011	03/01/2016
476556-CM-5	JERSEY CENTRAL PWR & LT				2FE	197,500	108.6400	217,280	200,000	199,178		320			5.625	5.816	MN	1,875	11,250	01/17/2008	05/01/2016
494550-BJ-4	KINDER MORGAN ENER PART				2FE	374,871	99.2700	372,263	375,000	374,900		10			4.150	4.154	MS	5,188	15,563	08/05/2011	03/01/2022
502413-BB-2	L-3 COMMUNICATIONS				2FE	89,346	106.1100	95,499	90,000	89,606		127			3.950	4.113	MN	454	3,555	11/17/2011	11/15/2016
534187-AY-5	LINCOLN NATIONAL CORP				2FE	107,317	115.2800	115,280	100,000	105,081		(687)			6.250	5.268	FA	2,361	6,250	06/30/2010	02/15/2020
585055-AS-5	MEDTRONIC INC				1FE	515,384	109.5900	564,389	515,000	515,258		(35)			4.450	4.441	MS	6,748	22,918	03/12/2010	03/15/2020
58933Y-AA-3	MERCK & CO INC				1FE	609,902	105.4700	648,641	615,000	611,257		453			3.875	3.975	JJ	10,989	23,831	12/08/2010	01/15/2021
590188-4M-7	MERRILL LYNCH & CO				2FE	517,265	110.0200	550,100	500,000	505,346		(2,052)			6.050	5.563	MN	3,781	30,250	03/09/2007	05/16/2016
59022C-CS-0	MERRILL LYNCH & CO				2FE	149,751	111.1600	166,740	150,000	149,901		26			5.700	5.722	MN	1,401	8,550	04/25/2007	05/02/2017
59217G-AG-4	MET LIFE GLOB FUNDING I SERIES 144A				1FE	654,201	105.4300	690,567	655,000	654,468		108			3.650	3.670	JD	1,129	23,908	06/07/2011	06/14/2018
61747W-AF-6	MORGAN STANLEY				1FE	149,370	113.1260	169,689	150,000	149,519		54			5.750	5.806	JJ	3,738	8,625	01/20/2011	01/25/2021
61747Y-CK-9	MORGAN STANLEY				1FE	154,938	103.1800	159,929	155,000	154,988		13			4.200	4.209	MN	741	6,510	11/17/2009	11/20/2014
637417-AE-6	NATL RETAIL PROPERTIES			1	2FE	236,316	95.2700	228,648	240,000	236,752		321			3.800	3.984	AO	1,925	10,665	08/07/2012	10/15/2022
63946B-AD-2	NBC UNIVERSAL MEDIA				1FE	149,792	111.7800	167,670	150,000	149,849		20			5.150	5.169	AO	1,309	7,725	08/19/2011	04/30/2020
652482-BJ-8	NEWS AMERICA INC				2FE	103,941	110.7000	110,700	100,000	103,655		(87)			6.200	5.894	JD	276	6,200	06/09/2010	12/15/2034
66989H-AD-0	NOVARTIS CAPITAL CORP				1FE	148,856	108.9130	163,370	150,000	149,232		103			4.400	4.494	AO	1,228	6,600	03/09/2010	04/24/2020
681919-AY-2	OMINCOM GROUP				2FE	567,722	115.4300	559,836	485,000	546,916		(9,906)			6.250	3.681	JJ	13,977	30,313	11/03/2011	07/15/2019
68233D-AP-2	ONCOR ELECTRIC DELIVERY				2FE	120,599	125.6400	125,640	100,000	118,841		(542)			7.250	5.625	JJ	3,343	7,250	07/07/2010	01/15/2033
693476-BJ-1	PNC FUNDING CORP				1FE	182,404	112.3200	196,560	175,000	180,083		(707)			5.125	4.574	FA	3,563	8,969	07/06/2010	02/08/2020
693476-BN-2	PNC FUNDING CORP			1	1FE	492,248	98.2700	486,437	495,000	492,682		242			3.300	3.366	MS	5,127	16,335	03/05/2012	03/08/2022
694308-GW-1	PACIFIC GAS & ELECTRIC			1	1FE	30,837	98.2200	30,448	31,000	30,870		15			3.250	3.312	MS	297	1,008	09/07/2011	09/15/2021
713448-BS-6	PEPSICO INC				1FE	279,471	100.0000	280,000	280,000	279,500		9			4.875	4.887	MN	2,275	13,650	10/19/2010	11/01/2040
742718-DY-2	PROCTER & GAMBLE CO/THE				1FE	139,009	93.7200	131,208	140,000	139,180		91			2.300	2.380	FA	1,297	3,220	02/01/2012	02/06/2022
744448-CD-1	PUBLIC SERVICE COLORADO			1	1FE	283,840	100.5200	286,482	285,000	284,163		107			3.200	3.248	MN	1,165	9,120	11/08/2010	11/15/2020
74913G-AW-5	QUEST CORP				2FE	118,356	114.2700	114,270	100,000	108,231		(3,270)			8.375	4.612	MN	1,396	8,375	09/27/2010	05/01/2016
756109-AK-0	REALTY INCOME CORP				2FE	135,746	117.0700	146,338	125,000	132,232		(1,070)			6.750	5.538	FA	3,188	8,438	06/17/2010	08/15/2019
771196-AS-1	ROCHE HLDGS INC SERIES 144A				1FE	484,719	117.0200	533,611	456,000	472,841		(2,778)			6.000	5.176	MS	9,120	27,360	04/14/2009	03/01/2019

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book / Adjusted Carrying Value 12	Change in Book / Adjusted Carrying Value 13	Change in Book / Adjusted Carrying Value 14	Change in Book / Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
78573A-AA-8	SABMILLER HOLDINGS SERIES 144A				2FE	659,510	100.3700	652,405	650,000	657,933		(838)			3.750	3.574	JJ	11,240	24,375	01/25/2012	01/15/2022
816851-AN-9	SEMPRA ENERGY				2FE	531,977	112.5200	590,730	525,000	527,774		(1,033)			6.500	6.261	JD	2,844	34,125	05/28/2009	06/01/2016
828807-CF-2	SIMON PROPERTY GROUP LP				1FE	75,055	105.7300	79,298	75,000	75,041		(5)			4.375	4.366	MS	1,094	3,281	08/10/2010	03/01/2021
842400-FP-3	SOUTHERN CAL EDISON				1FE	123,496	110.4500	138,063	125,000	123,580		24			5.500	5.583	MS	2,024	6,875	03/08/2010	03/15/2040
844741-AY-4	SOUTHWEST AIRLINES CO				2FE	74,651	111.4060	83,555	75,000	74,875		38			5.750	5.812	JD	192	4,313	12/11/2006	12/15/2016
845467-AH-2	SOUTHWESTERN ENERGY CO				2FE	549,513	99.1300	545,215	550,000	549,583		69			4.100	4.111	MS	6,640	22,550	12/28/2012	03/15/2022
87151Q-AA-4	SYMETRA FINL CORP SERIES 144A				2FE	74,668	106.4500	79,838	75,000	74,907		38			6.125	6.185	AO	1,148	4,594	03/23/2006	04/01/2016
887317-AH-8	TIME WARNER				2FE	39,972	109.1400	43,656	40,000	39,974					6.100	6.105	JJ	1,125	2,440	07/07/2010	07/15/2040
89233P-4C-7	TOYOTA MOTOR CREDIT SERIES MTN				1FE	174,318	108.4600	189,805	175,000	174,525		62			4.500	4.549	JD	306	7,875	06/14/2010	06/17/2020
911312-AH-9	UNITED PARCEL SERVICE				1FE	219,564	114.3900	251,658	220,000	219,795		44			5.500	5.526	JJ	5,579	12,100	01/10/2008	01/15/2018
913017-BR-9	UNITED TECH CORP				1FE	179,102	108.7900	195,822	180,000	179,406		80			4.500	4.561	AO	1,710	8,100	02/23/2010	04/15/2020
91324P-BP-6	UNITEDHEALTH GROUP INC				1FE	69,873	109.1100	76,377	70,000	69,904		11			4.700	4.723	FA	1,243	3,290	02/14/2011	02/15/2021
92343V-BT-0	VERIZON COMMUNICATIONS				2FE	126,522	117.0000	146,250	125,000	126,516		(6)			6.550	6.457	MS	2,343		09/11/2013	09/15/2043
927804-EZ-3	VIRGINIA ELEC & POWER CO SERIES A				1FE	201,228	108.8000	217,600	200,000	200,408		(185)			5.400	5.293	JJ	4,980	10,800	01/21/2009	01/15/2016
92924S-AB-4	WEA FINANCE/WCI FINANCE SERIES 144A				1FE	1,014,950	111.6400	1,116,400	1,000,000	1,005,059		(1,661)			5.700	5.499	AO	14,250	57,000	12/13/2006	10/01/2016
929903-DT-6	WACHOVIA CORP				1FE	199,154	114.0700	228,140	200,000	199,653		88			5.750	5.806	JD	511	11,500	06/05/2007	06/15/2017
931142-CB-7	WAL-MART STORES INC				1FE	76,206	108.6300	81,473	75,000	76,120		(28)			5.250	5.135	MS	1,313	3,938	06/08/2010	09/01/2035
941063-AQ-2	WASTE MANGEMENT INC				2FE	618,481	106.5500	655,283	615,000	617,648		(307)			4.600	4.529	MS	9,430	28,290	02/24/2011	03/01/2021
94974B-EV-8	WELLS FARGO CO SERIES MTN				1FE	99,793	109.6200	109,620	100,000	99,841		18			4.600	4.626	AO	1,150	4,600	03/22/2011	04/01/2021
94980V-AG-3	WELLS FARGO BANK NA				1FE	623,875	113.7400	710,875	625,000	624,005		20			5.950	5.963	FA	12,912	37,188	08/22/2006	08/26/2036
983024-AG-5	WYETH				1FE	144,868	122.4100	153,013	125,000	143,217		(499)			6.500	5.311	FA	3,385	8,125	06/08/2010	02/01/2034
064159-AM-8	BANK OF NOVA SCOTIA		A		1FE	655,278	103.7100	674,115	650,000	653,307		(1,040)			2.550	2.375	JJ	7,781	16,575	01/25/2012	01/12/2017
12201P-AN-6	BURLINGTON RESOURCES FIN		I		1FE	134,649	129.6500	142,615	110,000	132,339		(711)			7.400	5.591	JD	678	8,140	06/30/2010	12/01/2031
292505-AJ-3	ENCANA CORP		A		2FE	140,976	99.2900	139,999	141,000	140,981		2			3.900	3.902	MN	703	5,499	11/08/2011	11/15/2021
878742-AT-2	TECK RESOURCES LIMITED		A		2FE	615,418	100.7400	619,551	615,000	615,418					4.500	4.488	JJ	12,761	27,675	03/04/2011	01/15/2021
89114Q-AB-4	TORONTO DOMINION BANK		A		1FE	79,702	103.7300	82,984	80,000	79,844		59			2.500	2.580	JJ	928	2,000	07/07/2011	07/14/2016
98417E-AK-6	XSTRATA CANADA FIN SERIES 144A		A		2FE	445,852	101.2900	450,741	445,000	445,705		(72)			4.950	4.925	MN	2,815	22,028	11/04/2011	11/15/2021
021517-AC-1	ALTO PARANA SA SERIES 144A		F		2FE	69,510	109.2500	76,475	70,000	69,796		52			6.375	6.471	JD	273	4,463	06/07/2007	06/09/2017
055451-AL-2	BHP BILLITON FIN USA		F		1FE	383,633	99.4100	382,729	385,000	383,886		122			3.250	3.292	MN	1,390	12,513	11/17/2011	11/21/2021
25243Y-AM-1	DIAGEO CAPITAL PLC		F		1FE	199,776	114.1200	228,240	200,000	199,900		23			5.750	5.765	AO	2,172	11,500	10/23/2007	10/23/2017
29358Q-AA-7	ENSCO PLC		F		2FE	414,093	105.7700	438,946	415,000	414,485		47			4.700	4.718	MS	5,743	19,505	11/28/2011	03/15/2021
500472-AB-1	PHILIPS ELECTRONICS NV		F		1FE	345,818	114.4000	400,400	350,000	347,947		420			5.750	5.910	MS	6,149	20,125	03/05/2008	03/11/2018
716473-AC-7	PETROFAC LTD SERIES 144A		F		2FE	109,590	100.7200	110,792	110,000	109,607		17			3.400	3.482	AO	842		10/03/2013	10/10/2018
767201-AC-0	RIO TINTO FIN USA LTD		F		1FE	615,827	118.0500	637,470	540,000	589,138		(9,617)			6.500	4.273	JJ	16,185	35,100	02/08/2011	07/15/2018
780097-AP-6	ROYAL BK SCOTLND GRP PLC		F		3FE	216,866	102.9600	257,400	250,000	242,133		7,109			5.050	8.335	JJ	6,067	12,625	12/31/2009	01/08/2015
80685Q-AA-4	SCHLUMBERGER OILFIELED UK SERIES 144A		F	1	1FE	620,906	105.7000	660,625	625,000	621,935		365			4.200	4.281	JJ	12,104	26,250	02/08/2011	01/15/2021
87164K-AB-0	SYNGENTA FINANCE NV		F		1FE	514,145	92.8100	477,972	515,000	514,170		15			4.375	4.385	MS	5,821	22,531	03/21/2012	03/28/2042
89153V-AB-5	TOTAL CAPITAL INTL		F		1FE	706,753	95.1000	670,455	705,000	706,463		(158)			2.875	2.846	FA	7,544	20,269	02/15/2012	02/17/2022
3299999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						32,802,166	XXX	34,580,071	32,611,000	32,925,335	0	19,121	0	0	XXX	XXX	XXX	407,991	1,484,061	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																					
05949A-5A-4	BANC OF AMERICA MORTGAGE SECUR SERIES 20			2	2FM	751,307	99.1800	731,880	737,931	744,878	507	(146)			5.500	4.529	MON	3,382	40,586	06/28/2005	05/25/2035
05949C-HQ-2	BANC OF AMERICA MORTGAGE SECUR SERIES 20			2	1FM	43,813	90.5800	45,170	49,867	43,804		(2)			2.751	3.722	MON	114	1,498	03/17/2006	10/25/2035
05949C-KQ-8	BANC OF AMERICA MORTGAGE SECUR SERIES 20			2	1FM	30,373	91.9100	32,337	35,184	30,381		4			2.752	3.853	MON	81	1,072	12/31/2009	11/25/2035
07387A-AW-5	BEAR STEARNS ADJUSTABLE RATE M SERIES 20			2	1FM	99,710	88.3100	102,670	116,261	99,686		(2)			2.709	3.741	MON	263	3,335	12/31/2009	06/25/2035
1248MG-AP-9	CREDIT-BASED ASSET SERVICING A SERIES 20			2	1FM	202,103	47.5300	209,624	441,035	212,285		10,182			4.402	10.279	MON	1,618	15,218	12/31/2009	01/25/2037

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
12544L-AA-9	COUNTRYWIDE HOME LOANS SERIES 2007-11 CL			2	3FM	316,906	89.1700	320,009	358,875	316,955		(32)			6.000	3.993	MON	1,794	21,651	12/31/2009	08/25/2037
126670-CM-8	COUNTRYWIDE ASSET-BACKED CERTI SERIES 20			2	1FM	110,476	14.0300	70,150	500,000						5.125		MON	2,135	26,197	12/31/2009	02/25/2036
12668X-AC-9	COUNTRYWIDE ASSET-BACKED CERTI SERIES 20			2	1FM	337,803	90.9700	420,545	462,290	335,499		3,468			5.555	21.624	MON	2,140	25,680	12/07/2006	04/25/2036
12669G-HY-0	COUNTRYWIDE HOME LOANS SERIES 2004-29 CL			2	1FM	7,688	93.7500	7,208	7,688	7,688	693				0.705	0.706	MON	1	57	12/17/2004	02/25/2035
17307G-6K-9	CITIGROUP MORTGAGE LOAN TRUST SERIES 200			2	1FM	155,490	84.0900	161,526	192,087	155,444		(6)			2.840	3.502	MON	455	5,636	12/31/2009	03/25/2036
17310B-AY-0	CITICORP MORTGAGE SECURITIES SERIES 2006			2	1FM	61,072	100.7000	64,324	63,877	62,808		626			5.500	7.838	MON	293	3,508	06/20/2006	06/25/2036
225458-EZ-7	CS FIRST BOSTON MORTGAGE SECUR SERIES 20			2	1FM	264,662	92.5200	294,797	318,630	267,106		2,444			5.250	16.137	MON	1,394	16,728	12/31/2009	03/25/2035
32051G-DA-0	FIRST HORIZON ALTERNATIVE MORT SERIES 20			2	1FM	137,958	101.8000	169,717	166,717	139,098		86			6.000	11.074	MON	834	10,003	01/16/2009	01/25/2035
32051G-RD-9	FIRST HORIZON ALTERNATIVE MORT SERIES 20			2	1FM	387,562	85.5400	335,715	392,465	387,751		45			5.500	6.089	MON	1,799	21,586	08/04/2005	08/25/2035
361856-DD-6	GMAC MORTGAGE CORPORATION LOAN SERIES 20			2	1FM	205,163	99.1100	211,327	213,225	207,051		230			4.700	5.045	MON	835	10,022	06/08/2006	10/25/2033
362341-4F-3	GSR MORTGAGE LOAN TRUST SERIES 2006-AR1			2	1FM	105,295	86.6600	98,896	114,120	105,245		(26)			2.836	2.705	MON	270	3,552	07/01/2009	01/25/2036
36242D-H5-5	GSR MORTGAGE LOAN TRUST SERIES 2005-AR2			2	1FM	29,493	94.8600	27,897	29,409	29,430		(13)			2.818	2.772	MON	69	796	03/17/2005	04/25/2035
45254N-ML-8	IMPAC CMB TRUST SERIES 2005-1 CLASS 1A1			2	2FM	28,194	96.8100	27,301	28,201	28,195					0.685	0.689	MON	3	203	07/01/2009	04/25/2035
55265K-XT-1	MASTR ASSET SECURITIZATION TRU SERIES 20			2	1FM	115,049	104.2900	124,984	119,843	115,239		81			5.500	6.818	MON	549	6,581	03/05/2008	06/25/2033
59020U-QD-0	MLCC MORTGAGE INVESTORS INC SERIES 2005-			2	1FM	69,389	101.6500	71,665	70,501	69,696		117			2.533	2.961	MON	149	1,868	03/21/2006	12/25/2034
590219-AE-1	MLCC MORTGAGE INVESTORS INC SERIES 2006-			2	1FM	112,311	98.8100	116,021	117,418	113,154		454			2.118	3.364	MON	207	2,592	05/03/2006	05/25/2036
61913P-AP-7	MORTGAGEIT TRUST SERIES 2005-1 CLASS 1A1			2	1FM	20,929	95.3000	19,948	20,932	20,929					0.485	0.487	MON	1	107	07/01/2009	02/25/2035
61913P-AR-3	MORTGAGEIT TRUST SERIES 2005-1 CLASS 2A			2	1FM	100,329	98.5200	100,485	101,995	100,831		170			1.415	1.797	MON	120	1,474	09/25/2006	02/25/2035
73316P-BS-8	POPULAR ABS MORTGAGE PASS-THRO SERIES 20			2	1FM	258,290	82.4900	213,074	258,302	213,074	28,906	(68)			5.160	5.174	MON	1,111	13,328	01/14/2005	05/25/2035
73316P-CK-4	POPULAR ABS MORTGAGE PASS-THRO SERIES 20			2	1FM	404,598	83.0900	336,181	404,598	336,181	48,258				5.161	5.178	MON	1,740	21,375	03/28/2005	04/25/2035
74958T-AB-9	RESIDENTIAL FUNDING MTG SEC I SERIES 200			2	1FM	150,297	81.9600	158,202	193,023	150,834		241			4.015	4.472	MON	646	7,753	12/31/2009	07/27/2037
74958W-AB-2	RESIDENTIAL FUNDING MTG SEC I SERIES 200			2	1FM	117,778	77.1100	120,064	155,704	117,983		205			3.477	4.168	MON	451	5,425	07/01/2009	02/25/2037
760985-ZH-7	RESIDENTIAL ASSET MORTGAGE PRO SERIES 20			2	4FM	182,034	95.5700	173,957	182,020	173,957	49,306	(52)			5.683	5.695	MON	862	10,344	01/27/2006	09/25/2033
76110V-MH-8	RESIDENTIAL FUNDING MORTGAGE S SERIES 20			2	1FM	63,324	103.9400	65,190	62,718	62,851		71			5.270	5.159	MON	275	3,619	03/02/2005	04/25/2028
76110W-QR-0	RESIDENTIAL ASSET SECURITIES C SERIES 20			2	1FM	139,308	99.9300	145,093	145,195	142,281		543			3.990	4.574	MON	483	5,793	12/21/2005	04/25/2033
78473W-AC-7	SUNTRUST ADJUSTABLE RATE MORTG SERIES 20			2	1FM	87,066	90.9900	89,088	97,909	87,027		(19)			3.118	2.756	MON	254	3,177	12/31/2009	10/25/2037
81744F-FJ-1	SEQUOIA MORTGAGE TRUST SERIES 2004-11 CL			2	1FM	14,349	96.9300	13,909	14,349	14,349					0.467	0.467	MON	2	71	11/17/2004	12/20/2034
81744F-FY-8	SEQUOIA MORTGAGE TRUST SERIES 2004-12 CL			2	2FM	15,673	91.5400	14,347	15,673	15,673	1,457				0.437	0.437	MON	2	72	12/10/2004	01/20/2035

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
85171U-AA-5	SPRINGLEAF MORTGAGE LOAN SERIES 2011-1A			2	1FM	404,482	103.9300	420,720	404,811	404,476		(17)			4.050	4.058	MON	1,366	16,395	08/31/2011	01/25/2058
85172H-AA-3	SPRINGLEAF MORTGAGE LOAN TRUST SERIES 20			2	1FM	449,016	99.9900	449,031	449,076	448,978		(38)			1.870	1.819	MON	700	2,099	09/01/2013	09/25/2057
86359A-MH-3	STRUCTURED ASSET SECURITIES CO SERIES 20			2	1FM	176,216	93.7200	189,283	201,966	183,236		925			3.357	4.692	MON	565	6,779	10/19/2005	04/25/2031
86359A-WU-3	STRUCTURED ASSET SECURITIES CO SERIES 20			2	4AM	285,694	83.9300	279,020	332,444	279,020	(19,113)	1,259			3.357	4.833	MON	930	11,158	12/20/2005	01/25/2031
86359B-A4-3	STRUCTURED ASSET SECURITIES CO SERIES 20			2	1FM	92,731	103.2300	93,136	90,222	91,303		(124)			5.500	4.731	MON	414	4,962	08/19/2004	09/25/2019
94981Y-AB-7	WELLS FARGO MORTGAGE BACKED SE SERIES 20			2	2FM	67,130	100.1600	67,010	66,903	67,077	1,514	(1)			2.616	2.509	MON	146	1,754	12/03/2004	01/25/2035
949834-AA-3	WELLS FARGO MORTGAGE BACKED SE SERIES 20			2	4FM	234,158	99.2500	235,109	236,886	234,232		33			6.000	6.399	MON	1,184	14,213	09/19/2007	10/25/2037
94983B-AH-2	WELLS FARGO MORTGAGE BACKED SE SERIES 20			2	1FM	21,004	99.6800	20,858	20,925	20,856		(27)			5.750	5.527	MON	100	1,203	03/14/2006	04/25/2036
94983R-AD-6	WELLS FARGO MORTGAGE BACKED SE SERIES 20			2	1FM	100,158	92.1600	109,343	118,644	100,135		3			2.641	3.615	MON	261	3,126	12/31/2009	04/25/2036
94984G-AD-9	WELLS FARGO MORTGAGE BACKED SE SERIES 20			2	1FM	109,895	90.8000	111,058	122,310	109,614		(96)			2.616	2.751	MON	267	5,555	12/31/2009	09/25/2036
94986F-AF-4	WELLS FARGO MORTGAGE BACKED SE SERIES 20			2	1FM	378,161	101.7300	406,623	399,708	393,454		2,213			5.500	6.548	MON	1,832	21,985	09/26/2007	09/25/2037
3399999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						7,444,437	XXX	7,474,492	8,631,937	7,239,744	111,528	22,731	0	0	XXX	XXX	XXX	32,097	380,136	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																					
05524H-AA-6	BANC OF AMERICA LYNCH LARGE LO SERIES 20			2	1FM	160,000	100.1300	160,208	160,000	160,000					1.217	1.220	MON	92	130	11/04/2013	09/15/2026
05524U-AA-7	BANC OF AMERICA MERRILL LYNCH SERIES 201			2	1FM	231,741	93.6600	210,735	225,000	231,097		(614)			2.959	2.624	MON	555	6,658	11/29/2012	12/10/2030
05947U-2R-8	BANC OF AMERICA COMMERCIAL MOR SERIES 20			2	1FM	290,648	105.8200	276,190	261,000	273,006		(10,457)			5.115	1.265	MON	1,113	13,350	03/07/2012	10/10/2045
05947U-4D-7	BANC OF AMERICA COMMERCIAL MOR SERIES 20			2	1FM	875,000	106.4500	851,600	800,000	818,944		(21,759)			5.183	2.748	MON	3,456	42,062	12/01/2010	09/10/2047
05947U-PS-1	BANC OF AMERICA COMMERCIAL MOR SERIES 20			2	1FM	105,408	99.9400	99,017	99,077	99,077		(2,396)			4.760	(0.024)	MON	393	5,028	05/24/2011	11/10/2039
05950E-AE-8	BANC OF AMERICA COMMERCIAL MOR SERIES 20			2	1FM	494,766	109.0700	545,350	500,000	498,120		386			5.737	5.933	MON	2,389	29,051	06/23/2006	05/10/2045
07383F-A7-3	BEAR STEARNS COMMERCIAL MORTGA SERIES 20			2	1FM	77,464	99.9900	72,769	72,777	73,042		(1,766)			5.200	0.605	MON	315	3,990	02/29/2012	01/12/2041
07383F-X5-2	BEAR STEARNS COMMERCIAL MORTGA SERIES 20			2	1FM	368,422	102.3500	347,990	340,000	343,753		(8,180)			4.825	2.483	MON	1,367	16,405	09/27/2010	11/11/2041
07387B-CM-3	BEAR STEARNS COMMERCIAL MORTGA SERIES 20			2	1FM	749,722	106.0600	795,450	750,000	749,017		(101)			5.138	5.178	MON	3,211	39,050	10/20/2005	10/12/2042
07387B-FS-7	BEAR STEARNS COMMERCIAL MORTGA SERIES 20			2	1FM	398,618	108.1300	432,520	400,000	399,201		104			5.580	5.671	MON	1,860	22,623	04/07/2006	04/12/2038
07387M-AG-4	BEAR STEARNS COMMERCIAL MORTGA SERIES 20			2	1FM	440,281	108.2400	476,256	440,000	439,581		(107)			5.439	5.472	MON	1,994	24,267	03/08/2006	03/11/2039
12514A-AE-1	CD COMMERCIAL MORTGAGE TRUST SERIES 2007			2	1FM	285,858	112.2100	274,082	244,258	278,978		(6,880)			5.886	(1.559)	MON	1,198	8,387	05/09/2013	11/15/2044
173067-AD-1	CITIGROUP COMMERICAL MORTGAGE SERIES 200			2	1FM	505,185	100.7800	468,161	464,538	466,959		(14,275)			5.382	1.836	MON	2,084	25,613	05/11/2011	04/15/2040
17319W-AA-7	CITIGROUP COMMERCIAL MTGE SERIES 2013 CL			2	1FM	618,185	100.2500	612,449	610,922	617,162		(1,023)			2.110	1.612	MON	1,003	4,855	10/03/2013	01/12/2018
20047G-BQ-9	COMMERCIAL MORTGAGE SERIES 2004-LB3A CLA			2	1FM	232,511	100.6300	215,677	214,327	215,833		(7,144)			5.436	1.856	MON	958	11,633	08/22/2011	07/10/2037
20047Q-AE-5	COMMERCIAL MORTGAGE SERIES 2006-C7 CLASS			2	1FM	497,891	108.7400	543,700	500,000	498,997		125			5.752	5.862	MON	2,397	29,150	06/21/2006	06/10/2046

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
22541S-H8-4	CS FIRST BOSTON MORTGAGE SECUR SERIES 20			2	1FM	386,529	101.5800	367,714	361,995	363,713		(6,445)			4.691	2.428	MON	1,415	17,689	09/22/2010	10/15/2039
233050-AC-7	DBUS MORTGAGE TRUST SERIES 2011-LC1A CLA			2	1FM	75,769	110.3100	82,733	75,000	75,541		(84)			5.002	4.895	MON	313	3,752	02/09/2011	11/10/2046
36161R-AD-1	GENERAL ELECTRIC CAPITAL ASSUR SERIES 20			2	1FM	81,825	103.8100	83,223	80,168	80,440		(222)			5.254	4.790	MON	351	4,534	01/23/2008	05/12/2035
36170U-AB-7	G-FORCE LLC SERIES 2005-RRA CLASS A2			2	4AM	31,264	100.2500	33,701	33,617	33,355		228			4.830	6.550	MON	135	1,624	01/28/2008	08/22/2036
361849-Q3-9	GMAC COMMERCIAL MORTGAGE SECUR SERIES 20			2	1FM	197,864	103.5600	201,942	195,000	195,846		(754)			4.754	4.373	MON	773	9,270	03/16/2011	05/10/2043
36191Y-BB-3	GS MORTGAGE SECURITIES SERIES 2011-GC5 C			2	1FM	636,259	101.8800	641,844	630,000	634,876		(637)			3.707	3.600	MON	1,946	23,354	09/22/2011	08/10/2044
36249K-AC-4	GSMS SERIES 2010-C1 CLASS A2			2	1FM	639,253	108.1700	681,471	630,000	636,898		(995)			4.592	4.417	MON	2,411	28,930	07/19/2011	08/10/2043
36828Q-HJ-8	GE CAPITAL COMMERCIAL MORTGAGE SERIES 20			2	1FM	122,055	100.1000	124,427	124,303	124,104		364			4.893	5.298	MON	507	6,082	04/23/2008	03/10/2040
396789-FT-1	GREENWICH CAPITAL COMMERCIAL F SERIES 20			2	1FM	147,072	100.5200	149,330	148,557	148,333		88			5.317	5.500	MON	658	7,899	06/08/2004	06/10/2036
46625Y-DE-0	JP MORGAN CHASE COMMERCIAL SERIES 2004-C			2	1FM	105,521	102.4800	107,604	105,000	104,899		(79)			4.899	4.865	MON	429	5,144	11/15/2004	01/12/2037
46625Y-SG-9	JP MORGAN CHASE COMMERCIAL SERIES 2005-L			2	1FM	1,184,009	105.0400	1,129,363	1,075,174	1,107,462		(37,123)			4.936	0.921	MON	4,423	53,071	02/23/2012	08/15/2042
46628F-AF-8	JP MORGAN CHASE COMMERCIAL SERIES 2006-L			2	1FM	462,978	109.1600	507,594	465,000	463,763		146			5.873	5.976	MON	2,272	27,646	06/23/2006	04/15/2045
60687U-AG-2	MERRILL LYNCH/COUNTRYWIDE COMM SERIES 20			2	1FM	626,924	110.0100	687,563	625,000	624,794		(340)			5.885	5.891	MON	3,069	37,369	06/16/2006	06/12/2046
61749M-AV-1	MORGAN STANLEY CAPITAL I SERIES 2006-T23			2	1FM	391,827	109.9500	428,805	390,000	390,050		(285)			5.810	5.792	MON	1,888	22,960	07/19/2006	08/12/2041
61751X-AE-0	MORGAN STANLEY CAPITAL I SERIES 2007-T25			2	1FM	487,500	110.5100	552,550	500,000	495,318		1,972			5.514	5.959	MON	2,298	27,570	05/13/2008	11/12/2049
92935J-BC-8	WFRBS SERIES 2011-C2 CLASS A4 144A			2	1FM	152,989	108.7500	163,125	150,000	152,196		(294)			4.869	4.636	MON	609	7,304	02/17/2011	02/15/2044
92938C-AD-9	WFRBS COMMERCIAL MORTGAGE TR SERIES 2013			2	1FM	308,977	102.2900	306,870	300,000	308,688		(289)			4.153	3.801	MON	1,038	4,153	08/05/2013	08/15/2046
929766-YX-5	WACHOVIA BANK COMMERCIAL MORTG SERIES 20			2	1FM	655,500	102.6900	616,140	600,000	609,538		(14,816)			4.847	2.317	MON	2,424	29,082	10/21/2010	10/15/2041
92976B-DT-6	WACHOVIA BANK COMMERCIAL MORTG SERIES 20			2	1FM	191,382	106.6100	190,712	178,888	189,941		(1,441)			5.418	(0.589)	MON	808	2,423	09/25/2013	01/15/2045
3499999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						13,217,197	XXX	13,438,865	12,749,601	12,902,522	0	(135,093)	0	0	XXX	XXX	XXX	52,152	602,108	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																					
03064X-AE-4	AMERICREDIT AUTOMOBILE REC SERIES 2012-5			2	1FE	59,986	99.8400	59,904	60,000	59,991		4			1.690	1.703	MON	65	1,014	11/14/2012	11/08/2018
04248N-AA-1	ARMY HAWAII FAMILY HSG SERIES 144A			2	1FE	225,000	95.9700	215,933	225,000	225,000					5.524	5.523	JD	552	12,429	04/13/2005	06/15/2050
05568B-AA-6	BURLINGTN NO SERIES 06-1			2	1FE	122,232	110.0500	134,516	122,232	122,232					5.720	5.719	JJ	3,224	6,992	05/10/2006	01/15/2024
126659-AA-9	CVS PASS-THROUGH TRUST SERIES 144A			2	2AM	480,056	125.3600	601,798	480,056	480,056					8.353	8.500	MON	2,339	40,099	06/10/2009	07/10/2031
15200N-AA-3	CENTERPOINT ENERGY TRANSITION SERIES 200			2	1FE	43,693	100.7710	44,031	43,695	43,694					1.833	1.833	FA	303	801	11/18/2009	02/15/2016
15200W-AC-9	CENTERPOINT ENERGY TRANSITION SERIES 201			2	1FE	409,172	96.1800	384,720	400,000	407,773		(769)			3.028	2.778	AO	2,557	12,113	02/14/2012	10/15/2025
34528Q-AR-5	FORD CREDIT FLOORPLAN SERIES 2010-3 CLA			2	1FE	634,867	101.5600	624,594	615,000	620,494		(4,830)			1.867	1.080	MON	510	11,767	12/29/2010	02/15/2017
36186Y-AF-2	GMAC COMMERCIAL MORTGAGE ASSET SERIES 20			2	1	992,044	91.0000	908,147	997,963	992,599		93			6.107	6.230	MON	3,555	60,946	08/01/2007	08/10/2052
42805R-AZ-2	HERTZ VEHICLE FINANCING SERIES 2010-1 CL			2	1FE	169,937	105.1460	178,747	170,000	169,974		11			3.740	3.783	MON	106	6,358	07/16/2010	02/25/2017

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1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
43813X-AD-6	HONDA AUTO RECEIVABLES OWNER T SERIES 20			2	1FE	314,065	100.2700	315,851	315,000	314,221		156			0.740	0.895	MON	104	777	08/28/2013	10/15/2018
44890G-AD-7	HYUNDAI AUTO RECEIVABLES SERIES 2012-A C			2	1FE	349,966	100.5800	352,030	350,000	349,987		11			0.950	0.955	MON	148	3,325	02/28/2012	12/15/2016
55314Q-AE-7	MMAF EQUIPMENT FINANCE LLC SERIES 2012-A			2	1FE	209,951	99.8900	209,769	210,000	209,965		9			1.980	1.993	MON	243	4,158	06/13/2012	06/10/2032
598329-AC-4	MIDWEST FAMILY HOUSING SERIES 144A			2	6*	462,460	80.3300	401,650	500,000	401,650	36,351	499			5.531	6.105	JJ	13,828	27,655	06/11/2007	01/01/2051
62951T-AA-3	NEW YORK CITY TAX LIEN SERIES 2012-AA CL			2	1FE	58,640	100.0000	58,644	58,644	58,641		1			1.230	1.236	FMAN	98	721	08/01/2012	11/10/2025
88713U-AA-4	TIMBERSTAR TRUST SERIES 2006-1A CLASS A			2	1FE	583,160	109.1200	654,720	600,000	597,750		2,420			5.668	5.771	MON	2,834	29,285	09/27/2013	10/15/2036
89655V-AA-0	TRINITY RAIL LEASING LP SERIES 2003-1A C			2	1FE	117,051	108.9470	127,524	117,051	117,051					5.640	5.707	MON	348	6,602	10/30/2003	10/12/2026
921796-MP-0	VANDERBILT MORTGAGE FINANCE SERIES 2002-			2	1FE	152,626	102.9400	154,649	150,232	151,584		(128)			6.570	6.450	MON	823	9,870	07/12/2006	08/07/2024
98152E-AG-4	WORLD OMNI MASTER OWNER TRUST SERIES 201			2	1FE	500,000	100.0400	500,200	500,000	500,000					0.517	0.517	MON	115	900	08/27/2013	02/15/2018
98158Q-AD-8	WORLD OMNI AUTO RECEIVABLES TR SERIES 20			2	1FE	398,266	99.9600	399,840	400,000	398,479		213			0.810	0.978	MON	144	1,080	08/28/2013	01/15/2019
3599999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						6,283,172	XXX	6,327,267	6,314,873	6,221,141	36,351	(2,310)	0	0	XXX	XXX	XXX	31,896	236,892	XXX	XXX
3899999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Subtotals - Industrial and Miscellaneous (Unaffiliated)						59,746,972	XXX	61,820,695	60,307,411	59,288,742	147,879	(95,551)	0	0	XXX	XXX	XXX	524,136	2,703,197	XXX	XXX
7799999 - Bonds - Total Bonds - Subtotals - Issuer Obligations						120,953,793	XXX	120,021,071	108,726,000	119,139,444	0	(1,073,463)	0	0	XXX	XXX	XXX	1,485,585	4,613,802	XXX	XXX
7899999 - Bonds - Total Bonds - Subtotals - Residential Mortgage-Backed Securities						32,066,030	XXX	32,671,038	32,676,252	31,867,006	111,528	22,688	0	0	XXX	XXX	XXX	122,005	1,434,066	XXX	XXX
7999999 - Bonds - Total Bonds - Subtotals - Commercial Mortgage-Backed Securities						16,377,555	XXX	16,610,319	15,827,609	16,020,866	0	(152,748)	0	0	XXX	XXX	XXX	63,230	730,001	XXX	XXX
8099999 - Bonds - Total Bonds - Subtotals - Other Loan-Backed and Structured Securities						6,614,309	XXX	6,648,074	6,623,285	6,548,105	36,351	(4,515)	0	0	XXX	XXX	XXX	36,589	248,153	XXX	XXX
8399999 Subtotals - Total Bonds						176,011,687	XXX	175,950,502	163,853,146	173,575,421	147,879	(1,208,038)	0	0	XXX	XXX	XXX	1,707,409	7,026,022	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	Foreign	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
8999999 Total Preferred Stocks							0	XXX	0	0	0	0	0	0	0	0	0	0	XXX	XXX

NONE

SCHEDULE D - PART 2 - SECTION 2

Showing all **COMMON STOCKS** Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book / Adjusted Carrying Value	Rate per Share Used To Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
Industrial and Miscellaneous (Unaffiliated)																	
31337#-10-5	FEDERAL HOME LOAN BANK			5,818.000	581,800	100.000	581,800	581,800		18,351				0		U	08/31/2013
9099999 - Industrial and Miscellaneous (Unaffiliated)					581,800	XXX	581,800	581,800	0	18,351	0	0	0	0	0	XXX	XXX
Parent, Subsidiaries, and Affiliates																	
72724*-10-4	PLANS' LIABILITY INSURANCE CO			32.550	2,648,198	50,000.000	2,648,198	1,627,500				(755,714)		(755,714)		U	01/01/1986
9199999 - Parent, Subsidiaries and Affiliates					2,648,198	XXX	2,648,198	1,627,500	0	0	0	(755,714)	0	(755,714)	0	XXX	XXX
Mutual Funds																	
04314H-85-7	ARTISAN INTL VALUE FUND-INS			149,594.437	5,514,051	36.860	5,514,051	5,391,663		93,428		122,388		122,388		L	11/21/2013
922040-10-0	VANGUARD INST INDEX FUND INST			39,742.465	6,727,604	169.280	6,727,604	6,252,851		52,851		474,754		474,754		L	12/26/2013
9299999 - Mutual Funds					12,241,655	XXX	12,241,655	11,644,514	0	146,279	0	597,142	0	597,142	0	XXX	XXX
9799999 Total Common Stocks					15,471,653	XXX	15,471,653	13,853,814	0	164,630	0	(158,572)	0	(158,572)	0	XXX	XXX
9899999 Total Preferred and Common Stocks					15,471,653	XXX	15,471,653	13,853,814	0	164,630	0	(158,572)	0	(158,572)	0	XXX	XXX

(a) For all common stocks bearing the NAIC market indicator "U" provide: the number of such issues 2, the total $ value (included in Column 8) of all such issues $ 3,229,998

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. Governments								
38376G-6E-5	GNMA SERIES 2011-152 CLASS 152 A		08/29/2013	BREAN	XXX	415,455	413,709	56
912828-TK-6	US TREASURY N/B 0.250% 08/15/15		05/28/2013	Wells Fargo	XXX	2,697,156	2,700,000	572
912828-VB-3	US TREASURY N/B 1.750% 05/15/23		07/31/2013	Various	XXX	792,673	850,000	2,541
0599999 - Bonds - U.S. Governments						3,905,284	3,963,709	3,169
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed)								
68608U-WR-3	OREGON ST 5.000% 05/01/24		04/03/2013	Bank Of Montreal	XXX	441,819	350,000	2,285
882722-7L-9	TEXAS ST SERIES A 5.000% 04/01/27		03/20/2013	Wells Fargo	XXX	1,202,480	1,000,000	13,472
93974D-BC-1	WASHINGTON ST SERIES A		08/08/2013	JP Morgan	XXX	1,064,460	1,000,000	
1799999 - Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed)						2,708,759	2,350,000	15,757
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)								
088281-MF-4	BEXAR CNTY TX 5.000% 06/15/31		08/09/2013	RBC Dain Rauscher Inc	XXX	426,156	400,000	2,056
401784-ZR-7	GUILFORD CNTY NC SERIES A		04/04/2013	Barclays Capital Fixed Inc	XXX	759,354	600,000	3,167
438670-J4-4	HONOLULU CIT 5.000% 11/01/24		01/08/2013	Fidelity	XXX	1,258,780	1,000,000	7,083
442331-XT-6	HOUSTON TX SERIES A 5.000% 03/01/23		04/26/2013	Apex Pryor Securities Inc	XXX	376,929	300,000	
498531-BS-0	KLEIN TX INDEP SCH DIST SERIES A		03/27/2013	Raymond James/FI	XXX	1,243,740	1,000,000	3,333
574193-GU-6	MARYLAND ST SERIES A 5.000% 03/01/21		04/04/2013	Barclays Capital Fixed Inc	XXX	1,266,440	1,000,000	3,333
667825-ZP-1	NORTHWEST TX INDEP SCH DIST		04/09/2013	RBC Dain Rauscher Inc	XXX	1,092,433	870,000	
702334-AU-7	PASADENA TX INDEP SCH DIST		04/02/2013	Wells Fargo	XXX	831,208	700,000	3,306
727199-VD-0	PLANO TEX INDT SCH DIST		04/03/2013	Bank of Scotland	XXX	714,478	575,000	
727199-VF-5	PLANO TEX INDT SCH DIST		04/03/2013	Bank of Scotland	XXX	252,000	200,000	
972369-LY-6	WILSON PA SCH DIST 5.000% 05/15/19		05/14/2013	Loop Capital Markets	XXX	367,531	305,000	85
2499999 - Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)						8,589,049	6,950,000	22,363
Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions								
011839-AS-6	ALASKA ST HSG FIN CORP SERIES A		08/06/2013	Direct	XXX	413,032	385,000	3,690
017343-DB-7	ALLEGHENY CNTY PA PORT AUTH		05/07/2013	Bony/Griffin Kubik Stephens	XXX	586,975	500,000	4,792
13078H-AS-1	CALIFORNIA ST STWD CMNTYS DEV		04/03/2013	Chase Securities Inc	XXX	275,000	275,000	
20281P-FH-0	COMMONWEALTH FING AUTH PA REV SERIES B		01/16/2013	RBC Capital Markets	XXX	273,929	220,000	
249182-CD-6	DENVER CITY & CNTY ARPT REVENU SERIES A		03/22/2013	Morgan Stanley & Co Inc	XXX	283,419	235,000	4,739
3128MJ-SK-7	FHLMC POOL G08521 3.000% 01/01/43		01/02/2013	RBS Green	XXX	371,295	356,212	386
31292M-DY-6	FHLMC POOL C04619 3.000% 03/01/43		06/03/2013	Barclays Capital Fixed Inc	XXX	1,067,143	1,059,775	442
3132HN-HV-4	FHLMC POOL Q12044 3.000% 10/01/42		01/02/2013	RBS Green	XXX	391,359	375,461	407
3132JA-B4-6	FHLMC POOL Q18658 3.500% 06/01/43		05/24/2013	RBS Green	XXX	142,440	135,921	383
3138NW-GG-8	FNMA POOL AR0198 3.500% 05/01/43		05/24/2013	RBS Green	XXX	61,239	58,471	165
3138WQ-JN-3	FNMA POOL AT2968 3.500% 05/01/43		05/24/2013	RBS Green	XXX	153,925	146,749	414
3138WT-AR-7	FNMA POOL AT5415 3.500% 06/01/43		05/24/2013	RBS Green	XXX	138,174	131,732	371
3138WT-CE-4	FNMA POOL AT5468 3.500% 06/01/43		05/24/2013	RBS Green	XXX	20,128	19,218	54
353186-8M-4	FRANKLIN CNTY OH HOSP REVENUE SERIES B		06/27/2013	Barclays Capital Fixed Inc	XXX	558,520	500,000	
452227-GX-3	ILLINOIS ST SALES TAX REVENUE		06/12/2013	Barclays Capital Fixed Inc	XXX	258,971	220,000	
452252-HK-8	ILLINOIS ST TOLL HWY AUTH TOLL SERIES B		07/17/2013	Goldman Sachs & Co	XXX	289,165	250,000	
454798-SJ-9	INDIANA ST HLTH FAC FING AUTH		07/30/2013	Morgan Stanley & Co Inc	XXX	100,000	100,000	
485424-PC-3	KANSAS ST DEPT OF TRANSPRTN HI SERIES C		01/08/2013	Barclays Capital Fixed Inc	XXX	1,279,950	1,000,000	3,056
495289-H7-8	KING CNTY WA SWR SERIES A		03/19/2013	Citigroup Global Mkts Inc	XXX	1,193,680	1,000,000	
574204-XR-9	MARYLAND ST DEPT OF TRANSPRTNC		04/05/2013	JP Morgan	XXX	1,199,160	1,000,000	5,833
575579-LH-8	MASSACHUSETTS BAY TRANS AUTH SERIES A		01/10/2013	Merrill Lynch Pierce	XXX	996,038	750,000	1,531
575579-QD-2	MASSACHUSETTS BAY TRANS AUTH SERIES A-1		03/20/2013	Goldman Sachs & Co	XXX	318,255	250,000	3,063
57583U-XX-1	MASSACHUSETTS ST DEV FIN AGY R		07/31/2013	Goldman Sachs & Co	XXX	165,000	165,000	
649906-XB-5	NEW YORK ST DORM AUTH REVENUES SERIES A		01/09/2013	Mesirow	XXX	506,889	415,000	12,104
64990E-DH-7	NEW YORK ST DORM AUTH PERSONAL SERIES A		04/02/2013	Piper	XXX	583,555	500,000	7,639
650035-A6-5	NEW YORK ST URBAN DEV CORP REV SERIES A-		03/20/2013	Wells Fargo	XXX	302,895	250,000	208
650035-ZM-3	NEW YORK ST URBAN DEV CORP REV SERIES A-		03/14/2013	Wells Fargo	XXX	487,908	400,000	
66285W-JT-4	N TX TOLLWAY AUTH REVENUE		02/12/2013	Mesirow	XXX	294,040	250,000	1,528
68607V-D3-6	OREGON ST DEPT OF ADMIN SVCS L SERIES A		04/05/2013	Barclays Capital Fixed Inc	XXX	1,206,430	1,000,000	
71883M-HV-9	PHOENIX AZ CIVIC IMPT CORP ARP		02/06/2013	Barclays Capital Fixed Inc	XXX	303,298	250,000	
735240-YU-1	PORT OF PORTLAND OR ARPT REVEN		04/09/2013	Davidson D.A. + Company Inc	XXX	158,632	135,000	1,894
735389-QH-4	PORT OF SEATTLE WA SERIES B		01/07/2013	Pershing LLC	XXX	598,740	500,000	8,958
735397-CC-3	PORT SEATTLE WA SPL FAC REVENU		05/23/2013	Barclays Capital Fixed Inc	XXX	284,918	250,000	
759136-QW-7	REGL TRANSPRTN DIST CO SALES T SERIES A		03/22/2013	Barclays Capital Fixed Inc	XXX	1,181,180	1,000,000	13,472
786091-AG-3	SACRAMENTO CNTY CA PENSN OBLG		10/17/2013	Barclays Capital Fixed Inc	XXX	171,593	175,000	
792072-DN-7	SAINT LUCIE CNTY FL SALES TAX		06/06/2013	Dain Rauscher Inc	XXX	288,085	250,000	
79739G-EJ-1	SAN DIEGO CNTY CA REGL ARPT AU SERIES B		01/17/2013	Jeffries & Co Inc	XXX	297,905	250,000	

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
89602N-E8-3	TRIBOROUGH NY BRIDGE & TUNNELA SERIES A		01/11/2013	Jeffries & Co Inc	XXX	615,370	500,000	
928172-YT-6	VIRGINIA ST PUBLIC BLDG AUTH SERIES A		01/09/2013	RBC Dain Rauscher Inc	XXX	1,291,220	1,000,000	22,639
95648V-AT-6	WEST VIRGINIA ST ECON DEV AUTH		02/13/2013	Jeffries & Co Inc	XXX	253,403	250,000	3,094
3199999 - Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						19,362,858	16,508,539	100,862
Bonds - Industrial and Miscellaneous (Unaffiliated)								
03027W-AH-5	AMERICAN TOWER TRUST I SERIES 144A		03/06/2013	Morgan Stanley & Co Inc	XXX	55,000	55,000	
05524H-AA-6	BANC OF AMERICA LYNCH LARGE LO SERIES 20		11/04/2013	Merrill Lynch Pierce	XXX	160,000	160,000	
12514A-AE-1	CD COMMERCIAL MORTGAGE TRUST SERIES 2007		05/09/2013	First Union Capital Mkts	XXX	285,858	244,258	519
17319W-AA-7	CITIGROUP COMMERCIAL MTGE SERIES 2013 CL		10/03/2013	Citigroup Global Mkts Inc	XXX	618,185	610,922	405
278062-AC-8	EATON CORP 2.750% 11/02/22		11/07/2013	Tax Free Exchange	XXX	613,105	615,000	235
30161M-AN-3	EXELON GENERATION CO LLC		02/06/2013	Tax Free Exchange	XXX	149,721	150,000	1,190
30219G-AE-8	EXPRESS SCRIPTS HOLDING		01/11/2013	Tax Free Exchange	XXX	148,836	150,000	1,108
36962G-6S-8	GENERAL ELEC CAP CORP SERIES MTN		01/03/2013	Bank Of America	XXX	558,947	560,000	
428236-AS-2	HEWLETT PACKARD CO 5.500% 03/01/18		02/13/2013	Various	XXX	54,515	50,000	1,157
428236-BF-9	HEWLETT PACKARD CO 3.750% 12/01/20		02/19/2013	Citigroup Global Mkts Inc	XXX	77,577	80,000	675
43813X-AD-6	HONDA AUTO RECEIVABLES OWNER T SERIES 20		08/28/2013	Nomura Securities Int Inc	XXX	314,065	315,000	117
85172H-AA-3	SPRINGLEAF MORTGAGE LOAN TRUST SERIES 20		09/01/2013	Credit Suisse 1st Boston	XXX	449,016	449,076	886
88713U-AA-4	TIMBERSTAR TRUST SERIES 2006-1A CLASS A		09/27/2013	Merrill Lynch Pierce	XXX	109,770	100,000	16
92343V-BT-0	VERIZON COMMUNICATIONS		09/11/2013	Various	XXX	126,522	125,000	
92938C-AD-9	WFRBS COMMERCIAL MORTGAGE TR SERIES 2013		08/05/2013	RBS Green	XXX	308,977	300,000	658
92976B-DT-6	WACHOVIA BANK COMMERCIAL MORTG SERIES 20		09/25/2013	Wells Fargo	XXX	191,382	178,888	781
98152E-AG-4	WORLD OMNI MASTER OWNER TRUST SERIES 201		08/27/2013	Nomura Securities Int Inc	XXX	500,000	500,000	111
98158Q-AD-8	WORLD OMNI AUTO RECEIVABLES TR SERIES 20		08/28/2013	Nomura Securities Int Inc	XXX	398,266	400,000	162
716473-AC-7	PETROFAC LTD SERIES 144A	F	10/03/2013	Barclays Capital Fixed Inc	XXX	109,590	110,000	
3899999 - Bonds - Industrial and Miscellaneous (Unaffiliated)						5,229,332	5,153,144	8,020
8399997 - Bonds - Subtotals - Bonds - Part 3						39,795,282	34,925,392	150,171
8399998 - Bonds - Summary item from Part 5 for Bonds						1,212,172	1,179,747	1,127
8399999 - Bonds - Subtotals - Bonds						41,007,454	36,105,139	151,298
Common Stocks - Industrial and Miscellaneous (Unaffiliated)								
31337#-10-5	FEDERAL HOME LOAN BANK		08/31/2013	Direct	1,774.000	177,400	XXX	
9099999 - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						177,400	XXX	0
Common Stocks - Mutual Funds								
04314H-85-7	ARTISAN INTL VALUE FUND-INS		11/21/2013	Direct	149,594.437	5,391,663	XXX	
922040-10-0	VANGUARD INST INDEX FUND INST		12/26/2013	Direct	39,742.465	6,252,851	XXX	
9299999 - Common Stocks - Mutual Funds						11,644,514	XXX	0
9799997 - Common Stocks - Subtotals - Common Stocks - Part 3						11,821,914	XXX	0
9799999 - Common Stocks - Subtotals - Common Stocks						11,821,914	XXX	0
9899999 - Common Stocks - Subtotals - Preferred and Common Stocks						11,821,914	XXX	0
9999999 Totals						52,829,368	XXX	151,298

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B/A. C.V. (11+12-13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
Bonds - U.S. Governments																				
36200K-W8-6	GNMA POOL 603771 5.500% 05/15/33		12/01/2013	Paydown		17,551	17,551	18,310	18,265		(714)		(714)		17,551			0	384	08/01/2025
36201X-KK-3	GNMA POOL 606098 5.500% 06/15/33		12/01/2013	Paydown		4,202	4,202	4,384	4,374		(171)		(171)		4,202			0	121	08/22/2025
36209R-2T-9	GNMA POOL 479686 8.000% 09/15/30		12/01/2013	Paydown		106	106	109	108		(2)		(2)		106			0	5	04/29/2024
36211U-HD-7	GNMA POOL 523228 8.000% 10/15/30		12/01/2013	Paydown		54	54	56	55		(1)		(1)		54			0	2	05/21/2024
36213F-MD-2	GNMA POOL 553056 5.500% 02/15/33		12/01/2013	Paydown		49,893	49,893	51,062	50,978		(1,084)		(1,084)		49,893			0	1,618	05/30/2025
36241K-BZ-0	GNMA POOL 781856 6.000% 08/15/34		07/01/2013	Credit Suisse 1st Boston		196,703	176,614	182,726	182,319		167		167		182,486		14,218	14,218	5,416	08/11/2026
36241K-BZ-0	GNMA POOL 781856 6.000% 08/15/34		07/01/2013	Paydown		32,582	32,582	33,709	33,634		(1,053)		(1,053)		32,582			0	1,427	08/11/2026
36241K-J6-6	GNMA POOL 782085 7.000% 11/15/33		12/01/2013	Paydown		6,588	6,588	6,820	6,803		(214)		(214)		6,588			0	253	05/17/2026
36241K-J7-4	GNMA POOL 782086 7.000% 11/15/31		12/01/2013	Paydown		4,224	4,224	4,373	4,360		(136)		(136)		4,224			0	153	12/08/2024
36241K-JG-4	GNMA POOL 782063 7.000% 03/15/32		12/01/2013	Paydown		2,361	2,361	2,469	2,458		(96)		(96)		2,361			0	86	03/04/2025
36241K-JL-3	GNMA POOL 782067 7.000% 11/15/32		12/01/2013	Paydown		13,323	13,323	13,901	13,852		(529)		(529)		13,323			0	460	08/26/2025
36241K-JP-4	GNMA POOL 782070 7.000% 06/15/32		12/01/2013	Paydown		6,807	6,807	7,102	7,078		(272)		(272)		6,807			0	256	06/15/2032
36241K-JQ-2	GNMA POOL 782071 7.000% 05/15/33		12/01/2013	Paydown		2,674	2,674	2,791	2,781		(107)		(107)		2,674			0	100	01/06/2026
36241K-JR-0	GNMA POOL 782072 7.000% 07/15/33		12/01/2013	Paydown		8,185	8,185	8,542	8,511		(326)		(326)		8,185			0	318	02/20/2026
36241K-JS-8	GNMA POOL 782073 7.000% 03/15/32		12/01/2013	Paydown		1,906	1,906	1,989	1,982		(76)		(76)		1,906			0	70	03/04/2025
36295Q-BH-2	GNMA POOL 676940 5.000% 04/15/38		12/01/2013	Paydown		120,410	120,410	122,969	122,891		(2,481)		(2,481)		120,410			0	2,202	11/01/2028
36296T-UY-7	GNMA POOL 700899 6.000% 11/15/38		12/01/2013	Paydown		46,008	46,008	47,647	47,635		(1,626)		(1,626)		46,008			0	978	09/17/2029
38373M-3Y-4	GNMA SERIES 2008-78 CLASS E		12/01/2013	Paydown		765,701	765,701	762,351	762,803		2,898		2,898		765,701			0	28,322	06/26/2016
38374L-5Y-3	GNMA SERIES 2005-74 CLASS HB		12/01/2013	Paydown		667	667	711	700		(33)		(33)		667			0	26	02/08/2019
38374L-5Z-0	GNMA SERIES 2005-74 CLASS HC		12/01/2013	Paydown		7,173	7,173	7,643	7,542		(369)		(369)		7,173			0	279	07/13/2019
62888V-AB-4	NCUA GUARANTEED NOTES SERIES 2010-R1 CLA		12/04/2013	Paydown		138,876	138,876	139,404	139,168		(292)		(292)		138,876			0	1,357	11/16/2014
62888W-AC-0	NCUA GUARANTEED NOTES SERIES 2010-R3 CLA		12/06/2013	Paydown		8,647	8,647	8,626	8,630		17		17		8,647			0	114	07/26/2017
912810-QQ-4	US TREASURY N/B 4.375% 05/15/41		01/18/2013	Deutsche Bank Securities		159,604	125,000	127,090	127,044		(2)		(2)		127,042		32,563	32,563	1,027	05/15/2041
912810-QS-0	US TREASURY N/B 3.750% 08/15/41		01/16/2013	Chase Securities Inc		110,048	95,000	106,207	105,939		(10)		(10)		105,929		4,119	4,119	1,501	08/15/2041
912828-HT-0	US TREASURY N/B 2.750% 02/28/13		02/28/2013	Maturity		2,600,000	2,600,000	2,740,156	2,609,518		(9,518)		(9,518)		2,600,000			0	35,750	02/28/2013
912828-JB-7	US TREASURY N/B 3.500% 05/31/13		05/31/2013	Maturity		500,000	500,000	505,469	500,488		(488)		(488)		500,000			0	8,750	05/31/2013
912828-RC-6	US TREASURY N/B 2.125% 08/15/21		06/17/2013	Various		1,559,430	1,500,000	1,529,989	1,528,039		(891)		(891)		1,527,148		32,282	32,282	18,138	08/15/2021
912828-TJ-9	US TREASURY N/B 1.625% 08/15/22		05/24/2013	Banc America Securities		269,070	275,000	276,633	276,584		(63)		(63)		276,521		(7,451)	(7,451)	3,506	08/15/2022
0599999 - Bonds - U.S. Governments						6,632,793	6,509,552	6,713,238	6,574,539	0	(17,472)	0	(17,472)	0	6,557,064	0	75,731	75,731	112,619	XXX
Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions																				
047856-EX-3	ATLANTA GA URBAN RESI FIN AUTH PROG - SE		05/01/2013	Call 100.0000		20,000	20,000	20,980	20,832		(14)		(14)		20,818		(818)	(818)	321	10/01/2022
047856-EX-3	ATLANTA GA URBAN RESI FIN AUTH PROG - SE		11/01/2013	Redemption 100.0000		20,000	20,000	20,980	20,832		(45)		(45)		20,787		(787)	(787)	825	10/01/2022
121342-ND-7	BURKE CNTY GA DEV AUTH POLLUTN		03/01/2013	Call 100.0000		45,000	45,000	45,000	45,000				0		45,000			0	563	01/01/2040
3128K5-WP-3	FHLMC POOL A45154 6.000% 05/01/35		12/01/2013	Paydown		91,499	91,499	93,944	93,748		(2,249)		(2,249)		91,499			0	2,254	03/11/2027
3128KQ-D7-8	FHLMC POOL A60126 6.000% 05/01/37		12/01/2013	Paydown		80,314	80,314	84,179	84,122		(3,808)		(3,808)		80,314			0	2,252	06/29/2028
3128KY-JB-6	FHLMC POOL A67458 6.000% 11/01/37		12/01/2013	Paydown		30,492	30,492	30,978	30,954		(462)		(462)		30,492			0	696	12/16/2028
3128L0-Q8-8	FHLMC POOL A68579 6.000% 11/01/37		12/01/2013	Paydown		60,632	60,632	62,048	62,006		(1,374)		(1,374)		60,632			0	1,892	12/26/2028
3128L0-V6-6	FHLMC POOL A68737 6.500% 11/01/37		12/01/2013	Paydown		102,731	102,731	104,842	104,786		(2,055)		(2,055)		102,731			0	3,329	02/23/2029
3128M4-HY-2	FHLMC POOL G02647 5.500% 02/01/37		12/01/2013	Paydown		79,086	79,086	78,221	78,244		841		841		79,086			0	2,074	03/27/2028
3128M5-4E-7	FHLMC POOL G04121 5.500% 04/01/38		12/01/2013	Paydown		388,462	388,462	421,724	421,399		(32,937)		(32,937)		388,462			0	9,997	01/22/2029
3128M5-GR-5	FHLMC POOL G03508 6.000% 07/01/37		12/01/2013	Paydown		116,995	116,995	118,019	117,991		(996)		(996)		116,995			0	3,446	09/01/2028
3128M6-EP-9	FHLMC POOL G04342 6.000% 04/01/38		12/01/2013	Paydown		116,688	116,688	116,761	116,753		(65)		(65)		116,688			0	3,662	04/08/2029
3128M7-YV-2	FHLMC POOL G05824 5.500% 01/01/40		12/01/2013	Paydown		66,372	66,372	70,323	70,209		(3,837)		(3,837)		66,372			0	1,884	04/12/2030
3128M8-G3-2	FHLMC POOL G06218 3.500% 12/01/40		12/01/2013	Paydown		44,026	44,026	44,508	44,497		(470)		(470)		44,026			0	697	11/07/2029
3128MB-VC-8	FHLMC POOL G13111 6.500% 03/01/23		12/01/2013	Paydown		43,387	43,387	44,960	44,738		(1,351)		(1,351)		43,387			0	1,435	02/15/2019
3128MJ-DT-4	FHLMC POOL G08113 6.500% 02/01/36		12/01/2013	Paydown		32,035	32,035	32,696	32,661		(626)		(626)		32,035			0	1,106	10/11/2027
3128MJ-PS-3	FHLMC POOL G08432 4.500% 01/01/41		12/01/2013	Paydown		62,111	62,111	63,338	63,302		(1,191)		(1,191)		62,111			0	1,138	05/26/2030
3128PR-TM-1	FHLMC POOL 312356 4.000% 06/01/25		12/01/2013	Paydown		216,646	216,646	223,755	223,319		(6,673)		(6,673)		216,646			0	4,436	03/25/2020

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (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
31292H-VU-5	FHLMC POOL C01527 5.500% 04/01/33		12/01/2013	Paydown		71,460	71,460	73,347	73,218		(1,758)		(1,758)		71,460			0	1,896	06/20/2025
31292L-N7-6	FHLMC POOL C04014 3.500% 06/01/42		12/01/2013	Paydown		14,124	14,124	15,216	15,206		(1,082)		(1,082)		14,124			0	225	11/18/2030
31292L-YA-7	FHLMC POOL C04305 3.000% 11/01/42		12/01/2013	Paydown		40,678	40,678	42,509	42,503		(1,825)		(1,825)		40,678			0	670	11/17/2030
312940-EU-9	FHLMC POOL A91947 5.000% 04/01/40		12/01/2013	Paydown		180,915	180,915	187,275	187,108		(6,193)		(6,193)		180,915			0	4,291	02/22/2030
312941-3E-5	FHLMC POOL A93497 4.500% 08/01/40		12/01/2013	Paydown		65,280	65,280	67,355	67,301		(2,021)		(2,021)		65,280			0	1,332	03/03/2030
312942-4G-7	FHLMC POOL A94423 4.000% 10/01/40		12/01/2013	Paydown		124,827	124,827	129,381	129,262		(4,435)		(4,435)		124,827			0	2,290	03/25/2030
312942-CQ-6	FHLMC POOL A93679 4.000% 09/01/40		12/01/2013	Paydown		116,760	116,760	119,642	119,569		(2,810)		(2,810)		116,760			0	2,262	01/17/2030
312942-Y2-5	FHLMC POOL A94329 4.000% 10/01/40		12/01/2013	Paydown		33,695	33,695	33,269	33,282		414		414		33,695			0	549	11/27/2029
312942-YK-5	FHLMC POOL A94314 4.500% 10/01/40		12/01/2013	Paydown		44,077	44,077	45,711	45,673		(1,596)		(1,596)		44,077			0	1,255	05/24/2030
312942-Z9-9	FHLMC POOL A94368 4.000% 10/01/40		12/01/2013	Paydown		23,067	23,067	22,775	22,783		285		285		23,067			0	277	02/25/2030
312943-GL-1	FHLMC POOL A94703 3.500% 11/01/40		12/01/2013	Paydown		110,198	110,198	111,128	111,101		(902)		(902)		110,198			0	1,583	01/03/2030
312943-QZ-9	FHLMC POOL A94972 4.500% 11/01/40		12/01/2013	Paydown		43,286	43,286	44,363	44,330		(1,044)		(1,044)		43,286			0	841	04/09/2030
312943-UP-6	FHLMC POOL A95090 4.500% 11/01/40		12/01/2013	Paydown		148,937	148,937	152,666	152,561		(3,623)		(3,623)		148,937			0	3,149	04/17/2030
312965-HQ-2	FHLMC POOL B12939 5.000% 04/01/19		12/01/2013	Paydown		58,559	58,559	60,334	59,674		(1,115)		(1,115)		58,559			0	1,783	10/16/2016
312965-T4-8	FHLMC POOL B13271 4.500% 04/01/19		12/01/2013	Paydown		67,877	67,877	67,293	67,439		438		438		67,877			0	1,420	10/13/2016
31297G-6W-6	FHLMC POOL A28985 6.000% 12/01/34		12/01/2013	Paydown		29,485	29,485	30,480	30,393		(909)		(909)		29,485			0	889	09/22/2026
31297V-Y6-9	FHLMC POOL A39733 5.000% 11/01/35		12/01/2013	Paydown		40,920	40,920	39,289	39,362		1,558		1,558		40,920			0	890	02/10/2027
3132GD-5T-5	FHLMC POOL Q00858 4.000% 05/01/41		12/01/2013	Paydown		81,708	81,708	82,652	82,633		(926)		(926)		81,708			0	1,083	05/13/2030
3132GG-CG-8	FHLMC POOL Q02771 4.000% 08/01/41		12/01/2013	Paydown		195,268	195,268	202,927	202,745		(7,477)		(7,477)		195,268			0	4,048	08/29/2030
3132GJ-EL-9	FHLMC POOL Q03139 4.000% 09/01/41		12/01/2013	Paydown		95,693	95,693	100,134	100,070		(4,377)		(4,377)		95,693			0	1,943	10/01/2030
3132HL-3K-7	FHLMC POOL Q10802 3.000% 08/01/42		12/01/2013	Paydown		32,165	32,165	33,236	33,225		(1,060)		(1,060)		32,165			0	369	09/08/2030
3132HM-AZ-4	FHLMC POOL Q10924 3.500% 09/01/42		12/01/2013	Paydown		10,416	10,416	11,248	11,242		(825)		(825)		10,416			0	180	03/06/2031
31371K-2Z-3	FNMA POOL 254692 5.500% 03/01/33		12/01/2013	Paydown		103,183	103,183	104,537	104,436		(1,253)		(1,253)		103,183			0	2,611	06/15/2025
31371K-R2-9	FNMA POOL 254405 6.000% 08/01/32		07/01/2013	Citigroup Global Mkts Inc		57,900	52,398	52,439	52,421		7		7		52,428		5,472	5,472	1,607	03/18/2025
31371K-R2-9	FNMA POOL 254405 6.000% 08/01/32		07/01/2013	Paydown		12,420	12,420	12,429	12,425		(5)		(5)		12,420			0	518	03/18/2025
31371K-WJ-6	FNMA POOL 254549 6.000% 12/01/32		07/01/2013	Citigroup Global Mkts Inc		43,779	39,619	40,566	40,494		28		28		40,521		3,258	3,258	1,215	12/01/2032
31371K-WJ-6	FNMA POOL 254549 6.000% 12/01/32		07/01/2013	Paydown		10,393	10,393	10,642	10,623		(229)		(229)		10,393			0	410	12/01/2032
31371L-CD-9	FNMA POOL 254868 5.000% 09/01/33		12/01/2013	Paydown		76,266	76,266	78,113	78,040		(1,773)		(1,773)		76,266			0	1,801	08/15/2025
31371L-CE-7	FNMA POOL 254869 5.500% 09/01/33		12/01/2013	Paydown		45,387	45,387	45,500	45,484		(97)		(97)		45,387			0	1,213	10/14/2025
31371M-UK-1	FNMA POOL 256286 6.000% 06/01/36		12/01/2013	Paydown		60,039	60,039	59,026	59,049		990		990		60,039			0	1,622	12/14/2027
31371N-EW-1	FNMA POOL 256749 6.000% 06/01/37		06/03/2013	Banc America Securities		166,040	152,418	165,373	165,013		471		471		165,485		556	556	4,700	09/04/2028
31371N-EW-1	FNMA POOL 256749 6.000% 06/01/37		06/01/2013	Paydown		49,552	49,552	53,764	53,647		(4,095)		(4,095)		49,552			0	893	09/04/2028
31377U-EC-3	FNMA POOL 387231 5.010% 01/01/15		11/04/2013	Goldman Sachs & Co		82,864	80,634	77,418	79,596		276		276		79,872		2,991	2,991	3,748	07/27/2014
31377U-EC-3	FNMA POOL 387231 5.010% 01/01/15		11/01/2013	Paydown		2,549	2,549	2,448	2,517		33		33		2,549			0	64	07/27/2014
31378R-YU-7	FNMA POOL 406723 6.500% 03/01/13		03/01/2013	Paydown		776	776	781	773		3		3		776			0	8	03/01/2013
31379F-ZD-9	FNMA POOL 418440 6.500% 05/01/13		05/01/2013	Paydown		329	329	348	331		(2)		(2)		329			0	4	05/01/2013
3137AE-V7-7	FREDDIE MAC SERIES K703 CLASS A2		11/04/2013	First Union Capital Mkts		132,437	127,000	128,266	127,990		(184)		(184)		127,806		4,631	4,631	3,180	04/10/2018
3137AH-6C-7	FREDDIE MAC SERIES K015 CLASS A2		09/01/2013	Morgan Stanley Dean Witter		1,207,688	1,200,000	1,252,313	1,247,316		(3,671)		(3,671)		1,243,646		(35,958)	(35,958)	29,285	03/26/2021
31381Q-2U-9	FNMA POOL 467987 3.740% 04/01/18		12/01/2013	Paydown		1,732	1,732	1,753	1,748		(15)		(15)		1,732			0	36	04/21/2016
31383V-JS-3	FNMA POOL 514273 7.000% 09/01/29		12/01/2013	Paydown		1,135	1,135	1,154	1,150		(15)		(15)		1,135			0	40	05/29/2023
31384P-S6-3	FNMA POOL 529841 7.500% 02/01/30		12/01/2013	Paydown		532	532	544	540		(7)		(7)		532			0	22	02/01/2030
31385H-5J-7	FNMA POOL 545449 6.500% 02/01/17		12/01/2013	Paydown		9,639	9,639	10,106	9,840		(201)		(201)		9,639			0	323	09/01/2015
31385W-3Z-0	FNMA POOL 555316 4.844% 02/01/13		01/01/2013	Paydown		5,052	5,052	5,144	5,072		(19)		(19)		5,052			0	21	02/01/2013
31385W-3Z-0	FNMA POOL 555316 4.844% 02/01/13		02/01/2013	Maturity		2,341	2,341	2,383	2,350		(9)		(9)		2,341			0	20	02/01/2013
31385W-WZ-8	FNMA POOL 555164 6.500% 11/01/17		12/01/2013	Paydown		5,343	5,343	5,606	5,471		(128)		(128)		5,343			0	182	01/27/2016
31385X-BC-0	FNMA POOL 555435 4.656% 05/01/13		03/01/2013	Paydown		215,589	215,589	213,559	214,784		805		805		215,589			0	1,519	05/01/2013

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 Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (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
31386Q-F4-8	FNMA POOL 569987 7.500% 02/01/31		12/01/2013	Paydown		194	194	198	196		(3)		(3)		194			0	8	09/03/2024
31389N-XM-2	FNMA POOL 630784 6.000% 03/01/32		07/01/2013	Citigroup Global Mkts Inc		3,108	2,813	2,815	2,812		4		4		2,815		293	293	86	03/01/2032
31389N-XM-2	FNMA POOL 630784 6.000% 03/01/32		07/01/2013	Paydown		5,673	5,673	5,678	5,671		2		2		5,673			0	45	03/01/2032
31389R-UG-9	FNMA POOL 633383 5.500% 05/01/17		12/01/2013	Paydown		31,533	31,533	31,326	31,381		152		152		31,533			0	942	10/16/2015
3138A2-BV-0	FNMA POOL AH0951 4.500% 12/01/40		12/01/2013	Paydown		116,651	116,651	121,737	121,655		(5,004)		(5,004)		116,651			0	2,699	05/21/2030
3138ME-BN-9	FNMA POOL AP9944 3.500% 09/01/42		12/01/2013	Paydown		1,885	1,885	2,033	2,032		(147)		(147)		1,885			0	37	02/07/2031
3138MF-AE-7	FNMA POOL AQ0004 3.500% 10/01/42		12/01/2013	Paydown		6,927	6,927	7,471	7,467		(540)		(540)		6,927			0	215	02/21/2031
3138MF-P2-7	FNMA POOL AQ0440 3.500% 10/01/42		12/01/2013	Paydown		16,636	16,636	17,891	17,882		(1,246)		(1,246)		16,636			0	308	02/17/2031
31390D-SV-7	FNMA POOL 643232 6.000% 06/01/32		04/01/2013	Paydown		3,908	3,908	3,911	3,906		2		2		3,908			0	78	06/01/2032
31390E-JA-1	FNMA POOL 643857 6.000% 05/01/32		07/01/2013	Citigroup Global Mkts Inc		7,246	6,558	6,563	6,561		1		1		6,561		685	685	201	05/01/2032
31390E-JA-1	FNMA POOL 643857 6.000% 05/01/32		07/01/2013	Paydown		3,756	3,756	3,759	3,758		(2)		(2)		3,756			0	116	05/01/2032
31390F-MJ-5	FNMA POOL 644861 6.000% 06/01/32		05/01/2013	Paydown		6,543	6,543	6,548	6,546		(3)		(3)		6,543			0	163	06/01/2032
31390G-B5-5	FNMA POOL 645460 6.500% 05/01/32		10/01/2013	FIRST NZ CAPITAL PARTNERS		104,267	93,070	98,058	97,820		34		34		97,854		6,413	6,413	5,193	05/01/2032
31390G-B5-5	FNMA POOL 645460 6.500% 05/01/32		10/01/2013	Paydown		10,307	10,307	10,860	10,833		(526)		(526)		10,307			0	370	05/01/2032
31390J-RR-4	FNMA POOL 647696 6.500% 05/01/17		12/01/2013	Paydown		31,712	31,712	33,520	32,549		(837)		(837)		31,712			0	1,206	10/19/2015
31390K-H9-2	FNMA POOL 648356 6.500% 06/01/17		12/01/2013	Paydown		2,950	2,950	3,118	3,022		(73)		(73)		2,950			0	99	11/05/2015
31390M-KB-9	FNMA POOL 650190 6.500% 09/01/17		12/01/2013	Paydown		5,231	5,231	5,484	5,312		(81)		(81)		5,231			0	186	12/24/2015
31392C-T6-1	FANNIE MAE SERIES 2002-W3 CLASS A4		12/01/2013	Paydown		38,589	38,589	38,131	38,225		365		365		38,589			0	1,148	11/25/2019
31393B-HP-3	FANNIE MAE SERIES 2003-33 CLASS PT		12/01/2013	Paydown		8,024	8,024	8,092	8,077		(53)		(53)		8,024			0	165	07/19/2017
31393R-ZN-3	FREDDIE MAC SERIES 2627 CLASS BG		01/01/2013	Paydown		806	806	774	805		2		2		806			0	2	06/15/2017
31393X-FS-1	FANNIE MAE SERIES 2004-T1 CLASS 1A1		12/01/2013	Paydown		22,320	22,320	23,401	23,173		(853)		(853)		22,320			0	700	12/14/2017
31394K-MW-1	FREDDIE MAC SERIES 2686 CLASS JH		12/01/2013	Paydown		194,577	194,577	194,455	194,187		390		390		194,577			0	5,224	01/30/2014
31395M-YP-8	FREDDIE MAC SERIES 2931 CLASS BK		12/01/2013	Paydown		610,162	610,162	602,535	608,013		2,149		2,149		610,162			0	14,813	09/22/2014
31401J-B4-9	FNMA POOL 709359 5.000% 07/01/18		12/01/2013	Paydown		13,821	13,821	14,173	14,011		(190)		(190)		13,821			0	367	05/29/2016
31402C-4F-6	FNMA POOL 725422 5.000% 04/01/34		12/01/2013	Paydown		108,199	108,199	110,769	110,665		(2,466)		(2,466)		108,199			0	2,583	01/26/2026
31402D-J9-2	FNMA POOL 725788 4.832% 01/01/15		11/04/2013	Goldman Sachs & Co		154,845	153,860	151,822	153,030		(311)		(311)		152,719		2,126	2,126	6,928	07/27/2014
31402D-J9-2	FNMA POOL 725788 4.832% 01/01/15		11/01/2013	Paydown		199,714	199,714	197,069	198,636		1,077		1,077		199,714			0	4,947	07/27/2014
31402H-H3-8	FNMA POOL 729350 5.000% 07/01/18		12/01/2013	Paydown		17,551	17,551	17,998	17,792		(241)		(241)		17,551			0	396	05/30/2016
31402K-BX-1	FNMA POOL 730954 5.000% 08/01/33		12/01/2013	Paydown		80,020	80,020	76,231	76,390		3,630		3,630		80,020			0	1,615	08/01/2025
31402R-W2-1	FNMA POOL 736065 5.000% 09/01/18		12/01/2013	Paydown		8,134	8,134	8,341	8,244		(109)		(109)		8,134			0	183	07/01/2016
31403C-6L-0	FNMA POOL 745275 5.000% 02/01/36		12/01/2013	Paydown		208,492	208,492	214,750	214,655		(6,163)		(6,163)		208,492			0	4,760	05/10/2027
31403J-TN-6	FNMA POOL 750357 6.000% 11/01/33		12/01/2013	Paydown		164,608	164,608	170,086	169,695		(5,087)		(5,087)		164,608			0	4,438	01/24/2026
31404Q-QW-2	FNMA POOL 075469 6.500% 05/01/34		12/01/2013	Paydown		23,749	23,749	24,859	24,732		(982)		(982)		23,749			0	821	08/10/2026
31404V-2P-2	FNMA POOL 780282 6.500% 07/01/34		12/01/2013	Paydown		16,221	16,221	16,982	16,950		(728)		(728)		16,221			0	896	09/09/2026
31404W-MB-9	FNMA POOL 780754 5.500% 06/01/34		12/01/2013	Paydown		100,163	100,163	98,942	98,981		1,182		1,182		100,163			0	1,112	04/14/2026
31405S-ET-7	FNMA POOL 797646 6.000% 09/01/35		12/01/2013	Paydown		66,413	66,413	68,074	67,995		(1,582)		(1,582)		66,413			0	2,213	05/19/2027
31405S-KJ-2	FNMA POOL 797797 6.000% 04/01/35		12/01/2013	Paydown		106,474	106,474	109,801	109,649		(3,175)		(3,175)		106,474			0	2,473	01/14/2027
31406Y-Y7-9	FNMA POOL 824334 5.500% 07/01/35		12/01/2013	Paydown		84,533	84,533	85,153	85,138		(605)		(605)		84,533			0	1,647	02/09/2027
31407H-KS-4	FNMA POOL 831105 5.500% 11/01/35		12/01/2013	Paydown		146,743	146,743	147,652	147,596		(854)		(854)		146,743			0	3,739	04/15/2027
31407J-KY-7	FNMA POOL 832011 5.000% 08/01/35		12/01/2013	Paydown		142,397	142,397	140,317	140,404		1,993		1,993		142,397			0	3,301	12/01/2026
31407N-BB-8	FNMA POOL 835334 5.000% 08/01/35		12/01/2013	Paydown		6,958	6,958	6,857	6,860		98		98		6,958			0	163	12/21/2026
31407N-XP-3	FNMA POOL 835986 5.000% 08/01/35		12/01/2013	Paydown		29,393	29,393	28,964	28,979		415		415		29,393			0	418	12/20/2026
31407R-Q4-9	FNMA POOL 838475 5.000% 09/01/35		12/01/2013	Paydown		41,773	41,773	39,802	39,877		1,896		1,896		41,773			0	793	01/17/2027
31407S-EE-8	FNMA POOL 839033 5.000% 11/01/35		12/01/2013	Paydown		151,376	151,376	144,836	145,112		6,264		6,264		151,376			0	3,623	03/02/2027
31407W-VP-5	FNMA POOL 843122 5.000% 11/01/35		06/03/2013	BNP Paribas Sec Corp		62,762	58,079	55,570	55,665		(102)		(102)		55,563		7,198	7,198	1,492	02/22/2027
31407W-VP-5	FNMA POOL 843122 5.000% 11/01/35		06/01/2013	Paydown		22,097	22,097	21,143	21,179		919		919		22,097			0	351	02/22/2027
31408B-U5-5	FNMA POOL 846704 6.000% 01/01/36		12/01/2013	Paydown		30,171	30,171	30,628	30,612		(441)		(441)		30,171			0	665	07/29/2027
31409K-QP-5	FNMA POOL 873562 5.495% 04/01/16		12/01/2013	Paydown		3,663	3,663	3,610	3,631		33		33		3,663			0	111	03/25/2015
31410G-AF-0	FNMA POOL 888406 5.000% 08/01/36		12/01/2013	Paydown		53,187	53,187	50,561	50,652		2,535		2,535		53,187			0	1,180	09/06/2027
31410G-E4-1	FNMA POOL 888555 5.500% 09/01/21		12/01/2013	Paydown		79,480	79,480	79,977	79,831		(351)		(351)		79,480			0	2,226	03/11/2018
31412D-SQ-2	FNMA POOL 922227 6.500% 12/01/36		12/01/2013	Paydown		129,211	129,211	135,510	135,327		(6,116)		(6,116)		129,211			0	4,232	07/04/2028
31412P-U8-2	FNMA POOL 931307 4.500% 06/01/39		12/01/2013	Paydown		237,082	237,082	246,157	245,910		(8,828)		(8,828)		237,082			0	4,293	05/11/2029
31412Q-7B-9	FNMA POOL 932490 4.500% 02/01/40		12/01/2013	Paydown		159,804	159,804	167,345	167,142		(7,339)		(7,339)		159,804			0	3,288	11/07/2029
31413J-UL-6	FNMA POOL 947087 6.000% 10/01/37		12/01/2013	Paydown		55,812	55,812	56,344	56,316		(504)		(504)		55,812			0	1,880	12/25/2028
31413T-JT-0	FNMA POOL 954874 6.000% 11/01/37		12/01/2013	Paydown		97,469	97,469	100,271	100,200		(2,731)		(2,731)		97,469			0	2,708	12/13/2028
31413V-QU-4	FNMA POOL 956867 5.000% 03/01/38		06/03/2013	BNP Paribas Sec Corp		288,289	266,780	260,727	260,960		(263)		(263)		260,696		27,593	27,593	6,855	03/01/2038
31413V-QU-4	FNMA POOL 956867 5.000% 03/01/38		06/01/2013	Paydown		101,926	101,926	99,613	99,702		2,224		2,224		101,926			0	864	03/01/2038
31414L-4Z-8	FNMA POOL 969840 5.000% 03/01/38		12/01/2013	Paydown		89,258	89,258	87,787	87,825		1,434		1,434		89,258			0	2,276	01/22/2029
31414S-Y6-4	FNMA POOL 975133 6.000% 05/01/38		12/01/2013	Paydown		115,140	115,140	116,409	116,345		(1,205)		(1,205)		115,140			0	3,952	07/11/2029
31415B-WJ-4	FNMA POOL 982249 5.000% 05/01/38		12/01/2013	Paydown		307,827	307,827	294,889	295,280		12,547		12,547		307,827			0	6,088	11/05/2028
31415R-ZU-1	FNMA POOL 987355 6.500% 10/01/38		12/01/2013	Paydown		259,103	259,103	264,496	264,299		(5,196)		(5,196)		259,103			0	7,704	10/21/2029
31415T-HT-0	FNMA POOL 988642 5.000% 08/01/38		06/03/2013	BNP Paribas Sec Corp		152,230	140,873	137,461	137,572		(100)		(100)		137,472		14,758	14,758	3,620	02/09/2029
31415T-HT-0	FNMA POOL 988642 5.000% 08/01/38		06/01/2013	Paydown		47,503	47,503	46,353	46,391		1,113		1,113		47,503			0	719	02/09/2029
31416C-HP-4	FNMA POOL 995838 5.500% 05/01/39		12/01/2013	Paydown		272,055	272,055	296,497	295,784		(23,729)		(23,729)		272,055			0	6,846	11/11/2029
31416L-HY-5	FNMA POOL AA2946 4.500% 04/01/24		12/01/2013	Paydown		194,408	194,408	201,000	200,151		(5,743)		(5,743)		194,408			0	4,565	08/17/2019
31416R-RG-0	FNMA POOL AA7686 4.500% 06/01/39		12/01/2013	Paydown		149,543	149,543	155,408	155,250		(5,707)		(5,707)		149,543			0	3,006	05/06/2029
31416X-QT-0	FNMA POOL AB2265 4.000% 02/01/41		12/01/2013	Paydown		59,031	59,031	61,447	61,402		(2,371)		(2,371)		59,031			0	1,123	04/06/2030
31417A-VT-3	FNMA POOL AB4225 3.500% 01/01/42		12/01/2013	Paydown		139,721	139,721	143,978	143,916		(4,194)		(4,194)		139,721			0	2,252	08/24/2030

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 Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (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
31417Y-HM-2	FNMA POOL MA0235 4.000% 11/01/19		12/01/2013	Paydown		60,436	60,436	62,296	61,977		(1,541)		(1,541)		60,436			0	1,187	02/12/2017
31418M-KS-0	FNMA POOL AD0304 6.000% 05/01/22		12/01/2013	Paydown		107,660	107,660	116,264	115,292		(7,632)		(7,632)		107,660			0	3,248	08/12/2018
31418N-YK-0	FNMA POOL AD1613 4.500% 02/01/25		12/01/2013	Paydown		80,184	80,184	83,216	83,038		(2,854)		(2,854)		80,184			0	1,616	02/09/2020
31418V-T5-1	FNMA POOL AD7771 4.000% 07/01/25		12/01/2013	Paydown		79,451	79,451	83,237	83,040		(3,589)		(3,589)		79,451			0	1,412	04/20/2020
31419J-TQ-1	FNMA POOL AE7758 3.500% 11/01/25		12/01/2013	Paydown		206,320	206,320	210,159	209,975		(3,655)		(3,655)		206,320			0	3,100	06/09/2020
31419L-XR-9	FNMA POOL AE9687 4.000% 11/01/40		12/01/2013	Paydown		50,741	50,741	51,471	51,446		(704)		(704)		50,741			0	1,070	03/05/2030
373541-A7-6	GEORGIA MUN ELEC 6.400% 01/01/13		01/01/2013	Maturity		55,000	55,000	58,531	55,000				0		55,000			0	1,760	01/01/2013
483233-MS-8	KALAMAZOO MI HOSP FIN AUTH		11/04/2013	Morgan Stanley & Co Inc		168,585	165,000	165,000	165,000				0		165,000		3,585	3,585	5,013	11/17/2014
544495-VY-7	LOS ANGELES CALIF DEPT WTR		07/31/2013	Raymond James/FI		218,463	175,000	175,000	175,000				0		175,000		43,463	43,463	12,591	07/01/2045
54627R-AA-8	LOUISIANA LCL GOVT ENVRNMNTL		08/01/2013	Redemption 100.0000		135,493	135,493	135,472	135,489		2		2		135,490		2	2	1,106	02/01/2014
546510-EZ-7	LOUISIANA ST OFFSHORE TERM AUT PROJ-SERI		10/01/2013	Call 100.0000		75,000	75,000	75,000	75,000				0		75,000			0	1,406	10/01/2040
59465H-NK-8	MICHIGAN ST HOSP 2.625% 11/15/47		10/29/2013	National Financial Services		177,637	175,000	175,000	175,000				0		175,000		2,637	2,637	4,402	11/15/2047
610530-EV-5	MONROE CNTRY GA VEV AUTH POLLU		03/01/2013	Call 100.0000		45,000	45,000	45,000	45,000				0		45,000			0	563	01/01/2038
611530-AT-3	MONROEVILLE PA FIN AUTH UPMC		11/04/2013	National Financial Services		234,720	225,000	242,762	239,856		(5,880)		(5,880)		233,976		744	744	11,375	02/15/2015
647200-M9-2	NEW MEXICO MTG FIN 4.500% 09/01/28		03/01/2013	Call 100.0000		10,000	10,000	10,765	10,607		(8)		(8)		10,600		(600)	(600)	196	03/01/2020
647200-M9-2	NEW MEXICO MTG FIN 4.500% 09/01/28		11/01/2013	Redemption 100.0000		15,000	15,000	16,148	15,911		(72)		(72)		15,839		(839)	(839)	656	03/01/2020
74529J-NP-6	PUERTO RICO SALES TAX 5.000% 08/01/22	E	03/12/2013	Goldman Sachs & Co		460,044	390,000	441,219	436,392		(962)		(962)		435,429		24,615	24,615	12,133	08/01/2022
759911-U2-4	REGL TRANSPRTN AUTH IL SERIES A		07/31/2013	Raymond James/FI		120,169	120,000	120,000	120,000				0		120,000		169	169	849	04/01/2014
759911-U3-2	REGL TRANSPRTN AUTH IL SERIES A		07/31/2013	Raymond James/FI		130,268	130,000	130,000	130,000				0		130,000		268	268	938	06/01/2014
79765A-3V-6	SAN FRANCISCO CALIF CITY BUILD AMERICA B		05/01/2013	Maturity		105,000	105,000	105,000	105,000				0		105,000			0	1,271	05/01/2013
88283K-AD-0	TEXAS ST TRANSPRTN COMMISSION SERIES B		11/04/2013	Oppenheimer & Co Inc		130,328	130,000	130,000	130,000				0		130,000		328	328	1,526	08/15/2042
91412G-EV-3	UNIVERSITY CALF 1.988% 05/15/50		05/01/2013	Call 100.0000		110,000	110,000	110,000	110,000				0		110,000			0	1,002	05/15/2050
3199999 - Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						14,525,689	14,306,122	14,630,255	14,613,822	0	(200,900)	0	(200,900)	0	14,412,904	0	112,783	112,783	352,410	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)																				
00184A-AG-0	AOL TIME WARNER INC 7.700% 05/01/32		11/04/2013	JP Morgan		31,820	25,000	29,199	28,952		(92)		(92)		28,860		2,960	2,960	1,946	05/01/2032
00206R-AX-0	AT&T INC 4.450% 05/15/21		11/04/2013	Millennius Advisors Llc		52,588	50,000	49,963	49,969		3		3		49,971		2,617	2,617	2,163	05/15/2021
00209T-AA-3	AT&T BROADBAND CORP 8.375% 03/15/13		03/15/2013	Maturity		165,000	165,000	166,329	165,039		(39)		(39)		165,000			0	6,909	03/15/2013
010392-FC-7	ALABAMA POWER CO 3.375% 10/01/20		08/20/2013	Bank Of America		739,145	725,000	723,840	724,066		69		69		724,134		15,010	15,010	21,886	10/01/2020
02005A-AG-3	ALLY MASTER OWNER TRUST SERIES 2010-3 CL		01/11/2013	Citigroup Global Mkts Inc		120,741	120,000	119,981	119,998				0		119,998		742	742	278	04/15/2015
02005A-AG-3	ALLY MASTER OWNER TRUST SERIES 2010-3 CL		04/15/2013	Call 100.0000		420,000	420,000	425,080	420,574		(574)		(574)		420,000			0	4,032	04/15/2015
02005A-BC-1	ALLY MASTER OWNER TRUST SERIES 2011-1 CL		06/03/2013	Chase Securities Inc		100,977	100,000	99,999	100,000				0		100,000		977	977	1,021	01/15/2014
02666Q-B6-9	AMERICAN HONDA FINANCE SERIES MTN		04/02/2013	Maturity		555,000	555,000	561,360	555,477		(477)		(477)		555,000			0	12,834	04/02/2013
03061L-AC-7	AMERICREDIT AUTOMOBILE REC SERIES 2010-A		07/01/2013	Banc America Securities		84,738	83,307	83,297	83,303		1		1		83,303		1,435	1,435	1,698	07/06/2017
03061L-AC-7	AMERICREDIT AUTOMOBILE REC SERIES 2010-A		06/06/2013	Paydown		29,550	29,550	29,547	29,549		1		1		29,550			0	297	07/06/2017
03063P-AD-4	AMERICREDIT AUTOMOBILE REC SERIES 2010-3		06/04/2013	Nomura Securities Int Inc		111,668	111,000	110,971	110,993		3		3		110,996		672	672	1,113	02/06/2014
03064E-AE-6	AMERICREDIT AUTOMOBILE REC SERIES 2010-2		07/01/2013	Credit Suisse 1st Boston		91,238	90,000	89,972	89,993		4		4		89,997		1,241	1,241	2,339	03/06/2014
037389-AY-9	AON CORP 3.125% 05/27/16		11/04/2013	Banc America Securities		183,358	175,000	174,928	174,950		12		12		174,962		8,396	8,396	5,135	05/27/2016
04044T-AE-6	ARISTOTLE HOLDING SERIES 144A		01/11/2013	Tax Free Exchange		148,836	150,000	148,721	148,833		3		3		148,836			0	1,108	11/15/2021
05377R-AF-1	AESOP FUNDING II LLC SERIES 2010-3A CLAS		11/04/2013	Morgan Stanley & Co Inc		115,483	110,000	109,986	109,993		2		2		109,995		5,487	5,487	4,466	09/23/2014
05568B-AA-6	BURLINGTN NO SERIES 06-1		07/15/2013	Redemption 100.0000		10,656	10,656	10,656	10,656				0		10,656			0	306	05/24/2019
055921-AC-4	BMC SOFTWARE INC 4.500% 12/01/22		03/05/2013	Bank Of America		645,274	640,000	635,085	635,125		83		83		635,208		10,066	10,066	8,960	12/01/2022
05947U-PS-1	BANC OF AMERICA COMMERCIAL MOR SERIES 20		12/01/2013	Paydown		500,924	500,924	532,936	513,038		(12,115)		(12,115)		500,924			0	18,752	01/10/2014
05949A-5A-4	BANC OF AMERICA MORTGAGE SECUR SERIES 20		12/01/2013	Paydown		193,461	193,461	196,967	195,187	133	(1,859)		(1,726)		193,461			0	6,148	12/08/2016
05949C-HQ-2	BANC OF AMERICA MORTGAGE SECUR SERIES 20		12/01/2013	Paydown		10,976	10,976	9,644	9,642		1,334		1,334		10,976			0	181	11/17/2017
05949C-KQ-8	BANC OF AMERICA MORTGAGE SECUR SERIES 20		12/01/2013	Paydown		7,965	8,556	7,386	7,387		578		578		7,965			0	152	04/06/2018

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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 Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (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
06051G-EB-1	BANK OF AMERICA CORP 4.500% 04/01/15		11/04/2013	SUMRIDGE PARTNERS LLC		84,002	80,000	79,919	79,963		13		13		79,976		4,025	4,025	3,940	04/01/2015
07383F-A7-3	BEAR STEARNS COMMERCIAL MORTGA SERIES 20		12/01/2013	Paydown		197,196	197,196	209,899	202,702		(5,506)		(5,506)		197,196			0	8,312	02/12/2014
07383F-PW-2	BEAR STEARNS COMMERCIAL MORTGA SERIES 20		08/01/2013	Paydown		7,160	7,160	7,074	7,146		14		14		7,160			0	141	08/15/2038
07383F-XN-3	BEAR STEARNS COMMERCIAL MORTGA SERIES 20		01/31/2013	Chase Securities Inc		98,056	96,667	95,927	96,475		1		1		96,476		1,580	1,580	427	08/13/2039
07383F-XN-3	BEAR STEARNS COMMERCIAL MORTGA SERIES 20		02/01/2013	Paydown		5,219	5,219	5,179	5,208		10		10		5,219			0	409	08/13/2039
07387A-AW-5	BEAR STEARNS ADJUSTABLE RATE M SERIES 20		12/01/2013	Paydown		22,837	22,837	19,586	19,582		3,255		3,255		22,837			0	373	12/18/2017
10112R-AT-1	BOSTON PROPERTIES LP 3.700% 11/15/18		11/04/2013	Goldman Sachs & Co		63,773	60,000	60,000	60,000				0		60,000		3,773	3,773	2,158	11/15/2018
1248MG-AP-9	CREDIT-BASED ASSET SERVICING A SERIES 20		12/01/2013	Paydown		19,459	19,459	8,917	8,917		10,542		10,542		19,459			0	402	12/21/2028
12544L-AA-9	COUNTRYWIDE HOME LOANS SERIES 2007-11 CL		12/01/2013	Paydown		77,757	95,367	84,215	84,236		(6,480)		(6,480)		77,757			0	2,911	10/07/2017
126659-AA-9	CVS PASS-THROUGH TRUST SERIES 144A		12/10/2013	Redemption 100.0000		11,669	11,669	11,669	11,669				0		11,669			0	535	10/16/2024
12668X-AC-9	COUNTRYWIDE ASSET-BACKED CERTI SERIES 20		12/01/2013	Paydown		35,031	35,031	25,598	25,161		9,871		9,871		35,031			0	982	11/28/2015
12669G-HY-0	COUNTRYWIDE HOME LOANS SERIES 2004-29 CL		12/26/2013	Paydown		424	424	424	386	38			38		424			0	2	06/26/2020
15200N-AA-3	CENTERPOINT ENERGY TRANSITION SERIES 200		08/15/2013	Paydown		28,696	28,696	28,696	28,696				0		28,696			0	375	08/17/2014
172967-CQ-2	CITIGROUP INC 5.000% 09/15/14		08/07/2013	Stifel Nicolaus and Company		275,568	265,000	256,745	263,224		621		621		263,844		11,724	11,724	12,035	09/15/2014
172967-FT-3	CITIGROUP INC 4.500% 01/14/22		02/22/2013	Citigroup Global Mkts Inc		44,333	40,000	41,100	41,055		(15)		(15)		41,040		3,293	3,293	1,115	01/14/2022
172973-TL-3	CITICORP MORTGAGE SECURITIES SERIES 2003		06/01/2013	Paydown		75,739	75,739	75,088	75,276		463		463		75,739			0	1,583	11/25/2018
173067-AD-1	CITIGROUP COMMERICAL MORTGAGE SERIES 200		12/01/2013	Paydown		165,462	165,462	179,940	171,409		(5,947)		(5,947)		165,462			0	7,394	03/15/2014
17307G-6K-9	CITIGROUP MORTGAGE LOAN TRUST SERIES 200		12/01/2013	Paydown		16,652	22,445	18,168	18,164		(1,512)		(1,512)		16,652			0	319	03/17/2021
17310B-AY-0	CITICORP MORTGAGE SECURITIES SERIES 2006		12/01/2013	Paydown		103,672	103,672	99,121	100,921		2,751		2,751		103,672			0	3,362	08/13/2014
20047G-BQ-9	COMMERCIAL MORTGAGE SERIES 2004-LB3A CLA		12/01/2013	Paydown		225,674	225,674	244,820	234,781		(9,108)		(9,108)		225,674			0	11,488	03/25/2014
201730-AD-0	COMMERCIAL MORTGAGE ASSET TRUS SERIES 19		04/11/2013	Paydown		342,148	342,148	372,808	344,316		(2,168)		(2,168)		342,148			0	4,637	01/17/2032
22541Q-DJ-8	CS FIRST BOSTON MORTGAGE SECUR SERIES 20		03/01/2013	Paydown		541,728	541,728	534,432	541,890		(163)		(163)		541,728			0	3,101	05/15/2038
22541Q-SF-0	CS FIRST BOSTON MORTGAGE SECUR SERIES 20		06/01/2013	Paydown		427,685	427,685	423,742	426,677		1,008		1,008		427,685			0	7,031	08/15/2036
22541S-H8-4	CS FIRST BOSTON MORTGAGE SECUR SERIES 20		12/01/2013	Paydown		238,005	238,005	254,136	243,372		(5,367)		(5,367)		238,005			0	7,151	04/16/2014
225458-DK-1	CS FIRST BOSTON MORTGAGE SECUR SERIES 20		05/01/2013	Paydown		126,833	126,833	124,138	126,563		270		270		126,833			0	2,544	02/15/2038
225458-EZ-7	CS FIRST BOSTON MORTGAGE SECUR SERIES 20		12/01/2013	Paydown		85,457	85,457	70,983	70,983		14,474		14,474		85,457			0	2,855	12/09/2016
26442C-AF-1	DUKE ENERGY CAROLINAS 5.750% 11/15/13		07/01/2013	Banc America Securities		127,301	125,000	124,711	124,943		33		33		124,976		2,325	2,325	4,592	11/15/2013
26884T-AC-6	ERAC USA FINANCE COMPANY SERIES 144A		11/04/2013	US Bancorp		55,149	55,000	54,894	54,963		31		31		54,993		155	155	1,633	01/10/2014
30161M-AM-5	EXELON GENERATION CO LLC SERIES 144 A		02/06/2013	Tax Free Exchange		149,721	150,000	149,720	149,721				0		149,721			0	1,190	06/15/2042
302508-BA-3	FMR LLC SERIES 144A 4.750% 03/01/13		03/01/2013	Maturity		200,000	200,000	200,294	200,008		(8)		(8)		200,000			0	4,750	03/01/2013
30261K-AN-6	FREMF MORTGAGE SERIES 2012-K711 CLASS B		10/01/2013	Barclays Capital Fixed Inc		114,792	120,000	122,090	122,082		(273)		(273)		121,809		(7,017)	(7,017)	3,648	08/25/2045
30261M-AE-2	FREMF MORTGAGE TRUST SERIES 2012-K710 CL		10/01/2013	Morgan Stanley & Co Inc		53,677	55,000	53,647	53,713		121		121		53,834		(158)	(158)	1,792	06/25/2047
30263F-AL-9	FREMF MORTGAGE TRUST SERIES 2011-K702 CL		10/01/2013	Chase Securities Inc		42,225	40,000	40,970	40,855		(129)		(129)		40,726		1,499	1,499	1,629	04/25/2044
30290H-AE-8	FREMF MORTGAGE TRUST SERIES 2012-K708 CL		10/01/2013	Chase Securities Inc		118,283	120,534	115,351	115,713		501		501		116,214		2,069	2,069	3,868	02/25/2045
30290K-AN-1	FREMF MORTGAGE TRUST SERIES 2012-K709 CL		10/01/2013	Barclays Capital Fixed Inc		146,367	150,000	139,278	139,948		1,026		1,026		140,973		5,394	5,394	4,773	04/25/2045

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										11	12	13	14	15						
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (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
30290T-AN-2	FREMF MORTGAGE TRUST SERIES 2012-K21 CLA		10/01/2013	RBS Green		46,896	50,545	51,360	51,348		(63)		(63)		51,285		(4,388)	(4,388)	1,698	07/25/2045
32051G-DA-0	FIRST HORIZON ALTERNATIVE MORT SERIES 20		12/01/2013	Paydown		27,950	27,950	23,128	23,305		4,645		4,645		27,950			0	866	01/17/2019
32051G-RD-9	FIRST HORIZON ALTERNATIVE MORT SERIES 20		12/01/2013	Paydown		132,146	132,146	130,495	130,544		1,602		1,602		132,146			0	3,000	01/03/2016
337367-AE-6	FIRST UNION-LEHMAN BROTHERS SERIES 1998-		02/01/2013	Paydown		133,889	133,889	147,917	133,791		98		98		133,889			0	970	11/18/2035
36161R-AD-1	GENERAL ELECTRIC CAPITAL ASSUR SERIES 20		12/01/2013	Paydown		64,046	64,046	65,369	64,441		(395)		(395)		64,046			0	1,690	01/05/2015
36170U-AB-7	G-FORCE LLC SERIES 2005-RRA CLASS A2		12/01/2013	Paydown		331,632	331,632	308,418	326,798		4,834		4,834		331,632			0	8,588	08/22/2036
361849-XE-7	GMAC COMMERCIAL MORTGAGE SECUR SERIES 20		04/01/2013	Paydown		400,000	400,000	370,547	397,912		2,088		2,088		400,000			0	5,194	05/10/2036
36186Y-AF-2	GMAC COMMERCIAL MORTGAGE ASSET SERIES 20		12/10/2013	Paydown		2,037	2,037	2,025	2,026		11		11		2,037			0	109	08/10/2052
362341-4F-3	GSR MORTGAGE LOAN TRUST SERIES 2006-AR1		12/01/2013	Paydown		15,747	15,754	14,536	14,533		1,214		1,214		15,747			0	210	05/22/2019
36242D-H5-5	GSR MORTGAGE LOAN TRUST SERIES 2005-AR2		11/01/2013	Paydown		6,426	6,426	6,444	6,433		(7)		(7)		6,426			0	86	10/22/2016
36828Q-BR-6	GE CAPITAL COMMERCIAL MORTGAGE SERIES 20		05/01/2013	Paydown		336,552	336,552	358,428	338,597		(2,045)		(2,045)		336,552			0	4,825	07/10/2037
36828Q-HJ-8	GE CAPITAL COMMERCIAL MORTGAGE SERIES 20		12/01/2013	Paydown		375,697	375,697	368,902	373,997		1,700		1,700		375,697			0	15,262	02/10/2014
396789-FT-1	GREENWICH CAPITAL COMMERCIAL F SERIES 20		12/01/2013	Paydown		244,038	244,038	241,598	243,524		514		514		244,038			0	10,145	02/25/2014
421915-EH-8	HCP INC 5.650% 12/15/13		07/01/2013	First Union Capital Mkts		50,959	50,000	29,878	44,662		2,752		2,752		47,413		3,546	3,546	1,569	12/15/2013
421946-AF-1	HEALTHCARE REALTY TRUST		04/18/2013	Call 104.4890		78,367	75,000	74,624	74,942		13		13		74,955		3,411	3,411	2,103	04/01/2014
42809H-AC-1	HESS CORP 6.000% 01/15/40		03/07/2013	Deutsche Bank Securities		105,598	95,000	94,272	94,309		2		2		94,311		11,287	11,287	3,753	01/15/2040
43812K-AC-7	HONDA AUTO RECEIVABLES OWNER T SERIES 20		06/18/2013	Paydown		59,645	59,645	59,638	59,645		1		1		59,645			0	196	03/18/2014
44266R-AA-5	HOWARD HUGHES MEDICAL IN		08/16/2013	Call 103.3057		56,818	55,000	54,876	54,957		16		16		54,973		1,846	1,846	1,818	09/01/2014
45254N-ML-8	IMPAC CMB TRUST SERIES 2005-1 CLASS 1A1		12/26/2013	Paydown		2,394	2,394	2,394	2,394		1		1		2,394			0	9	05/30/2021
459200-GR-6	IBM CORP 2.100% 05/06/13		05/06/2013	Maturity		535,000	535,000	534,567	534,956		44		44		535,000			0	5,618	05/06/2013
46625H-HZ-6	JP MORGAN CHASE & CO 4.625% 05/10/21		11/04/2013	BNY Capital Markets		108,124	100,000	105,663	105,362		(467)		(467)		104,895		3,229	3,229	4,561	05/10/2021
46625M-VR-7	JP MORGAN CHASE COMMERCIAL SERIES 2003-M		03/01/2013	Paydown		255,332	255,332	268,477	255,792		(460)		(460)		255,332			0	1,632	03/12/2039
46625Y-SG-9	JP MORGAN CHASE COMMERCIAL SERIES 2005-L		11/01/2013	Paydown		4,826	4,826	5,314	5,137		(312)		(312)		4,826			0	218	10/19/2014
478366-AM-9	JOHNSON CONTROLS INC 4.875% 09/15/13		06/03/2013	US Bancorp		101,186	100,000	99,493	99,956		27		27		99,983		1,203	1,203	3,534	09/15/2013
53079E-AC-8	LIBERTY MUTUAL GROUP SERIES 144A		11/04/2013	US Bancorp		61,010	60,000	59,557	59,932		47		47		59,979		1,031	1,031	3,929	03/15/2014
55265K-XT-1	MASTR ASSET SECURITIZATION TRU SERIES 20		12/01/2013	Paydown		40,676	40,676	39,049	39,086		1,590		1,590		40,676			0	1,297	06/22/2017
59020U-QD-0	MLCC MORTGAGE INVESTORS INC SERIES 2005-		12/01/2013	Paydown		20,332	20,332	20,011	20,066		266		266		20,332			0	316	07/12/2016
590219-AE-1	MLCC MORTGAGE INVESTORS INC SERIES 2006-		12/01/2013	Paydown		28,125	28,125	26,902	26,995		1,130		1,130		28,125			0	362	02/06/2017
59217E-AG-9	MET LIFE GLOB FUNDING I SERIES 144A		06/03/2013	US Bancorp		202,674	200,000	199,444	199,950		30		30		199,980		2,694	2,694	7,453	09/18/2013
61745M-F6-5	MORGAN STANLEY CAPITAL I SERIES 2004-RR2		07/01/2013	Paydown		600,000	600,000	606,244	597,816		2,184		2,184		600,000			0	13,835	10/28/2033
61746W-H2-9	MORGAN STANLEY DEAN WITTER CAP SERIES 20		10/01/2013	Paydown		429,992	429,992	458,143	433,995		(4,003)		(4,003)		429,992			0	7,464	06/13/2041
61913P-AP-7	MORTGAGEIT TRUST SERIES 2005-1 CLASS 1A1		12/26/2013	Paydown		2,423	2,423	2,423	2,423				0		2,423			0	7	04/29/2020
61913P-AR-3	MORTGAGEIT TRUST SERIES 2005-1 CLASS 2A		12/01/2013	Paydown		28,425	28,425	27,960	28,053		372		372		28,425			0	258	11/26/2016
62474U-AA-8	MORGAN STANLEY CAPITAL I SERIES 2005-RR6		10/02/2013	Millenni		1,000,000	1,000,000	1,009,958	820,000	179,237	(1,095)		178,142		998,143		1,857	1,857	44,480	05/24/2043
62951T-AA-3	NEW YORK CITY TAX LIEN SERIES 2012-AA CL		11/12/2013	Paydown		57,937	57,937	57,932	57,933		4		4		57,937			0	415	11/13/2014
629568-AT-3	NABORS INDUSTRIES INC 9.250% 01/15/19		02/28/2013	Jeffries & Co Inc		316,811	250,000	250,000	250,000				0		250,000		66,811	66,811	14,451	01/15/2019
637432-LM-5	NATIONAL RURAL UTILITIES		06/03/2013	US Bancorp		100,343	100,000	99,844	99,982		15		15		99,998		345	345	5,118	07/01/2013
637432-LM-5	NATIONAL RURAL UTILITIES		03/01/2013	Call 101.6870		50,844	50,000	49,922	49,991		3		3		49,994		849	849	1,833	07/01/2013
64952W-BC-6	NEW YORK LIFE GLOBAL SERIES 144A		11/04/2013	First Tennessee Bank		259,365	250,000	249,510	249,647		82		82		249,729		9,636	9,636	8,014	07/14/2016

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										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (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
65473Q-AY-9	NISOURCE FINANCE 4.450% 12/01/21		11/04/2013	Barclays Capital Fixed Inc		155,765	150,000	149,435	149,487		40		40		149,527		6,237	6,237	6,193	09/01/2021
674135-BD-9	OAKWOOD MORTGAGE INVESTORS INC SERIES 19		07/01/2013	Paydown		33,800	33,800	35,745	35,240		(1,440)		(1,440)		33,800			0	832	10/15/2026
674599-BY-0	OCCIDENTAL PETROLEUM CORP		10/25/2013	Sterne,Agee, and Leach Inc		654,237	615,000	612,055	612,587		213		213		612,799		41,438	41,438	31,449	02/01/2021
695114-CH-9	PACIFICORP 5.650% 07/15/18		08/07/2013	US Bancorp		598,128	510,000	606,242	580,000		(7,115)		(7,115)		572,885		25,243	25,243	30,736	07/15/2018
74432G-AB-3	PRUDENTIAL COMMERCIAL MORTGAGE SERIES 20		03/01/2013	Paydown		128,581	128,581	123,370	128,361		220		220		128,581			0	723	02/11/2036
74432Q-AG-0	PRUDENTIAL FINANCIAL INC SERIES MTNC		11/04/2013	UBS Warburg LLC		159,186	150,000	149,753	149,928		24		24		149,952		9,234	9,234	6,373	06/13/2015
74958T-AB-9	RESIDENTIAL FUNDING MTG SEC I SERIES 200		12/01/2013	Paydown		24,071	28,720	22,362	22,407		1,664		1,664		24,071			0	531	03/14/2019
74958W-AB-2	RESIDENTIAL FUNDING MTG SEC I SERIES 200		11/01/2013	Paydown		17,144	22,996	17,394	17,394		(251)		(251)		17,144			0	505	07/13/2021
760985-ZH-7	RESIDENTIAL ASSET MORTGAGE PRO SERIES 20		12/01/2013	Paydown		37,925	37,925	37,928	25,983	11,885	57		11,942		37,925			0	1,507	03/26/2018
76110V-MH-8	RESIDENTIAL FUNDING MORTGAGE S SERIES 20		12/01/2013	Paydown		18,147	18,147	18,322	18,165		(18)		(18)		18,147			0	565	11/04/2017
76110W-QR-0	RESIDENTIAL ASSET SECURITIES C SERIES 20		12/01/2013	Paydown		60,939	60,939	58,468	59,488		1,451		1,451		60,939			0	1,292	07/24/2017
771196-AQ-5	ROCHE HLDGS INC SERIES 144A		03/21/2013	Call 104.0880		66,616	64,000	65,814	64,468		(87)		(87)		64,381		2,236	2,236	1,778	03/01/2014
771196-AS-1	ROCHE HLDGS INC SERIES 144A		08/29/2013	Redemption 120.2350		52,903	44,000	46,771	45,893		(175)		(175)		45,718		7,186	7,186	2,625	03/01/2019
78473W-AC-7	SUNTRUST ADJUSTABLE RATE MORTG SERIES 20		12/01/2013	Paydown		12,106	12,106	10,766	10,763		1,343		1,343		12,106			0	213	12/03/2019
786514-BR-9	SAFEWAY INC 5.000% 08/15/19		03/01/2013	Deutsche Bank Securities		584,750	535,000	532,839	533,456		35		35		533,491		51,259	51,259	14,935	08/15/2019
80281U-AD-7	SANTANDER DRIVE AUTO RECEIVABL SERIES 20		06/15/2013	Paydown		170,877	170,877	171,611	170,963		(86)		(86)		170,877			0	1,001	09/15/2014
80282D-AC-6	SANTANDER DRIVE AUTO RECEIVABL SERIES 20		01/11/2013	Barclays Capital Fixed Inc		124,684	123,804	123,799	123,803				0		123,803		881	881	184	11/17/2014
81744F-FJ-1	SEQUOIA MORTGAGE TRUST SERIES 2004-11 CL		12/20/2013	Paydown		842	842	842	842				0		842			0	2	08/17/2021
81744F-FY-8	SEQUOIA MORTGAGE TRUST SERIES 2004-12 CL		12/20/2013	Paydown		898	898	898	814	83			83		898			0	2	01/24/2022
828807-CK-1	SIMON PROPERTY GROUP LP		04/04/2013	Bank Of America		798,360	755,000	751,889	752,103		73		73		752,176		46,184	46,184	14,439	03/15/2022
84755T-AB-3	SPECTRA ENERGY CAPITAL		09/15/2013	Maturity		475,000	475,000	474,216	474,877		123		123		475,000			0	28,025	09/15/2013
85171U-AA-5	SPRINGLEAF MORTGAGE LOAN SERIES 2011-1A		12/01/2013	Paydown		165,616	165,616	165,482	165,486		130		130		165,616			0	3,773	11/09/2023
86359A-MH-3	STRUCTURED ASSET SECURITIES CO SERIES 20		12/01/2013	Paydown		24,429	24,429	21,314	22,052		2,377		2,377		24,429			0	590	01/09/2023
86359A-WU-3	STRUCTURED ASSET SECURITIES CO SERIES 20		12/01/2013	Paydown		45,898	45,898	39,443	40,987		4,911		4,911		45,898			0	793	03/09/2023
86359B-A4-3	STRUCTURED ASSET SECURITIES CO SERIES 20		12/01/2013	Paydown		40,572	40,572	41,701	41,114		(542)		(542)		40,572			0	1,079	01/26/2016
867914-BD-4	SUNTRUST BANKS 3.600% 04/15/16		11/04/2013	BNY/Suntrust Capital		116,300	110,000	109,957	109,973		7		7		109,979		6,320	6,320	4,180	03/15/2016
88732J-BA-5	TIME WARNER CABLE INC 4.000% 09/01/21		11/04/2013	Jeffries & Co Inc		64,492	70,000	69,376	69,444		46		46		69,490		(4,997)	(4,997)	3,298	09/01/2021
89655V-AA-0	TRINITY RAIL LEASING LP SERIES 2003-1A C		12/12/2013	Paydown		12,667	12,667	12,667	12,667				0		12,667			0	368	10/12/2026
900212-AH-4	TURLOCK CORP SERIES 144A		11/07/2013	Tax Free Exchange		613,105	615,000	612,934	612,953		152		152		613,105			0	16,302	11/02/2022
921796-MP-0	VANDERBILT MORTGAGE FINANCE SERIES 2002-		12/01/2013	Paydown		58,597	58,597	59,531	59,174		(577)		(577)		58,597			0	2,036	03/21/2020
92343V-AX-2	VERIZON COMMUNICATIONS		02/28/2013	JP Morgan		351,714	310,000	307,350	307,732		40		40		307,772		43,942	43,942	6,100	04/01/2021
92343V-BJ-2	VERIZON COMMUNICATIONS		03/05/2013	Jeffries & Co Inc		315,209	330,000	329,654	329,693		45		45		329,739		(14,529)	(14,529)	2,717	11/01/2022
92553P-AG-7	VIACOM INC 3.500% 04/01/17		02/01/2013	Wells Fargo		350,077	325,000	322,202	322,958		43		43		323,001		27,076	27,076	3,950	04/01/2017
92935J-BC-8	WFRBS SERIES 2011-C2 CLASS A4 144A		11/04/2013	Credit Suisse 1st Boston		110,809	100,000	101,992	101,660		(164)		(164)		101,496		9,313	9,313	4,517	12/30/2020
931142-CB-7	WAL-MART STORES INC 5.250% 09/01/35		11/04/2013	Dain Rauscher Inc		54,407	50,000	50,804	50,765		(16)		(16)		50,749		3,657	3,657	3,092	09/01/2035
949767-AA-5	WELLS FARGO MORTGAGE BACKED SE SERIES 20		04/01/2013	Paydown		142,394	142,394	136,987	137,967		4,426		4,426		142,394			0	2,000	11/25/2018
94981Y-AB-7	WELLS FARGO MORTGAGE BACKED SE SERIES 20		12/01/2013	Paydown		18,071	18,071	18,132	17,709	409	(47)		362		18,071			0	261	12/11/2017
949834-AA-3	WELLS FARGO MORTGAGE BACKED SE SERIES 20		12/01/2013	Paydown		93,152	93,152	92,079	92,095		1,056		1,056		93,152			0	2,979	08/26/2016
94983B-AH-2	WELLS FARGO MORTGAGE BACKED SE SERIES 20		12/01/2013	Paydown		84,787	84,787	85,105	84,617		170		170		84,787			0	2,454	03/08/2014
94983R-AD-6	WELLS FARGO MORTGAGE BACKED SE SERIES 20		12/01/2013	Paydown		19,510	21,255	17,943	17,938		1,572		1,572		19,510			0	329	08/09/2019
94984G-AD-9	WELLS FARGO MORTGAGE BACKED SE SERIES 20		12/01/2013	Paydown		33,026	34,407	30,914	30,862		2,163		2,163		33,026			0	947	05/12/2017

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 Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (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
94986F-AF-4	WELLS FARGO MORTGAGE BACKED SE SERIES 20		12/01/2013	Paydown		79,085	79,085	74,822	77,409		1,675		1,675		79,085			0	2,484	05/05/2015
125094-AB-8	CDP FINANCIAL SERIES 144A	A	07/31/2013	Mizuho Securities		257,783	250,000	249,920	249,968		10		10		249,978		7,805	7,805	5,208	11/25/2014
85235X-AA-3	STADSHYPOTEK AB SERIES 144A	F	09/30/2013	Maturity		330,000	330,000	329,934	329,983		17		17		330,000			0	4,785	09/30/2013
88166J-AA-1	TEVA PHARM FIN 3.650% 11/10/21	F	11/25/2013	RBS Green		446,096	455,000	453,339	453,500		133		133		453,633		(7,537)	(7,537)	17,484	11/10/2021
89152U-AF-9	TOTAL CAPITAL SA 4.125% 01/28/21	F	08/15/2013	Jeffries & Co Inc		541,389	515,000	511,127	511,753		218		218		511,971		29,418	29,418	22,542	01/28/2021
90261X-FW-7	UBS AG STAMFORD CT 2.750% 01/08/13	F	01/08/2013	Maturity		250,000	250,000	250,573	250,004		(4)		(4)		250,000			0	3,438	01/08/2013
92857W-AF-7	VODAFONE GROUP PLC 5.000% 12/16/13	F	07/01/2013	HSBC Securities		152,933	150,000	149,292	149,919		43		43		149,962		2,971	2,971	4,146	12/16/2013
92857W-AF-7	VODAFONE GROUP PLC 5.000% 12/16/13	F	12/16/2013	Maturity		400,000	400,000	401,204	400,263		(263)		(263)		400,000			0	20,000	12/16/2013
3899999 - Bonds - Industrial and Miscellaneous (Unaffiliated)						24,668,487	24,197,921	24,280,685	23,976,339	191,785	25,396	0	217,181	0	24,193,523	0	474,959	474,959	687,829	XXX
8399997 - Bonds - Subtotals - Bonds - Part 4						45,826,969	45,013,595	45,624,178	45,164,700	191,785	(192,976)	0	(1,191)	0	45,163,491	0	663,473	663,473	1,152,858	XXX
8399998 - Bonds - Summary item from Part 5 for Bonds						1,185,168	1,179,747	1,212,172		0	(6,174)	0	(6,174)	0	1,205,998	0	(20,830)	(20,830)	13,543	XXX
8399999 - Bonds - Subtotals - Bonds						47,012,137	46,193,342	46,836,350	45,164,700	191,785	(199,150)	0	(7,365)	0	46,369,489	0	642,643	642,643	1,166,401	XXX
Common Stocks - Mutual Funds																				
04314H-85-7	ARTISAN INTL VALUE FUND-INS		12/31/2013	Direct		298,235							0				298,235	298,235		XXX
9299999 - Common Stocks - Mutual Funds						298,235	XXX	0	0	0	0	0	0	0	0	0	298,235	298,235	0	XXX
9799997 - Common Stocks - Subtotals - Common Stocks - Part 4						298,235	XXX	0	0	0	0	0	0	0	0	0	298,235	298,235	0	XXX
9799999 - Common Stocks - Subtotals - Common Stocks						298,235	XXX	0	0	0	0	0	0	0	0	0	298,235	298,235	0	XXX
9899999 - Common Stocks - Subtotals - Preferred and Common Stocks						298,235	XXX	0	0	0	0	0	0	0	0	0	298,235	298,235	0	XXX
9999999 Totals						47,310,372	XXX	46,836,350	45,164,700	191,785	(199,150)	0	(7,365)	0	46,369,489	0	940,878	940,878	1,166,401	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stocks)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change In B./A. C.V. (12 + 13 - 14)	Total Foreign Exchange Change in B./A. C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
Bonds - U.S. Governments																				
38376G-6E-5	GNMA SERIES 2011-152 CLASS 152 A		08/29/2013	BREAN	12/01/2013	Paydown	3,726	3,742	3,726	3,726		(16)		(16)				0	10	1
912828-TK-6	US TREASURY N/B 0.250% 08/15/15		02/27/2013	Wells Fargo	07/09/2013	Federal Reserve Bnk of Boston	400,000	399,625	398,838	399,680		55		55			(842)	(842)		39
0599999 - Bonds - U.S. Governments							403,726	403,367	402,564	403,406	0	39	0	39	0	0	(842)	(842)	10	40
Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions																				
3128MJ-SK-7	FHLMC POOL G08521 3.000% 01/01/43		01/02/2013	RBS Green	12/01/2013	Paydown	18,788	19,584	18,788	18,788		(796)		(796)				0	304	20
31292M-DY-6	FHLMC POOL C04619 3.000% 03/01/43		06/03/2013	Barclays Capital Fixed Inc	12/01/2013	Paydown	36,659	36,914	36,659	36,659		(255)		(255)				0	298	15
3132HN-HV-4	FHLMC POOL Q12044 3.000% 10/01/42		01/02/2013	RBS Green	12/01/2013	Paydown	24,539	25,578	24,539	24,539		(1,039)		(1,039)				0	370	27
3132JA-B4-6	FHLMC POOL Q18658 3.500% 06/01/43		05/24/2013	RBS Green	12/01/2013	Paydown	2,916	3,056	2,916	2,916		(140)		(140)				0	42	8
3138NW-GG-8	FNMA POOL AR0198 3.500% 05/01/43		05/24/2013	RBS Green	12/01/2013	Paydown	640	671	640	640		(30)		(30)				0	7	2
3138WQ-JN-3	FNMA POOL AT2968 3.500% 05/01/43		05/24/2013	RBS Green	12/01/2013	Paydown	6,695	7,022	6,695	6,695		(327)		(327)				0	57	19
3138WT-AR-7	FNMA POOL AT5415 3.500% 06/01/43		05/24/2013	RBS Green	12/01/2013	Paydown	5,918	6,207	5,918	5,918		(289)		(289)				0	76	17
3138WT-CE-4	FNMA POOL AT5468 3.500% 06/01/43		05/24/2013	RBS Green	12/01/2013	Paydown	1,719	1,800	1,719	1,719		(81)		(81)				0	24	5
650035-ZM-3	NEW YORK ST URBAN DEV CORP REV SERIES A-		03/14/2013	Various	11/04/2013	Merrill Lynch Pierce	200,000	243,954	233,672	241,498		(2,456)		(2,456)			(7,826)	(7,826)	6,278	
3199999 - Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions							297,874	344,786	331,546	339,372	0	(5,413)	0	(5,413)	0	0	(7,826)	(7,826)	7,456	113
Bonds - Industrial and Miscellaneous (Unaffiliated)																				
12514A-AE-1	CD COMMERCIAL MORTGAGE TRUST SERIES 2007		05/09/2013	First Union Capital Mkts	12/01/2013	Paydown	2,001	2,342	2,001	2,001		(341)		(341)				0	37	4
17319W-AA-7	CITIGROUP COMMERCIAL MTGE SERIES 2013 CL		10/03/2013	Citigroup Global Mkts Inc	12/03/2013	Paydown	7,093	7,229	7,093	7,093		(136)		(136)				0	50	6
30261T-AQ-0	FREMF MORTGAGE TRUST SERIES 2013-K502 CL		03/06/2013	Barclays Capital Fixed Inc	10/01/2013	Chase Securities Inc	95,000	96,900	93,315	96,659		(241)		(241)			(3,344)	(3,344)	1,570	97
30262B-AL-9	FREMF MORTGAGE TRUST SERIES 2011-K11 CLA		06/17/2013	Morgan Stanley & Co Inc	10/01/2013	Morgan Stanley & Co Inc	175,000	180,838	173,284	180,627		(211)		(211)			(7,343)	(7,343)	2,689	408
30291J-AJ-2	FREMF MORTGAGE TRUST SERIES 2013-K29 CLA		07/17/2013	First Union Capital Mkts	10/01/2013	Barclays Capital Fixed Inc	180,000	157,441	156,312	157,787		346		346			(1,475)	(1,475)	1,656	414
85172H-AA-3	SPRINGLEAF MORTGAGE LOAN TRUST SERIES 20		09/01/2013	Credit Suisse 1st Boston	12/01/2013	Paydown	15,924	15,922	15,924	15,924		2		2				0	49	31
92976B-DT-6	WACHOVIA BANK COMMERCIAL MORTG SERIES 20		09/25/2013	Wells Fargo	12/01/2013	Paydown	3,129	3,347	3,129	3,129		(219)		(219)				0	26	14
3899999 - Bonds - Industrial and Miscellaneous (Unaffiliated)							478,148	464,019	451,058	463,220	0	(800)	0	(800)	0	0	(12,162)	(12,162)	6,077	974
8399998 - Bonds - Subtotals - Bonds							1,179,747	1,212,172	1,185,168	1,205,998	0	(6,174)	0	(6,174)	0	0	(20,830)	(20,830)	13,543	1,127
9999999 Totals								1,212,172	1,185,168	1,205,998	0	(6,174)	0	(6,174)	0	0	(20,830)	(20,830)	13,543	1,127

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1 CUSIP Identification	2 Description Name of Subsidiary, Controlled or Affiliated Company	3 Foreign	4 NAIC Company Code or Alien Insurer Identification Number	5 NAIC Valuation Method (See SVO Purposes and Procedures Manual)	6 Do Insurer's Assets Include Intangible Assets Connected with Holding of Such Company's Stock?	7 Total Amount of Such Intangible Assets	8 Book / Adjusted Carrying Value	Stock of Such Company Owned by Insurer on Statement Date 9 Number of Shares	10 % of Outstanding
Common Stocks - U.S. Property & Casualty Insurer									
72724*-10-4	Plans' Liability Insurance Company		26794	2ciB1	No		2,648,198	32.500	6.6
1199999 - Common Stocks - U.S. Property & Casualty Insurer						0	2,648,198	XXX	XXX
1899999 - Common Stocks - Subtotals - Common Stocks						0	2,648,198	XXX	XXX
1999999 Totals - Preferred and Common Stocks						0	2,648,198	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: $
2. Total amount of intangible assets nonadmitted $

SCHEDULE D - PART 6 - SECTION 2

1 CUSIP Identification	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
0399999 Totals - Preferred and Common				XXX	XXX

NONE

SCHEDULE DA - PART 1

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

1	2	Codes 3	4	5	6	7	8	Change In Book/Adjusted Carrying Value 9	10	11	12	13	14	Interest 15	16	17	18	19	20	21
CUSIP Identification	Description	Code	Foreign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Par Value	Actual Cost	Amount Due And Accrued Dec. 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																				
72701U-10-4	PLAN INVESTMENT FUND GOVERNMENT REPO			01/01/2013	Various		1,000						1,000					MON		
784924-74-8	SSGA FDS MONEY MARKET FUND			12/30/2013	Various		5,026,749					5,026,749	5,026,749					N/A	25	
8899999 - Exempt Money Market Mutual Funds							5,027,749	0	0	0	0	XXX	5,027,749	0	0	XXX	XXX	XXX	25	0
Class One Money Market Mutual Funds																				
72701U-20-3	PLAN INVESTMENT FUND MONEY MARKET			12/01/2013	Direct		128,252						128,252	4				MON	50	
8999999 - Class One Money Market Mutual Funds							128,252	0	0	0	0	XXX	128,252	4	0	XXX	XXX	XXX	50	0
9199999 Total Short-Term Investments							5,156,001	0	0	0	0	XXX	5,156,001	4	0	XXX	XXX	XXX	75	0

Schedule DB - Part A - Section 1

NONE

Schedule DB - Part A - Section 2

NONE

Schedule DB - Part B - Section 1

NONE

Schedule DB - Part B - Section 2

NONE

Schedule DB - Part D - Section 1

NONE

Schedule DB - Part D - Section 2

NONE

Schedule DL - Part 1

NONE

Schedule DL - Part 2

NONE

SCHEDULE E - PART 1 - CASH

1 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
OPEN DEPOSITORIES							
JP MORGAN CHASE NA	CHICAGO, IL					8,013,063	XXX
FEDERAL HOME LOAN BANK	CINCINNATI, OH					2,602	XXX
0199998 Deposits in 12 depositories that do not exceed the allowable limit in any one depository (See Instructions)-open depositories		XXX	XXX	55	31	55,249	XXX
0199999 Totals-Open Depositories		XXX	XXX	55	31	8,070,914	XXX
0399999 Total Cash on Deposit		XXX	XXX	55	31	8,070,914	XXX
0499999 Cash in Company's Office		XXX	XXX	XXX	XXX		XXX
0599999 Total Cash		XXX	XXX	55	31	8,070,914	XXX

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

1. January	4,586,455	4. April	5,641,537	7. July	6,994,290	10. October	13,524,466
2. February	6,427,979	5. May	5,116,814	8. August	16,689,963	11. November	17,521,851
3. March	5,550,389	6. June	7,241,707	9. September	13,543,014	12. December	8,070,914

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due & Accrued	8 Amount Received During Year
NONE							
8699999 Total Cash Equivalents					0	0	0

SCHEDULE E PART 3 - SPECIAL DEPOSITS

States, etc.	1 Type of Deposits	2 Purpose of Deposits	Deposits For the Benefit of All Policyholders: 3 Book/Adjusted Carrying Value	4 Fair Value	All Other Special Deposits: 5 Book/Adjusted Carrying Value	6 Fair Value
1. Alabama AL						
2. Alaska AK						
3. Arizona AZ						
4. Arkansas AR	B	State requirement			160,349	214,290
5. California CA						
6. Colorado CO						
7. Connecticut CT						
8. Delaware DE						
9. District of Columbia DC						
10. Florida FL						
11. Georgia GA	B	State requirement			86,873	96,669
12. Hawaii HI						
13. Idaho ID	B	State requirement			267,249	357,150
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	State requirement			99,928	99,960
23. Michigan MI						
24. Minnesota MN						
25. Mississippi MS						
26. Missouri MO						
27. Montana MT						
28. Nebraska NE						
29. Nevada NV						
30. New Hampshire NH						
31. New Jersey NJ						
32. New Mexico NM	B	State requirement			230,115	231,311
33. New York NY						
34. North Carolina NC	B	State requirement			210,428	213,402
35. North Dakota ND						
36. Ohio OH	B	State requirement	2,598,138	2,598,960		
37. Oklahoma OK						
38. Oregon OR						
39. Pennsylvania PA						
40. Rhode Island RI						
41. South Carolina SC	B	State requirement			170,278	172,822
42. South Dakota SD						
43. Tennessee TN						
44. Texas TX						
45. Utah UT						
46. Vermont VT						
47. Virginia VA	B	State requirement			74,356	86,835
48. Washington WA						
49. West Virginia WV						
50. Wisconsin WI						
51. Wyoming WY						
52. American Samoa AS	ST	State requirement			55,249	55,249
53. Guam GU						
54. Puerto Rico PR	B	State requirement			1,038,365	990,160
55. US Virgin Islands VI						
56. Northern Mariana Islands MP						
57. Canada CAN						
58. Aggregate Other Alien OT	XXX	XXX	0	0	10,405,189	10,818,289
59. Total	XXX	XXX	2,598,138	2,598,960	12,798,379	13,336,137
DETAILS OF WRITE-INS						
5801. FHLMC POOL G06218	B	Held for collateral			239,178	235,098
5802. FHLMC POOL G08432	B	Held for collateral			193,181	200,850
5803. FHLMC POOL G08521	B	Held for collateral			370,973	337,903
5898. Sum of remaining write-ins for Line 58 from overflow page	XXX	XXX	0	0	9,601,857	10,044,438
5899. Totals (Lines 5801 - 5803 + 5898) (Line 58 above)	XXX	XXX	0	0	10,405,189	10,818,289

ALPHABETICAL INDEX

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