PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2014
OF THE CONDITION AND AFFAIRS OF THE

United Ohio Insurance Company

NAIC Group Code 0963 (Current) 0963 (Prior) NAIC Company Code 13072 Employer's ID Number 34-1008736

Organized under the Laws of Ohio, State of Domicile or Port of Entry Ohio
Country of Domicile United States of America

Incorporated/Organized 12/01/1966 Commenced Business 03/01/1967

Statutory Home Office 1725 Hopley Avenue (Street and Number), Bucyrus , OH, US 44820-0111 (City or Town, State, Country and Zip Code)

Main Administrative Office 1725 Hopley Avenue (Street and Number)
Bucyrus , OH, US 44820-0111 (City or Town, State, Country and Zip Code), 419-562-3011 (Area Code) (Telephone Number)

Mail Address 1725 Hopley Avenue (Street and Number or P.O. Box), Bucyrus , OH, US 44820-0111 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 1725 Hopley Avenue (Street and Number)
Bucyrus , OH, US 44820-0111 (City or Town, State, Country and Zip Code), 419-562-3011 (Area Code) (Telephone Number)

Internet Website Address www.omig.com

Statutory Statement Contact Caroline Kay Metcalf Mrs. (Name), 419-563-0816 (Area Code) (Telephone Number)
cmetcalf@omig.com (E-mail Address), 419-562-0995 (FAX Number)

OFFICERS

President James Joseph Kennedy, Mr. Secretary Albert Michael Heister, Mr.
Treasurer David Gary Hendrix, Mr.

OTHER

Todd Emery Albert, Mr. Vice President Information Systems	Michael Alexander Brogan, Mr. Vice President Claims	David Alan Grove, Mr. Vice President Product Management
Michael Robert Horvath, Mr. Vice President Human Resources	Randy Thomas O'Conner, Mr. Executive Vice President	

DIRECTORS OR TRUSTEES

Robert Bruce Albro, Mr.	Albert Michael Heister, Mr.	James Joseph Kennedy, Mr.
Susan Porter, Mrs.	John Redon Purse, Mr.	David Anthony Siebenburgen, Mr.
Randy Lee Walker, Mr.	Thomas Eugene Woolley, Mr.	

State of Ohio
County of Crawford 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.

James Joseph Kennedy President and CEO	David Gary Hendrix Treasurer and CFO	Michael Alexander Brogan Assistant Secretary

Subscribed and sworn to before me this
day of

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

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings 1 Amount	2 Percentage	Admitted Assets as Reported in the Annual Statement 3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage
1. Bonds:						
1.1 U.S. treasury securities	1,502,664	0.654	1,502,664		1,502,664	0.654
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies		0.000				0.000
1.22 Issued by U.S. government sponsored agencies	4,124,063	1.796	4,124,063		4,124,063	1.796
1.3 Non-U.S. government (including Canada, excluding mortgaged-backed securities)		0.000				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	10,048,836	4.377	10,048,836		10,048,836	4.377
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations	23,904,207	10.411	23,904,207		23,904,207	10.411
1.43 Revenue and assessment obligations	79,154,839	34.475	79,154,839		79,154,839	34.475
1.44 Industrial development and similar obligations	1,666,463	0.726	1,666,463		1,666,463	0.726
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA	2,503,284	1.090	2,503,284		2,503,284	1.090
1.512 Issued or guaranteed by FNMA and FHLMC	29,936,262	13.039	29,936,262		29,936,262	13.039
1.513 All other		0.000				0.000
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA	10,907,793	4.751	10,907,793		10,907,793	4.751
1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-backed securities issued or guaranteed by agencies shown in Line 1.521		0.000				0.000
1.523 All other	6,396,409	2.786	6,396,409		6,396,409	2.786
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	31,906,569	13.897	31,906,569		31,906,569	13.897
2.2 Unaffiliated non-U.S. securities (including Canada)	10,098,399	4.398	10,098,399		10,098,399	4.398
2.3 Affiliated securities		0.000				0.000
3. Equity interests:						
3.1 Investments in mutual funds	10,743,004	4.679	10,743,004		10,743,004	4.679
3.2 Preferred stocks:						
3.21 Affiliated		0.000				0.000
3.22 Unaffiliated		0.000				0.000
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated		0.000				0.000
3.32 Unaffiliated		0.000				0.000
3.4 Other equity securities:						
3.41 Affiliated		0.000				0.000
3.42 Unaffiliated	609,400	0.265	609,400		609,400	0.265
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated		0.000				0.000
3.52 Unaffiliated		0.000				0.000
4. Mortgage loans:						
4.1 Construction and land development		0.000				0.000
4.2 Agricultural		0.000				0.000
4.3 Single family residential properties		0.000				0.000
4.4 Multifamily residential properties		0.000				0.000
4.5 Commercial loans		0.000				0.000
4.6 Mezzanine real estate loans		0.000				0.000
5. Real estate investments:						
5.1 Property occupied by company		0.000				0.000
5.2 Property held for production of income (including $ .... of property acquired in satisfaction of debt)		0.000				0.000
5.3 Property held for sale (including $ .... property acquired in satisfaction of debt)		0.000				0.000
6. Contract loans		0.000				0.000
7. Derivatives		0.000				0.000
8. Receivables for securities	186,325	0.081	186,325		186,325	0.081
9. Securities Lending (Line 10, Asset Page reinvested collateral)		0.000		XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments	5,908,878	2.574	5,908,878		5,908,878	2.574
11. Other invested assets		0.000				0.000
12. Total invested assets	229,597,395	100.000	229,597,395		229,597,395	100.000

Schedule A - Verification - Real Estate

N O N E

Schedule B - Verification - Mortgage Loans

N O N E

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

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

NONE

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		206,870,624
2.	Cost of bonds and stocks acquired, Part 3, Column 7		53,048,087
3.	Accrual of discount		52,143
4.	Unrealized valuation increase (decrease):		
	4.1. Part 1, Column 12	(468,814)	
	4.2. Part 2, Section 1, Column 15		
	4.3. Part 2, Section 2, Column 13	1,041,884	
	4.4. Part 4, Column 11	(2,723,052)	(2,149,982)
5.	Total gain (loss) on disposals, Part 4, Column 19		3,117,591
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		35,909,451
7.	Deduct amortization of premium		1,526,820
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1. Part 1, Column 15		
	8.2. Part 2, Section 1, Column 19		
	8.3. Part 2, Section 2, Column 16		
	8.4. Part 4, Column 15		
9.	Deduct current year's other than temporary impairment recognized:		
	9.1. Part 1, Column 14		
	9.2. Part 2, Section 1, Column 17		
	9.3. Part 2, Section 2, Column 14		
	9.4. Part 4, Column 13		
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)		223,502,192
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)		223,502,192

SCHEDULE D - SUMMARY BY COUNTRY

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

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS	1. United States	4,281,426	4,432,684	4,298,321	4,207,930
Governments	2. Canada				
(Including all obligations guaranteed	3. Other Countries				
by governments)	4. Totals	4,281,426	4,432,684	4,298,321	4,207,930
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	10,048,836	10,481,232	10,403,074	9,465,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	23,904,207	25,310,028	24,809,962	22,480,000
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	125,513,942	129,390,480	127,796,726	119,388,944
	8. United States	38,302,978	38,916,536	38,718,762	38,506,627
Industrial and Miscellaneous and	9. Canada	1,014,619	1,085,195	1,071,593	965,918
Hybrid Securities (unaffiliated)	10. Other Countries	9,083,780	9,207,504	9,401,622	9,233,485
	11. Totals	48,401,377	49,209,235	49,191,977	48,706,030
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	212,149,788	218,823,659	216,500,060	204,247,904
PREFERRED STOCKS	14. United States				
Industrial and Miscellaneous	15. Canada				
(unaffiliated)	16. Other Countries				
	17. Totals				
Parent, Subsidiaries and Affiliates	18. Totals				
	19. Total Preferred Stocks				
COMMON STOCKS	20. United States	11,352,404	11,352,404	5,920,785	
Industrial and Miscellaneous	21. Canada				
(unaffiliated)	22. Other Countries				
	23. Totals	11,352,404	11,352,404	5,920,785	
Parent, Subsidiaries and Affiliates	24. Totals				
	25. Total Common Stocks	11,352,404	11,352,404	5,920,785	
	26. Total Stocks	11,352,404	11,352,404	5,920,785	
	27. Total Bonds and Stocks	223,502,192	230,176,063	222,420,845	

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	3,001,776	1,222,537	633,928	383,297	45,011	5,286,549	2.5	8,948,594	4.6	5,286,549	
1.2 NAIC 2											
1.3 NAIC 3											
1.4 NAIC 4											
1.5 NAIC 5											
1.6 NAIC 6											
1.7 Totals	3,001,776	1,222,537	633,928	383,297	45,011	5,286,549	2.5	8,948,594	4.6	5,286,549	
2. All Other Governments											
2.1 NAIC 1											
2.2 NAIC 2											
2.3 NAIC 3											
2.4 NAIC 4											
2.5 NAIC 5											
2.6 NAIC 6											
2.7 Totals											
3. U.S. States, Territories and Possessions etc., Guaranteed											
3.1 NAIC 1		3,766,753	4,275,806	748,637	1,257,640	10,048,836	4.7	9,628,797	4.9	10,048,836	
3.2 NAIC 2											
3.3 NAIC 3											
3.4 NAIC 4											
3.5 NAIC 5											
3.6 NAIC 6											
3.7 Totals		3,766,753	4,275,806	748,637	1,257,640	10,048,836	4.7	9,628,797	4.9	10,048,836	
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed											
4.1 NAIC 1	1,295,057	11,588,174	10,390,476	630,500		23,904,207	11.2	26,202,409	13.4	23,904,207	
4.2 NAIC 2											
4.3 NAIC 3											
4.4 NAIC 4											
4.5 NAIC 5											
4.6 NAIC 6											
4.7 Totals	1,295,057	11,588,174	10,390,476	630,500		23,904,207	11.2	26,202,409	13.4	23,904,207	
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed											
5.1 NAIC 1	8,960,281	43,501,995	61,055,558	8,756,096	3,240,012	125,513,942	58.9	107,779,376	55.2	125,513,942	
5.2 NAIC 2											
5.3 NAIC 3											
5.4 NAIC 4											
5.5 NAIC 5											
5.6 NAIC 6											
5.7 Totals	8,960,281	43,501,995	61,055,558	8,756,096	3,240,012	125,513,942	58.9	107,779,376	55.2	125,513,942	

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.7	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)											
6.1 NAIC 1	10,504,200	17,748,978	10,357,383	116,855		38,727,416	18.2	31,725,170	16.3	34,027,466	4,699,950
6.2 NAIC 2		245,020	245,692			490,712	0.2	1,262,435	0.6		490,712
6.3 NAIC 3		732,632	3,842,241			4,574,873	2.1	4,944,128	2.5		4,574,873
6.4 NAIC 4		1,784,594	2,823,782			4,608,376	2.2	4,607,404	2.4		4,608,376
6.5 NAIC 5											
6.6 NAIC 6											
6.7 Totals	10,504,200	20,511,224	17,269,098	116,855		48,401,377	22.7	42,539,137	21.8	34,027,466	14,373,911
7. Hybrid Securities											
7.1 NAIC 1											
7.2 NAIC 2											
7.3 NAIC 3											
7.4 NAIC 4											
7.5 NAIC 5											
7.6 NAIC 6											
7.7 Totals											
8. Parent, Subsidiaries and Affiliates											
8.1 NAIC 1											
8.2 NAIC 2											
8.3 NAIC 3											
8.4 NAIC 4											
8.5 NAIC 5											
8.6 NAIC 6											
8.7 Totals											

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.7	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
9. Total Bonds Current Year											
9.1 NAIC 1	(d) 23,761,314	77,828,437	86,713,151	10,635,385	4,542,663	203,480,950	95.5	XXX	XXX	198,781,000	4,699,950
9.2 NAIC 2	(d)	245,020	245,692			490,712	0.2	XXX	XXX		490,712
9.3 NAIC 3	(d)	732,632	3,842,241			4,574,873	2.1	XXX	XXX		4,574,873
9.4 NAIC 4	(d)	1,784,594	2,823,782			4,608,376	2.2	XXX	XXX		4,608,376
9.5 NAIC 5	(d)					(c)		XXX	XXX		
9.6 NAIC 6	(d)					(c)		XXX	XXX		
9.7 Totals	23,761,314	80,590,683	93,624,866	10,635,385	4,542,663	(b) 213,154,911	100.0	XXX	XXX	198,781,000	14,373,911
9.8 Line 9.7 as a % of Col. 6	11.1	37.8	43.9	5.0	2.1	100.0	XXX	XXX	XXX	93.3	6.7
10. Total Bonds Prior Year											
10.1 NAIC 1	14,327,808	88,529,625	65,868,255	11,436,733	4,121,925	XXX	XXX	184,284,346	94.5	180,052,781	4,231,565
10.2 NAIC 2		1,014,926	247,509			XXX	XXX	1,262,435	0.6	1,014,926	247,509
10.3 NAIC 3		501,408	4,442,720			XXX	XXX	4,944,128	2.5		4,944,128
10.4 NAIC 4	250,216	752,192	3,604,996			XXX	XXX	4,607,404	2.4		4,607,404
10.5 NAIC 5						XXX	XXX	(c)			
10.6 NAIC 6						XXX	XXX	(c)			
10.7 Totals	14,578,024	90,798,151	74,163,480	11,436,733	4,121,925	XXX	XXX	(b) 195,098,313	100.0	181,067,707	14,030,606
10.8 Line 10.7 as a % of Col. 8	7.5	46.5	38.0	5.9	2.1	XXX	XXX	100.0	XXX	92.8	7.2
11. Total Publicly Traded Bonds											
11.1 NAIC 1	22,498,596	75,293,057	85,811,299	10,635,385	4,542,663	198,781,000	93.3	180,052,781	92.3	198,781,000	XXX
11.2 NAIC 2								1,014,926	0.5		XXX
11.3 NAIC 3											XXX
11.4 NAIC 4											XXX
11.5 NAIC 5											XXX
11.6 NAIC 6											XXX
11.7 Totals	22,498,596	75,293,057	85,811,299	10,635,385	4,542,663	198,781,000	93.3	181,067,707	92.8	198,781,000	XXX
11.8 Line 11.7 as a % of Col. 6	11.3	37.9	43.2	5.4	2.3	100.0	XXX	XXX	XXX	100.0	XXX
11.9 Line 11.7 as a % of Line 9.7, Col. 6, Section 9	10.6	35.3	40.3	5.0	2.1	93.3	XXX	XXX	XXX	93.3	XXX
12. Total Privately Placed Bonds											
12.1 NAIC 1	1,262,718	2,535,380	901,852			4,699,950	2.2	4,231,565	2.2	XXX	4,699,950
12.2 NAIC 2		245,020	245,692			490,712	0.2	247,509	0.1	XXX	490,712
12.3 NAIC 3		732,632	3,842,241			4,574,873	2.1	4,944,128	2.5	XXX	4,574,873
12.4 NAIC 4		1,784,594	2,823,782			4,608,376	2.2	4,607,404	2.4	XXX	4,608,376
12.5 NAIC 5										XXX	
12.6 NAIC 6										XXX	
12.7 Totals	1,262,718	5,297,626	7,813,567			14,373,911	6.7	14,030,606	7.2	XXX	14,373,911
12.8 Line 12.7 as a % of Col. 6	8.8	36.9	54.4			100.0	XXX	XXX	XXX	XXX	100.0
12.9 Line 12.7 as a % of Line 9.7, Col. 6, Section 9	0.6	2.5	3.7			6.7	XXX	XXX	XXX	XXX	6.7

(a) Includes $ 4,699,949 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

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

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

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

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.5	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
1. U.S. Governments											
1.1 Issuer Obligations	2,507,787					2,507,787	1.2	5,808,641	3.0	2,507,787	
1.2 Residential Mortgage-Backed Securities	493,989	1,222,537	633,928	383,297	45,011	2,778,762	1.3	3,139,953	1.6	2,778,762	
1.3 Commercial Mortgage-Backed Securities											
1.4 Other Loan-Backed and Structured Securities											
1.5 Totals	3,001,776	1,222,537	633,928	383,297	45,011	5,286,549	2.5	8,948,594	4.6	5,286,549	
2. All Other Governments											
2.1 Issuer Obligations											
2.2 Residential Mortgage-Backed Securities											
2.3 Commercial Mortgage-Backed Securities											
2.4 Other Loan-Backed and Structured Securities											
2.5 Totals											
3. U.S. States, Territories and Possessions, Guaranteed											
3.1 Issuer Obligations		3,766,753	4,275,806	748,637	1,257,640	10,048,836	4.7	9,628,797	4.9	10,048,836	
3.2 Residential Mortgage-Backed Securities											
3.3 Commercial Mortgage-Backed Securities											
3.4 Other Loan-Backed and Structured Securities											
3.5 Totals		3,766,753	4,275,806	748,637	1,257,640	10,048,836	4.7	9,628,797	4.9	10,048,836	
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed											
4.1 Issuer Obligations	1,295,057	11,588,174	10,390,476	630,500		23,904,207	11.2	26,202,409	13.4	23,904,207	
4.2 Residential Mortgage-Backed Securities											
4.3 Commercial Mortgage-Backed Securities											
4.4 Other Loan-Backed and Structured Securities											
4.5 Totals	1,295,057	11,588,174	10,390,476	630,500		23,904,207	11.2	26,202,409	13.4	23,904,207	
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed											
5.1 Issuer Obligations	3,730,310	26,738,004	49,034,623	3,213,000	2,229,428	84,945,365	39.9	81,219,665	41.6	84,945,365	
5.2 Residential Mortgage-Backed Securities	5,063,650	15,518,550	10,282,228	5,543,096	1,010,584	37,418,108	17.6	24,544,267	12.6	37,418,108	
5.3 Commercial Mortgage-Backed Securities	166,321	1,245,441	1,738,707			3,150,469	1.5	2,015,444	1.0	3,150,469	
5.4 Other Loan-Backed and Structured Securities											
5.5 Totals	8,960,281	43,501,995	61,055,558	8,756,096	3,240,012	125,513,942	58.9	107,779,376	55.2	125,513,942	
6. Industrial and Miscellaneous											
6.1 Issuer Obligations	7,785,716	14,266,321	12,458,579			34,510,616	16.2	35,923,212	18.4	20,136,705	14,373,911
6.2 Residential Mortgage-Backed Securities				116,855		116,855	0.1	146,455	0.1	116,855	
6.3 Commercial Mortgage-Backed Securities	2,718,484		3,561,070			6,279,554	2.9	2,975,893	1.5	6,279,554	
6.4 Other Loan-Backed and Structured Securities		6,244,903	1,249,449			7,494,352	3.5	3,493,577	1.8	7,494,352	
6.5 Totals	10,504,200	20,511,224	17,269,098	116,855		48,401,377	22.7	42,539,137	21.8	34,027,466	14,373,911
7. Hybrid Securities											
7.1 Issuer Obligations											
7.2 Residential Mortgage-Backed Securities											
7.3 Commercial Mortgage-Backed Securities											
7.4 Other Loan-Backed and Structured Securities											
7.5 Totals											
8. Parent, Subsidiaries and Affiliates											
8.1 Issuer Obligations											
8.2 Residential Mortgage-Backed Securities											
8.3 Commercial Mortgage-Backed Securities											
8.4 Other Loan-Backed and Structured Securities											
8.5 Totals											

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.5	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
9. Total Bonds Current Year											
9.1 Issuer Obligations	15,318,870	56,359,252	76,159,484	4,592,137	3,487,068	155,916,811	73.1	XXX	XXX	141,542,900	14,373,911
9.2 Residential Mortgage-Backed Securities	5,557,639	16,741,087	10,916,156	6,043,248	1,055,595	40,313,725	18.9	XXX	XXX	40,313,725	
9.3 Commercial Mortgage-Backed Securities	2,884,805	1,245,441	5,299,777			9,430,023	4.4	XXX	XXX	9,430,023	
9.4 Other Loan-Backed and Structured Securities		6,244,903	1,249,449			7,494,352	3.5	XXX	XXX	7,494,352	
9.5 Totals	23,761,314	80,590,683	93,624,866	10,635,385	4,542,663	213,154,911	100.0	XXX	XXX	198,781,000	14,373,911
9.6 Line 9.5 as a % of Col. 6	11.1	37.8	43.9	5.0	2.1	100.0	XXX	XXX	XXX	93.3	6.7
10. Total Bonds Prior Year											
10.1 Issuer Obligations	10,436,739	72,779,180	66,577,255	6,210,476	2,779,074	XXX	XXX	158,782,724	81.4	144,752,118	14,030,606
10.2 Residential Mortgage-Backed Securities	3,981,257	10,765,012	6,515,298	5,226,257	1,342,851	XXX	XXX	27,830,675	14.3	27,830,675	
10.3 Commercial Mortgage-Backed Securities	160,028	3,760,382	1,070,927			XXX	XXX	4,991,337	2.6	4,991,337	
10.4 Other Loan-Backed and Structured Securities		3,493,577				XXX	XXX	3,493,577	1.8	3,493,577	
10.5 Totals	14,578,024	90,798,151	74,163,480	11,436,733	4,121,925	XXX	XXX	195,098,313	100.0	181,067,707	14,030,606
10.6 Line 10.5 as a % of Col. 8	7.5	46.5	38.0	5.9	2.1	XXX	XXX	100.0	XXX	92.8	7.2
11. Total Publicly Traded Bonds											
11.1 Issuer Obligations	14,056,150	51,061,626	68,345,919	4,592,137	3,487,068	141,542,900	66.4	144,752,118	74.2	141,542,900	XXX
11.2 Residential Mortgage-Backed Securities	5,557,639	16,741,087	10,916,156	6,043,248	1,055,595	40,313,725	18.9	27,830,675	14.3	40,313,725	XXX
11.3 Commercial Mortgage-Backed Securities	2,884,805	1,245,441	5,299,777			9,430,023	4.4	4,991,337	2.6	9,430,023	XXX
11.4 Other Loan-Backed and Structured Securities		6,244,903	1,249,449			7,494,352	3.5	3,493,577	1.8	7,494,352	XXX
11.5 Totals	22,498,594	75,293,057	85,811,301	10,635,385	4,542,663	198,781,000	93.3	181,067,707	92.8	198,781,000	XXX
11.6 Line 11.5 as a % of Col. 6	11.3	37.9	43.2	5.4	2.3	100.0	XXX	XXX	XXX	100.0	XXX
11.7 Line 11.5 as a % of Line 9.5, Col. 6, Section 9	10.6	35.3	40.3	5.0	2.1	93.3	XXX	XXX	XXX	93.3	XXX
12. Total Privately Placed Bonds											
12.1 Issuer Obligations	1,262,720	5,297,626	7,813,565			14,373,911	6.7	14,030,606	7.2	XXX	14,373,911
12.2 Residential Mortgage-Backed Securities										XXX	
12.3 Commercial Mortgage-Backed Securities										XXX	
12.4 Other Loan-Backed and Structured Securities										XXX	
12.5 Totals	1,262,720	5,297,626	7,813,565			14,373,911	6.7	14,030,606	7.2	XXX	14,373,911
12.6 Line 12.5 as a % of Col. 6	8.8	36.9	54.4			100.0	XXX	XXX	XXX	XXX	100.0
12.7 Line 12.5 as a % of Line 9.5, Col. 6, Section 9	0.6	2.5	3.7			6.7	XXX	XXX	XXX	XXX	6.7

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	3,553,174	3,553,174			
2. Cost of short-term investments acquired	29,135,313	29,135,313			
3. Accrual of discount					
4. Unrealized valuation increase (decrease)					
5. Total gain (loss) on disposals					
6. Deduct consideration received on disposals	31,683,364	31,683,364			
7. Deduct amortization of premium					
8. Total foreign exchange change in book/adjusted carrying value					
9. Deduct current year's other than temporary impairment recognized					
10. Book adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	1,005,123	1,005,123			
11. Deduct total nonadmitted amounts					
12. Statement value at end of current period (Line 10 minus Line 11)	1,005,123	1,005,123			

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

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

NONE

Schedule DB - Part B - Verification - Futures Contracts

NONE

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

NONE

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

NONE

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

NONE

SCHEDULE E - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1 Total	2 Bonds	3 Other (a)
1. Book/adjusted carrying value, December 31 of prior year			
2. Cost of cash equivalents acquired	1,999,972	1,999,972	
3. Accrual of discount	28	28	
4. Unrealized valuation increase (decrease)			
5. Total gain (loss) on disposals			
6. Deduct consideration received on disposals	2,000,000	2,000,000	
7. Deduct amortization of premium			
8. Total foreign exchange change in book/adjusted carrying value			
9. Deduct current year's other than temporary impairment recognized			
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)			
11. Deduct total nonadmitted amounts			
12. Statement value at end of current period (Line 10 minus Line 11)			

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

Schedule A - Part 1 - Real Estate Owned

NONE

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

NONE

Schedule A - Part 3 - Real Estate Disposed

NONE

Schedule B - Part 1 - Mortgage Loans Owned

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

SCHEDULE D - PART 1

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

1	2	Codes			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 Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
912828-PM-6	UNITED STATES TREASURY NOTES	0			1	1,512,720	101.8170	1,527,255	1,500,000	1,502,664		(2,621)			2.125	1.940	JD	88	31,875	01/18/2011	12/31/2015
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						1,512,720	XXX	1,527,255	1,500,000	1,502,664		(2,621)			XXX	XXX	XXX	88	31,875	XXX	XXX
3620AU-TE-4	GOVERNMENT NATL MTG ASSOC #740449				1FE	700,881	107.5040	724,279	673,722	699,296		(3,873)			4.000	3.210	MON	2,246	26,949	10/25/2010	11/15/2040
3620AW-TA-8	GOVERNMENT NATL MTG ASSOC #742245				1FE	492,051	107.5040	528,893	491,974	491,974		(7)			4.000	3.970	MON	1,640	19,679	12/21/2010	01/15/2041
3620C6-YU-3	GOVERNMENT NATL MTG ASSOC #750523				1FE	530,339	107.5040	548,043	509,788	525,635		(12,473)			4.000	2.940	MON	1,699	20,392	10/25/2010	11/15/2040
36230P-M6-4	GOVERNMENT NATL MTG ASSOC #754881				1FE	418,445	107.5040	437,440	406,906	418,445		(1,669)			4.000	3.090	MON	1,356	16,276	11/22/2010	12/15/2040
36230P-NJ-5	GOVERNMENT NATL MTG ASSOC #754893				1FE	367,933	107.5040	384,635	357,786	367,933		(3,141)			4.000	3.020	MON	1,193	14,311	11/22/2010	12/15/2040
38374T-LA-0	GOVERNMENT NATIONAL MORTGAGE A 09-15 NK			1	1FE	153,108	104.5880	155,848	149,010	152,634		(2,349)			4.500	3.210	MON	559	6,705	03/24/2010	12/20/2038
38376T-BF-8	GOVERNMENT NATIONAL MORTGAGE A 10-12 DA			1	1FE	122,844	106.3560	126,291	118,744	122,845		(1,543)			4.500	3.420	MON	445	5,344	03/30/2010	01/16/2040
0299999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						2,785,601	XXX	2,905,429	2,707,930	2,778,762		(25,055)			XXX	XXX	XXX	9,138	109,656	XXX	XXX
0599999. Total - U.S. Government Bonds						4,298,321	XXX	4,432,684	4,207,930	4,281,426		(27,676)			XXX	XXX	XXX	9,226	141,531	XXX	XXX
1099999. Total - All Other Government Bonds							XXX								XXX	XXX	XXX			XXX	XXX
13063A-JK-1	CALIFORNIA ST			1	1FE	2,018,240	108.8270	2,176,540	2,000,000	2,006,277		(2,019)			5.000	4.880	MN	16,667	100,000	02/12/2008	11/01/2037
452152-LF-6	ILLINOIS ST			1	1FE	536,245	106.9060	534,530	500,000	532,806		(3,439)			5.000	3.940	MS	8,333	25,000	02/10/2014	03/01/2025
452152-VC-2	ILLINOIS ST			1	1FE	539,040	111.0680	555,340	500,000	536,173		(2,867)			5.000	4.040	FA	10,417	11,667	02/11/2014	02/01/2026
452152-VP-3	ILLINOIS ST				1FE	282,665	111.8230	279,560	250,000	278,139		(4,526)			5.000	2.620	FA	5,208	5,833	02/07/2014	02/01/2020
452152-WW-7	ILLINOIS ST			1	1FE	270,253	110.5890	276,473	250,000	269,161		(1,092)			5.000	4.000	AO	3,125	5,694	05/06/2014	04/01/2029
546415-E2-2	LOUISIANA ST			1	1FE	895,778	120.2880	902,160	750,000	860,888		(12,943)			5.000	2.820	FA	15,625	37,500	03/22/2012	08/01/2024
57582N-7C-3	MASSACHUSETTS ST			1	1FE	1,078,270	107.0240	1,070,240	1,000,000	1,015,189		(9,118)			5.000	4.000	FA	20,833	50,000	02/02/2007	08/01/2017
57582P-B3-3	MASSACHUSETTS ST			1	1FE	956,378	121.1350	908,513	750,000	909,854		(22,212)			5.000	1.650	AO	9,375	37,500	11/15/2012	10/01/2022
709141-4T-9	PENNSYLVANIA ST			1	1FE	626,850	107.7070	646,242	600,000	606,062		(3,265)			5.000	4.390	AO	7,500	30,000	09/20/2007	10/01/2024
70914P-VU-3	PENNSYLVANIA ST			1	1FE	895,677	118.8960	909,554	765,000	888,785		(6,892)			5.000	3.010	JD	1,700	22,313	05/14/2014	06/15/2029
93974B-NB-4	WASHINGTON ST			1	1FE	520,575	104.6080	523,040	500,000	502,952		(2,827)			5.000	4.390	JJ	12,500	25,000	11/20/2007	01/01/2025
97705L-KM-8	WISCONSIN ST			1	1FE	1,783,103	106.1900	1,699,040	1,600,000	1,642,550		(30,859)			5.000	2.950	MN	13,334	80,000	03/03/2010	05/01/2020
1199999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						10,403,074	XXX	10,481,232	9,465,000	10,048,836		(102,059)			XXX	XXX	XXX	124,617	430,507	XXX	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						10,403,074	XXX	10,481,232	9,465,000	10,048,836		(102,059)			XXX	XXX	XXX	124,617	430,507	XXX	XXX
006449-ES-7	ADAMS CO 12 FIVE STAR SCHS			1	1FE	592,940	120.4450	602,225	500,000	569,061		(8,876)			5.000	2.800	JD	1,111	25,000	03/26/2012	12/15/2024
035519-SY-4	ANN ARBOR MI SCH DIST				1FE	338,729	114.9360	316,074	275,000	315,480		(8,981)			5.000	1.480	MN	2,292	13,750	05/15/2012	05/01/2019
052396-3S-5	AUSTIN TX			1	1FE	299,233	122.1070	305,268	250,000	298,159		(1,073)			5.000	2.720	MS	4,167		09/18/2014	09/01/2028
071365-ZW-3	BATTLE CREEK MI			1	1FE	2,135,080	110.5190	2,210,380	2,000,000	2,050,590		(13,871)			5.000	4.170	MN	16,667	100,000	02/08/2008	05/01/2021
088281-FR-6	BEXAR CNTY TX			1	1FE	1,115,140	115.3600	1,153,600	1,000,000	1,070,290		(14,421)			5.000	3.290	JD	2,222	50,000	09/20/2011	06/15/2026
101565-D4-8	BOULDER LARIMER & WELD CNTYS C			1	1FE	613,070	123.8110	619,055	500,000	611,005		(2,065)			5.000	2.470	JD	1,111	4,097	10/08/2014	12/15/2026
126775-SY-2	CABARRUS CNTY NC			1	1FE	1,082,260	105.4530	1,054,530	1,000,000	1,011,846		(9,741)			5.000	3.950	MS	16,667	50,000	09/07/2006	03/01/2018
180847-U8-6	CLARK CNTY NV			1	1FE	1,060,560	108.1520	1,081,520	1,000,000	1,013,084		(6,727)			5.000	4.250	MN	8,333	50,000	10/18/2006	11/01/2024
196686-AQ-2	COLORADO SPRINGS CO SCH DIST #				1FE	1,122,880	121.0560	1,210,560	1,000,000	1,059,807		(8,765)			5.250	4.100	JD	4,375	52,500	08/25/2006	12/01/2020
249174-QV-8	DENVER CITY & CNTY CO SCH DIST			1	1FE	313,760	118.4720	296,180	250,000	300,006		(6,704)			5.000	1.900	JD	1,042	12,500	11/30/2012	12/01/2025
266705-K2-7	DURHAM CNTY NC			1	1FE	296,250	120.8960	302,240	250,000	293,857		(2,393)			5.000	2.830	AO	3,125	4,097	05/15/2014	04/01/2030
280785-QG-4	EDINBURG TX CONSOL INDEP SCH D			1	1FE	859,860	112.8080	846,060	750,000	799,928		(15,038)			5.250	3.000	FA	14,875	39,375	10/22/2010	02/15/2024
35880C-KR-4	FRISCO TX INDEP SCH DIST			1	1FE	532,654	102.9380	524,984	510,000	511,762		(2,737)			5.000	4.430	FA	9,633	25,500	12/06/2005	08/15/2023
35880C-KR-4	FRISCO TX INDEP SCH DIST	SD		1	1FE	151,441	102.9380	149,260	145,000	145,501		(778)			5.000	4.430	FA	2,739	7,250	12/06/2005	08/15/2023
35880C-LA-0	FRISCO TX INDEP SCH DIST			1	1FE	276,771	102.9080	272,706	265,000	265,915		(1,422)			5.000	4.430	FA	5,006	13,250	12/06/2005	08/15/2023
35880C-LA-0	FRISCO TX INDEP SCH DIST	SD		1	1FE	83,554	102.9080	82,326	80,000	80,276		(429)			5.000	4.430	FA	1,511	4,000	12/06/2005	08/15/2023
384721-FZ-4	GRAHAM TX INDEP SCH DIST				1FE	617,330	118.9720	594,860	500,000	594,250		(14,468)			5.000	1.740	FA	9,444	25,000	05/21/2013	02/15/2021
388640-R9-7	GRAPEVINE-COLLEYVILLE TX INDEP			1	1FE	290,753	116.4740	291,185	250,000	280,773		(4,152)			5.000	2.940	FA	4,722	12,500	06/21/2012	08/15/2026
438670-QJ-3	HONOLULU CITY & CNTY HI			1	1FE	1,794,153	108.7250	1,902,688	1,750,000	1,763,487		(4,974)			5.000	4.660	JJ	43,750	87,500	11/15/2007	07/01/2031
463813-PV-1	IRVING TX INDEP SCH DIST			1	1FE	645,638	109.3590	683,494	625,000	630,500		(2,416)			5.000	4.560	FA	11,806	31,250	10/17/2007	02/15/2033
495188-NE-0	KING CNTY WA SCH DIST #409 TAH			1	1FE	270,935	117.5460	293,865	250,000	269,253		(1,678)			5.000	3.960	JD	1,042	11,493	12/10/2013	12/01/2030
495224-V4-6	KING CNTY WA SCH DIST #411 ISS				1FE	316,195	120.0860	300,215	250,000	301,184		(6,880)			5.000	1.830	JD	1,042	12,500	10/16/2012	12/01/2021
512462-UJ-9	LAKEVILLE MN INDEP SCH DIST #1			1	1FE	1,650,105	107.2420	1,608,630	1,500,000	1,528,557		(17,197)			5.000	3.740	FA	31,250	75,000	11/29/2006	02/01/2017
586145-C8-5	MEMPHIS TN			1	1FE	592,471	120.5470	620,817	515,000	587,377		(5,095)			5.000	3.230	AO	6,438	13,304	03/13/2014	04/01/2026
613681-U8-6	MONTGOMERY CNTY TX			1	1FE	298,785	120.5000	301,250	250,000	297,536		(1,249)			5.000	2.640	MS	5,208		09/17/2014	03/01/2027
64966H-MX-5	NEW YORK NY				1FE	322,827	111.6200	334,860	300,000	317,911		(1,683)			4.769	3.950	AO	3,577	14,307	12/09/2011	10/01/2023

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
64966J-Z4-1	NEW YORK NY			1	1FE	308,910	121.1760	302,940	250,000	297,068		(5,481)			5.000	2.330	AO	3,125	12,500	10/18/2012	10/01/2023
655867-SP-5	NORFOLK VA			1	1FE	299,530	123.9540	309,885	250,000	296,391		(3,139)			5.000	2.780	FA	5,208	4,132	03/19/2014	08/01/2025
66702R-CN-0	NORTHSIDE TX INDEP SCH DIST			1	1FE	322,740	115.8580	318,610	275,000	310,430		(4,797)			5.000	2.850	FA	5,194	13,750	04/26/2012	08/15/2028
701383-MY-4	PARKLAND PA SCH DIST			1	1FE	416,761	100.8270	373,060	370,000	371,879		(11,172)			5.250	2.170	MS	6,475	19,425	11/02/2010	03/01/2018
727199-KE-0	PLANO TX INDEP SCH DIST			1	1FE	890,000	111.0020	987,927	890,000	890,000					5.060	5.060	FA	17,013	45,035	10/29/2009	02/15/2022
774285-S6-8	ROCKWALL TX INDEP SCH DIST			1	1FE	2,228,860	116.6280	2,332,560	2,000,000	2,157,089		(24,915)			5.000	3.450	FA	37,778	100,000	12/08/2011	02/15/2029
795676-LS-2	SALT LAKE CNTY UT			1	1FE	1,582,322	106.6030	1,684,327	1,580,000	1,581,312		(260)			4.750	4.720	JD	3,336	75,050	09/23/2009	12/15/2022
833153-TB-5	SNOHOMISH CNTY WA SCH DIST #15				1FE	312,250	118.7920	296,980	250,000	295,314		(7,205)			5.000	1.760	JD	1,042	12,500	08/01/2012	12/01/2020
933420-BX-8	WALTON CNTY GA SCH DIST				1FE	483,051	115.9570	463,827	400,000	453,600		(11,081)			5.000	1.930	FA	8,333	20,000	03/28/2012	08/01/2019
938429-F4-4	WASHINGTON CNTY OR SCH DIST #4			1	1FE	292,164	112.4320	281,080	250,000	283,729		(4,148)			4.000	2.040	JD	443	10,000	11/28/2012	06/15/2024
1899999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						24,809,962	XXX	25,310,028	22,480,000	23,904,207		(236,011)			XXX	XXX	XXX	301,102	1,046,565	XXX	XXX
2499999. Total - U.S. Political Subdivisions Bonds						24,809,962	XXX	25,310,028	22,480,000	23,904,207		(236,011)			XXX	XXX	XXX	301,102	1,046,565	XXX	XXX
04048R-GQ-3	ARIZONA ST BRD OF RGTS UNIV SY			1	1FE	1,497,513	119.2250	1,490,313	1,250,000	1,439,489		(22,458)			5.000	2.740	JJ	31,250	62,500	05/03/2012	07/01/2024
04780M-SH-3	ATLANTA GA ARPT REVENUE			1	1FE	276,613	115.4080	288,520	250,000	270,209		(2,489)			5.000	3.670	JJ	6,250	12,500	04/19/2012	01/01/2025
04780T-CG-7	ATLANTA GA ARPT PASSENGER FAC				1FE	561,655	112.0140	560,070	500,000	527,607		(8,657)			5.000	3.050	JJ	12,500	25,000	11/05/2010	01/01/2018
052414-LW-7	AUSTIN TX ELEC UTILITY SYS REV			1	1FE	283,995	114.6570	286,643	250,000	274,334		(3,715)			5.000	3.170	MN	1,597	12,500	04/25/2012	11/15/2029
130333-CA-3	CALIFORNIA ST HSG FIN AGY RSDL			1	1FE	340,392	100.2210	341,144	340,392	340,392					2.900	2.900	MON	823	9,872	04/24/2013	02/01/2042
130333-CB-1	CALIFORNIA ST HSG FIN AGY RSDL			1	1FE	1,002,612	99.8080	1,004,464	1,006,386	1,002,677		545			2.900	2.970	MON	2,432	29,185	04/24/2013	02/01/2042
161036-GV-4	CHARLOTTE NC ARPT REVENUE				1FE	311,046	109.9170	329,751	300,000	304,136		(1,532)			5.000	4.410	JJ	7,500	15,000	01/13/2010	07/01/2017
161036-HH-4	CHARLOTTE NC ARPT REVENUE			1	1FE	408,228	115.4110	461,644	400,000	404,886		(748)			5.500	5.240	JJ	11,000	22,000	01/13/2010	07/01/2023
162393-DQ-2	CHATTANOOGA TN ELEC REVENUE			1	1FE	1,762,288	111.6870	1,786,992	1,600,000	1,668,885		(20,213)			5.000	3.550	MS	26,667	80,000	01/13/2010	09/01/2022
19668Q-FE-0	COLORADO ST BLDG EXCELLENT SCH			1	1FE	356,275	115.1530	374,247	325,000	347,090		(3,106)			5.000	3.760	MS	4,785	16,250	11/30/2011	03/15/2026
196707-JW-4	COLORADO ST BRD OF GOVERNORS U			1	1FE	290,212	117.1790	310,524	265,000	287,377		(2,678)			5.000	3.650	MS	4,417	13,250	12/04/2013	03/01/2027
196707-QT-3	COLORADO ST BRD OF GOVERNORS U			1	1FE	550,930	116.9100	584,550	500,000	546,125		(4,791)			5.000	3.680	MS	8,333	16,736	12/18/2013	03/01/2027
198504-VM-1	COLUMBIA SC WTRWKS & SWR SYS			1	1FE	278,225	117.8530	294,633	250,000	275,443		(2,684)			5.000	3.540	FA	5,208	7,743	12/05/2013	02/01/2027
207758-KF-9	CONNECTICUT ST SPL TAX OBLIG R				1FE	400,000	117.0220	468,088	400,000	400,000					5.305	5.300	JD	1,768	21,220	10/29/2009	12/01/2023
207758-KF-9	CONNECTICUT ST SPL TAX OBLIG R	SD			1FE	500,000	117.0220	585,110	500,000	500,000					5.305	5.300	JD	2,210	26,525	10/29/2009	12/01/2023
207758-KT-9	CONNECTICUT ST SPL TAX OBLIG R				1FE	289,713	104.0450	260,115	250,000	256,878		(8,134)			5.000	1.660	MN	2,083	12,500	10/28/2010	11/01/2015
207758-SD-6	CONNECTICUT ST SPL TAX OBLIG R			1	1FE	301,950	121.9550	304,888	250,000	300,979		(971)			5.000	2.600	MS	2,604		10/02/2014	09/01/2026
235036-XF-2	DALLAS-FORT WORTH TX INTERNATI			1	1FE	940,475	116.7370	963,080	825,000	911,746		(11,159)			5.000	3.270	MN	6,875	41,250	05/01/2012	11/01/2026
249182-FF-8	DENVER CITY & CNTY CO ARPT REV			1	1FE	260,483	114.1910	285,478	250,000	259,466		(977)			5.000	4.420	MN	1,597	12,500	12/11/2013	11/15/2027
3135G0-ES-8	FEDERAL NATIONAL MORTGAGE ASSOCIATION	0			1FE	996,780	101.3470	1,013,470	1,000,000	998,780		639			1.375	1.440	MN	1,757	13,750	10/24/2011	11/15/2016
3137EA-BP-3	FEDERAL HOME LOAN MORTGAGE CORPORATION	0			1FE	2,002,875	111.7870	1,956,273	1,750,000	1,880,434		(35,686)			4.875	2.600	JD	4,266	85,313	06/14/2011	06/13/2018
3137EA-DN-6	FREDDIE MAC				1FE	1,241,593	98.5640	1,232,050	1,250,000	1,244,849		1,670			0.750	0.880	JJ	4,401	9,375	01/15/2013	01/12/2018
359900-3A-3	FULTON CNTY GA DEV AUTH			1	1FE	587,665	118.1120	590,560	500,000	566,438		(7,998)			5.000	2.970	MN	4,167	25,000	03/30/2012	11/01/2025
414005-QD-3	HARRIS CNTY TX			1	1FE	295,673	117.9730	294,933	250,000	294,454		(1,218)			5.000	2.430	FA	4,722		10/03/2014	08/15/2026
425538-BZ-7	HENNEPIN CNTY MN SALES TAX REV			1	1FE	653,038	111.9750	699,844	625,000	635,144		(3,147)			5.000	4.400	JD	1,389	31,250	07/24/2008	12/15/2021
44237N-GR-7	HOUSTON TX HOTEL OCCUPANCY TAX			1	1FE	1,442,618	117.4040	1,491,031	1,270,000	1,437,317		(5,302)			5.000	3.390	MS	23,107		07/24/2014	09/01/2028
442435-4B-6	HOUSTON TX UTILITY SYS REVENUE			1	1FE	580,770	122.2470	611,235	500,000	575,875		(4,895)			5.000	3.120	MN	3,194	14,583	03/13/2014	05/15/2025
45129W-JC-5	IDAHO ST HSG & FIN ASSN			1	1FE	301,263	114.1590	285,398	250,000	285,620		(7,482)			5.000	1.720	JJ	5,764	12,500	11/16/2012	07/15/2021
454624-S4-0	INDIANA ST BOND BANK REVENUE				1FE	1,257,950	109.4030	1,367,538	1,250,000	1,253,894		(987)			4.302	4.200	FA	22,406	53,775	07/28/2010	08/01/2018
455057-PB-9	INDIANA ST FIN AUTH REVENUE				1FE	1,074,060	110.9400	1,109,400	1,000,000	1,023,688		(8,801)			5.250	4.240	JJ	26,250	52,500	07/25/2008	07/01/2017
45528S-3T-1	INDIANAPOLIS IN LOCAL PUBLIC I				1FE	1,712,580	108.8530	1,632,810	1,500,000	1,570,660		(32,567)			5.000	2.660	FA	31,250	75,000	06/02/2010	02/01/2017
46246L-UK-4	IOWA ST FIN AUTH SF REVENUE			1	1FE	15,811	100.0000	15,000	15,000	15,000		(395)			5.000	3.770	JJ	375	936	06/22/2005	01/01/2036
48542K-N4-7	KANSAS ST DEV FIN AUTH REVENUE			1	1FE	2,688,687	107.8490	2,911,950	2,700,000	2,691,890		674			5.000	5.040	AO	33,750	135,000	09/22/2009	04/01/2024
49151E-8R-7	KENTUCKY ST PROPERTY & BLDGS C			1	1FE	558,545	114.7510	573,755	500,000	552,415		(6,130)			5.000	3.220	FA	10,417	12,500	02/12/2014	08/01/2025
516391-BN-8	LANSING MICH BRD WTR & LT UTIL				1FE	773,544	119.8160	760,832	635,000	750,055		(13,873)			5.000	2.350	JJ	15,875	31,750	03/27/2013	07/01/2022
516391-BS-7	LANSING MICH BRD WTR & LT UTIL			1	1FE	325,688	117.4720	323,048	275,000	318,209		(4,423)			5.000	2.900	JJ	6,875	13,750	03/27/2013	07/01/2026
546540-MN-2	LOUISIANA ST UNIV & AGRIC & ME			1	1FE	297,865	120.7430	301,858	250,000	296,955		(910)			5.000	2.740	JJ	2,604		09/25/2014	07/01/2026
546589-RS-3	LOUISVILLE & JEFFERSON CNTY KY			1	1FE	467,963	116.3970	494,687	425,000	456,383		(3,932)			5.000	3.770	MN	2,715	21,250	12/06/2011	05/15/2028
54810C-6W-5	LOWER COLORADO RIVER TX AUTH R				1FE	284,865	101.7290	254,323	250,000	252,998		(7,967)			5.000	1.750	MN	1,597	12,500	10/22/2010	05/15/2015
56041M-NM-2	MAINE ST GOVTL FACS AUTH				1FE	294,135	113.3160	283,290	250,000	281,584		(8,125)			5.000	1.520	AO	3,125	12,500	05/30/2013	10/01/2018
574300-JJ-9	MARYLAND ST TRANSPRTN AUTH TRA			1	1FE	794,703	114.7320	803,124	700,000	748,787		(9,894)			5.000	3.310	JJ	17,500	35,000	01/13/2010	07/01/2020
575577-GE-5	MASSACHUSETTS BAY MA TRANSPRTN			1	1FE	760,998	102.3610	716,527	700,000	703,703		(7,193)			5.000	3.920	JJ	17,500	35,000	09/07/2005	07/01/2020
57586E-A5-0	MASSACHUSETTS ST HLTH & EDUCTN			1	1FE	577,470	117.5510	587,755	500,000	559,862		(6,695)			5.000	3.240	AO	6,250	25,000	03/29/2012	10/01/2024
58400C-AF-4	MECKLENBURG CNTY NC LTD OBLG				1FE	500,000	98.7840	493,920	500,000	500,000					1.820	1.820	FA	3,792	9,100	03/01/2013	02/01/2019

SCHEDULE D - PART 1

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

1 CUSIP Identification	2 Description	Codes 3 Code	Codes 4 Foreign	Codes 5 Bond Char	6 NAIC Des.	7 Actual Cost	Fair Value 8 Rate Used to Obtain Fair Value	Fair Value 9 Fair Value	10 Par Value	11 Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value 12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor- tization) Accretion	14 Current Year's Other- Than- Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Interest 16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	Dates 21 Acquired	22 Stated Contractual Maturity Date
58400C-AG-2	MECKLENBURG CNTY NC LTD OBLG				1FE	500,000	99.1120	495,560	500,000	500,000					2.120	2.120	FA	4,417	10,600	03/01/2013	02/01/2020
592030-ZK-9	MET GOVT NASHVILLE & DAVIDSON			1	1FE	1,420,638	115.7230	1,446,538	1,250,000	1,370,450		(16,720)			5.000	3.310	MN	7,986	62,500	11/18/2011	05/15/2026
592098-M3-8	MET GOVT NASHVILLE & DAVIDSONC			1	1FE	273,850	119.6090	299,023	250,000	271,617		(2,118)			5.000	3.800	JJ	6,250	12,500	12/05/2013	07/01/2029
592481-FM-2	MET SAINT LOUIS MO SWR DIST WS			1	1FE	453,843	120.4360	487,766	405,000	449,166		(4,515)			5.000	3.480	MN	3,375	17,606	12/06/2013	05/01/2027
59259Y-PR-4	MET TRANSPRTN AUTH NY REVENUE			1	1FE	288,345	118.5930	296,483	250,000	279,852		(3,295)			5.000	3.260	MN	2,083	12,500	05/04/2012	11/01/2026
59259Y-PS-2	MET TRANSPRTN AUTH NY REVENUE			1	1FE	286,670	118.1100	295,275	250,000	278,571		(3,144)			5.000	3.330	MN	2,083	12,500	05/04/2012	11/01/2027
592646-4E-0	MET WASHINGTON DC ARPTS AUTH A			1	1FE	263,443	113.4020	283,505	250,000	262,100		(1,281)			5.000	4.260	AO	3,125	12,500	12/10/2013	10/01/2027
59333P-B5-6	MIAMI-DADE CNTY FL AVIATION RE				1FE	299,473	117.3180	293,295	250,000	290,136		(4,600)			5.000	2.690	AO	3,125	12,500	12/03/2012	10/01/2022
60416Q-FW-9	MINNESOTA ST HSG FIN AGY HOMEO			1	1FE	1,052,821	98.4260	1,036,250	1,052,821	1,052,821					2.700	2.700	MON	2,369	28,426	04/10/2013	09/01/2041
60416Q-GB-4	MINNESOTA ST HSG FIN AGY HOMEO			1	1FE	2,746,115	101.1940	2,778,904	2,746,115	2,746,115					2.875	2.870	MON	6,579	7,237	10/15/2014	11/01/2044
60534R-4F-3	MISSISSIPPI ST DEV BANK SPL OB				1FE	287,218	114.7240	286,810	250,000	274,254		(4,805)			5.000	2.760	MS	4,167	12,500	03/21/2012	09/01/2019
60534R-4U-0	MISSISSIPPI ST DEV BANK SPL OB				1FE	402,969	112.7550	394,643	350,000	381,210		(8,042)			5.000	2.440	MS	5,833	17,500	03/21/2012	09/01/2018
60534R-YW-3	MISSISSIPPI ST DEV BANK SPL OB				1FE	1,000,000	104.8490	1,048,490	1,000,000	1,000,000					4.370	4.370	MS	14,567	43,700	09/01/2010	03/01/2024
60636W-NW-1	MISSOURI ST HIGHWAYS & TRANSIT				1FE	528,465	108.0540	540,270	500,000	515,217		(4,323)			4.443	3.430	MN	3,703	22,215	11/03/2011	05/01/2018
613349-2F-5	MONTGOMERY CNTY MD HSG OPPORTU			1	1FE	1,649,480	107.8250	1,655,114	1,535,000	1,634,052		(16,755)			4.000	2.350	JJ	30,700	64,811	05/31/2013	01/01/2031
626207-XT-6	MUNI ELEC AUTH OF GEORGIA				1FE	764,372	116.1190	812,833	700,000	735,314		(6,284)			5.000	3.880	JJ	17,500	35,000	12/14/2009	01/01/2020
631663-NA-5	NASSAU CNTY NY INTERIM FIN AUT				1FE	1,000,000	100.2810	1,002,820	1,000,000	1,000,000					1.776	1.770	MN	2,269	17,760	10/04/2012	11/15/2018
646136-F3-0	NEW JERSEY ST TRANSPRTN TRUST			1	1FE	833,573	113.9850	854,888	750,000	812,735		(7,110)			5.250	3.940	JD	1,750	39,375	12/07/2011	06/15/2025
646139-RD-9	NEW JERSEY ST TURNPIKE AUTH			1	1FE	448,125	93.0000	465,000	500,000	453,469		2,893			0.149	0.800	MON	49	535	02/08/2013	01/01/2030
64971M-4H-2	NEW YORK CITY NY TRANSITIONAL				1FE	251,240	108.0360	270,090	250,000	250,762		(119)			4.137	4.070	FA	4,309	10,343	09/09/2010	08/01/2020
64971Q-JE-4	NEW YORK CITY NY TRANSITIONALF			1	1FE	835,163	119.1020	833,721	700,000	799,840		(13,137)			5.000	2.700	MN	5,833	35,000	03/27/2012	11/01/2023
649883-B8-7	NEW YORK ST MTGE AGY HOMEOWNER				1FE	750,000	99.9650	749,738	750,000	750,000					2.750	2.750	AO	3,896		10/09/2014	04/01/2022
649883-C2-9	NEW YORK ST MTGE AGY HOMEOWNER				1FE	840,000	100.3390	842,848	840,000	840,000					3.000	3.000	AO	4,760		10/09/2014	04/01/2023
649883-C3-7	NEW YORK ST MTGE AGY HOMEOWNER				1FE	545,000	100.4710	547,567	545,000	545,000					3.050	3.050	AO	3,140		10/09/2014	10/01/2023
649883-C5-2	NEW YORK ST MTGE AGY HOMEOWNER			1	1FE	750,000	100.5980	754,485	750,000	750,000					3.150	3.150	AO	4,463		10/09/2014	10/01/2024
649883-YC-3	NEW YORK ST MTGE AGY HOMEOWNER				1FE	250,000	101.6160	254,040	250,000	250,000					2.750	2.750	AO	1,719	3,781	02/13/2014	04/01/2020
649906-PU-2	NEW YORK ST DORM AUTH REVENUES			1	1FE	558,348	116.1870	580,935	500,000	542,956		(5,542)			5.000	3.550	AO	6,250	25,000	03/21/2012	10/01/2023
64990E-CH-8	NEW YORK ST DORM AUTH ST PERSO			1	1FE	468,972	120.3570	481,428	400,000	464,533		(4,439)			5.000	2.730	JD	889	20,000	05/14/2014	12/15/2026
64990E-CK-1	NEW YORK ST DORM AUTH ST PERSO			1	1FE	570,335	119.0450	595,230	500,000	565,394		(4,941)			5.000	3.130	JD	1,111	25,000	04/16/2014	12/15/2028
64990E-DG-9	NEW YORK ST DORM AUTH ST PERSO			1	1FE	562,525	119.7850	598,925	500,000	557,934		(4,591)			5.000	3.330	JD	1,111	25,000	04/02/2014	12/15/2027
64990E-GY-7	NEW YORK ST DORM AUTH ST PERSO				1FE	313,123	118.5450	296,363	250,000	297,309		(7,265)			5.000	1.720	FA	4,722	12,500	10/12/2012	02/15/2021
64990H-ML-1	NEW YORK ST DORM AUTH REVENUES			1	1FE	590,585	119.1110	607,466	510,000	582,802		(7,783)			5.000	2.840	MN	3,258	25,500	02/06/2014	05/15/2023
650013-6R-1	NEW YORK ST THRUWAY AUTH			1	1	100,797	103.6490	98,467	95,000	95,561		(723)			5.000	4.190	AO	1,188	4,750	08/01/2006	04/01/2018
650013-7B-5	NEW YORK ST THRUWAY AUTH			1	1FE	694,968	103.5120	678,004	655,000	658,870		(4,985)			5.000	4.190	AO	8,188	32,750	08/01/2006	04/01/2018
650035-HZ-4	NEW YORK ST URBAN DEV CORP REV			1	1FE	1,875,668	110.7950	1,938,930	1,750,000	1,792,879		(13,381)			5.000	4.110	JD	3,889	87,500	01/10/2008	12/15/2027
650035-ZA-9	NEW YORK ST URBAN DEV CORP REV			1	1FE	293,304	118.6010	302,435	255,000	290,853		(2,450)			5.000	3.050	MS	3,754	6,375	05/06/2014	03/15/2028
65825P-DY-3	NORTH CAROLINA ST CAPITAL IMPT			1	1FE	1,938,248	114.2130	1,998,728	1,750,000	1,883,447		(18,424)			5.000	3.640	MN	14,583	87,500	11/28/2011	05/01/2028
65829Q-AK-0	NORTH CAROLINA ST LTD OBLIG			1	1FE	313,733	118.9270	297,318	250,000	299,571		(6,734)			5.000	1.890	MN	2,083	12,500	11/13/2012	11/01/2023
678514-BA-7	OKLAHOMA ST CAPITAL IMPT AUTH			1	1FE	2,000,000	108.9920	2,179,860	2,000,000	2,000,000					4.242	4.240	JJ	42,420	84,840	08/25/2010	07/01/2021
68607D-NB-7	OREGON ST DEPT OF TRANSPRTN HI				1FE	268,244	112.0360	296,895	265,000	267,178		(264)			4.733	4.590	MN	1,603	12,542	06/25/2010	11/15/2021
686432-AQ-8	ORLANDO FL CONTRACT TOURIST DE			1	1FE	282,583	120.3710	300,928	250,000	280,764		(1,818)			5.250	3.680	MN	2,188	6,526	03/28/2014	11/01/2030
686507-DM-3	ORLANDO FL UTILITIES COMMISSIO				1FE	295,000	114.5360	286,340	250,000	282,372		(8,343)			5.000	1.440	AO	3,125	12,500	06/19/2013	10/01/2018
686543-TP-4	ORLANDO & ORANGE CNTY FL EXPRE				1FE	311,190	119.6840	299,212	250,000	298,918		(5,947)			5.000	2.160	JJ	6,250	12,500	11/16/2012	07/01/2022
708796-E9-4	PENNSYLVANIA ST HSG FIN AGY SF			1	1FE	765,000	100.7000	770,355	765,000	765,000					3.000	3.000	AO	5,738	22,950	11/16/2012	04/01/2022
708796-G2-7	PENNSYLVANIA ST HSG FIN AGY SF				1FE	1,250,000	100.9570	1,261,963	1,250,000	1,250,000					2.650	2.650	AO	8,281	33,125	11/16/2012	10/01/2020
709221-LJ-2	PENNSYLVANIA ST TURNPIKE COMMI				1FE	820,695	104.3130	782,348	750,000	758,567		(9,028)			5.000	3.720	JD	3,125	37,500	03/19/2007	12/01/2015
709223-7M-7	PENNSYLVANIA ST TURNPIKE COMMI			1	1FE	349,851	120.1650	360,495	300,000	347,140		(2,711)			5.500	3.430	JD	1,375	16,500	05/20/2014	12/01/2032
709223-7P-0	PENNSYLVANIA ST TURNPIKE COMMI			1	1FE	547,250	111.6440	614,047	550,000	547,316		62			5.000	5.030	JD	2,292	27,500	12/09/2013	12/01/2043
709223-D8-1	PENNSYLVANIA ST TURNPIKE COMMI				1FE	308,715	117.1910	292,978	250,000	293,480		(6,885)			5.000	1.880	JD	1,042	12,500	10/02/2012	12/01/2020
709223-X5-5	PENNSYLVANIA ST TURNPIKE COMMI			1	1FE	571,860	113.0690	565,345	500,000	554,146		(6,880)			5.000	3.230	JD	2,083	25,000	05/03/2012	12/01/2028
709224-CN-7	PENNSYLVANIA ST TURNPIKE COMMI			1	1FE	432,988	116.2050	464,820	400,000	431,139		(1,849)			5.000	4.030	JD	1,667	13,333	03/26/2014	12/01/2031
71883R-JT-1	PHOENIX AZ CIVIC IMPT CORP WTR			1	1FE	849,780	115.3830	865,373	750,000	805,183		(11,219)			5.000	3.230	JJ	18,750	37,500	10/20/2010	07/01/2024
73358W-AG-9	PORT AUTH OF NEW YORK & NEW JE				1FE	269,193	114.0230	285,058	250,000	260,975		(1,965)			5.309	4.300	JD	1,106	13,273	06/24/2010	12/01/2019
73358W-UU-6	PORT AUTH OF NEW YORK & NEW JE			1	1FE	583,835	118.1320	590,660	500,000	582,424		(1,411)			5.000	3.040	AO	4,861		10/08/2014	10/15/2027
736742-MA-2	PORTLAND OR SWR SYS REVENUE	SD		1	1FE	279,850	104.7620	261,905	250,000	258,448		(5,798)			5.000	2.550	FA	5,208	12,500	03/01/2011	08/01/2018
746189-PZ-6	PURDUE UNIV IN UNIV REVENUES				1FE	471,456	106.6880	426,752	400,000	419,773		(12,914)			5.000	1.640	JJ	10,000	20,000	11/05/2010	07/01/2016
746189-QA-0	PURDUE UNIV IN UNIV REVENUES				1FE	474,444	110.6910	442,764	400,000	429,325		(11,331)			5.000	1.970	JJ	10,000	20,000	11/05/2010	07/01/2017

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 Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
756872-GJ-0	RED RIVER TX EDU FING COPR EDU			1	1FE	275,955	115.3340	288,335	250,000	267,210		(2,962)			5.000	3.540	MS	3,681	12,500	12/05/2011	03/15/2026
786005-QS-0	SACRAMENTO CA MUNI UTILITY DIS			1	1FE	313,263	120.1270	300,318	250,000	298,822		(6,868)			5.000	1.850	FA	4,722	12,500	11/13/2012	08/15/2022
794665-FN-4	SALES TAX ASSET RECEIVABLE COR			1	1FE	304,503	124.4610	311,155	250,000	303,484		(1,019)			5.000	2.520	AO	2,639		09/24/2014	10/15/2026
79642B-E6-6	SAN ANTONIO TX WTR REVENUE			3	1FE	250,000	100.0000	250,000	250,000	250,000					0.420	0.420	MON	88	667	04/09/2014	05/01/2044
812631-JZ-3	SEATTLE WA DRAIN & WSTWTR REVE			1	1FE	302,703	117.5740	293,935	250,000	290,224		(5,059)			5.000	2.530	MS	4,167	12,500	06/21/2012	09/01/2024
812631-KE-8	SEATTLE WA DRAIN & WSTWTR REVE			1	1FE	292,403	115.2730	288,183	250,000	282,524		(4,016)			5.000	2.970	MS	4,167	12,500	06/21/2012	09/01/2029
812643-FT-6	SEATTLE WA MUNI LIGHT & PWR RE			1	1FE	307,648	117.4130	293,533	250,000	294,008		(6,758)			5.000	1.920	FA	5,208	12,500	12/12/2012	02/01/2023
83712T-DA-6	SOUTH CAROLINA ST HSG FIN & DE			1	1FE	405,000	100.3090	406,255	405,000	405,000					2.950	2.950	MON	996	11,948	04/12/2013	01/01/2041
837227-P5-0	SOUTH CENTRAL CT REGL WTR AUTH			1	1FE	570,580	114.9350	574,675	500,000	554,805		(6,251)			5.000	3.350	FA	10,417	25,000	04/26/2012	08/01/2031
837227-P6-8	SOUTH CENTRAL CT REGL WTR AUTH			1	1FE	284,365	114.6410	286,602	250,000	276,696		(3,039)			5.000	3.390	FA	5,208	12,500	04/26/2012	08/01/2032
837542-FQ-7	SOUTH DAKOTA ST BRD OF RGTS HS			1	1FE	291,420	118.5180	296,294	250,000	290,385		(1,035)			5.000	3.070	AO	3,646		08/22/2014	04/01/2029
83756C-FR-1	SOUTH DAKOTA HSG DEV AUTH			1	1FE	241,577	107.5020	241,880	225,000	240,566		(1,012)			4.000	2.390	MN	1,500	4,729	04/08/2014	11/01/2044
88278P-TQ-7	TEXAS ST UNIV SYS FING REVENUE			1	1FE	288,847	118.9910	297,477	250,000	287,114		(1,733)			5.000	3.130	MS	3,681	2,535	06/05/2014	03/15/2029
88278P-TR-5	TEXAS ST UNIV SYS FING REVENUE			1	1FE	287,042	118.6320	296,580	250,000	285,395		(1,647)			5.000	3.210	MS	3,681	2,535	06/05/2014	03/15/2030
88283L-ES-1	TEXAS ST TRANSPRTN COMMISSION			1	1FE	1,749,375	109.4190	1,750,720	1,600,000	1,649,021		(20,576)			5.000	3.570	AO	20,000	80,000	09/24/2009	04/01/2027
89602N-ZJ-6	TRIBOROUGH NY BRIDGE & TUNNEL			1	1FE	571,120	119.6370	598,184	500,000	565,904		(5,217)			5.000	3.100	MN	3,194	25,000	04/09/2014	11/15/2027
914084-X4-5	UNIV OF ARKANSAS AR UNIV REVEN			1	1FE	1,027,500	109.0540	1,090,540	1,000,000	1,009,367		(3,027)			5.000	4.640	MN	8,333	50,000	02/14/2008	11/01/2032
91412G-EZ-4	UNIV OF CALIFORNIA CA REVENUES			13	1FE	250,000	100.0000	250,000	250,000	250,000					0.669	0.660	MON	141	1,047	04/10/2014	07/01/2041
91412G-FA-8	UNIV OF CALIFORNIA CA REVENUES			13	1FE	250,000	99.9970	249,992	250,000	250,000					0.670	0.670	MON	137	1,047	04/10/2014	07/01/2041
91417K-NN-7	UNIV OF COLORADO CO ENTERPRISE				1FE	288,977	106.5780	266,444	250,000	259,067		(6,222)			5.000	2.380	JD	1,042	12,500	12/10/2009	06/01/2016
914641-X2-6	UNIV OF NEBRASKA NE				1FE	584,460	111.9040	559,520	500,000	554,658		(11,662)			4.000	1.480	JJ	10,000	20,000	05/17/2012	07/01/2019
914641-X6-7	UNIV OF NEBRASKA NE			1	1FE	312,230	120.8780	302,194	250,000	299,208		(5,986)			5.000	2.140	JJ	6,250	12,500	10/16/2012	07/01/2023
914692-K2-3	UNIV OF NEW MEXICO NM			1	1FE	1,991,010	108.0260	2,057,894	1,905,000	1,930,458		(9,777)			5.000	4.410	JD	7,938	95,250	12/06/2007	06/01/2032
914716-WV-3	UNIV OF NORTH CAROLINA NC AT C			1	1FE	580,440	115.6410	578,204	500,000	561,254		(7,428)			5.000	3.100	AO	6,250	25,000	05/02/2012	04/01/2030
914729-NL-8	UNIV OF N TEXAS TX			1	1FE	406,795	117.1120	404,035	345,000	392,268		(5,746)			5.000	2.900	AO	3,643	17,250	05/10/2012	04/15/2027
914729-NM-6	UNIV OF N TEXAS TX			1	1FE	292,904	117.0270	292,567	250,000	282,848		(3,980)			5.000	2.980	AO	2,638	12,500	05/10/2012	04/15/2028
914729-NN-4	UNIV OF N TEXAS TX			1	1FE	291,044	116.5600	291,400	250,000	281,453		(3,798)			5.000	3.060	AO	2,638	12,500	05/10/2012	04/15/2029
91476P-LA-4	UNIV OK REVENUES			1	1FE	275,017	116.0900	290,224	250,000	273,321		(1,696)			5.000	3.570	JJ	6,250	1,597	04/04/2014	07/01/2031
91802R-AJ-8	UTILITY DEBT SECURITIZATION AU			1	1FE	1,090,300	120.6600	1,206,600	1,000,000	1,082,884		(7,159)			5.000	3.890	JD	2,222	49,583	12/12/2013	12/15/2030
927781-5B-6	VIRGINIA ST CLG BLDG AUTH EDUC			1	1FE	299,927	121.0670	302,667	250,000	297,160		(2,767)			5.000	2.640	FA	7,847		05/16/2014	02/01/2027
927781-TH-7	VIRGINIA ST CLG BLDG AUTH EDUC			1	1FE	559,420	111.0710	555,354	500,000	538,860		(6,959)			4.750	3.080	FA	9,896	23,750	12/08/2011	02/01/2021
92818G-JK-0	VIRGINIA ST RESOURCES AUTH INF				1FE	275,000	111.5660	306,806	275,000	275,000					4.970	4.970	MN	2,278	13,883	11/06/2009	11/01/2024
930876-BU-0	WAKE CNTY NC LIMITED OBLIG			1	1FE	831,535	116.7990	852,632	730,000	785,025		(9,950)			5.000	3.350	JJ	18,250	36,500	12/10/2009	01/01/2021
940839-CF-8	WASHOE CNTY NV HIGHWAY REVENUE			1	1FE	526,910	110.8630	554,320	500,000	519,572		(4,336)			5.000	3.950	FA	10,417	25,000	03/27/2013	02/01/2043
95308R-FC-8	W HARRIS CNTY TX REGL WTR AUTH				1FE	454,451	111.4900	445,960	400,000	442,144		(8,068)			4.000	1.760	JD	711	16,000	05/22/2013	12/15/2019
95308R-FD-6	W HARRIS CNTY TX REGL WTR AUTH				1FE	283,497	112.0690	280,172	250,000	277,054		(4,229)			4.000	2.050	JD	444	10,000	05/22/2013	12/15/2020
97710B-RH-7	WISCONSIN ST HLTH & EDUCTNL FA			1	1FE	274,427	110.8820	277,204	250,000	272,955		(1,475)			5.000	3.000	AO	3,124	6,250	08/21/2014	10/01/2033
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						87,114,732	XXX	88,822,003	80,310,714	84,945,365		(702,775)			XXX	XXX	XXX	914,581	3,099,787	XXX	XXX
3128H4-HM-4	FEDERAL HOME LOAN MTG CORP #E96536				1FE	27,403	104.6070	28,251	27,006	27,114		(105)			5.000	4.520	MON	113	1,350	07/28/2003	03/01/2018
3128H7-CE-0	FEDERAL HOME LOAN MTG CORP #E99069				1FE	39,412	104.6750	40,954	39,124	39,173		(66)			4.500	4.270	MON	147	1,761	03/03/2004	09/01/2018
3128H7-X8-0	FEDERAL HOME LOAN MTG CORP #E99703				1FE	138,129	104.6070	142,292	136,025	136,593		(479)			5.000	4.560	MON	567	6,801	11/24/2003	10/01/2018
3128M9-LU-4	FEDERAL HOME LN MTG CORP #G07239				1FE	323,681	101.4080	318,149	313,730	323,019		(1,217)			3.000	2.540	MON	784	9,412	02/28/2013	12/01/2042
3128MA-BS-7	FEDERAL HOME LN MTG CORP #G07849				1FE	1,026,362	104.3750	1,029,762	986,590	1,026,362		(205)			3.500	2.810	MON	2,878	2,878	10/21/2014	05/01/2044
3128MJ-RJ-1	FEDERAL HOME LOAN MTG CORP #G08488				1FE	448,688	104.1210	457,038	438,949	448,688		(874)			3.500	3.100	MON	1,280	15,363	04/03/2012	04/01/2042
3128MJ-RT-9	FEDERAL HOME LOAN MTG CORP #G08497				1FE	344,688	101.1250	340,845	337,052	344,688		(539)			3.000	2.610	MON	843	10,112	06/26/2012	06/01/2042
3128MJ-RV-4	FEDERAL HOME LN MTG CORP #G08499				1FE	374,790	101.1250	370,610	366,486	374,790		(535)			3.000	2.660	MON	916	10,995	06/26/2012	07/01/2042
3128MM-AS-2	FEDERAL HOME LOAN MTG CORP #G18016				1FE	134,471	104.8860	138,361	131,915	132,887		(572)			5.000	4.460	MON	550	6,596	12/10/2004	10/01/2019
3128MM-LD-3	FEDERAL HOME LOAN MTG CORP #G18323				1FE	3,605	105.9640	3,711	3,502	3,605		(26)			4.500	0.050	MON	13	158	09/08/2009	09/01/2024
3128MM-LD-3	FEDERAL HOME LOAN MTG CORP #G18323	0			1FE	231,473	105.9640	238,279	224,867	231,473		(1,655)			4.500	3.290	MON	843	10,119	09/08/2009	09/01/2024
3128PP-5E-9	FEDERAL HOME LOAN MTG CORP #J10845				1FE	193,916	105.9640	199,891	188,640	193,916		(478)			4.500	3.370	MON	707	8,489	09/15/2009	10/01/2024
3128PQ-PY-1	FEDERAL HOME LOAN MTG CORP #J11339				1FE	28,562	105.9640	28,988	27,357	28,292		(221)			4.500	0.120	MON	103	1,231	12/07/2009	12/01/2024
3128PQ-PY-1	FEDERAL HOME LOAN MTG CORP #J11339	0			1FE	719,656	105.9640	730,395	689,284	712,858		(5,571)			4.500	3.090	MON	2,585	31,018	12/07/2009	12/01/2024
31292S-AN-0	FEDERAL HOME LN MTG CORP #C09013				1FE	1,348,002	101.1250	1,304,860	1,290,340	1,344,037		(6,179)			3.000	2.420	MON	3,226	38,710	10/19/2012	09/01/2042
31292S-AQ-3	FEDERAL HOME LN MTG CORP #C09015				1FE	1,349,631	101.2830	1,308,478	1,291,900	1,344,154		(7,632)			3.000	2.370	MON	3,230	38,757	10/19/2012	10/01/2042
31292S-AR-1	FEDERAL HOME LN MTG CORP #C09016				1FE	1,099,872	104.1220	1,078,163	1,035,478	1,093,759		(9,038)			3.500	2.540	MON	3,020	36,242	09/18/2012	10/01/2042
31294K-Q6-5	FEDERAL HOME LOAN MTG CORP #E01377				1FE	46,811	104.6750	48,642	46,469	46,528		(67)			4.500	4.270	MON	174	2,091	03/03/2004	05/01/2018

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 Des.	7 Actual Cost	Fair Value 8 Rate Used to Obtain Fair Value	Fair Value 9 Fair Value	10 Par Value	11 Book/Adjusted Carrying Value	Change in Book/Adjusted Carrying Value 12 Unrealized Valuation Increase/(Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/Adjusted Carrying Value	Interest 16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	Dates 21 Acquired	22 Stated Contractual Maturity Date
31294K-UM-5	FEDERAL HOME LOAN MTG CORP #E01488				1FE	166,009	104.6070	171,012	163,480	164,203		(558)			5.000	4.550	MON	681	8,174	11/24/2003	10/01/2018
31294K-UP-8	FEDERAL HOME LOAN MTG CORP #E01490				1FE	137,895	104.6070	142,511	136,234	136,689		(352)			5.000	4.630	MON	568	6,812	11/04/2003	11/01/2018
31294K-ZT-5	FEDERAL HOME LOAN MTG CORP #E01654				1FE	116,404	104.8860	122,110	116,422	116,404		7			5.000	4.950	MON	485	5,821	05/27/2004	06/01/2019
312962-4L-4	FEDERAL HOME LOAN MTG CORP #B10827				1FE	27,703	104.6750	28,787	27,501	27,544		(40)			4.500	4.270	MON	103	1,238	03/03/2004	11/01/2018
312962-7K-3	FEDERAL HOME LOAN MTG CORP #B10898				1FE	168,695	104.6070	173,779	166,125	166,761		(635)			5.000	4.590	MON	692	8,306	11/24/2003	11/01/2018
312967-6K-3	FEDERAL HOME LOAN MTG CORP #B15374				1FE	99,455	104.8860	103,490	98,669	98,869		(124)			5.000	4.760	MON	411	4,933	07/06/2004	07/01/2019
312968-W6-3	FEDERAL HOME LOAN MTG CORP #B16069				1FE	69,313	104.8860	71,647	68,309	68,667		(237)			5.000	4.550	MON	285	3,415	08/11/2004	08/01/2019
312969-6D-5	FEDERAL HOME LOAN MTG CORP #B17168				1FE	65,590	104.8860	67,487	64,343	64,935		(212)			5.000	4.390	MON	268	3,217	12/10/2004	11/01/2019
31306X-2A-0	FEDERAL HOME LN MTG CORP #J20769	0			1FE	1,606,145	102.1730	1,564,309	1,531,029	1,594,219		(14,261)			2.500	1.500	MON	3,190	38,276	10/11/2012	10/01/2027
3132GS-GM-5	FEDERAL HOME LOAN MTG CORP #Q07104				1FE	474,147	104.1210	482,971	463,855	473,637		(1,723)			3.500	3.100	MON	1,353	16,235	04/03/2012	04/01/2042
3132GS-K8-1	FEDERAL HOME LOAN MTG CORP #Q07219				1FE	485,379	104.1210	494,412	474,843	485,379		(813)			3.500	3.100	MON	1,385	16,620	04/03/2012	04/01/2042
3132GT-RG-4	FEDERAL HOME LN MTG CORP #Q08287				1FE	417,286	101.1250	412,632	408,041	416,738		(915)			3.000	2.680	MON	1,020	12,241	06/26/2012	05/01/2042
3132GU-Z3-1	FEDERAL HOME LN MTG CORP #Q09462				1FE	427,771	101.1250	423,000	418,294	426,828		(1,197)			3.000	2.670	MON	1,046	12,549	06/26/2012	07/01/2042
3132HM-2H-3	FEDERAL HOME LN MTG CORP #Q11676				1FE	1,013,750	104.2150	994,635	954,398	1,011,934		(7,547)			3.500	2.420	MON	2,784	33,404	09/18/2012	10/01/2042
3132MA-NN-7	FEDERAL HOME LN MTG CORP #Q29697				1FE	1,807,961	104.2580	1,814,630	1,740,516	1,807,961					3.500	2.850	MON	5,077		12/02/2014	11/01/2044
3136AD-EF-2	FANNIE MAE 13-36 AG				1FE	879,696	102.4160	882,747	861,919	879,315		(1,042)			3.000	2.550	MON	2,155	8,619	08/07/2014	12/25/2036
3136AK-DG-5	FANNIE MAE 14-36 QB				1FE	2,423,059	103.0150	2,439,334	2,367,931	2,422,499		(1,829)			3.000	2.470	MON	5,920	17,759	09/25/2014	09/25/2033
31371K-2R-1	FEDERAL NATIONAL MTG ASSOC #254684				1FE	41,056	105.6940	42,291	40,012	40,301		(263)			5.000	4.170	MON	167	2,001	02/25/2004	03/01/2018
31371L-JW-0	FEDERAL NATIONAL MTG ASSOC #255077				1FE	100,615	105.6940	104,244	98,627	99,259		(441)			5.000	4.370	MON	411	4,931	10/15/2004	01/01/2019
31376K-LZ-7	FEDERAL NATIONAL MTG ASSOC #357744				1FE	68,449	105.3600	73,026	69,310	68,797		289			4.500	4.730	MON	260	3,119	09/07/2005	04/01/2020
3137BA-FZ-0	FHR 4323 VA			1	1FE	776,382	108.9000	783,993	719,914	773,122		(4,982)			4.000	2.400	MON	2,400	14,398	06/18/2014	03/15/2027
3137BB-N9-7	FREDDIE MAC -4358 DA			1	1FE	239,990	103.5750	243,139	234,745	239,909		(272)			3.000	2.560	MON	587	2,347	08/11/2014	06/15/2040
3137BD-ZX-7	FHR 4387 KG			1	1FE	2,582,545	105.5140	2,580,617	2,445,736	2,581,551		(4,008)			4.000	2.530	MON	8,152	24,457	09/25/2014	02/15/2039
31388V-E9-5	FEDERAL NATIONAL MTG ASSOC #615860				1FE	13,204	104.7810	13,751	13,124	13,124					6.000	5.680	MON	66	787	04/05/2002	02/01/2017
3138EK-JA-4	FEDERAL NATIONAL MTG ASSOC #AL2956				1FE	631,530	102.0160	614,409	602,264	626,886		(5,421)			2.500	1.520	MON	1,255	15,057	12/13/2012	01/01/2028
3138EN-2N-8	FEDERAL NATIONAL MTG ASSOC #AL6180				1FE	4,830,469	106.8640	4,808,918	4,500,000	4,829,910		(559)			4.000	2.450	MON	15,000		12/17/2014	12/01/2044
3138EN-MF-3	FEDERAL NATIONAL MTG ASSOC #AL5757				1FE	1,546,389	104.4750	1,557,441	1,490,720	1,546,389		(124)			3.500	2.860	MON	4,348	4,348	10/23/2014	09/01/2044
3138M9-PE-5	FEDERAL NATIONAL MTG ASSOC #AP5820				1FE	1,435,981	101.4070	1,383,144	1,363,947	1,424,858		(10,135)			3.000	2.240	MON	3,410	40,918	11/07/2012	11/01/2042
3138W1-GD-3	FEDERAL NATIONAL MTG ASSOC #AR3795				1FE	718,043	101.4390	707,489	697,447	716,436		(1,738)			3.000	2.660	MON	1,744	20,923	02/21/2013	02/01/2043
3138W4-M2-4	FEDERAL NATIONAL MTG ASSOC #AR6676				1FE	2,906,584	101.7520	2,852,337	2,803,215	2,896,175		(13,590)			3.000	2.460	MON	7,008	84,096	02/28/2013	02/01/2043
3138WB-XQ-3	FEDERAL NATIONAL MTG ASSOC #AS2486				1FE	517,691	107.5210	521,126	484,673	517,691					4.000	2.730	MON	1,616		11/13/2014	05/01/2044
31396Q-F2-0	FANNIE MAE 09-75 LC				1FE	128,775	101.2630	128,936	127,328	127,508		(462)			4.000	3.530	MON	424	5,093	07/21/2009	04/25/2027
31398M-Q9-0	FANNIE MAE 10-36 CA				1FE	52,417	101.0240	51,709	51,185	51,429		(597)			4.000	2.760	MON	171	2,047	05/05/2010	02/25/2028
31398S-CH-4	FANNIE MAE 10-122 AC				1FE	378,432	104.7640	378,767	361,542	373,903		(3,417)			3.500	2.360	MON	1,055	12,654	11/22/2010	08/25/2022
31398V-XU-5	FHR-3653 EL			1	1FE	33,013	101.6140	32,853	32,331	32,610		(373)			3.500	2.250	MON	94	1,132	04/13/2010	07/15/2024
31400E-QQ-6	FEDERAL NATIONAL MTG ASSOC #685463				1FE	156,210	105.6940	163,496	154,688	154,856		(283)			5.000	4.650	MON	645	7,734	09/08/2003	03/01/2018
31400G-XK-6	FEDERAL NATIONAL MTG ASSOC #687482				1FE	15,942	101.3310	15,967	15,757	15,793		(37)			5.000	4.560	MON	66	788	07/29/2003	05/01/2018
31402C-ZC-9	FEDERAL NATIONAL MTG ASSOC #725339				1FE	104,478	105.6940	109,462	103,564	103,727		(179)			5.000	4.670	MON	432	5,178	04/27/2004	04/01/2019
31402D-MZ-0	FEDERAL NATIONAL MTG ASSOC #725876				1FE	113,230	106.2560	118,554	111,574	112,071		(352)			5.000	4.520	MON	465	5,579	01/10/2005	10/01/2019
31416R-AJ-2	FEDERAL NATIONAL MTG ASSOC #AA7208				1FE	6,660	106.2260	7,004	6,593	6,640		(21)			4.000	0.050	MON	22	264	05/04/2009	06/01/2024
31416R-AJ-2	FEDERAL NATIONAL MTG ASSOC #AA7208	0			1FE	416,532	106.2260	438,018	412,344	415,242		(1,340)			4.000	3.590	MON	1,374	16,494	05/04/2009	06/01/2024
31417S-CT-5	FEDERAL NATIONAL MTG ASSOC #AC5481				1FE	14,438	105.2710	14,543	13,814	14,406		(182)			4.500	0.080	MON	51	622	12/07/2009	11/01/2024
31417S-CT-5	FEDERAL NATIONAL MTG ASSOC #AC5481	0			1FE	474,152	105.2710	477,579	453,667	473,079		(5,970)			4.500	2.790	MON	1,700	20,415	12/07/2009	11/01/2024
31417U-V5-1	FEDERAL NATIONAL MTG ASSOC #AC7835				1FE	3,719	105.2710	3,745	3,559	3,690		(25)			4.500	0.020	MON	12	160	12/10/2009	12/01/2024
31417U-V5-1	FEDERAL NATIONAL MTG ASSOC #AC7835	0			1FE	504,745	105.2710	508,242	482,794	500,755		(3,473)			4.500	3.050	MON	1,809	21,726	12/10/2009	12/01/2024
31417U-WF-8	FEDERAL NATIONAL MTG ASSOC #AC7845				1FE	3,539	105.2710	3,562	3,385	3,521		(42)			4.500	0.020	MON	12	152	12/10/2009	01/01/2025
31417U-WF-8	FEDERAL NATIONAL MTG ASSOC #AC7845	0			1FE	441,960	105.2710	445,021	422,740	439,952		(5,424)			4.500	3.020	MON	1,584	19,024	12/10/2009	01/01/2025
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						37,522,580	XXX	37,380,545	35,957,222	37,418,108		(130,358)			XXX	XXX	XXX	105,742	766,146	XXX	XXX
3137B3-6H-6	FHLMC MULTIFAMILY STRUCTURED P -K029 A1			1	1FE	1,959,843	103.4830	1,988,361	1,921,437	1,950,898		(7,268)			2.839	2.410	MON	4,546	54,550	07/11/2013	10/25/2022
3137B9-BZ-7	FHLMC MULTIFAMILY STRUCTURED P -KF03 A			13	1FE	1,199,571	100.0000	1,199,571	1,199,571	1,199,571					0.509	0.510	MON	119	4,018	04/08/2014	01/25/2021
2799999. Subtotal - Bonds - U.S. Special Revenues - Commercial Mortgage-Backed Securities						3,159,414	XXX	3,187,932	3,121,008	3,150,469		(7,268)			XXX	XXX	XXX	4,665	58,568	XXX	XXX
3199999. Total - U.S. Special Revenues Bonds						127,796,726	XXX	129,390,480	119,388,944	125,513,942		(840,401)			XXX	XXX	XXX	1,024,988	3,924,501	XXX	XXX
01310T-AC-3	ALBERTSONS LLC TL B			13	3FE	248,752	99.2500	246,886	248,752	246,886	(1,866)				4.750	4.780	FMAN	1,247	11,524	10/07/2013	03/21/2019

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 Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
01860Y-AE-2	ALLIANCE HEALTHCARE TL B			13	4FE	244,400	98.4250	242,980	246,868	242,980	(1,258)	344			4.250	4.470	FMAN	1,632	9,791	10/11/2013	06/03/2019
01973J-AH-2	ALLISON TRANSMISSION TL B3			13	3FE	247,806	98.7140	243,705	246,880	243,705	(3,824)	(252)			3.750	3.720	MON	26	10,496	10/11/2013	08/23/2019
03523T-BN-7	ANHEUSER-BUSCH INBEV WOR				1FE	499,255	99.9110	499,555	500,000	499,615		148			1.375	1.400	JJ	3,170	6,875	07/12/2012	07/15/2017
037833-AJ-9	APPLE INC				1FE	996,310	98.5160	985,160	1,000,000	997,514		727			1.000	1.070	MN	1,611	10,000	04/30/2013	05/03/2018
03832T-AB-0	APPVION INC TL B			13	4FE	249,969	98.4380	243,628	247,494	243,628	(4,557)	(416)			5.750	5.610	MON	40	14,974	11/07/2013	06/28/2019
05538B-AH-8	B/E AEROSPACE INC TL B			3	3FE	49,750	99.4000	49,700	50,000	49,700	(52)	2			4.000	4.100	JAJO	89		11/21/2014	12/16/2021
06051G-EG-0	BANK OF AMERICA CORP				1FE	1,055,390	102.8080	1,028,090	1,000,000	1,029,843		(24,338)			3.625	1.130	MS	10,472	36,250	12/10/2013	03/17/2016
097023-AY-1	BOEING CO				1FE	498,420	100.3230	501,620	500,000	499,962		305			3.500	3.560	FA	6,611	17,500	07/23/2009	02/15/2015
10330J-AL-2	BOYD GAMING CORP TL B			13	3FE	233,834	97.9220	228,689	233,542	228,689	(5,105)	(59)			4.000	4.020	MON	26	11,052	10/04/2013	08/14/2020
12513V-AC-0	CEC ENTERTAINMENT TL B			13	4FE	123,442	96.9170	120,238	124,063	120,238	(3,205)	4			4.000	4.130	MJSD	14	4,360	02/14/2014	02/12/2021
15018L-AF-8	CEDAR FAIR LP TL B			13	3FE	251,250	99.7000	249,250	250,000	249,250	(1,230)	(235)			3.250	3.200	MON	23	13,000	10/31/2013	03/06/2020
166764-AC-4	CHEVRON CORP				1FE	250,000	100.2110	250,527	250,000	250,000					0.889	0.880	JD	43	2,223	06/17/2013	06/24/2016
17187M-AJ-9	CINCINNATI BELL INC TL B			13	3FE	245,641	98.7500	243,789	246,875	243,789	(1,852)	11			4.000	4.150	FMAN	933	10,344	10/04/2013	09/10/2020
17275R-AS-1	CISCO SYSTEMS INC			3	1FE	2,004,840	99.8880	1,997,763	2,000,000	2,004,525		(315)			0.514	0.410	MJSD	829	2,597	10/29/2014	03/03/2017
172967-FF-3	CITIGROUP INC				1FE	783,785	113.6550	852,412	750,000	772,392		(3,426)			5.375	4.750	FA	15,901	40,313	08/12/2011	08/09/2020
17875L-AH-2	CITYCENTER HOLDINGS TL B			13	4FE	225,043	98.9060	224,829	227,316	224,829	(214)	117			4.250	4.540	MJSD	2,496	10,775	10/09/2013	10/16/2020
191216-AU-4	COCA-COLA COMPANY				1FE	251,930	101.6670	254,168	250,000	250,659		(387)			1.800	1.630	MS	1,500	4,500	08/19/2011	09/01/2016
209111-EK-5	CONSOLIDATED EDISON CO OF NEW YORK				1FE	552,200	104.3850	521,925	500,000	509,295		(9,417)			5.375	3.380	JD	1,194	26,875	02/17/2010	12/15/2015
21676T-AB-1	COOPER-STANDARD AUTO TL			13	4FE	148,504	98.2500	146,638	149,250	146,638	(1,925)	62			4.000	4.130	MJSD	17	4,411	03/28/2014	04/04/2021
22818R-AP-1	CROWN AMERICAS TL B			13	3FE	49,750	99.8750	49,938	50,000	49,750					4.000	4.140	JAJO			10/20/2014	10/20/2021
24521T-AB-2	DEL MONTE FOODS TL			13	4FE	248,125	90.9170	226,153	248,747	226,153	(22,057)	88			4.250	4.350	FA	3,994	3,173	07/23/2014	02/18/2021
24702N-AB-6	DELL INC TL B			13	2FE	245,334	99.7000	246,758	247,500	245,692		350			4.500	4.710	JAJO	1,918	9,869	10/04/2013	04/29/2020
264399-EM-4	DUKE ENERGY CAROLINAS				1FE	561,505	103.4060	517,035	500,000	509,297		(12,115)			5.300	2.770	AO	6,625	26,500	06/18/2010	10/01/2015
26817H-AC-4	DYNEGY INC TL B2			13	3FE	247,484	98.4170	242,959	246,867	242,959	(4,375)	(158)			4.000	3.980	MJSD	27	11,025	11/13/2013	04/23/2020
268648-AP-7	EMC CORP				1FE	749,573	99.6600	747,450	750,000	749,702		84			1.875	1.880	JD	1,172	14,063	06/03/2013	06/01/2018
36962G-4T-8	GENERAL ELEC CAP CORP				1FE	719,123	101.3720	760,290	750,000	744,188		6,604			2.250	3.170	MN	2,438	16,875	01/06/2011	11/09/2015
377372-AG-2	GLAXOSMITHKLINE CAP INC				1FE	247,893	99.9950	249,988	250,000	249,037		785			0.700	1.020	MS	501	1,750	07/10/2013	03/18/2016
38141E-A6-6	GOLDMAN SACHS GROUP INC				1FE	266,760	115.6010	289,005	250,000	260,767		(1,673)			6.000	5.080	JD	667	15,000	02/17/2011	06/15/2020
38141E-A7-4	GOLDMAN SACHS GROUP INC				1FE	608,196	101.6130	609,678	600,000	601,106		(1,848)			3.700	3.370	FA	9,250	22,200	12/10/2010	08/01/2015
43289D-AC-7	HILTON WORLDWIDE FINC TL B2			13	3FE	164,679	98.7080	162,349	164,474	162,349	(2,125)	(206)			3.500	3.500	FA	2,063	5,847	10/08/2013	10/26/2020
46625H-HR-4	JPMORGAN CHASE & CO				1FE	791,460	101.2940	759,705	750,000	754,439		(9,094)			3.400	2.150	JD	496	25,500	10/08/2010	06/24/2015
46625H-HZ-6	JPMORGAN CHASE & CO				1FE	260,090	110.0580	275,147	250,000	257,055		(953)			4.625	4.110	MN	1,638	11,563	08/18/2011	05/10/2021
52729K-AK-2	LEVEL 3 FINANCING INC TL B			13	3FE	249,375	99.1250	247,813	250,000	247,813	(1,682)	113			4.000	4.080	JAJO	2,500	9,671	09/27/2013	01/15/2020
61747W-AF-6	MORGAN STANLEY				1FE	260,728	114.7940	286,987	250,000	257,415		(1,017)			5.750	5.170	JJ	6,229	14,375	07/06/2011	01/25/2021
61747Y-DD-4	MORGAN STANLEY				1FE	251,135	103.3010	258,253	250,000	250,337		(244)			3.800	3.690	AO	1,636	9,500	07/07/2011	04/29/2016
62471H-AB-8	MOXIE LIBERTY LLC TL B1			13	4FE	256,563	98.5000	246,250	250,000	246,250	(7,811)	(939)			7.500	7.050	MJSD	52	19,792	11/19/2013	08/21/2020
627048-AF-8	MURRAY ENERGY TL B			13	4FE	251,227	96.0710	238,376	248,125	238,376	(11,470)	(625)			5.250	4.980	FA	5,355	11,391	12/05/2013	12/05/2019
67053N-AB-0	NUMERICABLE US LLC TL B2			13	4FE	57,401	99.3570	57,608	57,981	57,441		40			4.500	4.720	JAJO	457	1,167	04/23/2014	05/21/2020
67053N-AC-8	NUMERICABLE US LLC TL B1			13	4FE	66,349	99.3570	66,588	67,019	66,396		47			4.500	4.720	JAJO	528	1,349	04/23/2014	05/21/2020
70213H-AB-4	PARTNERS HEALTHCARE SYST				1FE	500,000	105.5260	527,630	500,000	500,000					3.443	3.440	JJ	8,608	17,215	12/09/2011	07/01/2021
70213H-AB-4	PARTNERS HEALTHCARE SYST	SD			1FE	1,000,000	105.5260	1,055,260	1,000,000	1,000,000					3.443	3.440	JJ	17,215	34,430	12/09/2011	07/01/2021
70454B-AN-9	PEABODY ENERGY TL B			13	3FE	245,023	90.0000	222,188	246,875	222,188	(23,124)	233			4.250	4.420	MJSD	29	11,694	10/07/2013	09/24/2020
713448-CE-6	PEPSICO INC				1FE	248,883	100.0520	250,130	250,000	249,503		427			0.700	0.870	FA	608	1,750	07/15/2013	02/26/2016
717081-DA-8	PFIZER INC.				1FE	554,740	100.9050	504,530	500,000	502,238		(10,737)			5.350	3.130	MS	7,876	26,750	10/07/2009	03/15/2015
72346D-AS-2	PINNACLE ENTERTAINMENTTL B2			13	3FE	179,343	98.3750	175,333	178,230	175,333	(3,793)	(30)			3.750	3.660	MJSD	19	6,893	10/31/2013	08/13/2020
744448-CC-3	PUBLIC SERVICE COLORADO				1FE	515,480	112.9740	564,875	500,000	507,789		(1,552)			5.125	4.720	JD	2,135	25,625	06/25/2009	06/01/2019
76009W-AR-1	RENT-A-CENTER INC TL B			13	3FE	173,254	97.5000	169,772	174,125	169,772	(3,532)	53			3.750	3.870	MJSD	1,687	3,414	03/14/2014	03/19/2021
761520-AV-7	REVLON CONSUMER PROD			13	4FE	247,809	98.0420	242,654	247,500	242,654	(4,846)	(214)			4.000	3.360	MJSD	28	10,637	10/07/2013	10/08/2019
76168J-AK-2	REXNORD LLC TL B			13	4FE	245,023	97.8000	241,444	246,875	241,444	(3,580)	19			4.000	4.210	JAJO	1,893	9,378	10/07/2013	08/21/2020
80875A-AJ-0	SCIENTIFIC GAMES INTL TL B			13	3FE	246,263	98.4250	243,602	247,500	243,602	(3,898)	1,219			6.000	5.900	JAJO	3,218	10,317	10/08/2013	10/18/2020
84857H-AL-4	SPIRIT AEROSYSTEMS TL B			13	3FE	246,837	98.3330	243,330	247,455	243,330	(3,559)	59			3.250	3.340	MON	380	5,907	03/13/2014	09/15/2020
85755U-AG-6	STATER BROS MARKETS TL B			13	4FE	251,557	98.6250	245,946	249,375	245,946	(5,420)	(196)			4.750	4.620	JAJO	3,027	3,051	05/21/2014	05/12/2021
86736G-AP-9	SUNGARD DATA SYSTEMS TL E			13	3FE	219,839	98.8750	216,554	219,018	216,554	(2,941)	(344)			4.000	4.000	MJSD	535	9,220	10/09/2013	03/08/2020
86737R-AC-3	SUNGARD AVAILABILITY TL B			13	4FE	98,754	88.6000	87,936	99,250	87,936	(10,847)	32			6.000	6.200	MON	17	3,805	03/26/2014	03/29/2019
86853T-AP-8	SUPERVALU INC TL			13	3FE	247,148	98.0560	242,041	246,840	242,041	(4,846)	(264)			4.500	4.530	MJSD	31	13,162	10/08/2013	03/21/2019
87242H-AB-3	TGI FRIDAYS INC TL			13	4FE	66,659	99.3750	66,576	66,994	66,576	(419)	1,227			6.500	6.540	MJSD	12	1,604	06/24/2014	07/15/2020
88723A-AB-4	TIME INC TL			13	3FE	124,250	98.6250	122,665	124,375	122,665	(1,594)	9			4.250	4.290	FMAN	499	2,504	04/22/2014	04/26/2021

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
89213G-AE-0	TOWN SPORTS INTL TL B			13	4FE	238,920	70.8750	168,074	237,142	168,074	(70,198)	(425)			4.500	4.430	MON	237	11,310	11/19/2013	11/15/2020
89604B-AR-9	TRIBUNE CO TL B			13	3FE	229,952	98.3130	226,639	230,528	226,639	(2,448)	48			4.000	4.110	MON	26	9,048	11/21/2013	12/27/2020
90343T-AN-3	US TELEPACIFIC CORP TL B			13	4FE	247,706	97.7920	242,237	247,706	242,237	(5,469)				6.000	6.030	MON	41	19,164	10/09/2013	11/25/2020
92850Q-AB-6	VIVA ALAMO TL B			13	4FE	245,644	98.1250	243,473	248,126	243,473	(3,257)	1,104			5.250	5.420	FMAN	1,230	8,941	02/14/2014	02/22/2021
92929L-AL-2	WMG ACQUISITION CORP TL			13	4FE	247,801	96.0000	237,000	246,875	237,000	(9,563)	(133)			3.750	3.730	MJSD	26	9,386	10/29/2013	07/01/2020
931142-CZ-4	WAL-MART STORES INC				1FE	500,510	104.5990	522,995	500,000	500,316		(49)			3.250	3.230	AO	2,979	16,250	10/20/2010	10/25/2020
949746-NX-5	WELLS FARGO COMPANY				1FE	276,363	111.2310	278,078	250,000	262,084		(3,804)			5.625	3.870	JD	781	14,063	01/06/2011	12/11/2017
94974B-EV-8	WELLS FARGO & COMPANY				1FE	345,748	111.2650	389,427	350,000	347,114		388			4.600	4.750	AO	4,025	16,100	03/31/2011	04/01/2021
97381H-AN-7	WINDSTREAM CORP TL B-4			13	3FE	248,703	98.6670	243,561	246,851	243,561	(2,990)	(468)			3.500	3.410	MON	360	8,763	10/31/2013	01/23/2020
976656-CD-8	WISC ELEC POWER			1	1FE	749,933	102.0370	765,278	750,000	749,954		6			2.950	2.950	MS	6,515	22,125	09/09/2011	09/15/2021
98919M-AD-7	ZAYO GROUP LLC TL B			13	4FE	348,192	98.7900	342,267	346,459	342,267	(3,957)	(327)			4.000	3.940	MJSD	39	10,971	11/29/2013	07/02/2019
98920U-AF-1	ZEBRA TECHNOLOGIES CORP TL B			13	3FE	99,250	100.4000	100,400	100,000	99,268		18			4.750	4.940	JAJO	871		09/30/2014	10/27/2021
893526-8Y-2	TRANS-CANADA PIPELINES		A		1FE	855,675	116.2130	871,605	750,000	801,029		(11,075)			7.125	5.230	JJ	24,641	53,438	06/16/2009	01/15/2019
C9413P-AP-8	VALEANT PHARMACEUTICALS TL B-E		A	13	3FE	215,918	98.9220	213,590	215,918	213,590	(2,327)				3.500	3.570	FMAN	1,176	6,876	02/06/2014	08/05/2020
05565Q-CA-4	BP CAPITAL MARKETS PLC		F		1FE	996,550	100.0230	1,000,230	1,000,000	998,727		1,491			0.700	0.850	MN	1,069	7,000	07/10/2013	11/06/2015
05567L-U5-4	BNP PARIBAS		F		1FE	249,740	102.7860	256,965	250,000	249,936		54			3.600	3.620	FA	3,200	9,000	02/17/2011	02/23/2016
22546Q-AE-7	CREDIT SUISSE NEW YORK		F		1FE	410,087	100.6750	402,700	400,000	400,569		(2,463)			3.500	2.860	MS	3,811	14,000	12/14/2010	03/23/2015
25152C-MN-3	DEUTSCHE BANK AG/LONDON		F		1FE	393,400	111.0870	388,808	350,000	370,066		(7,033)			6.000	3.720	MS	7,000	21,000	07/06/2011	09/01/2017
36160B-AB-1	GDF SUEZ		F		1FE	503,270	99.8770	499,390	500,000	502,767		(503)			1.625	1.420	AO	1,828	4,062	06/19/2014	10/10/2017
44328M-AC-8	HSBC BANK PLC		F		1FE	477,745	108.2470	541,235	500,000	485,649		2,186			4.125	4.710	FA	7,964	20,625	02/17/2011	08/12/2020
44328M-AK-0	HSBC BANK PLC		F		1FE	423,631	111.3230	445,296	400,000	416,202		(2,325)			4.750	3.980	JJ	8,550	19,000	08/22/2011	01/19/2021
53947M-AA-4	LLOYDS TSB BANK PLC		F		1FE	260,815	100.0710	250,177	250,000	250,083		(2,694)			4.375	3.270	JJ	5,135	10,937	10/15/2010	01/12/2015
65557F-AB-2	NORDEA BANK AB		F		1FE	1,048,580	103.5970	1,035,970	1,000,000	1,033,228		(14,589)			3.125	1.590	MS	8,767	31,250	12/09/2013	03/20/2017
80685P-AC-2	SCHLUMBERGER NORGE AS		F		1FE	998,250	101.8190	1,018,190	1,000,000	999,385		352			1.950	1.980	MS	5,796	19,500	09/07/2011	09/14/2016
81172U-AB-1	SEADRILL OPERATING TL B		F	13	3FE	245,025	77.3500	191,441	247,500	191,441	(53,749)	189			4.000	4.190	MJSD	28	8,230	02/14/2014	02/21/2021
822582-AQ-5	SHELL INTERNATIONAL FIN		F		1FE	1,026,650	101.2660	1,012,660	1,000,000	1,003,177		(6,346)			3.100	2.440	JD	258	31,000	02/25/2011	06/28/2015
89153V-AA-7	TOTAL CAPITAL INTL SA		F		1FE	243,440	100.6630	251,658	250,000	247,054		1,341			1.500	2.060	FA	1,396	3,750	03/30/2012	02/17/2017
980888-AC-5	WOOLWORTHS LIMITED		F		1FE	1,030,810	101.2390	1,012,400	1,000,000	1,012,635		(17,312)			2.550	0.790	MS	7,012	25,500	12/10/2013	09/22/2015
G6740D-AD-8	OFFSHORE GROUP (VANTAGE) TL B		F	13	4FE	249,945	74.5000	183,910	246,859	183,910	(63,974)	(539)			5.750	5.540	MJSD	38	17,171	10/08/2013	03/28/2019
L7307N-AD-3	PACIFIC DRILLING SA TL B		F	13	4FE	248,718	82.1670	202,843	246,867	202,843	(45,460)	(388)			4.500	4.380	MJSD	894	11,262	10/07/2013	06/03/2018
N0306W-AF-2	AMAYA BV TL		F	13	4FE	98,752	98.9250	98,678	99,750	98,679	(142)	70			5.000	5.230	FMAN	816	1,248	07/29/2014	08/01/2021
Q3930A-AC-2	FMG RESOURCES AUGUST 2006 TL		F	13	2FE	245,020	90.6000	222,545	245,634	245,020		(1)			3.750	3.890	JAJO	1,866	8,548	11/12/2013	06/30/2019
Y2112G-AB-4	DRILLSHIPS FINANCING TL B1		F	13	4FE	251,194	77.9380	192,408	246,875	192,409	(58,273)	(529)			6.000	5.760	JAJO	3,250	12,864	10/04/2013	03/31/2021
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						35,376,070	XXX	35,144,476	34,749,255	34,510,616	(468,814)	(131,701)			XXX	XXX	XXX	254,862	1,158,208	XXX	XXX
79548K-UV-8	SALOMON BROS MTG SECS VII 97 HUD1 B3			1	1FM		10.6700	11,014	103,230						7.084	0.000	MON	609	7,536	04/09/2001	12/25/2030
86358R-XZ-5	STRUCTURED ASSET SECS CORP 02 AL1 A3			1	1AM	116,855	99.1600	125,585	126,647	116,855		2,093			3.450	6.180	MON	365	4,370	04/24/2002	02/25/2032
3399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						116,855	XXX	136,599	229,877	116,855		2,093			XXX	XXX	XXX	974	11,906	XXX	XXX
12592L-BH-4	COMM MORTGAGE TRUST 14-CR20 A3			1	1FM	2,019,931	101.5040	2,030,100	2,000,000	2,019,616		(315)			3.326	3.190	MON	5,543	11,087	10/22/2014	11/10/2047
126171-AF-4	COMMERCIAL MTG PT CERT 05 C6 A5A	0		1	1FM	1,639,271	101.0160	1,744,443	1,726,898	1,718,484		13,997			5.116	5.900	MON	7,362	88,400	07/12/2007	06/10/2044
12626L-AE-2	COMM MORTGAGE TRUST 13-CR11 A4			1	1FM	787,383	109.5990	821,993	750,000	784,256		(3,127)			4.258	3.620	MON	2,661	29,273	01/24/2014	10/10/2046
617451-CR-8	MORGAN STANLEY CAPITAL I 06 T21 A4			1	1FM	1,005,464	102.3430	1,023,430	1,000,000	1,000,000					5.162	5.060	MON	4,303	51,620	01/20/2006	10/12/2052
92939F-AT-6	WF-RBS COMMERCIAL MORTGAGE TRU 14-C21 A4			1	1FM	757,481	102.8070	771,052	750,000	757,198		(284)			3.410	3.270	MON	2,130	8,525	07/18/2014	08/15/2047
3499999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						6,209,530	XXX	6,391,018	6,226,898	6,279,554		10,271			XXX	XXX	XXX	21,999	188,905	XXX	XXX
02587A-AG-9	AMERICAN EXPRESS CREDIT ACCOUN 13-1 A			13	1FE	1,503,926	100.4060	1,506,105	1,500,000	1,502,741		(1,104)			0.586	0.540	MON	411	8,721	12/06/2013	02/16/2021
14041N-DG-3	CAPITAL ONE MULTI-ASSET EXECUT 07-A1 A1			13	1FE	989,609	99.5280	995,280	1,000,000	994,767		3,641			0.216	0.470	MON	100	2,072	08/06/2013	11/15/2019
161571-FT-6	CHASE ISSUANCE TRUST 12-A10 A10			13	1FE	498,516	99.8280	499,140	500,000	499,095		417			0.426	0.490	MON	99	2,098	08/15/2013	12/16/2019
161571-GJ-7	CHASE ISSUANCE TRUST 14-A1 A			1	1FE	2,499,548	99.9500	2,498,775	2,500,000	2,499,687		140			1.150	1.150	MON	1,278	25,396	01/16/2014	01/15/2019
17305E-FM-2	CITIBANK CREDIT CARD ISSUANCE 14-A1 A1			1	1FE	1,249,373	102.9840	1,287,307	1,250,000	1,249,448		75			2.880	2.880	JJ	16,000	17,700	01/17/2014	01/23/2023
58768W-AD-1	MERCEDES-BENZ AUTO RECEIVABLES 13-1 A4			1	1FE	499,918	100.2380	501,195	500,000	499,951		24			1.130	1.130	MON	251	5,650	07/23/2013	11/15/2019
587729-AC-8	MERCEDES-BENZ AUTO RECEIVABLES 14-1 A3			1	1FE	248,632	99.7360	249,340	250,000	248,663		28			0.870	1.170	MON	97		12/12/2014	10/15/2018

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						7,489,522	XXX	7,537,142	7,500,000	7,494,352		3,221			XXX	XXX	XXX	18,236	61,637	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						49,191,977	XXX	49,209,235	48,706,030	48,401,377	(468,814)	(116,116)			XXX	XXX	XXX	296,071	1,420,656	XXX	XXX
4899999. Total - Hybrid Securities							XXX								XXX	XXX	XXX			XXX	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds							XXX								XXX	XXX	XXX			XXX	XXX
7799999. Total - Issuer Obligations						159,216,558	XXX	161,284,994	148,504,969	154,911,688	(468,814)	(1,175,167)			XXX	XXX	XXX	1,595,250	5,766,942	XXX	XXX
7899999. Total - Residential Mortgage-Backed Securities						40,425,036	XXX	40,422,573	38,895,029	40,313,725		(153,320)			XXX	XXX	XXX	115,854	887,708	XXX	XXX
7999999. Total - Commercial Mortgage-Backed Securities						9,368,944	XXX	9,578,950	9,347,906	9,430,023		3,003			XXX	XXX	XXX	26,664	247,473	XXX	XXX
8099999. Total - Other Loan-Backed and Structured Securities						7,489,522	XXX	7,537,142	7,500,000	7,494,352		3,221			XXX	XXX	XXX	18,236	61,637	XXX	XXX
8399999 - Total Bonds						216,500,060	XXX	218,823,659	204,247,904	212,149,788	(468,814)	(1,322,263)			XXX	XXX	XXX	1,756,004	6,963,760	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 Book/Adjusted Carrying Value (15 + 16 - 17)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	NAIC Designation	Date Acquired
8999999 - Total Preferred Stocks								XXX											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 Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
31337#-10-5	FEDERAL HOME LOAN BANK OF CINCINNATI			6,094.000	609,400	100.000	609,400	609,400		23,686						A	04/10/2014
9099999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated)					609,400	XXX	609,400	609,400		23,686						XXX	XXX
464287-10-1	ISHARES S&P100 INDEX FUND			19,500.000	1,773,330	90.940	1,773,330	818,351		32,726		167,505		167,505		L	12/22/2008
464287-20-0	ISHARES S&P 500 INDEX FUND			9,200.000	1,903,204	206.870	1,903,204	1,313,484		34,802		195,224		195,224		L	12/14/2012
78462F-10-3	SPDR S&P 500 ETF TRUST			5,500.000	1,130,470	205.540	1,130,470	781,770	6,242	20,244		114,675		114,675		L	12/14/2012
922908-76-9	VANGUARD US TOTAL STOCK MKT			56,000.000	5,936,000	106.000	5,936,000	2,397,780		104,665		564,480		564,480		L	12/22/2008
9299999. Subtotal - Mutual Funds					10,743,004	XXX	10,743,004	5,311,385	6,242	192,437		1,041,884		1,041,884		XXX	XXX
9799999 - Total Common Stocks					11,352,404	XXX	11,352,404	5,920,785	6,242	216,123		1,041,884		1,041,884		XXX	XXX
9899999 - Total Preferred and Common Stocks					11,352,404	XXX	11,352,404	5,920,785	6,242	216,123		1,041,884		1,041,884		XXX	XXX

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

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
452152-LF-6	ILLINOIS ST		02/10/2014	MERRILL LYNCH		536,245	500,000	11,250
452152-VC-2	ILLINOIS ST		02/11/2014	MERRILL LYNCH		539,040	500,000	69
452152-VP-3	ILLINOIS ST		02/07/2014	SALOMON SMITH BARNEY		282,665	250,000	
452152-WW-7	ILLINOIS ST		05/06/2014	BARCLAYS CAPITAL		270,253	250,000	764
70914P-VU-3	PENNSYLVANIA ST		05/14/2014	MERRILL LYNCH		895,677	765,000	425
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						2,523,880	2,265,000	12,508
052396-3S-5	AUSTIN TX		09/18/2014	SIEBERT BRANFORD		299,233	250,000	1,076
101565-D4-8	BOULDER LARIMER & WELD CNTYS C		10/08/2014	BAUM (GEORGE K.) & CO		613,070	500,000	
266705-K2-7	DURHAM CNTY NC		05/15/2014	APEX PRYOR SECURITIES		296,250	250,000	
586145-C8-5	MEMPHIS TN		03/13/2014	DUNCAN - WILLIAMS INC.		592,471	515,000	
613681-U8-6	MONTGOMERY CNTY TX		09/17/2014	RBC DAIN RAUSCHER INCORPORATED		298,785	250,000	1,771
655867-SP-5	NORFOLK VA		03/19/2014	MERRILL LYNCH		299,530	250,000	
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						2,399,339	2,015,000	2,847
207758-SD-6	CONNECTICUT ST SPL TAX OBLIG R		10/02/2014	RAYMOND JAMES		301,950	250,000	
3128MA-BS-7	FEDERAL HOME LN MTG CORP #G07849		10/21/2014	NOMURA SECURITIES INTL		1,031,657	991,680	1,157
3132MA-NN-7	FEDERAL HOME LN MTG CORP #Q29697		12/02/2014	BARCLAYS CAPITAL		1,807,961	1,740,516	1,692
3136AD-EF-2	FANNIE MAE 13-36 AG		08/07/2014	KEY BANC CAPITAL MARKETS		913,152	894,699	820
3136AK-DG-5	FANNIE MAE 14-36 QB		09/25/2014	DEUTSCHE BANK		2,479,323	2,422,915	5,855
3137B9-BZ-7	FHLMC MULTIFAMILY STRUCTURED P -KF03 A		04/08/2014	JP MORGAN SECURITIES INC.		1,250,000	1,250,000	
3137BA-FZ-0	FHR 4323 VA		06/18/2014	GOLDMAN SACHS		800,798	742,553	1,815
3137BB-N9-7	FREDDIE MAC -4358 DA		08/11/2014	CREDIT SUISSE FIRST BOSTON		248,874	243,434	264
3137BD-ZX-7	FHR 4387 KG		09/25/2014	WELLS FARGO FINANCIAL		2,639,844	2,500,000	8,056
3138EN-2N-8	FEDERAL NATIONAL MTG ASSOC #AL6180		12/17/2014	SUNTRUST CAPITAL MARKETS		4,830,469	4,500,000	10,500
3138EN-MF-3	FEDERAL NATIONAL MTG ASSOC #AL5757		10/23/2014	SUNTRUST CAPITAL MARKETS		1,549,843	1,494,049	1,743
3138WB-XQ-3	FEDERAL NATIONAL MTG ASSOC #AS2486		11/13/2014	CANTOR FITZGERALD LLC		517,691	484,673	539
414005-QD-3	HARRIS CNTY TX		10/03/2014	US BANCORP PIPER JAFFRAY		295,673	250,000	1,840
44237N-GR-7	HOUSTON TX HOTEL OCCUPANCY TAX		07/24/2014	HUTCHINSON SHOCKLEY		1,442,618	1,270,000	
442435-4B-6	HOUSTON TX UTILITY SYS REVENUE		03/13/2014	SIEBERT BRANFORD		580,770	500,000	
49151E-8R-7	KENTUCKY ST PROPERTY & BLDGS C		02/12/2014	RAMIREZ & CO INC		558,545	500,000	1,181
546540-MN-2	LOUISIANA ST UNIV & AGRIC & ME		09/25/2014	RAYMOND JAMES		297,865	250,000	
60416Q-GB-4	MINNESOTA ST HSG FIN AGY HOMEO		10/15/2014	RBC DAIN RAUSCHER INCORPORATED		2,750,000	2,750,000	
649883-B8-7	NEW YORK ST MTGE AGY HOMEOWNER		10/09/2014	RAMIREZ & CO INC		750,000	750,000	
649883-C2-9	NEW YORK ST MTGE AGY HOMEOWNER		10/09/2014	RAMIREZ & CO INC		840,000	840,000	
649883-C3-7	NEW YORK ST MTGE AGY HOMEOWNER		10/09/2014	RAMIREZ & CO INC		545,000	545,000	
649883-C5-2	NEW YORK ST MTGE AGY HOMEOWNER		10/09/2014	RAMIREZ & CO INC		750,000	750,000	
649883-YC-3	NEW YORK ST MTGE AGY HOMEOWNER		02/13/2014	MORGAN STANLEY & CO		250,000	250,000	
64990E-CH-8	NEW YORK ST DORM AUTH ST PERSO		05/14/2014	SALOMON SMITH BARNEY		468,972	400,000	8,556
64990E-CK-1	NEW YORK ST DORM AUTH ST PERSO		04/16/2014	RBC DAIN RAUSCHER INCORPORATED		570,335	500,000	8,819
64990E-DG-9	NEW YORK ST DORM AUTH ST PERSO		04/02/2014	GOLDMAN SACHS		562,525	500,000	7,778
64990H-ML-1	NEW YORK ST DORM AUTH REVENUES		02/06/2014	RBC DAIN RAUSCHER INCORPORATED		590,585	510,000	6,092
650035-ZA-9	NEW YORK ST URBAN DEV CORP REV		05/06/2014	GOLDMAN SACHS		293,304	255,000	1,913
686432-AQ-8	ORLANDO FL CONTRACT TOURIST DE		03/28/2014	MERRILL LYNCH		282,583	250,000	
709223-7M-7	PENNSYLVANIA ST TURNPIKE COMMI		05/20/2014	SIEBERT BRANFORD		349,851	300,000	7,883
709224-CN-7	PENNSYLVANIA ST TURNPIKE COMMI		03/26/2014	LOOP CAPITAL MARKETS		432,988	400,000	
73358W-UU-6	PORT AUTH OF NEW YORK & NEW JE		10/08/2014	WELLS FARGO FINANCIAL		583,835	500,000	
794665-FN-4	SALES TAX ASSET RECEIVABLE COR		09/24/2014	JP MORGAN SECURITIES INC.		304,503	250,000	
79642B-E6-6	SAN ANTONIO TX WTR REVENUE		04/09/2014	JEFFERIES & COMPANY INC.		250,000	250,000	
837542-FQ-7	SOUTH DAKOTA ST BRD OF RGTS HS		08/22/2014	BMO CAPITAL MARKETS		291,420	250,000	
83756C-FR-1	SOUTH DAKOTA HSG DEV AUTH		04/08/2014	MERRILL LYNCH		268,420	250,000	
88278P-TQ-7	TEXAS ST UNIV SYS FING REVENUE		06/05/2014	BARCLAYS CAPITAL		288,847	250,000	
88278P-TR-5	TEXAS ST UNIV SYS FING REVENUE		06/05/2014	BARCLAYS CAPITAL		287,042	250,000	
89602N-ZJ-6	TRIBOROUGH NY BRIDGE & TUNNEL		04/09/2014	JEFFERIES & COMPANY INC.		571,120	500,000	10,347
91412G-EZ-4	UNIV OF CALIFORNIA CA REVENUES		04/10/2014	SALOMON SMITH BARNEY		250,000	250,000	
91412G-FA-8	UNIV OF CALIFORNIA CA REVENUES		04/10/2014	RAMIREZ & CO INC		250,000	250,000	
91476P-LA-4	UNIV OK REVENUES		04/04/2014	RBC DAIN RAUSCHER INCORPORATED		275,017	250,000	
927781-5B-6	VIRGINIA ST CLG BLDG AUTH EDUC		05/16/2014	JEFFERIES & COMPANY INC.		299,927	250,000	207
97710B-RH-7	WISCONSIN ST HLTH & EDUCTNL FA		08/21/2014	BOSC INC		274,427	250,000	5,035
3199999. Subtotal - Bonds - U.S. Special Revenues						35,177,734	33,034,519	92,092
05538B-AH-8	B/E AEROSPACE INC TL B		11/21/2014	JP MORGAN SECURITIES INC.		49,750	50,000	
12513V-AC-0	CEC ENTERTAINMENT TL B		02/14/2014	DEUTSCHE BANK		124,375	125,000	
12592L-BH-4	COMM MORTGAGE TRUST 14-CR20 A3		10/22/2014	DEUTSCHE BANK		2,019,931	2,000,000	5,359
12626L-AE-2	COMM MORTGAGE TRUST 13-CR11 A4		01/24/2014	DEUTSCHE BANK		787,383	750,000	2,484
161571-GJ-7	CHASE ISSUANCE TRUST 14-A1 A		01/16/2014	JP MORGAN SECURITIES INC.		2,499,548	2,500,000	
17275R-AS-1	CISCO SYSTEMS INC		10/29/2014	RBC CAPITAL MARKETS		2,004,840	2,000,000	1,741

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
17305E-FM-2	CITIBANK CREDIT CARD ISSUANCE 14-A1 A1		01/17/2014	CITIGROUP GLOBAL MARKETS		1,249,373	1,250,000	
21676T-AB-1	COOPER-STANDARD AUTO TL		03/28/2014	DEUTSCHE BANK		149,250	150,000	
22818R-AP-1	CROWN AMERICAS TL B		10/20/2014	CITIGROUP GLOBAL MARKETS		49,750	50,000	
24521T-AB-2	DEL MONTE FOODS TL		07/23/2014	CITIGROUP GLOBAL MARKETS		249,375	250,000	
587729-AC-8	MERCEDES-BENZ AUTO RECEIVABLES 14-1 A3		12/12/2014	KEY BANC CAPITAL MARKETS		248,633	250,000	12
67053N-AB-0	NUMERICABLE US LLC TL B2		04/23/2014	DEUTSCHE BANK		57,401	57,981	
67053N-AC-8	NUMERICABLE US LLC TL B1		04/23/2014	DEUTSCHE BANK		66,349	67,019	
76009W-AR-1	RENT-A-CENTER INC TL B		03/14/2014	JP MORGAN SECURITIES INC.		174,125	175,000	
84857H-AL-4	SPIRIT AEROSYSTEMS TL B		03/13/2014	BANK OF AMERICA		249,375	250,000	
85755U-AG-6	STATER BROS MARKETS TL B		05/21/2014	BANK OF AMERICA		252,188	250,000	
86737R-AC-3	SUNGARD AVAILABILITY TL B		03/26/2014	JP MORGAN SECURITIES INC.		99,500	100,000	
87242H-AB-3	TGI FRIDAYS INC TL		06/24/2014	CREDIT SUISSE FIRST BOSTON		248,750	250,000	
88723A-AB-4	TIME INC TL		04/22/2014	CITIGROUP GLOBAL MARKETS		124,875	125,000	
92850Q-AB-6	VIVA ALAMO TL B		02/14/2014	CITIGROUP GLOBAL MARKETS		247,500	250,000	
92939F-AT-6	WF-RBS COMMERCIAL MORTGAGE TRU 14-C21 A4		07/18/2014	RBS SECURITIES INC		757,480	750,000	781
98920U-AF-1	ZEBRA TECHNOLOGIES CORP TL B		09/30/2014	MORGAN STANLEY & CO		99,250	100,000	
C9413P-AP-8	VALEANT PHARMACEUTICALS TL B-E	A	02/06/2014	JP MORGAN SECURITIES INC.		250,000	250,000	
36160B-AB-1	GDF SUEZ	F	06/19/2014	BARCLAYS CAPITAL		503,270	500,000	1,670
81172U-AB-1	SEADRILL OPERATING TL B	F	02/14/2014	DEUTSCHE BANK		247,500	250,000	
G6740D-AD-8	OFFSHORE GROUP (VANTAGE) TL B	F	10/08/2013	BANK OF AMERICA		253,125	250,000	
G6740D-AH-9	OFFSHORE GRP VANTAGE DRILLING TL B	F	10/08/2013	BANK OF AMERICA		(253,125)	(250,000)	
N0306W-AF-2	AMAYA BV TL	F	07/29/2014	DEUTSCHE BANK		99,000	100,000	
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						12,908,771	12,850,000	12,047
8399997. Total - Bonds - Part 3						53,009,724	50,164,519	119,494
8399998. Total - Bonds - Part 5						5,063	5,038	
8399999. Total - Bonds						53,014,787	50,169,557	119,494
8999997. Total - Preferred Stocks - Part 3							XXX	
8999998. Total - Preferred Stocks - Part 5							XXX	
8999999. Total - Preferred Stocks							XXX	
31337#-10-5	FEDERAL HOME LOAN BANK OF CINCINNATI		04/10/2014	FEDERAL HOME LOAN BANK	333.000	33,300		
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						33,300	XXX	
9799997. Total - Common Stocks - Part 3						33,300	XXX	
9799998. Total - Common Stocks - Part 5							XXX	
9799999. Total - Common Stocks						33,300	XXX	
9899999. Total - Preferred and Common Stocks						33,300	XXX	
9999999 - Totals						53,048,087	XXX	119,494

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	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3620AU-TE-4	GOVERNMENT NATL MTG ASSOC #740449		12/01/2014	PAYDOWN		61,211	61,211	63,679	61,310		(99)		(99)		61,211				1,124	11/15/2040
3620AW-TA-8	GOVERNMENT NATL MTG ASSOC #742245		12/01/2014	PAYDOWN		108,339	108,339	108,356	108,340		(1)		(1)		108,339				3,242	01/15/2041
3620C6-YU-3	GOVERNMENT NATL MTG ASSOC #750523		12/01/2014	PAYDOWN		271,562	271,562	282,510	273,156		(1,594)		(1,594)		271,562				3,811	11/15/2040
36230P-M6-4	GOVERNMENT NATL MTG ASSOC #754881		12/01/2014	PAYDOWN		59,866	59,866	61,564	59,895		(29)		(29)		59,866				1,378	12/15/2040
36230P-NJ-5	GOVERNMENT NATL MTG ASSOC #754893		12/01/2014	PAYDOWN		112,748	112,748	115,946	112,805		(56)		(56)		112,748				2,259	12/15/2040
38374T-LA-0	GOVERNMENT NATIONAL MORTGAGE A 09-15 NK		12/01/2014	PAYDOWN		85,250	85,250	87,594	85,719		(469)		(469)		85,250				1,907	12/20/2038
38376T-BF-8	GOVERNMENT NATIONAL MORTGAGE A 10-12 DA		12/01/2014	PAYDOWN		53,226	53,226	55,064	53,521		(295)		(295)		53,226				1,185	01/16/2040
912828-UG-3	UNITED STATES TREASURY NOTE		10/16/2014	JEFFERIES & COMPANY INC.		751,931	750,000	750,265	750,182		(71)		(71)		750,112		1,819	1,819	3,532	01/15/2016
0599999. Subtotal - Bonds - U.S. Governments						1,504,133	1,502,202	1,524,978	1,504,928		(2,614)		(2,614)		1,502,314		1,819	1,819	18,438	XXX
641460-ZN-3	NEVADA ST		02/01/2014	MATURITY		2,000,000	2,000,000	2,132,180	2,001,782		(1,782)		(1,782)		2,000,000				50,000	02/01/2014
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						2,000,000	2,000,000	2,132,180	2,001,782		(1,782)		(1,782)		2,000,000				50,000	XXX
467520-UT-7	JACKSON CNTY MO REORG SCH DIST		03/01/2014	SECURITY CALLED BY ISSUER at 100.000		275,000	275,000	312,282	276,601		(1,601)		(1,601)		275,000				6,875	03/01/2015
467520-UW-0	JACKSON CNTY MO REORG SCH DIST		03/01/2014	SECURITY CALLED BY ISSUER at 100.000		645,000	645,000	732,443	648,756		(3,756)		(3,756)		645,000				16,125	03/01/2015
659052-KA-1	NORTH DAVIS CNTY UT SWR DIST		10/10/2014	BARCLAYS CAPITAL		1,771,720	1,740,000	1,891,640	1,765,176		(16,916)		(16,916)		1,748,260		23,461	23,461	97,634	03/01/2015
742633-PB-0	PRIOR LAKE MN INDEP SCH DIST #		09/29/2014	FIDELITY		1,778,648	1,750,000	1,905,645	1,770,997		(14,407)		(14,407)		1,756,591		22,056	22,056	101,840	02/01/2018
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						4,470,368	4,410,000	4,842,010	4,461,530		(36,680)		(36,680)		4,424,851		45,517	45,517	222,474	XXX
04057P-FH-6	ARIZONA ST SCH FACS BRD COPS		10/17/2014	JP MORGAN SECURITIES INC.		1,041,280	1,000,000	1,052,660	1,010,654		(5,075)		(5,075)		1,005,579		35,701	35,701	57,083	09/01/2019
130333-CA-3	CALIFORNIA ST HSG FIN AGY RSDL		12/01/2014	SINK FUND PAYMENT		93,253	93,253	93,253	93,253						93,253				1,667	02/01/2042
130333-CB-1	CALIFORNIA ST HSG FIN AGY RSDL		12/01/2014	SINK FUND PAYMENT		144,068	144,068	143,528	144,033		35		35		144,068				2,778	02/01/2042
15147N-AV-3	CENTER GROVE IN SCH BLDG CORP		10/09/2014	RH INVESTMENT CORP		1,011,790	1,000,000	1,059,240	1,008,553		(6,494)		(6,494)		1,002,059		9,731	9,731	62,639	07/15/2020
243360-DL-5	DECATUR TWP IN MULTI-SCH BLDG		10/17/2014	MESIROW FINANCIAL INC.		1,034,110	1,000,000	1,077,280	1,016,428		(8,519)		(8,519)		1,007,909		26,201	26,201	63,472	07/15/2015
3128H4-HM-4	FEDERAL HOME LOAN MTG CORP #E96536		12/01/2014	PAYDOWN		15,595	15,595	15,824	15,621		(26)		(26)		15,595				405	03/01/2018
3128H7-CE-0	FEDERAL HOME LOAN MTG CORP #E99069		12/01/2014	PAYDOWN		30,248	30,248	30,470	30,269		(21)		(21)		30,248				621	09/01/2018
3128H7-X8-0	FEDERAL HOME LOAN MTG CORP #E99703		12/01/2014	PAYDOWN		81,853	81,853	83,119	81,979		(126)		(126)		81,853				2,272	10/01/2018
3128M9-LU-4	FEDERAL HOME LN MTG CORP #G07239		12/01/2014	PAYDOWN		30,241	30,241	31,200	30,290		(50)		(50)		30,241				516	12/01/2042
3128MA-BS-7	FEDERAL HOME LN MTG CORP #G07849		12/01/2014	PAYDOWN		5,090	5,090	5,295							5,090				15	05/01/2044
3128MJ-RJ-1	FEDERAL HOME LOAN MTG CORP #G08488		12/01/2014	PAYDOWN		41,021	41,021	41,931	41,057		(37)		(37)		41,021				826	04/01/2042
3128MJ-RT-9	FEDERAL HOME LOAN MTG CORP #G08497		12/01/2014	PAYDOWN		24,547	24,547	25,103	24,564		(17)		(17)		24,547				451	06/01/2042
3128MJ-RV-4	FEDERAL HOME LN MTG CORP #G08499		12/01/2014	PAYDOWN		24,293	24,293	24,844	24,309		(16)		(16)		24,293				415	07/01/2042
3128MM-AS-2	FEDERAL HOME LOAN MTG CORP #G18016		12/01/2014	PAYDOWN		55,236	55,236	56,306	55,332		(96)		(96)		55,236				1,459	10/01/2019
3128MM-LD-3	FEDERAL HOME LOAN MTG CORP #G18323		12/01/2014	PAYDOWN		64,222	64,222	66,109	64,428		(206)		(206)		64,222				1,555	09/01/2024
3128PP-5E-9	FEDERAL HOME LOAN MTG CORP #J10845		12/01/2014	PAYDOWN		17,824	17,824	18,323	17,845		(20)		(20)		17,824				438	10/01/2024
3128PQ-PY-1	FEDERAL HOME LOAN MTG CORP #J11339		12/01/2014	PAYDOWN		157,347	157,347	164,281	157,772		(425)		(425)		157,347				3,562	12/01/2024
31292S-AN-0	FEDERAL HOME LN MTG CORP #C09013		12/01/2014	PAYDOWN		90,309	90,309	94,345	90,500		(191)		(191)		90,309				1,550	09/01/2042
31292S-AQ-3	FEDERAL HOME LN MTG CORP #C09015		12/01/2014	PAYDOWN		98,158	98,158	102,545	98,386		(228)		(228)		98,158				1,729	10/01/2042
31292S-AR-1	FEDERAL HOME LN MTG CORP #C09016		12/01/2014	PAYDOWN		99,810	99,810	106,017	100,122		(312)		(312)		99,810				1,993	10/01/2042
31294K-Q6-5	FEDERAL HOME LOAN MTG CORP #E01377		12/01/2014	PAYDOWN		27,667	27,667	27,870	27,685		(18)		(18)		27,667				654	05/01/2018
31294K-UM-5	FEDERAL HOME LOAN MTG CORP #E01488		12/01/2014	PAYDOWN		83,834	83,834	85,131	83,963		(129)		(129)		83,834				2,230	10/01/2018
31294K-UP-8	FEDERAL HOME LOAN MTG CORP #E01490		12/01/2014	PAYDOWN		66,264	66,264	67,072	66,341		(77)		(77)		66,264				1,733	11/01/2018
31294K-ZT-5	FEDERAL HOME LOAN MTG CORP #E01654		12/01/2014	PAYDOWN		53,657	53,657	53,649	53,656		1		1		53,657				1,371	06/01/2019
312962-4L-4	FEDERAL HOME LOAN MTG CORP #B10827		12/01/2014	PAYDOWN		13,734	13,734	13,835	13,743		(8)		(8)		13,734				313	11/01/2018
312962-7K-3	FEDERAL HOME LOAN MTG CORP #B10898		12/01/2014	PAYDOWN		93,018	93,018	94,457	93,148		(129)		(129)		93,018				2,996	11/01/2018
312967-6K-3	FEDERAL HOME LOAN MTG CORP #B15374		12/01/2014	PAYDOWN		37,133	37,133	37,428	37,151		(18)		(18)		37,133				873	07/01/2019
312968-W6-3	FEDERAL HOME LOAN MTG CORP #B16069		12/01/2014	PAYDOWN		26,352	26,352	26,739	26,389		(36)		(36)		26,352				550	08/01/2019
312969-6D-5	FEDERAL HOME LOAN MTG CORP #B17168		12/01/2014	PAYDOWN		12,576	12,576	12,820	12,594		(18)		(18)		12,576				344	11/01/2019
31306X-2A-0	FEDERAL HOME LN MTG CORP #J20769		12/01/2014	PAYDOWN		209,445	209,445	219,721	210,207		(762)		(762)		209,445				2,918	10/01/2027
3132GS-GM-5	FEDERAL HOME LOAN MTG CORP #Q07104		12/01/2014	PAYDOWN		60,249	60,249	61,586	60,326		(77)		(77)		60,249				1,432	04/01/2042
3132GS-K8-1	FEDERAL HOME LOAN MTG CORP #Q07219		12/01/2014	PAYDOWN		37,846	37,846	38,686	37,873		(27)		(27)		37,846				816	04/01/2042
3132GT-RG-4	FEDERAL HOME LN MTG CORP #Q08287		12/01/2014	PAYDOWN		16,787	16,787	17,167	16,799		(13)		(13)		16,787				293	05/01/2042
3132GU-Z3-1	FEDERAL HOME LN MTG CORP #Q09462		12/01/2014	PAYDOWN		39,067	39,067	39,952	39,096		(29)		(29)		39,067				607	07/01/2042
3132HM-2H-3	FEDERAL HOME LN MTG CORP #Q11676		12/01/2014	PAYDOWN		95,163	95,163	101,081	95,349		(186)		(186)		95,163				1,436	10/01/2042
3133XM-Q8-7	FEDERAL HOME LOAN BANK		10/16/2014	MORGAN STANLEY & CO		449,276	400,000	428,169	412,506		(2,403)		(2,403)		410,102		39,174	39,174	18,333	11/17/2017
3136AD-EF-2	FANNIE MAE 13-36 AG		12/01/2014	PAYDOWN		32,779	32,779	33,455			(15)		(15)		32,779				222	12/25/2036

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
3136AK-DG-5	FANNIE MAE 14-36 QB		12/01/2014	PAYDOWN		54,984	54,984	56,264			(11)		(11)		54,984				260	09/25/2033
31371K-2R-1	FEDERAL NATIONAL MTG ASSOC #254684		12/01/2014	PAYDOWN		22,621	22,621	23,212	22,685		(63)		(63)		22,621				570	03/01/2018
31371L-JW-0	FEDERAL NATIONAL MTG ASSOC #255077		12/01/2014	PAYDOWN		42,736	42,736	43,597	42,817		(81)		(81)		42,736				1,089	01/01/2019
31376K-LZ-7	FEDERAL NATIONAL MTG ASSOC #357744		12/01/2014	PAYDOWN		41,189	41,189	40,677	41,118		71		71		41,189				984	04/01/2020
3137B3-6H-6	FHLMC MULTIFAMILY STRUCTURED P -K029 A1		12/01/2014	PAYDOWN		57,178	57,178	58,321	57,278		(100)		(100)		57,178				888	10/25/2022
3137B9-BZ-7	FHLMC MULTIFAMILY STRUCTURED P -KF03 A		12/25/2014	PAYDOWN		50,429	50,429	50,429							50,429				153	01/25/2021
3137BA-FZ-0	FHR 4323 VA		12/01/2014	PAYDOWN		22,639	22,639	24,415			(54)		(54)		22,639				265	03/15/2027
3137BB-N9-7	FREDDIE MAC -4358 DA		12/01/2014	PAYDOWN		8,689	8,689	8,883			(3)		(3)		8,689				51	06/15/2040
3137BD-ZX-7	FHR 4387 KG		12/01/2014	PAYDOWN		54,264	54,264	57,299			(21)		(21)		54,264				350	02/15/2039
3137EA-CA-5	FEDERAL HOME LOAN MORTGAGE CORPORATION		10/16/2014	CITIGROUP GLOBAL MARKETS		549,580	500,000	567,813	548,221		(7,020)		(7,020)		541,201		8,379	8,379	19,792	03/27/2019
3137EA-CT-4	FEDERAL HOME LOAN MORTGAGE CORPORATION		10/16/2014	JP MORGAN SECURITIES INC.		1,553,055	1,500,000	1,540,845	1,520,169		(6,562)		(6,562)		1,513,607		39,448	39,448	33,333	05/27/2016
3137EA-CY-3	FEDERAL HOME LOAN MORTGAGE CORPORATION		11/25/2014	MATURITY		1,000,000	1,000,000	1,000,200	1,000,059		(59)		(59)		1,000,000				7,500	11/25/2014
31388V-E9-5	FEDERAL NATIONAL MTG ASSOC #615860		12/01/2014	PAYDOWN		23,650	23,650	23,794	23,650						23,650				631	02/01/2017
3138EK-JA-4	FEDERAL NATIONAL MTG ASSOC #AL2956		12/01/2014	PAYDOWN		76,481	76,481	80,198	76,776		(295)		(295)		76,481				1,091	01/01/2028
3138EN-MF-3	FEDERAL NATIONAL MTG ASSOC #AL5757		12/01/2014	PAYDOWN		3,330	3,330	3,454							3,330				10	09/01/2044
3138M9-PE-5	FEDERAL NATIONAL MTG ASSOC #AP5820		12/01/2014	PAYDOWN		62,619	62,619	65,926	62,755		(136)		(136)		62,619				1,062	11/01/2042
3138W1-GD-3	FEDERAL NATIONAL MTG ASSOC #AR3795		12/01/2014	PAYDOWN		38,017	38,017	39,139	38,042		(25)		(25)		38,017				366	02/01/2043
3138W4-M2-4	FEDERAL NATIONAL MTG ASSOC #AR6676		12/01/2014	PAYDOWN		244,548	244,548	253,566	245,013		(465)		(465)		244,548				3,890	02/01/2043
31396Q-F2-0	FANNIE MAE 09-75 LC		12/01/2014	PAYDOWN		92,470	92,470	93,521	92,599		(129)		(129)		92,470				1,972	04/25/2027
31398A-U3-4	FEDERAL NATIONAL MORTGAGE ASSOCIATION		09/26/2014	DEUTSCHE BANK		2,036,634	2,000,000	2,045,993	2,015,119		(7,096)		(7,096)		2,008,023		28,611	28,611	55,549	07/28/2015
31398M-Q9-0	FANNIE MAE 10-36 CA		12/01/2014	PAYDOWN		56,975	56,975	58,346	57,232		(257)		(257)		56,975				1,218	02/25/2028
31398S-CH-4	FANNIE MAE 10-122 AC		12/01/2014	PAYDOWN		71,970	71,970	75,332	72,270		(300)		(300)		71,970				1,489	08/25/2022
31398V-XU-5	FHR-3653 EL		12/01/2014	PAYDOWN		28,142	28,142	28,736	28,277		(134)		(134)		28,142				536	07/15/2024
31400E-QQ-6	FEDERAL NATIONAL MTG ASSOC #685463		12/01/2014	PAYDOWN		90,070	90,070	90,957	90,146		(76)		(76)		90,070				2,315	03/01/2018
31400G-XK-6	FEDERAL NATIONAL MTG ASSOC #687482		12/01/2014	PAYDOWN		6,182	6,182	6,255	6,189		(7)		(7)		6,182				169	05/01/2018
31402C-ZC-9	FEDERAL NATIONAL MTG ASSOC #725339		12/01/2014	PAYDOWN		48,821	48,821	49,252	48,857		(36)		(36)		48,821				1,264	04/01/2019
31402D-MZ-0	FEDERAL NATIONAL MTG ASSOC #725876		12/01/2014	PAYDOWN		49,717	49,717	50,455	49,783		(66)		(66)		49,717				1,273	10/01/2019
31416R-AJ-2	FEDERAL NATIONAL MTG ASSOC #AA7208		12/01/2014	PAYDOWN		157,272	157,272	158,870	157,442		(170)		(170)		157,272				3,027	06/01/2024
31417S-CT-5	FEDERAL NATIONAL MTG ASSOC #AC5481		12/01/2014	PAYDOWN		131,200	131,200	137,125	131,882		(681)		(681)		131,200				3,111	11/01/2024
31417U-V5-1	FEDERAL NATIONAL MTG ASSOC #AC7835		12/01/2014	PAYDOWN		66,888	66,888	69,929	67,051		(163)		(163)		66,888				1,575	12/01/2024
31417U-WF-8	FEDERAL NATIONAL MTG ASSOC #AC7845		12/01/2014	PAYDOWN		152,997	152,997	159,953	153,542		(546)		(546)		152,997				2,707	01/01/2025
452226-Q8-9	ILLINOIS ST SALES TAX REVENUE		10/10/2014	SALOMON SMITH BARNEY		1,035,140	1,000,000	1,135,210	1,023,276		(12,469)		(12,469)		1,010,807		24,333	24,333	45,833	06/15/2015
46246L-UK-4	IOWA ST FIN AUTH SF REVENUE		10/21/2014	SINK FUND PAYMENT		125,000	125,000	131,758	125,876		(876)		(876)		125,000				5,039	01/01/2036
60416Q-FW-9	MINNESOTA ST HSG FIN AGY HOMEO		12/01/2014	SINK FUND PAYMENT		136,114	136,115	136,114	136,115						136,114				1,956	09/01/2041
60416Q-GB-4	MINNESOTA ST HSG FIN AGY HOMEO		12/01/2014	SINK FUND PAYMENT		3,886	3,886	3,885							3,885				10	11/01/2044
613349-2F-5	MONTGOMERY CNTY MD HSG OPPORTU		07/01/2014	SINK FUND PAYMENT		105,000	105,000	112,831	105,326		(326)		(326)		105,000				4,433	01/01/2031
650028-GS-6	NEW YORK ST THRUWAY AUTH PERSO		10/17/2014	US BANCORP		1,019,250	1,000,000	1,060,190	1,009,415		(6,265)		(6,265)		1,003,151		16,099	16,099	55,139	03/15/2021
68608R-8Q-9	OREGON ST HSG & CMNTY SVCS DEP		10/01/2014	SINK FUND PAYMENT		75,000	75,000	80,593	75,656		(657)		(657)		75,000				3,378	07/01/2031
83712T-DA-6	SOUTH CAROLINA ST HSG FIN & DE		12/01/2014	SINK FUND PAYMENT		50,000	50,000	50,000	50,000						50,000				811	01/01/2041
83756C-FR-1	SOUTH DAKOTA HSG DEV AUTH		12/15/2014	SECURITY CALLED BY ISSUER at 100.000		25,000	25,000	26,841			(91)		(91)		26,752		(1,752)	(1,752)	321	11/01/2044
914440-KS-0	UNIV OF MASSACHUSETTS MA BLDG		09/29/2014	JEFFERIES & COMPANY INC.		1,315,213	1,250,000	1,459,362	1,329,264		(32,049)		(32,049)		1,297,217		17,997	17,997	57,117	11/01/2015
92818G-JK-0	VIRGINIA ST RESOURCES AUTH INF		01/09/2014	SECURITY CALLED BY ISSUER at 113.968		28,492	25,000	25,000	25,000						25,000		3,492	3,492	20	11/01/2024
3199999. Subtotal - Bonds - U.S. Special Revenues						16,328,584	15,929,765	16,835,031	15,921,121		(102,986)		(102,986)		16,081,170		247,414	247,414	565,114	XXX
00809D-AK-0	AES CORPORATION TL		06/16/2014	SINK FUND PAYMENT		250,000	250,000	251,563	251,408	155	(1,563)		(1,408)		250,000				5,316	06/01/2018
01310T-AC-3	ALBERTSONS LLC TL B		06/30/2014	SINK FUND PAYMENT		1,248	1,248	1,248	1,248						1,248				19	03/21/2019
01860Y-AE-2	ALLIANCE HEALTHCARE TL B		12/15/2014	SINK FUND PAYMENT		2,505	2,505	2,480	2,497	5	3		8		2,505				59	06/03/2019
01973J-AH-2	ALLISON TRANSMISSION TL B3		12/31/2014	VARIOUS		3,120	3,120	3,132	3,123		(3)		(3)		3,120				70	08/23/2019
02660T-ET-6	AMERICAN HOME MTG INV TR 05 2 5A3		01/01/2014	PAYDOWN		7,242	7,242	7,138	7,213		29		29		7,242				30	09/25/2035
031162-BF-6	AMGEN INC		01/13/2014	RBC CAPITAL MARKETS		1,032,620	1,000,000	1,028,660	1,014,926		(249)		(249)		1,014,677		17,943	17,943	1,981	06/15/2016
03832T-AB-0	APPVION INC TL B		09/29/2014	SINK FUND PAYMENT		2,506	2,506	2,531	2,494	14	(2)		12		2,506				46	06/28/2019
10330J-AL-2	BOYD GAMING CORP TL B		11/14/2014	SINK FUND PAYMENT		16,458	16,458	16,479	16,460		(2)		(2)		16,458				495	08/14/2020
12513V-AC-0	CEC ENTERTAINMENT TL B		12/31/2014	SINK FUND PAYMENT		938	938	933							938				23	02/12/2021

ANNUAL STATEMENT FOR THE YEAR 2014 OF THE United Ohio Insurance Company

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	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date
126171-AF-4	COMMERCIAL MTG PT CERT 05 C6 A5A		12/01/2014	PAYDOWN		273,102	273,102	259,244	271,406		1,696		1,696		273,102				11,439	06/10/2044
13134M-BA-0	CALPINE CORP		04/24/2014	VARIOUS		249,689	250,000	251,250	251,250		(39)		(39)		251,211		(1,522)	(1,522)	5,217	10/09/2019
17187M-AJ-9	CINCINNATI BELL INC TL B		12/31/2014	SINK FUND PAYMENT		2,500	2,500	2,488	2,500						2,500				64	09/10/2020
17875L-AH-2	CITYCENTER HOLDINGS TL B		06/17/2014	SINK FUND PAYMENT		22,684	22,684	22,457	22,669		15		15		22,684				528	10/16/2020
21676T-AB-1	COOPER-STANDARD AUTO TL		12/31/2014	SINK FUND PAYMENT		750	750	746							750				18	04/04/2021
24521T-AB-2	DEL MONTE FOODS TL		10/31/2014	SINK FUND PAYMENT		1,253	1,253	1,250							1,253				3	02/18/2021
24702N-AB-6	DELL INC TL B		10/31/2014	SINK FUND PAYMENT		2,500	2,500	2,478	2,493		7		7		2,500				57	04/29/2020
26817H-AC-4	DYNEGY INC TL B2		12/31/2014	SINK FUND PAYMENT		3,133	3,133	3,141	3,134		(1)		(1)		3,133				77	04/23/2020
29264D-AJ-0	ENDO PHARMACEUT HLDGS TL B-2011	F	02/28/2014	SINK FUND PAYMENT		250,000	250,000	250,000	250,000						250,000				2,587	06/17/2018
337367-AB-2	FIRST UNION LEHMAN BRO COMM MTG 98 C2 A2		01/17/2014	PRIOR PERIOD INCOME															395	11/18/2035
39152E-AB-9	GREAT WOLF RESORTS TL B		02/18/2014	VARIOUS		251,559	250,000	250,625	250,625		(2)		(2)		250,623		935	935	2,698	08/06/2020
43289D-AC-7	HILTON WORLDWIDE FINC TL B2		12/29/2014	SINK FUND PAYMENT		32,895	32,895	32,936	32,936		(41)		(41)		32,895				687	10/26/2020
627048-AF-8	MURRAY ENERGY TL B		12/31/2014	VARIOUS		1,875	1,875	1,898	1,873	6	(4)		2		1,875				820	12/05/2019
66989H-AA-6	NOVARTIS CAPITAL CORP		02/10/2014	MATURITY		625,000	625,000	624,356	624,985		15		15		625,000				12,891	02/10/2014
693304-AN-7	PECO ENERGY CO		10/01/2014	MATURITY		500,000	500,000	543,250	507,721		(7,721)		(7,721)		500,000				25,000	10/01/2014
70454B-AN-9	PEABODY ENERGY TL B		12/31/2014	VARIOUS		3,125	3,125	3,102	3,119		6		6		3,125				74	09/24/2020
713448-BT-4	PEPSICO INC		01/13/2014	JEFFERIES & COMPANY INC.		779,535	750,000	777,010	763,793		(239)		(239)		763,553		15,982	15,982	3,438	05/10/2016
72346D-AS-2	PINNACLE ENTERTAINMENTTL B2		12/31/2014	SINK FUND PAYMENT		71,144	71,144	71,589	71,025		119		119		71,144				1,215	08/13/2020
75421W-AD-4	RAVEN POWER FINANCE TL B		07/10/2014	SINK FUND PAYMENT		250,000	250,000	247,500	247,508		2,492		2,492		250,000				7,397	12/19/2020
76009W-AR-1	RENT-A-CENTER INC TL B		09/30/2014	SINK FUND PAYMENT		875	875	871							875				9	03/19/2021
761520-AV-7	REVLON CONSUMER PROD		12/31/2014	VARIOUS		2,500	2,500	2,503	2,502		(2)		(2)		2,500				67	10/08/2019
76168J-AK-2	REXNORD LLC TL B		12/31/2014	SINK FUND PAYMENT		2,500	2,500	2,481	2,500						2,500				62	08/21/2020
79548K-UV-8	SALOMON BROS MTG SECS VII 97 HUD1 B3		12/01/2014	PAYDOWN			33,873												1,422	12/25/2030
80875A-AJ-0	SCIENTIFIC GAMES INTL TL B		12/31/2014	SINK FUND PAYMENT		2,500	2,500	2,488	2,493		7		7		2,500				58	10/18/2020
842587-CE-5	SOUTHERN CO		01/13/2014	JEFFERIES & COMPANY INC.		759,173	750,000	791,115	753,794		(425)		(425)		753,370		5,803	5,803	5,274	05/15/2014
84850X-AB-8	SPIN HOLDCO INC TL B		02/18/2014	VARIOUS		251,559	250,000	250,625	250,625		(625)		(625)		250,000		1,559	1,559	2,728	11/14/2019
84857H-AL-4	SPIRIT AEROSYSTEMS TL B		12/31/2014	SINK FUND PAYMENT		2,545	2,545	2,538							2,545				30	09/15/2020
85755U-AG-6	STATER BROS MARKETS TL B		09/30/2014	SINK FUND PAYMENT		625	625	630			(1)		(1)		625				5	05/12/2021
86358R-XZ-5	STRUCTURED ASSET SECS CORP 02 AL1 A3		12/01/2014	PAYDOWN		24,662	24,662	22,699	24,480		182		182		24,662				456	02/25/2032
86736G-AP-9	SUNGARD DATA SYSTEMS TL E		03/31/2014	SINK FUND PAYMENT		30,354	30,354	30,468	30,468		(114)		(114)		30,354				350	03/08/2020
86737R-AC-3	SUNGARD AVAILABILITY TL B		12/31/2014	SINK FUND PAYMENT		750	750	746							750				17	03/29/2019
86853T-AP-8	SUPERVALU INC TL		09/01/2014	VARIOUS		3,160	3,160	3,164	3,161		(1)		(1)		3,160				56	03/21/2019
87242H-AB-3	TGI FRIDAYS INC TL		12/31/2014	SINK FUND PAYMENT		183,006	183,006	182,091			23		23		183,006				4,304	07/15/2020
88078F-AZ-1	TEREX CORP		01/01/2014	VARIOUS															66	08/13/2021
88723A-AB-4	TIME INC TL		12/31/2014	SINK FUND PAYMENT		625	625	625							625				9	04/26/2021
89213G-AE-0	TOWN SPORTS INTL TL B		12/31/2014	SINK FUND PAYMENT		12,858	12,858	12,955	12,866	16	(24)		(8)		12,858				531	11/15/2020
89364M-AX-2	TRANSDIGM INC TL C		03/31/2014	VARIOUS		250,312	250,000	251,250	250,455	795	(36)		759		251,214		(901)	(901)	3,625	02/28/2020
89604B-AR-9	TRIBUNE CO TL B		08/04/2014	SINK FUND PAYMENT		19,472	19,472	19,423	19,398	73			73		19,472				479	12/27/2020
90343T-AN-3	US TELEPACIFIC CORP TL B		10/01/2014	SINK FUND PAYMENT		1,720	1,720	1,720	1,720						1,720				57	11/25/2020
92850Q-AB-6	VIVA ALAMO TL B		11/28/2014	SINK FUND PAYMENT		1,874	1,874	1,856			1		1		1,874				43	02/22/2021
92929L-AL-2	WMG ACQUISITION CORP TL		12/31/2014	SINK FUND PAYMENT		2,500	2,500	2,509	2,492	11	(3)		8		2,500				59	07/01/2020
97381H-AN-7	WINDSTREAM CORP TL B-4		12/31/2014	SINK FUND PAYMENT		2,519	2,519	2,538	2,509	17	(8)		9		2,519				56	01/23/2020
98919M-AD-7	ZAYO GROUP LLC TL B		09/30/2014	SINK FUND PAYMENT		3,541	3,541	3,558	3,529	17	(4)		13		3,541				58	07/02/2019
C9413P-AP-8	VALEANT PHARMACEUTICALS TL B-E	A	07/16/2014	SINK FUND PAYMENT		284,082	284,082	285,957	251,510	314	(1,824)		(1,510)		284,082				3,333	08/05/2020
81172U-AB-1	SEADRILL OPERATING TL B	F	12/31/2014	VARIOUS		2,500	2,500	2,475			1		1		2,500				43	02/21/2021
G6740D-AD-8	OFFSHORE GROUP (VANTAGE) TL B	F	12/31/2014	SINK FUND PAYMENT		3,140	3,141	3,180	3,139	5	(3)		2		3,141				131	03/28/2019
L7307N-AD-3	PACIFIC DRILLING SA TL B	F	12/03/2014	SINK FUND PAYMENT		2,506	2,506	2,525	2,509		(1)		(1)		2,506				71	06/03/2018
N0306W-AF-2	AMAYA BV TL	F	12/31/2014	SINK FUND PAYMENT		250	250	248							250				3	08/01/2021
Q3930A-AC-2	FMG RESOURCES AUGUST 2006 TL	F	12/31/2014	SINK FUND PAYMENT		2,487	2,487	2,480	2,487						2,487				58	06/30/2019
Y2112G-AB-4	DRILLSHIPS FINANCING TL B1	F	10/14/2014	SINK FUND PAYMENT		2,500	2,500	2,544	2,514		(11)		(11)		2,500				65	03/31/2021
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						6,494,476	6,453,903	6,547,746	6,231,557	1,428	(8,352)		(6,924)		6,454,678		39,799	39,799	106,169	XXX
8399997. Total - Bonds - Part 4						30,797,561	30,295,870	31,881,945	30,120,918	1,428	(152,414)		(150,986)		30,463,013		334,549	334,549	962,195	XXX
8399998. Total - Bonds - Part 5						5,032	5,038	5,063			(1)		(1)		5,062		(31)	(31)	105	XXX
8399999. Total - Bonds						30,802,593	30,300,908	31,887,008	30,120,918	1,428	(152,415)		(150,987)		30,468,075		334,518	334,518	962,300	XXX

SCHEDULE D - PART 4

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

1 CUSIP Identi-fication	2 Description	3 For-eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Con-sideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value: 11 Unrealized Valuation Increase/ Decrease	12 Current Year's (Amor-tization)/ Accretion	13 Current Year's Other-Than-Temporary Impairment Recognized	14 Total Change in Book/ Adjusted Carrying Value (11+12-13)	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con-tractual Maturity Date
8999997. Total - Preferred Stocks - Part 4							XXX													XXX
8999998. Total - Preferred Stocks - Part 5							XXX													XXX
8999999. Total - Preferred Stocks							XXX													XXX
464287-10-1	ISHARES S&P100 INDEX FUND		06/11/2014	CLSA CALYON SECURITIES	8,900.000	769,662		373,504	732,915	(359,411)			(359,411)		373,504		396,158	396,158	3,412	
464287-68-9	ISHARES RUSSELL 3000 INDEX		05/09/2014	VARIOUS	39,000.000	4,337,196		1,950,281	4,315,350	(2,365,069)			(2,365,069)		1,950,281		2,386,915	2,386,915	5,279	
9299999. Subtotal - Common Stocks - Mutual Funds						5,106,858	XXX	2,323,785	5,048,265	(2,724,480)			(2,724,480)		2,323,785		2,783,073	2,783,073	8,691	XXX
9799997. Total - Common Stocks - Part 4						5,106,858	XXX	2,323,785	5,048,265	(2,724,480)			(2,724,480)		2,323,785		2,783,073	2,783,073	8,691	XXX
9799998. Total - Common Stocks - Part 5							XXX													XXX
9799999. Total - Common Stocks						5,106,858	XXX	2,323,785	5,048,265	(2,724,480)			(2,724,480)		2,323,785		2,783,073	2,783,073	8,691	XXX
9899999. Total - Preferred and Common Stocks						5,106,858	XXX	2,323,785	5,048,265	(2,724,480)			(2,724,480)		2,323,785		2,783,073	2,783,073	8,691	XXX
9999999 - Totals						35,909,451	XXX	34,210,793	35,169,183	(2,723,052)	(152,415)		(2,875,467)		32,791,860		3,117,591	3,117,591	970,991	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
13134M-BA-0	CALPINE CORP		01/21/2014	DEUTSCHE BANK	04/24/2014	VARIOUS	5,038	5,063	5,032	5,062		(1)		(1)			(31)	(31)	105	
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							5,038	5,063	5,032	5,062		(1)		(1)			(31)	(31)	105	
8399998. Total - Bonds							5,038	5,063	5,032	5,062		(1)		(1)			(31)	(31)	105	
8999998. Total - Preferred Stocks																				
9799998. Total - Common Stocks																				
9899999. Total - Preferred and Common Stocks																				
9999999 - Totals								5,063	5,032	5,062		(1)		(1)			(31)	(31)	105	

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

NONE

Schedule D - Part 6 - Section 2

NONE

SCHEDULE DA - PART 1

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

1 CUSIP Identi-fication	2 Description	Codes 3 Code	Codes 4 For-eign	5 Date Acquired	6 Name of Vendor	7 Maturity Date	8 Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value 9 Unrealized Valuation Increase/ (Decrease)	Change in Book/Adjusted Carrying Value 10 Current Year's (Amor-tization)/ Accretion	Change in Book/Adjusted Carrying Value 11 Current Year's Other-Than-Temporary Impairment Recognized	Change in Book/Adjusted Carrying Value 12 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	13 Par Value	14 Actual Cost	Interest 15 Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	Interest 16 Non-Admitted Due and Accrued	Interest 17 Rate of	Interest 18 Effective Rate of	Interest 19 When Paid	Interest 20 Amount Received During Year	21 Paid for Accrued Interest
0599999. Total - U.S. Government Bonds																XXX	XXX	XXX		
1099999. Total - All Other Government Bonds																XXX	XXX	XXX		
1799999. Total - U.S. States, Territories and Possessions Bonds																XXX	XXX	XXX		
2499999. Total - U.S. Political Subdivisions Bonds																XXX	XXX	XXX		
3199999. Total - U.S. Special Revenues Bonds																XXX	XXX	XXX		
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds																XXX	XXX	XXX		
4899999. Total - Hybrid Securities																XXX	XXX	XXX		
5599999. Total - Parent, Subsidiaries and Affiliates Bonds																XXX	XXX	XXX		
7799999. Total - Issuer Obligations																XXX	XXX	XXX		
7899999. Total - Residential Mortgage-Backed Securities																XXX	XXX	XXX		
7999999. Total - Commercial Mortgage-Backed Securities																XXX	XXX	XXX		
8099999. Total - Other Loan-Backed and Structured Securities																XXX	XXX	XXX		
8399999. Total Bonds																XXX	XXX	XXX		
8699999. Total - Parent, Subsidiaries and Affiliates												XXX				XXX	XXX	XXX		
60934N-50-0	FEDERATED TREASURY OBLIG FUND #68			12/15/2014	DIRECT	XXX	1,005,123						1,005,123	22		0.000	0.000	MON	362	
8899999. Subtotal - Exempt Money Market Mutual Funds							1,005,123					XXX	1,005,123	22		XXX	XXX	XXX	362	
9199999 - Totals							1,005,123					XXX	1,005,123	22		XXX	XXX	XXX	362	

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

NONE

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

NONE

SCHEDULE E - PART 1 - CASH

1 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
Federal Home Loan Bank of Cincinnati	Cincinnati, Ohio					325,346	XXX
Fifth Third Bank	Cincinnati, Ohio	SD		53		1	XXX
Fifth Third Bank	Cincinnati, Ohio			308		1	XXX
Fifth Third Bank	Columbus, Ohio			26,141		7,624,289	XXX
United Bank, N.A.	Bucyrus, Ohio			4,298		(3,046,171)	XXX
0199998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories		XXX	XXX				XXX
0199999. Totals - Open Depositories		XXX	XXX	30,800		4,903,466	XXX
0299998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositories		XXX	XXX				XXX
0299999. Totals - Suspended Depositories		XXX	XXX				XXX
0399999. Total Cash on Deposit		XXX	XXX	30,800		4,903,466	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	289	XXX
0599999 Total - Cash		XXX	XXX	30,800		4,903,755	XXX

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

1.	January	7,921,897	4.	April	3,890,714	7.	July	4,767,657	10.	October	5,795,551
2.	February	8,820,113	5.	May	4,902,858	8.	August	8,952,411	11.	November	9,472,040
3.	March	5,144,732	6.	June	7,429,092	9.	September	7,982,882	12.	December	4,903,755

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

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

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

		1	2	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
				3	4	5	6
	States, Etc.	Type of Deposit	Purpose of Deposit	Book/Adjusted Carrying Value	Fair Value	Book/Adjusted Carrying Value	Fair Value
1.	Alabama AL						
2.	Alaska AK						
3.	Arizona AZ						
4.	Arkansas AR						
5.	California CA						
6.	Colorado CO						
7.	Connecticut CT						
8.	Delaware DE						
9.	District of Columbia DC						
10.	Florida FL						
11.	Georgia GA						
12.	Hawaii HI						
13.	Idaho ID						
14.	Illinois IL						
15.	Indiana IN						
16.	Iowa IA						
17.	Kansas KS						
18.	Kentucky KY						
19.	Louisiana LA						
20.	Maine ME						
21.	Maryland MD						
22.	Massachusetts MA						
23.	Michigan MI						
24.	Minnesota MN						
25.	Mississippi MS						
26.	Missouri MO						
27.	Montana MT						
28.	Nebraska NE						
29.	Nevada NV						
30.	New Hampshire NH	B	BENEFIT OF ALL POLICY HOLDERS	500,000	585,110		
31.	New Jersey NJ						
32.	New Mexico NM						
33.	New York NY						
34.	North Carolina NC						
35.	North Dakota ND						
36.	Ohio OH	B	BENEFIT OF ALL POLICY HOLDERS	1,258,448	1,317,165		
37.	Oklahoma OK						
38.	Oregon OR						
39.	Pennsylvania PA						
40.	Rhode Island RI						
41.	South Carolina SC						
42.	South Dakota SD						
43.	Tennessee TN						
44.	Texas TX						
45.	Utah UT						
46.	Vermont VT						
47.	Virginia VA	B	BENEFIT OF VA POLICY HOLDERS			225,777	231,587
48.	Washington WA						
49.	West Virginia WV						
50.	Wisconsin WI						
51.	Wyoming WY						
52.	American Samoa AS						
53.	Guam GU						
54.	Puerto Rico PR						
55.	U.S. Virgin Islands VI						
56.	Northern Mariana Islands MP						
57.	Canada CAN						
58.	Aggregate Alien and Other OT	XXX	XXX				
59.	Subtotal	XXX	XXX	1,758,448	1,902,275	225,777	231,587
	DETAILS OF WRITE-INS						
5801.							
5802.							
5803.							
5898.	Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX				
5899.	Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX				

ALPHABETICAL INDEX

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