



ANNUAL STATEMENT

For the Year Ended December 31, 2015
of the Condition and Affairs of the

NATIONWIDE INDEMNITY COMPANY

NAIC Group Code.....0140	0140	NAIC Company Code..... 10070	Employer's ID Number..... 31-1399201
(Current Period) (Prior Period)			
Organized under the Laws of OHIO	State of Domicile or Port of Entry OHIO	Country of Domicile	US
Incorporated/Organized..... February 16, 1994	Commenced Business..... April 15, 1994		
Statutory Home Office	ONE WEST NATIONWIDE BLVD..... COLUMBUS OH US 43215-2220		
	(Street and Number) (City or Town, State, Country and Zip Code)		
Main Administrative Office	ONE WEST NATIONWIDE BLVD..... COLUMBUS OH US..... 43215-2220	614-249-7111	
	(Street and Number) (City or Town, State, Country and Zip Code)	(Area Code) (Telephone Number)	
Mail Address	ONE WEST NATIONWIDE BLVD., 1-04-701..... COLUMBUS OH US 43215-2220		
	(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)		
Primary Location of Books and Records	ONE WEST NATIONWIDE BLVD., 1-04-701..... COLUMBUS OH US 43215-2220	614-249-1545	
	(Street and Number) (City or Town, State, Country and Zip Code)	(Area Code) (Telephone Number)	
Internet Web Site Address	WWW.NATIONWIDE.COM		
Statutory Statement Contact	CHERYL M. DENNIS	614-249-1545	
	(Name)	(Area Code) (Telephone Number) (Extension)	
	FINRPT@NATIONWIDE.COM	866-315-1430	
	(E-Mail Address)	(Fax Number)	

OFFICERS

Name	Title	Name	Title
1. DAVID ALAN BANO #	PRESIDENT	2. ROBERT WILLIAM HORNER III	VP & SECRETARY
3. TIMOTHY JOHN DWYER	VP & ASST TREASURER		

OTHER

PAMELA ANN BIESECKER	SR VP-HEAD OF TAXATION	MICHAEL ALOYSIUS BOYD #	SR VP-ENTERPRISE BRAND MRKT
MARTHA LOVETTE FRYE #	SR REG VP-SOUTHEAST EXCL DIST	HARRY HANSEN HALLOWELL	SR VP - CIO
ORYSIA KSENIA MEYERS #	SR REG VP-CENT ATL EXCL DIST	MARK RAYMOND THRESHER	EXEC VP - CFO

DIRECTORS OR TRUSTEES

DAVID ALAN BANO	JAMES DAVID BENSON	KEVIN THOMAS HILYARD	MICHAEL PATRICK LEACH
DUANE LEE MEYER	MARK RAYMOND THRESHER		

State of..... OHIO
County of..... FRANKLIN

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

(Signature)	(Signature)	(Signature)
DAVID ALAN BANO	ROBERT WILLIAM HORNER III	TIMOTHY JOHN DWYER
1. (Printed Name)	2. (Printed Name)	3. (Printed Name)
PRESIDENT	VP & SECRETARY	VP & ASST TREASURER
(Title)	(Title)	(Title)

Subscribed and sworn to before me	a. Is this an original filing?	Yes [X] No []
This _____ day of _____ 2016	b. If no	1. State the amendment number _____
		2. Date filed _____
		3. Number of pages attached _____

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1	2	3	4	5	6
	Amount	Percentage	Amount	Securities Lending Reinvested Collateral Amount	Total (Col. 3 + 4) Amount	Percentage
1. Bonds:						
1.1 U.S. treasury securities.....	635,762,563	22.0	635,762,563		635,762,563	22.0
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies.....	5,632,421	0.2	5,632,421		5,632,421	0.2
1.22 Issued by U.S. government sponsored agencies.....	1,432,226	0.0	1,432,226		1,432,226	0.0
1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities).....		0.0			0	0.0
1.4 Securities issued by states, territories and possessions and political subdivisions in the U.S.:						
1.41 States, territories and possessions general obligations.....	134,296,418	4.6	134,296,418		134,296,418	4.6
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations.....	233,289,080	8.1	233,289,080		233,289,080	8.1
1.43 Revenue and assessment obligations.....	717,732,465	24.8	717,732,465		717,732,465	24.8
1.44 Industrial development and similar obligations.....		0.0			0	0.0
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA.....		0.0			0	0.0
1.512 Issued or guaranteed by FNMA and FHLMC.....	3,252,491	0.1	3,252,491		3,252,491	0.1
1.513 All other.....		0.0			0	0.0
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA.....	9,680,547	0.3	9,680,547		9,680,547	0.3
1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-based securities issued or guaranteed by agencies shown in Line 1.521.....		0.0			0	0.0
1.523 All other.....	36,213,006	1.3	36,213,006	486,339	36,699,345	1.3
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities).....	843,607,568	29.2	843,607,568	5,286,946	848,894,514	29.4
2.2 Unaffiliated non-U.S. securities (including Canada).....	151,210,786	5.2	151,210,786		151,210,786	5.2
2.3 Affiliated securities.....		0.0			0	0.0
3. Equity interests:						
3.1 Investments in mutual funds.....		0.0			0	0.0
3.2 Preferred stocks:						
3.21 Affiliated.....		0.0			0	0.0
3.22 Unaffiliated.....		0.0			0	0.0
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated.....		0.0			0	0.0
3.32 Unaffiliated.....		0.0			0	0.0
3.4 Other equity securities:						
3.41 Affiliated.....		0.0			0	0.0
3.42 Unaffiliated.....	2,734,263	0.1	2,734,263		2,734,263	0.1
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated.....		0.0			0	0.0
3.52 Unaffiliated.....		0.0			0	0.0
4. Mortgage loans:						
4.1 Construction and land development.....		0.0			0	0.0
4.2 Agricultural.....		0.0			0	0.0
4.3 Single family residential properties.....		0.0			0	0.0
4.4 Multifamily residential properties.....	25,548,592	0.9	25,548,592		25,548,592	0.9
4.5 Commercial loans.....	20,277,250	0.7	20,277,250		20,277,250	0.7
4.6 Mezzanine real estate loans.....		0.0			0	0.0
5. Real estate investments:						
5.1 Property occupied by company.....		0.0			0	0.0
5.2 Property held for production of income (including \$.....0 of property acquired in satisfaction of debt).....		0.0			0	0.0
5.3 Property held for sale (including \$.....0 property acquired in satisfaction of debt).....		0.0			0	0.0
6. Contract loans.....		0.0			0	0.0
7. Derivatives.....		0.0			0	0.0
8. Receivables for securities.....		0.0			0	0.0
9. Securities lending (Line 10, Asset Page reinvested collateral).....	9,452,015	0.3	9,452,015	XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments.....	2,549,290	0.1	2,549,290	3,678,730	6,228,020	0.2
11. Other invested assets.....	58,033,183	2.0	58,033,183		58,033,183	2.0
12. Total invested assets.....	2,890,704,164	100.0	2,890,704,164	9,452,015	2,890,704,164	100.0

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

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

NONE

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year.....		78,013,813
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 7).....	20,000,000	
2.2	Additional investment made after acquisition (Part 2, Column 8).....		20,000,000
3.	Capitalized deferred interest and other:		
3.1	Totals, Part 1, Column 12.....		
3.2	Totals, Part 3, Column 11.....		0
4.	Accrual of discount.....		
5.	Unrealized valuation increase (decrease):		
5.1	Totals, Part 1, Column 9.....		
5.2	Totals, Part 3, Column 8.....		0
6.	Total gain (loss) on disposals, Part 3, Column 18.....		
7.	Deduct amounts received on disposals, Part 3, Column 15.....		52,151,870
8.	Deduct amortization of premium and mortgage interest points and commitment fees.....		
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
9.1	Totals, Part 1, Column 13.....		
9.2	Totals, Part 3, Column 13.....		0
10.	Deduct current year's other-than-temporary impairment recognized:		
10.1	Totals, Part 1, Column 11.....		
10.2	Totals, Part 3, Column 10.....		0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....		45,861,943
12.	Total valuation allowance.....		(36,102)
13.	Subtotal (Line 11 plus Line 12).....		45,825,841
14.	Deduct total nonadmitted amounts.....		
15.	Statement value at end of current period (Line 13 minus Line 14).....		45,825,841

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year.....		60,548,496
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).....	42,228	42,228
3.	Capitalized deferred interest and other:		
3.1	Totals, Part 1, Column 16.....		
3.2	Totals, Part 3, Column 12.....		0
4.	Accrual of discount.....		
5.	Unrealized valuation increase (decrease):		
5.1	Totals, Part 1, Column 13.....	1,789,006	
5.2	Totals, Part 3, Column 9.....	327,864	2,116,870
6.	Total gain (loss) on disposals, Part 3, Column 19.....		(575,761)
7.	Deduct amounts received on disposals, Part 3, Column 16.....		3,924,554
8.	Deduct amortization of premium and depreciation.....		173,473
9.	Total foreign exchange change in book/adjusted carrying value:		
9.1	Totals, Part 1, Column 17.....		
9.2	Totals, Part 3, Column 14.....		0
10.	Deduct current year's other-than-temporary impairment recognized:		
10.1	Totals, Part 1, Column 15.....		
10.2	Totals, Part 3, Column 11.....		0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....		58,033,806
12.	Deduct total nonadmitted amounts.....		623
13.	Statement value at end of current period (Line 11 minus Line 12).....		58,033,183

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year.....		2,902,238,723
2.	Cost of bonds and stocks acquired, Part 3, Column 7.....		345,437,380
3.	Accrual of discount.....		6,195,360
4.	Unrealized valuation increase (decrease):		
4.1	Part 1, Column 12.....	(11,671,296)	
4.2	Part 2, Section 1, Column 15.....		
4.3	Part 2, Section 2, Column 13.....	125,097	
4.4	Part 4, Column 11.....	(27,556,925)	(39,103,124)
5.	Total gain (loss) on disposals, Part 4, Column 19.....		28,561,255
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7.....		457,505,925
7.	Deduct amortization of premium.....		10,979,836
8.	Total foreign exchange change in book/adjusted carrying value:		
8.1	Part 1, Column 15.....		
8.2	Part 2, Section 1, Column 19.....		
8.3	Part 2, Section 2, Column 16.....		
8.4	Part 4, Column 15.....		0
9.	Deduct current year's other-than-temporary impairment recognized:		
9.1	Part 1, Column 14.....		
9.2	Part 2, Section 1, Column 17.....		
9.3	Part 2, Section 2, Column 14.....		
9.4	Part 4, Column 13.....		0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....		2,774,843,833
11.	Deduct total nonadmitted amounts.....		
12.	Statement value at end of current period (Line 10 minus Line 11).....		2,774,843,833

SCHEDULE D - SUMMARY BY COUNTRY

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

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS Governments (Including all obligations guaranteed by governments)	1. United States.....	645,338,972	656,930,629	603,685,884	564,205,084
	2. Canada.....				
	3. Other Countries.....				
	4. Totals.....	645,338,972	656,930,629	603,685,884	564,205,084
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals.....	134,296,417	147,559,465	140,382,906	130,310,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals.....	233,289,079	252,832,013	238,852,087	231,120,000
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.....	728,153,741	796,565,518	739,047,271	713,461,579
Industrial and Miscellaneous and Hybrid Securities (Unaffiliated)	8. United States.....	879,820,574	920,579,864	894,770,981	884,088,419
	9. Canada.....	45,532,517	46,436,862	46,479,635	42,792,000
	10. Other Countries.....	105,678,270	111,156,579	111,355,819	113,675,152
	11. Totals.....	1,031,031,361	1,078,173,305	1,052,606,435	1,040,555,571
Parent, Subsidiaries and Affiliates	12. Totals.....				
	13. Total Bonds.....	2,772,109,570	2,932,060,930	2,774,574,583	2,679,652,234
PREFERRED STOCKS Industrial and Miscellaneous (Unaffiliated)	14. United States.....				
	15. Canada.....				
	16. Other Countries.....				
	17. Totals.....	0	0	0	
Parent, Subsidiaries and Affiliates	18. Totals.....				
	19. Total Preferred Stocks.....	0	0	0	
COMMON STOCKS Industrial and Miscellaneous (Unaffiliated)	20. United States.....	2,734,263	2,734,263	878,590	
	21. Canada.....				
	22. Other Countries.....				
	23. Totals.....	2,734,263	2,734,263	878,590	
Parent, Subsidiaries and Affiliates	24. Totals.....				
	25. Total Common Stocks.....	2,734,263	2,734,263	878,590	
	26. Total Stocks.....	2,734,263	2,734,263	878,590	
	27. Total Bonds and Stocks....	2,774,843,833	2,934,795,193	2,775,453,173	

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

SI05

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.7	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
1. U.S. Governments											
1.1 NAIC 1.....	92,252,116	329,401,860	125,285,058	142,750	98,257,189	645,338,973	23.3	875,971,541	30.2	641,363,973	3,975,000
1.2 NAIC 2.....						0	0.0		0.0		
1.3 NAIC 3.....						0	0.0		0.0		
1.4 NAIC 4.....						0	0.0		0.0		
1.5 NAIC 5.....						0	0.0		0.0		
1.6 NAIC 6.....						0	0.0		0.0		
1.7 Totals.....	92,252,116	329,401,860	125,285,058	142,750	98,257,189	645,338,973	23.3	875,971,541	30.2	641,363,973	3,975,000
2. All Other Governments											
2.1 NAIC 1.....						0	0.0		0.0		
2.2 NAIC 2.....						0	0.0		0.0		
2.3 NAIC 3.....						0	0.0		0.0		
2.4 NAIC 4.....						0	0.0		0.0		
2.5 NAIC 5.....						0	0.0		0.0		
2.6 NAIC 6.....						0	0.0		0.0		
2.7 Totals.....	0	0	0	0	0	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions, etc., Guaranteed											
3.1 NAIC 1.....	5,073,899	86,255,059	34,470,703	8,496,757		134,296,418	4.8	135,099,665	4.7	134,296,418	
3.2 NAIC 2.....						0	0.0		0.0		
3.3 NAIC 3.....						0	0.0		0.0		
3.4 NAIC 4.....						0	0.0		0.0		
3.5 NAIC 5.....						0	0.0		0.0		
3.6 NAIC 6.....						0	0.0		0.0		
3.7 Totals.....	5,073,899	86,255,059	34,470,703	8,496,757	0	134,296,418	4.8	135,099,665	4.7	134,296,418	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed											
4.1 NAIC 1.....	18,809,668	67,436,703	29,106,287	87,335,775		202,688,433	7.3	263,762,402	9.1	202,688,433	
4.2 NAIC 2.....		23,517,208				23,517,208	0.8		0.0	23,517,208	
4.3 NAIC 3.....		7,083,440				7,083,440	0.3		0.0	7,083,440	
4.4 NAIC 4.....						0	0.0		0.0		
4.5 NAIC 5.....						0	0.0		0.0		
4.6 NAIC 6.....						0	0.0		0.0		
4.7 Totals.....	18,809,668	98,037,351	29,106,287	87,335,775	0	233,289,081	8.4	263,762,402	9.1	233,289,081	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed											
5.1 NAIC 1.....	64,613,091	206,421,791	243,407,036	195,173,148	4,865,647	714,480,713	25.8	645,938,023	22.3	714,480,713	
5.2 NAIC 2.....			4,000,000	9,673,028		13,673,028	0.5	4,000,000	0.1	13,673,028	
5.3 NAIC 3.....						0	0.0		0.0		
5.4 NAIC 4.....						0	0.0		0.0		
5.5 NAIC 5.....						0	0.0		0.0		
5.6 NAIC 6.....						0	0.0		0.0		
5.7 Totals.....	64,613,091	206,421,791	247,407,036	204,846,176	4,865,647	728,153,741	26.3	649,938,023	22.4	728,153,741	0

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

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

	1	2	3	4	5	6	7	8	9	10	11
NAIC Designation	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	Total Current Year	Column 6 as a % of Line 9.7	Total from Column 6 Prior Year	% from Col. 7 Prior Year	Total Publicly Traded	Total Privately Placed (a)
6. Industrial and Miscellaneous (unaffiliated)											
6.1 NAIC 1.....	47,355,632	176,895,924	224,532,250	24,935,873	89,485,458	563,205,137	20.3	523,501,199	18.1	385,237,550	177,967,587
6.2 NAIC 2.....	6,902,918	161,930,655	115,358,903	38,696,992	65,161,550	388,051,018	14.0	390,412,032	13.5	343,199,172	44,851,846
6.3 NAIC 3.....	2,141,388	31,566,112	3,383,471	2,080,177	5,130,000	44,301,148	1.6	26,772,365	0.9	39,209,903	5,091,245
6.4 NAIC 4.....	108,438	24,901,710	8,393,856			33,404,004	1.2	31,585,881	1.1	11,764,844	21,639,160
6.5 NAIC 5.....						0	0.0		0.0		
6.6 NAIC 6.....	2,055,160	14,894				2,070,054	0.1	2,586,453	0.1	20,054	2,050,000
6.7 Totals.....	58,563,536	395,309,295	351,668,480	65,713,042	159,777,008	1,031,031,361	37.2	974,857,930	33.6	779,431,523	251,599,838
7. Hybrid Securities											
7.1 NAIC 1.....						0	0.0		0.0		
7.2 NAIC 2.....						0	0.0		0.0		
7.3 NAIC 3.....						0	0.0		0.0		
7.4 NAIC 4.....						0	0.0		0.0		
7.5 NAIC 5.....						0	0.0		0.0		
7.6 NAIC 6.....						0	0.0		0.0		
7.7 Totals.....	0	0	0	0	0	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates											
8.1 NAIC 1.....						0	0.0		0.0		
8.2 NAIC 2.....						0	0.0		0.0		
8.3 NAIC 3.....						0	0.0		0.0		
8.4 NAIC 4.....						0	0.0		0.0		
8.5 NAIC 5.....						0	0.0		0.0		
8.6 NAIC 6.....						0	0.0		0.0		
8.7 Totals.....	0	0	0	0	0	0	0.0	0	0.0	0	0

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

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

		1	2	3	4	5	6	7	8	9	10	11
	NAIC Designation	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	Total Current Year	Column 6 as a % of Line 9.7	Total from Column 6 Prior Year	% from Col. 7 Prior Year	Total Publicly Traded	Total Privately Placed (a)
9.	Total Bonds Current Year											
9.1	NAIC 1.....	(d).....228,104,406	866,411,337	656,801,334	316,084,303	192,608,294	2,260,009,674	81.5	XXX.....	XXX.....	2,078,067,087	181,942,587
9.2	NAIC 2.....	(d).....6,902,918	185,447,863	119,358,903	48,370,020	65,161,550	425,241,254	15.3	XXX.....	XXX.....	380,389,408	44,851,846
9.3	NAIC 3.....	(d).....2,141,388	38,649,552	3,383,471	2,080,177	5,130,000	51,384,588	1.9	XXX.....	XXX.....	46,293,343	5,091,245
9.4	NAIC 4.....	(d).....108,438	24,901,710	8,393,856	0	0	33,404,004	1.2	XXX.....	XXX.....	11,764,844	21,639,160
9.5	NAIC 5.....	(d).....0	0	0	0	0	(c).....0	0.0	XXX.....	XXX.....	0	0
9.6	NAIC 6.....	(d).....2,055,160	14,894	0	0	0	(c).....2,070,054	0.1	XXX.....	XXX.....	20,054	2,050,000
9.7	Totals.....	239,312,310	1,115,425,356	787,937,564	366,534,500	262,899,844	(b).....2,772,109,574	100.0	XXX.....	XXX.....	2,516,534,736	255,574,838
9.8	Line 9.7 as a % of Col. 6.....	8.6	40.2	28.4	13.2	9.5	100.0	XXX.....	XXX.....	XXX.....	90.8	9.2
10.	Total Bonds Prior Year											
10.1	NAIC 1.....	296,159,865	1,003,303,725	564,917,348	422,404,068	157,487,824	XXX.....	XXX.....	2,444,272,830	84.3	2,272,872,221	171,400,609
10.2	NAIC 2.....	15,342,151	166,409,287	53,412,031	90,243,554	69,005,009	XXX.....	XXX.....	394,412,032	13.6	362,384,214	32,027,818
10.3	NAIC 3.....	14,793	15,730,321	11,024,144	3,107		XXX.....	XXX.....	26,772,365	0.9	16,627,303	10,145,062
10.4	NAIC 4.....	246,857	14,651,365	16,687,659			XXX.....	XXX.....	31,585,881	1.1	9,719,067	21,866,814
10.5	NAIC 5.....						XXX.....	XXX.....	(c).....0	0.0		
10.6	NAIC 6.....	2,557,097	29,356				XXX.....	XXX.....	(c).....2,586,453	0.1	36,452	2,550,001
10.7	Totals.....	314,320,763	1,200,124,054	646,041,182	512,650,729	226,492,833	XXX.....	XXX.....	(b).....2,899,629,561	100.0	2,661,639,257	237,990,304
10.8	Line 10.7 as a % of Col. 8.....	10.8	41.4	22.3	17.7	7.8	XXX.....	XXX.....	100.0	XXX.....	91.8	8.2
11.	Total Publicly Traded Bonds											
11.1	NAIC 1.....	216,960,664	813,403,521	567,433,289	297,582,121	182,687,492	2,078,067,087	75.0	2,272,872,221	78.4	2,078,067,087	XXX.....
11.2	NAIC 2.....	5,105,428	176,351,665	90,667,454	48,083,865	60,180,996	380,389,408	13.7	362,384,214	12.5	380,389,408	XXX.....
11.3	NAIC 3.....	2,141,388	33,558,307	3,383,471	2,080,177	5,130,000	46,293,343	1.7	16,627,303	0.6	46,293,343	XXX.....
11.4	NAIC 4.....		11,764,844				11,764,844	0.4	9,719,067	0.3	11,764,844	XXX.....
11.5	NAIC 5.....						0	0.0	0	0.0	0	XXX.....
11.6	NAIC 6.....	5,160	14,894				20,054	0.0	36,452	0.0	20,054	XXX.....
11.7	Totals.....	224,212,640	1,035,093,231	661,484,214	347,746,163	247,998,488	2,516,534,736	90.8	2,661,639,257	91.8	2,516,534,736	XXX.....
11.8	Line 11.7 as a % of Col. 6.....	8.9	41.1	26.3	13.8	9.9	100.0	XXX.....	XXX.....	XXX.....	100.0	XXX.....
11.9	Line 11.7 as a % of Line 9.7, Col. 6, Section 9.....	8.1	37.3	23.9	12.5	8.9	90.8	XXX.....	XXX.....	XXX.....	90.8	XXX.....
12.	Total Privately Placed Bonds											
12.1	NAIC 1.....	11,143,742	53,007,816	89,368,045	18,502,182	9,920,802	181,942,587	6.6	171,400,609	5.9	XXX.....	181,942,587
12.2	NAIC 2.....	1,797,490	9,096,198	28,691,449	286,155	4,980,554	44,851,846	1.6	32,027,818	1.1	XXX.....	44,851,846
12.3	NAIC 3.....		5,091,245				5,091,245	0.2	10,145,062	0.3	XXX.....	5,091,245
12.4	NAIC 4.....	108,438	13,136,866	8,393,856			21,639,160	0.8	21,866,814	0.8	XXX.....	21,639,160
12.5	NAIC 5.....						0	0.0	0	0.0	XXX.....	0
12.6	NAIC 6.....	2,050,000					2,050,000	0.1	2,550,001	0.1	XXX.....	2,050,000
12.7	Totals.....	15,099,670	80,332,125	126,453,350	18,788,337	14,901,356	255,574,838	9.2	237,990,304	8.2	XXX.....	255,574,838
12.8	Line 12.7 as a % of Col. 6.....	5.9	31.4	49.5	7.4	5.8	100.0	XXX.....	XXX.....	XXX.....	XXX.....	100.0
12.9	Line 12.7 as a % of Line 9.7, Col. 6, Section 9.....	0.5	2.9	4.6	0.7	0.5	9.2	XXX.....	XXX.....	XXX.....	XXX.....	9.2

(a) Includes \$.....193,667,813 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes \$.....14,000,000 current year, \$.....12,564,711 prior year of bonds with Z designations and \$.....0 current year, \$.....0 prior year of bonds with Z* designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement. "Z*" means the SVO could not evaluate the obligation because valuation procedures for the security class are under regulatory review.

(c) Includes \$.....0 current year, \$.....0 prior year of bonds with 5* designations and \$.....20,054 current year, \$.....36,452 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 \$.....0; NAIC 2 \$.....0; NAIC 3 \$.....0; NAIC 4 \$.....0; NAIC 5 \$.....0; NAIC 6 \$.....0.

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type		1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.5	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
1.	U.S. Governments											
1.1	Issuer Obligations.....	90,992,167	324,945,681	123,123,300	101,648	98,257,189	637,419,985	23.0	866,755,524	29.9	637,419,985	
1.2	Residential Mortgage-Backed Securities.....	750,548	2,038,611	1,113,728	41,102		3,943,989	0.1	4,701,017	0.2	3,943,988	
1.3	Commercial Mortgage-Backed Securities.....						0	0.0		0.0		
1.4	Other Loan-Backed and Structured Securities.....	509,401	2,417,568	1,048,030			3,974,999	0.1	4,514,999	0.2		3,975,000
1.5	Totals.....	92,252,116	329,401,860	125,285,058	142,750	98,257,189	645,338,973	23.3	875,971,540	30.2	641,363,973	3,975,000
2.	All Other Governments											
2.1	Issuer Obligations.....						0	0.0		0.0		
2.2	Residential Mortgage-Backed Securities.....						0	0.0		0.0		
2.3	Commercial Mortgage-Backed Securities.....						0	0.0		0.0		
2.4	Other Loan-Backed and Structured Securities.....						0	0.0		0.0		
2.5	Totals.....	0	0	0	0	0	0	0.0	0	0.0	0	0
3.	U.S. States, Territories and Possessions, Guaranteed											
3.1	Issuer Obligations.....	5,073,899	86,255,059	34,470,703	8,496,757		134,296,418	4.8	135,099,665	4.7	134,296,418	
3.2	Residential Mortgage-Backed Securities.....						0	0.0		0.0		
3.3	Commercial Mortgage-Backed Securities.....						0	0.0		0.0		
3.4	Other Loan-Backed and Structured Securities.....						0	0.0		0.0		
3.5	Totals.....	5,073,899	86,255,059	34,470,703	8,496,757	0	134,296,418	4.8	135,099,665	4.7	134,296,418	0
4.	U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed											
4.1	Issuer Obligations.....	18,809,668	98,037,351	29,106,287	87,335,775		233,289,081	8.4	263,762,402	9.1	233,289,081	
4.2	Residential Mortgage-Backed Securities.....						0	0.0		0.0		
4.3	Commercial Mortgage-Backed Securities.....						0	0.0		0.0		
4.4	Other Loan-Backed and Structured Securities.....						0	0.0		0.0		
4.5	Totals.....	18,809,668	98,037,351	29,106,287	87,335,775	0	233,289,081	8.4	263,762,402	9.1	233,289,081	0
5.	U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed											
5.1	Issuer Obligations.....	55,311,353	160,742,033	229,304,402	199,784,242	4,865,647	650,007,677	23.4	553,186,930	19.1	650,007,677	
5.2	Residential Mortgage-Backed Securities.....	2,142,711	4,166,366	2,047,550	125,984		8,482,611	0.3	13,357,243	0.5	8,482,611	
5.3	Commercial Mortgage-Backed Securities.....	17,466	83,706	144,318	260,949		506,439	0.0	523,519	0.0	506,439	
5.4	Other Loan-Backed and Structured Securities.....	7,141,561	41,429,687	15,910,767	4,675,000		69,157,015	2.5	82,870,332	2.9	69,157,015	
5.5	Totals.....	64,613,091	206,421,792	247,407,037	204,846,175	4,865,647	728,153,742	26.3	649,938,024	22.4	728,153,742	0
6.	Industrial and Miscellaneous (unaffiliated)											
6.1	Issuer Obligations.....	23,426,002	317,056,355	223,210,300	41,921,428	159,599,868	765,213,953	27.6	715,790,694	24.7	668,375,933	96,838,020
6.2	Residential Mortgage-Backed Securities.....	16,100,565	17,906,875	7,864,169	5,003,277	177,140	47,052,026	1.7	56,968,708	2.0	46,960,799	91,227
6.3	Commercial Mortgage-Backed Securities.....	1,677,784	20,354,076	81,140,013			103,171,873	3.7	81,173,558	2.8	55,438,300	47,733,573
6.4	Other Loan-Backed and Structured Securities.....	17,359,187	39,991,990	39,453,998	18,788,337		115,593,512	4.2	120,924,971	4.2	8,656,491	106,937,021
6.5	Totals.....	58,563,538	395,309,296	351,668,480	65,713,042	159,777,008	1,031,031,364	37.2	974,857,931	33.6	779,431,523	251,599,841
7.	Hybrid Securities											
7.1	Issuer Obligations.....						0	0.0		0.0		
7.2	Residential Mortgage-Backed Securities.....						0	0.0		0.0		
7.3	Commercial Mortgage-Backed Securities.....						0	0.0		0.0		
7.4	Other Loan-Backed and Structured Securities.....						0	0.0		0.0		
7.5	Totals.....	0	0	0	0	0	0	0.0	0	0.0	0	0
8.	Parent, Subsidiaries and Affiliates											
8.1	Issuer Obligations.....						0	0.0		0.0		
8.2	Residential Mortgage-Backed Securities.....						0	0.0		0.0		
8.3	Commercial Mortgage-Backed Securities.....						0	0.0		0.0		
8.4	Other Loan-Backed and Structured Securities.....						0	0.0		0.0		
8.5	Totals.....	0	0	0	0	0	0	0.0	0	0.0	0	0

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

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

	1	2	3	4	5	6	7	8	9	10	11
Distribution by Type	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	Total Current Year	Column 6 as a % of Line 9.5	Total from Column 6 Prior Year	% from Col. 7 Prior Year	Total Publicly Traded	Total Privately Placed
9. Total Bonds Current Year											
9.1 Issuer Obligations.....	193,613,089	987,036,479	639,214,992	337,639,850	262,722,704	2,420,227,114	87.3	XXX	XXX	2,323,389,094	96,838,020
9.2 Residential Mortgage-Backed Securities.....	18,993,824	24,111,852	11,025,447	5,170,363	177,140	59,478,626	2.1	XXX	XXX	59,387,398	91,227
9.3 Commercial Mortgage-Backed Securities.....	1,695,250	20,437,782	81,284,331	260,949	0	103,678,312	3.7	XXX	XXX	55,944,739	47,733,573
9.4 Other Loan-Backed and Structured Securities.....	25,010,149	83,839,245	56,412,795	23,463,337	0	188,725,526	6.8	XXX	XXX	77,813,506	110,912,021
9.5 Totals.....	239,312,312	1,115,425,358	787,937,565	366,534,499	262,899,844	2,772,109,578	100.0	XXX	XXX	2,516,534,737	255,574,841
9.6 Line 9.5 as a % of Col. 6.....	8.6	40.2	28.4	13.2	9.5	100.0	XXX	XXX	XXX	90.8	9.2
10. Total Bonds Prior Year											
10.1 Issuer Obligations.....	236,413,773	1,080,466,388	510,350,652	481,388,825	225,975,577	XXX	XXX	2,534,595,215	87.4	2,444,389,102	90,206,113
10.2 Residential Mortgage-Backed Securities.....	24,667,008	28,598,247	15,302,469	6,336,156	123,088	XXX	XXX	75,026,968	2.6	74,831,786	195,182
10.3 Commercial Mortgage-Backed Securities.....	22,499,828	11,115,419	47,787,322	294,508	0	XXX	XXX	81,697,077	2.8	45,887,196	35,809,881
10.4 Other Loan-Backed and Structured Securities.....	30,740,154	79,944,001	72,600,738	24,631,240	394,169	XXX	XXX	208,310,302	7.2	96,531,173	111,779,129
10.5 Totals.....	314,320,763	1,200,124,055	646,041,181	512,650,729	226,492,834	XXX	XXX	2,899,629,562	100.0	2,661,639,257	237,990,305
10.6 Line 10.5 as a % of Col. 8.....	10.8	41.4	22.3	17.7	7.8	XXX	XXX	100.0	XXX	91.8	8.2
11. Total Publicly Traded Bonds											
11.1 Issuer Obligations.....	192,391,497	956,906,562	588,629,836	337,639,852	247,821,347	2,323,389,094	83.8	2,444,389,102	84.3	2,323,389,094	XXX
11.2 Residential Mortgage-Backed Securities.....	18,902,597	24,111,851	11,025,447	5,170,363	177,140	59,387,398	2.1	74,831,786	2.6	59,387,398	XXX
11.3 Commercial Mortgage-Backed Securities.....	1,226,119	9,968,601	44,489,070	260,949	0	55,944,739	2.0	45,887,196	1.6	55,944,739	XXX
11.4 Other Loan-Backed and Structured Securities.....	11,692,429	44,106,217	17,339,859	4,675,000	0	77,813,505	2.8	96,531,173	3.3	77,813,505	XXX
11.5 Totals.....	224,212,642	1,035,093,231	661,484,212	347,746,164	247,998,487	2,516,534,736	90.8	2,661,639,257	91.8	2,516,534,736	XXX
11.6 Line 11.5 as a % of Col. 6.....	8.9	41.1	26.3	13.8	9.9	100.0	XXX	XXX	XXX	100.0	XXX
11.7 Line 11.5 as a % of Line 9.5, Col. 6, Section 9.....	8.1	37.3	23.9	12.5	8.9	90.8	XXX	XXX	XXX	90.8	XXX
12. Total Privately Placed Bonds											
12.1 Issuer Obligations.....	1,221,592	30,129,917	50,585,154	0	14,901,357	96,838,020	3.5	90,206,113	3.1	XXX	96,838,020
12.2 Residential Mortgage-Backed Securities.....	91,227	0	0	0	0	91,227	0.0	195,182	0.0	XXX	91,227
12.3 Commercial Mortgage-Backed Securities.....	469,131	10,469,181	36,795,261	0	0	47,733,573	1.7	35,809,881	1.2	XXX	47,733,573
12.4 Other Loan-Backed and Structured Securities.....	13,317,720	39,733,028	39,072,936	18,788,337	0	110,912,021	4.0	111,779,129	3.9	XXX	110,912,021
12.5 Totals.....	15,099,670	80,332,126	126,453,351	18,788,337	14,901,357	255,574,841	9.2	237,990,305	8.2	XXX	255,574,841
12.6 Line 12.5 as a % of Col. 6.....	5.9	31.4	49.5	7.4	5.8	100.0	XXX	XXX	XXX	XXX	100.0
12.7 Line 12.5 as a % of Line 9.5, Col. 6, Section 9.....	0.5	2.9	4.6	0.7	0.5	9.2	XXX	XXX	XXX	XXX	9.2

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1	2	3	4	5
	Total	Bonds	Mortgage Loans	Other Short-term Investment Assets (a)	Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year.....	14,524,612			14,524,612	
2. Cost of short-term investments acquired.....	617,891,861			617,891,861	
3. Accrual of discount.....	0				
4. Unrealized valuation increase (decrease).....	0				
5. Total gain (loss) on disposals.....	0				
6. Deduct consideration received on disposals.....	629,143,913			629,143,913	
7. Deduct amortization of premium.....	0				
8. Total foreign exchange change in book/adjusted carrying value.....	0				
9. Deduct current year's other-than-temporary impairment recognized.....	0				
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	3,272,560	0	0	3,272,560	0
11. Deduct total nonadmitted amounts.....	0				
12. Statement value at end of current period (Line 10 minus Line 11).....	3,272,560	0	0	3,272,560	0

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

Pool of Short Term Assets

\$10

Sch. DB - Pt. A - Verification
NONE

Sch. DB - Pt. B - Verification
NONE

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

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

Sch. DB - Verification
NONE

Sch. E - Verification
NONE

Sch. A - Pt. 1
NONE

Sch. A - Pt. 2
NONE

Sch. A - Pt. 3
NONE

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
								9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year (Amortization) Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
Mortgages in Good Standing - Commercial Mortgages - All Other														
00-1000541.....		COLUMBUS.....	OH.....		.04/30/2001	7.560	2,583,210	.....	.....	.....	.....	.....	.....7,582,677	.04/03/2001
00-1000588.....		CINCINNATI.....	OH.....		.06/01/2001	7.070	102,150	.....	.....	.....	.....	.....	.....2,750,000	.04/23/2001
00-1000701.....		VILLANOVA.....	PA.....		.12/17/2001	7.350	2,338,388	.....	.....	.....	.....	.....	.....6,360,714	.11/05/2001
00-1000714.....		CLOSTER.....	NJ.....		.11/08/2001	7.740	1,178,193	.....	.....	.....	.....	.....	.....3,391,045	.09/14/2001
00-1000774.....		FLINT.....	MI.....		.12/20/2001	6.900	2,172,806	.....	.....	.....	.....	.....	.....7,957,895	.11/21/2001
00-1000789.....		COOPER CITY.....	FL.....		.11/30/2001	7.000	459,750	.....	.....	.....	.....	.....	.....2,660,000	.10/26/2001
00-1000875.....		SCOTTSDALE.....	AZ.....		.09/18/2002	8.080	1,798,142	.....	.....	.....	.....	.....	.....4,333,559	.06/17/2002
00-1000932.....		HARRISON TOWNSHIP.....	MI.....		.05/29/2002	7.100	3,539,167	.....	.....	.....	.....	.....	.....6,902,857	.04/05/2002
00-1000949.....		STOW.....	OH.....		.05/30/2002	7.620	1,089,989	.....	.....	.....	.....	.....	.....2,736,255	.05/06/2002
00-1001164.....		CHESTERFIELD.....	VA.....		.11/20/2002	5.690	3,264,056	.....	.....	.....	.....	.....	.....10,998,182	.11/05/2002
00-1001203.....		NILES.....	IL.....		.12/30/2002	5.890	2,294,126	.....	.....	.....	.....	.....	.....4,003,636	.12/19/2002
00-1001237.....		DALLAS.....	TX.....		.11/20/2002	6.940	1,592,129	.....	.....	.....	.....	.....	.....4,511,719	.11/18/2002
00-1100774.....		SOLANA BEACH.....	CA.....		.03/24/2005	5.230	1,542,561	.....	.....	.....	.....	.....	.....7,716,160	.03/16/2005
00-1102418.....		SEATTLE.....	WA.....		.09/10/2015	3.350	20,000,000	.....	.....	.....	.....	.....	.....34,980,000	.08/27/2015
28-0001469.....		WASHINGTON TOWNSHIP.....	OH.....		.07/07/1999	7.420	1,907,275	.....	.....	.....	.....	.....	.....7,350,000	.07/06/1999
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other.....							45,861,943	0	0	0	0	0	114,234,699	XXX
0899999. Total - Mortgages in Good Standing.....							45,861,943	0	0	0	0	0	114,234,699	XXX
3399999. Totals.....							45,861,943	0	0	0	0	0	114,234,699	XXX

E04

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

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
Mortgages in Good Standing - Commercial Mortgages - All Other								
00-1102418.....	SEATTLE.....	WA.....	.....	09/10/2015.....	3.350.....	20,000,000.....	.....	.....34,980,000.....
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other.....						20,000,000.....	0.....	34,980,000.....
0899999. Total - Mortgages in Good Standing.....						20,000,000.....	0.....	34,980,000.....
3399999. Totals.....						20,000,000.....	0.....	34,980,000.....

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Mortgages Closed by Repayment																	
00-1000696.....	FT. LAUDERDALE.....	FL.....		05/08/2002.	07/10/2015.	3,583,723	.....	.....	.....	.....	.....0	.....	.....3,583,723	3,583,723	.....	.....	.....0
00-1100768.....	FRISCO.....	TX.....		06/02/2005.	04/29/2015.	1,498,225	.....	.....	.....	.....	.....0	.....	.....1,498,225	1,498,225	.....	.....	.....0
00-1100810.....	ST CLAIR SHORES.....	MI.....		05/05/2005.	04/30/2015.	1,937,983	.....	.....	.....	.....	.....0	.....	.....1,937,983	1,937,983	.....	.....	.....0
00-1100820.....	LEXINGTON.....	KY.....		05/12/2005.	03/02/2015.	8,596,763	.....	.....	.....	.....	.....0	.....	.....8,596,763	8,596,763	.....	.....	.....0
00-1100828.....	MULTIPLE.....	TN.....		07/08/2005.	05/07/2015.	1,717,220	.....	.....	.....	.....	.....0	.....	.....1,717,220	1,717,220	.....	.....	.....0
00-1100830.....	NORTHVILLE.....	MI.....		05/23/2005.	03/02/2015.	9,000,000	.....	.....	.....	.....	.....0	.....	.....9,000,000	9,000,000	.....	.....	.....0
00-1100865.....	ANN ARBOR.....	MI.....		07/20/2005.	07/31/2015.	4,604,043	.....	.....	.....	.....	.....0	.....	.....4,604,043	4,604,043	.....	.....	.....0
00-1100889.....	REDWOOD CITY.....	CA.....		06/21/2005.	05/13/2015.	4,175,366	.....	.....	.....	.....	.....0	.....	.....4,175,366	4,175,366	.....	.....	.....0
00-1100904.....	DENVER.....	CO.....		08/29/2005.	08/28/2015.	1,534,319	.....	.....	.....	.....	.....0	.....	.....1,534,319	1,534,319	.....	.....	.....0
00-1100925.....	PLANO.....	TX.....		09/15/2005.	12/04/2015.	6,775,898	.....	.....	.....	.....	.....0	.....	.....6,775,898	6,775,898	.....	.....	.....0
00-1100927.....	ANN ARBOR.....	MI.....		08/09/2005.	07/08/2015.	1,162,569	.....	.....	.....	.....	.....0	.....	.....1,162,569	1,162,569	.....	.....	.....0
00-1100947.....	SYKESVILLE.....	MD.....		08/31/2005.	09/10/2015.	1,540,857	.....	.....	.....	.....	.....0	.....	.....1,540,857	1,540,857	.....	.....	.....0
00-1100952.....	KANSAS CITY.....	KS.....		08/18/2005.	09/01/2015.	2,296,543	.....	.....	.....	.....	.....0	.....	.....2,296,543	2,296,543	.....	.....	.....0
0199999. Total - Mortgages Closed by Repayment.....						48,423,509	0	0	0	0	0	0	48,423,509	48,423,509	0	0	0
Mortgages With Partial Repayments																	
00-1000541.....	COLUMBUS.....	OH.....		04/30/2001.	.....	.....2,955,183	.....	.....	.....	.....	.....0	.....	.....371,973	371,973	.....	.....	.....0
00-1000588.....	CINCINNATI.....	OH.....		06/01/2001.	.....	.....295,960	.....	.....	.....	.....	.....0	.....	.....193,810	193,810	.....	.....	.....0
00-1000701.....	VILLANOVA.....	PA.....		12/17/2001.	.....	.....2,632,542	.....	.....	.....	.....	.....0	.....	.....294,154	294,154	.....	.....	.....0
00-1000714.....	CLOSTER.....	NJ.....		11/08/2001.	.....	.....1,326,797	.....	.....	.....	.....	.....0	.....	.....148,604	148,604	.....	.....	.....0
00-1000774.....	FLINT.....	MI.....		12/20/2001.	.....	.....2,618,173	.....	.....	.....	.....	.....0	.....	.....445,367	445,367	.....	.....	.....0
00-1000789.....	COOPER CITY.....	FL.....		11/30/2001.	.....	.....555,990	.....	.....	.....	.....	.....0	.....	.....96,241	96,241	.....	.....	.....0
00-1000875.....	SCOTTSDALE.....	AZ.....		09/18/2002.	.....	.....1,987,753	.....	.....	.....	.....	.....0	.....	.....189,611	189,611	.....	.....	.....0
00-1000932.....	HARRISON TOWNSHIP.....	MI.....		05/29/2002.	.....	.....3,709,180	.....	.....	.....	.....	.....0	.....	.....170,013	170,013	.....	.....	.....0
00-1000949.....	STOW.....	OH.....		05/30/2002.	.....	.....1,214,872	.....	.....	.....	.....	.....0	.....	.....124,883	124,883	.....	.....	.....0
00-1001164.....	CHESTERFIELD.....	VA.....		11/20/2002.	.....	.....3,374,914	.....	.....	.....	.....	.....0	.....	.....110,858	110,858	.....	.....	.....0
00-1001203.....	NILES.....	IL.....		12/30/2002.	.....	.....2,369,863	.....	.....	.....	.....	.....0	.....	.....75,737	75,737	.....	.....	.....0
00-1001237.....	DALLAS.....	TX.....		11/20/2002.	.....	.....1,802,519	.....	.....	.....	.....	.....0	.....	.....210,390	210,390	.....	.....	.....0
00-1100774.....	SOLANA BEACH.....	CA.....		03/24/2005.	.....	.....1,745,951	.....	.....	.....	.....	.....0	.....	.....203,390	203,390	.....	.....	.....0
28-0001469.....	WASHINGTON TOWNSHIP.....	OH.....		07/07/1999.	.....	.....2,343,742	.....	.....	.....	.....	.....0	.....	.....436,467	436,467	.....	.....	.....0
0299999. Total - Mortgages With Partial Repayments.....						28,933,441	0	0	0	0	0	0	3,071,498	3,071,498	0	0	0
Mortgages Disposed																	
00-1100844.....	ORLAND PARK.....	IL.....		07/22/2005.	08/18/2015.	656,863	.....	.....	.....	.....	.....0	.....	.....656,863	656,863	.....	.....	.....0
0399999. Total - Mortgages Disposed.....						656,863	0	0	0	0	0	0	656,863	656,863	0	0	0
0599999. Total Mortgages.....						78,013,812	0	0	0	0	0	0	52,151,870	52,151,870	0	0	0

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated																			
	US Government Building Open-End Feeder 1, LP.....		San Antonio.....	TX....	USAA Equity Advisors.....		07/17/2008.		30,316,442	37,114,754	37,114,754	1,630,902	.....	.....	.....	.....	.....2,130,335	.....	.....5.960
1799999.	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....								30,316,442	37,114,754	37,114,754	1,630,902	0	0	0	0	2,130,335	0	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated																			
	Nationwide Realty Investors, LLC.....		Columbus.....	OH...	Nationwide Realty Investors, LLC.....		07/02/2002.		4,665,156	20,802,507	20,802,507	158,104	.....	.....	.....	.....	.....	.....	.....3.080
1899999.	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated.....								4,665,156	20,802,507	20,802,507	158,104	0	0	0	0	0	0	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated																			
	Riverview Multi Series Fund LLC - Class N.....		Red Bank.....	NJ....	Riverview Alternative Investment Advisors LLC.....		12/30/2008.	13	623	623	623	.....	.....	.....	.....	.....	.....	.....	.....38.250
2199999.	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.....								623	623	623	0	0	0	0	0	0	0	XXX
Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated																			
	Ohio Equity Fund for Housing LP XIII.....		Columbus.....	OH...	Ohio Equity Fund, Inc.....		04/08/2003.		1,641,010	115,922	115,922	.....	.....(63,990)	.....	.....	.....	.....	.....25,391	1.510
3399999.	Total - Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated.....								1,641,010	115,922	115,922	0	(63,990)	0	0	0	0	25,391	XXX
4499999.	Subtotal - Unaffiliated.....								31,958,075	37,231,299	37,231,299	1,630,902	(63,990)	0	0	0	2,130,335	25,391	XXX
4599999.	Subtotal - Affiliated.....								4,665,156	20,802,507	20,802,507	158,104	0	0	0	0	0	0	XXX
4699999.	Totals.....								36,623,231	58,033,806	58,033,806	1,789,006	(63,990)	0	0	0	2,130,335	25,391	XXX

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated										
	Ohio Equity Fund for Housing LP XII.....	Columbus.....	OH.....	Ohio Equity Fund, Inc.....	10/25/2002.	.....	.....	.....29,548	.....	.....1.510
	Ohio Equity Fund for Housing LP XIII.....	Columbus.....	OH.....	Ohio Equity Fund, Inc.....	04/08/2003.	.....	.....	.....12,680	.....	.....1.510
3399999.	Total - Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated.....						0	42,228	0	XXX
4499999.	Subtotal - Unaffiliated.....						0	42,228	0	XXX
4699999.	Totals.....						0	42,228	0	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated																			
	Kayne Anderson Real Estate Partners I, LP.....	Los Angeles.....	CA...	Final Distribution.....	12/05/2008.	12/30/2015.	4,172,452	327,864	.....	.....	.....	.....327,864	.....	.....4,500,315	3,924,554	.....	.....(575,761)	(575,761)	.....
1799999.	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....						4,172,452	327,864	0	0	0	327,864	0	4,500,315	3,924,554	0	(575,761)	(575,761)	0
Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated																			
	Ohio Equity Fund for Housing LP XI.....	Columbus.....	OH...	Fully Amortized.....	01/16/2001.	03/31/2015.	7,240	.....	.....(7,240)	.....	.....	.....(7,240)	.....	.....	.....	.....	.....	.....0	.....
	Ohio Equity Fund for Housing LP XII.....	Columbus.....	OH...	Fully Amortized.....	10/25/2002.	12/31/2015.	72,696	.....	.....(102,244)	.....	.....	.....(102,244)	.....	.....	.....	.....	.....	.....0	.....
3399999.	Total - Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated.....						79,936	0	(109,484)	0	0	(109,484)	0	0	0	0	0	0	0
4499999.	Subtotal - Unaffiliated.....						4,252,388	327,864	(109,484)	0	0	218,380	0	4,500,315	3,924,554	0	(575,761)	(575,761)	0
4699999.	Totals.....						4,252,388	327,864	(109,484)	0	0	218,380	0	4,500,315	3,924,554	0	(575,761)	(575,761)	0

SCHEDULE D - PART 1

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

1			2			Codes			6	7		Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
						3	4	5		8	9	12	13			14	15	16	17	18	19	20	21	22		
CUSIP Identification			Description			Code	Foreign Bond CHAR	NAIC Designation	Actual Cost					Rate Used to Obtain Fair Value	Fair Value										Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
U.S. Government - Issuer Obligations																										
34459R	AB	1	Morocco AID Gtd SF Bd.....	.....	.....	2	1FE	.....	863,734	125.109	902,388	721,281	789,979		(5,921)				7.550	5.585	JJ.....	25,111	54,457	04/28/2003.	07/15/2026.	
455780	AG	1	Indonesia (Republic of) AID Sr Nt.....	.....	.....	2	1	.....	599,500	114.275	628,510	550,000	569,678		(2,866)				8.900	7.467	JD.....	4,079	48,950	10/18/2001.	06/01/2020.	
491798	AA	2	Kenya (Republic of) AID Sr Nt.....	.....	.....	2	1	.....	318,110	112.042	326,239	291,176	297,765		(1,937)				10.000	8.355	AO.....	6,147	29,118	10/18/2001.	10/15/2018.	
912810	DX	3	U S Treasury Bd.....	SD..	.....		1	.....	775,031	105.707	739,949	700,000	705,337		(5,775)				7.500	6.583	MN.....	6,779	52,500	02/11/1994.	11/15/2016.	
912810	EP	9	U S Treasury Bd.....	.....	.....		1	.....	66,545,700	133.520	66,759,750	50,000,000	59,668,324		(1,153,166)				7.125	3.980	FA.....	1,345,618	3,562,500	05/07/2009.	02/15/2023.	
912810	FR	4	U S Treasury Inflation Index IX Nt.....	.....	.....		1	.....	56,388,529	143.443	71,721,530	50,000,000	62,995,865	108,268	8,090				2.375	2.393	JJ.....	692,168	1,493,056	06/17/2009.	01/15/2025.	
912810	QV	3	U S Treasury Inflation Index Nt.....	.....	.....		1	.....	96,169,009	92.469	78,598,718	85,000,000	98,257,189	157,639	(310,524)				0.750	0.356	FA.....	253,451	668,170	11/01/2012.	02/15/2042.	
912828	FL	9	U S Treasury Inflation Index IX Nt.....	.....	.....		1	.....	37,223,701	119.667	41,883,422	35,000,000	41,282,617	57,489	(102,217)				2.500	2.212	JJ.....	476,040	1,026,852	03/13/2009.	07/15/2016.	
912828	GD	6	U S Treasury Inflation Index Nt.....	.....	.....		1	.....	100,416,642	120.850	120,850,162	100,000,000	117,751,952	223,201	149,976				2.375	2.529	JJ.....	1,293,942	2,791,136	06/01/2007.	01/15/2017.	
912828	LA	6	U S Treasury Inflation Index IX Nt.....	LS..	.....		1	.....	113,790,855	118.114	129,925,463	110,000,000	123,683,320	181,967	(285,109)				1.875	1.600	JJ.....	1,061,308	2,289,313	09/15/2009.	07/15/2019.	
912828	MA	5	U S Treasury Nt.....	.....	.....		1	.....	47,300,313	101.723	49,844,123	49,000,000	48,753,220	262,104	753,220				2.750	3.315	MN.....	117,814	1,347,500	12/30/2009.	11/30/2016.	
912828	MF	4	U S Treasury Inflation Index Nt.....	.....	.....		1	.....	75,389,011	114.330	85,747,468	75,000,000	82,664,739	136,798	(38,335)				1.375	1.321	JJ.....	523,960	1,130,219	01/19/2010.	01/15/2020.	
0199999	U.S. Government - Issuer Obligations.....									595,780,135	XXX	647,927,722	556,262,457	637,419,985	865,362	(1,485,680)	0	0	XXX	XXX	XXX	5,806,417	14,493,771	XXX	XXX	
U.S. Government - Residential Mortgage-Backed Securities																										
911760	EJ	1	Vendee Mtg Tr RMBS REMIC Ser 1994-2 3ZB.....	.....	.....	2	1	.....	988,367	110.591	1,117,566	1,010,542	999,059		641				6.500	6.913	MON..	5,474	65,685	12/12/2001.	06/15/2024.	
911760	HH	2	Vendee Mtg Tr RMBS REMIC Ser 1996-2 1Z.....	.....	.....	2	1	.....	2,942,382	113.529	3,357,158	2,957,085	2,944,928		209				6.750	6.895	MON..	16,634	199,603	01/24/2002.	06/15/2026.	
0299999	U.S. Government - Residential Mortgage-Backed Securities.....									3,930,749	XXX	4,474,724	3,967,627	3,943,987	0	850	0	0	XXX	XXX	XXX	22,108	265,288	XXX	XXX	
U.S. Government - Other Loan-Backed and Structured Securities																										
62938L	AA	8	NRRC-B Facilities Corp CTL GSA Backed.....	.....	.....	2	1	.....	3,975,000	113.917	4,528,183	3,975,000	3,975,000						6.850	6.851	AO.....	57,483	272,288	03/13/2001.	04/15/2022.	
0499999	U.S. Government - Other Loan-Backed and Structured Securities.....									3,975,000	XXX	4,528,183	3,975,000	3,975,000	0	0	0	0	XXX	XXX	XXX	57,483	272,288	XXX	XXX	
0599999	Total - U.S. Government.....									603,685,884	XXX	656,930,629	564,205,084	645,338,972	865,362	(1,484,830)	0	0	XXX	XXX	XXX	5,886,008	15,031,347	XXX	XXX	
U.S. States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																										
13062T	H7	2	California St GO Ref.....	.....	.....	2	1FE	.....	8,753,072	129.246	9,874,394	7,640,000	8,496,757		(34,826)				5.250	4.297	FA.....	167,125	401,100	05/21/2007.	08/01/2032.	
13063A	2U	7	California St GO Public Improvements.....	.....	.....	1	1FE	.....	10,375,600	111.386	11,138,600	10,000,000	10,115,000		(40,708)				5.500	5.020	FA.....	229,167	550,000	06/25/2008.	08/01/2027.	
25476F	HM	3	District Columbia GO Ser E.....	.....	.....	1	1FE	.....	3,076,680	109.272	3,278,160	3,000,000	3,022,234		(8,503)				5.000	4.672	JD.....	12,500	150,000	08/13/2008.	06/01/2025.	
341426	ZZ	0	Florida St Brd of Ed GO Ser A.....	.....	.....	1	1FE	.....	7,543,109	108.495	7,909,286	7,290,000	7,375,320		(25,961)				5.000	4.578	JJ.....	182,250	364,500	06/11/2008.	01/01/2027.	
341535	7E	6	Florida St Bd Ed GO Ser 2006C.....	.....	.....	1	1FE	.....	9,642,844	106.821	9,747,416	9,125,000	9,265,926		(54,214)				5.000	4.320	JD.....	38,021	456,250	11/27/2007.	06/01/2026.	
452151	3D	3	Illinois St GO FSA Cr.....	.....	.....	1	1FE	.....	5,714,885	103.063	5,668,465	5,500,000	5,547,552		(25,569)				5.000	4.480	AO.....	68,750	275,000	06/13/2008.	04/01/2024.	
57582N	G8	2	Massachusetts St GO Ref Ser C.....	.....	.....		1FE	.....	5,756,600	104.498	5,224,900	5,000,000	5,073,899		(77,873)				5.500	3.840	JD.....	22,917	275,000	07/27/2005.	12/01/2016.	
57582N	H6	5	Massachusetts St GO Ref Ser C.....	.....	.....		1FE	.....	9,339,520	122.704	9,816,320	8,000,000	8,589,462		(86,419)				5.500	4.085	JD.....	36,667	440,000	07/25/2005.	12/01/2021.	
57582N	XX	8	Massachusetts St GO Ref Ser B.....	.....	.....		1FE	.....	10,468,195	120.320	11,586,816	9,630,000	10,048,258		(64,832)				5.250	4.365	FA.....	210,656	505,575	07/30/2008.	08/01/2021.	
57582P	AE	0	Massachusetts St GO Ref Ser B.....	.....	.....		1FE	.....	10,890,000	126.702	12,670,200	10,000,000	10,533,143		(49,241)				5.250	4.500	MS.....	175,000	525,000	06/21/2007.	09/01/2024.	
605580	DG	1	Mississippi St GO Ref Ser A.....	.....	.....		1FE	.....	2,245,900	117.983	2,359,660	2,000,000	2,097,203		(17,815)				5.250	4.130	MN.....	17,500	105,000	01/12/2006.	11/01/2020.	
605580	DH	9	Mississippi St GO Ref Ser A.....	.....	.....		1FE	.....	2,247,840	120.511	2,410,220	2,000,000	2,110,790		(16,448)				5.250	4.170	MN.....	17,500	105,000	01/12/2006.	11/01/2021.	
605580	DJ	5	Mississippi St GO Ref Ser A.....	.....	.....		1FE	.....	1,125,500	122.693	1,226,930	1,000,000	1,061,796		(7,655)				5.250	4.200	MN.....	8,750	52,500	01/12/2006.	11/01/2022.	
605580	EE	5	Mississippi St GO Ref Ser A FSA Cr.....	.....	.....		1FE	.....	2,258,760	122.837	2,456,740	2,000,000	2,127,254		(15,783)				5.250	4.170	MN.....	17,500	105,000	01/12/2006.	11/01/2022.	
646039	KW	6	New Jersey St GO Ref Ser M.....	.....	.....		1FE	.....	9,344,361	112.765	9,088,859	8,060,000	8,455,138		(102,018)				5.500	4.000	JJ.....	204,411	443,300	07/20/2005.	07/15/2019.	
658256	YC	0	North Carolina St GO Ser A.....	.....	.....		1FE	.....	14,701,914	105.070	14,552,195	13,850,000	13,971,420		(99,549)				5.000	4.220	MS.....	230,833	692,500	06/13/2007.	03/01/2017.	
70914P	AT	9	Pennsylvania St GO First Ser A.....	.....	.....	1	1FE	.....	12,011,088	107.703	12,752,035	11,840,000	11,879,311		(20,050)				5.000	4.808	MN.....	98,667	592,000	03/06/2008.	11/01/2025.	
93974C	AW	0	Washington St GO Ser B Motor Vehicle Fue.....	.....	.....	1	1FE	.....	14,887,038	109.901	15,798,269	14,375,000	14,525,954		(55,784)				5.000	4.551	JJ.....	359,375	718,750	07/10/2008.	07/01/2029.	
1199999	U.S. States, Territories & Possessions - Issuer Obligations.....									140,382,906	XXX	147,559,465	130,310,000	134,296,417	0	(803,248)	0	0	XXX	XXX	XXX	2,097,589	6,756,475	XXX	XXX	
1799999	Total - U.S. States, Territories & Possessions (Direct and Guaranteed).....									140,382,906	XXX	147,559,465	130,310,000	134,296,417	0	(803,248)	0	0	XXX	XXX	XXX	2,097,589	6,756,475	XXX	XXX	

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																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																							
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CUSIP Identification			Description			Code	n	Bond	NAIC	Designation	Actual	Cost	Fair Value	Fair Value	Par Value	Book/Adjusted	Carrying Value	Unrealized	Valuation	Increase	(Decrease)	Current Year's	(Amortization)	/	Accretion	Current Year's	Other-Than-	Temporary	Impairment	Recognized	Total Foreign	Exchange	Change in	B./A.C.V.	Rate of	Effective	Rate of	When	Paid	Admitted Amount	Due & Accrued	Amount Rec.	During Year	Acquired	Stated	Contractual	Maturity	Date																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																														
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084203	UL	0	Berkeley Cnty SC Sch Dist GO Ref.....				1		1FE		11,193,497	108,146		11,187,704		10,345,000		10,529,029																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																												

SCHEDULE D - PART 1

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

1				2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates		
				3	4	5					8	9				12	13	14	15	16	17	18	19	20	21	22	
CUSIP Identification				Description			Code	F o r e i g n	Bond CHAR	NAIC Design- ation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
797355	YY	4	San Diego CA Uni Sch Dist GO Ref 1998 Se.....	.....	..	.....	1FE	.....	.....	1FE	5,512,600	129.712	6,485,600	5,000,000	5,370,378	.....	(21,710)	.....	.....	5.250	4.470	JJ.....	131,250	262,500	06/11/2008.	07/01/2028.	
840071	AR	5	South San Francisco CA GO Uni Sch Dist S.....	.....	..	.....	1FE	.....	.....	1FE	2,173,806	120.686	2,323,206	1,925,000	2,034,568	.....	(16,698)	.....	.....	5.250	4.120	MS.....	29,757	101,063	01/11/2006.	09/15/2021.	
840071	AT	1	South San Francisco CA GO Uni Sch Dist S.....	.....	..	.....	1FE	.....	.....	1FE	2,463,029	124.756	2,719,681	2,180,000	2,329,339	.....	(16,088)	.....	.....	5.250	4.200	MS.....	33,699	114,450	01/11/2006.	09/15/2023.	
876315	UY	6	Tarrant Cnty TX GO Ltd Tax.....	.....	..	.....1	1FE	.....	.....	1FE	6,378,901	110.770	6,768,047	6,110,000	6,191,165	.....	(29,581)	.....	.....	5.000	4.441	JJ.....	140,869	305,500	08/26/2008.	07/15/2024.	
1899999 U.S. Political Subdivisions of States, Territories & Possessions - Issuer Obligations.....											238,852,087	XXX	252,832,013	231,120,000	233,289,079	(242,424)	(740,013)	0	0	XXX	XXX	XXX	3,014,422	11,298,551	XXX	XXX	
2499999 Total - U.S. Political Subdivisions of States, Territories & Possessions.....											238,852,087	XXX	252,832,013	231,120,000	233,289,079	(242,424)	(740,013)	0	0	XXX	XXX	XXX	3,014,422	11,298,551	XXX	XXX	
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Issuer Obligations																											
011842	PK	1	Alaska St Intl Arpts Rev Ref AMT Ser A.....	.....	..	.....1	1FE	.....	.....	1FE	1,050,170	103.075	1,030,750	1,000,000	1,004,364	.....	(5,614)	.....	.....	5.000	4.400	AO.....	12,500	50,000	02/24/2006.	10/01/2021.	
02765U	GC	2	American Mun Pwr Ohio Inc Rev Ref Ser A.....	.....	..	.....1	1FE	.....	.....	1FE	11,383,800	116.963	11,696,300	10,000,000	11,255,631	.....	(128,169)	.....	.....	5.000	3.230	FA.....	188,889	293,056	12/22/2014.	02/15/2029.	
040507	KN	4	Arizona Health Facs Auth Rev Banner Heal.....	.....	..	.....1	1FE	.....	.....	1FE	5,158,000	109.055	5,452,750	5,000,000	5,040,210	.....	(18,644)	.....	.....	5.500	5.072	JJ.....	137,500	275,000	08/21/2008.	01/01/2022.	
08527N	GY	6	Bernalillo Cnty NM Rev Gross Tax Rcpts R.....	.....	..	.....	1FE	.....	.....	1FE	2,223,620	123.830	2,476,600	2,000,000	2,117,773	.....	(12,522)	.....	.....	5.250	4.347	AO.....	26,250	105,000	10/13/2005.	10/01/2023.	
08527N	GZ	3	Bernalillo Cnty NM Rev Gross Tax Rcpts R.....	.....	..	.....	1FE	.....	.....	1FE	3,997,224	125.473	4,517,028	3,600,000	3,823,756	.....	(20,554)	.....	.....	5.250	4.387	AO.....	47,250	189,000	10/13/2005.	10/01/2024.	
13066Y	SZ	3	California St Wtr Res Pwr Rev Preref Ser.....	.....	..	.....1	1FE	.....	.....	1FE	7,251,700	109.486	7,822,775	7,145,000	7,229,529	.....	(22,172)	.....	.....	5.000	4.460	MN.....	59,542	178,625	05/06/2015.	05/01/2021.	
13066Y	TF	6	California St Wtr Res Pwr Rev Unref Ser.....	.....	..	.....1	1FE	.....	.....	1FE	2,925,763	109.075	3,114,091	2,855,000	2,910,988	.....	(14,775)	.....	.....	5.000	4.109	MN.....	23,792	71,375	05/06/2015.	05/01/2021.	
164243	HS	9	Cherokee Cnty GA Auth Rev Wtr & Swr Ref.....	.....	..	.....2	1FE	.....	.....	1FE	7,356,167	117.424	7,462,295	6,355,000	6,878,223	.....	(57,438)	.....	.....	5.500	4.220	FA.....	145,635	349,525	01/10/2006.	08/01/2023.	
18085P	JD	7	Clark Cnty NV Airport Rev AMT Sub Lien S.....	.....	..	.....1	1FE	.....	.....	1FE	10,706,010	105.535	11,081,175	10,500,000	10,537,815	.....	(23,771)	.....	.....	5.000	4.748	JJ.....	262,500	525,000	07/12/2007.	07/01/2026.	
186387	DZ	6	Cleveland OH Income Tax Rev Sub Lien Pol.....	.....	..	.....1	1FE	.....	.....	1FE	5,181,400	110.226	5,511,300	5,000,000	5,051,841	.....	(56,461)	.....	.....	5.250	4.782	MN.....	33,542	262,500	07/29/2008.	05/15/2024.	
186432	K3	3	Cleveland OH Wtrwrks Rev Ser P.....	.....	..	.....1	1FE	.....	.....	1FE	3,689,257	107.538	3,844,484	3,575,000	3,602,041	.....	(12,626)	.....	.....	5.000	4.600	JJ.....	89,375	178,750	11/15/2007.	01/01/2027.	
251237	3N	1	Detroit MI Sewer Disp Rev 2nd Lien B FSA.....	.....	..	.....2	1FE	.....	.....	1FE	16,444,200	125.407	18,811,050	15,000,000	16,080,758	.....	12,368	.....	.....	5.500	4.770	JJ.....	412,500	825,000	06/05/2008.	07/01/2029.	
365418	BX	9	Garden St Preservation Tr Rev Open Space.....	.....	..	.....2	1FE	.....	.....	1FE	40,732,349	123.795	43,204,455	34,900,000	39,156,717	.....	(17,718)	.....	.....	5.750	4.489	MN.....	334,458	2,006,750	07/30/2008.	11/01/2028.	
391577	KB	8	Greater AZ Dev Auth Rev Infrastructure S.....	.....	..	.....1	1FE	.....	.....	1FE	2,095,900	102.120	2,042,400	2,000,000	2,006,599	.....	(10,926)	.....	.....	5.000	4.421	FA.....	41,667	100,000	02/15/2006.	08/01/2036.	
413890	DC	5	HarrisCnty-HoustonTXSports Rev Sr Lien R.....	.....	..	.....1	1FE	.....	.....	1FE	6,459,269	117.322	6,540,702	5,575,000	6,379,627	.....	(77,723)	.....	.....	5.000	3.124	MN.....	35,618	249,326	12/16/2014.	11/15/2028.	
413890	DD	3	HarrisCnty-HoustonTXSports Rev Sr Lien R.....	.....	..	.....1	1FE	.....	.....	1FE	7,243,438	116.298	7,268,625	6,250,000	7,153,955	.....	(87,327)	.....	.....	5.000	3.121	MN.....	39,931	279,514	12/16/2014.	11/15/2029.	
442435	NT	6	Houston TX Util Sys Rev Ref Comp First L.....	.....	..	.....1	1FE	.....	.....	1FE	8,254,476	107.115	8,788,786	8,205,000	8,216,586	.....	(5,774)	.....	.....	5.000	4.920	MN.....	52,421	410,250	03/06/2008.	11/15/2028.	
452024	HY	1	Illinois Mun Elec Agy Supp Rev Ref Ser A.....	.....	..	.....1	1FE	.....	.....	1FE	6,966,240	116.618	6,997,080	6,000,000	6,911,495	.....	(54,745)	.....	.....	5.000	3.151	FA.....	125,000	77,500	04/01/2015.	02/01/2030.	
45203H	BU	5	Illinois Fin Auth Rev Ser A.....	.....	..	.....1	1FE	.....	.....	1FE	9,795,600	116.721	11,672,100	10,000,000	9,832,284	.....	8,967	.....	.....	5.375	5.562	FA.....	203,056	537,500	05/13/2011.	08/15/2028.	
452252	KQ	1	Illinois St Toll Hwy Auth Rev Ser A.....	.....	..	.....1	1FE	.....	.....	1FE	12,101,100	115.601	12,716,110	11,000,000	12,062,020	.....	(39,080)	.....	.....	5.000	3.781	JJ.....	230,694	.....	07/10/2015.	01/01/2036.	
455057	LD	9	Indiana St Fin Auth Rev St Revolving Fd.....	.....	..	.....1	1FE	.....	.....	1FE	6,927,848	108.258	7,107,138	6,565,000	6,652,870	.....	(39,474)	.....	.....	5.000	4.321	FA.....	136,771	328,250	11/29/2007.	02/01/2025.	
45505V	AA	4	Indiana St Fin Auth Rev Poll Indianapoli.....	.....	..	.....1	2FE	.....	.....	1FE	4,000,000	101.736	4,069,440	4,000,000	4,000,000	.....	.....	.....	.....	4.550	4.550	JD.....	15,167	182,000	09/20/2006.	12/01/2024.	
45528S	3E	4	Indianapolis IN Pub Impt Rev Waterworks.....	.....	..	.....1	1FE	.....	.....	1FE	4,883,200	111.421	5,571,050	5,000,000	4,908,571	.....	1,050	.....	.....	5.500	5.701	JJ.....	137,500	275,000	07/30/2009.	01/01/2029.	
45528S	3F	1	Indianapolis IN Pub Impt Rev Waterworks.....	.....	..	.....1	1FE	.....	.....	1FE	4,850,050	112.116	5,605,800	5,000,000	4,865,647	.....	(1,693)	.....	.....	5.750	5.971	JJ.....	143,750	287,500	07/30/2009.	01/01/2038.	
469485	HR	0	Jacksonville FL Sales Tax Rev Better Jac.....	.....	..	.....1	1FE	.....	.....	1FE	6,388,817	109.261	6,850,665	6,270,000	6,308,312	.....	(12,745)	.....	.....	5.000	4.760	AO.....	78,375	313,500	09/04/2008.	10/01/2026.	
485429	Z3	1	Kansas St Dev Fin Auth Rev Txbl Ser H.....	.....	..	.....	1FE	.....	.....	1FE	20,000,000	98.863	19,772,600	20,000,000	20,000,000	.....	.....	.....	.....	4.191	4.191	AO.....	176,953	128,058	08/13/2015.	04/15/2028.	
544435	4D	9	Los Angeles CA Dep of Arpts AMT-Senior R.....	.....	..	.....1	1FE	.....	.....	1FE	1,480,775	117.728	1,471,600	1,250,000	1,463,927	.....	(16,848)	.....	.....	5.000	2.901	MN.....	7,986	45,313	02/06/2015.	05/15/2029.	
544435	4E	7	Los Angeles CA Dep of Arpts AMT-Senior R.....	.....	..	.....1	1FE	.....	.....	1FE	1,474,713	117.190	1,464,875	1,250,000	1,458,344	.....	(16,369)	.....	.....	5.000	2.951	MN.....	7,986	45,313	02/06/2015.	05/15/2030.	
544435	4F	4	Los Angeles CA Dep of Arpts AMT-Senior R.....	.....	..	.....1	1FE	.....	.....	1FE	1,474,550	116.743	1,465,125	1,255,000	1,458,593	.....	(15,956)	.....	.....	5.000	3.001	MN.....	8,018	45,494	02/06/2015.	05/15/2031.	
544435	4G	2	Los Angeles CA Dep of Arpts AMT-Senior R.....	.....	..	.....1	1FE	.....	.....	1FE	2,047,745	116.299	2,035,233	1,750,000	2,026,155	.....	(21,590)	.....	.....	5.000	3.051	MN.....	11,181	63,438	02/06/2015.	05/15/2032.	
544435	4H	0	Los Angeles CA Dep of Arpts AMT-Senior R.....		..	1	1FE			1FE	1,166,310	115.856	1,158,560	1													

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1			2			Codes			6	7			Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
			3	4	5		8	9									12	13	14	15	16	17	18	19	20	21	22
				F	r	o											Unrealized	Current Year's	Current Year's	Total Foreign		Effective	When	Admitted Amount	Amount Rec.	Acquired	Stated
CUSIP Identification			Code	oreign	Bond	NAIC		Rate Used	Fair Value	Par Value	Book/Adjusted	Valuation	Amortization	Other-Than-	Impairment	Exchange	Increase	Accretion	Temporary	Change in	Rate of	Rate of	Paid	Due & Accrued	During Year		Contractual
				n	CHAR	Designation	to Obtain				Carrying Value	(Decrease)	/	Recognized	B./A.C.V.		(Decrease)		Recognized	B./A.C.V.							Maturity
							Fair Value						Accretion														Date
575579	HB	6	Massachusetts Bay Tr Auth Rev Sales Tax.....			1FE	9,573,120	124,544	11,208,960	9,000,000	9,353,571			(33,572)		5.000	4.440	JJ.....	225,000	450,000					06/16/2008.	07/01/2024.	
575579	LH	8	Massachusetts Bay Tr Auth Rev Sr Ser A.....			1FE	5,700,500	130,339	6,516,950	5,000,000	5,470,412			(27,969)		5.250	4.271	JJ.....	131,250	262,500					02/16/2006.	07/01/2028.	
57563R	LY	3	Massachusetts Educ Fin Rev LBASS Student.....		1	1FE	6,593,520	112,712	6,762,720	6,000,000	6,568,281			(25,239)		5.000	3.750	JJ.....	143,333						05/29/2015.	01/01/2026.	
57563R	MA	4	Massachusetts Educ Fin Rev LBASS Student.....		1	1FE	3,656,969	103,358	3,824,246	3,700,000	3,658,215			1,246		4.000	4.120	JJ.....	70,711						05/29/2015.	01/01/2028.	
57563R	MB	2	Massachusetts Educ Fin Rev LBASS Student.....		1	1FE	2,473,200	103,766	2,594,150	2,500,000	2,473,892			.692		4.125	4.230	JJ.....	49,271						05/29/2015.	01/01/2029.	
57563R	MC	0	Massachusetts Educ Fin Rev LBASS Student.....		1	1FE	2,987,100	104,172	3,125,160	3,000,000	2,987,384			.284		4.250	4.290	JJ.....	60,917						05/29/2015.	01/01/2030.	
57563R	MD	8	Massachusetts Educ Fin Rev LBASS Student.....		1	1FE	5,349,462	103,784	5,614,714	5,410,000	5,350,740			1,278		4.250	4.350	JJ.....	109,853						05/29/2015.	01/01/2031.	
576049	V8	0	Massachusetts St Wr Rs Aut Rev Ref Gen S.....			1FE	16,329,750	130,170	19,525,500	15,000,000	15,937,190			(60,282)		5.250	4.550	FA.....	328,125	787,500					06/19/2008.	08/01/2027.	
576049	W2	2	Massachusetts St Wr Rs Aut Rev Ref Gen S.....			1FE	5,476,200	130,939	6,546,950	5,000,000	5,356,984			(18,655)		5.250	4.540	FA.....	109,375	262,500					08/21/2008.	08/01/2029.	
57604P	B2	9	Massachusetts St Wtr Poll Rev Ref Pool P.....			1FE	9,360,523	127,010	10,846,654	8,540,000	9,029,238			(45,913)		5.250	4.440	FA.....	186,813	448,350					07/12/2007.	08/01/2024.	
57604P	B5	2	Massachusetts St Wtr Poll Rev Ref Pool P.....			1FE	5,332,050	126,307	6,315,350	5,000,000	5,208,674			(17,115)		5.000	4.460	FA.....	104,167	250,000					07/12/2007.	08/01/2025.	
591745	A2	0	Metro Atlanta RTA GA Rev Ref Third Inden.....			1FE	11,132,273	109,746	10,991,062	10,015,000	10,276,670			(97,807)		5.000	3.893	JJ.....	250,375	500,750					07/18/2005.	07/01/2018.	
591745	G6	5	Metro Atlanta RTA GA Rev Sales Tax Ref S.....		2	1FE	10,666,900	128,772	12,877,200	10,000,000	10,532,222			(12,541)		5.250	4.780	JJ.....	262,500	525,000					06/20/2008.	07/01/2032.	
59259R	4L	5	Metropolitan Trans Auth NY Rev Ser B.....		1	1FE	10,323,400	107,249	10,724,900	10,000,000	10,072,488			(36,290)		5.000	4.591	MN.....	63,889	500,000					12/06/2007.	11/15/2028.	
592643	AT	7	Metropolitan Washington DC Rev Cap App 2.....	@		1FE	3,590,300	72,781	7,278,100	10,000,000	5,385,109			331,232			6.450	N/A.....							08/06/2009.	10/01/2025.	
592643	AU	4	Metropolitan Washington DC Rev Cap App 2.....	@		1FE	2,467,842	69,631	5,250,177	7,540,000	3,741,815			236,102			6.625	N/A.....							08/06/2009.	10/01/2026.	
592643	AV	2	Metropolitan Washington DC Rev Cap App 2.....	@		1FE	2,999,900	66,550	6,655,000	10,000,000	4,583,831			294,427			6.750	N/A.....							08/06/2009.	10/01/2027.	
59447P	P6	2	Michigan St Fin Auth Rev LBASS Ref Amt S.....		1	1FE	9,052,657	102,456	9,169,812	8,950,000	9,040,200			(11,544)		4.000	3.831	MN.....	59,667	325,183					11/21/2014.	11/01/2025.	
594615	BG	0	Michigan St Bldg Auth Rev Ref Facs Prog.....		1	1FE	7,773,206	120,308	8,060,636	6,700,000	7,742,241			(30,965)		5.000	3.141	AO.....	70,722	41,875					07/31/2015.	04/15/2028.	
594615	BH	8	Michigan St Bldg Auth Rev Ref Facs Prog.....		1	1FE	5,744,750	119,356	5,967,800	5,000,000	5,723,370			(21,380)		5.000	3.261	AO.....	52,778	31,250					07/31/2015.	04/15/2029.	
60411K	BG	6	Minnesota Pub Fac Auth Rev Ser B.....			1FE	1,079,080	112,117	1,121,170	1,000,000	1,025,833			(7,482)		5.000	4.121	MS.....	16,667	50,000					10/10/2007.	03/01/2019.	
60534Q	NZ	0	Mississippi Dev Bk Rev Spl Oblg Madison.....		1	1FE	5,279,450	102,237	5,111,850	5,000,000	5,017,337			(33,589)		5.000	4.292	JJ.....	125,000	250,000					09/22/2006.	01/01/2025.	
60534Q	VK	4	Mississippi Dev Bk Rev Spl Oblg.....			1FE	7,823,211	110,623	7,975,918	7,210,000	7,419,574			(54,610)		5.000	4.100	JJ.....	180,250	360,500					05/18/2007.	07/01/2019.	
613549	JN	5	Montgomery Cnty OH Rev Miami Valley Hosp.....		1	1FE	10,754,700	118,653	11,865,300	10,000,000	10,425,897			(75,967)		5.750	4.760	MN.....	73,472	575,000					03/25/2011.	11/15/2022.	
645916	G9	2	New Jersey Econ Dev Auth Rev Tran Ser A.....			1FE	5,500,050	119,458	5,972,900	5,000,000	5,315,103			(26,165)		5.250	4.430	JJ.....	131,250	262,500					09/25/2007.	07/01/2025.	
646136	EK	3	New Jersey St Trans Fd Rev Trans Sys Ser.....			1FE	15,040,696	114,207	15,029,641	13,160,000	14,251,036			(113,042)		5.500	4.260	JD.....	32,169	723,800					12/04/2007.	12/15/2023.	
646136	LU	3	New Jersey St Trans Fd Rev Trans Sys Ser.....			1FE	7,204,863	116,924	7,477,290	6,395,000	6,828,227			(52,281)		5.500	4.360	JD.....	15,632	351,725					07/31/2007.	12/15/2022.	
646136	VP	3	New Jersey St Trans Fd Rev Trans Sys B 5.....			1FE	3,797,500	109,120	3,819,200	3,500,000	3,620,783			(27,467)		5.250	4.292	JD.....	8,167	183,750					08/20/2008.	12/15/2019.	
649085	AA	5	New Valley Generation II Ser 2001.....		2	1FE	1,475,862	109,625	1,550,691	1,414,541	1,432,226			(3,727)		5.572	4.995	MN.....	13,136	78,818					01/28/2005.	05/01/2020.	
64972F	BF	2	New York City NY Rev Wtr & Swr Sys Ref S.....		1	1FE	5,047,500	101,643	5,082,150	5,000,000	5,002,571			(5,488)		4.750	4.634	JD.....	10,556	237,500					01/31/2006.	06/15/2033.	
64972H	HH	8	New York City NY Trans Fin Rev Bldg Aid.....		1	1FE	10,353,600	107,914	10,791,400	10,000,000	10,088,588			(40,599)		5.000	4.540	JJ.....	230,556	500,000					06/12/2008.	01/15/2024.	
64983Q	E6	2	New York St Dorm Auth Rev Non St Supp De.....			1FE	1,806,180	106,453	1,767,120	1,660,000	1,683,846			(15,081)		5.250	4.251	JJ.....	43,575	87,150					04/12/2006.	07/01/2017.	
64983Q	E7	0	New York St Dorm Auth Rev Non St Supp De.....			1FE	4,284,290	110,098	4,326,851	3,930,000	4,018,425			(32,824)		5.250	4.291	JJ.....	103,163	206,325					04/12/2006.	07/01/2018.	
64983Q	JC	4	New York St Dorm Auth Rev Non St Supply.....			1FE	5,859,650	129,137	6,456,850	5,000,000	5,588,971			(31,923)		5.500	4.330	MN.....	35,139	275,000					09/27/2005.	05/15/2029.	
64983Q	JF	7	New York St Dorm Auth Rev Non St Supply.....			1FE	4,931,610	131,823	5,490,428	4,165,000	4,737,516			(23,629)		5.500	4.320	MN.....	29,271	229,075					02/15/2006.	05/15/2032.	
662858	FV	6	North Texas Tollway Auth Rev Dallas Nort.....		1	1FE	5,000,000	112,717	5,635,850	5,000,000	5,000,000					6.000	6.000	JJ.....	150,000	300,000					08/04/2009.	01/01/2025.	
66285W	FK	7	North Texas Tollway Auth Rev First Tier.....		1	1FE	4,944,750	113,281	5,664,050	5,000,000	4,957,253			(23)		6.000	6.102	JJ.....	150,000	300,000					08/04/2009.	01/01/2028.	
67760H	CH	2	Ohio St Tpk Commn Rev Ser A.....		2	1FE	2,261,680	125,903	2,518,060	2,000,000	2,170,898			(9,782)		5.500	4.443	FA.....	41,556	110,000					12/10/2007.	02/15/2026.	
696572	HB	5	Palm Beach Cnty FL Rev Wtr & Swr Ser A.....		1	1FE	3,281,063	103,423	3,175,086	3,070,000	3,088,319			(23,611)		5.000	4.181	AO.....	38,375	153,500					04/12/2006.	10/01/2017.	
709222	CK	7	Pennsylvania St Tpk Commn Rev Ser A.....			1FE	6,224,420	106,747	5,935,133	5,560,000	5,664,287			(64,506)		5.250	3.980	JJ.....	134,598	291,900					08/03/2005.	07/15/2017.	
709222	CP	6	Pennsylvania St Tpk Commn Rev Ser A.....			1FE	4,411,923	118,124	4,760,397	4,030,000	4,226,989			(30,936)		5.250	4.250	JJ.....	97,560	211,575					04/03/2009.	07/15/2021.	
717817	SE	1	Philadelphia PA Airport Rev Amt-Ref-Ser.....			1FE	5,275,435	117,415	5,330,641	4,540,000	5,253,824			(21,611)		5.000	3.071	JD.....	10,089	64,317					08/26/2015.	06/15/2025.	

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	n	Bond CHAR	NAIC Design- ation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
717817	SJ	0	Philadelphia PA Airport Rev Amt-Ref-Ser.....	.....	..	.....1	1FE	5,918,808	113.780	5,990,517	5,265,000	5,899,894	.....	.....(18,914)	.....	.....	.....5.000	3.491	JD.....	11,700	74,588	08/26/2015.	06/15/2029.
717817	SK	7	Philadelphia PA Airport Rev Amt-Ref-Ser.....	.....	..	.....1	1FE	4,803,745	113.259	4,870,137	4,300,000	4,789,211	.....	.....(14,534)	.....	.....	.....5.000	3.571	JD.....	9,556	60,917	08/26/2015.	06/15/2030.
717893	ZL	8	Philadelphia PA Wtr & Wst Rev Ref Ser B.....	.....	..	.....1	1FE	7,872,530	117.035	7,946,677	6,790,000	7,808,807	.....	.....(63,723)	.....	.....	.....5.000	3.159	JJ.....	240,479	.....	04/01/2015.	07/01/2031.
71883M	FS	8	Phoenix AZ Rev Airport Ref AMT SR Lien S.....	.....	..	.....1	1FE	4,747,655	109.606	5,052,837	4,610,000	4,650,767	.....	.....(14,982)	.....	.....	.....5.250	4.870	JJ.....	121,013	242,025	05/30/2008.	07/01/2019.
71884W	AL	5	Phoenix AZ Civic Impt Corp Rev Conv Cap.....	.....	..	.....1	1FE	3,614,690	119.912	5,647,855	4,710,000	4,989,207	.....	.....(36,312)	.....	.....	.....5.500	4.440	JJ.....	129,525	259,050	09/22/2005.	07/01/2022.
735389	WG	9	Port Seattle WA Rev AMT Ref Ser C.....	.....	..	.....1	1FE	4,173,374	114.851	4,318,398	3,760,000	4,157,834	.....	.....(15,540)	.....	.....	.....5.000	3.580	AO.....	75,722	.....	07/22/2015.	04/01/2028.
735389	WH	7	Port Seattle WA Rev Amt Ref Ser C.....	.....	..	.....1	1FE	2,206,740	114.028	2,280,560	2,000,000	2,198,998	.....	.....(7,742)	.....	.....	.....5.000	3.660	AO.....	40,278	.....	07/22/2015.	04/01/2029.
735389	WJ	3	Port Seattle WA Rev Amt Ref Ser C.....	.....	..	.....1	1FE	1,604,963	113.538	1,657,655	1,460,000	1,599,549	.....	.....(5,415)	.....	.....	.....5.000	3.710	AO.....	29,403	.....	07/22/2015.	04/01/2030.
735389	WK	0	Port Seattle WA Rev Amt Ref Ser C.....	.....	..	.....1	1FE	3,283,230	113.131	3,393,930	3,000,000	3,272,682	.....	.....(10,548)	.....	.....	.....5.000	3.770	AO.....	60,417	.....	07/22/2015.	04/01/2031.
744387	AC	5	Public Authority for CO Rev Nat Gas Purp.....	.....	..	.....2	2FE	9,577,600	128.033	12,803,300	10,000,000	9,673,028	.....	.....1,797	.....	.....	.....6.250	6.632	MN.....	79,861	625,000	06/12/2008.	11/15/2028.
762238	BQ	5	Rhode Island St Econ Dev Rev Corp Mtr Fu.....	.....	..	.....1	1FE	4,336,424	101.951	4,200,381	4,120,000	4,131,676	.....	.....(24,969)	.....	.....	.....5.000	4.362	JD.....	9,156	206,000	02/02/2006.	06/15/2024.
762243	SQ	7	Rhode Island St Rev Hlth&Ed Bldg Hosp Fi.....	.....	..	.....1	1FE	3,597,833	101.236	3,492,642	3,450,000	3,456,619	.....	.....(17,354)	.....	.....	.....5.000	4.471	MN.....	22,042	172,500	03/13/2006.	05/15/2026.
796242	NA	9	San Antonio TX Rev Airport Sys AMT-Impt.....	.....	..	.....1	1FE	9,119,476	106.100	9,469,425	8,925,000	8,962,267	.....	.....(107,070)	.....	.....	.....5.250	4.958	JJ.....	234,281	468,563	11/29/2007.	07/01/2027.
79739G	AZ	9	San Diego Cnty CA Regl Rev AMT Arpt Auth.....	.....	..	.....1	1FE	1,577,160	102.224	1,533,360	1,500,000	1,505,648	.....	.....(10,928)	.....	.....	.....5.250	4.480	JJ.....	39,375	78,750	05/16/2008.	07/01/2016.
79739G	BA	3	San Diego Cnty CA Regl Rev AMT Arpt Auth.....	.....	..	.....1	1FE	1,308,525	106.269	1,328,363	1,250,000	1,261,467	.....	.....(7,220)	.....	.....	.....5.250	4.610	JJ.....	32,813	65,625	05/16/2008.	07/01/2017.
79739G	BB	1	San Diego Cnty CA Regl Rev AMT Arpt Auth.....	.....	..	.....1	1FE	4,804,815	109.865	5,070,270	4,615,000	4,670,957	.....	.....(20,615)	.....	.....	.....5.250	4.730	JJ.....	121,144	242,288	05/16/2008.	07/01/2018.
79739G	BC	9	San Diego Cnty CA Regl Rev AMT Arpt Auth.....	.....	..	.....1	1FE	3,730,094	113.164	4,079,562	3,605,000	3,652,056	.....	.....(12,060)	.....	.....	.....5.250	4.840	JJ.....	94,631	189,263	05/16/2008.	07/01/2019.
812728	UK	7	Seattle WA Wtr Sys Rev Preref Ref.....	.....	..	.....1	1FE	3,548,773	104.705	3,669,910	3,505,000	3,534,676	.....	.....(14,097)	.....	.....	.....5.000	4.193	FA.....	73,021	87,625	06/17/2015.	02/01/2023.
812728	UW	1	Seattle WA Wtr Sys Rev Unref Ref.....	.....	..	.....1	1FE	4,534,125	104.860	4,692,485	4,475,000	4,515,069	.....	.....(19,056)	.....	.....	.....5.000	4.146	FA.....	93,229	111,875	06/17/2015.	02/01/2023.
837147	G3	5	South Carolina St Auth Rev Ref Ser B.....	.....	..	.....1	1FE	12,821,640	100.772	12,092,640	12,000,000	12,000,000	.....	.....(98,903)	.....	.....	.....5.000	4.150	JJ.....	300,000	600,000	01/30/2006.	01/01/2021.
837147	G4	3	South Carolina St Auth Rev Pub Svc Ref S.....	.....	..	.....1	1FE	7,963,290	100.772	7,557,900	7,500,000	7,500,000	.....	.....(56,669)	.....	.....	.....5.000	4.220	JJ.....	187,500	375,000	10/10/2006.	01/01/2022.
837147	M3	8	South Carolina St Auth Rev Pub Svc Sante.....	.....	..	.....1	1FE	5,313,150	100.772	5,038,600	5,000,000	5,000,000	.....	.....(37,753)	.....	.....	.....5.000	4.221	JJ.....	125,000	250,000	01/13/2006.	01/01/2023.
850578	QC	2	Springfield IL Elec Rev Sr Lien.....	.....	..	.....1	1FE	3,155,580	100.729	3,021,870	3,000,000	3,003,091	.....	.....(18,389)	.....	.....	.....5.000	4.361	MS.....	50,000	150,000	01/11/2006.	03/01/2026.
87638Q	LD	9	Tarrant Cnty TX Rev Preref Culture Ed Fa.....	.....	..	.....1	1	1,428,911	110.477	1,607,440	1,455,000	1,433,926	.....	.....5,014	.....	.....	.....5.250	5.854	FA.....	28,858	38,194	05/01/2015.	08/15/2028.
87638Q	LG	2	Tarrant Cnty TX Rev Unref Culture Ed Fac.....	.....	..	.....1	1FE	1,024,187	110.477	1,154,485	1,045,000	1,028,176	.....	.....3,989	.....	.....	.....5.250	5.922	FA.....	20,726	27,431	05/01/2015.	08/15/2028.
880443	BR	6	Tennessee Energy Acq Gas Rev Ser A.....	.....	..	.....1	1FE	8,497,350	118.202	10,638,180	9,000,000	8,678,457	.....	.....27,853	.....	.....	.....5.250	5.780	MS.....	157,500	472,500	03/06/2008.	09/01/2024.
882797	7U	1	Texas Tech Univ Rev Ref & Impt.....	.....	..	.....1	1FE	2,439,557	100.523	2,342,186	2,330,000	2,331,646	.....	.....(13,244)	.....	.....	.....5.000	4.410	FA.....	44,011	116,500	02/07/2006.	02/15/2026.
882854	RH	7	Texas Wtr Dev Brd Rev St Rvlvng Fd Sub L.....	.....	..	.....1	1FE	3,751,480	106.652	4,266,080	4,000,000	3,816,679	.....	.....10,905	.....	.....	.....5.250	5.800	JJ.....	96,833	210,000	12/09/2008.	07/15/2027.
914119	LX	8	University Cincinnati OH Rev Gen Rcpts S.....	.....	..	.....1	1FE	6,071,280	107.776	6,466,560	6,000,000	6,017,346	.....	.....(36,457)	.....	.....	.....5.000	4.840	JD.....	25,000	300,000	07/08/2008.	06/01/2028.
917565	FR	9	Utah Tran Auth Sales Tax Rev Ref Sub Ser.....	.....	..	.....2	1FE	8,039,495	121.632	9,067,666	7,455,000	7,902,593	.....	.....(11,038)	.....	.....	.....5.000	4.458	JD.....	16,567	372,750	08/27/2009.	06/15/2031.
927793	PJ	2	Virginia St Transn Brd Rev Ref US Rt 58.....	.....	..	.....1	1FE	4,924,100	101.649	5,082,450	5,000,000	4,954,477	.....	.....4,961	.....	.....	.....5.000	5.150	MN.....	31,944	250,000	12/10/2008.	05/15/2023.
2599999	U.S.		Special Revenue & Assessment Obligations - Issuer Obligations.....	.....	..	.....	.....	.....659,341,550	XXX	713,844,986	635,304,541	650,007,676	0	(1,823,092)	0	0	XXX	XXX	XXX	10,310,849	26,071,924	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Residential Mortgage-Backed Securities																							
312903	HR	1	FHLMC REMIC Ser 113-C.....	.....	..	.....2	1	32,378	108.822	33,818	31,076	31,628	.....	.....(86)	.....	.....	.....8.500	6.725	MON..	117	2,641	12/31/1998.	05/15/2021.
312905	YJ	5	FHLMC REMIC Ser 1077-E.....	.....	..	.....2	1	71,098	111.601	76,168	68,250	69,953	.....	.....(218)	.....	.....	.....9.000	7.243	MON..	512	6,142	12/31/1998.	05/15/2021.
312906	E5	5	FHLMC REMIC Ser 1116-XA.....	.....	..	.....2	1	16,392	109.578	17,468	15,941	16,172	.....	.....(35)	.....	.....	.....8.400	7.187	MON..	112	1,339	12/31/1998.	08/15/2021.
312909	MY	7	FHLMC REMIC Ser 1251-Z.....	.....	..	.....2	1	249,495	110.586	263,865	238,606	243,334	.....	.....(1,174)	.....	.....	.....8.000	7.211	MON..	1,591	19,089	12/31/1998.	04/15/2022.
312915	UF	6	FHLMC REMIC Ser 1504 Z.....	.....	..	.....2	1	209,442	110.906	225,817	203,610	206,413	.....	.....(225)	.....	.....	.....7.000	6.312	MON..	1,188	14,253	02/26/2002.	05/15/2023.
313373	X8	6	FHLMC REMIC Ser 1683 Z.....	.....	..	.....2	1	1,074,226	113.873	1,215,773	1,067,661	1,068,726	.....	.....(248)	.....	.....	.....6.500	6.430	MON..	5,783	69,398	11/13/2001.	02/15/2024.
3133TA	CQ	3	FHLMC REMIC Ser 1967-BA.....	.....	..	.....2	1	347,900	113.604	386,226	339,975	343,142	.....	.....(176)	.....	.....	.....7.000	6.542	MON..	1,983	23,798	12/31/1998.	06/17/2027.
31340Y	BH	1	FHLMC REMIC Ser 6-C.....	.....	..	.....2	1	3,041	104.397	3,028	2,901	2,928	.....	.....(14)	.....	.....	.....9.050	7.138	MON..	12	263	12/31/1998.	06/15/2019.
31340Y	DB	2	FHLMC REMIC Ser 12-A.....	.....	..	.....2	1	3,616	105.434	3,626	3,439	3,469	.....	.....(17)	.....	.....	.....9.250	7.536	MON..	14	318	12/31/1998.	11/15/2019.
31340Y	KF	5	FHLMC REMIC Ser 31-E.....	.....	..	.....2	1	7,398	101.180	7,254	7,169	7,156	.....	.....(29)	.....	.....	.....7.550	6.377	MON..	24	541	12/31/1998.	05/15/2020.

E10.4

SCHEDULE D - PART 1

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

1			2			Codes			6	7			Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
			3	4	5					8	9						12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Code	F o r e i g n	Bond CHAR	NAIC Design- ation			Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date				
31340Y	KX	6	FHLMC REMIC Ser 33-D		2	1		13,283	103,484	13,273	12,826	12,923		(36)			8.000	6.733	MON	46	1,026	12/31/1998	04/15/2020				
31340Y	QS	1	FHLMC REMIC Ser 46-B		2	1		14,059	104,154	14,232	13,664	13,745		(31)			7.800	6.780	MON	47	1,066	12/31/1998	09/15/2020				
31358E	XG	2	FNMA REMIC Ser 1990-83A		2	1		20,048	110,131	20,716	18,810	19,609		(69)			9.250	5.496	MON	145	1,740	12/31/1998	07/25/2020				
31358G	X4	4	FNMA REMIC Ser 1991-56G		2	1		20,272	109,786	21,256	19,361	19,870		(58)			8.600	6.461	MON	139	1,665	12/31/1998	06/25/2021				
31359E	YL	9	FNMA REMIC Ser 1993-199PF		2	1		77,597	101,679	77,636	76,354	76,144		(114)			6.500	6.106	MON	414	4,963	12/31/1998	10/25/2023				
31359K	2K	2	FNMA REMIC Ser 1996-M7 CI Z		2	1		30,589	99,983	30,336	30,341	30,492		(9)			6.640	6.572	MON	168	2,015	03/23/2001	05/17/2036				
31359K	ZR	1	FNMA REMIC Ser 1996-45 CI K		2	1		75,513	110,778	82,012	74,033	74,777		(114)			7.000	6.297	MON	432	5,182	03/30/2001	09/25/2021				
313602	GQ	1	FNMA REMIC Ser 1988-25B		2	1		3,005	104,259	2,952	2,831	2,865		(22)			9.250	6.057	MON	22	262	12/31/1998	10/25/2018				
313603	2H	4	FNMA REMIC Ser 1990-35E		2	1		2,787	110,596	2,906	2,628	2,728		(10)			9.500	5.901	MON	21	250	12/31/1998	04/25/2020				
313603	5J	7	FNMA REMIC Ser 1990-41D		2	1		30,850	109,961	31,965	29,069	30,043		(127)			9.500	6.666	MON	230	2,762	12/31/1998	04/25/2020				
31377R	BH	2	FNMA DUS Pool #384440		2	1		1,131,359	116,563	1,190,743	1,021,543	1,076,027		(4,913)			6.600	5.518	MON	5,618	67,422	03/27/2003	10/25/2026				
31381H	TQ	9	FNMA DUS Pool #461459		2	1		2,215,684	107,784	2,320,358	2,152,783	2,176,464		(3,655)			5.450	5.111	MON	9,777	117,327	01/27/2004	11/25/2023				
31392E	FL	9	FNMA REMIC Ser 2002-55 CI GC		2	1		67,406	101,744	66,403	65,264	65,343		(175)			5.500	4.798	MON	299	3,589	01/06/2004	09/25/2017				
31392E	SX	9	FNMA REMIC Ser 2002-59 CI B		2	1		22,878	101,811	22,403	22,004	22,123		(103)			5.500	4.207	MON	101	1,210	12/17/2003	09/25/2017				
31392U	RH	9	FHLMC REMIC Ser 2501 AN		2	1		116,586	101,646	114,291	112,440	112,816		(264)			5.500	4.743	MON	515	6,184	01/07/2004	09/15/2017				
31392V	2F	8	FHLMC REMIC Ser 2494 J		2	1		316,842	102,709	309,505	301,341	302,304		(699)			5.500	4.792	MON	1,381	16,574	03/28/2003	09/15/2017				
31392V	SN	3	FHLMC REMIC Ser 2496 BK		2	1		194,336	102,230	190,960	186,794	187,487		(497)			5.500	4.677	MON	856	10,273	03/28/2003	09/15/2017				
31393A	2V	8	FNMA REMIC Ser 2003-38 CI MP		2	1		1,148,475	108,579	1,219,568	1,123,203	1,126,853		(463)			5.500	5.235	MON	5,148	61,776	04/01/2003	05/25/2023				
31394J	KW	6	FHLMC REMIC Ser 2673 CI QL		2	1		1,152,374	108,349	1,228,624	1,133,948	1,137,077		(391)			5.500	5.335	MON	5,197	62,367	02/03/2004	09/15/2023				
2699999			U.S. Special Revenue - Residential Mortgage-Backed Securities						8,668,929	XXX	9,193,182	8,377,865	8,482,611		(13,972)		0	XXX	XXX	XXX	41,892	505,435	XXX	XXX			
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Commercial Mortgage-Backed Securities																											
31359P	DJ	2	FNMA ACES Ser 1997-M2 CI Z		2	1		514,669	98,852	473,673	479,173	506,439		(1,445)			7.125	6.325	MON	2,845	34,141	05/13/2004	01/17/2037				
2799999			U.S. Special Revenue - Commercial Mortgage-Backed Securities						514,669	XXX	473,673	479,173	506,439		0	(1,445)	0	XXX	XXX	XXX	2,845	34,141	XXX	XXX			
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Other Loan-Backed and Structured Securities																											
011832	S3	7	Alaska St Hsg Fin Corp Rev LBASS AMT 1st		1	1FE		1,320,000	100,857	1,331,312	1,320,000	1,320,000					4.650	4.650	JD	5,115	61,380	09/15/2006	12/01/2024				
033896	HZ	7	Anderson IN Sch Bldg Corp Rev LBASS Ref		1	1FE		5,571,558	110,281	5,773,210	5,235,000	5,332,151		(29,307)			5.000	4.341	JJ	120,696	261,750	02/23/2006	07/15/2026				
254773	AG	9	District Columbia Hsg Fin Rev LBASS AMT		1	1FE		250,000	100,026	250,065	250,000	250,000					4.600	4.600	JD	958	11,500	10/12/2006	06/01/2020				
408395	MK	4	Hammond IN Multi Sch Bldg Rev LBASS Ref		1	1FE		3,529,421	110,407	3,671,033	3,325,000	3,385,759		(18,325)			5.000	4.351	JJ	76,660	166,250	08/24/2006	07/15/2025				
454806	BV	1	Indiana St Hsg & Cmnty Dev Rev LBASS AMT		1	1FE		1,680,000	100,371	1,686,233	1,680,000	1,680,000					4.650	4.650	JJ	39,060	78,120	10/12/2006	07/01/2021				
454806	BW	9	Indiana St Hsg & Cmnty Dev Rev LBASS AMT		1	1FE		2,980,000	100,411	2,992,248	2,980,000	2,980,000					4.800	4.800	JJ	71,520	143,040	10/12/2006	07/01/2027				
455066	HG	8	Indiana St Office Bldg Rev LBASS Com Fac		1	1FE		8,812,813	116,352	9,325,613	8,015,000	8,340,137		(64,270)			5.250	4.250	JJ	210,394	420,788	05/24/2007	07/01/2020				
46263R	DU	6	Indiana Pub Sch Bldg Ind Rev LBASS First		1	1FE		4,046,830	101,930	4,342,218	4,260,000	4,245,493		132,136			4.125	4.774	JJ	81,029	175,725	10/04/2006	07/15/2026				
49151E	XA	6	Kentucky St Ppty & Bldgs Rev LBASS Commn		1	1FE		5,990,017	107,154	6,054,201	5,650,000	5,718,740		(37,066)			5.000	4.270	AO	70,625	282,500	06/14/2007	10/01/2017				
49151E	XD	0	Kentucky St Ppty & Bldgs Rev LBASS Ref P		1	1FE		10,817,300	113,097	11,309,700	10,000,000	10,302,664		(73,150)			5.000	4.120	AO	125,000	500,000	11/19/2007	10/01/2019				
594615	CB	0	Michigan St Bldg Auth Rev LBASS Zero Cpn		1	1FE		886,244	91,102	920,130	1,010,000	896,593		10,349				3.801	N/A				09/10/2015	10/15/2018			
594615	CV	6	Michigan St Bldg Auth Rev Unref LBASS Ze	@	1	1FE		5,526,582	91,074	5,787,753	6,355,000	5,603,963		77,382				4.561	N/A				09/10/2015	10/15/2018			
60415N	G2	2	Minnesota St Hsg Fin Agy Rev LBASS AMT S		1	1FE		1,815,000	100,091	1,816,652	1,815,000	1,815,000					4.625	4.625	JJ	41,972	83,944	10/13/2006	07/01/2021				
676907	KU	1	Ohio Hsg Fin Agy Mtg Rev LBASS AMT SF Re		1	1FE		1,695,000	100,145	1,697,458	1,695,000	1,695,000					4.750	4.750	MS	26,838	80,513	01/25/2006	09/01/2026				
801577	EQ	6	Santa Clara Cnty CA Auth Rev LBASS Ls Mu		1	1FE		1,988,260	101,436	2,028,720	2,000,000	1,999,475		5,864			4.200	4.272	MN	10,733	84,000	02/16/2006	05/15/2022				
944049	BW	4	Wawasee Cmnty Sch Cp IN Rev LBASS New El		1	1FE		2,657,153	104,247	2,548,839	2,445,000	2,496,273		(18,791)			5.000	4.121	JJ	56,371	122,250	09/16/2005	07/15/2020				
946363	GJ	1	Wayne Twp IN Marion Cnty Rev LBASS Sch B		1	1FE		4,955,945	104,314	5,492,132	5,265,000	5,095,767		17,145			4.000	4.481	JJ	97,110	210,600	01/25/2006	01/15/2024				
97689P	3N	6	Wisconsin Hsg & Econ Dev Rev LBASS AMT S		1	1FE		6,000,000	100,436	6,026,160	6,000,000	6,000,000					4.700	4.700	MS	94,000	282,000	10/12/2006	09/01/2021				

SCHEDULE D - PART 1

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

1	2				6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
							8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description				NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
2899999	U.S. Special Revenue - Other Loan-Backed and Structured Securities.....					70,522,123	XXX	73,053,677	69,300,000	69,157,015	0	1,967	0	0	XXX	XXX	XXX	1,128,081	2,964,360	XXX	XXX
3199999	Total - U.S. Special Revenue & Special Assessment Obligations.....					739,047,271	XXX	796,565,518	713,461,579	728,153,741	0	(1,836,542)	0	0	XXX	XXX	XXX	11,483,667	29,575,860	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																					
00206R	AR	3			2FE	13,458,015	110.325	14,893,889	13,500,000	13,484,410		4,431			5.800	5.841	FA	295,800	783,000	01/29/2009.	02/15/2019.
01741R	AC	6			4FE	4,955,140	80.000	3,200,000	4,000,000	3,200,000	(1,245,629)	(114,987)			9.375	5.736	JD	31,250	375,000	01/20/2011.	06/01/2019.
01741R	AE	2		1	4FE	11,305,845	59.000	6,342,500	10,750,000	6,342,500	(4,614,387)	(55,392)			5.950	5.263	JJ	294,938	639,625	02/23/2011.	01/15/2021.
01877K	AB	9		2	2FE	1,904,993	108.078	1,915,892	1,772,694	1,819,572		(10,964)			6.996	5.695	JD	345	124,018	08/12/2005.	12/31/2019.
02209S	AD	5			2FE	4,916,400	120.251	4,810,032	4,000,000	4,364,679		(113,380)			9.700	6.169	MN	54,967	388,000	06/04/2010.	11/10/2018.
02209S	AJ	2			2FE	14,367,640	122.398	14,687,748	12,000,000	13,096,094		(263,371)			9.250	6.368	FA	447,083	1,110,000	06/14/2010.	08/06/2019.
02209S	AL	7			2FE	5,974,500	108.502	6,510,126	6,000,000	5,984,887		2,425			4.750	4.804	MN	44,333	285,000	05/02/2011.	05/05/2021.
02361D	AP	5		1	1FE	9,994,300	100.578	10,057,820	10,000,000	9,994,514		214			3.250	3.257	MS	108,333	235,625	12/03/2014.	03/01/2025.
030955	AB	4		2	2FE	284,546	102.593	248,275	242,000	244,403		(4,288)			9.100	6.601	JD	1,835	22,022	03/20/2002.	06/01/2016.
031162	BM	1		1	2FE	3,264,240	104.188	3,125,625	3,000,000	3,182,116		(29,583)			3.875	2.704	MN	14,854	116,250	02/22/2013.	11/15/2021.
032511	BC	0			2FE	12,561,750	113.615	11,361,520	10,000,000	11,059,245		(297,011)			8.700	5.074	MS	256,167	870,000	04/29/2010.	03/15/2019.
03523T	BH	0			1FE	11,029,215	115.605	11,560,470	10,000,000	10,518,706		(117,538)			6.875	5.373	MN	87,847	687,500	03/15/2011.	11/15/2019.
05501T	AC	3			4FE	2,186,342	57.000	1,265,193	2,219,636	1,265,193	(738,736)	6,256			6.500	6.951	MON	6,412	184,181	11/26/2013.	11/18/2018.
05569A	AB	5			1FE	1,062,110	109.627	1,096,273	1,000,000	1,027,892		(7,526)			5.523	4.615	MN	8,131	55,230	01/06/2011.	05/08/2019.
06050T	JZ	6			1FE	9,597,390	118.721	11,872,100	10,000,000	9,627,786		8,384			6.000	6.323	AO	126,667	600,000	02/29/2012.	10/15/2036.
06051G	FL	8			2FE	6,966,190	98.983	6,928,838	7,000,000	6,968,837		2,222			4.250	4.302	AO	57,021	297,500	10/17/2014.	10/22/2026.
07274E	AG	8			1FE	2,970,330	100.712	3,021,351	3,000,000	2,973,459		2,544			3.375	3.493	AO	23,344	101,250	10/01/2014.	10/08/2024.
075887	BF	5		1	2FE	4,000,000	100.853	4,034,104	4,000,000	4,000,000					3.734	3.734	JD	6,638	149,360	12/04/2014.	12/15/2024.
075887	BG	3		1	2FE	2,000,000	100.891	2,017,822	2,000,000	2,000,000					4.685	4.685	JD	4,164	93,700	12/04/2014.	12/15/2044.
096630	AD	0		1	2FE	4,941,000	86.953	4,347,650	5,000,000	4,946,260		4,926			4.950	5.101	JD	11,000	260,563	11/19/2014.	12/15/2024.
099724	AH	9		1	2FE	3,554,810	89.272	3,124,524	3,500,000	3,554,051		(759)			4.375	4.281	MS	45,087	76,137	03/12/2015.	03/15/2045.
12670N	AB	9			3FE	4,578,964	98.938	4,575,859	4,625,000	4,575,859	(15,618)	6,827			5.750	5.484	MON	32,531	254,335	12/31/2015.	02/20/2020.
130789	T#	7		2	1	551,082	104.341	569,078	545,401	547,228		(658)			5.440	5.167	MN	4,945	29,670	04/20/2009.	05/01/2018.
151020	AS	3		1	2FE	4,951,700	99.595	4,979,750	5,000,000	4,953,242		1,542			3.875	3.993	FA	74,809	.....	08/03/2015.	08/15/2025.
17275R	AD	4			1FE	8,556,405	121.977	10,063,119	8,250,000	8,525,189		(5,686)			5.900	5.640	FA	183,883	486,750	08/18/2009.	02/15/2039.
172967	EV	9			2FE	1,247,060	119.424	1,194,237	1,000,000	1,114,301		(30,341)			8.500	4.805	MN	9,208	85,000	03/17/2011.	05/22/2019.
174610	AJ	4		1	2FE	3,000,000	99.596	2,987,865	3,000,000	3,000,000					4.350	4.350	FA	54,738	.....	07/28/2015.	08/01/2025.
191219	AV	6		@	1FE	6,602,400	89.931	16,187,508	18,000,000	13,665,038		815,466			6.252	.....	N/A	.....	.....	05/06/2005.	06/20/2020.
20030N	AG	6			1FE	11,163,900	101.803	11,198,363	11,000,000	11,012,624		(26,937)			4.950	4.691	JD	24,200	544,500	08/17/2009.	06/15/2016.
20030N	BB	6			1FE	5,218,150	124.112	6,205,600	5,000,000	5,201,251		(3,592)			6.400	6.080	MS	106,667	320,000	06/15/2010.	03/01/2040.
207597	EE	1			1FE	3,104,730	109.805	3,294,153	3,000,000	3,039,218		(11,481)			5.500	5.037	FA	68,750	165,000	06/15/2009.	02/01/2019.
232820	AK	6		1	2FE	10,008,640	96.176	9,617,550	10,000,000	10,007,745		(770)			3.950	3.940	MN	65,833	382,931	11/07/2014.	05/01/2025.
23311R	AC	0			3FE	5,409,100	101.825	5,091,245	5,000,000	5,091,245	(81,302)	(45,073)			9.750	8.496	MS	143,542	487,500	05/29/2009.	03/15/2019.
23338V	AB	2		1	1FE	1,991,820	104.546	2,090,920	2,000,000	1,993,407		676			3.650	3.697	MS	21,494	73,000	08/20/2013.	03/15/2024.
25470D	AD	1			2FE	9,977,100	99.488	9,948,780	10,000,000	9,979,076		351			6.350	6.367	JD	52,917	635,000	06/11/2010.	06/01/2040.
25470D	AF	6			2FE	943,520	94.277	942,767	1,000,000	956,848		5,819			3.300	4.076	MN	4,217	33,000	08/23/2013.	05/15/2022.
26442U	AA	2		1	1FE	4,984,750	100.696	5,034,775	5,000,000	4,985,252		502			3.250	3.286	FA	62,292	.....	08/10/2015.	08/15/2025.
26442U	AB	0		1	1FE	4,974,650	98.523	4,926,165	5,000,000	4,974,822		172			4.200	4.230	FA	80,500	.....	08/10/2015.	08/15/2045.
29250R	AH	9			2FE	5,435,409	102.002	4,794,075	4,700,000	4,861,024		(165,260)			5.875	2.223	JD	12,272	276,125	05/31/2012.	12/15/2016.
316773	AD	2			2FE	8,194,046	105.296	8,634,297	8,200,000	8,194,046					4.500	4.512	JD	30,750	369,000	06/01/2011.	06/01/2018.

SCHEDULE D - PART 1

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

1			2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
						3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description			Code	F o r e i g n	Bond CHAR	NAIC Design- ation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
369622	SM	8	General Elec Cap Corp Sub Nt.....			.....	..	.....	1FE	13,039,190	112.762	14,659,060	13,000,000	13,022,570		(3,806)			5.300	5.261	FA	267,944	689,000	02/23/2011.	02/11/2021.
36962G	4D	3	General Elec Cap Corp Sr Nt.....			.....	..	.....	1FE	10,237,800	113.284	11,328,400	10,000,000	10,101,256		(24,690)			6.000	5.685	FA	240,000	600,000	08/04/2009.	08/07/2019.
375558	AU	7	Gilead Sciences Inc Sr Nt.....			.....	..	1	1FE	7,139,835	108.012	7,263,794	6,725,000	7,030,476		(47,878)			4.400	3.510	JD	24,658	295,900	08/27/2013.	12/01/2021.
406216	AX	9	Halliburton Co Nt.....			.....	..	.....	1FE	5,247,797	112.549	5,458,602	4,850,000	5,018,186		(40,233)			6.150	5.110	MS	87,825	298,275	06/16/2009.	09/15/2019.
423074	AV	5	Heinz /H J/ Co Sr Nt.....			.....	..	.....	2FE	4,980,300	104.491	5,224,540	5,000,000	4,980,554		254			5.200	5.226	JJ	129,278		06/23/2015.	07/15/2045.
45475Q	AR	4	Indiana Gas Co MT Nt.....			.....	..	.....	1FE	2,011,780	122.754	2,455,076	2,000,000	2,007,932		(328)			7.080	7.035	MS	41,693	141,600	02/23/2001.	10/05/2029.
48121C	YK	6	JPMorgan Chase Sub Bk Nt.....			.....	..	.....	1FE	16,067,700	106.916	16,037,400	15,000,000	15,345,625		(185,685)			6.000	4.612	AO	225,000	900,000	11/02/2011.	10/01/2017.
485170	AK	0	Kansas City Southern Inds Inc Sr Nt.....			.....	..	1	2FE	2,497,356	99.238	2,480,955	2,500,000	2,497,367		11			3.850	3.866	MN	5,882		12/09/2015.	11/15/2023.
49456B	AH	4	Kinder Morgan Inc Sr Nt.....			.....	..	1	2FE	3,488,205	78.063	2,732,205	3,500,000	3,488,411		186			5.550	5.573	JD	16,188	196,948	11/24/2014.	06/01/2045.
50076Q	AX	4	Kraft Foods Group Inc Sr Nt.....			.....	..	.....	2FE	2,305,787	109.794	2,162,942	1,970,000	2,153,322		(66,312)			6.125	2.467	FA	42,902	120,663	08/27/2013.	08/23/2018.
585055	BS	4	Medtronic Inc Sr Nt.....			.....	..	.....	1FE	10,900,493	100.817	11,089,870	11,000,000	10,903,546		3,053			3.500	3.613	MS	113,361	192,500	09/02/2015.	03/15/2025.
61747W	AF	6	Morgan Stanley Sr Nt.....			.....	..	.....	1FE	4,544,955	112.275	5,052,380	4,500,000	4,525,868		(4,304)			5.750	5.618	JJ	112,125	258,750	01/21/2011.	01/25/2021.
620076	AH	2	Motorola Solutions Inc Sr Nt.....			.....	..	.....	2FE	5,528,400	109.354	5,467,695	5,000,000	5,384,930		(29,203)			7.500	6.395	MN	47,917	375,000	04/28/2010.	05/15/2025.
620076	AK	5	Motorola Solutions Inc Deb.....			.....	..	.....	2FE	35,595,130	103.964	36,387,540	35,000,000	35,440,673		(32,208)			6.500	6.324	MS	758,333	2,275,000	05/06/2010.	09/01/2025.
637432	ND	3	National Rural Utilities Coop Sr Nt.....			.....	..	1	1FE	11,492,985	97.358	11,196,216	11,500,000	11,493,557		572			2.850	2.857	JJ	140,204	163,875	01/20/2015.	01/27/2025.
665772	CN	7	Northern States Pwr Co MN 1st Mtg Bd.....			.....	..	1	1FE	5,902,020	97.755	5,865,288	6,000,000	5,902,693		673			4.000	4.095	FA	93,333		08/04/2015.	08/15/2045.
67059T	AA	3	Nustar Logistics Co Gtd Nt.....			.....	..	.....	3FE	970,860	102.125	1,021,250	1,000,000	994,860		1,961			8.150	8.402	AO	17,206	81,500	06/01/2009.	04/15/2018.
679574	AG	8	Old Dominion Elec 1st Mtg Bd.....			.....	..	2	1FE	2,437,500	117.313	2,859,492	2,437,500	2,437,500					6.210	6.210	JD	12,614	151,369	12/12/2002.	12/01/2028.
68216D	AC	2	Omnitracs 1st Lien TL Nt 1.....			.....	..	.....	4FE	975,118	97.667	957,152	980,018	957,152	(1,466)	649			4.750	4.864	MJSD	647	47,197	01/17/2014.	11/25/2020.
68268N	AE	3	Oneok Partners LP Sr Nt.....			LS.....	..	.....	2FE	14,633,297	110.268	14,577,443	13,220,000	13,788,357		(154,910)			8.625	7.084	MS	380,075	1,140,225	07/08/2009.	03/01/2019.
69349L	AG	3	PNC Bank NA Sub Bk Nt.....			.....	..	1	1FE	3,241,968	97.264	3,404,230	3,500,000	3,296,651		25,728			2.700	3.669	MN	15,750	94,500	10/28/2013.	11/01/2022.
69512E	DL	6	PacifiCorp 1st Mtg Bd Ser E.....			.....	..	.....	1FE	1,056,190	123.342	1,233,422	1,000,000	1,028,084		(3,122)			8.070	7.528	MS	26,900	80,700	02/05/2002.	09/09/2022.
717081	DT	7	Pfizer Inc Sr Nt.....			.....	..	.....	1FE	2,704,764	115.117	2,975,764	2,585,000	2,704,241		(523)			5.600	5.264	MS	42,624		10/05/2015.	09/15/2040.
718172	AT	6	Philip Morris Intl Inc Sr Nt.....			.....	..	.....	1FE	928,210	97.981	979,807	1,000,000	943,762		7,415			2.500	3.455	FA	8,958	25,000	11/07/2013.	08/22/2022.
73664#	AA	8	Portland Natural Gas Trans Sys Sr Sec Nt.....			.....	..	2	2	504,436	105.213	530,732	504,436	504,436					5.900	5.942	MJSD	83	29,762	04/10/2003.	12/31/2018.
742718	CB	3	Procter & Gamble Co Sr Nt.....			.....	..	.....	1FE	943,764	119.478	1,099,197	920,000	940,159		(652)			5.500	5.310	FA	21,083	50,600	08/11/2009.	02/01/2034.
74273@	AA	1	PRIT Core Realty Hldgs LLC Sr Nt Ser A.....			.....	..	.....	2	5,000,000	100.816	5,040,779	5,000,000	5,000,000					3.250	3.250	FA	61,840	162,500	02/14/2013.	02/14/2020.
74273@	AB	9	PRIT Core Realty Hldgs LLC Sr Nt Ser B.....			.....	..	.....	2	5,000,000	101.224	5,061,189	5,000,000	5,000,000					3.850	3.850	FA	73,257	192,500	02/14/2013.	02/14/2023.
742741	AA	9	Procter & Gamble ESOP Deb Ser A.....			.....	..	2	1FE	2,554,693	119.355	2,239,939	1,876,700	2,074,217		(38,735)			9.360	5.100	JJ	87,830	175,659	01/28/2005.	01/01/2021.
74340X	AN	1	Prologis LP Sr Nt.....			.....	..	.....	2FE	6,222,650	116.366	5,818,320	5,000,000	5,681,416		(163,351)			7.375	3.536	AO	62,483	368,750	07/13/2012.	10/30/2019.
743494	AC	0	Prospect Medical Holding Sr Nt.....			.....	..	1	4FE	10,650,000	104.000	10,400,000	10,000,000	10,321,682		(123,154)			8.375	6.858	MN	139,583	837,500	02/25/2013.	05/01/2019.
744567	EV	6	Public Svc Elec & Gas Co 1st Mtg Bd.....			.....	..	.....	1FE	2,622,152	100.428	2,611,123	2,600,000	2,600,000		(2,402)			6.750	6.653	JJ	87,750	175,500	03/25/2002.	01/01/2016.
771196	AS	1	Roche Hldgs Inc Co Gtd Nt.....			.....	..	.....	1FE	1,890,633	111.747	2,009,213	1,798,000	1,833,586		(10,058)			6.000	5.312	MS	35,960	107,880	06/16/2009.	03/01/2019.
832696	AK	4	Smucker JM Co Sr Nt.....			.....	..	.....	2FE	5,896,804	99.458	5,967,504	6,000,000	5,898,893		2,089			3.500	3.718	MS	61,833		10/13/2015.	03/15/2025.
837004	CC	2	South Carolina EI & Gas Co 1st Mtg Bd.....			.....	..	.....	1FE	7,199,936	112.453	7,196,979	6,400,000	6,680,524		(90,296)			6.500	4.825	MN	69,333	416,000	06/15/2009.	11/01/2018.
845437	BN	1	Southwestern Elec Power Sr Nt.....			.....	..	1	2FE	4,955,400	87.563	4,378,130	5,000,000	4,956,034		634			3.900	3.951	AO	48,750	100,208	03/23/2015.	04/01/2045.
84603M	XU	5	Sovereign Bank Sub Bk Nt.....			.....	..	.....	2FE	29,870,822	112.865	28,216,125	25,000,000	26,888,663		(715,072)			8.750	5.367	MN	188,368	2,187,500	07/05/2011.	05/30/2018.
871829	AM	9	Sysco Corp Sr Nt.....			.....	..	.....	1FE	9,160,290	109.270	9,834,300	9,000,000	9,061,814		(17,277)			5.375	5.140	MS	139,750	483,750	06/02/2009.	03/17/2019.
87305Q	CJ	8	TTX Co Sr Nt.....			.....	..	1	1FE	9,919,500	87.862	8,786,200	10,000,000	9,920,802		1,302			3.900	3.946	FA	162,500	193,917	01/26/2015.	02/01/2045.
887315	BN	8	Time Warner Companies Inc Co Gtd Nt.....			.....	..	.....	2FE	10,551,200	117.069	11,706,870	10,000,000	10,449,113		(21,181)			6.625	6.128	MN	84,653	662,500	06/15/2010.	05/15/2029.
88732J	AH	1	Time Warner Cable Inc Co Gtd Nt.....			.....	..	.....	2FE	7,064,490	104.613	7,322,875	7,000,000	7,013,265		(9,326)			5.850	5.700	MN	68,250	409,500	07/15/2009.	05/01/2017.
893570	BM	2	Transcontinental Gas P L Corp Deb.....			LS.....	..	.....	2FE	225,500	104.362	208,723	200,000	216,880		(1,057)			7.250	6.176	JD	1,208	14,500	02/24/2005.	12/01/2

SCHEDULE D - PART 1

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

1			2			Codes		6	7		Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
						3	4				5	8			9	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description			Code	F o r e i g n	Bond CHAR	NAIC Design- ation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
90131H	BF	1	21st Century Fox America Sr Nt.....			.....	..	.....	2FE	20,790,198	113.544	22,708,880	20,000,000	20,776,007	.....	(14,191)	.....	6.200	5.858	JD.....	55,111	1,240,000	04/06/2015.	12/15/2034.	
902494	AY	9	Tyson Foods Inc Sr Nt.....			.....	.....	1	2FE	10,375,600	104.420	10,442,020	10,000,000	10,368,030	.....	(6,211)	.....	5.150	4.903	FA.....	194,556	525,014	09/11/2014.	08/15/2044.	
904764	AS	6	Unilever Cap Corp Sr Nt.....			.....	.....	.....	1FE	4,941,900	101.330	5,066,495	5,000,000	4,943,990	.....	2,090	.....	3.100	3.237	JJ.....	65,014	.....	07/28/2015.	07/30/2025.	
90520G	AA	4	Union Bank of California Sub Bk Nt.....			.....	.....	.....	1FE	3,377,476	101.668	3,004,292	2,955,000	2,997,783	.....	(117,435)	.....	5.950	1.889	MN.....	24,420	175,823	09/10/2012.	05/11/2016.	
913017	BQ	1	United Technologies Corp Sr Nt.....			.....	.....	.....	1FE	1,077,350	111.518	1,115,180	1,000,000	1,028,963	.....	(8,468)	.....	6.125	5.098	FA.....	25,521	61,250	06/04/2009.	02/01/2019.	
91911X	AM	6	Valeant Pharmaceuticals Intl Co Gtd Nt.....			.....	.....	1	4FE	2,270,558	99.750	2,305,223	2,311,000	2,287,063	.....	4,085	.....	7.000	7.262	AO.....	40,443	161,770	07/15/2011.	10/01/2020.	
91911X	AQ	7	Valeant Pharmaceuticals Intl Co Gtd Nt.....			.....	.....	1	4FE	8,376,683	96.500	8,381,025	8,685,000	8,381,025	.....	(105,683)	.....	6.750	7.252	FA.....	221,468	586,238	07/18/2011.	08/15/2021.	
92343V	AP	9	Verizon Communications Inc Bd.....			.....	.....	.....	2FE	11,555,950	119.542	11,954,190	10,000,000	11,392,086	.....	(30,078)	.....	6.900	5.781	AO.....	145,667	690,000	08/26/2009.	04/15/2038.	
92343V	AV	6	Verizon Communications Inc Sr Nt.....			.....	.....	.....	2FE	25,112,900	112.503	28,125,850	25,000,000	25,042,972	.....	(12,690)	.....	6.350	6.288	AO.....	396,875	1,587,500	07/13/2009.	04/01/2019.	
92890H	AC	6	WEA Fin LLC/Westfield Sr Nt.....			.....	.....	1	2FE	4,988,013	99.442	4,972,075	5,000,000	4,989,319	.....	1,015	.....	3.750	3.779	MS.....	54,167	187,500	09/10/2014.	09/17/2024.	
931142	CM	3	Wal-Mart Stores Inc Sr Nt.....			.....	.....	.....	1FE	6,705,360	125.392	7,523,490	6,000,000	6,626,889	.....	(14,280)	.....	6.200	5.389	AO.....	78,533	372,000	08/31/2009.	04/15/2038.	
94106L	AS	8	Waste Management Inc Co Gtd Nt.....			.....	.....	.....	2FE	3,584,400	109.002	3,651,574	3,350,000	3,421,040	.....	(29,720)	.....	6.100	5.070	MS.....	60,170	204,350	10/02/2009.	03/15/2018.	
949746	RF	0	Wells Fargo & Co Sub Nt.....			.....	.....	.....	1FE	4,754,530	111.090	5,203,451	4,684,000	4,753,645	.....	(886)	.....	5.606	5.501	JJ.....	121,081	262,585	02/05/2014.	01/15/2044.	
988498	AF	8	Yum Brands Inc Sr Nt.....			.....	.....	.....	3FE	10,087,500	103.234	10,323,440	10,000,000	10,038,292	.....	(9,146)	.....	5.300	5.185	MS.....	156,056	530,000	10/01/2009.	09/15/2019.	
008916	AG	3	Agrium Inc Sr Nt.....			.....	I.....	.....	2FE	5,824,550	120.145	6,007,235	5,000,000	5,748,918	.....	(18,700)	.....	7.125	5.857	MN.....	37,604	356,250	07/01/2011.	05/23/2036.	
008916	AN	8	Agrium Inc Sr Nt.....			.....	A.....	1	2FE	1,492,365	93.215	1,398,231	1,500,000	1,492,690	.....	325	.....	5.250	5.283	JJ.....	36,313	51,844	11/13/2014.	01/15/2045.	
292505	AG	9	EnCana Corp Nt.....			.....	I.....	.....	2FE	2,193,800	80.021	1,600,410	2,000,000	2,180,463	.....	(3,972)	.....	6.500	5.772	FA.....	54,167	130,000	04/23/2012.	02/01/2038.	
292505	AH	7	EnCana Corp Sr Nt.....			.....	I.....	.....	2FE	600,950	97.498	487,488	500,000	552,841	.....	(14,622)	.....	6.500	3.169	MN.....	4,153	32,500	07/30/2012.	05/15/2019.	
292505	AJ	3	EnCana Corp Sr Nt.....			.....	LS.....	I.....	2FE	2,915,289	82.542	2,393,727	2,900,000	2,911,861	.....	(1,770)	.....	3.900	3.822	MN.....	14,452	113,100	12/18/2013.	11/15/2021.	
65334H	AG	7	Nexen Inc Sr Nt.....			.....	I.....	.....	1FE	2,898,720	111.841	3,355,227	3,000,000	2,907,463	.....	1,916	.....	6.400	6.673	MN.....	24,533	192,000	01/11/2011.	05/15/2037.	
65334H	AJ	1	Nexen Inc Sr Nt.....			.....	I.....	.....	1FE	3,816,085	128.922	4,512,284	3,500,000	3,794,509	.....	(4,977)	.....	7.500	6.780	JJ.....	110,104	262,500	01/12/2011.	07/30/2039.	
65334H	AK	8	Nexen Inc Sr Nt.....			.....	I.....	.....	1FE	1,623,291	110.556	1,658,334	1,500,000	1,558,128	.....	(14,491)	.....	6.200	5.004	JJ.....	39,008	93,000	01/31/2011.	07/30/2019.	
73755L	AD	9	Potash Corp Saskatchewan Inc Nt Ser C.....			.....	I.....	.....	1FE	5,500,161	108.939	5,765,047	5,292,000	5,477,461	.....	(4,601)	.....	5.875	5.589	JD.....	25,909	310,905	06/11/2010.	12/01/2036.	
73755L	AF	4	Potash Corp Saskatchewan Inc Sr Nt.....			.....	I.....	.....	1FE	3,318,984	113.129	3,506,993	3,100,000	3,188,427	.....	(23,233)	.....	6.500	5.560	MN.....	25,747	201,500	06/22/2009.	05/15/2019.	
73755L	AK	3	Potash Corp Saskatchewan Inc Sr Nt.....			.....	LS.....	A.....	1FE	5,426,190	105.048	4,727,151	4,500,000	5,405,446	.....	(19,888)	.....	5.625	4.301	JD.....	21,094	253,125	12/11/2014.	12/01/2040.	
893526	8Y	2	TransCanada Pipelines Ltd Sr Nt.....			.....	I.....	.....	1FE	5,538,200	111.394	5,569,710	5,000,000	5,202,234	.....	(59,423)	.....	7.125	5.657	JJ.....	164,271	356,250	05/29/2009.	01/15/2019.	
89352H	AF	6	TransCanada Pipelines Ltd Sr Nt.....			.....	I.....	.....	1FE	5,331,050	109.101	5,455,025	5,000,000	5,112,076	.....	(38,684)	.....	6.500	5.569	FA.....	122,778	325,000	05/29/2009.	08/15/2018.	
00507U	AU	5	Actavis Funding SCS Sr Nt.....			.....	F.....	1	2FE	5,021,502	97.505	4,875,225	5,000,000	5,021,238	.....	(264)	.....	4.750	4.723	MS.....	69,931	120,729	03/10/2015.	03/15/2045.	
046353	AB	4	AstraZeneca PLC Sr Nt.....			.....	R.....	.....	1FE	5,368,850	107.104	5,355,205	5,000,000	5,088,285	.....	(48,564)	.....	5.900	4.807	MS.....	86,861	295,000	06/03/2009.	09/15/2017.	
404280	AK	5	HSBC Holdings PLC Sr Nt.....			.....	R.....	.....	1FE	8,980,470	111.176	10,005,831	9,000,000	8,988,510	.....	1,857	.....	5.100	5.128	AO.....	109,650	459,000	03/29/2011.	04/05/2021.	
65557F	AA	4	Nordea Bank AB Sub Bk Nt.....			.....	R.....	.....	1FE	12,591,740	107.917	14,029,236	13,000,000	12,743,984	.....	39,598	.....	4.875	5.297	MN.....	84,500	633,750	11/02/2011.	05/13/2021.	
767201	AC	0	Rio Tinto Finance USA Ltd Co Gtd Nt.....			.....	R.....	.....	1FE	4,798,723	108.338	4,802,619	4,433,000	4,556,939	.....	(44,491)	.....	6.500	5.308	JJ.....	132,867	288,145	10/08/2009.	07/15/2018.	
78572M	AF	2	SABMiller Plc Nt.....			.....	R.....	.....	1FE	930,360	110.331	1,103,309	1,000,000	976,317	.....	8,178	.....	6.500	7.543	JJ.....	29,972	65,000	01/29/2009.	07/15/2018.	
893830	AZ	2	Transocean Sedco Forex Inc Co Gtd Nt.....			.....	LS.....	R.....	3FE	10,007,010	57.000	5,130,000	9,000,000	5,130,000	.....	(4,827,317)	.....	7.350	6.496	JD.....	29,400	661,500	01/25/2012.	12/15/2041.	
902133	AG	2	Tyco Electronics Group Co Gtd Nt.....			.....	R.....	.....	1FE	13,625,280	127.526	15,303,108	12,000,000	13,486,122	.....	(32,170)	.....	7.125	6.090	AO.....	213,750	855,000	02/11/2011.	10/01/2037.	
902133	AK	3	Tyco Electronics Group Sr Nt.....			.....	R.....	.....	1FE	1,658,595	107.860	1,617,893	1,500,000	1,633,456	.....	(24,197)	.....	4.875	2.961	JJ.....	33,719	73,125	12/12/2014.	01/15/2021.	
92857W	AS	9	Vodafone Group PLC Sr Nt.....			.....	R.....	.....	2FE	9,974,100	109.600	10,960,030	10,000,000	9,989,476	.....	2,709	.....	5.450	5.484	JD.....	31,792	545,000	06/03/2009.	06/10/2019.	
947075	AD	9	Weatherford Intl Inc Gtd Nt.....			.....	R.....	.....	3FE	4,742,928	92.210	5,266,113	5,711,000	5,266,113	.....	(139,165)	.....	6.000	8.726	MS.....	100,894	342,660	01/16/2009.	03/15/2018.	
G1981@	AA	0	Cayman Turtle Farm Ltd Gtd Sr Nt.....			.....	F.....	.....	2	1	1,942,489	105.014	2,039,893	1,942,489	1,942,489	.....	.....	4.850	4.880	MJSD.....	7,851	94,211	03/12/2004.	03/01/2019.	
G5825#	AA	9	Markit Grp Hldg Lt Sr Nt Ser A.....			.....	F.....	.....	2Z	14,000,000	99.403	13,916,432	14,000,000	14,000,000	.....	.....	.....	3.730	3.730	MN.....	82,682	.....	11/04/2015.	11/04/2022.	
3299999.			Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations.....								785,456,637	XXX	803,504,418	763,234,874	765,213,957		(11,769,303)		XXX	XXX	XXX	10,688,190	40,185,174	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																									
02150W	AB	9	Countrywide Alternative Ln Tr RMBS Ser 2.....				..		2	1FM	5,503,775	93.367	5,508,102	5,899,435	5,503,775				3.942	7.163	MON...	19,379	153,499	03/22/2007.	03/25/2047.

SCHEDULE D - PART 1

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

1			2			Codes		6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates			
						3	4			5	8			9	12	13	14	15	16	17	18	19	20	21	22	
CUSIP Identification			Description			Code	F o r e i g n	Bond CHAR	NAIC Design- ation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
03215P	CD	9	Amresco Resdtl Sec Mtg Loan RMBS Ser 199.....	.....	.....	.....	.....	2	1FM	242,606	99.511	238,145	239,315	238,270	.....	.....(6)	.....	.....	7.570	7.432	MON...	1,510	12,492	03/03/1999	06/25/2027	
12667G	AX	1	Countrywide Alternative Ln Tr RMBS Ser 2.....	.....	.....	.....	.....	2	1FM	6,630,755	80.846	5,727,531	7,084,530	6,630,755	.....	.....	.....	.....	0.872	2.147	MON...	1,029	45,089	03/09/2005	05/25/2035	
12667G	XN	8	Countrywide Alternative Ln Tr RMBS Ser 2.....	.....	.....	.....	.....	2	3FM	8,475,475	95.378	8,635,998	9,054,478	8,475,475	.....	.....	.....	.....	5.500	7.052	MON...	41,500	497,940	02/28/2006	08/25/2035	
126686	AC	8	CWABS Inc RMBS Ser 2006-H Cl 2A1B.....	.....	.....	.....	.....	2	1FM	967,931	72.100	2,015,822	2,795,874	967,931	.....	.....	.....	.....	0.481	28.790	MON...	634	12,385	09/14/2007	11/15/2036	
126694	NS	3	CWHL Inc RMBS Ser 2005-27 Cl 1A3.....	.....	.....	.....	.....	2	1FM	1,067,306	93.363	1,023,827	1,096,606	1,023,827	(7,854)	934	.....	.....	5.500	5.926	MON...	5,026	60,313	11/10/2005	12/25/2035	
12669F	D2	6	CWHL Inc RMBS Ser 2004-10 Cl A10.....	.....	.....	.....	.....	2	1FM	40,416	100.196	43,253	43,168	42,920	.....	.....269	.....	.....	5.000	6.157	MON...	180	2,158	06/18/2004	07/25/2034	
12669G	R3	7	Countrywide Home Loans RMBS Ser 2005-15.....	.....	.....	.....	.....	2	1FM	324,185	89.975	296,362	329,383	296,362	(15,995)	76	.....	.....	5.500	5.756	MON...	1,510	18,104	11/10/2005	08/25/2035	
144527	AB	4	Carrington Mtg Loan Tr RMBS Ser 2007-FRE.....	.....	.....	.....	.....	2	1FM	6,782,490	93.665	6,354,742	6,784,543	6,782,490	.....	.....	.....	.....	0.622	0.627	MON...	351	26,747	03/29/2007	02/25/2037	
17306U	CE	6	Citifinancial Mtg Sec Inc RMBS Ser 2004-.....	.....	.....	.....	.....	2	1FM	100,707	100.767	101,485	100,713	100,568	.....	.....(8)	.....	.....	3.846	3.853	MON...	323	3,915	03/24/2004	04/25/2034	
17307G	YH	5	Citigroup Mtg Loan Trust RMBS Ser 2005-5.....	.....	.....	.....	.....	2	3FM	4,116,794	94.178	4,195,440	4,454,794	4,116,794	.....	.....	.....	.....	5.500	7.061	MON...	20,418	245,014	09/28/2005	08/25/2035	
23321M	AL	9	DLJ Mtg Accept Tr I RMBS CMO Ser 89-1-F.....	.....	.....	.....	.....	2	6*	3,418	108.747	3,377	3,105	3,230	.....	.....(27)	.....	.....	11.000	6.995	MON...	28	342	12/31/1998	08/01/2019	
251563	CB	6	Deutsche Mtg Sec Inc RMBS Ser 2004-1 Cl.....	.....	.....	.....	.....	2	1FM	281,644	102.498	288,760	281,723	284,629	.....	.....(289)	.....	.....	5.240	4.780	MON...	1,230	14,762	01/16/2004	12/25/2033	
251563	DM	1	Deutsche Mtg Sec Inc RMBS Ser 2004-2 Cl.....	.....	.....	.....	.....	2	1FM	63,932	103.406	66,126	63,948	64,866	.....	.....(61)	.....	.....	5.180	4.771	MON...	276	3,313	02/19/2004	01/25/2034	
36157R	3X	1	GE Cap Mtg Serv Inc RMBS Ser 1999-HE2 Cl.....	.....	.....	.....	.....	2	3FM	272,720	99.603	271,638	272,720	271,638	(1,082)	.....	.....	.....	7.560	7.627	MON...	1,718	20,618	06/21/1999	07/25/2029	
36157R	D8	5	GE Cap Mtg Serv Inc RMBS Ser 1999-HE1 Cl.....	.....	.....	.....	.....	2	1FM	3,353	101.211	3,393	3,353	3,353	.....	.....	.....	.....	6.265	6.305	MON...	18	181	02/22/1999	04/25/2029	
36242D	7Q	0	GS Mortgage Securities Corp RMBS Ser 200.....	.....	.....	.....	.....	2	1FM	534,808	104.153	586,143	562,771	548,851	.....	.....242	.....	.....	5.250	6.063	MON...	2,462	29,545	11/08/2005	06/25/2035	
43739E	AP	2	Homebanc Mortgage Tr RMBS Ser 2005-1 Cl.....	.....	.....	.....	.....	2	1FM	2,484,828	85.798	2,306,099	2,687,814	2,484,828	.....	.....	.....	.....	0.672	2.477	MON...	201	16,539	02/15/2005	03/25/2035	
45254N	JG	3	IMPAC CMB Tr RMBS Ser 2004-5 Cl 1A1.....	.....	.....	.....	.....	2	1FM	689,077	94.233	648,146	687,814	688,797	.....	.....(14)	.....	.....	1.142	1.113	MON...	65	6,358	02/07/2005	10/25/2034	
45254N	KX	4	IMPAC CMB Tr RMBS Ser 2004-9 Cl 1A1.....	.....	.....	.....	.....	2	1FM	706,106	91.242	642,659	704,346	705,600	.....	.....(4)	.....	.....	1.182	1.157	MON...	92	6,798	02/07/2005	01/25/2035	
55265W	CA	9	Master Seasoned Securities Tr RMBS Ser 2.....	.....	.....	.....	.....	2	1FM	46,606	107.778	48,621	45,112	46,422	.....	.....(45)	.....	.....	6.500	5.531	MON...	244	2,932	12/09/2004	08/25/2032	
589929	RK	6	Merrill Lynch Mtg Investors RMBS Ser 199.....	.....	.....	.....	.....	2	1FM	1,282	99.456	1,329	1,336	1,327	.....	.....	.....	.....	7.500	8.121	MON...	8	98	03/24/1999	07/25/2027	
63860H	AC	3	Nationstar Home Equity Loan Tr RMBS Ser.....	.....	.....	.....	.....	2	1FM	2,216,692	98.165	2,410,253	2,455,318	2,316,475	.....	.....38,182	.....	.....	0.572	2.678	MON...	156	8,428	09/13/2012	03/25/2037	
760985	M9	9	Residential Asset Mtg Prod Inc RMBS Ser.....	.....	.....	.....	.....	2	1FM	61,777	100.741	62,235	61,777	61,633	.....	.....(5)	.....	.....	4.609	4.614	MON...	237	2,847	01/15/2004	01/25/2034	
761118	HD	3	Residential Accredit Loans Inc RMBS Ser.....	.....	.....	.....	.....	2	1FM	2,285,513	89.987	2,491,775	2,769,045	2,285,513	.....	.....	.....	.....	5.750	10.773	MON...	13,268	159,220	02/28/2006	09/25/2035	
785778	HD	6	SACO I Tr RMBS Ser 2005-6 Cl A.....	.....	.....	.....	.....	2	1FM	9,522	99.939	9,853	9,859	9,522	.....	.....	.....	.....	1.002	2.150	MON...	1	77	09/18/2007	09/25/2035	
79548K	ZJ	0	Salomon Bros Mtg Sec VII Inc RMBS Ser 19.....	.....	.....	.....	.....	2	1FM	12,900	103.198	13,197	12,788	12,737	.....	.....	.....	.....	6.630	6.542	MON...	71	848	03/18/1999	06/25/2028	
81441P	CE	9	Security Natl Mtg Loan Tr RMBS Ser 2005-.....	.....	.....	.....	.....	2	1FM	90,685	99.860	91,099	91,227	91,227	.....	.....288	.....	.....	4.670	4.770	MON...	355	4,260	03/07/2005	02/25/2035	
86363G	AJ	3	Structured Asset Sec Corp RMBS Ser 2007-.....	.....	.....	.....	.....	2	1FM	667,082	95.661	707,113	739,191	667,082	.....	.....	.....	.....	4.584	9.372	MON...	2,824	34,860	03/23/2007	04/25/2047	
939348	AE	8	Washington Mutual MSC Mtg PT RMBS Ser 20.....	.....	.....	.....	.....	2	1FM	2,325,130	73.973	2,237,497	3,024,757	2,325,130	.....	.....	.....	.....	1.812	3.970	MON...	4,568	53,600	03/23/2007	04/25/2037	
3399999 Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities.....									.....	47,009,515	XXX	47,030,020	52,360,843	47,052,027	(24,931)	39,532	.....	.....0	XXX	XXX	XXX	119,682	1,443,282	XXX	XXX	
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																										
07401D	BC	4	Bear Stearns Mtg Tr CMBS Ser 2007-PW18 C.....	.....	.....	.....	.....	2	1FM	3,318,085	104.245	3,440,075	3,300,000	3,298,411	.....	.....(2,963)	.....	.....	5.700	5.667	MON...	15,675	188,100	12/13/2007	06/13/2050	
12593J	BE	5	Comm Mortgage Trust CMBS Ser 2015-CR24 C.....	.....	.....	.....	.....	2	1FM	25,248,863	100.053	25,013,175	25,000,000	25,239,166	.....	.....(9,697)	.....	.....	3.432	3.324	MON...	71,500	286,000	07/24/2015	08/10/2055	
233050	AC	7	DBUBS Mtg Tr CMBS Ser 2011-LC1A Cl A3.....	.....	.....	.....	.....	2	1FM	4,039,751	110.228	4,409,128	4,000,000	4,018,444	.....	.....(4,812)	.....	.....	5.002	4.899	MON...	16,673	200,080	02/08/2011	11/10/2046	
233050	AF	0	DBUBS Mtg Tr CMBS Ser 2011-LC1A Cl B.....	.....	.....	.....	.....	2	1FM	9,232,510	111.158	10,004,184	9,000,000	9,127,550	.....	.....(23,814)	.....	.....	5.471	5.174	MON...	41,033	492,390	02/10/2011	11/10/2046	
36161R	AE	9	GE Cap Assurance Co CMBS Ser 2003-1 Cl A.....	.....	.....	.....	.....	2	1FM	2,642,516	108.095	2,842,245	2,629,390	2,628,975	.....	.....(1,410)	.....	.....	5.743	5.742	MON...	12,583	162,676	09/23/2003	05/12/2035	
400756	BG	6	Guaranteed Mtg Corp III CMBS CMO Ser L-5.....	.....	.....	.....	.....	2	6*	17,871	105.752	17,593	16,636	16,824	.....	.....(69)	.....	.....	9.300	8.382	MON...	47	1,547	12/31/1998	07/20/2019	
617458	AG	9	Morgan Stanley Cap I CMBS Ser 2011-C1 Cl.....	.....	.....	.....	.....	2	1FM	2,039,944	109.842	2,196,834	2,000,000	2,020,296	.....	.....(4,314)	.....	.....	5.033	4.801	MON...	8,388	100,660	02/10/2011	09/15/2047	
617459	AD	4	Morgan Stanley Cap I CMBS Ser 2011-C2 Cl.....	.....	.....	.....	.....	2	1FM	17,674,337	108.688	19,020,383	17,500,000	17,589,180	.....	.....(20,338)	.....	.....	4.661	4.553	MON...	67,973	815,675	06/09/2011	06/15/2044	
61763X	BF	2	Morgan Stanley BAML Tr CMBS Ser 2014-C18.....	.....	.....	.....	.....	2	1FM	9,993,750	101.251	10,125,140	10,000,000	9,992,855	.....	.....(717)	.....	.....	3.749	3.768	MON...	32,283	380,107	09/17/2014	08/15/2031	
61764X	BG	9	Morgan Stanley BAML Tr CMBS Ser 2015-C21.....	.....	.....	.....	.....	2	1FM	7,209,699	100.156	7,010,941	7,000,000	7,186,709	.....	.....(22,990)	.....	.....	3.150	2.698	MON...	18,375	183,750	02/13/2015	03/15/2048	
90117P	AC	9	Avenue of the Americas Tr CMBS Ser 2015-.....	.....	.....	.....	.....	2	1FM	12,359,928	103.436	12,412,332	12,000,000	12,349,128	.....	.....(10,800)	.....	.....	3.901	3.557	MON...	39,005	156,020	08/07/2015	08/10/2035	

SCHEDULE D - PART 1

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

1	2				6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
							8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description				NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
90270R	BF	0	UBS-Barclays Comm Mort Tr CMBS Ser 2012-		2	1FM	9.557,813	98.643	9,864,280	10,000,000	9,704,336	63,407			2.459	3.218	MON	20,491	245,890	08/16/2013	12/10/2045
3499999	Industrial & Miscellaneous - Commercial Mortgage-Backed Securities					103,335,067	XXX	106,356,310	102,446,026	103,171,874	0	(38,517)	0	0	XXX	XXX	XXX	344,026	3,212,895	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																					
00164M	AE	3	ALM Loan Funding CLO Ser 2015-12A CI A2A		2	1FE	10,000,000	99.924	9,992,371	10,000,000	10,000,000				2.667	2.676	JAJO	57,045	168,496	01/23/2015	04/16/2027
01082#	AA	3	Alameda Cnty CA CTL Ser 2002-A		2	1	2,484,280	116.378	2,727,494	2,343,660	2,400,192	(7,821)			7.500	6.921	MON	7,812	175,774	08/15/2002	06/15/2021
020053	AA	2	ALM Loan Funding CLO Ser 2013-8A CI A1A	E	2	1FE	9,988,720	99.116	9,911,587	10,000,000	9,990,730	860			1.767	1.789	JAJO	35,834	173,614	11/20/2013	01/20/2026
03334@	AA	7	AnchoragePermit Ctr Bldg Ls Tr CTL		2	1	1,191,256	113.219	1,348,726	1,191,256	1,191,256				6.340	6.424	MON	3,357	75,526	02/11/2003	02/15/2025
04964K	AA	9	Atrium CDO Corp CLO Ser 9A CI A		2	1FE	2,075,000	98.349	2,040,745	2,075,000	2,075,000				1.707	1.710	FMAN	3,148	33,366	01/24/2013	02/28/2024
04964K	AC	5	Atrium CDO Corp CLO Ser 9A CI B1		2	1FE	8,444,750	99.141	8,426,990	8,500,000	8,459,222	4,528			2.507	2.631	FMAN	18,940	206,000	01/24/2013	02/28/2024
055385	AA	6	BFC Guaranty Corp CTL		2	1	683,569	105.175	745,762	709,067	703,928	1,713			6.250	6.787	JD	3,693	44,317	06/26/2001	12/01/2017
05549@	AA	3	BJs Wholesale Club Inc CTL (HG Bowie Rea		2	2	1,425,726	105.340	1,487,507	1,412,102	1,418,058	(709)			6.950	6.930	MON	4,362	98,141	10/17/2002	05/15/2022
08183*	AA	0	Benenson Parsippany LLC CTL		2	1	2,133,102	101.294	2,160,714	2,133,102	2,133,102				7.050	7.154	MON	8,772	150,384	07/23/2001	04/10/2016
117017	AA	1	Brunswick & Glynn Co Dev Auth CTL Rev Le		2	1	2,537,590	113.255	2,873,948	2,537,590	2,537,590				7.230	7.232	AO	38,732	183,468	08/16/2001	10/15/2022
117017	AB	9	Brunswick & Glynn Co Dev Auth CTL Rev Le		2	1	1,511,048	106.908	1,615,431	1,511,048	1,511,048				6.260	6.261	FA	35,735	94,592	12/19/2001	02/15/2023
12189P	AH	5	Burlington Northern Santa Fe LBASS ETC S		2	1FE	542,323	108.261	518,509	478,944	490,353	(3,589)			7.908	6.078	JJ	17,465	37,875	06/25/2002	01/15/2020
12644*	AC	1	CTL Cap Tr CTL Ser 2002-3 Anchorage		2	1	4,691,115	120.659	5,660,264	4,691,115	4,691,115				7.290	7.406	MON	15,199	341,982	02/28/2002	12/15/2026
12644@	AX	3	CTL Cap Tr CTL Lowes		2	1	2,279,382	113.923	2,596,744	2,279,382	2,279,382				7.070	7.072	FA	60,880	161,152	10/17/2001	08/15/2021
12644@	BR	5	CTL Cap Tr CTLSer 2002-21Aurora Heathcar		2	1	2,006,069	111.528	2,237,324	2,006,069	2,006,069				6.650	6.743	MON	5,929	133,404	12/13/2002	10/15/2022
14310B	AA	9	Carlyle Global Mrkt Strat CLO Ser 2013-1		2	1FE	2,100,000	99.331	2,085,958	2,100,000	2,100,000				1.662	1.665	FMAN	4,459	33,585	01/22/2013	02/14/2025
50026*	AA	3	Kohls Corp CTL Shelby MI		2	2	1,108,742	113.266	1,188,698	1,049,479	1,073,541	(3,124)			7.600	6.990	MON	3,545	79,586	09/11/2002	12/15/2022
52467@	AA	3	Legg Mason Mtg Cap Corp CTL		2	1	600,294	115.708	658,986	569,524	579,744	(1,630)			7.400	6.864	MON	1,873	41,860	03/22/2002	12/15/2021
52467@	AH	8	Legg Mason Mtg Cap Corp CTL		2	4	670,466	102.577	655,753	639,280	649,390	(481)			7.750	7.194	MON	2,202	48,996	07/02/2002	01/15/2021
59549R	AC	8	Mid State Tr X LBASS Ser 10 CI M1		2	1AM	3,776,627	108.546	4,875,080	4,491,274	3,776,627				6.280	12.538	MON	12,536	282,052	05/07/2008	02/15/2036
59560#	AC	8	Mid America Pref Cap Tr ABS Cumulative G		2	2	756,865	103.508	688,689	665,347	672,330	(5,073)			7.830	6.226	FMAN	4,920	52,097	11/05/2003	08/27/2016
636516	AB	2	National Inst of Hlth Fishers CTL PI I B		2	1	1,760,381	117.839	2,074,408	1,760,381	1,760,381				7.000	7.000	JJ	56,821	123,227	07/09/2002	01/15/2024
636517	AA	2	National Inst of Hlth Fishers CTL PI II		2	1	4,694,645	113.428	5,325,045	4,694,645	4,694,645				7.070	7.070	JJ	153,048	331,911	07/09/2002	07/15/2022
64508Q	AA	3	New Haven Fed Office Bldg Ls CTL GSA Gtd		2	1	1,628,078	108.475	1,766,051	1,628,078	1,628,078				5.900	5.901	JJ	44,293	96,057	10/22/2002	01/15/2020
653240	AA	9	Newtown CTL Ser 2002		2	1	3,003,171	110.482	3,318,066	3,003,277	3,003,225	6			6.082	6.160	MON	8,118	182,659	08/08/2002	05/15/2023
67020B	AA	8	NRRC-D Facilities Corp CTL GSA Rev Bd Ls		2	1	2,210,251	112.949	2,496,448	2,210,251	2,210,251				6.500	6.589	MON	9,578	143,666	09/19/2002	11/07/2023
67102Q	AB	4	Oak Hill Credit Partners CLO Ser 2012-7A		2	1FE	843,628	99.776	839,117	841,000	842,900	(247)			1.790	1.741	FMAN	1,756	14,457	01/17/2013	11/20/2023
755920	AG	0	Receipts on Corp Sec Tr ABS Coll Tr Ser		2	3AM	367,827	104.036	350,576	336,977	340,872	(2,310)			6.500	5.079	FA	9,126	21,903	04/29/2003	08/01/2017
78402C	AA	1	SC Commercial Mtg Pass Through CTL Ser 2		2	2	674,873	113.920	735,246	645,405	659,420	(1,496)			7.052	6.458	MON	3,793	44,657	11/20/2003	11/10/2028
78442G	GG	5	SLM Student Loan Tr LBASS Ser 2003-4 CI		2	1FE	7,634,474	95.173	7,206,880	7,572,383	7,604,812	(1,553)			1.262	1.217	MJSD	4,513	79,353	03/05/2004	03/15/2033
823832	AE	0	Sheridan Square Ltd CLO Ser 2013-1A CI B		2	1FE	9,000,000	99.096	8,918,633	9,000,000	9,000,000				2.221	2.227	JAJO	43,300	197,284	02/14/2013	04/15/2025
85231C	AA	3	St Louis Fed Office Bldg Tr CTL GSA Gtd		2	1	1,433,497	109.394	1,568,157	1,433,497	1,433,497				6.910	6.912	JJ	45,675	99,055	05/20/2002	01/15/2019
85804P	AA	1	Stedman Loan Fund Ltd CLOSer2008-1A CIC		2	6*	23,475	258,441	1,100,909								JAJO			03/28/2008	05/16/2022
91737#	AA	3	United States Govt SS Ls FinTr CTL GSA G		2	1	2,577,820	103.663	2,681,055	2,586,329	2,584,163	595			4.704	4.797	MON	5,407	121,661	06/24/2003	11/15/2018
92851@	AA	3	Vivendi SPC Tr CTL		2	2	713,199	109.371	780,035	713,199	713,199				6.630	6.722	MON	2,102	47,285	11/25/2002	04/15/2022
94978#	AT	4	Wells Fargo Bank Northwest NA CTL Ser 20		2	2	1,330,833	113.615	1,512,030	1,330,833					6.650	6.743	MON	7,375	88,500	07/28/2002	08/01/2027
96928#	AC	7	William Blair CTL CTL PTC Ser 2004-1		2	2	211,843	110.090	203,404	184,762	193,216	(1,748)			7.660	5.658	MON	236	15,492	12/09/2004	01/25/2023
01448Y	AB	9	ALESCO Pfd Fdg Ltd ABS Ser 7A CI A1B	R	2	1FE	6,324,934	85.000	6,637,276	7,808,560	6,484,968	56,925			0.993	2.830	MJSD	1,939	53,917	03/04/2013	07/23/2035
74042T	AC	5	Preferred Term Sec Ltd XXVII LBASS Nt CI	R	2	1AM	8,320,373	86.900	8,064,409	9,280,103	8,320,373				0.912	2.147	MJSD	2,351	64,317	09/14/2007	12/22/2037
89234N	AB	6	TPREF Funding Ltd LBASS Mezz Nt Ser 2A C	R	2	6FE	3,068,465	41.000	2,050,000	5,000,000	2,050,000	(500,000)			2.212	18.951	FMAN	14,130	107,239	03/09/2004	11/15/2032

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	F o r e i g n	Bond CHAR	NAIC Desig- nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
3599999	Industrial & Miscellaneous - Other Loan-Backed and Structured Securities.....					116,805,216	XXX	121,282,557	122,513,828	115,593,510	(500,000)	34,846	0	0	XXX	XXX	XXX	759,999	4,448,907	XXX	XXX
3899999	Total - Industrial & Miscellaneous (Unaffiliated).....					1,052,606,435	XXX	1,078,173,305	1,040,555,571	1,031,031,368	(12,294,234)	(2,546,132)	0	0	XXX	XXX	XXX	11,911,897	49,290,258	XXX	XXX
Totals																					
7799999	Total - Issuer Obligations.....					2,419,813,315	XXX	2,565,668,604	2,316,231,872	2,420,227,114	(11,146,365)	(7,434,026)	0	0	XXX	XXX	XXX	31,917,467	98,805,895	XXX	XXX
7899999	Total - Residential Mortgage-Backed Securities.....					59,609,193	XXX	60,697,926	64,706,335	59,478,625	(24,931)	26,410	0	0	XXX	XXX	XXX	183,682	2,214,005	XXX	XXX
7999999	Total - Commercial Mortgage-Backed Securities.....					103,849,736	XXX	106,829,983	102,925,199	103,678,313	0	(39,962)	0	0	XXX	XXX	XXX	346,871	3,247,036	XXX	XXX
8099999	Total - Other Loan-Backed and Structured Securities.....					191,302,339	XXX	198,864,417	195,788,828	188,725,525	(500,000)	36,813	0	0	XXX	XXX	XXX	1,945,563	7,685,555	XXX	XXX
8399999	Grand Total - Bonds.....					2,774,574,583	XXX	2,932,060,930	2,679,652,234	2,772,109,577	(11,671,296)	(7,410,765)	0	0	XXX	XXX	XXX	34,393,583	111,952,491	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/Adjusting Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (15+16-17)	Total Foreign Exchange Change in B./A.C.V.	NAIC Designation	Date Acquired

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		
			F or ei gn				Rate per Share Used to Obtain Fair Value	Fair Value					Current Year's Other- Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired	
CUSIP Identification	Description		Code		Number of Shares	Book/Adjusted Carrying Value		Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)					
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																		
55303C	2#	7	MGM Com.....	R.....	35,742,000	2,734,263	76,500	2,734,263	878,590				125,097	125,097		A	12/20/2010	
9099999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated).....						2,734,263	XXX	2,734,263	878,590	0	0	0	125,097	125,097	0	XXX	XXX	
9799999. Total - Common Stock.....						2,734,263	XXX	2,734,263	878,590	0	0	0	125,097	125,097	0	XXX	XXX	
9899999. Total Common and Preferred Stock.....						2,734,263	XXX	2,734,263	878,590	0	0	0	125,097	125,097	0	XXX	XXX	

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

SCHEDULE D - PART 3

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

1	2			3	4	5	6	7	8	9
CUSIP Identification			Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
Bonds - U.S. Political Subdivisions of States										
64966L	3E	9	New York NY City GO Preref Ser D-1.....		08/26/2015.....	Tax Free Exchange.....		2,627,777	2,595,000	31,401
64966L	3J	8	New York NY City GO Unref Ser D-1.....		08/26/2015.....	Tax Free Exchange.....		2,405,605	2,405,000	29,102
2499999.	Total - Bonds - U.S. Political Subdivisions of States.....							5,033,382	5,000,000	60,503
Bonds - U.S. Special Revenue and Special Assessment										
13066Y	SZ	3	California St Wtr Res Pwr Rev Preref Ser.....		05/06/2015.....	Tax Free Exchange.....		7,251,700	7,145,000	4,962
13066Y	TF	6	California St Wtr Res Pwr Rev Unref Ser.....		05/06/2015.....	Tax Free Exchange.....		2,925,763	2,855,000	1,983
452024	HY	1	Illinois Mun Elec Agy Supp Rev Ref Ser A.....		04/01/2015.....	Citigroup.....		6,966,240	6,000,000	
452252	KQ	1	Illinois St Toll Hwy Auth Rev Ser A.....		07/10/2015.....	Merrill Lynch.....		12,101,100	11,000,000	
485429	Z3	1	Kansas St Dev Fin Auth Rev Txbl Ser H.....		08/13/2015.....	Merrill Lynch.....		20,000,000	20,000,000	
544435	4D	9	Los Angeles CA Dep of Arpts AMT-Senior R.....		02/06/2015.....	Morgan Stanley & Co Inc.....		1,480,775	1,250,000	
544435	4E	7	Los Angeles CA Dep of Arpts AMT-Senior R.....		02/06/2015.....	Morgan Stanley & Co Inc.....		1,474,713	1,250,000	
544435	4F	4	Los Angeles CA Dep of Arpts AMT-Senior R.....		02/06/2015.....	Morgan Stanley & Co Inc.....		1,474,550	1,255,000	
544435	4G	2	Los Angeles CA Dep of Arpts AMT-Senior R.....		02/06/2015.....	Morgan Stanley & Co Inc.....		2,047,745	1,750,000	
544435	4H	0	Los Angeles CA Dep of Arpts AMT-Senior R.....		02/06/2015.....	Morgan Stanley & Co Inc.....		1,166,310	1,000,000	
544435	4J	6	Los Angeles CA Dep of Arpts AMT-Senior R.....		02/06/2015.....	Morgan Stanley & Co Inc.....		1,162,500	1,000,000	
544435	4K	3	Los Angeles CA Dep of Arpts AMT-Senior R.....		02/06/2015.....	Morgan Stanley & Co Inc.....		2,274,040	2,000,000	
57563R	LY	3	Massachusetts Educ Fin Rev LBASS Student.....		05/29/2015.....	Morgan Stanley & Co Inc.....		6,593,520	6,000,000	
57563R	MA	4	Massachusetts Educ Fin Rev LBASS Student.....		05/29/2015.....	Morgan Stanley & Co Inc.....		3,656,969	3,700,000	
57563R	MB	2	Massachusetts Educ Fin Rev LBASS Student.....		05/29/2015.....	Morgan Stanley & Co Inc.....		2,473,200	2,500,000	
57563R	MC	0	Massachusetts Educ Fin Rev LBASS Student.....		05/29/2015.....	Morgan Stanley & Co Inc.....		2,987,100	3,000,000	
57563R	MD	8	Massachusetts Educ Fin Rev LBASS Student.....		05/29/2015.....	Morgan Stanley & Co Inc.....		5,349,462	5,410,000	
594615	BG	0	Michigan St Bldg Auth Rev Ref Facs Prog.....		07/31/2015.....	Morgan/JP/Securities - Bonds.....		7,773,206	6,700,000	
594615	BH	8	Michigan St Bldg Auth Rev Ref Facs Prog.....		07/31/2015.....	Morgan/JP/Securities - Bonds.....		5,744,750	5,000,000	
594615	CB	0	Michigan St Bldg Auth Rev LBASS Zero Cpn.....		09/10/2015.....	Tax Free Exchange.....		886,244	1,010,000	
594615	CV	6	Michigan St Bldg Auth Rev Unref LBASS Ze.....		09/10/2015.....	Tax Free Exchange.....		5,526,582	6,355,000	
717817	SE	1	Philadelphia PA Airport Rev Amt-Ref-Ser.....		08/26/2015.....	RBC Dominion Securities.....		5,275,435	4,540,000	
717817	SJ	0	Philadelphia PA Airport Rev Amt-Ref-Ser.....		08/26/2015.....	RBC Dominion Securities.....		5,918,808	5,265,000	
717817	SK	7	Philadelphia PA Airport Rev Amt-Ref-Ser.....		08/26/2015.....	RBC Dominion Securities.....		4,803,745	4,300,000	
717893	ZL	8	Philadelphia PA Wtr & Wst Rev Ref Ser B.....		04/01/2015.....	Merrill Lynch.....		7,872,530	6,790,000	
735389	WG	9	Port Seattle WA Rev AMT Ref Ser C.....		07/22/2015.....	Morgan Stanley & Co Inc.....		4,173,374	3,760,000	
735389	WH	7	Port Seattle WA Rev Amt Ref Ser C.....		07/22/2015.....	Morgan Stanley & Co Inc.....		2,206,740	2,000,000	
735389	WJ	3	Port Seattle WA Rev Amt Ref Ser C.....		07/22/2015.....	Morgan Stanley & Co Inc.....		1,604,963	1,460,000	
735389	WK	0	Port Seattle WA Rev Amt Ref Ser C.....		07/22/2015.....	Morgan Stanley & Co Inc.....		3,283,230	3,000,000	
812728	UK	7	Seattle WA Wtr Sys Rev Preref Ref.....		06/17/2015.....	Tax Free Exchange.....		3,548,773	3,505,000	66,206
812728	UW	1	Seattle WA Wtr Sys Rev Unref Ref.....		06/17/2015.....	Tax Free Exchange.....		4,534,125	4,475,000	84,528
87638Q	LD	9	Tarrant Cnty TX Rev Preref Culture Ed Fa.....		05/01/2015.....	Tax Free Exchange.....		1,428,911	1,455,000	16,126
87638Q	LG	2	Tarrant Cnty TX Rev Unref Culture Ed Fac.....		05/01/2015.....	Tax Free Exchange.....		1,024,187	1,045,000	11,582
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments.....							146,991,290	137,775,000	185,387
Bonds - Industrial and Miscellaneous										
00164M	AE	3	ALM Loan Funding CLO Ser 2015-12A CI A2A.....		01/23/2015.....	Morgan Stanley & Co Inc.....		10,000,000	10,000,000	
099724	AH	9	Borg Warner Automotive Sr Nt.....		03/12/2015.....	Wachovia Capital Markets Inc.....		3,554,810	3,500,000	
12593J	BE	5	Comm Mortgage Trust CMBS Ser 2015-CR24 C.....		07/24/2015.....	Deutsche Bank Securities.....		25,248,863	25,000,000	11,917
12670N	AB	9	CWGS Term Ln Nt 5 5.750% 02/20/20.....		12/31/2015.....	Tax Free Exchange.....		75,454	76,000	15
151020	AS	3	Celgene Corp Sr Nt 3.875% 08/15/25.....		08/03/2015.....	Citigroup.....		4,951,700	5,000,000	
174610	AJ	4	Citizens Financial Group Sub Nt.....		07/28/2015.....	Bank of America BISD Dealer.....		3,000,000	3,000,000	
26442U	AA	2	Duke Energy Progress Inc 1st Mtg Bd.....		08/10/2015.....	Wells Fargo.....		4,984,750	5,000,000	

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
26442U AB 0	Duke Energy Progress Inc 1st Mtg Bd.....		08/10/2015.....	Wells Fargo.....		4,974,650	5,000,000	
423074 AV 5	Heinz /H J/ Co Sr Nt 5.200% 07/15/45.....		06/23/2015.....	Barclays Capital.....		4,980,300	5,000,000	
485170 AK 0	Kansas City Southern Inds Inc Sr Nt.....		12/09/2015.....	Tax Free Exchange.....		2,497,356	2,500,000	
585055 BS 4	Medtronic Inc Sr Nt 3.500% 03/15/25.....		09/02/2015.....	Tax Free Exchange.....		10,900,493	11,000,000	178,597
61764X BG 9	Morgan Stanley BAML Tr CMBS Ser 2015-C21.....		02/13/2015.....	Morgan Stanley & Co Inc.....		7,209,699	7,000,000	15,313
637432 ND 3	National Rural Utilities Coop Sr Nt.....		01/20/2015.....	Morgan/JP/Securities - Bonds.....		11,492,985	11,500,000	
665772 CN 7	Northern States Pwr Co MN 1st Mtg Bd.....		08/04/2015.....	Morgan Stanley & Co Inc.....		5,902,020	6,000,000	
717081 DT 7	Pfizer Inc Sr Nt 5.600% 09/15/40.....		10/05/2015.....	Tax Free Exchange.....		2,704,764	2,585,000	8,042
832696 AK 4	Smucker JM Co Sr Nt 3.500% 03/15/25.....		10/13/2015.....	Tax Free Exchange.....		5,896,804	6,000,000	16,333
845437 BN 1	Southwestern Elec Power Sr Nt.....		03/23/2015.....	UBS Warburg London.....		4,955,400	5,000,000	
87305Q CJ 8	TTX Co Sr Nt 3.900% 02/01/45.....		01/26/2015.....	Wells Fargo.....		9,919,500	10,000,000	
90117P AC 9	Avenue of the Americas Tr CMBS Ser 2015-.....		08/07/2015.....	Morgan/JP/Securities - Bonds.....		12,359,928	12,000,000	33,804
90131H AP 0	21st Century Fox America Sr Nt.....		04/06/2015.....	Tax Free Exchange.....		6,988,445	7,000,000	56,029
90131H BF 1	21st Century Fox America Sr Nt.....		04/06/2015.....	Tax Free Exchange.....		20,790,198	20,000,000	382,333
904764 AS 6	Unilever Cap Corp Sr Nt.....		07/28/2015.....	Morgan/JP/Securities - Bonds.....		4,941,900	5,000,000	
00507U AU 5	Actavis Funding SCS Sr Nt.....	F.....	03/10/2015.....	Various.....		5,021,502	5,000,000	231
G5825# AA 9	Markit Grp Hldg Lt Sr Nt Ser A.....	F.....	11/04/2015.....	Royal Bank of Scotland.....		14,000,000	14,000,000	
3899999.	Total - Bonds - Industrial and Miscellaneous.....					187,351,521	186,161,000	702,614
8399997.	Total - Bonds - Part 3.....					339,376,193	328,936,000	948,504
8399998.	Total - Bonds - Summary Item from Part 5.....					6,061,187	6,167,724	75,284
8399999.	Total - Bonds.....					345,437,380	335,103,724	1,023,788
9999999.	Total - Bonds, Preferred and Common Stocks.....					345,437,380	XXX	1,023,788

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	
							F o r e i g n	Disposal Date		Name of Purchaser		Number of Shares of Stock		Consideration		Par Value		Actual Cost		Prior Year Book/Adjusted Carrying Value		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date					
CUSIP Identification			Description																																		
Bonds - U.S. Government																																					
34459R	AB	1	Morocco AID Gtd SF Bd.....	..	07/15/2015.	Redemption	100.0000.....		40,902	40,902	48,980	45,133		(4,231)		(4,231)		40,902						40,902					0	2,330	07/15/2026.						
455780	AG	1	Indonesia (Republic of) AID Sr Nt.....	..	12/01/2015.	Redemption	100.0000.....		100,000	100,000	109,000	104,099		(4,099)		(4,099)		100,000						100,000					0	6,675	06/01/2021.						
491798	AA	2	Kenya (Republic of) AID Sr Nt.....	..	10/15/2015.	Redemption	100.0000.....		97,059	97,059	106,037	99,900		(2,842)		(2,842)		97,059						97,059					0	7,279	10/15/2018.						
62938L	AA	8	NRRC-B Facilities Corp CTL GSA Backed.....	..	10/15/2015.	Redemption	100.0000.....		540,000	540,000	540,000	540,000				0		540,000						540,000					0	28,770	04/15/2022.						
911760	EJ	1	Vendee Mtg Tr RMBS REMIC Ser 1994-2 3ZB.....	..	12/01/2015.	Paydown.....		223,889	223,889	218,976	221,203		2,686		2,686		223,889							223,889					0	7,614	06/15/2024.						
911760	HH	2	Vendee Mtg Tr RMBS REMIC Ser 1996-2 1Z.....	..	12/01/2015.	Paydown.....		538,931	538,931	536,251	536,677		2,254		2,254		538,931							538,931					0	19,409	06/15/2026.						
912828	DH	0	U S Treasury Inflation Index Nt.....	..	01/15/2015.	Maturity.....		55,819,350	45,000,000	50,121,136	55,954,106	(5,635,639)	1,434	.....	.....(5,634,205)	.....	.....50,319,900	.....	.....5,499,450	5,499,450	453,532	01/15/2015.															
912828	EA	4	U S Treasury Inflation Index Nt.....	..	07/15/2015.	Maturity.....		121,919,000	100,000,000	99,626,964	122,041,641	(22,082,412)	20,771	.....	.....(22,061,641)	.....	.....99,980,000	.....	.....21,939,000	21,939,000	2,284,584	07/15/2015.															
912828	MA	5	U S Treasury Nt 2.750% 11/30/16.....	..	12/07/2015.	Various.....		52,128,071	51,000,000	49,230,938	50,470,345	.....	.....238,598	.....	.....238,598	.....	.....50,708,942	.....	.....1,419,129	1,419,129	1,352,008	11/30/2016.															
0599999.	Total - Bonds - U.S. Government.....							231,407,202	197,540,781	200,538,282	230,013,104	(27,718,051)	254,571	0	(27,463,480)	0	202,549,623	0	28,857,579	28,857,579	4,162,201	XXX															
Bonds - U.S. Political Subdivisions of States																																					
116421	XP	8	Brownsville TX ISD GO Ref.....	..	08/15/2015.	Call	100.0000.....	.....	.....5,000	5,000	5,367	5,028	.....	.....(28)	.....	.....(28)	.....	.....5,000	.....	.....	.....	.....	.....	.....5,000	.....	.....	.....	.....0	250	08/15/2021.							
116421	XQ	6	Brownsville TX ISD GO Ref.....	..	08/15/2015.	Call	100.0000.....	.....	.....3,680,000	3,680,000	3,940,986	3,699,665	.....	.....(19,665)	.....	.....(19,665)	.....	.....3,680,000	.....	.....	.....	.....	.....	.....3,680,000	.....	.....	.....	.....0	184,000	08/15/2022.							
241721	8J	1	De Soto TX Ind Sch Dist GO Cap Apprec Pr.....	..	08/15/2015.	Call	71.4530.....	682,376	955,000	633,275	666,096	.....	.....16,280	.....	.....16,280	.....	.....682,376	.....	.....	.....	.....	.....	.....	.....682,376	.....	.....	.....	.....0	.....	08/15/2022.							
241721	8K	8	De Soto TX Ind Sch Dist GO Cap Apprec Pr.....	..	08/15/2015.	Call	67.8370.....	2,208,094	3,255,000	2,024,264	2,146,918	.....	.....61,177	.....	.....61,177	.....	.....2,208,094	.....	.....	.....	.....	.....	.....	.....2,208,094	.....	.....	.....	.....0	.....	08/15/2023.							
245176	BU	5	Del Mar TX GO College Dist.....	..	08/15/2015.	Call	100.0000.....	3,585,000	3,585,000	3,770,667	3,599,775	.....	.....(14,775)	.....	.....(14,775)	.....	.....3,585,000	.....	.....	.....	.....	.....	.....	.....3,585,000	.....	.....	.....	.....0	179,250	08/15/2024.							
245176	BV	3	Del Mar TX GO College Dist.....	..	08/15/2015.	Call	100.0000.....	3,640,000	3,640,000	3,822,728	3,654,561	.....	.....(14,561)	.....	.....(14,561)	.....	.....3,640,000	.....	.....	.....	.....	.....	.....	.....3,640,000	.....	.....	.....	.....0	182,000	08/15/2025.							
64966G	YP	1	New York NY City GO Ser D1.....	..	08/26/2015.	Tax Free Exchange.....		5,033,382	5,000,000	5,123,750	5,042,329	.....	.....(8,947)	.....	.....(8,947)	.....	.....5,033,382	.....	.....	.....	.....	.....	.....	.....5,033,382	.....	.....	.....	.....0	188,628	12/01/2027.							
717883	FG	2	Philadelphia PA Sch Dist GO Ref Ser A FS.....	..	08/01/2015.	Call	100.0000.....	7,965,000	7,965,000	8,714,188	8,031,056	.....	.....(66,056)	.....	.....(66,056)	.....	.....7,965,000	.....	.....	.....	.....	.....	.....	.....7,965,000	.....	.....	.....	.....0	398,250	08/01/2016.							
720424	VH	0	Pierce Cnty WA Sch Dist GO Ref Ser A.....	..	12/01/2015.	Redemption	100.0000.....	7,620,000	7,620,000	8,172,450	7,678,842	.....	.....(58,842)	.....	.....(58,842)	.....	.....7,620,000	.....	.....	.....	.....	.....	.....	.....7,620,000	.....	.....	.....	.....0	381,000	12/01/2022.							
2499999.	Total - Bonds - U.S. Political Subdivisions of States.....							34,418,852	35,705,000	36,207,675	34,524,270	0	(105,417)	0	(105,417)	0	34,418,852	0	0	0	1,513,378	XXX															
Bonds - U.S. Special Revenue and Special Assessment																																					
011832	S3	7	Alaska St Hsg Fin Corp Rev LBASS AMT 1st.....	..	12/01/2015.	Call	100.0000.....	405,000	405,000	405,000	405,000	.....	.....	.....	.....0	.....	.....405,000	.....	.....	.....	.....	.....	.....	.....405,000	.....	.....	.....	.....0	9,804	12/01/2024.							
13066Y	MQ	9	California St Wtr Res Pwr Rev Pwr Supply.....	..	05/06/2015.	Tax Free Exchange.....		10,177,464	10,000,000	10,518,400	10,196,477	.....	.....(19,014)	.....	.....(19,014)	.....	.....10,177,464	.....	.....	.....	.....	.....	.....	.....10,177,464	.....	.....	.....	.....0	256,944	05/01/2021.							
254773	AG	9	District Columbia Hsg Fin Rev LBASS AMT.....	..	09/01/2015.	Call	100.0000.....	65,000	65,000	65,000	65,000	.....	.....	.....	.....0	.....	.....65,000	.....	.....	.....	.....	.....	.....	.....65,000	.....	.....	.....	.....0	1,208	06/01/2020.							
254773	AG	9	District Columbia Hsg Fin Rev LBASS AMT.....	..	12/01/2015.	Redemption	100.0000.....	90,000	90,000	90,000	90,000	.....	.....	.....	.....0	.....	.....90,000	.....	.....	.....	.....	.....	.....	.....90,000	.....	.....	.....	.....0	3,105	06/01/2020.							
26349N	BL	7	Du Page Cnty IL Trans Rev Ref.....	..	07/06/2015.	Call	100.0000.....	6,825,000	6,825,000	7,266,100	6,851,937	.....	.....(26,937)	.....	.....(26,937)	.....	.....6,825,000	.....	.....	.....	.....	.....	.....	.....6,825,000	.....	.....	.....	.....0	345,990	01/01/2020.							
312903	HR	1	FHLMC REMIC Ser 113-C 8.500% 05/15/21.....	..	12/15/2015.	Paydown.....		10,194	10,194	10,620	10,403	.....	.....(209)	.....	.....(209)	.....	.....10,194	.....	.....	.....	.....	.....	.....	.....10,194	.....	.....	.....	.....0	436	05/15/2021.							
312905	YJ	5	FHLMC REMIC Ser 1077-E.....	..	12/01/2015.	Paydown.....		19,793	19,793	20,618	20,350	.....	.....(557)	.....	.....(557)	.....	.....19,793	.....	.....	.....	.....	.....	.....	.....19,793	.....	.....	.....	.....0	1,058	05/15/2021.							
312906	E5	5	FHLMC REMIC Ser 1116-XA.....	..	12/01/2015.	Paydown.....		8,216	8,216	8,448	8,353	.....	.....(137)	.....	.....(137)	.....	.....8,216	.....	.....	.....	.....	.....	.....	.....8,216	.....	.....	.....	.....0	377	08/15/2021.							
312909	MY	7	FHLMC REMIC Ser 1251-Z.....	..	12/01/2015.	Paydown.....		56,625	56,625	59,209	58,025	.....	.....(1,401)	.....	.....(1,401)	.....	.....56,625	.....	.....	.....	.....	.....	.....	.....56,625	.....	.....	.....	.....0	2,357	04/15/2022.							
312915	UF	6	FHLMC REMIC Ser 1504 Z.....	..	12/01/2015.	Paydown.....		54,133	54,133	55,683	54,938	.....	.....(805)	.....	.....(805)	.....	.....54,133	.....	.....	.....	.....	.....	.....	.....54,133	.....	.....	.....	.....0	2,029	05/15/2023.							
313373	X8	6	FHLMC REMIC Ser 1683 Z.....	..	12/01/2015.	Paydown.....		412,663	412,663	415,201	413,171	.....	.....(508)	.....	.....(508)	.....	.....412,663	.....	.....	.....	.....	.....	.....	.....412,663	.....	.....	.....	.....0	12,604	02/15/2024.							
31337A	CQ	3	FHLMC REMIC Ser 1967-BA.....	..	12/01/2015.	Paydown.....		57,488	57,488	58,828	58,053	.....	.....(565)	.....	.....(565)	.....	.....57,488	.....	.....	.....	.....	.....	.....	.....57,488	.....	.....	.....	.....0	2,253	06/17/2027.							
31340Y	BH	1	FHLMC REMIC Ser 6-C 9.050% 06/15/19.....	..	12/15/2015.	Paydown.....		3,743	3,743	3,924	3,796	.....	.....(53)	.....	.....(53)	.....	.....3,743	.....	.....	.....	.....	.....	.....	.....3,743	.....	.....	.....	.....0	181	06/15/2019.							
31340Y	DB	2	FHLMC REMIC Ser 12-A 9.250% 11/15/19.....	..	12/15/2015.	Paydown.....		2,220	2,220	2,333	2,250	.....	.....(30)	.....	.....(30)	.....	.....2,220	.....	.....	.....	.....	.....	.....	.....2,220	.....	.....	.....	.....0	109	11/15/2019.							
31340Y	KF	5	FHLMC REMIC Ser 31-E 7.550% 05/15/20.....	..	12/15/2015.	Paydown.....		17,656	17,656	18,218	17,695	.....	.....(39)	.....	.....(39)	.....	.....17,656	.....	.....	.....	.....	.....	.....	.....17,656	.....	.....	.....	.....0	737	05/15/2020.							
31340Y	KX	6	FHLMC REMIC Ser 33-D 8.000% 04/15/20.....	..	12/15/2015.	Paydown.....		14,252	14,252	14,760	14,399	.....	.....(147)	.....	.....(147)	.....	.....14,252	.....	.....	.....	.....	.....	.....	.....14,252	.....	.....	.....	.....0	595	04/15/2020.							
31340Y	QS	1	FHLMC REMIC Ser 46-B 7.800% 09/15/20.....	..	12/15/2015.	Paydown.....		12,203	12,203	12,556	12,303	.....	.....(100)	.....	.....(100)	.....	.....12,203	.....	.....	.....	.....	.....	.....	.....12,203	.....	.....	.....	.....0	500	09/15/2020.							
31358E	XG	2	FNMA REMIC Ser 1990-83A.....	..	12/01/2015.	Paydown.....		8,954	8,954	9,543	9,367		(413)		(413)		8,954																				

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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	
					F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	
31359F	DE	5	FNMA REMIC Ser 1993-202M.....	..		09/01/2015.	Paydown.....		314,555	314,555	319,796	313,539	.....	.....1,017	.....	.....1,017	.....	.....314,555	.....	.....	.....0	7,699	11/25/2023.	
31359K	2K	2	FNMA REMIC Ser 1996-M7 CI Z.....	..		12/01/2015.	Paydown.....		982	982	990	987	.....	.....(5)	.....	.....(5)	.....	.....982	.....	.....	.....0	36	05/17/2036.	
31359K	ZR	1	FNMA REMIC Ser 1996-45 CI K.....	..		12/01/2015.	Paydown.....		26,727	26,727	27,262	27,037	.....	.....(310)	.....	.....(310)	.....	.....26,727	.....	.....	.....0	904	09/25/2021.	
31359P	DJ	2	FNMA ACES Ser 1997-M2 CI Z.....	..		12/01/2015.	Paydown.....		14,751	14,751	15,844	15,635	.....	.....(884)	.....	.....(884)	.....	.....14,751	.....	.....	.....0	576	01/17/2037.	
313602	GQ	1	FNMA REMIC Ser 1988-25B.....	..		12/01/2015.	Paydown.....		2,919	2,919	3,098	2,976	.....	.....(57)	.....	.....(57)	.....	.....2,919	.....	.....	.....0	158	10/25/2018.	
313603	2H	4	FNMA REMIC Ser 1990-35E.....	..		12/01/2015.	Paydown.....		965	965	1,023	1,005	.....	.....(41)	.....	.....(41)	.....	.....965	.....	.....	.....0	49	04/25/2020.	
313603	5J	7	FNMA REMIC Ser 1990-41D.....	..		12/01/2015.	Paydown.....		14,514	14,514	15,403	15,063	.....	.....(549)	.....	.....(549)	.....	.....14,514	.....	.....	.....0	705	04/25/2020.	
31377R	BH	2	FNMA DUS Pool #384440 6.600% 10/25/26.....	..		12/01/2015.	Paydown.....		58,587	58,587	64,886	61,994	.....	.....(3,406)	.....	.....(3,406)	.....	.....58,587	.....	.....	.....0	2,119	10/25/2026.	
31381H	TQ	9	FNMA DUS Pool #461459 5.450% 11/25/23.....	..		12/01/2015.	Paydown.....		209,165	209,165	215,276	211,821	.....	.....(2,656)	.....	.....(2,656)	.....	.....209,165	.....	.....	.....0	6,231	11/25/2023.	
31392E	FL	9	FNMA REMIC Ser 2002-55 CI GC.....	..		12/01/2015.	Paydown.....		92,102	92,102	95,124	92,460	.....	.....(357)	.....	.....(357)	.....	.....92,102	.....	.....	.....0	2,591	09/25/2017.	
31392E	SX	9	FNMA REMIC Ser 2002-59 CI B.....	..		12/01/2015.	Paydown.....		39,104	39,104	40,656	39,497	.....	.....(393)	.....	.....(393)	.....	.....39,104	.....	.....	.....0	1,104	09/25/2017.	
31392U	RH	9	FHLMC REMIC Ser 2501 AN.....	..		12/01/2015.	Paydown.....		193,267	193,267	200,393	194,366	.....	.....(1,099)	.....	.....(1,099)	.....	.....193,267	.....	.....	.....0	5,366	09/15/2017.	
31392V	2F	8	FHLMC REMIC Ser 2494 J.....	..		12/01/2015.	Paydown.....		458,811	458,811	482,413	461,342	.....	.....(2,530)	.....	.....(2,530)	.....	.....458,811	.....	.....	.....0	13,175	09/15/2017.	
31392V	SN	3	FHLMC REMIC Ser 2496 BK.....	..		12/01/2015.	Paydown.....		240,149	240,149	249,846	241,681	.....	.....(1,531)	.....	.....(1,531)	.....	.....240,149	.....	.....	.....0	6,821	09/15/2017.	
31393A	2V	8	FNMA REMIC Ser 2003-38 CI MP.....	..		12/01/2015.	Paydown.....		370,540	370,540	378,877	371,897	.....	.....(1,357)	.....	.....(1,357)	.....	.....370,540	.....	.....	.....0	10,447	05/25/2023.	
31394J	KW	6	FHLMC REMIC Ser 2673 CI QL.....	..		12/01/2015.	Paydown.....		364,513	364,513	370,436	365,644	.....	.....(1,132)	.....	.....(1,132)	.....	.....364,513	.....	.....	.....0	10,648	09/15/2023.	
31394L	HM	7	FHLMC REMIC Ser 2691 CI VU.....	..		07/01/2015.	Paydown.....		1,682,557	1,682,557	1,710,424	1,680,036	.....	.....2,521	.....	.....2,521	.....	.....1,682,557	.....	.....	.....0	31,010	08/15/2023.	
452252	AT	6	Illinois St Toll Hwy Auth Rev Sr Priority.....	..		07/01/2015.	Call 100.0000.....		9,000,000	9,000,000	9,854,370	9,051,226	.....	.....(51,226)	.....	.....(51,226)	.....	.....9,000,000	.....	.....	.....0	450,000	01/01/2016.	
454806	BV	1	Indiana St Hsg & Cmnty Dev Rev LBASS AMT.....	..		07/01/2015.	Call 100.0000.....		395,000	395,000	395,000	395,000	.....	.....	.....	.....0	.....	.....395,000	.....	.....	.....0	13,950	07/01/2021.	
454806	BW	9	Indiana St Hsg & Cmnty Dev Rev LBASS AMT.....	..		07/01/2015.	Call 100.0000.....		655,000	655,000	655,000	655,000	.....	.....	.....	.....0	.....	.....655,000	.....	.....	.....0	24,480	07/01/2027.	
594614	E7	0	Michigan St Bldg Auth Rev LBASS Zero Cpn.....	..		09/10/2015.	Tax Free Exchange.....		6,412,825	7,365,000	4,286,725	6,217,600	.....	.....	.....	.....195,226	.....	.....6,412,825	.....	.....	.....0	.....	10/15/2018.	
60415N	G2	2	Minnesota St Hsg Fin Agy Rev LBASS AMT S.....	..		11/01/2015.	Call 100.0000.....		170,000	170,000	170,000	170,000	.....	.....	.....	.....0	.....	.....170,000	.....	.....	.....0	7,458	07/01/2021.	
649085	AA	5	New Valley Generation II Ser 2001.....	..		05/01/2015.	Redemption 100.0000.....		246,123	246,123	256,792	249,848	.....	.....(3,726)	.....	.....(3,726)	.....	.....246,123	.....	.....	.....0	6,857	05/01/2020.	
658207	KG	9	North Carolina Hsg Fin Agy Rev LBASS AMT.....	..		06/01/2015.	Call 100.0000.....		2,075,000	2,075,000	2,075,000	2,075,000	.....	.....	.....	.....0	.....	.....2,075,000	.....	.....	.....0	101,968	07/01/2028.	
676907	KU	1	Ohio Hsg Fin Agy Mtg Rev LBASS AMT SF Re.....	..		03/01/2015.	Call 100.0000.....		50,000	50,000	50,000	50,000	.....	.....	.....	.....0	.....	.....50,000	.....	.....	.....0	1,188	09/01/2026.	
67755C	QN	2	Ohio St Bldg Auth Rev LBASS St Facs Adul.....	..		04/01/2015.	Call 100.0000.....		5,000,000	5,000,000	5,314,150	5,009,678	.....	.....(9,678)	.....	.....(9,678)	.....	.....5,000,000	.....	.....	.....0	125,000	04/01/2021.	
769318	BD	7	Riversouth Auth OH Rev LBASS Riversouth.....	..		12/01/2015.	Redemption 100.0000.....		3,255,000	3,255,000	3,443,204	3,275,512	.....	.....(20,512)	.....	.....(20,512)	.....	.....3,255,000	.....	.....	.....0	162,750	12/01/2022.	
769318	BE	5	Riversouth Auth OH Rev LBASS Riversouth.....	..		12/01/2015.	Redemption 100.0000.....		1,710,000	1,710,000	1,804,546	1,720,318	.....	.....(10,318)	.....	.....(10,318)	.....	.....1,710,000	.....	.....	.....0	85,500	12/01/2023.	
812728	NB	5	Seattle WA Wtr Sys Rev Ref.....	..		06/17/2015.	Tax Free Exchange.....		8,082,898	7,980,000	8,529,188	8,110,834	.....	.....(27,936)	.....	.....(27,936)	.....	.....8,082,898	.....	.....	.....0	350,233	02/01/2023.	
837152	LA	3	South Carolina Trans Rev Infrastructure.....	..		10/01/2015.	Call 100.0000.....		5,000,000	5,000,000	5,233,750	5,022,139	.....	.....(22,139)	.....	.....(22,139)	.....	.....5,000,000	.....	.....	.....0	250,000	10/01/2023.	
87638Q	BC	2	Tarrant Cnty TX Rev Cultural Ed Facs Fin.....	..		05/01/2015.	Tax Free Exchange.....		2,453,098	2,500,000	2,436,575	2,452,161	.....	.....938	.....	.....938	.....	.....2,453,098	.....	.....	.....0	93,333	08/15/2028.	
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments.....									66,925,939	67,644,654	67,828,388	66,939,025	0	(13,085)	0	(13,085)	0	66,925,939	0	0	0	2,416,609	XXX
Bonds - Industrial and Miscellaneous																								
01082#	AA	3	Alameda Cnty CA CTL Ser 2002-A.....	..		12/15/2015.	Redemption 100.0000.....		155,734	155,734	165,078	160,010	.....	.....(4,276)	.....	.....(4,276)	.....	.....155,734	.....	.....	.....0	6,399	06/15/2021.	
01877K	AB	9	Alliance Pipeline LP Sr Nt.....	..		12/31/2015.	Redemption 100.0000.....		371,429	371,429	399,149	383,548	.....	.....(12,120)	.....	.....(12,120)	.....	.....371,429	.....	.....	.....0	19,489	12/31/2019.	
02150W	AB	9	Countrywide Alternative Ln Tr RMBS Ser 2.....	..		12/01/2015.	Paydown.....		170,652	399,650	372,846	372,846	.....	.....	.....	.....0	.....	.....372,846	.....	.....(202,194)	(202,194)	6,381	03/25/2047.	
02582J	DE	7	American Express Cr Acct M Tr ABS Ser 20.....	..		03/16/2015.	Paydown.....		4,000,000	4,000,000	4,000,000	4,000,000	.....	.....	.....	.....0	.....	.....4,000,000	.....	.....	.....0	2,691	10/16/2017.	
030955	AB	4	Ameritech Capital Funding Corp Nt.....	..		06/01/2015.	Redemption 100.0000.....		75,800	75,800	89,126	77,896	.....	.....(2,096)	.....	.....(2,096)	.....	.....75,800	.....	.....	.....0	3,449	06/01/2016.	
03215P	CD	9	Amresco Resdtl Sec Mtg Loan RMBS Ser 199.....	..		12/01/2015.	Paydown.....		53,418	53,418	54,153	53,186	.....	.....232	.....	.....232	.....	.....53,418	.....	.....	.....0	1,578	06/25/2027.	
03334@	AA	7	AnchoragePermit Ctr Bldg Ls Tr CTL.....	..		12/15/2015.	Redemption 100.0000.....		92,941	92,941	92,941	92,941	.....	.....	.....	.....0	.....	.....92,941	.....	.....	.....0	3,223	02/15/2025.	
05501T	AC	3	TGGT Holdings (Azure) LLC 1st Lien Term.....	..		12/31/2015.	Redemption 100.0000.....		1,580,364	1,580,364	1,556,658	1,422,327	138,876	19,160	.....	.....158,036	.....	.....1,580,364	.....	.....	.....0	57,872	11/18/2018.	
055385	AA	6	BFC Guaranty Corp CTL 6.250% 12/01/17.....	..		12/01/2015.	Redemption 100.0000.....		323,767	323,767	312,124	320,638	.....	.....3,129	.....	.....3,129	.....	.....323,767	.....	.....	.....0	20,235	12/01/2017.	
05549@	AA	3	BJs Wholesale Club Inc CTL (HG Bowie Rea.....	..		12/15/2015.	Redemption 100.0000.....		121,709	121,709	122,883	122,284	.....	.....(574)	.....	.....(574)	.....	.....121,709	.....	.....	.....0	4,630	05/15/2022.	

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																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																		
						F o r e i g n		Disposal Date		Name of Purchaser		Number of Shares of Stock		Consideration		Par Value		Actual Cost		Prior Year Book/Adjusted Carrying Value		Unrealized Valuation Increase (Decrease)		Current Year's (Amortization) / Accretion		Current Year's Other-Than- Temporary Impairment Recognized		Total Change in B./A.C.V. (11+12-13)		Total Foreign Exchange Change in B./A.C.V.		Book/Adjusted Carrying Value at Disposal Date		Foreign Exchange Gain (Loss) on Disposal		Realized Gain (Loss) on Disposal		Total Gain (Loss) on Disposal		Bond Interest / Stock Dividends Received During Year		Stated Contractual Maturity Date																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																											
CUSIP Identification			Description			Disposal Date		Name of Purchaser		Number of Shares of Stock		Consideration		Par Value		Actual Cost		Prior Year Book/Adjusted Carrying Value		Unrealized Valuation Increase (Decrease)		Current Year's (Amortization) / Accretion		Current Year's Other-Than- Temporary Impairment Recognized		Total Change in B./A.C.V. (11+12-13)		Total Foreign Exchange Change in B./A.C.V.		Book/Adjusted Carrying Value at Disposal Date		Foreign Exchange Gain (Loss) on Disposal		Realized Gain (Loss) on Disposal		Total Gain (Loss) on Disposal		Bond Interest / Stock Dividends Received During Year		Stated Contractual Maturity Date																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																													
079867	AQ	0	BellSouth Telecom Inc Deb.....	12/15/2015.	Redemption	100.0000.....	207,267	207,267	210,621	207,653																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																											

SCHEDULE D - PART 4

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

E14.3

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		F or e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
59560# AC 8	Mid America Pref Cap Tr ABS Cumulative G.....		..	08/27/2015.	Redemption 100.0000.....	.....	667,327	667,327	759,118	679,419	.....	(12,093)	.....	(12,093)	.....	667,327	.....	.....	.....0	39,189	08/27/2016.
636516 AB 2	National Inst of Hlth Fishers CTL PI I B.....		..	07/15/2015.	Redemption 100.0000.....	.....	75,393	75,393	75,393	75,393	.....	.....	.....	0	.....	75,393	.....	.....	.....0	4,020	01/15/2024.
636517 AA 2	National Inst of Hlth Fishers CTL PI II.....		..	07/15/2015.	Redemption 100.0000.....	.....	395,772	395,772	395,772	395,772	.....	.....	.....	0	.....	395,772	.....	.....	.....0	21,418	07/15/2022.
637071 AH 4	National Oilwell Varco Inc Sr Nt Ser B.....		..	08/15/2015.	Maturity.....	.....	420,000	420,000	425,124	420,000	.....	.....	.....	0	.....	420,000	.....	.....	.....0	25,725	08/15/2015.
63860H AC 3	Nationstar Home Equity Loan Tr RMBS Ser.....		..	12/28/2015.	Paydown.....	.....	1,783,621	1,783,621	1,610,275	1,655,025	.....	128,596	.....	128,596	.....	1,783,621	.....	.....	.....0	3,245	03/25/2037.
64508Q AA 3	New Haven Fed Office Bldg Ls CTL GSA Gtd.....		..	07/15/2015.	Redemption 100.0000.....	.....	148,845	148,845	148,845	148,845	.....	.....	.....	0	.....	148,845	.....	.....	.....0	6,618	01/15/2020.
652482 BJ 8	News America Inc Co Gtd Nt.....		..	04/06/2015.	Tax Free Exchange.....	.....	20,790,198	20,000,000	20,880,700	20,795,803	.....	(5,606)	.....	(5,606)	.....	20,790,198	.....	.....	.....0	382,333	12/15/2034.
652482 BX 7	News America Inc Co Gtd Nt.....		..	04/06/2015.	Tax Free Exchange.....	.....	6,988,445	7,000,000	6,979,875	6,987,967	.....	.....	478	.....	478	6,988,445	.....	.....	.....0	253,779	08/15/2020.
653240 AA 9	Newtown CTL Ser 2002 6.082% 05/15/23.....		..	12/15/2015.	Redemption 100.0000.....	.....	281,686	281,686	281,676	281,681	.....	.....	5	.....	.....	281,686	.....	.....	.....0	9,366	05/15/2023.
67020B AA 8	NRRC-D Facilities Corp CTL GSA Rev Bd Ls.....		..	12/07/2015.	Redemption 100.0000.....	.....	206,873	206,873	206,873	206,873	.....	.....	.....	0	.....	206,873	.....	.....	.....0	7,356	11/07/2023.
679574 AG 8	Old Dominion Elec 1st Mtg Bd.....		..	12/01/2015.	Redemption 100.0000.....	.....	187,500	187,500	187,500	187,500	.....	.....	.....	0	.....	187,500	.....	.....	.....0	11,644	12/01/2028.
68216D AC 2	OmniTracks 1st Lien TL Nt 1.....		..	12/31/2015.	Redemption 100.0000.....	.....	9,985	9,985	9,935	9,761	181	44	.....	225	.....	9,985	.....	.....	.....0	299	11/25/2020.
69362B AN 2	PSEG Power LLC Gtd Nt 5.500% 12/01/15.....		..	12/01/2015.	Maturity.....	.....	2,000,000	2,000,000	1,995,460	1,999,261	.....	739	.....	739	.....	2,000,000	.....	.....	.....0	110,000	12/01/2015.
72153* AA 2	Pillsbury Winthrop LLP Sr Nt Ser A-1.....		..	07/18/2015.	Redemption 100.0000.....	.....	111,111	111,111	111,111	111,111	.....	.....	.....	0	.....	111,111	.....	.....	.....0	4,567	07/18/2015.
72153* AB 0	Pillsbury Winthrop LLP Sr Nt Ser A-2.....		..	11/14/2015.	Redemption 100.0000.....	.....	111,111	111,111	111,111	111,111	.....	.....	.....	0	.....	111,111	.....	.....	.....0	4,678	11/14/2015.
73664# AA 8	Portland Natural Gas Trans Sys Sr Sec Nt.....		..	12/31/2015.	Redemption 100.0000.....	.....	151,855	151,855	151,855	151,855	.....	.....	.....	0	.....	151,855	.....	.....	.....0	5,600	12/31/2018.
742741 AA 9	Procter & Gamble ESOP Deb Ser A.....		..	07/01/2015.	Redemption 100.0000.....	.....	247,660	247,660	337,132	278,837	.....	(31,177)	.....	(31,177)	.....	247,660	.....	.....	.....0	17,523	01/01/2021.
755920 AG 0	Receipts on Corp Sec Tr ABS Coll Tr Ser.....		..	08/01/2015.	Redemption 100.0000.....	.....	152,995	152,995	167,002	155,812	.....	(2,817)	.....	(2,817)	.....	152,995	.....	.....	.....0	7,498	08/01/2017.
760985 M9 9	Residential Asset Mtg Prod Inc RMBS Ser.....		..	12/01/2015.	Paydown.....	.....	59,332	59,332	59,332	59,199	.....	133	.....	133	.....	59,332	.....	.....	.....0	1,449	01/25/2034.
761118 HD 3	Residential Accredit Loans Inc RMBS Ser.....		..	12/01/2015.	Paydown.....	.....	486,074	584,368	482,325	482,325	.....	.....	.....	0	.....	482,325	.....	3,749	3,749	19,010	09/25/2035.
771196 AS 1	Roche Hldgs Inc Co Gtd Nt.....		..	03/26/2015.	Call 116.2010.....	.....	662,346	570,000	600,772	585,147	.....	77,199	.....	77,199	.....	662,346	.....	.....	.....0	19,475	03/01/2019.
78402C AA 1	SC Commercial Mtg Pass Through CTL Ser 2.....		..	12/01/2015.	Redemption 100.0000.....	.....	41,835	41,835	43,745	42,840	.....	(1,005)	.....	(1,005)	.....	41,835	.....	.....	.....0	1,581	11/10/2028.
78442G GG 5	SLM Student Loan Tr LBASS Ser 2003-4 Cl.....		..	12/15/2015.	Paydown.....	.....	818,371	818,371	825,082	822,044	.....	(3,673)	.....	(3,673)	.....	818,371	.....	.....	.....0	5,270	03/15/2033.
785778 HD 6	SACO I Tr RMBS Ser 2005-6 Cl A.....		..	12/28/2015.	Paydown.....	.....	309,882	309,882	299,265	299,265	.....	10,616	.....	10,616	.....	309,882	.....	.....	.....0	1,310	09/25/2035.
79548K ZJ 0	Salomon Bros Mtg Sec VII Inc RMBS Ser 19.....		..	12/01/2015.	Paydown.....	.....	4,585	4,585	4,625	4,567	.....	2	.....	2	.....	4,569	.....	16	16	159	06/25/2028.
81441P CE 9	Security Natl Mtg Loan Tr RMBS Ser 2005.....		..	12/01/2015.	Paydown.....	.....	104,573	104,573	103,952	104,243	.....	330	.....	330	.....	104,573	.....	.....	.....0	2,576	02/25/2035.
85231C AA 3	St Louis Fed Office Bldg Tr CTL GSA Gtd.....		..	07/15/2015.	Redemption 100.0000.....	.....	147,619	147,619	147,619	147,619	.....	.....	.....	0	.....	147,619	.....	.....	.....0	7,693	01/15/2019.
86363G AJ 3	Structured Asset Sec Corp RMBS Ser 2007-.....		..	12/01/2015.	Paydown.....	.....	321,971	346,645	312,830	312,830	.....	.....	.....	0	.....	312,830	.....	9,142	9,142	8,634	04/25/2047.
89655M AA 0	Trinity Rail Leasing I LLC LBASS ETC.....		..	02/20/2015.	Call 115.4152.....	.....	3,068,651	2,658,792	2,658,792	2,658,792	.....	409,859	.....	409,859	.....	3,068,651	.....	.....	.....0	29,867	04/23/2023.
89655M AA 0	Trinity Rail Leasing I LLC LBASS ETC.....		..	01/20/2015.	Redemption 100.0000.....	.....	45,649	45,649	45,649	45,649	.....	.....	.....	0	.....	45,649	.....	.....	.....0	256	04/23/2023.
91737# AA 3	United States Govt SS Ls FinTr CTL GSA G.....		..	12/15/2015.	Redemption 100.0000.....	.....	554,465	554,465	552,641	553,873	.....	592	.....	592	.....	554,465	.....	.....	.....0	14,229	11/15/2018.
92851@ AA 3	Vivendi SPC Tr CTL 6.630% 04/15/22.....		..	12/15/2015.	Redemption 100.0000.....	.....	87,741	87,741	87,741	87,741	.....	.....	.....	0	.....	87,741	.....	.....	.....0	3,183	04/15/2022.
939348 AE 8	Washington Mutual MSC Mtg PT RMBS Ser 20.....		..	12/01/2015.	Paydown.....	.....	134,052	126,510	97,248	97,248	.....	.....	.....	0	.....	97,248	.....	36,804	36,804	1,048	04/25/2037.
94106L AU 3	Waste Management Inc Co Gtd Nt.....		..	01/20/2015.	Call 122.6630.....	.....	1,226,630	1,000,000	1,226,800	1,180,379	.....	46,251	.....	46,251	.....	1,226,630	.....	.....	.....0	26,427	03/11/2019.
94978# AT 4	Wells Fargo Bank Northwest NA CTL Ser 20.....		..	12/01/2015.	Redemption 100.0000.....	.....	73,135	73,135	73,135	73,135	.....	.....	.....	0	.....	73,135	.....	.....	.....0	2,661	08/01/2027.
96928# AC 7	William Blair CTL CTL PTC Ser 2004-1.....		..	12/25/2015.	Redemption 100.0000.....	.....	36,794	36,794	42,187	38,826	.....	(2,032)	.....	(2,032)	.....	36,794	.....	.....	.....0	1,687	01/25/2023.
01448Y AB 9	ALESCO Pfd Fdg Ltd ABS Ser 7A Cl A1B.....		R	12/23/2015.	Paydown.....	.....	1,756,508	1,756,508	1,422,771	1,445,966	.....	310,542	.....	310,542	.....	1,756,508	.....	.....	.....0	3,910	07/23/2035.
74042T AC 5	Preferred Term Sec Ltd XXVII LBASS Nt Cl.....		R	12/22/2015.	Paydown.....	.....	171,789	171,789	154,023	154,023	.....	17,766	.....	17,766	.....	171,789	.....	.....	.....0	731	12/22/2037.
86210M AB 2	Stora Enso Oyj Sr Nt 6.404% 04/15/16.....		R	05/26/2015.	Call 105.2340.....	.....	10,610,744	10,083,000	10,463,520	10,145,062	.....	.....	.....	465,682	.....	10,610,744	.....	.....	.....0	396,397	04/15/2016.
902151 AA 7	Tyco Intl Fin/Tyco Fire & Sec Sr Nt.....		R	10/14/2015.	Call 125.5700.....	.....	3,139,250	2,500,000	2,708,303	2,704,946	.....	.....	.....	434,304	.....	3,139,250	.....	.....	.....0	214,366	01/15/2021.
G1981@ AA 0	Cayman Turtle Farm Ltd Gtd Sr Nt.....		F	12/01/2015.	Redemption 100.0000.....	.....	400,000	400,000	400,000	400,000	.....	.....	.....	0	.....	400,000	.....	.....	.....0	12,207	03/01/2019.
Q3535# AA 4	Envestra Victoria Pty Ltd Sr Nt Ser A.....		F	09/19/2015.	Maturity.....	.....	1,500,000	1,500,000	1,500,000	1,500,000	.....	.....	.....	0	.....	1,500,000	.....	.....	.....0	89,250	09/19/2015.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	F or ei g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
3899999	Total - Bonds - Industrial and Miscellaneous.....					118,689,622	116,543,349	116,759,058	116,337,723	161,126	2,487,098	0	2,648,224	0	118,985,948	0	(296,324)	(296,324)	...3,708,196	XXX
8399997	Total - Bonds - Part 4.....					451,441,615	417,433,784	421,333,403	447,814,122	..(27,556,925)	2,623,167	0	(24,933,758)	0	422,880,362	0	28,561,255	..28,561,255	11,800,384	XXX
8399998	Total - Bonds - Summary Item from Part 5.....					6,064,310	6,167,724	6,061,187			3,122		3,122		6,064,310				121,387	XXX
8399999	Total - Bonds.....					457,505,925	423,601,508	427,394,590	447,814,122	..(27,556,925)	2,626,289	0	(24,930,636)	0	428,944,672	0	28,561,255	..28,561,255	11,921,771	XXX
Common Stocks - Industrial and Miscellaneous																				
026874	10 7 American Intl Group Inc Com.....													0				0	3,073	XXX
9099999	Total - Common Stocks - Industrial and Miscellaneous.....					0	XXX	0	0	0	0	0	0	0	0	0	0	0	3,073	XXX
9799997	Total - Common Stocks - Part 4.....					0	XXX	0	0	0	0	0	0	0	0	0	0	0	3,073	XXX
9799999	Total - Common Stocks.....					0	XXX	0	0	0	0	0	0	0	0	0	0	0	3,073	XXX
9899999	Total - Preferred and Common Stocks.....					0	XXX	0	0	0	0	0	0	0	0	0	0	0	3,073	XXX
9999999	Total - Bonds, Preferred and Common Stocks.....					457,505,925	XXX	427,394,590	447,814,122	..(27,556,925)	2,626,289	0	(24,930,636)	0	428,944,672	0	28,561,255	..28,561,255	11,924,844	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						
																Current								
																Year's Other- Than- Temporary Impairment Recognized								
																	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends	
CUSIP Identification				Description		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									
Bonds - Industrial and Miscellaneous																								
12670N	AB	9	CWGS Term Ln Nt 5	5.750% 02/20/20.....		11/13/2015	Tax Free Exchange.....	12/31/2015	Redemption 100.0000.....	136,905	135,855	136,905	136,905	.....	.....1,049	.....	.....1,049	.....	.....	.....	.....0	1,908	24	
12670N	AB	9	CWGS Term Ln Nt 4	5.750% 02/20/20.....		05/15/2015	Tax Free Exchange.....	12/31/2015	Tax Free Exchange.....	30,819	30,572	30,601	30,601	.....	.....29	.....	.....29	.....	.....	.....	.....0	1,062	10	
832696	AJ	7	Smucker JM Co Sr Nt	3.500% 03/15/25.....		07/24/2015	Stifel Nicolaus & Co Villanova.....	10/13/2015	Tax Free Exchange.....	6,000,000	5,894,760	5,896,804	5,896,804	.....	.....2,044	.....	.....2,044	.....	.....	.....	.....0	118,417	75,250	
3899999			Total - Bonds - Industrial and Miscellaneous.....							6,167,724	6,061,187	6,064,310	6,064,310	0	3,122	0	3,122	0	0	0	0	121,387	75,284	
8399998			Total - Bonds.....							6,167,724	6,061,187	6,064,310	6,064,310	0	3,122	0	3,122	0	0	0	0	121,387	75,284	
9999999			Total - Bonds, Preferred and Common Stocks.....								6,061,187	6,064,310	6,064,310	0	3,122	0	3,122	0	0	0	0	121,387	75,284	

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4	5	6	7	8	Stock of Such Company Owned by Insurer on Statement Date	
								9	10
	Description		NAIC Company	Naic Valuation Method (See Purposes and	Do Insurer's Assets Include				
CUSIP Identification	Name of Subsidiary, Controlled or Affiliated Company	Foreign	Code or Alien Insurer Identification Number	Procedures Manual of the NAIC Investment Analysis Office)	Intangible Assets Connected with Holding of Such Company's Stock?	Total Amount of Such Intangible Assets	Book/Adjusted Carrying Value	Number of Shares	% of Outstanding

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

NONE

SCHEDULE D - PART 6 - SECTION 2

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

NONE

SCHEDULE DA - PART 1

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

1	2	Codes		5	6	7	8	Change in Book/Adjusted Carrying Value				13	14	Interest						21
		3	4					9	10	11	12			15	16	17	18	19	20	
CUSIP Identification	Description	Code	F or ei g n Date Acquired		Name of Vendor	Maturity Date	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Par Value	Actual Cost	Amount Due and Accrued December 31 of Current Year on Bond Not in Default	Nonadmitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
Other Short-Term Invested Assets																				
	Nationwide Cash Mgmt Partn.....			12/31/2015.	Various.....	12/31/2016.	3,272,560	.....	.....	.....	.....	.....3,272,560	3,272,560	.....	.....	...0.148	0.024	MON..	485	.....
9099999.	Total - Other Short-Term Invested Assets.....						3,272,560	0	0	0	0	XXX.....	3,272,560	0	0	XXX	XXX	XXX	485	0
9199999.	Total - Short-Term Investments.....						3,272,560	0	0	0	0	XXX.....	3,272,560	0	0	XXX	XXX	XXX	485	0

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

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

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

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

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

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

SCHEDULE DL - PART 1

SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

1	2			3	4	5	6	7
CUSIP Identification	Description			Code	NAIC Designation / Market Indicator	Fair Value	Book/Adjusted Carrying Value	Maturity Date
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities								
04012M	AP	4	Argent Securities Inc RMBS Ser 2006-M1 C.....		1FM.....	199,679	199,679	07/25/2036.....
14454A	AE	9	Carrington Mtg Loan Tr RMBS Ser 2006-FRE.....		1FM.....	1,514,728	1,332,655	10/25/2036.....
362351	AA	6	GSAA Home Equity Tr RMBS Ser 2006-20 Cl.....		1FM.....	699,508	699,508	12/25/2046.....
617487	AB	9	Morgan Stanley Mtg Tr RMBS Ser 2006-16AX.....		1FM.....	486,339	486,339	11/25/2036.....
81378E	AA	1	Securitized AB Receivables LLC RMBS Ser.....		1FM.....	3,055,104	3,055,104	05/25/2037.....
3399999	Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities.....					5,955,358	5,773,285	XXX
3899999	Total - Industrial & Miscellaneous (Unaffiliated).....					5,955,358	5,773,285	XXX
6299999	Total - Residential Mortgage-Backed Securities.....					5,955,358	5,773,285	XXX
6599999	Subtotal - Bonds.....					5,955,358	5,773,285	XXX
Cash Equivalents (Schedule E Part 2 Type)								
000000	00	0	Overnight Repos SEC LENDING ONLY.....			3,678,730	3,678,730	01/04/2016.....
9199999	Total - Cash Equivalents (Schedule E Part 2 Type).....					3,678,730	3,678,730	XXX
9999999	Totals.....					9,634,088	9,452,015	XXX

General Interrogatories:

1. The activity for the year: Fair Value \$.....(6,891,809) Book/Adjusted Carrying Value \$.....(6,831,417)
2. Average balance for the year: Fair Value \$.....10,074,742 Book/Adjusted Carrying Value \$.....9,852,061
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
NAIC 1: \$.....5,773,285 NAIC 2: \$.....0 NAIC 3: \$.....0 NAIC 4: \$.....0 NAIC 5: \$.....0 NAIC 6: \$.....0

SCHEDULE DL - PART 2

SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation / Market Indicator	Fair Value	Book/Adjusted Carrying Value	Maturity Date

General Interrogatories:

1. The activity for the year: Fair Value \$.....0 Book/Adjusted Carrying Value \$.....0
2. Average balance for the year: Fair Value \$.....0 Book/Adjusted Carrying Value \$.....0

NONE

SCHEDULE E - PART 1 - CASH

1	2	3	4	5	6	7
Depository	Code	Rate of Interest	Amount of Interest Received During Year	Amount of Interest Accrued December 31 of Current Year	Balance	*
Open Depositories						
Huntington National Bank..... Columbus, OH.....					(2,048,245)	XXX
US Bank..... St Paul, MN.....					917,368	XXX
The Bank of New York Mellon..... New York, NY.....					407,594	XXX
0199998. Deposits in.....1 depositories that do not exceed allowable limits in any one depository (see Instructions) - Open Depositories...	XXX	XXX			13	XXX
0199999. Total - Open Depositories.....	XXX	XXX	0	0	(723,270)	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	0	0	(723,270)	XXX
0599999. Total Cash.....	XXX	XXX	0	0	(723,270)	XXX

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

1. January.....	(7,868,785)	4. April.....	(51,776)	7. July.....	(2,772,907)	10. October.....	(3,319,626)
2. February.....	(3,400,290)	5. May.....	(2,562,075)	8. August.....	(2,542,575)	11. November.....	(2,848,548)
3. March.....	(3,757,438)	6. June.....	(1,328,527)	9. September.....	(6,815,882)	12. December.....	(723,270)

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

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

NONE

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

		1	2	Deposits for the Benefit of All Policyholders		All Other Special Deposits	
				3	4	5	6
States, Etc.		Type of Deposit	Purpose of Deposit	Book/Adjusting Carrying Value	Fair Value	Book/Adjusting 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						
31.	New Jersey.....NJ						
32.	New Mexico.....NM						
33.	New York.....NY						
34.	North Carolina.....NC						
35.	North Dakota.....ND						
36.	Ohio.....OH	B.	For protection of all ph's.....	705,337	739,949		
37.	Oklahoma.....OK						
38.	Oregon.....OR						
39.	Pennsylvania.....PA						
40.	Rhode Island.....RI						
41.	South Carolina.....SC						
42.	South Dakota.....SD						
43.	Tennessee.....TN						
44.	Texas.....TX						
45.	Utah.....UT						
46.	Vermont.....VT						
47.	Virginia.....VA						
48.	Washington.....WA						
49.	West Virginia.....WV						
50.	Wisconsin.....WI						
51.	Wyoming.....WY						
52.	American Samoa.....AS						
53.	Guam.....GU						
54.	Puerto Rico.....PR						
55.	US Virgin Islands.....VI						
56.	Northern Mariana Islands.....MP						
57.	Canada.....CAN						
58.	Aggregate Alien and Other.....OT	XXX	XXX	0	0	0	0
59.	Total.....	XXX	XXX	705,337	739,949	0	0

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

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