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PROPERTY AND CASUALTY COMPANIES—ASSOCIATION EDITION

ANNUAL STATEMENT

For the Year Ended December 31, 2015

OF THE CONDITION AND AFFAIRS OF THE

Plans' Liability Insurance Company

NAIC Group Code 00023 (Current Period), 00023 (Prior Period) NAIC Company Code 26794 Employer's ID Number 36-3503382

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

Country of Domicile United States

Incorporated/Organized 05/15/1986 Commenced Business 06/17/1986

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

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

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

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

Internet Web Site Address N/A

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

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

OFFICERS

Name	Title	Name	Title
Howard Francis Beacham III	President & Chief Executive Officer	Terry Michael Hackett	General Counsel & Secretary
Susan Ann Pickar	Chief Financial Officer & Treasurer	Scott Phillip Serota	Chairman of the Board

OTHER OFFICERS

Sharon Jane Dold	Vice President, Marketing	David John Jacobs	Chief Actuary

DIRECTORS OR TRUSTEES

Howard Francis Beacham III	Terry Dee Kellogg	Steven Scott Martin	Scott Phillip Serota
Paul Mark White			

State of Illinois

County of DuPage

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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.

Howard Francis Beacham III	Terry Michael Hackett	Susan Ann Pickar
President & Chief Executive Officer	General Counsel & Secretary	Chief Financial Officer & Treasurer

Subscribed and sworn to before me this 10th day of February, 2016

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

b. If no:

1. State the amendment number
2. Date filed
3. Number of pages attached

Jennifer Mark, Notary Public
03/24/2018

"OFFICIAL SEAL"
JENNIFER MARK
NOTARY PUBLIC, STATE OF ILLINOIS
My Commission Expires 03/24/2018

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings 1 Amount	2 Percentage	Admitted Assets as Reported in the Annual Statement 3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3+4) Amount	6 Percentage
1. Bonds:						
1.1 U.S. treasury securities	8,694,532	11.186	8,694,532		8,694,532	11.238
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies	20,246	0.026	20,246		20,246	0.026
1.22 Issued by U.S. government sponsored agencies	603,214	0.776	603,214		603,214	0.780
1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities)		0.000			0	0.000
1.4 Securities issued by states, territories, and possessions and political subdivisions in the U.S.:						
1.41 States, territories and possessions general obligations	1,160,663	1.493	1,160,663		1,160,663	1.500
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations	965,254	1.242	965,254		965,254	1.248
1.43 Revenue and assessment obligations	6,049,398	7.783	6,049,398		6,049,398	7.819
1.44 Industrial development and similar obligations		0.000			0	0.000
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA	1,113,321	1.432	1,113,321		1,113,321	1.439
1.512 Issued or guaranteed by FNMA and FHLMC	12,150,364	15.632	12,150,364		12,150,364	15.705
1.513 All other		0.000			0	0.000
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA	1,659,435	2.135	1,659,435		1,659,435	2.145
1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-backed securities issued or guaranteed by agencies shown in Line 1.521		0.000			0	0.000
1.523 All other	9,760,314	12.557	9,760,314		9,760,314	12.616
2. Other debt and other fixed income securities (excluding short term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	20,378,614	26.218	20,378,614		20,378,614	26.341
2.2 Unaffiliated non-U.S. securities (including Canada)	3,674,367	4.727	3,674,367		3,674,367	4.749
2.3 Affiliated securities		0.000			0	0.000
3. Equity interests:						
3.1 Investments in mutual funds	5,439,597	6.998	5,077,981		5,077,981	6.564
3.2 Preferred stocks:						
3.21 Affiliated		0.000			0	0.000
3.22 Unaffiliated		0.000			0	0.000
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated		0.000			0	0.000
3.32 Unaffiliated	0	0.000	0		0	0.000
3.4 Other equity securities:						
3.41 Affiliated		0.000			0	0.000
3.42 Unaffiliated	217,600	0.280	217,600		217,600	0.281
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated		0.000			0	0.000
3.52 Unaffiliated		0.000			0	0.000
4. Mortgage loans:						
4.1 Construction and land development		0.000			0	0.000
4.2 Agricultural		0.000			0	0.000
4.3 Single family residential properties		0.000			0	0.000
4.4 Multifamily residential properties		0.000			0	0.000
4.5 Commercial loans		0.000			0	0.000
4.6 Mezzanine real estate loans		0.000			0	0.000
5. Real estate investments:						
5.1 Property occupied by company		0.000	0		0	0.000
5.2 Property held for production of income (including $ .... of property acquired in satisfaction of debt)		0.000	0		0	0.000
5.3 Property held for sale (including $ .... property acquired in satisfaction of debt)		0.000	0		0	0.000
6. Contract loans		0.000	0		0	0.000
7. Derivatives		0.000	0		0	0.000
8. Receivables for securities		0.000	0		0	0.000
9. Securities Lending (Line 10, Asset Page reinvested collateral)		0.000	0	XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments	2,045,253	2.631	2,045,253		2,045,253	2.644
11. Other invested assets	3,794,393	4.882	3,794,393		3,794,393	4.905
12. Total invested assets	77,726,565	100.000	77,364,949	0	77,364,949	100.000

SCHEDULE A – VERIFICATION BETWEEN YEARS

Real Estate

NONE

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

SCHEDULE B – VERIFICATION BETWEEN YEARS

Mortgage Loans

NONE

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

SCHEDULE BA – VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		3,973,896
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	0	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	0	0
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16	0	
	3.2 Totals, Part 3, Column 12	0	0
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13	(179,503)	
	5.2 Totals, Part 3, Column 9	0	(179,503)
6.	Total gain (loss) on disposals, Part 3, Column 19		0
7.	Deduct amounts received on disposals, Part 3, Column 16		0
8.	Deduct amortization of premium and depreciation		
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17	0	
	9.2 Totals, Part 3, Column 14	0	0
10.	Deduct current year's other-than-temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15	0	
	10.2 Totals, Part 3, Column 11	0	0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		3,794,393
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		3,794,393

SCHEDULE D – VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		74,113,016
2.	Cost of bonds and stocks acquired, Part 3, Column 7		12,225,231
3.	Accrual of discount		100,407
4.	Unrealized valuation increase (decrease):		
	4.1 Part 1, Column 12	4,322	
	4.2 Part 2, Section 1, Column 15	0	
	4.3 Part 2, Section 2, Column 13	(180,098)	
	4.4 Part 4, Column 11	556	(175,220)
5.	Total gain (loss) on disposals, Part 4, Column 19		182,507
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		14,280,464
7.	Deduct amortization of premium		278,557
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1 Part 1, Column 15	0	
	8.2 Part 2, Section 1, Column 19	0	
	8.3 Part 2, Section 2, Column 16	0	
	8.4 Part 4, Column 15	0	0
9.	Deduct current year's other-than-temporary impairment recognized:		
	9.1 Part 1, Column 14	0	
	9.2 Part 2, Section 1, Column 17	0	
	9.3 Part 2, Section 2, Column 14	0	
	9.4 Part 4, Column 13	0	0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)		71,886,920
11.	Deduct total nonadmitted amounts		361,616
12.	Statement value at end of current period (Line 10 minus Line 11)		71,525,304

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	1. United States	9,828,090	10,066,766	10,173,397	9,732,766
	2. Canada				
(Including all obligations guaranteed	3. Other Countries				
by governments)	4. Totals	9,828,090	10,066,766	10,173,397	9,732,766
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	1,160,663	1,284,248	1,167,042	1,135,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	965,255	1,108,627	970,534	945,000
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	20,364,389	21,205,998	20,477,823	19,853,603
	8. United States	30,236,959	30,910,166	30,366,471	30,394,618
Industrial and Miscellaneous and	9. Canada	765,198	704,071	767,552	751,000
Hybrid Securities (unaffiliated)	10. Other Countries	2,909,169	2,873,719	2,925,027	2,900,000
	11. Totals	33,911,326	34,487,956	34,059,050	34,045,618
Parent, Subsidiaries and Affiliates	12. Totals	0	0	0	0
	13. Total Bonds	66,229,723	68,153,595	66,847,846	65,711,987
PREFERRED STOCKS	14. United States				
Industrial and Miscellaneous (unaffiliated)	15. Canada				
	16. Other Countries				
	17. Totals	0	0	0	
Parent, Subsidiaries and Affiliates	18. Totals	0	0	0	
	19. Total Preferred Stocks	0	0	0	
COMMON STOCKS	20. United States	5,657,197	5,657,197	4,638,156	
Industrial and Miscellaneous (unaffiliated)	21. Canada				
	22. Other Countries				
	23. Totals	5,657,197	5,657,197	4,638,156	
Parent, Subsidiaries and Affiliates	24. Totals	0	0	0	
	25. Total Common Stocks	5,657,197	5,657,197	4,638,156	
	26. Total Stocks	5,657,197	5,657,197	4,638,156	
	27. Total Bonds and Stocks	71,886,920	73,810,792	71,486,002	

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.7	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
1. U.S. Governments											
1.1 NAIC 1	506,911	5,917,665	1,865,983	238,017	1,594,970	10,123,546	15.1	9,906,029	14.5	10,123,101	445
1.2 NAIC 2						0	0.0	0	0.0		
1.3 NAIC 3						0	0.0	0	0.0		
1.4 NAIC 4						0	0.0	0	0.0		
1.5 NAIC 5						0	0.0	0	0.0		
1.6 NAIC 6						0	0.0	0	0.0		
1.7 Totals	506,911	5,917,665	1,865,983	238,017	1,594,970	10,123,546	15.1	9,906,029	14.5	10,123,101	445
2. All Other Governments											
2.1 NAIC 1						0	0.0	0	0.0		
2.2 NAIC 2						0	0.0	0	0.0		
2.3 NAIC 3						0	0.0	0	0.0		
2.4 NAIC 4						0	0.0	0	0.0		
2.5 NAIC 5						0	0.0	0	0.0		
2.6 NAIC 6						0	0.0	0	0.0		
2.7 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions, etc., Guaranteed											
3.1 NAIC 1	35,000		407,779	552,753	31,608	1,027,140	1.5	1,083,845	1.6	1,027,140	
3.2 NAIC 2		133,523				133,523	0.2	0	0.0	133,523	
3.3 NAIC 3						0	0.0	0	0.0		
3.4 NAIC 4						0	0.0	0	0.0		
3.5 NAIC 5						0	0.0	0	0.0		
3.6 NAIC 6						0	0.0	0	0.0		
3.7 Totals	35,000	133,523	407,779	552,753	31,608	1,160,663	1.7	1,083,845	1.6	1,160,663	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed											
4.1 NAIC 1	2,033	9,810	17,114	936,296		965,253	1.4	1,148,355	1.7	965,254	
4.2 NAIC 2						0	0.0	0	0.0		
4.3 NAIC 3						0	0.0	0	0.0		
4.4 NAIC 4						0	0.0	0	0.0		
4.5 NAIC 5						0	0.0	0	0.0		
4.6 NAIC 6						0	0.0	0	0.0		
4.7 Totals	2,033	9,810	17,114	936,296	0	965,253	1.4	1,148,355	1.7	965,254	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed											
5.1 NAIC 1	2,445,490	6,840,649	5,166,250	3,933,561	1,363,587	19,749,537	29.5	20,059,892	29.3	19,749,537	
5.2 NAIC 2	3,323	15,514	25,543	81,609	314,863	440,852	0.7	0	0.0		440,852
5.3 NAIC 3						0	0.0	125,000	0.2		
5.4 NAIC 4						0	0.0	0	0.0		
5.5 NAIC 5						0	0.0	0	0.0		
5.6 NAIC 6	1,590	7,341	11,819	36,288	116,962	174,000	0.3	0	0.0		174,000
5.7 Totals	2,450,403	6,863,504	5,203,612	4,051,458	1,795,412	20,364,389	30.4	20,184,892	29.5	19,749,537	614,852

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.7	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
6. Industrial and Miscellaneous (unaffiliated)											
6.1 NAIC 1	3,970,090	8,057,204	9,426,815	1,310,479	1,756,320	24,520,908	36.6	26,146,215	38.1	18,379,554	6,141,354
6.2 NAIC 2	1,245,960	1,708,512	4,831,440	1,072,915	399,718	9,258,545	13.8	8,937,520	13.0	8,065,798	1,192,748
6.3 NAIC 3	33,520	90,540	40,874	19,072	141	184,147	0.3	354,592	0.5	184,147	
6.4 NAIC 4	6,417	18,093	8,539	4,515	173	37,737	0.1	189,920	0.3	37,737	
6.5 NAIC 5						0	0.0	0	0.0		
6.6 NAIC 6			1	410,768		410,769	0.6	585,899	0.9	410,769	
6.7 Totals	5,255,987	9,874,349	14,307,669	2,817,749	2,156,352	34,412,106	51.3	36,214,146	52.8	27,078,005	7,334,102
7. Hybrid Securities											
7.1 NAIC 1						0	0.0	0	0.0		
7.2 NAIC 2						0	0.0	0	0.0		
7.3 NAIC 3						0	0.0	0	0.0		
7.4 NAIC 4						0	0.0	0	0.0		
7.5 NAIC 5						0	0.0	0	0.0		
7.6 NAIC 6						0	0.0	0	0.0		
7.7 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates											
8.1 NAIC 1						0	0.0	0	0.0		
8.2 NAIC 2						0	0.0	0	0.0		
8.3 NAIC 3						0	0.0	0	0.0		
8.4 NAIC 4						0	0.0	0	0.0		
8.5 NAIC 5						0	0.0	0	0.0		
8.6 NAIC 6						0	0.0	0	0.0		
8.7 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.7	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
9. Total Bonds Current Year											
9.1 NAIC 1	(d) 6,959,524	20,825,328	16,883,941	6,971,106	4,746,485	56,386,384	84.1	XXX	XXX	50,244,586	6,141,799
9.2 NAIC 2	(d) 1,249,283	1,857,549	4,856,983	1,154,524	714,581	9,832,920	14.7	XXX	XXX	8,199,321	1,633,600
9.3 NAIC 3	(d) 33,520	90,540	40,874	19,072	141	184,147	0.3	XXX	XXX	184,147	0
9.4 NAIC 4	(d) 6,417	18,093	8,539	4,515	173	37,737	0.1	XXX	XXX	37,737	0
9.5 NAIC 5	(d) 0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
9.6 NAIC 6	(d) 1,590	7,341	11,820	447,056	116,962	(c) 584,769	0.9	XXX	XXX	410,769	174,000
9.7 Totals	8,250,334	22,798,851	21,802,157	8,596,273	5,578,342	(b) 67,025,957	100.0	XXX	XXX	59,076,560	7,949,399
9.8 Line 9.7 as a % of Col. 6	12.3	34.0	32.5	12.8	8.3	100.0	XXX	XXX	XXX	88.1	11.9
10. Total Bonds Prior Year											
10.1 NAIC 1	10,559,182	18,268,019	18,357,160	6,970,307	4,189,668	XXX	XXX	58,344,336	85.1	53,061,786	5,282,550
10.2 NAIC 2	213,361	2,346,115	4,659,304	1,003,065	715,675	XXX	XXX	8,937,520	13.0	7,453,498	1,484,023
10.3 NAIC 3	53,979	155,524	100,244	40,094	129,751	XXX	XXX	479,592	0.7	479,591	0
10.4 NAIC 4	14,995	53,018	55,414	66,124	369	XXX	XXX	189,920	0.3	50,504	139,416
10.5 NAIC 5	0	0	0	0	0	XXX	XXX	(c) 0	0.0	0	0
10.6 NAIC 6	1,518	7,069	11,350	442,291	123,671	XXX	XXX	(c) 585,899	0.9	407,399	178,500
10.7 Totals	10,843,035	20,829,745	23,183,472	8,521,881	5,159,134	XXX	XXX	(b) 68,537,267	100.0	61,452,778	7,084,489
10.8 Line 10.7 as a % of Col. 8	15.8	30.4	33.8	12.4	7.5	XXX	XXX	100.0	XXX	89.7	10.3
11. Total Publicly Traded Bonds											
11.1 NAIC 1	6,047,586	17,891,160	15,313,070	6,511,562	4,481,206	50,244,584	75.0	53,061,785	77.4	50,244,584	XXX
11.2 NAIC 2	1,139,602	1,550,683	4,194,000	915,317	399,718	8,199,320	12.2	7,453,498	10.9	8,199,320	XXX
11.3 NAIC 3	33,520	90,540	40,874	19,072	141	184,147	0.3	479,592	0.7	184,147	XXX
11.4 NAIC 4	6,417	18,093	8,539	4,515	173	37,737	0.1	50,504	0.1	37,737	XXX
11.5 NAIC 5						0	0.0	0	0.0	0	XXX
11.6 NAIC 6			1	410,768		410,769	0.6	407,399	0.6	410,769	XXX
11.7 Totals	7,227,125	19,550,476	19,556,484	7,861,234	4,881,238	59,076,557	88.1	61,452,778	89.7	59,076,557	XXX
11.8 Line 11.7 as a % of Col. 6	12.2	33.1	33.1	13.3	8.3	100.0	XXX	XXX	XXX	100.0	XXX
11.9 Line 11.7 as a % of Line 9.7, Col. 6, Section 9	10.8	29.2	29.2	11.7	7.3	88.1	XXX	XXX	XXX	88.1	XXX
12. Total Privately Placed Bonds											
12.1 NAIC 1	911,938	2,934,168	1,570,871	459,545	265,278	6,141,800	9.2	5,282,550	7.7	XXX	6,141,800
12.2 NAIC 2	109,680	306,866	662,984	239,206	314,863	1,633,599	2.4	1,484,023	2.2	XXX	1,633,599
12.3 NAIC 3						0	0.0	0	0.0	XXX	0
12.4 NAIC 4						0	0.0	139,416	0.2	XXX	0
12.5 NAIC 5						0	0.0	0	0.0	XXX	0
12.6 NAIC 6	1,590	7,341	11,819	36,288	116,962	174,000	0.3	178,500	0.3	XXX	174,000
12.7 Totals	1,023,208	3,248,375	2,245,674	735,039	697,103	7,949,399	11.9	7,084,489	10.3	XXX	7,949,399
12.8 Line 12.7 as a % of Col. 6	12.9	40.9	28.2	9.2	8.8	100.0	XXX	XXX	XXX	XXX	100.0
12.9 Line 12.7 as a % of Line 9.7, Col. 6, Section 9	1.5	4.8	3.4	1.1	1.0	11.9	XXX	XXX	XXX	XXX	11.9

(a) Includes $ 7,738,735 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

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

(c) Includes $ .... current year, $ .... prior year of bonds with 5* designations and $ 584,769 current year, $ 585,899 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 $ 204,000 ; NAIC 2 $ .... ; NAIC 3 $ .... ; NAIC 4 $ .... ; NAIC 5 $ .... NAIC 6 $ ....

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.5	8 Total from Col 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
1. U.S. Governments											
1.1 Issuer Obligations	295,445	5,463,194	1,638,067		1,593,271	8,989,977	13.4	8,431,779	12.3	8,989,532	445
1.2 Residential Mortgage-Backed Securities	79,697	200,551	98,343	53,353	1,699	433,643	0.6	571,206	0.8	433,643	
1.3 Commercial Mortgage-Backed Securities	131,769	253,919	129,573	184,663		699,924	1.0	903,045	1.3	699,924	
1.4 Other Loan-Backed and Structured Securities						0	0.0	0	0.0		
1.5 Totals	506,911	5,917,664	1,865,983	238,016	1,594,970	10,123,544	15.1	9,906,030	14.5	10,123,099	445
2. All Other Governments											
2.1 Issuer Obligations						0	0.0	0	0.0		
2.2 Residential Mortgage-Backed Securities						0	0.0	0	0.0		
2.3 Commercial Mortgage-Backed Securities						0	0.0	0	0.0		
2.4 Other Loan-Backed and Structured Securities						0	0.0	0	0.0		
2.5 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions, Guaranteed											
3.1 Issuer Obligations	35,000	133,523	407,779	552,753	31,608	1,160,663	1.7	1,083,845	1.6	1,160,663	
3.2 Residential Mortgage-Backed Securities						0	0.0	0	0.0		
3.3 Commercial Mortgage-Backed Securities						0	0.0	0	0.0		
3.4 Other Loan-Backed and Structured Securities						0	0.0	0	0.0		
3.5 Totals	35,000	133,523	407,779	552,753	31,608	1,160,663	1.7	1,083,845	1.6	1,160,663	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed											
4.1 Issuer Obligations	2,033	9,810	17,114	936,296		965,253	1.4	1,148,355	1.7	965,254	
4.2 Residential Mortgage-Backed Securities						0	0.0	0	0.0		
4.3 Commercial Mortgage-Backed Securities						0	0.0	0	0.0		
4.4 Other Loan-Backed and Structured Securities						0	0.0	0	0.0		
4.5 Totals	2,033	9,810	17,114	936,296	0	965,253	1.4	1,148,355	1.7	965,254	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed											
5.1 Issuer Obligations	490,838	1,917,016	1,446,491	1,259,997	528,101	5,642,443	8.4	5,858,340	8.5	5,642,443	
5.2 Residential Mortgage-Backed Securities	1,870,964	4,566,044	2,957,036	2,538,564	835,485	12,768,093	19.0	12,983,239	18.9	12,768,093	
5.3 Commercial Mortgage-Backed Securities	83,688	327,638	532,357			943,683	1.4	947,137	1.4	943,683	
5.4 Other Loan-Backed and Structured Securities	4,913	52,806	267,727	252,897	431,826	1,010,169	1.5	396,177	0.6	395,317	614,852
5.5 Totals	2,450,403	6,863,504	5,203,611	4,051,458	1,795,412	20,364,388	30.4	20,184,893	29.5	19,749,536	614,852
6. Industrial and Miscellaneous											
6.1 Issuer Obligations	2,102,889	5,583,954	10,137,416	1,346,557	1,617,263	20,788,079	31.0	20,556,477	30.0	18,123,008	2,665,071
6.2 Residential Mortgage-Backed Securities	416,590	1,179,809	516,126	693,723	37,553	2,843,801	4.2	2,887,159	4.2	2,088,327	755,475
6.3 Commercial Mortgage-Backed Securities	1,973,356	1,580,365	3,295,898	545,125	436,837	7,831,581	11.7	8,250,738	12.0	4,815,314	3,016,268
6.4 Other Loan-Backed and Structured Securities	763,151	1,530,222	358,228	232,343	64,700	2,948,644	4.4	4,519,771	6.6	2,051,356	897,289
6.5 Totals	5,255,986	9,874,350	14,307,668	2,817,748	2,156,353	34,412,105	51.3	36,214,145	52.8	27,078,005	7,334,103
7. Hybrid Securities											
7.1 Issuer Obligations						0	0.0	0	0.0		
7.2 Residential Mortgage-Backed Securities						0	0.0	0	0.0		
7.3 Commercial Mortgage-Backed Securities						0	0.0	0	0.0		
7.4 Other Loan-Backed and Structured Securities						0	0.0	0	0.0		
7.5 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates											
8.1 Issuer Obligations						0	0.0	0	0.0		
8.2 Residential Mortgage-Backed Securities						0	0.0	0	0.0		
8.3 Commercial Mortgage-Backed Securities						0	0.0	0	0.0		
8.4 Other Loan-Backed and Structured Securities						0	0.0	0	0.0		
8.5 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.5	8 Total From Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
9. Total Bonds Current Year											
9.1 Issuer Obligations	2,926,205	13,107,497	13,646,867	4,095,603	3,770,243	37,546,415	56.0	XXX	XXX	34,880,900	2,665,516
9.2 Residential Mortgage-Backed Securities	2,367,251	5,946,404	3,571,505	3,285,640	874,737	16,045,537	23.9	XXX	XXX	15,290,063	755,475
9.3 Commercial Mortgage-Backed Securities	2,188,813	2,161,922	3,957,828	729,788	436,837	9,475,188	14.1	XXX	XXX	6,458,921	3,016,268
9.4 Other Loan-Backed and Structured Securities	768,064	1,583,028	625,955	485,240	496,526	3,958,813	5.9	XXX	XXX	2,446,673	1,512,141
9.5 Totals	8,250,333	22,798,851	21,802,155	8,596,271	5,578,343	67,025,953	100.0	XXX	XXX	59,076,557	7,949,400
9.6 Lines 9.5 as a % Col. 6	12.3	34.0	32.5	12.8	8.3	100.0	XXX	XXX	XXX	88.1	11.9
10. Total Bonds Prior Year											
10.1 Issuer Obligations	5,152,793	9,814,903	14,324,344	4,244,859	3,541,897	XXX	XXX	37,078,796	54.1	34,489,625	2,589,170
10.2 Residential Mortgage-Backed Securities	2,437,305	6,099,921	3,552,604	3,426,350	925,424	XXX	XXX	16,441,604	24.0	16,113,661	327,943
10.3 Commercial Mortgage-Backed Securities	2,144,758	2,850,851	4,562,091	382,504	160,716	XXX	XXX	10,100,920	14.7	7,566,828	2,534,093
10.4 Other Loan-Backed and Structured Securities	1,108,179	2,064,070	744,433	468,169	531,097	XXX	XXX	4,915,948	7.2	3,282,664	1,633,283
10.5 Totals	10,843,035	20,829,745	23,183,472	8,521,882	5,159,134	XXX	XXX	68,537,268	100.0	61,452,778	7,084,489
10.6 Line 10.5 as a % of Col. 8	15.8	30.4	33.8	12.4	7.5	XXX	XXX	100.0	XXX	89.7	10.3
11. Total Publicly Traded Bonds											
11.1 Issuer Obligations	2,615,554	11,912,117	12,747,959	4,035,604	3,569,665	34,880,899	52.0	34,489,623	50.3	34,880,899	XXX
11.2 Residential Mortgage-Backed Securities	2,265,000	5,555,650	3,431,997	3,162,679	874,737	15,290,063	22.8	16,113,662	23.5	15,290,063	XXX
11.3 Commercial Mortgage-Backed Securities	1,895,389	827,179	2,880,434	419,083	436,837	6,458,922	9.6	7,566,828	11.0	6,458,922	XXX
11.4 Other Loan-Backed and Structured Securities	451,182	1,255,530	496,093	243,868		2,446,673	3.7	3,282,664	4.8	2,446,673	XXX
11.5 Totals	7,227,125	19,550,476	19,556,483	7,861,234	4,881,239	59,076,557	88.1	61,452,777	89.7	59,076,557	XXX
11.6 Line 11.5 as a % of Col. 6	12.2	33.1	33.1	13.3	8.3	100.0	XXX	XXX	XXX	100.0	XXX
11.7 Line 11.5 as a % of Line 9.5, Col. 6, Section 9	10.8	29.2	29.2	11.7	7.3	88.1	XXX	XXX	XXX	88.1	XXX
12. Total Privately Placed Bonds											
12.1 Issuer Obligations	310,651	1,195,379	898,908	60,000	200,578	2,665,516	4.0	2,589,170	3.8	XXX	2,665,516
12.2 Residential Mortgage-Backed Securities	102,251	390,754	139,508	122,962		755,475	1.1	327,942	0.5	XXX	755,475
12.3 Commercial Mortgage-Backed Securities	293,424	1,334,743	1,077,394	310,706		3,016,267	4.5	2,534,093	3.7	XXX	3,016,267
12.4 Other Loan-Backed and Structured Securities	316,883	327,498	129,863	241,372	496,526	1,512,142	2.3	1,633,284	2.4	XXX	1,512,142
12.5 Totals	1,023,209	3,248,374	2,245,673	735,040	697,104	7,949,400	11.9	7,084,489	10.3	XXX	7,949,400
12.6 Line 12.5 as a % of Col. 6	12.9	40.9	28.2	9.2	8.8	100.0	XXX	XXX	XXX	XXX	100.0
12.7 Line 12.5 as a % of Line 9.5, Col. 6, Section 9	1.5	4.8	3.4	1.1	1.0	11.9	XXX	XXX	XXX	XXX	11.9

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets(a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	261,543	261,543	0	0	0
2. Cost of short-term investments acquired	13,649,858	13,649,858			
3. Accrual of discount	0				
4. Unrealized valuation increase (decrease)	0				
5. Total gain (loss) on disposals	0				
6. Deduct consideration received on disposals	13,115,167	13,115,167			
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)	796,234	796,234	0	0	0
11. Deduct total nonadmitted amounts	0				
12. Statement value at end of current period (Line 10 minus Line 11)	796,234	796,234	0	0	0

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

Schedule DB - Part A - Verification
NONE

Schedule DB - Part B - Verification
NONE

Schedule DB - Part C - Section 1
NONE

Schedule DB - Part C - Section 2
NONE

Schedule DB - Verification
NONE

Schedule E - Verification Between Yrs
NONE

Schedule A - Part 1
NONE

Schedule A - Part 2
NONE

Schedule A - Part 3
NONE

Schedule B - Part 1
NONE

Schedule B - Part 2
NONE

Schedule B - Part 3
NONE

SCHEDULE BA - PART 1

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

1	2	3	Location		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, Partnership or Limited Liability Company Interests that have the Underlying Characteristics of: Fixed Income Instruments - Unaffiliated																			
05617#-10-0	BABSON FLOATING RATE INC FUND		Charlotte	NC	Babson Capital Floating Rate Inc Fund	4	11/30/2012		2,050,000	1,933,523	1,933,523	(88,199)					92,222		0.400
G2926*-10-0	EATON VANCE INSTITUTIONAL FUND			CYM	EATON VANCE MANAGEMENT	4	06/27/2014		2,000,000	1,860,870	1,860,870	(91,304)					76,261		0.030
1399999 - Joint Venture, Partnership or Limited Liability Company Interests that have the Underlying Characteristics of: Fixed Income Instruments - Unaffiliated									4,050,000	3,794,393	3,794,393	(179,503)	0	0	0	0	168,483	0	XXX
4499999 - Subtotals - Unaffiliated									4,050,000	3,794,393	3,794,393	(179,503)	0	0	0	0	168,483	0	XXX
4599999 - Subtotals - Affiliated									0	0	0	0	0	0	0	0	0	0	XXX
4699999 Totals									4,050,000	3,794,393	3,794,393	(179,503)	0	0	0	0	168,483	0	XXX

Schedule BA - Part 2

NONE

Schedule BA - Part 3

NONE

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
Bonds - U.S. Governments - Issuer Obligations																					
912810-DY-1	US TREASURY N/B				1	738,653	110.5600	608,079	550,000	579,791		(20,579)			8.750	4.627	MN	6,214	48,125	09/27/2006	05/15/2017
912810-DZ-8	US TREASURY N/B				1	729,647	112.6600	602,730	535,000	579,027		(25,910)			8.875	3.604	FA	17,934	47,481	08/11/2009	08/15/2017
912810-QH-4	US TREASURY N/B				1	293,592	125.8300	339,740	270,000	291,021		(511)			4.375	3.878	MN	1,525	11,813	07/01/2010	05/15/2040
912810-QL-5	US TREASURY N/B				1	73,408	123.6300	92,722	75,000	73,563		27			4.250	4.375	MN	403	3,188	01/03/2011	11/15/2040
912810-QQ-4	US TREASURY N/B				1	150,871	126.1990	176,678	140,000	149,934		(229)			4.375	3.928	MN	791	6,125	08/05/2011	05/15/2041
912810-QS-0	US TREASURY N/B				1	244,532	114.8700	258,457	225,000	242,740		(440)			3.750	3.290	FA	3,187	8,438	09/30/2011	08/15/2041
912810-QT-8	US TREASURY N/B				1	46,460	103.3100	46,489	45,000	46,331		(34)			3.125	2.960	MN	182	1,406	01/03/2012	11/15/2041
912810-QX-9	US TREASURY N/B				1	83,213	95.5800	81,242	85,000	83,341		41			2.750	2.855	FA	883	2,338	10/31/2012	08/15/2042
912810-QY-7	US TREASURY N/B				1	70,569	95.3500	71,512	75,000	70,858		98			2.750	3.053	MN	266	2,063	01/02/2013	11/15/2042
912810-RB-6	US TREASURY N/B				1	66,374	97.5000	73,124	75,000	66,805		176			2.875	3.499	MN	278	2,156	07/01/2013	05/15/2043
912810-RC-4	US TREASURY N/B				1	123,428	112.6200	140,774	125,000	123,500		31			3.625	3.695	FA	1,712	4,531	10/03/2013	08/15/2043
912810-RK-6	US TREASURY N/B				1	370,621	89.7200	358,879	400,000	371,056		434			2.500	2.868	FA	3,777	5,000	05/29/2015	02/15/2045
912810-RN-0	US TREASURY N/B				1	74,111	97.1200	72,839	75,000	74,116		4			2.875	2.935	FA	814		10/30/2015	08/15/2045
912828-C5-7	US TREASURY N/B				1	198,390	102.0300	204,059	200,000	198,768		218			2.250	2.376	MS	1,143	4,500	04/02/2014	03/31/2021
912828-F9-6	US TREASURY N/B				1	75,421	100.2800	75,209	75,000	75,360		(57)			2.000	1.913	AO	255	1,500	11/28/2014	10/31/2021
912828-HA-1	US TREASURY N/B				1	314,658	106.0000	318,000	300,000	303,021		(1,778)			4.750	4.100	FA	5,382	14,250	09/03/2008	08/15/2017
912828-L3-2	US TREASURY N/B				1	124,043	98.4000	123,000	125,000	124,104		61			1.375	1.535	FA	581		08/31/2015	08/31/2020
912828-M8-0	US TREASURY N/B				1	247,900	99.4500	248,624	250,000	247,901		1			2.000	2.131	MN	440		12/30/2015	11/30/2022
912828-PC-8	US TREASURY N/B				1	206,804	103.9000	197,409	190,000	200,274		(2,020)			2.625	1.471	MN	644	4,988	09/14/2012	11/15/2020
912828-PC-8	US TREASURY N/B	SD			1	119,729	103.9000	114,289	110,000	115,948		(1,169)			2.625	1.471	MN	373	2,888	09/14/2012	11/15/2020
912828-SD-3	US TREASURY N/B	SD			1	271,715	99.6640	269,092	270,000	271,585		(129)			1.250	1.056	JJ	1,412		10/07/2015	01/31/2019
912828-SD-3	US TREASURY N/B	SD			1	734,636	99.6640	727,547	730,000	734,286		(350)			1.250	1.056	JJ	3,819		10/07/2015	01/31/2019
912828-SX-9	US TREASURY N/B	SD			1	2,554,715	98.8800	2,546,159	2,575,000	2,555,155		440			1.125	1.357	MN	2,533		12/02/2015	05/31/2019
912828-TJ-9	US TREASURY N/B				1	73,770	97.4000	73,050	75,000	74,147		120			1.625	1.808	FA	460	1,219	10/22/2012	08/15/2022
912828-UN-8	US TREASURY N/B				1	201,024	99.4200	198,839	200,000	200,948		(76)			2.000	1.928	FA	1,511	2,000	05/08/2015	02/15/2023
912828-WN-6	US TREASURY N/B	SD			1	113,686	100.6760	110,742	110,000	113,541		(145)			2.000	1.381	MN	192	1,100	10/07/2015	05/31/2021
912828-WY-2	US TREASURY N/B				1	253,564	101.8800	254,700	250,000	252,920		(490)			2.250	2.028	JJ	2,354	5,625	08/29/2014	07/31/2021
912828-WZ-9	US TREASURY N/B				1	348,824	98.4000	344,400	350,000	348,929		105			1.750	1.801	AO	1,054	3,063	04/30/2015	04/30/2022
912828-XG-0	US TREASURY N/B				1	125,591	100.5200	125,650	125,000	125,553		(38)			2.125	2.052	JD	7	1,328	06/30/2015	06/30/2022
0199999 - Bonds - U.S. Governments - Issuer Obligations						9,029,949	XXX	8,854,034	8,610,000	8,694,523	0	(52,199)	0	0	XXX	XXX	XXX	60,126	185,125	XXX	XXX
Bonds - U.S. Governments - Residential Mortgage-Backed Securities																					
36200J-6P-0	GNMA POOL 603078			2	1	110,854	109.5800	119,604	109,149	110,656		114			5.000	4.536	MON	455	5,458	08/01/2003	08/15/2033
36200K-W8-6	GNMA POOL 603771			2	1	26,559	111.2600	28,323	25,458	26,410		3			5.500	4.447	MON	117	1,400	06/01/2003	05/15/2033
36211U-HD-7	GNMA POOL 523228			2	1	370	114.5200	410	359	368		3			8.000	7.067	MON	2	28	02/14/2001	10/15/2030
36212G-SB-9	GNMA POOL 533414			2	1	6,502	101.7500	6,427	6,317	6,425		(7)			8.000	7.793	MON	42	505	02/14/2001	11/15/2030
36212U-BM-2	GNMA POOL 543744			2	1	5,747	103.5700	5,636	5,443	5,630		(11)			8.000	7.513	MON	36	435	01/30/2002	12/15/2030
36241K-BZ-0	GNMA POOL 781856			2	1	58,079	115.0900	64,606	56,136	57,899		(21)			6.000	4.983	MON	281	3,368	12/22/2004	08/15/2034
36241K-J6-6	GNMA POOL 782085			2	1	10,802	118.2900	12,341	10,434	10,752		(2)			7.000	6.285	MON	61	730	05/11/2006	11/15/2033
36241K-JL-3	GNMA POOL 782067			2	1	23,921	121.0100	27,742	22,926	23,770		(38)			7.000	6.135	MON	134	1,605	03/16/2006	11/15/2032
36241K-JQ-2	GNMA POOL 782071			2	1	11,527	118.1900	13,056	11,047	11,457		(15)			7.000	6.154	MON	64	773	03/21/2006	05/15/2033
36241K-JS-8	GNMA POOL 782073			2	1	18,990	116.3700	21,172	18,194	18,865		(30)			7.000	6.106	MON	106	1,274	03/23/2006	03/15/2032
36241K-JT-6	GNMA POOL 782074			2	1	14,306	118.8600	16,291	13,707	14,224		(10)			7.000	6.066	MON	80	960	03/23/2006	01/15/2033
36295Q-BH-2	GNMA POOL 676940			2	1	27,629	110.6000	29,921	27,054	27,602					5.000	4.225	MON	113	1,353	02/27/2009	04/15/2038
36295Q-J8-4	GNMA POOL 677187			2	1	79,893	115.3800	89,387	77,472	79,684		(81)			6.000	5.442	MON	387	4,648	12/19/2008	06/15/2038
38374L-5Z-0	GNMA SERIES 2005-74 CLASS HC			2	1	19,998	114.9400	21,569	18,766	19,654		(25)			7.500	6.495	MON	117	1,407	09/14/2005	09/16/2035
62888V-AB-4	NCUA GUARANTEED NOTES SERIES 2010-R1 CLA			2	1	5,223	100.0400	5,204	5,203	5,213		6			1.840	1.740	MON	7	96	10/21/2010	10/07/2020
62888W-AC-0	NCUA GUARANTEED NOTES SERIES 2010-R3 CLA			2	1	15,015	100.4700	15,122	15,052	15,033		3			2.400	2.463	MON	25	361	12/03/2010	12/08/2020
0299999 - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						435,415	XXX	476,811	422,717	433,642	0	(111)	0	0	XXX	XXX	XXX	2,027	24,401	XXX	XXX
Bonds - U.S. Governments - Commercial Mortgage-Backed Securities																					
38373M-R5-1	GNMA SERIES 2008-14 CLASS C	C		2	1	188,891	106.0540	190,163	179,309	182,843		(1,190)			5.295	4.498	MON	791	9,494	08/31/2009	12/16/2042
38374G-CF-7	GNMA SERIES 2004-23 CLASS E	C		2	1	104,770	101.9000	102,653	100,740	100,923		(971)			5.133	4.385	MON	431	5,171	01/28/2010	11/16/2032
38376G-6R-6	GNMA SERIES 2011-147 CLASS D	C		2	1	231,916	103.8100	243,953	235,000	232,533		157			3.550	3.680	MON	695	8,343	11/15/2011	10/16/2044

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond CHAR	NAIC Designation	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change In B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date
38376G-RY-8	GNMA SERIES 2010-83 CLASS D	C		2	1	182,456	107.6500	199,152	185,000	183,626		536			4.300	4.498	MON	663	7,955	07/12/2010	06/16/2044
0399999 - Bonds - U.S. Governments - Commercial Mortgage-Backed Securities						708,033	XXX	735,921	700,049	699,925	0	(1,468)	0	0	XXX	XXX	XXX	2,580	30,963	XXX	XXX
0599999 - Bonds - U.S. Governments - Subtotals - U.S. Governments						10,173,397	XXX	10,066,766	9,732,766	9,828,090	0	(53,778)	0	0	XXX	XXX	XXX	64,733	240,489	XXX	XXX
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations																					
13063B-FV-9	CALIFORNIA ST			1	1FE	63,649	119.6300	65,797	55,000	63,216		(200)			7.950	6.583	MS	1,458	4,373	10/02/2013	03/01/2036
419791-YU-6	HAWAII ST BUILD AMERICA				1FE	306,537	117.1300	357,247	305,000	306,145		(74)			5.430	5.385	FA	6,901	16,562	02/10/2010	02/01/2027
452152-FL-0	ILLINOIS STATE SERIES 3				2FE	78,750	106.9500	80,213	75,000	78,523		(227)			5.727	4.500	AO	1,074	2,148	09/08/2015	04/01/2020
452152-HU-8	ILLINOIS STATE				2FE	55,000	107.1500	58,933	55,000	55,000					5.877	5.877	MS	1,077	3,232	02/23/2011	03/01/2019
605580-5Q-8	MISSISSIPPI ST			2	1FE	215,000	119.4300	256,775	215,000	215,000					5.539	5.539	AO	2,977	11,909	10/15/2009	10/01/2029
605580-6D-6	MISSISSIPPI ST				1FE	35,000	101.4300	35,501	35,000	35,000					2.630	2.630	MN	153	921	10/21/2010	11/01/2016
68607L-XP-7	OREGON ST			2	1FE	150,000	114.7600	172,140	150,000	150,000					5.762	5.762	JD	720	8,643	10/28/2003	06/01/2023
917542-QV-7	UTAH ST			2	1FE	263,106	105.1600	257,642	245,000	257,779		(1,431)			3.539	2.797	JJ	4,335	8,671	02/10/2012	07/01/2025
1199999 - Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations						1,167,042	XXX	1,284,248	1,135,000	1,160,663	0	(1,932)	0	0	XXX	XXX	XXX	18,695	56,459	XXX	XXX
1799999 - Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Subtotals - U.S. States, Territories and Possessions (Direct and Guaranteed)						1,167,042	XXX	1,284,248	1,135,000	1,160,663	0	(1,932)	0	0	XXX	XXX	XXX	18,695	56,459	XXX	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations																					
108151-VU-2	BRIDGEPORT CT			2	1FE	54,506	115.1200	51,804	45,000	53,688		(819)			7.640	4.705	JJ	1,585	1,719	01/22/2015	01/15/2030
164231-KQ-4	CHEROKEE CNTY GA SCH SYS			2	1FE	115,000	119.6300	137,575	115,000	115,000					5.870	5.870	FA	2,813	6,751	06/19/2009	08/01/2028
686053-BN-8	OREGON SCH BRDS ASSN			2	1FE	609,216	115.3200	691,920	600,000	606,184		(338)			5.550	5.435	JD	93	33,300	01/22/2004	06/30/2028
815626-GQ-3	SEDGWICK CNTY KS UNI SCH DIS			2	1FE	191,812	122.8800	227,328	185,000	190,383		(277)			6.220	5.892	AO	2,877	11,507	05/12/2009	10/01/2028
1899999 - Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations						970,534	XXX	1,108,627	945,000	965,255	0	(1,434)	0	0	XXX	XXX	XXX	7,368	53,277	XXX	XXX
2499999 - Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Subtotals - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)						970,534	XXX	1,108,627	945,000	965,255	0	(1,434)	0	0	XXX	XXX	XXX	7,368	53,277	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Issuer Obligations																					
01030L-BS-3	ALABAMA INCENTIVES FING AUTH			2	1FE	71,103	115.1800	80,626	70,000	70,879		(41)			6.042	5.907	MS	1,410	4,229	09/25/2009	09/01/2029
047856-EX-3	ATLANTA GA URBAN RESI FIN AUTH PROG - SE			1	1FE	57,695	104.6300	57,547	55,000	56,694		(208)			5.500	5.010	MON	252	3,025	08/27/2010	03/01/2041
072024-NT-5	BAY AREA TOLL AUTH CALIF TOLL			2	1FE	100,000	122.8400	122,840	100,000	100,000					6.793	6.795	AO	1,698	6,793	06/24/2010	04/01/2030
167725-AB-6	CHICAGO ILL TRANSIT AUTH TRANS			2	1FE	197,275	106.8800	208,416	195,000	197,101		(175)			6.300	6.076	JD	1,024	11,183	05/28/2015	12/01/2021
20281P-CE-0	COMMONWEALTH FING AUTH PA REV			2	1FE	208,492	118.6600	237,320	200,000	205,650		(504)			6.392	5.960	JD	1,065	12,784	05/06/2009	06/01/2024
235241-LS-3	DALLAS TX AREA RAPID TRAN SAL			2	1FE	85,000	130.5600	110,976	85,000	85,000					5.999	5.999	JD	425	5,099	06/17/2009	12/01/2044
249218-AJ-7	DENVER CITY & COUNTY SCHOOL DI SERIES B			2	1FE	87,959	116.7900	87,593	75,000	86,494		(1,368)			6.220	3.767	JD	207	4,665	12/02/2014	12/15/2026
3137EA-BP-3	FREDDIE MAC				1	610,892	108.5900	651,540	600,000	603,214		(1,212)			4.875	4.641	JD	1,463	29,250	08/29/2008	06/13/2018
452252-FH-7	ILLINOIS ST TOLL HWY AUTH TOLL			2	1FE	225,969	125.0700	281,408	225,000	225,848		(25)			6.184	6.149	JJ	6,957	13,914	05/19/2009	01/01/2034
454624-7G-6	INDIANA ST BOND BANK REVENUE				1FE	125,000	99.9300	124,913	125,000	125,000					2.329	2.329	JJ	1,342	2,911	06/05/2013	01/15/2020
45528S-4Y-9	INDIANAPOLIS IND LOC PUB IMPT BUILD AMER			2	1FE	45,000	116.4500	52,403	45,000	45,000					5.854	5.854	JJ	1,215	2,634	02/03/2010	01/15/2030
45528S-QX-7	INDIANAPOLIS IND LOC PUB IMPT			1	1FE	92,896	102.1200	91,908	90,000	90,273		(529)			5.000	4.380	JJ	2,250	4,500	07/13/2010	01/01/2020
523470-EY-4	LEE CONTY FLF ARPT				1FE	124,484	106.5300	127,836	120,000	121,215		(654)			5.000	4.392	AO	1,500	6,000	06/17/2010	10/01/2017
54473E-NT-7	LOS ANGELES COUNTY PUBLIC WORK			2	1FE	101,601	134.9700	101,228	75,000	100,580		(1,021)			7.488	4.143	FA	2,340	2,808	04/07/2015	08/01/2033
546456-BC-7	LOUISIANA ST CITIZENS			1	1FE	130,125	101.8500	127,313	125,000	125,414		(966)			5.000	4.189	JD	521	6,250	08/25/2010	06/01/2020
57420P-EU-6	MARYLAND ST ECONOMIC DEV CORP			2	1FE	299,601	118.3500	355,050	300,000	299,790		18			5.600	5.610	JD	1,400	16,800	07/23/2003	12/01/2024
575579-VN-4	MASSACHUSETTS BAY TRANS AUTH				1FE	77,940	115.4400	86,580	75,000	77,014		(189)			5.033	4.647	JJ	1,887	3,775	07/27/2010	07/01/2024
57583U-XX-1	MASSACHUSETTS ST DEV FIN AGY R				1FE	85,000	113.2200	96,237	85,000	85,000					5.353	5.353	JD	379	4,550	07/31/2013	12/01/2028

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
575896-JC-0	MASSACHUSETTS ST PORT AUTH				1FE	138,636	109.0700	136,338	125,000	129,721		(1,779)			5.000	3.411	JJ	3,125	6,250	08/05/2010	07/01/2018
59164G-CX-8	METRO WASTEWTR RECLAMATION DIS			2	1FE	60,000	119.9600	71,976	60,000	60,000					5.775	5.775	AO	866	3,465	08/12/2009	04/01/2029
59333P-SW-9	MIAMI DADE CNTRY FLA AVIATION				1FE	133,106	103.4200	129,275	125,000	126,077		(1,389)			5.250	4.070	AO	1,641	6,563	06/11/2010	10/01/2016
605360-RR-9	MISSISSIPPI HOSP EQUIP & FACS				1FE	140,234	106.8800	133,600	125,000	129,057		(2,224)			5.000	3.080	AO	1,563	6,250	08/05/2010	10/01/2017
626207-YF-5	MUNI ELEC AUTH OF GEORGIA SERIES A			2	1FE	83,198	120.0100	90,008	75,000	82,937		(143)			6.637	5.822	AO	1,244	4,978	02/24/2014	04/01/2057
645913-AA-2	NEW JERSEY ECONOMIC DEV AUTH S			2	1FE	250,990	114.1700	228,340	200,000	235,753		(1,820)			7.425	5.495	FA	5,610	14,850	03/21/2005	02/15/2029
645913-AU-8	NEW JERSEY ECONOMIC DEV AUTH S	@			1FE	117,400	99.8600	149,790	150,000	149,075		7,281				5.077	N/A			03/23/2011	02/15/2016
646139-X8-3	NEW JERSEY ST TPK ATH			2	1FE	75,000	137.4500	103,088	75,000	75,000					7.102	7.102	JJ	2,663	5,327	12/08/2010	01/01/2041
647200-M9-2	NEW MEXICO MTG FIN			1	1FE	64,592	103.5600	62,136	60,000	62,229		(488)			4.500	3.533	MS	900	2,700	09/09/2010	09/01/2028
64971M-L6-7	NEW YORK NY CITY TRANS FIN AUT BUILD AME				1FE	99,059	111.2100	111,210	100,000	99,407		68			5.000	5.101	FA	2,083	5,000	03/26/2010	02/01/2023
649902-ZL-0	NEW YORK ST DORM AUTH				1FE	226,170	112.3300	213,427	190,000	213,455		(3,415)			4.992	2.810	MS	2,793	9,485	02/13/2012	03/15/2022
679087-EZ-5	OKLAHOMA ST CAP IMPT AUTH ST				1FE	198,102	110.6400	215,748	195,000	196,487		(288)			5.140	4.949	JJ	5,012	10,023	09/09/2009	07/01/2020
73358W-AH-7	PORT AUTH N Y & N J				1FE	80,000	122.1100	97,688	80,000	80,000					5.859	5.859	JD	391	4,687	06/18/2009	12/01/2024
771902-GB-3	ROCHESTER MINN HEALTH CARE FAC			2	1FE	67,177	107.6700	69,986	65,000	66,877		(68)			4.000	3.782	MN	332	2,600	04/21/2011	11/15/2038
786091-AG-3	SACRAMENTO CNTY CA PENSN OBLG			2	1FE	98,053	113.5800	113,580	100,000	98,339		119			7.250	7.499	FA	3,021	7,250	10/17/2013	08/01/2025
797398-EG-5	SAN DIEGO CNTY CALIF PENSION O				1FE	206,034	106.3700	212,740	200,000	201,320		(760)			5.728	5.298	FA	4,328	11,456	09/12/2008	08/15/2017
79766D-CX-5	SAN FRANISCO CALIF CITY & CNTY				1FE	103,277	105.7800	105,780	100,000	102,195		(466)			3.696	3.150	MN	616	3,696	08/09/2013	05/01/2020
880557-7X-5	TENNESSEE ST SCH BOND AUTH				1FE	336,315	111.8900	330,076	295,000	328,301		(2,244)			4.848	3.654	MS	4,211	14,302	03/27/2012	09/15/2027
898365-AH-4	TRUSTEES BOSTON COLLEGE				1FE	65,000	105.3700	68,491	65,000	65,000					3.519	3.519	JJ	1,144	2,287	08/14/2013	07/01/2021
913366-EP-1	UNIVERSITY CALIF REGTS MED CTR			2	1FE	110,000	128.3500	141,185	110,000	110,000					6.548	6.548	MN	920	7,203	11/09/2010	05/15/2048
917565-LB-7	UTAH TRAN AUTH SALES TAX REV			2	1FE	173,420	125.4200	219,485	175,000	173,585		27			5.937	6.002	JD	462	10,390	06/09/2009	06/15/2039
93978E-U2-6	WASHINGTON ST HEALTH CARE FACS PEACEHEAL				1FE	169,839	110.3600	165,540	150,000	157,464		(2,481)			5.000	3.150	MN	1,250	7,500	08/26/2010	11/01/2018
2599999 - Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Issuer Obligations						5,721,634	XXX	6,171,221	5,465,000	5,642,445	0	(16,944)	0	0	XXX	XXX	XXX	71,510	287,432	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Residential Mortgage-Backed Securities																					
3128K5-WP-3	FHLMC POOL A45154			2	1	35,677	113.5700	39,464	34,749	35,548		(61)			6.000	5.506	MON	174	2,085	07/06/2005	05/01/2035
3128KQ-D7-8	FHLMC POOL A60126			2	1	10,380	113.0200	11,193	9,903	10,365		(1)			6.000	3.982	MON	50	594	07/27/2009	05/01/2037
3128KY-JB-6	FHLMC POOL A67458			2	1	6,557	114.2500	7,374	6,454	6,551		(1)			6.000	5.406	MON	32	387	12/10/2007	11/01/2037
3128L0-Q8-8	FHLMC POOL A68579			2	1	19,258	113.2500	21,312	18,818	19,240		4			6.000	4.900	MON	94	1,129	09/16/2008	11/01/2037
3128L0-V6-6	FHLMC POOL A68737			2	1	16,730	114.9900	18,851	16,393	16,718		(3)			6.500	5.583	MON	89	1,066	07/22/2008	11/01/2037
3128LX-FS-4	FHLMC POOL G01977			2	1	26,825	109.7900	30,380	27,671	26,878		11			5.000	5.926	MON	115	1,384	12/29/2005	12/01/2035
3128M5-4E-7	FHLMC POOL G04121			2	1	32,786	111.2200	33,589	30,200	32,718		(21)			5.500	2.380	MON	138	1,661	01/23/2012	04/01/2038
3128M5-GR-5	FHLMC POOL G03508			2	1	36,237	113.1000	40,628	35,922	36,221		(3)			6.000	5.663	MON	180	2,155	11/21/2007	07/01/2037
3128M6-3Y-2	FHLMC POOL G05015			2	1	85,474	111.2900	87,963	79,040	85,224		(37)			5.500	2.638	MON	362	4,347	12/02/2011	09/01/2038
3128M6-EP-9	FHLMC POOL G04342			2	1	41,378	113.3300	46,864	41,352	41,373		(1)			6.000	5.972	MON	207	2,481	07/18/2008	04/01/2038
3128M7-XV-3	FHLMC POOL G05792			2	1	187,350	108.6300	185,915	171,145	187,166		(184)			4.500	2.199	MON	642	4,493	05/19/2015	02/01/2040
3128M7-YV-2	FHLMC POOL G05824			2	1	80,361	111.8200	84,811	75,846	80,112		(34)			5.500	4.109	MON	348	4,172	02/25/2010	01/01/2040
3128M8-G3-2	FHLMC POOL G06218			2	1	127,503	103.1700	130,121	126,123	127,409		27			3.500	3.329	MON	368	4,414	10/12/2011	12/01/2040
3128M9-TQ-5	FHLMC GOLD POOL G07459			2	1	119,437	103.0500	117,293	113,821	119,338		(99)			3.500	2.661	MON	332	2,324	04/30/2015	08/01/2043
3128MJ-DT-4	FHLMC POOL G08113			2	1	17,428	118.1800	20,180	17,076	17,397		(7)			6.500	5.935	MON	93	1,110	04/06/2006	02/01/2036
3128MJ-Q3-7	FHLMC POOL G08473	C		2	1	266,776	103.1000	266,954	258,928	266,408		36			3.500	2.931	MON	755	9,063	01/11/2012	01/01/2042
3128MJ-QU-7	FHLMC POOL G08466			2	1	181,676	103.1200	183,558	178,004	181,473		5			3.500	3.143	MON	519	6,230	12/02/2011	11/01/2041
3128MJ-S3-5	FHLMC POOL G08537			2	1	422,327	100.0300	441,949	441,817	423,000		229			3.000	3.597	MON	1,105	13,255	12/16/2013	07/01/2043
3128MJ-XD-7	FHLMC POOL G08675			2	1	223,915	99.9200	224,323	224,503	223,916		1			3.000	3.030	MON	561	561	11/06/2015	11/01/2045
3128PR-TM-1	FHLMC POOL 312356	C		2	1	74,484	105.6200	76,170	72,117	73,916		(171)			4.000	3.172	MON	240	2,885	06/16/2010	06/01/2025
31292H-VU-5	FHLMC POOL C01527			2	1	31,840	111.1300	34,473	31,021	31,740		(15)			5.500	4.719	MON	142	1,706	05/05/2003	04/01/2033

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
31292L-N7-6	FHLMC POOL C04014			2	1	80,906	103.0600	77,396	75,098	80,652		(11)			3.500	2.153	MON	219	2,628	10/02/2012	06/01/2042
31292L-YA-7	FHLMC POOL C04305	C		2	1	189,660	100.0680	181,617	181,493	189,249		(85)			3.000	2.404	MON	454	5,445	11/21/2012	11/01/2042
312941-3E-5	FHLMC POOL A93497			2	1	98,495	109.1300	104,176	95,460	98,340		(7)			4.500	3.747	MON	358	4,296	05/03/2011	08/01/2040
312942-4G-7	FHLMC POOL A94423			2	1	264,146	105.9500	270,011	254,848	263,505		(102)			4.000	3.379	MON	849	10,194	11/05/2010	10/01/2040
312942-CQ-6	FHLMC POOL A93679			2	1	152,094	105.9600	157,276	148,430	151,889		4			4.000	3.465	MON	495	5,937	08/23/2010	09/01/2040
312942-YK-5	FHLMC POOL A94314			2	1	92,257	108.1000	96,165	88,959	92,094		(40)			4.500	2.106	MON	334	4,003	07/05/2011	10/01/2040
312942-Z9-9	FHLMC POOL A94368			2	1	248,865	106.0300	267,254	252,055	249,010		(13)			4.000	4.283	MON	840	10,082	02/01/2011	10/01/2040
312943-GL-1	FHLMC POOL A94703			2	1	108,468	103.0200	110,809	107,561	108,417		34			3.500	3.286	MON	314	3,765	11/05/2010	11/01/2040
312943-QZ-9	FHLMC POOL A94972			2	1	41,761	107.8700	43,954	40,747	41,715		6			4.500	3.632	MON	153	1,834	01/03/2011	11/01/2040
312943-UP-6	FHLMC POOL A95090			2	1	184,166	107.8700	193,807	179,667	183,931		(28)			4.500	3.894	MON	674	8,085	01/03/2011	11/01/2040
312943-VN-0	FHLMC POOL A95121			2	1	106,730	107.8700	109,967	101,944	106,587		57			4.500	3.079	MON	382	4,587	11/23/2010	11/01/2040
312944-PM-7	FHLMC POOL A95828	C		2	1	162,025	109.1300	164,124	150,393	161,699		(116)			4.500	2.928	MON	564	6,768	03/12/2014	12/01/2040
312965-HQ-2	FHLMC POOL B12939			2	1	32,499	104.9600	33,107	31,543	31,852		(138)			5.000	4.199	MON	131	1,577	03/29/2004	04/01/2019
312965-T4-8	FHLMC POOL B13271			2	1	21,165	103.5000	22,095	21,348	21,249		4			4.500	4.770	MON	80	961	04/14/2004	04/01/2019
31297G-6W-6	FHLMC POOL A28985			2	1	24,490	114.1400	27,041	23,691	24,413		141			6.000	5.039	MON	118	1,421	01/07/2005	12/01/2034
31307B-ZA-1	FHLMC POOL J23437			2	1	255,250	101.6800	254,060	249,862	254,570		(228)			2.500	2.056	MON	521	6,247	05/29/2013	04/01/2028
3132GD-5T-5	FHLMC POOL Q00858			2	1	128,215	105.9400	134,278	126,749	128,153		16			4.000	3.682	MON	423	5,070	06/13/2011	05/01/2041
3132GG-CG-8	FHLMC POOL Q02771	C		2	1	274,447	106.2900	280,700	264,089	273,880		(137)			4.000	3.306	MON	880	10,563	08/31/2011	08/01/2041
3132GJ-EL-9	FHLMC POOL Q03139			2	1	135,651	106.2900	137,789	129,635	135,364		15			4.000	3.164	MON	432	5,186	08/16/2011	09/01/2041
3132GL-VB-7	FHLMC POOL Q05410	C		2	1	241,668	103.0600	243,174	235,953	241,385		23			3.500	3.090	MON	688	8,258	12/21/2011	01/01/2042
3132HM-AZ-4	FHLMC POOL Q10924			2	1	94,188	103.1900	90,006	87,223	93,866		73			3.500	2.221	MON	254	3,053	10/02/2012	09/01/2042
3132J6-6W-9	FHLMC POOL Q15884			2	1	237,895	100.0700	230,883	230,721	237,602		(46)			3.000	2.493	MON	577	6,922	02/28/2013	02/01/2043
3132J6-HQ-0	FHLMC POOL Q15238			2	1	851,451	100.0700	829,748	829,167	850,131		(414)			3.000	2.693	MON	2,073	24,875	01/30/2013	01/01/2043
3132JA-6M-2	FHLMC POOL Q19475			2	1	143,633	103.1000	145,723	141,342	143,546		(4)			3.500	3.214	MON	412	4,947	07/01/2013	06/01/2043
3132JA-B4-6	FHLMC POOL Q18658			2	1	84,052	103.1400	82,723	80,205	83,958		29			3.500	2.565	MON	234	2,807	05/24/2013	06/01/2043
3132L5-B4-4	FHLMC POOL V80059	C		2	1	325,219	100.0600	323,896	323,702	325,181		(11)			3.000	2.929	MON	809	9,711	05/28/2013	05/01/2043
3132QP-E9-1	FHLMC POOL Q32859			2	1	405,378	103.1300	405,797	393,481	405,207		(171)			3.500	3.224	MON	1,148	5,738	06/30/2015	04/01/2045
31335A-BF-4	FHLMC GOLD POOL G60038			2	1	151,146	103.0600	149,353	144,919	151,064		(81)			3.500	2.730	MON	423	845	09/30/2015	01/01/2044
3136AH-2T-6	FNMA SERIES 2014-3 CLASS AY			2	1	122,456	99.4300	119,316	120,000	122,266		(190)			3.000	2.792	MON	300	3,300	01/09/2015	10/25/2032
3136AK-D3-4	FNMA SERIES 2014-58 CLASS PY			2	1	106,047	96.4900	106,139	110,000	106,213		166			3.000	3.309	MON	275	2,750	02/19/2015	04/25/2044
31371K-P4-7	FNMA POOL 254343			2	1	7,664	102.7300	7,448	7,250	7,313		(47)			6.500	4.690	MON	39	471	02/01/2003	06/01/2017
31371L-CE-7	FNMA POOL 254869			2	1	11,059	112.1700	12,374	11,032	11,053					5.500	5.372	MON	51	607	08/11/2003	09/01/2033
31371L-DL-0	FNMA POOL 254907			2	1	2,055	103.8800	2,082	2,004	2,018		(6)			5.000	4.212	MON	8	100	01/13/2004	10/01/2018
31371M-UK-1	FNMA POOL 256286			2	1	8,626	109.1300	9,575	8,774	8,631					6.000	6.660	MON	44	526	06/15/2006	06/01/2036
31371N-EW-1	FNMA POOL 256749			2	1	93,742	113.0500	97,673	86,398	93,403		(82)			6.000	3.313	MON	432	5,184	02/03/2011	06/01/2037
31381Q-2U-9	FNMA POOL 467987			2	1	75,556	104.0700	77,697	74,658	74,857		(154)			3.740	3.347	MON	240	2,831	03/15/2011	04/01/2018
31385W-WZ-8	FNMA POOL 555164			2	1	1,701	102.2800	1,658	1,621	1,644		(6)			6.500	4.252	MON	9	105	11/12/2002	11/01/2017
31386X-J3-1	FNMA POOL 576382			2	1	331	100.2700	330	329	328					6.500	5.877	MON	2	21	06/01/2001	05/01/2016
31387C-4M-0	FNMA POOL 580528			2	1	632	100.2800	630	628	626		(1)			6.500	6.184	MON	3	41	06/01/2001	05/01/2016
31387C-D6-5	FNMA POOL 579825			2	1	53	100.0800	53	53	53					6.500	6.186	MON		3	06/01/2001	05/01/2016
31388R-V2-0	FNMA POOL 612733			2	1	1,784	100.5100	1,778	1,769	1,765					6.000	5.637	MON	9	106	02/01/2002	11/01/2016
31389R-UG-9	FNMA POOL 633383			2	1	5,592	101.8200	5,731	5,628	5,604		4			5.500	5.656	MON	26	309	06/01/2002	05/01/2017
3138A2-BV-0	FNMA POOL AH0951			2	1	116,384	108.7500	121,280	111,522	116,190		(14)			4.500	3.469	MON	418	5,019	06/21/2011	12/01/2040
3138EK-6P-5	FNMA POOL AL3577			2	1	199,553	103.3500	192,213	185,982	199,068		(60)			3.500	2.223	MON	542	6,509	04/29/2013	04/01/2043
3138EK-AT-2	FNMA POOL AL2717			2	1	310,318	103.5700	310,013	299,327	309,020		(509)			3.000	2.178	MON	748	8,980	10/03/2013	11/01/2027
3138EQ-NL-2	FNMA POOL AL7594			2	1	261,646	103.3700	258,007	249,596	261,587		(59)			3.500	3.133	MON	728	728	10/23/2015	08/01/2045
3138ME-BN-9	FNMA POOL AP9944			2	1	22,218	103.3800	21,297	20,600	22,103		(63)			3.500	2.674	MON	60	721	10/02/2012	09/01/2042
3138MF-AE-7	FNMA POOL AQ0004			2	1	32,191	103.3300	30,841	29,847	32,027		(77)			3.500	2.665	MON	87	1,045	10/02/2012	10/01/2042
3138MF-P2-7	FNMA POOL AQ0440			2	1	140,462	103.3700	135,007	130,605	140,018		(58)			3.500	2.236	MON	381	4,571	10/02/2012	10/01/2042
3138NW-GG-8	FNMA POOL AR0198			2	1	39,509	103.3200	38,975	37,723	39,375		(95)			3.500	3.130	MON	110	1,320	05/24/2013	05/01/2043
3138WF-GC-4	FNMA POOL AS5594			2	1	204,267	103.3400	202,788	196,234	204,196		(71)			3.500	3.078	MON	572	1,717	08/31/2015	08/01/2045
3138WQ-JN-3	FNMA POOL AT2968			2	1	89,344	103.3200	88,007	85,179	89,189		(80)			3.500	2.788	MON	248	2,981	05/24/2013	05/01/2043
3138WT-AR-7	FNMA POOL AT5415			2	1	80,646	103.3800	79,484	76,886	80,544		(12)			3.500	2.600	MON	224	2,691	05/24/2013	06/01/2043
3138WT-CE-4	FNMA POOL AT5468			2	1	11,721	103.3200	11,563	11,191	11,709		5			3.500	2.505	MON	33	392	05/24/2013	06/01/2043
3138YW-H4-2	FNMA POOL AZ4750			2	1	259,732	103.3400	256,312	248,028	259,648		(84)			3.500	2.973	MON	723	1,447	10/06/2015	10/01/2045
31390J-RR-4	FNMA POOL 647696			2	1	4,100	101.8500	3,951	3,879	3,928		(29)			6.500	3.800	MON	21	252	02/01/2003	05/01/2017

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
31392C-T6-1	FANNIE MAE SERIES 2002-W3 CLASS A4	C		2	1	99,293	114.3400	114,895	100,486	99,583		22			6.500	6.687	MON	544	6,532	05/14/2002	11/25/2041
31393B-HP-3	FANNIE MAE SERIES 2003-33 CLASS PT			2	1	12,046	107.3800	12,827	11,946	12,016		(6)			4.500	4.354	MON	45	538	03/01/2004	05/25/2033
31393X-FS-1	FANNIE MAE SERIES 2004-T1 CLASS 1A1			2	1	33,843	112.9800	36,470	32,280	33,423		(39)			6.000	5.285	MON	161	1,937	02/09/2004	01/25/2044
31397K-QJ-3	FREDDIE MAC SERIES 3377 CLASS VB			2	1	75,165	100.4300	84,161	83,800	83,365		1,046			4.500	6.316	MON	314	3,771	07/16/2008	07/15/2024
31397Q-4W-5	FNMA SERIES 2010-155 CLASS JH			2	1	160,969	106.2800	159,420	150,000	160,863		(105)			4.000	3.086	MON	500	500	11/20/2015	12/25/2028
31401X-LZ-8	FNMA POOL 721344			2	1	18,101	103.5700	19,333	18,667	18,400		17			5.000	6.152	MON	78	933	07/21/2006	06/01/2018
31402K-BX-1	FNMA POOL 730954			2	1	38,484	110.0900	44,473	40,397	38,617		(8)			5.000	6.590	MON	168	2,020	08/31/2007	08/01/2033
31403C-6L-0	FNMA POOL 745275			2	1	126,777	110.3300	138,943	125,934	126,733		(12)			5.000	4.725	MON	525	6,297	05/19/2010	02/01/2036
31403J-TN-6	FNMA POOL 750357			2	1	105,351	114.7500	116,997	101,958	105,048		252			6.000	4.653	MON	510	6,117	12/01/2003	11/01/2033
31403T-QE-7	FNMA POOL 757453			2	1	1,437	103.5400	1,450	1,401	1,409					5.000	4.364	MON	6	70	01/13/2004	11/01/2018
31404A-M4-3	FNMA POOL 762779			2	1	22,777	103.5400	22,997	22,211	22,283		(313)			5.000	4.585	MON	93	1,111	01/13/2004	11/01/2018
31404Q-QW-2	FNMA POOL 075469			2	1	6,627	114.2900	7,236	6,331	6,532		(72)			6.500	6.108	MON	34	411	07/09/2004	05/01/2034
31404V-2P-2	FNMA POOL 780282			2	1	5,581	114.2900	6,093	5,331	5,501		(66)			6.500	6.108	MON	29	347	07/15/2004	07/01/2034
31405A-M6-7	FNMA POOL 783481			2	1	16,798	111.5200	18,964	17,005	16,806					5.500	6.037	MON	78	935	06/01/2004	06/01/2034
31405R-F3-5	FNMA POOL 796786			2	1	25,788	109.9900	28,563	25,968	25,813		20			5.000	5.088	MON	108	1,299	02/01/2005	01/01/2035
31405S-ET-7	FNMA POOL 797646			2	1	8,319	112.8500	9,159	8,116	8,307		(1)			6.000	4.425	MON	41	487	09/09/2005	09/01/2035
31405S-KJ-2	FNMA POOL 797797			2	1	18,347	113.8900	20,263	17,791	18,316		8			6.000	4.419	MON	89	1,068	04/19/2005	04/01/2035
31406K-KA-7	FNMA POOL 812189			2	1	36,063	110.2800	40,049	36,316	36,076		3			5.000	5.151	MON	151	1,816	02/01/2005	02/01/2035
31406Y-Y7-9	FNMA POOL 824334			2	1	37,264	112.7500	41,709	36,992	37,228		(13)			5.500	5.285	MON	170	2,035	07/27/2005	07/01/2035
31407F-6B-1	FNMA POOL 829866			2	1	38,790	110.3100	43,423	39,365	38,817		1			5.000	5.547	MON	164	1,968	08/01/2005	07/01/2035
31407H-DK-9	FNMA POOL 830906			2	1	8,247	110.4500	9,244	8,369	8,273		17			5.000	5.155	MON	35	418	08/01/2005	07/01/2035
31407R-Q4-9	FNMA POOL 838475			2	1	19,011	110.3500	22,017	19,952	19,085		23			5.000	6.155	MON	83	998	08/31/2007	09/01/2035
31407Y-RV-3	FNMA POOL 844800			2	1	30,931	110.1700	35,615	32,327	31,001		2			5.000	6.930	MON	135	1,616	11/03/2005	10/01/2035
31408B-U5-5	FNMA POOL 846704			2	1	19,329	114.0800	21,722	19,041	19,288		(26)			6.000	5.695	MON	95	1,143	01/18/2006	01/01/2036
31409T-TB-4	FNMA POOL 878146			2	1	1,724	109.9900	1,943	1,766	1,731		1			5.000	5.249	MON	7	88	09/05/2008	07/01/2036
31410G-AF-0	FNMA POOL 888406			2	1	19,367	110.3000	22,471	20,373	19,435		17			5.000	6.334	MON	85	1,019	06/04/2007	08/01/2036
31410G-E4-1	FNMA POOL 888555			2	1	18,554	106.5700	19,650	18,439	18,484		(11)			5.500	5.259	MON	85	1,014	12/27/2007	09/01/2021
31410P-EM-1	FNMA POOL 893040			2	1	28,260	113.9500	31,913	28,007	28,238		(12)			6.000	5.692	MON	140	1,680	02/20/2007	11/01/2036
31412D-SQ-2	FNMA POOL 922227	C		2	1	34,442	119.2500	39,163	32,841	34,230		(164)			6.500	5.814	MON	178	2,135	02/18/2009	12/01/2036
31412P-MN-8	FNMA POOL 931065			2	1	158,896	108.6800	160,500	147,682	158,676		(102)			4.500	2.720	MON	554	6,646	04/24/2014	05/01/2039
31412P-U8-2	FNMA POOL 931307	C		2	1	158,768	109.4600	167,380	152,914	158,438		1			4.500	3.544	MON	573	6,881	07/01/2010	06/01/2039
31412Q-7B-9	FNMA POOL 932490	C		2	1	159,620	109.7400	167,273	152,427	159,210		35			4.500	3.414	MON	572	6,859	07/29/2010	02/01/2040
31412S-PS-8	FNMA POOL 933433			2	1	29,955	109.9900	34,393	31,269	30,026		23			5.000	6.134	MON	130	1,563	06/09/2008	03/01/2038
31413J-UL-6	FNMA POOL 947087			2	1	26,078	114.5900	29,600	25,832	26,052		(9)			6.000	5.761	MON	129	1,550	11/05/2007	10/01/2037
31414B-XR-6	FNMA POOL 961588			2	1	16,440	109.9900	18,385	16,716	16,450					5.000	5.719	MON	70	836	05/12/2008	02/01/2038
31414K-FW-5	FNMA POOL 968281			2	1	45,767	109.9900	51,589	46,903	45,837		(22)			5.000	5.532	MON	195	2,345	09/05/2008	02/01/2038
31414S-GR-8	FNMA POOL 974608			2	1	2,030	109.9900	2,331	2,119	2,046		2			5.000	5.405	MON	9	106	06/09/2008	03/01/2038
31414S-M7-5	FNMA POOL 974782			2	1	6,055	109.9900	6,771	6,156	6,059					5.000	5.542	MON	26	308	05/12/2008	04/01/2038
31414S-Y6-4	FNMA POOL 975133			2	1	22,984	112.8500	25,578	22,665	22,966					6.000	5.207	MON	113	1,360	05/29/2008	05/01/2038
31415R-ZU-1	FNMA POOL 987355	C		2	1	77,763	114.2900	87,091	76,202	77,659		(31)			6.500	5.928	MON	413	4,953	11/01/2008	10/01/2038
31416L-HY-5	FNMA POOL AA2946			2	1	67,305	107.5500	70,012	65,097	66,649		(186)			4.500	3.550	MON	244	2,929	04/09/2009	04/01/2024
31416R-RG-0	FNMA POOL AA7686	C		2	1	264,348	109.2100	272,849	249,838	263,853		(68)			4.500	2.474	MON	937	11,315	12/02/2013	06/01/2039
31416X-QT-0	FNMA POOL AB2265			2	1	116,293	106.7200	119,227	111,719	116,032		(10)			4.000	3.302	MON	372	4,469	08/24/2011	02/01/2041
31417A-VT-3	FNMA POOL AB4225			2	1	287,605	103.4800	282,098	272,611	287,084		(56)			3.500	2.573	MON	795	9,541	05/23/2013	01/01/2042
31417E-ZA-2	FNMA POOL AB7936			2	1	483,737	100.2200	479,815	478,762	483,451		(74)			3.000	2.862	MON	1,197	14,363	06/03/2013	02/01/2043
31417Y-HM-2	FNMA POOL MA0235			2	1	19,235	104.3400	19,471	18,661	18,955		(62)			4.000	2.812	MON	62	746	10/26/2009	11/01/2019
31418M-KS-0	FNMA POOL AD0304			2	1	19,981	104.3700	19,311	18,502	19,645		(12)			6.000	2.169	MON	93	1,110	09/24/2009	05/01/2022
31418N-YK-0	FNMA POOL AD1613			2	1	30,868	107.7800	32,057	29,743	30,635		(51)			4.500	3.240	MON	112	1,338	04/14/2010	02/01/2025
31418Q-PN-7	FNMA POOL AD3128			2	1	119,396	111.5200	119,517	107,171	119,102		(133)			5.000	2.325	MON	447	5,359	08/19/2014	04/01/2040
31418V-T5-1	FNMA POOL AD7771	C		2	1	37,756	106.0500	38,219	36,039	37,410		(66)			4.000	2.581	MON	120	1,441	08/20/2010	07/01/2025
31419J-TQ-1	FNMA POOL AE7758			2	1	62,132	104.9100	64,023	61,026	61,899		(50)			3.500	2.983	MON	178	2,136	05/12/2011	11/01/2025

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	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond CHAR	NAIC Designation	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change In B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date
31419L-XR-9	FNMA POOL AE9687			2	1	109,593	106.7700	115,354	108,040	109,460		(44)			4.000	3.770	MON	360	4,322	11/24/2010	11/01/2040
2699999 - Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Residential Mortgage-Backed Securities						12,779,998	XXX	13,016,523	12,419,435	12,768,091	0	(3,411)	0	0	XXX	XXX	XXX	40,070	430,813	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Commercial Mortgage-Backed Securities																					
3136A2-7B-3	FANNIE MAE SERIES 2012-M1 CLASS A2	C		2	1	472,350	102.6880	482,634	470,000	471,152		(318)			2.729	2.664	MON	1,069	12,826	01/13/2012	10/25/2021
3137AE-V7-7	FREDDIE MAC SERIES K703 CLASS A2			2	1	76,758	102.1700	77,649	76,000	76,097		(193)			2.699	2.491	MON	171	2,051	08/24/2011	05/25/2018
3137AH-6C-7	FREDDIE MAC SERIES K015 CLASS A2	C		2	1	198,283	104.6920	198,915	190,000	194,548		(1,181)			3.230	2.649	MON	511	6,137	01/20/2012	07/25/2021
3137AH-6Q-6	FREDDIE MAC SERIES K704 CLASS A2	C		2	1	204,688	101.7170	203,434	200,000	201,887		(1,762)			2.412	1.673	MON	402	4,824	01/10/2014	08/25/2018
2799999 - Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Commercial Mortgage-Backed Securities						952,079	XXX	962,632	936,000	943,684	0	(3,454)	0	0	XXX	XXX	XXX	2,153	25,838	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Other Loan-Backed and Structured Securities																					
36186Y-AF-2	GMAC COMMERCIAL MORTGAGE ASSET SERIES 20			2	2	440,539	107.3900	475,918	443,168	440,852		34			6.107	6.230	MON	1,579	27,064	08/01/2007	08/10/2052
54627R-AC-4	LOUISIANA LCL GOVT ENVRNMNTL				1FE	149,943	103.8700	155,805	150,000	149,994		1			3.450	3.451	FA	2,156	5,175	07/16/2010	02/01/2022
54627R-AD-2	LOUISIANA LCL GOVT ENVRNMNTL			2	1FE	113,679	106.9200	112,266	105,000	110,323		(893)			3.960	2.941	FA	1,733	4,158	01/30/2012	08/01/2024
54627R-AK-6	LOUISIANA LCL GOVT ENVRNMNTL				1FE	134,967	101.9500	137,633	135,000	135,000		32			3.240	3.240	FA	1,823	4,313	07/29/2014	08/01/2028
598329-AC-4	MIDWEST FAMILY HOUSING SERIES 144A			2	6*	184,984	87.0000	174,000	200,000	174,000	(4,714)	214			5.531	6.105	JJ	5,531	11,062	06/11/2007	01/01/2051
2899999 - Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Other Loan-Backed and Structured Securities						1,024,112	XXX	1,055,622	1,033,168	1,010,169	(4,714)	(612)	0	0	XXX	XXX	XXX	12,822	51,772	XXX	XXX
3199999 - Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Subtotals - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies of Governments and Their Political Subdivisions						20,477,823	XXX	21,205,998	19,853,603	20,364,389	(4,714)	(24,421)	0	0	XXX	XXX	XXX	126,555	795,855	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations																					
001055-AF-9	AFLAC INC				1FE	63,585	122.6700	61,335	50,000	63,191		(282)			6.450	4.641	FA	1,218	3,225	07/30/2014	08/15/2040
00184A-AG-0	AOL TIME WARNER INC				2FE	87,597	124.8200	93,615	75,000	85,806		(371)			7.700	6.277	MN	963	5,775	06/09/2010	05/01/2032
002824-BB-5	ABBOTT LABORATORIES			1	1FE	202,196	98.7500	197,500	200,000	202,063		(133)			2.950	2.818	MS	1,737	3,032	04/22/2015	03/15/2025
00287Y-AL-3	ABBVIE INC				2FE	29,819	96.7400	29,022	30,000	29,862		18			2.900	2.975	MN	133	870	08/05/2013	11/06/2022
00287Y-AP-4	ABBVIE INC			1	2FE	198,626	98.4300	196,860	200,000	198,711		85			3.200	3.306	MN	978	3,058	06/30/2015	11/06/2022
00287Y-AQ-2	ABBVIE INC			1	2FE	34,939	98.6900	34,542	35,000	34,942		3			3.600	3.621	MN	165	630	05/05/2015	05/14/2025
00440E-AJ-6	ACE INA HOLDINGS				1FE	35,000	104.6400	36,624	35,000	35,000					5.700	5.700	FA	754	1,995	02/05/2007	02/15/2017
008916-AG-3	AGRIUM INC				2FE	88,137	120.1500	90,113	75,000	86,709		(295)			7.125	5.808	MN	564	5,344	07/01/2010	05/23/2036
020039-DC-4	ALLTEL CORP				2FE	92,104	123.0400	92,280	75,000	89,636		(509)			7.875	5.996	JJ	2,953	5,906	06/17/2010	07/01/2032
023135-AN-6	AMAZON.COM INC			1	1FE	74,729	104.0300	78,023	75,000	74,753		23			3.800	3.844	JD	206	2,850	12/02/2014	12/05/2024
03027X-AD-2	AMERICAN TOWER CORP				2FE	25,615	105.8500	26,463	25,000	25,517		(51)			5.000	4.691	FA	472	1,250	01/07/2014	02/15/2024
03027X-AE-0	AMERICAN TOWER CORP				2FE	49,708	100.4900	50,245	50,000	49,762		38			3.450	3.543	MS	508	1,907	08/04/2014	09/15/2021
03076C-AE-6	AMERIPRISE FINANCIAL INC				1FE	107,546	110.9000	116,445	105,000	106,237		(259)			5.300	4.985	MS	1,639	5,565	05/11/2010	03/15/2020
031162-BB-5	AMGEN INC				2FE	14,993	106.8900	16,034	15,000	14,997		1			4.500	4.506	MS	199	675	03/09/2010	03/15/2020
03523T-BH-0	ANHEUSER-BUSCH INBEV WOR				1FE	268,554	115.6100	248,562	215,000	242,471		(6,543)			6.875	3.330	MN	1,889	14,781	10/14/2011	11/15/2019
037389-AY-9	AON CORP				2FE	99,959	100.7700	100,770	100,000	99,996		9			3.125	3.134	MN	295	3,125	05/24/2011	05/27/2016
037833-AJ-9	APPLE INC				1FE	298,893	99.1900	297,570	300,000	299,475		221			1.000	1.076	MN	483	3,000	04/30/2013	05/03/2018
037833-BG-4	APPLE INC				1FE	99,652	101.2100	101,210	100,000	99,671		19			3.200	3.241	MN	427	1,600	05/06/2015	05/13/2025
053807-AR-4	AVNET INC				2FE	79,838	102.3900	76,793	75,000	79,042		(499)			4.875	3.976	JD	305	3,656	05/14/2014	12/01/2022

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond CHAR	NAIC Designation	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change In B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date
05523U-AJ-9	BAE SYSTEMS HOLDINGS INC SERIES 144A				2FE	49,826	111.9100	55,955	50,000	49,927		18			6.375	6.423	JD	266	3,188	06/01/2009	06/01/2019
06051G-FM-6	BANK OF AMERICA CORP				2FE	49,699	97.8900	48,945	50,000	49,722		24			4.000	4.074	JJ	883	1,000	01/16/2015	01/22/2025
06406H-CS-6	BANK OF NEW YORK MELLON SERIES 10YR			1	1FE	99,635	103.8300	103,830	100,000	99,695		32			3.650	3.694	FA	1,490	3,650	01/28/2014	02/04/2024
06406H-CX-5	BANK OF NEW YORK MELLON SERIES MTN			1	1FE	298,959	100.6600	301,980	300,000	299,077		90			3.250	3.291	MS	2,979	9,750	09/04/2014	09/11/2024
084664-BZ-3	BERKSHIRE HATHAWAY FIN				1FE	74,854	103.6400	77,730	75,000	74,897		20			2.900	2.931	AO	459	2,175	10/08/2013	10/15/2020
09062X-AF-0	BIOGEN IDEC INC			1	2FE	74,823	100.4500	75,338	75,000	74,827		4			4.050	4.079	MS	894		09/10/2015	09/15/2025
09247X-AJ-0	BLACKROCK INC				1FE	99,469	103.4500	103,450	100,000	99,640		49			3.375	3.438	JD	281	3,375	05/22/2012	06/01/2022
097023-BE-4	BOEING CO				1FE	197,798	98.8500	197,700	200,000	198,946		436			0.950	1.176	MN	243	1,900	04/30/2013	05/15/2018
12189L-AF-8	BURLINGTN NORTH SANTA FE			1	1FE	139,279	102.2100	143,094	140,000	139,562		68			3.450	3.511	MS	1,422	4,830	08/26/2011	09/15/2021
12189T-BC-7	BURLINGTN NORTH SANTA FE				1FE	89,843	108.1500	97,335	90,000	89,933		16			4.700	4.722	AO	1,058	4,230	09/21/2009	10/01/2019
12527G-AF-0	CF INDUSTRIES INC				2FE	85,290	87.9700	74,775	85,000	85,276		(9)			5.150	5.122	MS	1,289	4,378	03/17/2014	03/15/2034
126650-BH-2	CVS CAREMARK CORP				2FE	49,476	105.8800	52,940	50,000	49,906		62			5.750	5.890	JD	240	2,875	05/22/2007	06/01/2017
14916R-AF-1	CATHOLIC HEALTH INITIATI				1FE	76,469	105.8900	79,418	75,000	76,218		(135)			4.200	3.950	FA	1,313	3,150	02/06/2014	08/01/2023
151020-AS-3	CELGENE CORP			1	2FE	74,276	99.6000	74,700	75,000	74,299		23			3.875	3.993	FA	1,122		08/03/2015	08/15/2025
161175-AN-4	CCO SAFARI II LLC SERIES 144A			1	2FE	60,000	101.0300	60,618	60,000	60,000					6.384	6.384	AO	724	958	07/09/2015	10/23/2035
166764-AH-3	CHEVRON CORP			1	1FE	50,000	100.5300	50,265	50,000	50,000					3.191	3.191	JD	31	1,596	06/17/2013	06/24/2023
17275R-AP-7	CISCO SYSTEMS INC				1FE	24,955	102.7900	25,698	25,000	24,966		6			2.900	2.929	MS	236	725	02/24/2014	03/04/2021
172967-CC-3	CITIGROUP INC				2FE	310,873	111.3400	334,020	300,000	308,835		(281)			6.000	5.734	AO	3,050	18,000	11/30/2006	10/31/2033
172967-FT-3	CITIGROUP INC				2FE	106,253	107.1100	107,110	100,000	104,673		(681)			4.500	3.631	JJ	2,088	4,500	08/08/2013	01/14/2022
20030N-AM-3	COMCAST CORP				1FE	78,006	124.4600	93,345	75,000	77,718		(61)			6.450	6.142	MS	1,424	4,838	06/10/2010	03/15/2037
212015-AH-4	CONTINENTAL RESOURCES			1	2FE	78,094	73.7500	55,313	75,000	77,179		(464)			5.000	4.238	MS	1,104	3,750	12/18/2013	09/15/2022
222372-AJ-3	COUNTRYWIDE FINL CORP				2FE	74,824	101.6900	132,197	130,000	125,867		10,134			6.250	15.451	MN	1,038	8,125	12/31/2007	05/15/2016
24422E-RE-1	JOHN DEERE CAPITAL CORP SERIES MTN				1FE	89,904	105.9200	95,328	90,000	89,942		9			3.900	3.913	JJ	1,648	3,510	07/07/2011	07/12/2021
254010-AD-3	DIGNITY HEALTH				1FE	25,160	101.6200	25,405	25,000	25,144		(13)			3.812	3.735	MN	159	995	10/10/2014	11/01/2024
25459H-BE-4	DIRECT TV HOLDINGS				2FE	44,955	100.8100	45,365	45,000	44,988		9			2.400	2.422	MS	318	1,080	05/09/2012	03/15/2017
254709-AD-0	DISCOVER FINANCIAL SVS				2FE	55,000	105.6500	58,108	55,000	55,000					6.450	6.450	JD	187	3,548	04/29/2008	06/12/2017
25470D-AE-9	DISCOVERY COMMUNICATION				2FE	233,087	102.4800	240,828	235,000	233,850		182			4.375	4.477	JD	457	10,281	06/14/2011	06/15/2021
25746U-BH-1	DOMINION RESOURCES INC				2FE	60,080	108.8500	65,310	60,000	60,034		(8)			5.200	5.183	FA	1,179	3,120	08/12/2009	08/15/2019
260543-CF-8	DOW CHEMICAL CO				2FE	129,484	104.8400	136,292	130,000	129,672		48			4.125	4.174	MN	685	5,363	11/04/2011	11/15/2021
268648-AN-2	EMC CORP/MASS			1	1FE	249,813	81.3800	203,450	250,000	249,854		17			3.375	3.384	JD	703	8,438	06/03/2013	06/01/2023
26884T-AD-4	ERAC USA FINANCE COMPANY SERIES 144A				2FE	44,791	105.8100	47,615	45,000	44,872		20			4.500	4.558	FA	759	2,025	05/09/2011	08/16/2021
26884T-AL-6	ERAC USA FINANCE COMPANY SERIES 144A			1	2FE	25,165	100.0400	25,010	25,000	25,145		(14)			3.850	3.771	MN	123	963	06/30/2014	11/15/2024
278062-AC-8	EATON CORP				2FE	214,338	96.7600	208,034	215,000	214,482		68			2.750	2.789	MN	969	5,913	11/07/2013	11/02/2022
29273R-AN-9	ENERGY TRANSFER PARTNERS			1	2FE	94,695	93.8900	89,196	95,000	94,820		29			4.650	4.690	JD	368	4,418	05/09/2011	06/01/2021
29379V-AC-7	ENTERPRISE PRODUCTS				2FE	82,526	109.8700	82,403	75,000	78,073		(900)			6.500	5.047	JJ	2,045	4,875	06/17/2010	01/31/2019
29379V-AS-2	ENTERPRISE PRODUCTS				2FE	237,686	100.0300	240,072	240,000	239,958		497			3.200	3.413	FA	3,200	7,680	02/18/2011	02/01/2016
316773-CK-4	FIFTH THIRD BANK				2FE	84,900	100.1800	85,153	85,000	84,999		21			3.625	3.651	JJ	1,335	3,081	01/20/2011	01/25/2016
316773-CL-2	FIFTH THIRD BANK				2FE	104,271	101.3400	106,407	105,000	104,519		68			3.500	3.583	MS	1,082	3,675	03/02/2012	03/15/2022
341099-CK-3	FLORIDA POWER CORP				1FE	74,729	109.1600	81,870	75,000	74,919		30			5.650	5.698	JD	188	4,238	06/11/2008	06/15/2018
34964C-AA-4	FORTUNE BRANDS HOME & SECURITY			1	2FE	74,518	98.9200	74,190	75,000	74,539		22			4.000	4.079	JD	133	1,500	06/08/2015	06/15/2025
369604-BC-6	GENERAL ELECTRIC CO				1FE	44,638	106.7700	48,047	45,000	44,914		41			5.250	5.355	JD	164	2,363	11/29/2007	12/06/2017
369622-SM-8	GENERAL ELECT CAP CORP				1FE	15,944	112.7600	18,042	16,000	15,967		5			5.300	5.346	FA	330	848	02/08/2011	02/11/2021
36962G-3H-5	GENERAL ELEC CAP CORP SERIES MTN				1FE	99,663	106.6300	106,630	100,000	99,929		39			5.625	5.669	MS	1,656	5,625	09/19/2007	09/15/2017
37331N-AG-6	GEORGIA PACIFIC LLC SERIES 144A			1	2FE	74,999	99.8500	74,888	75,000	75,000					3.163	3.163	MN	303	2,432	11/03/2014	11/15/2021
375558-AU-7	GILEAD SCIENCES			1	1FE	89,793	108.0100	97,209	90,000	89,866		19			4.400	4.429	JD	330	3,960	12/06/2011	12/01/2021
38141G-EU-4	GOLDMAN SACHS GROUP INC				2FE	72,680	103.8700	77,903	75,000	74,673		296			5.625	6.064	JJ	1,945	4,219	09/26/2007	01/15/2017
38141G-GM-0	GOLDMAN SACHS GROUP INC				1FE	44,830	119.2800	53,676	45,000	44,842		3			6.250	6.278	FA	1,172	2,813	01/21/2011	02/01/2041
38144L-AB-6	GOLDMAN SACHS GROUP				1FE	54,614	107.0900	53,545	50,000	51,524		(864)			6.250	4.333	MS	1,042	3,125	03/13/2012	09/01/2017
384802-AB-0	WW GRAINGER INC			1	1FE	39,968	104.7000	41,880	40,000	39,968		1			4.600	4.605	JD	82	940	06/04/2015	06/15/2045

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
391164-AE-0	GREAT PLAINS ENERGY				2FE	237,392	107.4000	252,390	235,000	236,434		(227)			4.850	4.721	JD	950	11,398	05/18/2011	06/01/2021
40428H-PB-2	HSBC USA INC				1FE	99,178	109.0500	109,050	100,000	99,559		80			5.000	5.106	MS	1,306	5,000	09/20/2010	09/27/2020
406216-BG-5	HALLIBURTON COMPANY			1	1FE	74,789	97.3700	73,028	75,000	74,792		2			3.800	3.834	MN	380		11/05/2015	11/15/2025
416518-AB-4	HARTFORD FINL SVCS GRP				2FE	19,891	109.8200	21,964	20,000	19,926		10			5.125	5.195	AO	216	1,025	04/02/2012	04/15/2022
432748-AB-7	HILLTOP HOLDINGS INC SERIES WI			1	2FE	100,000	99.5000	99,500	100,000	100,000					5.000	4.999	AO	1,056	2,583	06/19/2015	04/15/2025
437076-BB-7	HOME DEPOT INC			1	1FE	99,859	102.2400	102,240	100,000	99,922		28			2.250	2.280	MS	694	2,250	09/03/2013	09/10/2018
44891A-AD-9	HYUNDAI CAPITAL AMERICA SERIES 144A				2FE	49,970	99.5200	49,760	50,000	49,971		1			3.000	3.013	AO	254		10/27/2015	10/30/2020
44923Q-AF-1	HYUNDAI CAPITAL AMERICA SERIES 144A				2FE	49,971	100.1400	50,070	50,000	49,994		10			1.875	1.895	FA	370	938	08/06/2013	08/09/2016
45685E-AB-2	ING US INC				2FE	79,956	111.9000	89,520	80,000	79,968		4			5.500	5.507	JJ	2,029	4,400	08/08/2013	07/15/2022
458140-AM-2	INTEL CORP				1FE	194,167	98.9300	192,914	195,000	194,398		78			2.700	2.749	JD	234	5,265	12/04/2012	12/15/2022
45866F-AD-6	INTERCONTINENTALEXCHANGE			1	1FE	54,991	100.2800	55,154	55,000	54,991					3.750	3.752	JD	212		11/19/2015	12/01/2025
459200-HU-8	IBM CORP				1FE	129,730	102.9400	133,822	130,000	129,773		24			3.625	3.650	FA	1,820	4,713	02/06/2014	02/12/2024
46625H-HF-0	JP MORGAN CHASE & CO				1FE	83,087	127.4600	95,595	75,000	82,305		(160)			6.400	5.629	MN	613	4,800	06/10/2010	05/15/2038
46625H-HX-1	JP MORGAN CHASE & CO				1FE	249,485	100.4200	251,050	250,000	249,982		109			3.450	3.495	MS	2,875	8,625	02/17/2011	03/01/2016
476556-CM-5	JERSEY CENTRAL PWR & LT				2FE	79,000	101.2700	81,016	80,000	79,951		144			5.625	5.816	MN	750	4,500	01/17/2008	05/01/2016
476556-DB-8	JERSEY CENTRAL PWR & LT SERIES 144A			1	2FE	99,481	103.6100	103,610	100,000	99,581		41			4.700	4.762	AO	1,175	4,700	08/14/2013	04/01/2024
48305Q-AA-1	KAISER FOUNDATION HOSPIT				1FE	124,899	101.6100	127,013	125,000	124,932		9			3.500	3.510	AO	1,094	4,375	04/11/2012	04/01/2022
49326E-ED-1	KEYCORP SERIES MTN				2FE	64,940	109.3000	71,045	65,000	64,965		6			5.100	5.112	MS	893	3,315	03/21/2011	03/24/2021
494550-BH-8	KINDER MORGAN ENER PART				2FE	99,841	83.4600	83,460	100,000	99,850		2			6.375	6.387	MS	2,125	6,375	02/23/2011	03/01/2041
494550-BJ-4	KINDER MORGAN ENER PART				2FE	149,951	88.8600	133,290	150,000	149,970		4			4.150	4.154	MS	2,075	6,225	08/05/2011	03/01/2022
501044-CQ-2	KROGER CO/THE			1	2FE	248,388	101.3100	253,275	250,000	248,922		151			3.400	3.477	AO	1,794	8,500	04/10/2012	04/15/2022
53117C-AN-2	LIBERTY PROPERTY LP				2FE	124,756	101.1400	126,425	125,000	124,832		22			4.125	4.149	JD	229	5,156	06/06/2012	06/15/2022
534187-AY-5	LINCOLN NATIONAL CORP				2FE	80,488	112.3700	84,278	75,000	77,697		(572)			6.250	5.268	FA	1,771	4,688	06/30/2010	02/15/2020
539830-BH-1	LOCKHEED MARTIN CORP SERIES 10YR			1	2FE	178,610	100.3500	180,630	180,000	178,618		8			3.550	3.641	JJ	675		11/16/2015	01/15/2026
57629W-BU-3	MASSMUTUTAL GLOBAL FUNDIN SERIES 144A				1FE	199,784	100.5100	201,020	200,000	199,856		42			2.350	2.373	AO	1,071	4,700	04/02/2014	04/09/2019
58155Q-AD-5	MCKESSON CORP				2FE	14,954	108.0200	16,203	15,000	14,974		4			4.750	4.789	MS	238	713	02/23/2011	03/01/2021
585055-AS-5	MEDTRONIC INC				1FE	135,217	107.6800	145,368	135,000	135,103		(22)			4.450	4.430	MS	1,769	6,008	03/12/2010	03/15/2020
585055-BS-4	MEDTRONIC INC SERIES WI				1FE	133,778	100.8200	136,107	135,000	133,816		38			3.500	3.613	MS	1,391	2,363	08/31/2015	03/15/2025
58933Y-AA-3	MERCK & CO INC				1FE	233,052	107.2100	251,944	235,000	233,937		187			3.875	3.975	JJ	4,199	9,106	12/08/2010	01/15/2021
590188-4M-7	MERRILL LYNCH & CO				2FE	206,906	101.6500	203,300	200,000	200,355		(916)			6.050	5.563	MN	1,513	12,100	03/09/2007	05/16/2016
59022C-CS-0	MERRILL LYNCH & CO				2FE	99,834	104.2900	104,290	100,000	99,972		20			5.700	5.722	MN	934	5,700	04/25/2007	05/02/2017
59156R-AM-0	METLIFE INC				1FE	71,231	115.5800	86,685	75,000	71,659		88			5.700	6.094	JD	190	4,275	06/09/2010	06/15/2035
59217G-AG-4	MET LIFE GLOB FUNDING I SERIES 144A				1FE	244,701	104.0900	255,021	245,000	244,887		43			3.650	3.670	JD	422	8,943	06/07/2011	06/14/2018
60856B-AC-8	MOLEX ELECTRONICS TECH SERIES 144A			1	2FE	49,922	93.5700	46,785	50,000	49,927		5			3.900	3.919	AO	412	1,018	04/01/2015	04/15/2025
617446-H5-1	MORGAN STANLEY SERIES MTN				1FE	99,697	104.9200	104,920	100,000	99,950		36			5.550	5.590	AO	987	5,550	04/24/2007	04/27/2017
61761J-VL-0	MORGAN STANLEY				1FE	79,861	100.4800	80,384	80,000	79,875		12			3.700	3.721	AO	559	2,960	10/20/2014	10/23/2024
628530-BD-8	MYLAN INC			1	2FE	30,627	99.1600	29,748	30,000	30,592		(35)			4.200	3.900	MN	112	630	06/24/2015	11/29/2023
637417-AE-6	NATL RETAIL PROPERTIES			1	2FE	123,081	100.2900	125,363	125,000	123,643		171			3.800	3.984	AO	1,003	4,750	08/07/2012	10/15/2022
637417-AH-9	NATL RETAIL PROPERTIES			1	2FE	24,940	98.2100	24,553	25,000	24,941		1			4.000	4.029	MN	194		10/14/2015	11/15/2025
638671-AL-1	NATIONWIDE MUTUAL INSURA SERIES 144A				1FE	200,593	95.8000	191,600	200,000	200,578		(9)			4.950	4.931	AO	1,898	9,900	04/17/2014	04/22/2044
664675-AM-7	NORTHEASTERN UNIVERSITY			2	1FE	25,000	109.0100	27,253	25,000	25,000					5.282	5.283	MS	440	1,321	01/10/2014	03/01/2032
665859-AP-9	NORTHERN TRUST CORP				1FE	59,932	104.7100	62,826	60,000	59,942		5			3.950	3.962	AO	402	2,370	10/28/2013	10/30/2025
67021C-AK-3	NSTAR ELECTRIC CO			1	1FE	74,639	99.8200	74,865	75,000	74,643		4			3.250	3.307	MN	291		11/13/2015	11/15/2025
67103H-AA-5	O'REILLY AUTOMOTIVE INC			1	2FE	55,050	108.1700	54,085	50,000	53,139		(593)			4.875	3.442	JJ	1,131	2,438	08/20/2012	01/14/2021
67103H-AC-1	O'REILLY AUTOMOTIVE INC				2FE	24,907	101.2100	25,303	25,000	24,934		8			3.800	3.845	MS	317	950	08/16/2012	09/01/2022
680033-AC-1	OLD NATL BANCORP				1FE	85,000	98.0900	83,377	85,000	85,000					4.125	4.125	FA	1,325	3,506	08/12/2014	08/15/2024
681919-AY-2	OMINCOM GROUP				2FE	210,701	111.8400	201,312	180,000	195,211		(3,955)			6.250	3.681	JJ	5,188	11,250	11/03/2011	07/15/2019
68233D-AP-2	ONCOR ELECTRIC DELIVERY				2FE	90,449	128.2400	96,180	75,000	88,246		(454)			7.250	5.625	JJ	2,507	5,438	07/07/2010	01/15/2033
68235P-AE-8	ONE GAS INC			1	1FE	75,000	101.8200	76,365	75,000	75,000					3.610	3.610	FA	1,128	2,708	10/07/2014	02/01/2024

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond CHAR	NAIC Designation	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change In B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date
68389X-AS-4	ORACLE CORP				1FE	59,459	103.4400	62,064	60,000	59,574		48			3.625	3.734	JJ	1,003	2,175	07/09/2013	07/15/2023
693476-BJ-1	PNC FUNDING CORP				1FE	130,289	109.9700	137,463	125,000	127,549		(553)			5.125	4.574	FA	2,545	6,406	07/06/2010	02/08/2020
693476-BN-2	PNC FUNDING CORP			1	1FE	183,971	102.3800	189,403	185,000	184,324		97			3.300	3.366	MS	1,916	6,105	03/05/2012	03/08/2022
694308-HC-4	PACIFIC GAS & ELECTRIC			1	2FE	198,986	100.2400	200,480	200,000	199,214		92			3.250	3.310	JD	289	6,500	06/12/2013	06/15/2023
694308-HL-4	PACIFIC GAS & ELECTRIC				1FE	49,610	98.6500	49,325	50,000	49,615		5			4.300	4.347	MS	633	1,845	11/04/2014	03/15/2045
709599-AL-8	PENSKE TRUCK LEASING PTL SERIES 144A				2FE	40,190	100.6300	40,252	40,000	40,091		(34)			2.875	2.781	JJ	524	1,150	01/15/2013	07/17/2018
713448-BS-6	PEPSICO INC				1FE	109,792	106.8500	117,535	110,000	109,811		4			4.875	4.887	MN	894	5,363	10/19/2010	11/01/2040
723787-AK-3	PIONEER NATURAL RESOURCES CO			1	2FE	76,102	91.2900	68,468	75,000	75,955		(131)			3.950	3.721	JJ	1,366	2,963	10/28/2014	07/15/2022
72650R-BE-1	PLAINS ALL AMER PIPELINE			1	2FE	74,801	69.6000	52,200	75,000	74,813		3			4.700	4.716	JD	157	3,525	04/15/2014	06/15/2044
742718-DY-2	PROCTER & GAMBLE CO/THE				1FE	54,611	99.9300	54,962	55,000	54,752		37			2.300	2.380	FA	510	1,265	02/01/2012	02/06/2022
744448-CD-1	PUBLIC SERVICE COLORADO			1	1FE	114,532	103.2600	118,749	115,000	114,753		46			3.200	3.248	MN	470	3,680	11/08/2010	11/15/2020
747262-AU-7	QVC INC				2FE	74,897	92.7400	69,555	75,000	74,909		10			4.450	4.466	FA	1,261	3,282	12/02/2014	02/15/2025
74825Q-AA-8	QUEENS HEALTH SYSTEM SERIES D			2	1FE	75,436	89.9600	67,470	75,000	75,427		(8)			4.464	4.427	JJ	1,674	1,414	01/23/2015	07/01/2045
74913G-AW-5	QUEST CORP				2FE	76,934	101.3800	65,897	65,000	65,797		(2,329)			8.375	4.611	MN	907	5,444	09/27/2010	05/01/2016
756109-AK-0	REALTY INCOME CORP				2FE	81,448	113.7500	85,313	75,000	77,946		(716)			6.750	5.538	FA	1,913	5,063	06/17/2010	08/15/2019
771196-AS-1	ROCHE HLDGS INC SERIES 144A				1FE	94,605	111.7500	99,458	89,000	91,116		(600)			6.000	5.176	MS	1,780	5,340	04/14/2009	03/01/2019
811065-AE-1	SCRIPPS NETWORKS INTERAC			1	2FE	64,778	97.5500	63,408	65,000	64,803		24			2.800	2.873	JD	81	976	05/18/2015	06/15/2020
816851-AN-9	SEMPRA ENERGY				2FE	227,990	101.8200	229,095	225,000	225,217		(501)			6.500	6.261	JD	1,219	14,625	05/28/2009	06/01/2016
816851-AV-1	SEMPRA ENERGY			1	2FE	74,781	99.4500	74,588	75,000	74,810		19			3.550	3.585	JD	118	2,663	06/10/2014	06/15/2024
832696-AK-4	JM SMUCKER CO SERIES WI				2FE	19,995	99.4600	19,892	20,000	19,995					3.500	3.499	MS	206		10/07/2015	03/15/2025
845467-AK-5	SOUTHWESTERN ENERGY CO			1	2FE	44,954	72.5000	32,625	45,000	44,962		8			4.050	4.073	JJ	800	911	01/20/2015	01/23/2020
857477-AL-7	STATE STREET CORP				1FE	49,919	98.8200	49,410	50,000	49,938		7			3.100	3.119	MN	198	1,550	05/08/2013	05/15/2023
857477-AM-5	STATE STREET CORP				1FE	199,520	104.0500	208,100	200,000	199,608		42			3.700	3.729	MN	843	7,400	11/14/2013	11/20/2023
87151Q-AA-4	SYMETRA FINL CORP SERIES 144A				2FE	49,779	101.0300	50,515	50,000	49,993		28			6.125	6.185	AO	766	3,063	03/23/2006	04/01/2016
87165B-AD-5	SYNCHRONY FINANCIAL			1	2FE	14,971	98.6500	14,798	15,000	14,974		2			4.250	4.274	FA	241	645	08/06/2014	08/15/2024
87246Y-AC-0	TIAA ASSET MGMT FIN LLC SERIES 144A				2FE	49,943	100.3400	50,170	50,000	49,949		5			4.125	4.139	MN	344	2,068	10/27/2014	11/01/2024
883556-BF-8	THERMO FISHER SCIENTIFIC			1	2FE	39,892	103.8700	41,548	40,000	39,913		9			4.150	4.182	FA	692	1,660	12/04/2013	02/01/2024
887317-AE-5	TIME WARNER				2FE	108,883	109.8200	104,329	95,000	108,410		(273)			6.200	5.171	MS	1,734	5,890	03/19/2014	03/15/2040
887317-AH-8	TIME WARNER				2FE	19,986	108.0100	21,602	20,000	19,987					6.100	6.105	JJ	563	1,220	07/07/2010	07/15/2040
88732J-AH-1	TIME WARNER CABLE INC				2FE	50,000	104.6100	52,305	50,000	50,000					5.850	5.850	MN	488	2,925	11/05/2007	05/01/2017
89233P-4C-7	TOYOTA MOTOR CREDIT SERIES MTN				1FE	99,610	108.8100	108,810	100,000	99,804		39			4.500	4.549	JD	175	4,500	06/14/2010	06/17/2020
90131H-BF-1	21ST CENTURY FOX AMERICA				2FE	77,653	113.5400	85,155	75,000	77,607		(46)			6.200	5.893	JD	207	4,650	04/06/2015	12/15/2034
911312-AH-9	UNITED PARCEL SERVICE				1FE	84,832	108.2300	91,996	85,000	84,958		19			5.500	5.526	JJ	2,156	4,675	01/10/2008	01/15/2018
91159H-HK-9	US BANCORP SERIES MTN			1	1FE	374,220	101.6200	381,075	375,000	374,307		67			3.600	3.625	MS	4,125	13,500	09/08/2014	09/11/2024
913017-BR-9	UNITED TECH CORP				1FE	69,651	109.4300	76,601	70,000	69,836		34			4.500	4.561	AO	665	3,150	02/23/2010	04/15/2020
91324P-BP-6	UNITEDHEALTH GROUP INC				1FE	39,928	109.4400	43,776	40,000	39,959		7			4.700	4.723	FA	710	1,880	02/14/2011	02/15/2021
91324P-CP-5	UNITEDHEALTH GROUP INC				1FE	39,892	103.0900	41,236	40,000	39,895		4			3.750	3.783	JJ	658		07/20/2015	07/15/2025
92343V-BR-4	VERIZON COMMUNICATIONS				2FE	174,932	109.9300	192,378	175,000	174,943		5			5.150	5.155	MS	2,654	9,013	09/11/2013	09/15/2023
927804-EZ-3	VIRGINIA ELEC & POWER CO SERIES A				1FE	100,614	100.1300	100,130	100,000	100,004		(103)			5.400	5.293	JJ	2,490	5,400	01/21/2009	01/15/2016
92826C-AC-6	VISA INC			1	1FE	99,861	100.4100	100,410	100,000	99,862		1			2.800	2.822	JD	132		12/09/2015	12/14/2022
931142-CB-7	WAL-MART STORES INC				1FE	101,608	113.9100	113,910	100,000	101,413		(41)			5.250	5.135	MS	1,750	5,250	06/08/2010	09/01/2035
941063-AQ-2	WASTE MANGEMENT INC				2FE	241,358	107.8600	258,864	240,000	240,778		(131)			4.600	4.529	MS	3,680	11,040	02/24/2011	03/01/2021
94974B-EV-8	WELLS FARGO CO SERIES MTN				1FE	74,845	109.0100	81,758	75,000	74,910		15			4.600	4.626	AO	863	3,450	03/22/2011	04/01/2021
94974B-GE-4	WELLS FARGO CO				1FE	34,759	97.2900	34,052	35,000	34,764		4			4.650	4.693	MN	258	1,628	10/28/2014	11/04/2044
94980V-AG-3	WELLS FARGO BANK NA				1FE	249,550	120.1200	300,300	250,000	249,620		9			5.950	5.963	FA	5,165	14,875	08/22/2006	08/26/2036
982526-AQ-8	WM WRIGLEY JR CO SERIES 144A			1	2FE	49,951	101.9500	50,975	50,000	49,965		7			3.375	3.391	AO	328	1,688	10/16/2013	10/21/2020
983024-AG-5	WYETH				1FE	86,921	124.6900	93,518	75,000	85,283		(332)			6.500	5.311	FA	2,031	4,875	06/08/2010	02/01/2034
983919-AH-4	XILINX INC				1FE	49,641	100.2600	50,130	50,000	49,734		51			3.000	3.111	MS	454	1,500	03/05/2014	03/15/2021
98978V-AB-9	ZOETIS INC SERIES WI			1	2FE	10,091	95.4900	9,549	10,000	10,072		(9)			3.250	3.133	FA	135	325	10/25/2013	02/01/2023
064159-AM-8	BANK OF NOVA SCOTIA	SD	A		1FE	234,530	101.3300	238,126	235,000	234,898		96			2.550	2.593	JJ	2,813	5,993	01/05/2012	01/12/2017
12201P-AN-6	BURLINGTON RESOURCES FIN		I		1FE	91,806	119.1000	89,325	75,000	89,178		(541)			7.400	5.591	JD	463	5,550	06/30/2010	12/01/2031
292505-AJ-3	ENCANA CORP		A		2FE	100,983	82.5400	83,365	101,000	100,989		2			3.900	3.902	MN	503	3,939	11/08/2011	11/15/2021
89114Q-AB-4	TORONTO DOMINION BANK		A		1FE	29,888	100.9100	30,273	30,000	29,987		23			2.500	2.580	JJ	348	750	07/07/2011	07/14/2016

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
89352H-AK-5	TRANS CANADA PIPELINES		A		1FE	74,528	98.4100	73,808	75,000	74,619		41			3.750	3.826	AO	586	2,813	10/02/2013	10/16/2023
98417E-AK-6	XSTRATA CANADA FIN SERIES 144A		A		2FE	235,817	80.5000	189,175	235,000	235,527		(76)			4.950	4.906	MN	1,486	11,633	11/04/2011	11/15/2021
00507U-AF-8	ACTAVIS FUNDING SCS SERIES WI		F	1	2FE	96,616	100.1800	95,171	95,000	96,494		(124)			3.850	3.626	JD	163	3,658	02/27/2015	06/15/2024
00507U-AU-5	ACTAVIS FUNDING SCS		F	1	2FE	9,948	97.5100	9,751	10,000	9,948		1			4.750	4.783	MS	140	241	03/03/2015	03/15/2045
021517-AC-1	ALTO PARANA SA SERIES 144A		F		2FE	39,720	104.0000	41,600	40,000	39,948		33			6.375	6.471	JD	156	2,550	06/07/2007	06/09/2017
055451-AL-2	BHP BILLITON FIN USA		F		1FE	234,144	93.9300	220,736	235,000	234,462		81			3.250	3.293	MN	849	7,638	11/17/2011	11/21/2021
24713G-AA-0	DELPHI AUTOMOTIVE PLC		F	1	2FE	19,957	99.8700	19,974	20,000	19,958		1			3.150	3.197	MN	74		11/09/2015	11/19/2020
25243Y-AM-1	DIAGEO CAPITAL PLC		F		1FE	79,910	107.3600	85,888	80,000	79,980		10			5.750	5.765	AO	869	4,600	10/23/2007	10/23/2017
25243Y-AU-3	DIAGEO CAPITAL PLC		F	1	1FE	139,657	96.6100	135,254	140,000	139,740		32			2.625	2.653	AO	633	3,675	04/24/2013	04/29/2023
29358Q-AA-7	ENSCO PLC		F		2FE	200,909	80.5200	161,040	200,000	200,610		(106)			4.700	4.631	MS	2,768	9,400	11/28/2011	03/15/2021
404280-AP-4	HSBC HOLDINGS PLC		F		1FE	198,680	100.3600	200,720	200,000	198,879		112			4.250	4.332	MS	2,526	8,500	03/05/2014	03/14/2024
500472-AB-1	PHILIPS ELECTRONICS NV		F		2FE	138,327	107.0100	149,814	140,000	139,546		189			5.750	5.910	MS	2,460	8,050	03/05/2008	03/11/2018
709629-AN-9	PENTAIR FINANCE SA		F	1	2FE	74,918	99.9000	74,925	75,000	74,923		4			3.625	3.649	MS	793		09/09/2015	09/15/2020
716473-AC-7	PETROFAC LTD SERIES 144A		F		2FE	29,888	94.9800	28,494	30,000	29,936		22			3.400	3.482	AO	230	1,020	10/03/2013	10/10/2018
767201-AC-0	RIO TINTO FIN USA LTD		F		1FE	239,488	108.3400	227,514	210,000	221,138		(4,070)			6.500	4.273	JJ	6,294	13,650	02/08/2011	07/15/2018
806213-AD-6	SCENTRE GROUP TRUST SERIES 144A		F	1	1FE	74,775	93.8000	70,350	75,000	74,787		12			3.250	3.284	AO	427	1,219	04/21/2015	10/28/2025
80685Q-AA-4	SCHLUMBERGER OILFIELED UK SERIES 144A		F	1	1FE	243,425	106.0300	259,774	245,000	244,120		153			4.200	4.280	JJ	4,745	10,290	02/08/2011	01/15/2021
83051G-AC-2	SKANDINAVISKA ENSKILDA SERIES 144A		F		1FE	199,850	100.4600	200,920	200,000	199,901		29			2.375	2.391	MS	1,267	4,750	03/18/2014	03/25/2019
86960B-AE-2	SVENSKA HANDELSBANKEN AB		F		1FE	249,793	100.9300	252,325	250,000	249,875		39			2.500	2.517	JJ	2,708	6,250	09/19/2013	01/25/2019
87020P-AD-9	SWEDBANK AB SERIES 144A		F		1FE	199,662	100.1300	200,260	200,000	199,782		66			2.375	2.411	FA	1,636	4,750	02/20/2014	02/27/2019
87164K-AB-0	SYNGENTA FINANCE NV		F		1FE	189,685	92.5400	175,826	190,000	189,706		6			4.375	4.385	MS	2,147	8,313	03/21/2012	03/28/2042
89153V-AB-5	TOTAL CAPITAL INTL		F		1FE	265,676	99.3900	263,384	265,000	265,437		(64)			2.875	2.845	FA	2,836	7,619	02/15/2012	02/17/2022
3299999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						20,341,649	XXX	20,579,968	20,106,000	20,287,297	0	(14,183)	0	0	XXX	XXX	XXX	211,986	799,159	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																					
00842A-AD-1	AGATE BAY MORTGAGE TRUST SERIES 15-4 CLA			2	1FM	187,631	100.1200	187,593	187,368	187,535		(96)			3.500	3.389	MON	546	3,279	06/08/2015	06/25/2045
05949A-5A-4	BANC OF AMERICA MORTGAGE SECUR SERIES 20			2	3FM	186,477	101.6700	186,216	183,157	184,147	119	(650)			5.500	5.352	MON	839	10,074	06/28/2005	05/25/2035
05949C-HQ-2	BANC OF AMERICA MORTGAGE SECUR SERIES 20			2	1FM	22,500	87.9400	22,520	25,609	22,711		191			2.900	5.193	MON	62	708	03/17/2006	10/25/2035
05949C-KQ-8	BANC OF AMERICA MORTGAGE SECUR SERIES 20			2	1FM	15,111	92.3200	16,160	17,504	15,304		168			2.947	4.986	MON	43	482	12/31/2009	11/25/2035
07387A-AW-5	BEAR STEARNS ADJUSTABLE RATE M SERIES 20			2	1FM	52,663	92.5600	56,836	61,404	53,410		664			2.746	6.558	MON	141	1,648	12/31/2009	06/25/2035
1248MG-AP-9	CREDIT-BASED ASSET SERVICING A SERIES 20			2	1FM	75,235	52.7800	86,654	164,180	77,277		(2,077)			5.835	3.638	MON	798	4,178	12/31/2009	01/25/2037
12544L-AA-9	COUNTRYWIDE HOME LOANS SERIES 2007-11 CL			2	2FM	43,051	89.9300	43,843	48,753	43,843	(563)	1,287			6.000	12.604	MON	244	2,924	12/31/2009	08/25/2037
126670-CM-8	COUNTRYWIDE ASSET-BACKED CERTI SERIES 20			2	1FM	44,190	42.7100	85,420	200,000						4.816		MON	803	9,792	12/31/2009	02/25/2036
126673-WE-8	COUNTRYWIDE ASSET-BACKED CERTI SERIES 20			2	6*	410,506	98.1600	433,781	441,912	410,769	3,549	(178)			5.159	5.568	MON	1,900	23,156	12/31/2009	07/25/2035
12668B-EG-4	COUNTRYWIDE ALTERNATIVE LOAN SERIES 2005			2	1FM	51,463	94.7500	58,994	62,263	54,467		619			5.500	9.308	MON	285	3,424	07/01/2009	02/25/2036
12668X-AC-9	COUNTRYWIDE ASSET-BACKED CERTI SERIES 20			2	1FM	92,969	99.3200	125,819	126,680	100,494		2,500			5.555	18.051	MON	586	7,037	12/07/2006	04/25/2036
12669G-HY-0	COUNTRYWIDE HOME LOANS SERIES 2004-29 CL			2	1FM	3,632	94.5200	3,433	3,632	3,632					0.962	0.964	MON		27	12/17/2004	02/25/2035
17307G-6K-9	CITIGROUP MORTGAGE LOAN TRUST SERIES 200			2	1FM	72,346	90.9700	81,304	89,375	74,444		1,918			2.726	7.770	MON	203	2,394	12/31/2009	03/25/2036
17310B-AY-0	CITICORP MORTGAGE SECURITIES SERIES 2006			2	1FM	11,388	100.8600	12,013	11,911	11,697		78			5.500	7.102	MON	55	655	06/20/2006	06/25/2036

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
225458-EZ-7	CS FIRST BOSTON MORTGAGE SECUR SERIES 20			2	1FM	60,570	94.4100	68,844	72,921	63,167		242			5.250	9.259	MON	319	3,828	12/31/2009	03/25/2035
32051G-DA-0	FIRST HORIZON ALTERNATIVE MORT SERIES 20			2	1FM	38,438	98.1900	45,609	46,450	38,925		(85)			6.000	12.823	MON	232	2,787	01/16/2009	01/25/2035
32051G-RD-9	FIRST HORIZON ALTERNATIVE MORT SERIES 20			2	1FM	107,347	93.0400	101,139	108,705	107,399		(5)			5.500	5.665	MON	498	5,979	08/04/2005	08/25/2035
361856-DD-6	GMAC MORTGAGE CORPORATION LOAN SERIES 20			2	1FM	42,328	99.9200	43,956	43,991	42,815		50			4.700	5.045	MON	172	2,067	06/08/2006	10/25/2033
362341-4F-3	GSR MORTGAGE LOAN TRUST SERIES 2006-AR1			2	1FM	49,518	90.1100	48,361	53,668	49,680		208			3.044	3.851	MON	136	1,548	07/01/2009	01/25/2036
46644M-AS-5	JP MORGAN MORTGAGE TRUST SERIES 15-3 CLA			2	1FE	184,195	100.2000	181,976	181,612	183,797		(398)			3.500	3.007	MON	530	3,708	05/27/2015	05/25/2045
55265K-XT-1	MASTR ASSET SECURITIZATION TRU SERIES 20			2	1FM	25,301	101.2200	26,677	26,356	25,369		9			5.500	6.732	MON	121	1,450	03/05/2008	06/25/2033
59020U-QD-0	MLCC MORTGAGE INVESTORS INC SERIES 2005-			2	1FM	29,896	98.6700	29,971	30,375	29,972		(1)			2.723	3.029	MON	69	786	03/21/2006	12/25/2034
590219-AE-1	MLCC MORTGAGE INVESTORS INC SERIES 2006-			2	1FM	48,724	99.0600	50,460	50,939	48,927		(116)			2.218	2.998	MON	94	1,095	05/03/2006	05/25/2036
61913P-AR-3	MORTGAGEIT TRUST SERIES 2005-1 CLASS 2A			2	1FM	42,674	98.3400	42,630	43,349	42,916		90			1.494	1.985	MON	54	620	09/25/2006	02/25/2035
73316P-BS-8	POPULAR ABS MORTGAGE PASS-THRO SERIES 20			2	2FM	92,247	91.7200	84,613	92,251	92,070		(17)			5.160	5.178	MON	397	4,723	01/14/2005	05/25/2035
74958T-AB-9	RESIDENTIAL FUNDING MTG SEC I SERIES 200			2	1FM	71,639	81.4500	74,937	92,004	72,934		927			3.876	7.329	MON	297	3,527	12/31/2009	07/27/2037
760985-ZH-7	RESIDENTIAL ASSET MORTGAGE PRO SERIES 20			2	1FM	72,814	96.2800	70,100	72,808	70,100	(529)	(9)			5.623	5.645	MON	341	4,124	01/27/2006	09/25/2033
76110V-MH-8	RESIDENTIAL FUNDING MORTGAGE S SERIES 20			2	1FM	12,399	101.8900	12,513	12,281	12,271		(19)			5.770	5.646	MON	59	709	03/02/2005	04/25/2028
76110W-QR-0	RESIDENTIAL ASSET SECURITIES C SERIES 20			2	1FM	21,535	99.8800	22,418	22,445	22,019		36			3.990	4.497	MON	75	895	12/21/2005	04/25/2033
78473W-AC-7	SUNTRUST ADJUSTABLE RATE MORTG SERIES 20			2	1FM	31,779	92.0400	32,892	35,737	32,220		436			3.156	5.367	MON	94	1,091	12/31/2009	10/25/2037
81744F-FJ-1	SEQUOIA MORTGAGE TRUST SERIES 2004-11 CL			2	1FM	6,094	97.0100	5,911	6,094	6,094					0.702	0.703	MON	1	35	11/17/2004	12/20/2034
81744F-FY-8	SEQUOIA MORTGAGE TRUST SERIES 2004-12 CL			2	1FM	6,733	94.9300	6,392	6,733	6,733					0.672	0.673	MON	1	31	12/10/2004	01/20/2035
85172H-AA-3	SPRINGLEAF MORTGAGE LOAN TRUST SERIES 20			2	1FM	98,668	99.7000	98,385	98,681	98,619		(24)			1.870	1.833	MON	154	1,845	09/01/2013	09/25/2057
86359A-MH-3	STRUCTURED ASSET SECURITIES CO SERIES 20			2	1FM	48,357	89.4700	49,587	55,424	50,699		165			3.357	4.652	MON	155	1,860	10/19/2005	04/25/2031
86359A-WU-3	STRUCTURED ASSET SECURITIES CO SERIES 20			2	1AM	129,592	87.7400	132,310	150,798	136,803	6,460	793			3.357	4.833	MON	422	5,062	12/20/2005	01/25/2031
86359B-A4-3	STRUCTURED ASSET SECURITIES CO SERIES 20			2	1FM	15,497	102.1800	15,406	15,078	15,153		(44)			5.500	5.082	MON	69	829	08/19/2004	09/25/2019
89172R-AR-6	TPMT 2015-6 A1B 144A TPMT 2015-6 A1B 144			2	1FE	98,015	98.4200	97,372	98,935	98,023		8			2.750	2.884	MON	45	227	11/20/2015	04/25/2055
94981Y-AB-7	WELLS FARGO MORTGAGE BACKED SE SERIES 20			2	1FM	26,134	100.2800	26,118	26,045	26,110		(2)			2.847	2.742	MON	62	689	12/03/2004	01/25/2035
949834-AA-3	WELLS FARGO MORTGAGE BACKED SE SERIES 20			2	4FM	37,795	101.3000	38,732	38,235	37,737		(64)			6.000	5.892	MON	191	2,294	09/19/2007	10/25/2037
94983R-AD-6	WELLS FARGO MORTGAGE BACKED SE SERIES 20			2	1FM	52,306	93.8300	58,138	61,961	53,369		929			2.714	7.056	MON	140	1,669	12/31/2009	04/25/2036
94984G-AD-9	WELLS FARGO MORTGAGE BACKED SE SERIES 20			2	1FM	45,468	93.4300	47,280	50,605	45,843		464			2.747	4.483	MON	116	1,350	12/31/2009	09/25/2036
94986F-AF-4	WELLS FARGO MORTGAGE BACKED SE SERIES 20			2	1FM	90,823	101.9800	97,898	95,998	94,308		54			5.500	6.502	MON	440	5,280	09/26/2007	09/25/2037
3399999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						2,856,048	XXX	3,011,211	3,314,227	2,843,802	9,036	8,051	0	0	XXX	XXX	XXX	11,789	129,886	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	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																					
05524H-AA-6	BANC OF AMERICA LYNCH LARGE LO SERIES 20			2	1FM	100,000	99.8200	99,820	100,000	100,000					1.381	1.384	MON	65	1,251	11/04/2013	09/15/2026
05524U-AA-7	BANC OF AMERICA MERRILL LYNCH SERIES 201			2	1FM	82,397	99.3800	79,504	80,000	81,714		(230)			2.959	2.624	MON	197	2,367	11/29/2012	12/10/2030
05529S-AC-3	BARCLAYS COMMERCIAL MORTGAGE S SERIES 20			2	1FM	257,757	104.4400	261,100	250,000	255,344		(1,061)			3.756	3.275	MON	783	9,390	09/19/2013	09/05/2032
05538U-AA-1	BB UBS TRUST SERIES 2012-SHOW CLASS A 14			2	1FM	194,816	99.4800	198,960	200,000	195,757		381			3.430	3.731	MON	572	6,860	11/06/2014	11/05/2036
05547H-AC-5	BARCLAYS COMMERCIAL MORTGAGE S SERIES 20			2	1FE	102,992	102.7000	102,700	100,000	102,983		(9)			4.197	3.904	MON	291		12/04/2015	08/10/2035
05950E-AE-8	BANC OF AMERICA COMMERCIAL MOR SERIES 20			2	1FM	106,045	100.1300	107,307	107,167	106,985		80			6.020	6.224	MON	521	6,421	06/23/2006	05/10/2045
07387B-FS-7	BEAR STEARNS COMMERCIAL MORTGA SERIES 20			2	1FM	64,125	100.0400	64,373	64,347	64,235		7			5.822	5.918	MON	301	3,698	04/07/2006	04/12/2038
07387M-AG-4	BEAR STEARNS COMMERCIAL MORTGA SERIES 20			2	1FM	175,112	99.9500	174,913	175,000	174,737		(51)			5.638	5.675	MON	804	9,661	03/08/2006	03/11/2039
07388Y-AE-2	BEAR STEARNS COMMERCIAL MORTGA SERIES 20			2	1FM	86,785	102.3700	80,800	78,929	81,800		(4,209)			5.911	0.498	MON	376	5,674	09/24/2014	06/11/2040
12514A-AE-1	CD COMMERCIAL MORTGAGE TRUST SERIES 2007			2	1FM	108,274	103.7000	95,941	92,518	98,184		(3,686)			5.886	(1.559)	MON	454	5,446	05/09/2013	11/15/2044
12591U-AF-0	COMM MORTGAGE TRUST SERIES 2014-UBS2 CLA			2	1FM	154,431	103.7100	155,565	150,000	153,715		(406)			3.961	3.619	MON	495	5,942	03/17/2014	03/10/2047
17319W-AA-7	CITIGROUP COMMERCIAL MTGE SERIES 2013 CL			2	1FM	183,725	100.1300	183,134	182,896	183,229		(253)			2.110	1.876	MON	322	3,859	10/03/2013	01/12/2018
17323V-AY-1	CITIGROUP COMMERCIAL MORTGAGE SERIES 201			2	1FM	68,420	96.4100	67,487	70,000	68,471		51			2.935	3.234	MON	171	685	08/20/2015	04/10/2048
190749-AE-1	COBALT CMBS COMMERCIAL MORTGAG SERIES 20			2	1FM	85,253	101.5900	78,847	77,613	79,113		(1,847)			5.223	0.570	MON	338	4,054	06/05/2013	08/15/2048
20047Q-AE-5	COMMERCIAL MORTGAGE SERIES 2006-C7 CLASS			2	1FM	180,669	100.8200	182,923	181,435	181,159		35			5.963	6.078	MON	872	11,429	06/21/2006	06/10/2046
20173Q-AE-1	COMMERCIAL MORTGAGE TRUST 2007 SERIES 20			2	1FM	113,925	102.2300	107,847	105,494	108,638		(4,479)			5.444	0.008	MON	479	6,057	10/14/2014	03/10/2039
233050-AC-7	DBUS MORTGAGE TRUST SERIES 2011-LC1A CLA			2	1FM	55,559	110.2300	60,627	55,000	55,262		(67)			5.002	4.897	MON	229	2,751	02/09/2011	11/10/2046
36191Y-BB-3	GS MORTGAGE SECURITIES SERIES 2011-GC5 C			2	1FM	237,335	104.8600	246,421	235,000	236,317		(255)			3.707	3.600	MON	726	8,711	09/22/2011	08/10/2044
36192L-AA-3	GS MORTGAGE SECURITIES TRUST SERIES 2012			2	1FM	260,703	101.3100	253,275	250,000	256,487		(1,827)			2.933	2.147	MON	611	7,332	11/06/2014	06/05/2031
36198F-AE-2	GS MORTGAGE SECURITIES TRUST SERIES 2013			2	1FM	811,828	106.9500	802,125	750,000	802,374		(6,127)			4.243	3.208	MON	2,652	31,823	07/23/2014	08/10/2046
362332-AE-8	GS MORTGAGE SECURITIES TRUST 2 SERIES 20			2	1FM	89,856	99.8300	83,747	83,889	85,806		(2,904)			5.560	(1.121)	MON	389	4,914	10/08/2014	11/10/2039
36249K-AC-4	GSMS SERIES 2010-C1 CLASS A2			2	1FM	238,452	107.3400	252,249	235,000	236,780		(405)			4.592	4.417	MON	899	10,791	07/19/2011	08/10/2043
36252W-AV-0	GSMS SERIES 2014-GC20 CLASS A3			2	1FM	133,898	104.2900	135,577	130,000	132,977		(545)			3.680	3.199	MON	399	4,784	03/27/2014	04/10/2047
36253B-AU-7	GSMS SERIES 14-GC22 CLASS A5			2	1FM	128,757	103.6600	129,575	125,000	128,243		(341)			3.862	3.516	MON	402	4,827	06/10/2014	06/10/2047
38406H-AA-0	GRACE MORTGAGE TRUST SERIES 2014-GRCE CL			2	1FM	149,349	102.4200	148,509	145,000	148,433		(595)			3.369	2.899	MON	407	4,885	05/21/2014	06/10/2028
44217N-AC-0	HOUSTON GALLERIA MALL TRUST SERIES 2015-			2	1FM	201,348	97.3500	194,700	200,000	201,225		(122)			3.087	3.024	MON	514	3,344	10/21/2015	03/05/2037
46628F-AF-8	JP MORGAN CHASE COMMERCIAL SERIES 2006-L			2	1FM	78,232	100.3200	69,334	69,113	69,817		(1,922)			6.106	1.059	MON	340	4,157	04/19/2013	04/15/2045
46631Q-AD-4	JP MORGAN CHASE COMMERCIAL MOR SERIES 20			2	1FM	97,169	103.9500	91,855	88,364	92,795		(3,081)			5.794	(0.103)	MON	427	5,120	10/01/2014	02/12/2051
46636D-AE-6	JP MORGAN CHASE COMMERICAL SERIES 2011-C			2	1FM	101,000	103.7400	103,740	100,000	100,150		(201)			4.106	3.921	MON	342	4,106	05/25/2011	07/15/2046

SCHEDULE D - PART 1

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

1 CUSIP Identification	2 Description	Codes 3 Code	Codes 4 Foreign	Codes 5 Bond CHAR	6 NAIC Designation	7 Actual Cost	Fair Value 8 Rate Used to Obtain Fair Value	Fair Value 9 Fair Value	10 Par Value	11 Book/ Adjusted Carrying Value	Change in Book / Adjusted Carrying Value 12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change In B./A.C.V.	Interest 16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	Dates 21 Acquired	22 Stated Contractual Maturity Date
50177A-AE-9	LB COMMERCIAL CONDUIT MORTGAGE SERIES 20			2	1FM	107,303	103.7100	101,275	97,652	101,865		(5,437)			6.096	0.303	MON	320	5,844	09/15/2014	07/15/2044
60687U-AG-2	MERRILL LYNCH/COUNTRYWIDE COMM SERIES 20			2	1FM	250,769	101.0300	252,575	250,000	249,621		(153)			6.082	6.092	MON	1,227	14,889	06/16/2006	06/12/2046
60688C-AE-6	ML CFC COMMERCIAL MORTGAGE TRU SERIES 20			2	1FM	81,247	104.0200	75,839	72,908	75,747		(2,605)			5.700	1.047	MON	346	4,167	04/03/2014	09/12/2049
61690V-AZ-1	MORGAN STANLEY BAML TRUST SERIES 2015-C2			2	1FM	102,997	100.0200	100,020	100,000	102,960		(37)			3.531	3.181	MON	294	294	10/28/2015	11/15/2048
61749M-AV-1	MORGAN STANLEY CAPITAL I SERIES 2006-T23			2	1FM	129,682	100.7000	129,981	129,077	128,874		(116)			6.021	6.003	MON	629	7,875	07/19/2006	08/12/2041
61751X-AE-0	MORGAN STANLEY CAPITAL I SERIES 2007-T25			2	1FM	155,514	102.1200	162,883	159,501	158,934		299			5.514	5.974	MON	733	9,607	05/13/2008	11/12/2049
61759L-AA-6	MORGAN STANLEY REREMIC TRUST SERIES 2010			2	1FE	108,397	102.6200	96,548	94,083	97,583		(2,860)			5.988	0.103	MON	454	5,528	02/26/2013	08/15/2045
61761X-AA-6	MORGAN STANLEY CAPITAL I TRUST SERIES 20			2	1FM	201,063	100.2000	200,400	200,000	200,693		(196)			2.695	2.599	MON	449	5,390	02/03/2014	01/11/2032
78413M-AC-2	SFAVE COMMERCIAL MORTGAGE SECU SERIES 20			2	1FM	207,979	97.1600	194,320	200,000	207,723		(256)			3.659	3.404	MON	610	6,098	02/03/2015	01/05/2035
87264J-AA-4	TMSQ MORTGAGE TRUST			2	1FM	205,985	100.6900	201,380	200,000	205,360		(536)			3.680	3.338	MON	613	7,360	10/23/2014	10/10/2036
90270R-BE-3	UBS BARCLAYS COMMERCIAL MORTGA SERIES 20			2	1FM	230,508	98.1200	245,300	250,000	234,793		1,866			2.850	3.874	MON	594	7,125	08/20/2013	12/10/2045
92935J-BC-8	WFRBS SERIES 2011-C2 CLASS A4 144A			2	1FM	152,989	109.2000	163,800	150,000	151,566		(322)			4.869	4.636	MON	609	7,304	02/17/2011	02/15/2044
92935V-AE-8	WFRBS SERIES 2011-C3 CLASS A3			2	1FM	70,701	103.9800	72,787	70,001	70,224		(112)			3.998	3.847	MON	233	2,799	05/26/2011	03/15/2044
92936C-AJ-8	WFRBS COMMERCIAL MORTGAGE TRU SERIES 201			2	1FM	170,064	109.8800	170,314	155,000	165,755		(1,809)			4.902	3.491	MON	633	7,598	07/17/2013	06/15/2044
92937U-AD-0	WFRBS COMMERCIAL MORTGAGE TRUS SERIES 20			2	1FM	148,195	98.8800	148,320	150,000	148,262		45			3.001	3.101	MON	375	4,502	07/08/2014	05/15/2045
92938C-AD-9	WFRBS COMMERCIAL MORTGAGE TR SERIES 2013			2	1FM	180,237	106.1600	185,780	175,000	179,099		(493)			4.153	3.801	MON	606	7,268	08/05/2013	08/15/2046
92938V-AP-0	WF-RBS COMMERCIAL MORTGAGE TRU SERIES 20			2	1FM	95,948	103.7900	98,601	95,000	95,782		(96)			3.829	3.719	MON	303	3,638	03/10/2014	03/15/2047
92939F-AU-3	RBS COMMERCIAL MORTGAGE TRUST SERIES 20			2	1FM	154,491	102.2900	153,435	150,000	154,328		(118)			3.678	3.478	MON	460	5,517	07/18/2014	08/15/2047
94989K-AV-5	WELLS FARGO COMMERCIAL MORTGAG SERIES 20			2	1FM	204,773	101.1700	202,340	200,000	204,752		(22)			3.637	3.477	MON	606	2,425	08/26/2015	06/15/2048
94989Q-AV-2	WELLS FARGO COMMERCIAL MORTGAG SERIES 20			2	1FM	315,000	102.2900	306,870	300,000	314,930		(70)			3.789	3.437	MON	947	1,895	10/23/2015	12/15/2047
3499999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						7,922,054	XXX	7,875,723	7,679,987	7,831,581	0	(47,097)	0	0	XXX	XXX	XXX	26,419	297,462	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																					
02005A-CW-6	ALLY MASTER OWNER TRUST SERIES 2012-5 CL			2	1FE	99,971	99.4000	99,400	100,000	99,990		6			1.540	1.551	MON	68	1,540	10/04/2012	09/15/2019
02006W-AE-9	ALLY AUTO RECEIVABLES TRUST SERIES 2014-			2	1FE	54,982	100.3000	55,165	55,000	54,987		3			2.100	2.116	MON	51	1,155	09/17/2014	03/16/2020
02006W-AF-6	ALLY AUTO RECEIVABLES TRUST SERIES 2014-			2	1FE	19,995	100.4200	20,084	20,000	19,996		1			2.350	2.366	MON	21	470	09/17/2014	06/15/2020
03064X-AE-4	AMERICREDIT AUTOMOBILE REC SERIES 2012-5			2	1FE	39,991	100.1800	40,072	40,000	39,999		2			1.690	1.703	MON	43	676	11/14/2012	11/08/2018
04248N-AA-1	ARMY HAWAII FAMILY HSG SERIES 144A			2	1FE	99,534	110.0100	109,497	99,534	99,534					5.524	5.523	JD	709	5,033	04/13/2005	06/15/2050
05522R-CQ-9	BANK OF AMERICA CREDIT CARD TR SERIES 20			2	1FE	75,000	99.8300	74,873	75,000	75,000					0.711	0.712	MON	25	429	02/05/2014	06/15/2021
05568B-AA-6	BURLINGTN NO SERIES 06-1 ETC			2	1FE	62,116	110.9000	68,887	62,116	62,116					5.720	5.719	JJ	1,638	3,553	05/10/2006	01/15/2024
12591A-AE-7	CNH EQUIPMENT TRUST SERIES 2012-B CLASS			2	1FE	56,995	100.1900	57,108	57,000	56,998		1			1.780	1.788	MON	45	1,015	06/12/2012	06/15/2020

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
12613S-AC-6	CNH EQUIPMENT TRUST SERIES 2013-C CLASS			2	1FE	48,824	99.8800	48,771	48,830	48,829		2			1.020	1.027	MON	22	498	08/20/2013	08/15/2018
12623P-AE-6	CNH EQUIPMENT TRUST SERIES 2014-B CLASS			2	1FE	34,992	99.2100	34,724	35,000	34,994		1			1.930	1.942	MON	30	675	06/03/2014	11/15/2021
126659-AA-9	CVS PASS-THROUGH TRUST SERIES 144A			2	2FE	192,923	123.7400	238,723	192,923	192,923					8.353	8.500	MON	940	16,876	06/10/2009	07/10/2031
13975D-AC-9	CAPITAL AUTO RECEIVABLES ASSET SERIES 20			2	1FE	44,701	99.9900	44,701	44,706	44,705		2			1.310	1.318	MON	18	586	08/14/2013	12/20/2017
13975E-AF-0	CAPITAL AUTO RECEIVABLES ASSET SERIES 20			2	1FE	14,998	99.9100	14,987	15,000	15,000		1			1.740	1.749	MON	8	261	01/15/2013	10/22/2018
13975J-AD-4	CAPITAL AUTO RECEIVABLES ASSET SERIES 20			2	1FE	70,000	99.9900	69,993	70,000	70,000					1.830	1.837	MON	39	1,281	08/26/2014	04/22/2019
14041N-ER-8	CAPITAL ONE MULTI ASSET EXECUT SERIES 20			2	1FE	120,000	99.4700	119,364	120,000	120,000					0.711	0.712	MON	40	686	04/03/2014	01/18/2022
15200W-AC-9	CENTERPOINT ENERGY TRANSITION SERIES 201			2	1FE	153,439	101.8800	152,820	150,000	152,314		(305)			3.028	2.778	AO	959	4,542	02/14/2012	10/15/2025
210717-AB-0	CONSUMERS SECURITIZATION SERIES 2014-A C			2	1FE	101,047	101.5300	101,530	100,000	100,930		(94)			2.962	2.758	MN	494	3,777	10/20/2014	11/01/2025
28618W-AB-0	ELEMENT RAIL LEASING I LLC SERIES 2014-1			2	1FE	130,000	100.3000	130,390	130,000	130,000					3.668	3.693	MON	159	4,768	04/11/2014	04/19/2044
33766Q-AC-1	FIRSTENERGY OHIO PIRB SPECIAL SERIES 201			2	1FE	202,438	102.0000	204,000	200,000	202,334		(99)			3.450	3.306	JJ	3,182	5,175	09/10/2015	01/15/2036
34528Q-DL-5	FORD CREDIT FLOORPLAN SERIES 2014-4 CLAS			2	1FE	99,971	99.5500	99,550	100,000	99,984		10			1.400	1.414	MON	62	1,400	08/19/2014	08/15/2019
34529W-AE-0	FORD CREDIT AUTO OWNER TRUST SERIES 2012			2	1FE	114,995	100.1200	115,138	115,000	114,999		1			1.670	1.677	MON	85	1,920	04/18/2012	11/15/2017
34530E-AF-4	FORD CREDIT AUTO OWNER TRUST SERIES 2013			2	1FE	24,996	99.4200	24,855	25,000	24,998		1			1.320	1.328	MON	15	330	05/14/2013	01/15/2019
34530M-AA-7	FORD CREDIT AUTO OWNER TRUST/F SERIES 20			2	1FE	99,975	100.8100	100,810	100,000	99,982		4			2.260	2.280	MON	100	2,260	05/06/2014	11/15/2025
44614T-AC-6	HUNTINGTON AUTO TRUST SERIES 2012-2 CLAS			2	1FE	61	99.9800	61	61	61					0.510	0.481	MON			01/31/2014	04/17/2017
47787T-AD-8	JOHN DEERE OWNER TRUST SERIES 2013-A CLA			2	1FE	138,250	99.7500	139,650	140,000	139,502		538			0.770	1.164	MON	48	1,078	08/22/2013	07/15/2019
55314Q-AE-7	MMAF EQUIPMENT FINANCE LLC SERIES 2012-A			2	1FE	134,969	99.8200	134,757	135,000	134,986		5			1.980	1.996	MON	156	2,673	06/13/2012	06/10/2032
62951X-AA-4	NEW YORK CITY TAX LIEN SERIES 2014-A CLA			2	1FE	4,616	99.5000	4,593	4,616	4,616					1.030	1.040	FMAN	7	48	07/30/2014	11/10/2027
80283F-AD-8	SANTANDER DRIVE AUTO RECEIVABL SERIES 20			2	1FE	9,369	99.9900	9,369	9,370	9,370					1.160	1.169	MON	5	109	01/09/2013	01/15/2019
80283G-AD-6	SANTANDER DRIVE AUTO RECEIVABL SERIES 20			2	1FE	49,418	99.9600	49,250	49,270	49,290		(71)			1.190	1.009	MON	26	586	06/03/2014	05/15/2018
80283N-AE-9	SANTANDER DRIVE AUTO RECEIVABL SERIES 20			2	1FE	34,999	99.9600	34,986	35,000	35,000					1.590	1.596	MON	25	557	01/08/2014	10/15/2018
80284M-AE-0	SANTANDER DRIVE AUTO RECEIVABL SERIES 15			2	1FE	49,997	99.9600	49,980	50,000	49,998					2.260	2.272	MON	50	342	08/20/2015	06/15/2020
80284M-AF-7	SANTANDER DRIVE AUTO RECEIVABL SERIES 15			2	1FE	39,999	99.8400	39,936	40,000	39,999					2.970	2.988	MON	53	360	08/20/2015	03/15/2021
87165L-AF-8	SYNCHRONY CREDIT CARD MASTER SERIES 2015			2	1FE	99,980	99.5700	99,570	100,000	99,982		2			2.370	2.385	MON	105	1,764	03/09/2015	03/15/2023
88713U-AA-4	TIMBERSTAR TRUST SERIES 2006-1A CLASS A			2	1FE	188,813	102.5600	205,120	200,000	198,271		1,540			5.668	6.596	MON	945	11,336	06/19/2008	10/15/2036
89655V-AA-0	TRINITY RAIL LEASING LP SERIES 2003-1A C			2	1FE	36,976	104.9800	38,818	36,976	36,976					5.640	5.707	MON	110	2,085	10/30/2003	10/12/2026
90290X-AE-7	USAA AUTO OWNER TRUST SERIES 15-1 CLASS			2	1FE	99,997	99.9000	99,900	100,000	99,997					1.960	1.969	MON	87	751	07/21/2015	11/15/2022

SCHEDULE D - PART 1

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

1 CUSIP Identification	2 Description	3 Code	4 Foreign	5 Bond CHAR	6 NAIC Designation	7 Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	10 Par Value	11 Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change In B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date
98158L-AE-7	WORLD OMNI AUTO RECEIVABLES TR SERIES 20			2	1FE	89,976	99.5800	89,622	90,000	89,984		5			1.800	1.812	MON	72	1,620	04/15/2014	02/16/2021
3599999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						2,939,303	XXX	3,021,054	2,945,402	2,948,644	0	1,556	0	0	XXX	XXX	XXX	10,442	82,215	XXX	XXX
3899999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Subtotals - Industrial and Miscellaneous (Unaffiliated)						34,059,054	XXX	34,487,956	34,045,616	33,911,324	9,036	(51,673)	0	0	XXX	XXX	XXX	260,636	1,308,722	XXX	XXX
7799999 - Bonds - Total Bonds - Subtotals - Issuer Obligations						37,230,808	XXX	37,998,098	36,261,000	36,750,183	0	(86,692)	0	0	XXX	XXX	XXX	369,685	1,381,452	XXX	XXX
7899999 - Bonds - Total Bonds - Subtotals - Residential Mortgage-Backed Securities						16,071,461	XXX	16,504,545	16,156,379	16,045,535	9,036	4,529	0	0	XXX	XXX	XXX	53,886	585,100	XXX	XXX
7999999 - Bonds - Total Bonds - Subtotals - Commercial Mortgage-Backed Securities						9,582,166	XXX	9,574,276	9,316,036	9,475,190	0	(52,019)	0	0	XXX	XXX	XXX	31,152	354,263	XXX	XXX
8099999 - Bonds - Total Bonds - Subtotals - Other Loan-Backed and Structured Securities						3,963,415	XXX	4,076,676	3,978,570	3,958,813	(4,714)	944	0	0	XXX	XXX	XXX	23,264	133,987	XXX	XXX
8399999 Subtotals - Total Bonds						66,847,850	XXX	68,153,595	65,711,985	66,229,721	4,322	(133,238)	0	0	XXX	XXX	XXX	477,987	2,454,802	XXX	XXX

SCHEDULE D - PART 2 - SECTION 1

Showing All **PREFERRED STOCKS** Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Code	Foreign	Number Of Shares	Par Value Per Share	Rate Per Share	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change In B./A.C.V. (15+16-17)	Total Foreign Exchange Change In B./A.C.V.	NAIC Desig-nation	Date Acquired
8999999 Total Preferred Stocks							0	XXX	0	0	0	0	0	0	0	0	0	0	XXX	XXX

NONE

SCHEDULE D - PART 2 - SECTION 2

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

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book / Adjusted Carrying Value	Rate per Share Used To Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
Industrial and Miscellaneous (Unaffiliated)																	
31337#-10-5	FEDERAL HOME LOAN BANK			2,176.000	217,600	100.000	217,600	217,600		8,704				0		U	04/11/2013
9099999 - Industrial and Miscellaneous (Unaffiliated)					217,600	XXX	217,600	217,600	0	8,704	0	0	0	0	0	XXX	XXX
Mutual Funds																	
04314H-85-7	ARTISAN INTL VALUE FUND-INS			56,220.890	1,788,387	31.810	1,788,387	1,890,454		19,857		(139,990)		(139,990)		L	11/19/2014
922040-10-0	VANGUARD INST INDEX FUND INST			19,564.946	3,651,210	186.620	3,651,210	2,530,102		89,412		(40,108)		(40,108)		L	12/26/2013
9299999 - Mutual Funds					5,439,597	XXX	5,439,597	4,420,556	0	109,269	0	(180,098)	0	(180,098)	0	XXX	XXX
9799999 Total Common Stocks					5,657,197	XXX	5,657,197	4,638,156	0	117,973	0	(180,098)	0	(180,098)	0	XXX	XXX
9899999 Total Preferred and Common Stocks					5,657,197	XXX	5,657,197	4,638,156	0	117,973	0	(180,098)	0	(180,098)	0	XXX	XXX

(a) For all common stocks bearing the NAIC market indicator “U” provide: the number of such issues 1 , the total $ value (included in Column 8) of all such issues $ 217,600

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks **ACQUIRED** During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
Bonds - U.S. Governments								
912810-RK-6	US TREASURY N/B 2.500% 02/15/45		05/29/2015	Various	XXX	370,622	400,000	1,968
912810-RN-0	US TREASURY N/B 2.875% 08/15/45		10/30/2015	Deutsche Bank Securities	XXX	74,112	75,000	475
912828-L3-2	US TREASURY N/B 1.375% 08/31/20		08/31/2015	Citigroup Global Mkts Inc	XXX	124,043	125,000	14
912828-M8-0	US TREASURY N/B 2.000% 11/30/22		12/30/2015	Barclays Capital Fixed Inc	XXX	247,900	250,000	424
912828-SD-3	US TREASURY N/B 1.250% 01/31/19		10/07/2015	Various	XXX	1,006,351	1,000,000	1,407
912828-SX-9	US TREASURY N/B 1.125% 05/31/19		12/02/2015	Direct	XXX	2,554,715	2,575,000	237
912828-UN-8	US TREASURY N/B 2.000% 02/15/23		05/08/2015	Morgan Stanley Dean Witter	XXX	201,024	200,000	961
912828-WN-6	US TREASURY N/B 2.000% 05/31/21		10/07/2015	Fidelity	XXX	113,686	110,000	
912828-WZ-9	US TREASURY N/B 1.750% 04/30/22		04/30/2015	Goldman Sachs & Co	XXX	348,824	350,000	83
912828-XG-0	US TREASURY N/B 2.125% 06/30/22		06/30/2015	Chase Securities Inc	XXX	125,591	125,000	43
0599999 - Bonds - U.S. Governments						5,166,868	5,210,000	5,612
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed)								
452152-FL-0	ILLINOIS STATE SERIES 3		09/08/2015	Goldman Sachs & Co	XXX	78,750	75,000	1,909
1799999 - Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed)						78,750	75,000	1,909
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)								
108151-VU-2	BRIDGEPORT CT 7.640% 01/15/30		01/22/2015	SAMUEL A RAMIREZ & COMPANY INC	XXX	54,506	45,000	115
2499999 - Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)						54,506	45,000	115
Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions								
167725-AB-6	CHICAGO ILL TRANSIT AUTH TRANS		05/28/2015	Citigroup Global Mkts Inc	XXX	37,275	35,000	6
3128M7-XV-3	FHLMC POOL G05792 4.500% 02/01/40		05/19/2015	JP Morgan	XXX	187,350	171,145	449
3128M9-TQ-5	FHLMC GOLD POOL G07459		04/30/2015	Citigroup Global Mkts Inc	XXX	119,437	113,821	44
3128MJ-XD-7	FHLMC POOL G08675 3.000% 11/01/45		11/06/2015	Credit Suisse 1st Boston	XXX	223,915	224,503	206
31320P-E9-1	FHLMC POOL Q32859 3.500% 04/01/45		06/30/2015	Banc America Securities	XXX	405,378	393,481	191
31335A-BF-4	FHLMC GOLD POOL G60038		09/30/2015	Goldman Sachs & Co	XXX	151,146	144,919	56
3136AH-2T-6	FNMA SERIES 2014-3 CLASS AY		01/09/2015	Seaport Group Securities	XXX	122,456	120,000	130
3136AK-D3-4	FNMA SERIES 2014-58 CLASS PY		02/19/2015	Daiwa Capital Markets	XXX	106,047	110,000	211
3138EQ-NL-2	FNMA POOL AL7594 3.500% 08/01/45		10/23/2015	baird	XXX	261,646	249,596	291
3138WF-GC-4	FNMA POOL AS5594 3.500% 08/01/45		08/31/2015	Barclays Capital Fixed Inc	XXX	204,267	196,234	248
3138YW-H4-2	FNMA POOL AZ4750 3.500% 10/01/45		10/06/2015	baird	XXX	259,732	248,028	313
31397Q-4W-5	FNMA SERIES 2010-155 CLASS JH		11/20/2015	ABC Sundal Collier	XXX	160,969	150,000	400
54473E-NT-7	LOS ANGELES COUNTY PUBLIC WORK		04/07/2015	Morgan Stanley & Co Inc	XXX	101,601	75,000	1,076
3199999 - Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						2,341,219	2,231,727	3,621
Bonds - Industrial and Miscellaneous (Unaffiliated)								
002824-BB-5	ABBOTT LABORATORIES 2.950% 03/15/25		04/22/2015	Various	XXX	202,196	200,000	539
00287Y-AP-4	ABBVIE INC 3.200% 11/06/22		06/30/2015	Citigroup Global Mkts Inc	XXX	198,626	200,000	924
00287Y-AQ-2	ABBVIE INC 3.600% 05/14/25		05/05/2015	Banc America Securities	XXX	34,939	35,000	
00842A-AD-1	AGATE BAY MORTGAGE TRUST SERIES 15-4 CLA		06/08/2015	Credit Suisse 1st Boston	XXX	187,631	187,368	510
037833-BG-4	APPLE INC 3.200% 05/13/25		05/06/2015	Goldman Sachs & Co	XXX	99,652	100,000	
05547H-AC-5	BARCLAYS COMMERCIAL MORTGAGE S SERIES 20		12/04/2015	Barclays Capital Fixed Inc	XXX	102,992	100,000	105
06051G-FM-6	BANK OF AMERICA CORP 4.000% 01/22/25		01/16/2015	Banc America Securities	XXX	49,699	50,000	
09062X-AF-0	BIOGEN IDEC INC 4.050% 09/15/25		09/10/2015	Banc America Securities	XXX	74,823	75,000	
151020-AS-3	CELGENE CORP 3.875% 08/15/25		08/03/2015	Citigroup Global Mkts Inc	XXX	74,276	75,000	
161175-AN-4	CCO SAFARI II LLC SERIES 144A		07/09/2015	Goldman Sachs & Co	XXX	60,000	60,000	
17323V-AY-1	CITIGROUP COMMERCIAL MORTGAGE SERIES 201		08/20/2015	Goldman Sachs & Co	XXX	68,420	70,000	137
33766Q-AC-1	FIRSTENERGY OHIO PIRB SPECIAL SERIES 201		09/10/2015	Nomura Securities Int Inc	XXX	50,750	50,000	288
34964C-AA-4	FORTUNE BRANDS HOME & SECURITY		06/08/2015	Chase Securities Inc	XXX	74,518	75,000	
384802-AB-0	WW GRAINGER INC 4.600% 06/15/45		06/04/2015	Morgan Stanley & Co Inc	XXX	39,968	40,000	
406216-BG-5	HALLIBURTON COMPANY 3.800% 11/15/25		11/05/2015	Credit Suisse 1st Boston	XXX	74,789	75,000	
432748-AB-7	HILLTOP HOLDINGS INC SERIES WI		06/19/2015	Tax Free Exchange	XXX	100,000	100,000	972
44217N-AC-0	HOUSTON GALLERIA MALL TRUST SERIES 2015-		10/21/2015	Various	XXX	201,348	200,000	171
44891A-AD-9	HYUNDAI CAPITAL AMERICA SERIES 144A		10/27/2015	Chase Securities Inc	XXX	49,970	50,000	
45866F-AD-6	INTERCONTINENTALEXCHANGE		11/19/2015	Banc America Securities	XXX	54,991	55,000	
46644M-AS-5	JP MORGAN MORTGAGE TRUST SERIES 15-3 CLA		05/27/2015	JP Morgan	XXX	184,195	181,612	494
50177A-AE-9	LB COMMERCIAL CONDUIT MORTGAGE SERIES 20		09/15/2014	Chase Securities Inc	XXX	(2,580)	(2,348)	(7)
539830-BH-1	LOCKHEED MARTIN CORP SERIES 10YR		11/16/2015	Various	XXX	178,610	180,000	
585055-BS-4	MEDTRONIC INC SERIES WI		08/31/2015	Tax Free Exchange	XXX	133,778	135,000	2,179
60856B-AC-8	MOLEX ELECTRONICS TECH SERIES 144A		04/01/2015	Chase Securities Inc	XXX	49,922	50,000	
61690V-AZ-1	MORGAN STANLEY BAML TRUST SERIES 2015-C2		10/28/2015	Morgan Stanley & Co Inc	XXX	102,997	100,000	108
628530-BD-8	MYLAN INC 4.200% 11/29/23		06/24/2015	Banc America Securities	XXX	30,627	30,000	62

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks **ACQUIRED** During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
637417-AH-9	NATL RETAIL PROPERTIES		10/14/2015	First Union Capital Mkts	XXX	24,940	25,000	
67021C-AK-3	NSTAR ELECTRIC CO 3.250% 11/15/25		11/13/2015	Banc America Securities	XXX	74,639	75,000	
74825Q-AA-8	QUEENS HEALTH SYSTEM SERIES D		01/23/2015	Chase Securities Inc	XXX	75,436	75,000	
78413M-AC-2	SFAVE COMMERCIAL MORTGAGE SECU SERIES 20		02/03/2015	Merrill Lynch Pierce	XXX	207,979	200,000	203
80284M-AE-0	SANTANDER DRIVE AUTO RECEIVABL SERIES 15		08/20/2015	First Union Capital Mkts	XXX	49,997	50,000	
80284M-AF-7	SANTANDER DRIVE AUTO RECEIVABL SERIES 15		08/20/2015	First Union Capital Mkts	XXX	39,999	40,000	
811065-AE-1	SCRIPPS NETWORKS INTERAC		05/18/2015	First Union Capital Mkts	XXX	64,778	65,000	
832696-AK-4	JM SMUCKER CO SERIES WI		10/07/2015	Tax Free Exchange	XXX	19,995	20,000	43
845467-AK-5	SOUTHWESTERN ENERGY CO		01/20/2015	Banc America Securities	XXX	44,954	45,000	
87165L-AF-8	SYNCHRONY CREDIT CARD MASTER SERIES 2015		03/09/2015	Banc America Securities	XXX	99,980	100,000	
89172R-AR-6	TPMT 2015-6 A1B 144A TPMT 2015-6 A1B 144		11/20/2015	Credit Suisse 1st Boston	XXX	98,015	98,935	219
90131H-BF-1	21ST CENTURY FOX AMERICA		04/06/2015	Tax Free Exchange	XXX	77,653	75,000	1,434
90290X-AE-7	USAA AUTO OWNER TRUST SERIES 15-1 CLASS		07/21/2015	Dain Rauscher Inc	XXX	99,997	100,000	
91324P-CP-5	UNITEDHEALTH GROUP INC		07/20/2015	Chase Securities Inc	XXX	39,892	40,000	
92826C-AC-6	VISA INC 2.800% 12/14/22		12/09/2015	Bank Of America	XXX	99,861	100,000	
94989K-AV-5	WELLS FARGO COMMERCIAL MORTGAG SERIES 20		08/26/2015	Wells Fargo	XXX	204,773	200,000	606
94989Q-AV-2	WELLS FARGO COMMERCIAL MORTGAG SERIES 20		10/23/2015	Salomon Brothers Inc	XXX	315,000	300,000	853
00507U-AF-8	ACTAVIS FUNDING SCS SERIES WI	F	02/27/2015	Banc America Securities	XXX	76,689	75,000	634
00507U-AU-5	ACTAVIS FUNDING SCS 4.750% 03/15/45	F	03/03/2015	Chase Securities Inc	XXX	9,948	10,000	
24713G-AA-0	DELPHI AUTOMOTIVE PLC 3.150% 11/19/20	F	11/09/2015	Barclays Capital Fixed Inc	XXX	19,957	20,000	
709629-AN-9	PENTAIR FINANCE SA 3.625% 09/15/20	F	09/09/2015	Chase Securities Inc	XXX	74,918	75,000	
806213-AD-6	SCENTRE GROUP TRUST SERIES 144A	F	04/21/2015	Banc America Securities	XXX	74,775	75,000	
3899999 - Bonds - Industrial and Miscellaneous (Unaffiliated)						4,371,312	4,335,567	10,474
8399997 - Bonds - Subtotals - Bonds - Part 3						12,012,655	11,897,294	21,731
8399998 - Bonds - Summary item from Part 5 for Bonds						212,576	208,404	169
8399999 - Bonds - Subtotals - Bonds						12,225,231	12,105,698	21,900
9999999 Totals						12,225,231	XXX	21,900

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	11	12	13	14	15	16	17	18	19	20	21
										Change in Book/Adjusted Carrying Value										
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B/A. C.V. (11+12-13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
Bonds - U.S. Governments																				
36200J-6P-0	GNMA POOL 603078 5.000% 08/15/33		12/01/2015	Paydown		32,764	32,764	33,276	33,182		(418)		(418)		32,764			0	1,173	08/15/2033
36200K-W8-6	GNMA POOL 603771 5.500% 05/15/33		12/01/2015	Paydown		6,470	6,470	6,750	6,711		(241)		(241)		6,470			0	312	05/15/2033
36211U-HD-7	GNMA POOL 523228 8.000% 10/15/30		12/01/2015	Paydown		113	113	117	115		(2)		(2)		113			0	3	10/15/2030
36212G-SB-9	GNMA POOL 533414 8.000% 11/15/30		12/01/2015	Paydown		207	207	213	211		(4)		(4)		207			0	9	11/15/2030
36212U-BM-2	GNMA POOL 543744 8.000% 12/15/30		12/01/2015	Paydown		190	190	200	197		(7)		(7)		190			0	8	12/15/2030
36241K-BZ-0	GNMA POOL 781856 6.000% 08/15/34		12/01/2015	Paydown		15,859	15,859	16,408	16,364		(504)		(504)		15,859			0	517	08/15/2034
36241K-J6-6	GNMA POOL 782085 7.000% 11/15/33		12/01/2015	Paydown		2,063	2,063	2,135	2,126		(63)		(63)		2,063			0	76	11/15/2033
36241K-JL-3	GNMA POOL 782067 7.000% 11/15/32		12/01/2015	Paydown		3,904	3,904	4,073	4,054		(150)		(150)		3,904			0	136	11/15/2032
36241K-JQ-2	GNMA POOL 782071 7.000% 05/15/33		12/01/2015	Paydown		2,001	2,001	2,088	2,078		(77)		(77)		2,001			0	76	05/15/2033
36241K-JS-8	GNMA POOL 782073 7.000% 03/15/32		12/01/2015	Paydown		4,041	4,041	4,217	4,196		(156)		(156)		4,041			0	140	03/15/2032
36241K-JT-6	GNMA POOL 782074 7.000% 01/15/33		12/01/2015	Paydown		2,733	2,733	2,853	2,839		(105)		(105)		2,733			0	99	01/15/2033
36295Q-BH-2	GNMA POOL 676940 5.000% 04/15/38		12/01/2015	Paydown		10,704	10,704	10,931	10,920		(216)		(216)		10,704			0	259	04/15/2038
36295Q-J8-4	GNMA POOL 677187 6.000% 06/15/38		12/01/2015	Paydown		12,124	12,124	12,503	12,483		(359)		(359)		12,124			0	423	06/15/2038
38373M-3Y-4	GNMA SERIES 2008-78 CLASS E		10/01/2015	Paydown		73,728	73,728	73,405	73,524		204		204		73,728			0	2,493	02/16/2044
38373M-R5-1	GNMA SERIES 2008-14 CLASS C		12/01/2015	Paydown		36,875	36,875	38,846	37,847		(971)		(971)		36,875			0	586	12/16/2042
38374G-CF-7	GNMA SERIES 2004-23 CLASS E		12/01/2015	Paydown		89,260	89,260	92,830	90,282		(1,022)		(1,022)		89,260			0	3,373	11/16/2032
38374L-5Z-0	GNMA SERIES 2005-74 CLASS HC		12/01/2015	Paydown		2,825	2,825	3,011	2,963		(137)		(137)		2,825			0	111	09/16/2035
62888V-AB-4	NCUA GUARANTEED NOTES SERIES 2010-R1 CLA		12/04/2015	Paydown		34,907	34,907	35,040	34,933		(26)		(26)		34,907			0	341	10/07/2020
62888W-AC-0	NCUA GUARANTEED NOTES SERIES 2010-R3 CLA		12/06/2015	Paydown		4,089	4,089	4,079	4,083		6		6		4,089			0	54	12/08/2020
912810-DY-1	US TREASURY N/B 8.750% 05/15/17		11/09/2015	Citigroup Global Mkts Inc		224,070	200,000	268,602	218,317		(6,395)		(6,395)		211,922		12,149	12,149	17,262	05/15/2017
912828-F6-2	US TREASURY N/B 1.500% 10/31/19		06/01/2015	Citigroup Global Mkts Inc		175,896	175,000	174,043	174,072		78		78		174,150		1,745	1,745	1,548	10/31/2019
912828-F9-6	US TREASURY N/B 2.000% 10/31/21		11/23/2015	Morgan Stanley & Co Inc		100,555	100,000	100,563	100,556		(69)		(69)		100,488		67	67	2,132	10/31/2021
912828-NP-1	US TREASURY N/B 1.750% 07/31/15		07/31/2015	Maturity		1,000,000	1,000,000	1,030,859	1,003,861		(3,861)		(3,861)		1,000,000			0	17,500	07/31/2015
912828-NV-8	US TREASURY N/B 1.250% 08/31/15		08/31/2015	Maturity		160,000	160,000	161,125	160,158		(158)		(158)		160,000			0	2,000	08/31/2015
912828-NZ-9	US TREASURY N/B 1.250% 09/30/15		09/30/2015	Maturity		210,000	210,000	211,181	210,184		(184)		(184)		210,000			0	2,625	09/30/2015
912828-TK-6	US TREASURY N/B 0.250% 08/15/15		08/15/2015	Maturity		2,985,000	2,985,000	2,982,238	2,984,312		688		688		2,985,000			0	7,462	08/15/2015
0599999 - Bonds - U.S. Governments						5,190,378	5,164,857	5,271,586	5,190,568	0	(14,149)	0	(14,149)	0	5,176,417	0	13,961	13,961	60,718	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)																				
167505-NN-2	CHICAGO ILL BRD ED TAXABLE		03/26/2015	First Tennessee Bank		65,813	65,000	65,000	65,000				0		65,000		813	813	737	12/01/2015
686053-CE-7	OREGON SCH BRDS ASSN 0.000% 06/30/15		06/30/2015	Maturity		175,000	175,000	145,913	171,173		3,827		3,827		175,000			0		06/30/2015
2499999 - Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)						240,813	240,000	210,913	236,173	0	3,827	0	3,827	0	240,000	0	813	813	737	XXX
Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions																				
047856-EX-3	ATLANTA GA URBAN RESI FIN AUTH PROG - SE		01/01/2015	Redemption 100.0000		5,000	5,000	5,245	5,173				0		5,173		(173)	(173)	23	03/01/2041
167725-AB-6	CHICAGO ILL TRANSIT AUTH TRANS		12/01/2015	Redemption 100.0000		20,000	20,000	20,000	20,000				0		20,000			0	1,260	12/01/2021
3128K5-WP-3	FHLMC POOL A45154 6.000% 05/01/35		12/01/2015	Paydown		5,291	5,291	5,433	5,422		(131)		(131)		5,291			0	226	05/01/2035
3128KQ-D7-8	FHLMC POOL A60126 6.000% 05/01/37		12/01/2015	Paydown		4,470	4,470	4,685	4,679		(209)		(209)		4,470			0	85	05/01/2037
3128KY-JB-6	FHLMC POOL A67458 6.000% 11/01/37		12/01/2015	Paydown		2,392	2,392	2,430	2,428		(36)		(36)		2,392			0	89	11/01/2037
3128L0-Q8-8	FHLMC POOL A68579 6.000% 11/01/37		12/01/2015	Paydown		9,529	9,529	9,751	9,740		(211)		(211)		9,529			0	237	11/01/2037
3128L0-V6-6	FHLMC POOL A68737 6.500% 11/01/37		12/01/2015	Paydown		7,328	7,328	7,479	7,474		(146)		(146)		7,328			0	216	11/01/2037
3128LX-FS-4	FHLMC POOL G01977 5.000% 12/01/35		12/01/2015	Paydown		7,577	7,577	7,346	7,357		220		220		7,577			0	160	12/01/2035
3128M5-4E-7	FHLMC POOL G04121 5.500% 04/01/38		12/01/2015	Paydown		12,105	12,105	13,141	13,122		(1,017)		(1,017)		12,105			0	348	04/01/2038
3128M5-GR-5	FHLMC POOL G03508 6.000% 07/01/37		12/01/2015	Paydown		13,567	13,567	13,686	13,681		(114)		(114)		13,567			0	420	07/01/2037
3128M6-3Y-2	FHLMC POOL G05015 5.500% 09/01/38		12/01/2015	Paydown		30,280	30,280	32,745	32,663		(2,383)		(2,383)		30,280			0	837	09/01/2038
3128M6-EP-9	FHLMC POOL G04342 6.000% 04/01/38		12/01/2015	Paydown		12,438	12,438	12,446	12,444		(7)		(7)		12,438			0	376	04/01/2038
3128M7-YV-2	FHLMC POOL G05824 5.500% 01/01/40		12/01/2015	Paydown		17,522	17,522	18,565	18,515		(993)		(993)		17,522			0	611	01/01/2040
3128M8-G3-2	FHLMC POOL G06218 3.500% 12/01/40		12/01/2015	Paydown		19,184	19,184	19,394	19,376		(191)		(191)		19,184			0	397	12/01/2040
3128MJ-DT-4	FHLMC POOL G08113 6.500% 02/01/36		12/01/2015	Paydown		4,212	4,212	4,299	4,293		(81)		(81)		4,212			0	132	02/01/2036

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B/A. C.V. (11+12-13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
3128MJ-Q3-7	FHLMC POOL G08473 3.500% 01/01/42		12/01/2015	Paydown		43,066	43,066	44,372	44,305		(1,238)		(1,238)		43,066			0	791	01/01/2042
3128MJ-QU-7	FHLMC POOL G08466 3.500% 11/01/41		12/01/2015	Paydown		26,303	26,303	26,846	26,815		(512)		(512)		26,303			0	468	11/01/2041
3128MJ-S3-5	FHLMC POOL G08537 3.000% 07/01/43		12/01/2015	Paydown		39,833	39,833	38,076	38,116		1,717		1,717		39,833			0	690	07/01/2043
3128PR-TM-1	FHLMC POOL 312356 4.000% 06/01/25		12/01/2015	Paydown		18,234	18,234	18,833	18,732		(498)		(498)		18,234			0	395	06/01/2025
31292H-VU-5	FHLMC POOL C01527 5.500% 04/01/33		12/01/2015	Paydown		9,203	9,203	9,446	9,421		(218)		(218)		9,203			0	274	04/01/2033
31292L-N7-6	FHLMC POOL C04014 3.500% 06/01/42		12/01/2015	Paydown		12,163	12,163	13,104	13,064		(901)		(901)		12,163			0	236	06/01/2042
31292L-YA-7	FHLMC POOL C04305 3.000% 11/01/42		12/01/2015	Paydown		17,812	17,812	18,613	18,581		(770)		(770)		17,812			0	278	11/01/2042
312941-3E-5	FHLMC POOL A93497 4.500% 08/01/40		12/01/2015	Paydown		21,029	21,029	21,698	21,665		(636)		(636)		21,029			0	493	08/01/2040
312942-4G-7	FHLMC POOL A94423 4.000% 10/01/40		12/01/2015	Paydown		45,849	45,849	47,521	47,424		(1,576)		(1,576)		45,849			0	1,021	10/01/2040
312942-CQ-6	FHLMC POOL A93679 4.000% 09/01/40		12/01/2015	Paydown		29,253	29,253	29,975	29,934		(681)		(681)		29,253			0	518	09/01/2040
312942-YK-5	FHLMC POOL A94314 4.500% 10/01/40		12/01/2015	Paydown		61,564	61,564	63,846	63,761		(2,197)		(2,197)		61,564			0	1,012	10/01/2040
312942-Z9-9	FHLMC POOL A94368 4.000% 10/01/40		12/01/2015	Paydown		49,947	49,947	49,315	49,346		601		601		49,947			0	1,270	10/01/2040
312943-GL-1	FHLMC POOL A94703 3.500% 11/01/40		12/01/2015	Paydown		24,526	24,526	24,733	24,714		(188)		(188)		24,526			0	521	11/01/2040
312943-QZ-9	FHLMC POOL A94972 4.500% 11/01/40		12/01/2015	Paydown		13,234	13,234	13,564	13,547		(313)		(313)		13,234			0	253	11/01/2040
312943-UP-6	FHLMC POOL A95090 4.500% 11/01/40		12/01/2015	Paydown		40,723	40,723	41,743	41,696		(973)		(973)		40,723			0	999	11/01/2040
312943-VN-0	FHLMC POOL A95121 4.500% 11/01/40		12/01/2015	Paydown		27,974	27,974	29,288	29,233		(1,258)		(1,258)		27,974			0	588	11/01/2040
312944-PM-7	FHLMC POOL A95828 4.500% 12/01/40		12/01/2015	Paydown		26,779	26,779	28,851	28,813		(2,034)		(2,034)		26,779			0	662	12/01/2040
312965-HQ-2	FHLMC POOL B12939 5.000% 04/01/19		12/01/2015	Paydown		14,218	14,218	14,649	14,420		(202)		(202)		14,218			0	391	04/01/2019
312965-T4-8	FHLMC POOL B13271 4.500% 04/01/19		12/01/2015	Paydown		13,398	13,398	13,283	13,333		65		65		13,398			0	282	04/01/2019
31297G-6W-6	FHLMC POOL A28985 6.000% 12/01/34		12/01/2015	Paydown		6,584	6,584	6,806	6,745		(161)		(161)		6,584			0	82	12/01/2034
31307B-ZA-1	FHLMC POOL J23437 2.500% 04/01/28		12/01/2015	Paydown		41,839	41,839	42,742	42,666		(826)		(826)		41,839			0	580	04/01/2028
3132GD-5T-5	FHLMC POOL Q00858 4.000% 05/01/41		12/01/2015	Paydown		32,700	32,700	33,078	33,058		(358)		(358)		32,700			0	505	05/01/2041
3132GG-CG-8	FHLMC POOL Q02771 4.000% 08/01/41		12/01/2015	Paydown		42,079	42,079	43,729	43,661		(1,582)		(1,582)		42,079			0	842	08/01/2041
3132GJ-EL-9	FHLMC POOL Q03139 4.000% 09/01/41		12/01/2015	Paydown		22,564	22,564	23,611	23,559		(995)		(995)		22,564			0	504	09/01/2041
3132GL-VB-7	FHLMC POOL Q05410 3.500% 01/01/42		12/01/2015	Paydown		34,640	34,640	35,479	35,434		(794)		(794)		34,640			0	636	01/01/2042
3132HM-AZ-4	FHLMC POOL Q10924 3.500% 09/01/42		12/01/2015	Paydown		10,642	10,642	11,491	11,443		(802)		(802)		10,642			0	182	09/01/2042
3132J6-6W-9	FHLMC POOL Q15884 3.000% 02/01/43		12/01/2015	Paydown		32,087	32,087	33,085	33,051		(963)		(963)		32,087			0	549	02/01/2043
3132J6-HQ-0	FHLMC POOL Q15238 3.000% 01/01/43		12/01/2015	Paydown		70,291	70,291	72,180	72,103		(1,812)		(1,812)		70,291			0	1,259	01/01/2043
3132JA-6M-2	FHLMC POOL Q19475 3.500% 06/01/43		12/01/2015	Paydown		20,560	20,560	20,893	20,881		(321)		(321)		20,560			0	413	06/01/2043
3132JA-B4-6	FHLMC POOL Q18658 3.500% 06/01/43		12/01/2015	Paydown		13,029	13,029	13,654	13,634		(605)		(605)		13,029			0	271	06/01/2043
3132L5-B4-4	FHLMC POOL V80059 3.000% 05/01/43		12/01/2015	Paydown		37,284	37,284	37,459	37,456		(172)		(172)		37,284			0	525	05/01/2043
31371K-P4-7	FNMA POOL 254343 6.500% 06/01/17		12/01/2015	Paydown		7,626	7,626	8,060	7,741		(115)		(115)		7,626			0	265	06/01/2017
31371L-CE-7	FNMA POOL 254869 5.500% 09/01/33		12/01/2015	Paydown		3,609	3,609	3,618	3,616		(7)		(7)		3,609			0	105	09/01/2033
31371L-DL-0	FNMA POOL 254907 5.000% 10/01/18		12/01/2015	Paydown		1,280	1,280	1,313	1,293		(13)		(13)		1,280			0	34	10/01/2018
31371M-UK-1	FNMA POOL 256286 6.000% 06/01/36		12/01/2015	Paydown		4,143	4,143	4,073	4,076		68		68		4,143			0	134	06/01/2036
31371N-EW-1	FNMA POOL 256749 6.000% 06/01/37		12/01/2015	Paydown		29,157	29,157	31,635	31,549		(2,392)		(2,392)		29,157			0	916	06/01/2037
31381Q-2U-9	FNMA POOL 467987 3.740% 04/01/18		12/01/2015	Paydown		1,286	1,286	1,301	1,292		(6)		(6)		1,286			0	27	04/01/2018
31381S-GZ-9	FNMA POOL 469216 2.780% 10/01/18		06/01/2015	Paydown		122,797	122,797	127,479	125,405		(2,608)		(2,608)		122,797			0	8,418	10/01/2018

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B/A. C.V. (11+12-13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
31385W-WZ-8	FNMA POOL 555164 6.500% 11/01/17		12/01/2015	Paydown		2,632	2,632	2,762	2,678		(46)		(46)		2,632			0	87	11/01/2017
31386X-J3-1	FNMA POOL 576382 6.500% 05/01/16		12/01/2015	Paydown		1,757	1,757	1,768	1,753		4		4		1,757			0	58	05/01/2016
31387C-4M-0	FNMA POOL 580528 6.500% 05/01/16		12/01/2015	Paydown		3,118	3,118	3,137	3,111		7		7		3,118			0	102	05/01/2016
31387C-D6-5	FNMA POOL 579825 6.500% 05/01/16		12/01/2015	Paydown		330	330	332	330		(1)		(1)		330			0	12	05/01/2016
31388R-V2-0	FNMA POOL 612733 6.000% 11/01/16		12/01/2015	Paydown		5,615	5,615	5,661	5,604		10		10		5,615			0	200	11/01/2016
31389R-UG-9	FNMA POOL 633383 5.500% 05/01/17		12/01/2015	Paydown		5,792	5,792	5,754	5,763		29		29		5,792			0	144	05/01/2017
3138A2-BV-0	FNMA POOL AH0951 4.500% 12/01/40		12/01/2015	Paydown		21,991	21,991	22,950	22,915		(923)		(923)		21,991			0	486	12/01/2040
3138EK-6P-5	FNMA POOL AL3577 3.500% 04/01/43		12/01/2015	Paydown		30,006	30,006	32,196	32,127		(2,121)		(2,121)		30,006			0	549	04/01/2043
3138EK-AT-2	FNMA POOL AL2717 3.000% 11/01/27		12/01/2015	Paydown		57,063	57,063	59,158	59,008		(1,945)		(1,945)		57,063			0	972	11/01/2027
3138ME-BN-9	FNMA POOL AP9944 3.500% 09/01/42		12/01/2015	Paydown		1,332	1,332	1,437	1,433		(101)		(101)		1,332			0	31	09/01/2042
3138MF-AE-7	FNMA POOL AQ0004 3.500% 10/01/42		12/01/2015	Paydown		3,249	3,249	3,504	3,494		(246)		(246)		3,249			0	87	10/01/2042
3138MF-P2-7	FNMA POOL AQ0440 3.500% 10/01/42		12/01/2015	Paydown		18,022	18,022	19,382	19,329		(1,307)		(1,307)		18,022			0	355	10/01/2042
3138NW-GG-8	FNMA POOL AR0198 3.500% 05/01/43		12/01/2015	Paydown		897	897	940	939		(42)		(42)		897			0	17	05/01/2043
3138WQ-JN-3	FNMA POOL AT2968 3.500% 05/01/43		12/01/2015	Paydown		9,424	9,424	9,884	9,876		(453)		(453)		9,424			0	213	05/01/2043
3138WT-AR-7	FNMA POOL AT5415 3.500% 06/01/43		12/01/2015	Paydown		11,270	11,270	11,821	11,808		(538)		(538)		11,270			0	237	06/01/2043
3138WT-CE-4	FNMA POOL AT5468 3.500% 06/01/43		12/01/2015	Paydown		2,133	2,133	2,234	2,231		(98)		(98)		2,133			0	41	06/01/2043
31390J-RR-4	FNMA POOL 647696 6.500% 05/01/17		12/01/2015	Paydown		5,811	5,811	6,142	5,928		(118)		(118)		5,811			0	148	05/01/2017
31392C-T6-1	FANNIE MAE SERIES 2002-W3 CLASS A4		12/01/2015	Paydown		11,820	11,820	11,680	11,712		109		109		11,820			0	446	11/25/2041
31393B-HP-3	FANNIE MAE SERIES 2003-33 CLASS PT		12/01/2015	Paydown		1,539	1,539	1,552	1,549		(10)		(10)		1,539			0	37	05/25/2033
31393X-FS-1	FANNIE MAE SERIES 2004-T1 CLASS 1A1		12/01/2015	Paydown		4,090	4,090	4,288	4,239		(150)		(150)		4,090			0	144	01/25/2044
31395M-YP-8	FREDDIE MAC SERIES 2931 CLASS BK		06/01/2015	Paydown		43,425	43,425	42,882	43,319		107		107		43,425			0	664	12/15/2033
31397K-QJ-3	FREDDIE MAC SERIES 3377 CLASS VB		12/01/2015	Paydown		216,200	216,200	193,921	212,377		3,822		3,822		216,200			0	6,480	07/15/2024
31401X-LZ-8	FNMA POOL 721344 5.000% 06/01/18		12/01/2015	Paydown		15,848	15,848	15,367	15,608		240		240		15,848			0	422	06/01/2018
31402K-BX-1	FNMA POOL 730954 5.000% 08/01/33		12/01/2015	Paydown		15,937	15,937	15,182	15,238		699		699		15,937			0	458	08/01/2033
31403C-6L-0	FNMA POOL 745275 5.000% 02/01/36		12/01/2015	Paydown		40,248	40,248	40,517	40,507		(259)		(259)		40,248			0	1,056	02/01/2036
31403J-TN-6	FNMA POOL 750357 6.000% 11/01/33		12/01/2015	Paydown		28,572	28,572	29,523	29,367		(795)		(795)		28,572			0	1,008	11/01/2033
31403T-QE-7	FNMA POOL 757453 5.000% 11/01/18		12/01/2015	Paydown		728	728	747	732		(4)		(4)		728			0	17	11/01/2018
31404A-M4-3	FNMA POOL 762779 5.000% 11/01/18		12/01/2015	Paydown		7,774	7,774	7,972	7,909		(134)		(134)		7,774			0	212	11/01/2018
31404Q-QW-2	FNMA POOL 075469 6.500% 05/01/34		12/01/2015	Paydown		172	172	180	179		(7)		(7)		172			0	6	05/01/2034
31404V-2P-2	FNMA POOL 780282 6.500% 07/01/34		12/01/2015	Paydown		141	141	147	147		(6)		(6)		141			0	5	07/01/2034
31405A-M6-7	FNMA POOL 783481 5.500% 06/01/34		12/01/2015	Paydown		6,763	6,763	6,680	6,684		79		79		6,763			0	199	06/01/2034
31405R-F3-5	FNMA POOL 796786 5.000% 01/01/35		12/01/2015	Paydown		1,114	1,114	1,106	1,106		8		8		1,114			0	28	01/01/2035
31405S-ET-7	FNMA POOL 797646 6.000% 09/01/35		12/01/2015	Paydown		3,029	3,029	3,105	3,101		(71)		(71)		3,029			0	77	09/01/2035
31405S-KJ-2	FNMA POOL 797797 6.000% 04/01/35		12/01/2015	Paydown		9,811	9,811	10,118	10,097		(285)		(285)		9,811			0	174	04/01/2035
31406K-KA-7	FNMA POOL 812189 5.000% 02/01/35		12/01/2015	Paydown		9,922	9,922	9,853	9,855		66		66		9,922			0	282	02/01/2035
31406Y-Y7-9	FNMA POOL 824334 5.500% 07/01/35		12/01/2015	Paydown		4,292	4,292	4,324	4,321		(29)		(29)		4,292			0	154	07/01/2035
31407F-6B-1	FNMA POOL 829866 5.000% 07/01/35		12/01/2015	Paydown		14,000	14,000	13,795	13,805		195		195		14,000			0	399	07/01/2035
31407H-DK-9	FNMA POOL 830906 5.000% 07/01/35		12/01/2015	Paydown		273	273	269	269		4		4		273			0	8	07/01/2035
31407R-Q4-9	FNMA POOL 838475 5.000% 09/01/35		12/01/2015	Paydown		4,278	4,278	4,076	4,087		191		191		4,278			0	98	09/01/2035
31407Y-RV-3	FNMA POOL 844800 5.000% 10/01/35		12/01/2015	Paydown		16,627	16,627	15,909	15,944		683		683		16,627			0	418	10/01/2035
31408B-U5-5	FNMA POOL 846704 6.000% 01/01/36		12/01/2015	Paydown		2,948	2,948	2,993	2,991		(42)		(42)		2,948			0	89	01/01/2036
31409T-TB-4	FNMA POOL 878146 5.000% 07/01/36		12/01/2015	Paydown		43	43	42	42		1		1		43			0	1	07/01/2036
31410G-AF-0	FNMA POOL 888406 5.000% 08/01/36		12/01/2015	Paydown		5,309	5,309	5,047	5,061		249		249		5,309			0	144	08/01/2036
31410G-E4-1	FNMA POOL 888555 5.500% 09/01/21		12/01/2015	Paydown		8,119	8,119	8,170	8,144		(25)		(25)		8,119			0	236	09/01/2021
31410P-EM-1	FNMA POOL 893040 6.000% 11/01/36		12/01/2015	Paydown		7,586	7,586	7,655	7,652		(66)		(66)		7,586			0	250	11/01/2036
31412D-SQ-2	FNMA POOL 922227 6.500% 12/01/36		12/01/2015	Paydown		2,814	2,814	2,952	2,948		(133)		(133)		2,814			0	85	12/01/2036
31412P-MN-8	FNMA POOL 931065 4.500% 05/01/39		12/01/2015	Paydown		33,631	33,631	36,185	36,158		(2,527)		(2,527)		33,631			0	812	05/01/2039
31412P-U8-2	FNMA POOL 931307 4.500% 06/01/39		12/01/2015	Paydown		36,593	36,593	37,993	37,914		(1,322)		(1,322)		36,593			0	891	06/01/2039
31412Q-7B-9	FNMA POOL 932490 4.500% 02/01/40		12/01/2015	Paydown		33,280	33,280	34,851	34,754		(1,473)		(1,473)		33,280			0	763	02/01/2040
31412S-PS-8	FNMA POOL 933433 5.000% 03/01/38		12/01/2015	Paydown		7,758	7,758	7,432	7,444		314		314		7,758			0	218	03/01/2038
31413J-UL-6	FNMA POOL 947087 6.000% 10/01/37		12/01/2015	Paydown		5,091	5,091	5,139	5,136		(45)		(45)		5,091			0	161	10/01/2037
31414B-XR-6	FNMA POOL 961588 5.000% 02/01/38		12/01/2015	Paydown		8,802	8,802	8,657	8,662		140		140		8,802			0	235	02/01/2038
31414K-FW-5	FNMA POOL 968281 5.000% 02/01/38		12/01/2015	Paydown		8,954	8,954	8,738	8,755		199		199		8,954			0	306	02/01/2038
31414S-GR-8	FNMA POOL 974608 5.000% 03/01/38		12/01/2015	Paydown		47	47	45	45		2		2		47			0	2	03/01/2038
31414S-M7-5	FNMA POOL 974782 5.000% 04/01/38		12/01/2015	Paydown		2,354	2,354	2,315	2,317		37		37		2,354			0	62	04/01/2038
31414S-Y6-4	FNMA POOL 975133 6.000% 05/01/38		12/01/2015	Paydown		12,553	12,553	12,729	12,719		(167)		(167)		12,553			0	408	05/01/2038
31415R-ZU-1	FNMA POOL 987355 6.500% 10/01/38		12/01/2015	Paydown		17,554	17,554	17,914	17,897		(343)		(343)		17,554			0	784	10/01/2038
31416L-HY-5	FNMA POOL AA2946 4.500% 04/01/24		12/01/2015	Paydown		17,441	17,441	18,032	17,906		(465)		(465)		17,441			0	445	04/01/2024
31416R-RG-0	FNMA POOL AA7686 4.500% 06/01/39		12/01/2015	Paydown		93,491	93,491	98,921	98,761		(5,270)		(5,270)		93,491			0	1,884	06/01/2039
31416X-QT-0	FNMA POOL AB2265 4.000% 02/01/41		12/01/2015	Paydown		14,832	14,832	15,439	15,406		(574)		(574)		14,832			0	342	02/01/2041
31417A-VT-3	FNMA POOL AB4225 3.500% 01/01/42		12/01/2015	Paydown		37,668	37,668	39,740	39,675		(2,007)		(2,007)		37,668			0	692	01/01/2042
31417E-ZA-2	FNMA POOL AB7936 3.000% 02/01/43		12/01/2015	Paydown		42,996	42,996	43,442	43,423		(428)		(428)		42,996			0	753	02/01/2043
31417Y-HM-2	FNMA POOL MA0235 4.000% 11/01/19		12/01/2015	Paydown		10,450	10,450	10,771	10,649		(199)		(199)		10,450			0	219	11/01/2019
31418M-KS-0	FNMA POOL AD0304 6.000% 05/01/22		12/01/2015	Paydown		19,380	19,380	20,928	20,589		(1,210)		(1,210)		19,380			0	597	05/01/2022
31418N-YK-0	FNMA POOL AD1613 4.500% 02/01/25		12/01/2015	Paydown		10,596	10,596	10,997	10,932		(336)		(336)		10,596			0	241	02/01/2025
31418Q-PN-7	FNMA POOL AD3128 5.000% 04/01/40		12/01/2015	Paydown		25,882	25,882	28,834	28,796		(2,913)		(2,913)		25,882			0	780	04/01/2040
31418V-T5-1	FNMA POOL AD7771 4.000% 07/01/25		12/01/2015	Paydown		10,671	10,671	11,180	11,097		(426)		(426)		10,671			0	234	07/01/2025
31419J-TQ-1	FNMA POOL AE7758 3.500% 11/01/25		12/01/2015	Paydown		16,590	16,590	16,891	16,841		(251)		(251)		16,590			0	304	11/01/2025

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B/A. C.V. (11+12-13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
31419L-XR-9	FNMA POOL AE9687 4.000% 11/01/40		12/01/2015	Paydown		13,921	13,921	14,121	14,110		(189)		(189)		13,921			0	346	11/01/2040
36186Y-AF-2	GMAC COMMERCIAL MORTGAGE ASSET SERIES 20		12/10/2015	Paydown		3,050	3,050	3,032	3,034		16		16		3,050			0	102	08/10/2052
575579-VN-4	MASSACHUSETTS BAY TRANS AUTH		04/07/2015	Morgan Stanley & Co Inc		89,248	75,000	77,940	77,203		(51)		(51)		77,152		12,096	12,096	2,925	07/01/2024
64579F-C9-2	NEW JERSEY HEALTH CARE		01/01/2015	Maturity		100,000	100,000	103,961	100,000				0		100,000			0	2,000	01/01/2015
647200-M9-2	NEW MEXICO MTG FIN 4.500% 09/01/28		07/01/2015	Redemption 100.0000		10,000	10,000	10,765	10,453		(20)		(20)		10,433		(433)	(433)	263	09/01/2028
708686-CX-6	PENNSYLVANIA ECONOMIC DEV		09/01/2015	Call 100.0000		125,000	125,000	125,000	125,000				0		125,000			0	3,750	12/01/2038
3199999 - Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						2,711,897	2,697,649	2,747,193	2,754,943	0	(54,535)	0	(54,535)	0	2,700,407	0	11,490	11,490	70,661	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)																				
00163M-AL-8	AMB PROPERTY LP 4.500% 08/15/17		12/02/2015	Call 105.6516		89,804	85,000	84,083	84,622		127		127		84,750		5,054	5,054	4,962	08/15/2017
02006E-AC-3	ALLY AUTO RECEIVABLES TRUST SERIES 2012-		09/15/2015	Paydown		65,230	65,230	65,311	65,266		(35)		(35)		65,230			0	148	01/17/2017
03063W-AD-9	AMERICREDIT AUTOMOBILE REC SERIES 2012-2		07/08/2015	Paydown		151,000	151,000	150,962	150,997		3		3		151,000			0	880	03/08/2017
04248N-AA-1	ARMY HAWAII FAMILY HSG SERIES 144A		12/15/2015	Redemption 100.0000		466	466	466	466				0		466			0	26	06/15/2050
05522R-CQ-9	BANK OF AMERICA CREDIT CARD TR SERIES 20		05/01/2015	Barclays Capital Fixed Inc		100,113	100,000	100,000	100,000				0		100,000		113	113	215	06/15/2021
05568B-AA-6	BURLINGTN NO SERIES 06-1 ETC		07/15/2015	Redemption 100.0815		4,592	4,589	4,589	4,589				0		4,589		4	4	132	01/15/2024
05947U-4D-7	BANC OF AMERICA COMMERCIAL MOR SERIES 20		10/01/2015	Paydown		318,688	318,688	317,517	318,231		457		457		318,688			0	10,746	09/10/2047
05947U-4E-5	BANC OF AMERICA COMMERCIAL MOR SERIES 20		10/01/2015	Paydown		55,000	55,000	60,992	56,957		(1,957)		(1,957)		55,000			0	2,395	09/10/2047
05949A-5A-4	BANC OF AMERICA MORTGAGE SECUR SERIES 20		12/01/2015	Paydown		98,458	98,458	100,243	99,275	64	(881)		(817)		98,458			0	2,730	05/25/2035
05949C-HQ-2	BANC OF AMERICA MORTGAGE SECUR SERIES 20		12/01/2015	Paydown		5,963	6,505	5,715	5,720		243		243		5,963			0	104	10/25/2035
05949C-KQ-8	BANC OF AMERICA MORTGAGE SECUR SERIES 20		12/01/2015	Paydown		4,321	4,366	3,769	3,776		545		545		4,321			0	72	11/25/2035
05950E-AE-8	BANC OF AMERICA COMMERCIAL MOR SERIES 20		12/01/2015	Paydown		192,833	192,833	190,814	192,362		471		471		192,833			0	9,859	05/10/2045
07387A-AW-5	BEAR STEARNS ADJUSTABLE RATE M SERIES 20		12/01/2015	Paydown		14,406	15,612	13,389	13,411		995		995		14,406			0	230	06/25/2035
07387B-CM-3	BEAR STEARNS COMMERCIAL MORTGA SERIES 20		10/01/2015	Paydown		300,000	300,000	299,889	299,564		436		436		300,000			0	11,849	10/12/2042
07387B-FS-7	BEAR STEARNS COMMERCIAL MORTGA SERIES 20		12/01/2015	Paydown		124,385	124,385	123,955	124,154		231		231		124,385			0	5,430	04/12/2038
07388Y-AE-2	BEAR STEARNS COMMERCIAL MORTGA SERIES 20		12/01/2015	Paydown		21,071	21,071	23,168	22,961		(1,890)		(1,890)		21,071			0	1,332	06/11/2040
079857-AH-1	BELLSOUTH CAP FUNDING 7.875% 02/15/30		06/02/2015	Southwest Securities Inc		94,412	75,000	89,427	87,440		(218)		(218)		87,223		7,189	7,189	4,758	02/15/2030
1248MG-AP-9	CREDIT-BASED ASSET SERVICING A SERIES 20		12/01/2015	Paydown		5,882	5,882	2,695	2,843		3,039		3,039		5,882			0	77	01/25/2037
12514A-AE-1	CD COMMERCIAL MORTGAGE TRUST SERIES 2007		12/01/2015	Paydown		2,226	2,226	2,605	2,451		(225)		(225)		2,226			0	80	11/15/2044
12544L-AA-9	COUNTRYWIDE HOME LOANS SERIES 2007-11 CL		12/01/2015	Paydown		10,515	11,729	10,357	10,374		141		141		10,515			0	402	08/25/2037
12613S-AC-6	CNH EQUIPMENT TRUST SERIES 2013-C CLASS		12/15/2015	Paydown		36,170	36,170	36,166	36,168		2		2		36,170			0	246	08/15/2018
126659-AA-9	CVS PASS-THROUGH TRUST SERIES 144A		12/10/2015	Redemption 100.0000		7,381	7,381	7,381	7,381				0		7,381			0	335	07/10/2031
12668B-EG-4	COUNTRYWIDE ALTERNATIVE LOAN SERIES 2005		12/01/2015	Paydown		10,085	11,664	9,640	10,087		(2)		(2)		10,085			0	323	02/25/2036
12668X-AC-9	COUNTRYWIDE ASSET-BACKED CERTI SERIES 20		12/01/2015	Paydown		44,617	44,617	32,744	34,513		10,103		10,103		44,617			0	1,365	04/25/2036
12669G-HY-0	COUNTRYWIDE HOME LOANS SERIES 2004-29 CL		12/28/2015	Paydown		452	452	452	452				0		452			0	2	02/25/2035
13975D-AC-9	CAPITAL AUTO RECEIVABLES ASSET SERIES 20		12/20/2015	Paydown		20,294	20,294	20,292	20,293		1		1		20,294			0	245	12/20/2017
14313Q-AB-1	CARMAX AUTO OWNER TRUST SERIES 2014-1 CL		10/15/2015	Paydown		44,081	44,081	44,080	44,081				0		44,081			0	91	02/15/2017
17307G-6K-9	CITIGROUP MORTGAGE LOAN TRUST SERIES 200		12/01/2015	Paydown		13,983	15,848	12,828	12,860		1,123		1,123		13,983			0	277	03/25/2036
17310B-AY-0	CITICORP MORTGAGE SECURITIES SERIES 2006		12/01/2015	Paydown		7,084	7,084	6,773	6,911		173		173		7,084			0	317	06/25/2036
17319W-AA-7	CITIGROUP COMMERCIAL MTGE SERIES 2013 CL		12/01/2015	Paydown		6,393	6,393	6,422	6,414		(21)		(21)		6,393			0	73	01/12/2018

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21
										Change in Book/Adjusted Carrying Value										
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B/A. C.V. (11+12-13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
190749-AE-1	COBALT CMBS COMMERCIAL MORTGAG SERIES 20		12/01/2015	Paydown		12,383	12,383	13,602	12,917		(534)		(534)		12,383			0	333	08/15/2048
20047Q-AE-5	COMMERCIAL MORTGAGE SERIES 2006-C7 CLASS		12/01/2015	Paydown		96,999	96,999	96,590	96,832		166		166		96,999			0	4,008	06/10/2046
20173Q-AE-1	COMMERCIAL MORTGAGE TRUST 2007 SERIES 20		12/01/2015	Paydown		19,506	19,506	21,065	20,915		(1,409)		(1,409)		19,506			0	556	03/10/2039
225458-EZ-7	CS FIRST BOSTON MORTGAGE SECUR SERIES 20		12/01/2015	Paydown		25,159	25,159	20,898	21,710		3,449		3,449		25,159			0	728	03/25/2035
26441Y-AU-1	DUKE REALTY LP 6.750% 03/15/20		03/31/2015	Corporate Action		78,985	65,000	67,117	66,286		(54)		(54)		66,232		12,754	12,754	2,413	03/15/2020
30219G-AF-5	EXPRESS SCRIPTS HOLDING		09/03/2015	Various		45,785	45,000	44,105	44,273		58		58		44,331		1,454	1,454	1,815	02/15/2022
32051G-DA-0	FIRST HORIZON ALTERNATIVE MORT SERIES 20		12/01/2015	Paydown		10,655	10,655	8,817	8,948		1,707		1,707		10,655			0	333	01/25/2035
32051G-RD-9	FIRST HORIZON ALTERNATIVE MORT SERIES 20		12/01/2015	Paydown		24,670	24,670	24,361	24,374		295		295		24,670			0	775	08/25/2035
36161R-AD-1	GENERAL ELECTRIC CAPITAL ASSUR SERIES 20		07/01/2015	Paydown		12,295	12,108	12,358	12,116		179		179		12,295			0	483	05/12/2035
361856-DD-6	GMAC MORTGAGE CORPORATION LOAN SERIES 20		12/01/2015	Paydown		38,930	38,930	37,458	37,846		1,084		1,084		38,930			0	1,158	10/25/2033
362332-AE-8	GS MORTGAGE SECURITIES TRUST 2 SERIES 20		12/01/2015	Paydown		14,450	14,450	15,478	15,280		(830)		(830)		14,450			0	450	11/10/2039
362341-4F-3	GSR MORTGAGE LOAN TRUST SERIES 2006-AR1		12/01/2015	Paydown		18,503	19,329	17,835	17,818		685		685		18,503			0	366	01/25/2036
36962G-6S-8	GENERAL ELEC CAP CORP SERIES MTN		10/02/2015	Taxable Exchange		204,331	195,000	194,633	194,697		28		28		194,725		9,606	9,606	7,842	01/09/2023
421915-EC-9	HCP INC 6.000% 03/01/15		03/01/2015	Maturity		200,000	200,000	116,774	196,561		3,439		3,439		200,000			0	6,000	03/01/2015
428236-AS-2	HEWLETT PACKARD CO 5.500% 03/01/18		10/14/2015	Corporate Action		16,565	15,000	16,267	15,811		(194)		(194)		15,617		949	949	928	03/01/2018
43814H-AD-0	HONDA AUTO RECEIVABLES OWNER T SERIES 20		05/01/2015	First Union Capital Mkts		150,281	150,000	149,966	149,970		3		3		149,973		308	308	764	10/15/2020
44614T-AC-6	HUNTINGTON AUTO TRUST SERIES 2012-2 CLAS		12/15/2015	Paydown		91,899	91,899	91,924	91,909		(11)		(11)		91,899			0	237	04/17/2017
44890G-AD-7	HYUNDAI AUTO RECEIVABLES SERIES 2012-A C		10/15/2015	Paydown		109,955	109,955	109,945	109,954		1		1		109,955			0	447	12/15/2016
46625Y-SG-9	JP MORGAN CHASE COMMERCIAL SERIES 2005-L		07/01/2015	Paydown		279,849	279,849	308,041	282,553		(2,704)		(2,704)		279,849			0	5,578	08/15/2042
46628F-AF-8	JP MORGAN CHASE COMMERCIAL SERIES 2006-L		12/01/2015	Paydown		30,887	30,887	34,962	32,061		(1,174)		(1,174)		30,887			0	1,123	04/15/2045
46631Q-AD-4	JP MORGAN CHASE COMMERCIAL MOR SERIES 20		11/01/2015	Paydown		11,636	11,636	12,795	12,625		(989)		(989)		11,636			0	319	02/12/2051
55265K-XT-1	MASTR ASSET SECURITIZATION TRU SERIES 20		12/01/2015	Paydown		8,949	8,949	8,591	8,611		338		338		8,949			0	260	06/25/2033
585055-BM-7	MEDTRONIC INC SERIES 144A		08/31/2015	Tax Free Exchange		133,778	135,000	133,707	133,712		67		67		133,778			0	3,426	03/15/2025
58768V-AD-3	MERCEDES BENZ AUTO LEASE TRUST SERIES 20		02/03/2015	Nomura Securities Int Inc		200,031	200,000	199,938	199,986		4		4		199,990		42	42	204	12/17/2018
59020U-QD-0	MLCC MORTGAGE INVESTORS INC SERIES 2005-		12/01/2015	Paydown		6,515	6,515	6,413	6,429		86		86		6,515			0	101	12/25/2034
590219-AE-1	MLCC MORTGAGE INVESTORS INC SERIES 2006-		12/01/2015	Paydown		9,876	9,876	9,446	9,508		368		368		9,876			0	107	05/25/2036
60688C-AE-6	ML CFC COMMERCIAL MORTGAGE TRU SERIES 20		12/01/2015	Paydown		2,092	2,092	2,331	2,248		(156)		(156)		2,092			0	117	09/12/2049
61749M-AV-1	MORGAN STANLEY CAPITAL I SERIES 2006-T23		12/01/2015	Paydown		25,923	25,923	26,044	25,905		18		18		25,923			0	672	08/12/2041
61751X-AE-0	MORGAN STANLEY CAPITAL I SERIES 2007-T25		12/01/2015	Paydown		37,015	37,015	36,090	36,814		201		201		37,015			0	1,964	11/12/2049
61759L-AA-6	MORGAN STANLEY REREMIC TRUST SERIES 2010		12/01/2015	Paydown		1,061	1,061	1,223	1,133		(72)		(72)		1,061			0	23	08/15/2045
61913P-AR-3	MORTGAGEIT TRUST SERIES 2005-1 CLASS 2A		12/01/2015	Paydown		20,746	20,746	20,423	20,496		250		250		20,746			0	144	02/25/2035
62951T-AA-3	NEW YORK CITY TAX LIEN SERIES 2012-AA CL		02/12/2015	Paydown		7,673	7,673	7,673	7,673				0		7,673			0	24	11/10/2025
62951X-AA-4	NEW YORK CITY TAX LIEN SERIES 2014-A CLA		11/10/2015	Paydown		16,729	16,729	16,727	16,727		2		2		16,729			0	105	11/10/2027
652482-BJ-8	NEWS AMERICA INC 6.200% 12/15/34		04/06/2015	Tax Free Exchange		77,653	75,000	77,956	77,672		(19)		(19)		77,653			0	1,434	12/15/2034
65476G-AC-6	NISSAN AUTO RECEIVABLES OWNER SERIES 201		10/15/2015	Paydown		30,086	30,086	30,097	30,090		(4)		(4)		30,086			0	54	10/17/2016
74958T-AB-9	RESIDENTIAL FUNDING MTG SEC I SERIES 200		12/01/2015	Paydown		10,421	12,415	9,667	9,716		705		705		10,421			0	256	07/27/2037
76110V-MH-8	RESIDENTIAL FUNDING MORTGAGE S SERIES 20		12/01/2015	Paydown		6,011	6,011	6,069	6,015		(4)		(4)		6,011			0	191	04/25/2028

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B/A. C.V. (11+12-13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
76110W-QR-0	RESIDENTIAL ASSET SECURITIES C SERIES 20		12/01/2015	Paydown		15,460	15,460	14,833	15,142		318		318		15,460			0	328	04/25/2033
771196-AS-1	ROCHE HLDGS INC SERIES 144A		03/26/2015	Call 116.2010		31,374	27,000	28,700	27,824		(42)		(42)		27,782		3,592	3,592	923	03/01/2019
78473W-AC-7	SUNTRUST ADJUSTABLE RATE MORTG SERIES 20		12/01/2015	Paydown		2,332	2,332	2,074	2,074		258		258		2,332			0	44	10/25/2037
78573A-AA-8	SABMILLER HOLDINGS SERIES 144A		10/22/2015	RBC Dain Rauscher Inc		205,580	200,000	200,796	200,590		(61)		(61)		200,528		5,052	5,052	9,625	01/15/2022
80283F-AD-8	SANTANDER DRIVE AUTO RECEIVABL SERIES 20		12/15/2015	Paydown		40,630	40,630	40,623	40,628		2		2		40,630			0	361	01/15/2019
80283G-AD-6	SANTANDER DRIVE AUTO RECEIVABL SERIES 20		12/15/2015	Paydown		20,730	20,730	20,793	20,769		(39)		(39)		20,730			0	233	05/15/2018
81744F-FJ-1	SEQUOIA MORTGAGE TRUST SERIES 2004-11 CL		12/20/2015	Paydown		1,390	1,390	1,390	1,390				0		1,390			0	3	12/20/2034
81744F-FY-8	SEQUOIA MORTGAGE TRUST SERIES 2004-12 CL		12/21/2015	Paydown		1,451	1,451	1,451	1,451				0		1,451			0	4	01/20/2035
828807-CK-1	SIMON PROPERTY GROUP LP		03/31/2015	Raymond James/FI		291,259	280,000	278,846	279,131		28		28		279,159		12,099	12,099	5,276	03/15/2022
845467-AH-2	SOUTHWESTERN ENERGY CO		05/08/2015	Morgan Stanley Dean Witter		204,834	205,000	204,822	204,864		6		6		204,870		(36)	(36)	5,557	03/15/2022
85172H-AA-3	SPRINGLEAF MORTGAGE LOAN TRUST SERIES 20		12/01/2015	Paydown		28,056	28,056	28,052	28,045		11		11		28,056			0	299	09/25/2057
86359A-MH-3	STRUCTURED ASSET SECURITIES CO SERIES 20		12/01/2015	Paydown		12,400	12,400	10,819	11,306		1,094		1,094		12,400			0	225	04/25/2031
86359A-WU-3	STRUCTURED ASSET SECURITIES CO SERIES 20		12/01/2015	Paydown		11,483	11,483	9,869	9,865	492	1,126		1,618		11,483			0	204	01/25/2031
86359B-A4-3	STRUCTURED ASSET SECURITIES CO SERIES 20		12/01/2015	Paydown		11,331	11,331	11,646	11,420		(89)		(89)		11,331			0	378	09/25/2019
871829-AU-1	SYSCO CORPORATION 3.500% 10/02/24		07/14/2015	Call 101.0000		10,100	10,000	9,962	9,962		2		2		9,964		136	136	274	10/02/2024
871829-AV-9	SYSCO CORPORATION 4.350% 10/02/34		07/14/2015	Call 101.0000		202,000	200,000	202,506	202,485		(46)		(46)		202,440		(440)	(440)	6,815	10/02/2034
89236Q-AD-3	TOYOTA AUTO RECEIVABLES OWNER SERIES 201		03/15/2015	Paydown		70,613	70,613	70,961	70,686		(73)		(73)		70,613			0	121	11/15/2016
89655V-AA-0	TRINITY RAIL LEASING LP SERIES 2003-1A C		12/12/2015	Paydown		5,143	5,143	5,143	5,143				0		5,143			0	158	10/12/2026
921796-MP-0	VANDERBILT MORTGAGE FINANCE SERIES 2002-		11/01/2015	Paydown		40,150	40,150	40,790	40,477		(326)		(326)		40,150			0	1,758	08/07/2024
92553P-AM-4	VIACOM INC 3.125% 06/15/22		05/08/2015	Various		53,514	55,000	54,204	54,383		27		27		54,409		(895)	(895)	696	06/15/2022
92887C-AG-3	VOLVO FINANCIAL SERIES 2012-1A CLASS A4		05/15/2015	Paydown		77,804	77,804	77,786	77,802		1		1		77,804			0	184	08/15/2017
94981Y-AB-7	WELLS FARGO MORTGAGE BACKED SE SERIES 20		12/01/2015	Paydown		6,668	6,668	6,690	6,685		(17)		(17)		6,668			0	93	01/25/2035
949834-AA-3	WELLS FARGO MORTGAGE BACKED SE SERIES 20		12/01/2015	Paydown		12,848	12,848	12,700	12,702		146		146		12,848			0	421	10/25/2037
94983R-AD-6	WELLS FARGO MORTGAGE BACKED SE SERIES 20		12/01/2015	Paydown		12,357	13,366	11,284	11,312		1,044		1,044		12,357			0	213	04/25/2036
94984G-AD-9	WELLS FARGO MORTGAGE BACKED SE SERIES 20		12/01/2015	Paydown		10,116	10,938	9,828	9,808		307		307		10,116			0	172	09/25/2036
94986F-AF-4	WELLS FARGO MORTGAGE BACKED SE SERIES 20		12/01/2015	Paydown		38,079	38,079	36,026	37,388		692		692		38,079			0	1,011	09/25/2037
98978V-AB-9	ZOETIS INC SERIES WI 3.250% 02/01/23		06/26/2015	Banc America Securities		33,784	35,000	35,168	35,149		(8)		(8)		35,141		(1,356)	(1,356)	1,034	02/01/2023
867224-AA-5	SUNCOR ENERGY INC 3.600% 12/01/24	A	10/06/2015	Mizuho Securities		198,148	200,000	198,101	198,113		126		126		198,239		(91)	(91)	6,280	12/01/2024
878742-AT-2	TECK RESOURCES LIMITED	A	05/08/2015	Morgan Stanley Dean Witter		246,610	240,000	240,163	240,151		(8)		(8)		240,143		6,466	6,466	8,940	01/15/2021
3899999 - Bonds - Industrial and Miscellaneous (Unaffiliated)						5,834,431	5,768,402	5,700,136	5,749,555	556	22,319	0	22,875	0	5,772,434	0	62,000	62,000	157,069	XXX
8399997 - Bonds - Subtotals - Bonds - Part 4						13,977,519	13,870,908	13,929,828	13,931,239	556	(42,538)	0	(41,982)	0	13,889,258	0	88,264	88,264	289,185	XXX
8399998 - Bonds - Summary item from Part 5 for Bonds						208,398	208,404	212,576		0	(2,367)	0	(2,367)	0	208,702	0	(304)	(304)	2,479	XXX
8399999 - Bonds - Subtotals - Bonds						14,185,917	14,079,312	14,142,404	13,931,239	556	(44,905)	0	(44,349)	0	14,097,960	0	87,960	87,960	291,664	XXX
Common Stocks - Mutual Funds																				
04314H-85-7	ARTISAN INTL VALUE FUND-INS		12/31/2015	Capital Gains		94,547							0				94,547	94,547		XXX
9299999 - Common Stocks - Mutual Funds						94,547	XXX	0	0	0	0	0	0	0	0	0	94,547	94,547	0	XXX
9799997 - Common Stocks - Subtotals - Common Stocks - Part 4						94,547	XXX	0	0	0	0	0	0	0	0	0	94,547	94,547	0	XXX
9799999 - Common Stocks - Subtotals - Common Stocks						94,547	XXX	0	0	0	0	0	0	0	0	0	94,547	94,547	0	XXX
9899999 - Common Stocks - Subtotals - Preferred and Common Stocks						94,547	XXX	0	0	0	0	0	0	0	0	0	94,547	94,547	0	XXX
9999999 Totals						14,280,464	XXX	14,142,404	13,931,239	556	(44,905)	0	(44,349)	0	14,097,960	0	182,507	182,507	291,664	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 12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stocks)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change In B./A. C.V. (12 + 13 - 14)	Total Foreign Exchange Change in B./A. C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions																				
167725-AB-6	CHICAGO ILL TRANSIT AUTH TRANS		05/28/2015	Citigroup Global Mkts Inc	12/01/2015	Redemption 100.0000	5,000	5,325	5,000	5,304		(21)		(21)			(304)	(304)	158	1
3128M7-XV-3	FHLMC POOL G05792 4.500% 02/01/40		05/19/2015	JP Morgan	12/01/2015	Paydown	24,633	26,966	24,633	24,633		(2,332)		(2,332)				0	333	65
3128M9-TQ-5	FHLMC GOLD POOL G07459		04/30/2015	Citigroup Global Mkts Inc	12/01/2015	Paydown	9,557	10,028	9,557	9,557		(471)		(471)				0	106	4
3128MJ-XD-7	FHLMC POOL G08675 3.000% 11/01/45		11/06/2015	Credit Suisse 1st Boston	12/01/2015	Paydown	497	496	497	497		1		1				0	1	
3132QP-E9-1	FHLMC POOL Q32859 3.500% 04/01/45		06/30/2015	Banc America Securities	12/01/2015	Paydown	5,568	5,737	5,568	5,568		(168)		(168)				0	48	3
31335A-BF-4	FHLMC GOLD POOL G60038		09/30/2015	Goldman Sachs & Co	12/01/2015	Paydown	3,529	3,681	3,529	3,529		(152)		(152)				0	16	1
3138EQ-NL-2	FNMA POOL AL7594 3.500% 08/01/45		10/23/2015	baird	12/01/2015	Paydown	404	424	404	404		(20)		(20)				0	1	
3138WF-GC-4	FNMA POOL AS5594 3.500% 08/01/45		08/31/2015	Barclays Capital Fixed Inc	12/01/2015	Paydown	2,810	2,925	2,810	2,810		(115)		(115)				0	15	4
3138YW-H4-2	FNMA POOL AZ4750 3.500% 10/01/45		10/06/2015	baird	12/01/2015	Paydown	1,972	2,065	1,972	1,972		(93)		(93)				0	8	2
3199999 - Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions							53,971	57,647	53,970	54,274	0	(3,371)	0	(3,371)	0	0	(304)	(304)	686	80
Bonds - Industrial and Miscellaneous (Unaffiliated)																				
00842A-AD-1	AGATE BAY MORTGAGE TRUST SERIES 15-4 CLA		06/08/2015	Credit Suisse 1st Boston	12/01/2015	Paydown	12,632	12,650	12,632	12,632		(18)		(18)				0	151	34
432748-AA-9	HILLTOP HOLDINGS INC SERIES 144A		04/06/2015	SANDLER O NEIL	06/19/2015	Tax Free Exchange	100,000	100,000	100,000	100,000				0				0	972	
46644M-AS-5	JP MORGAN MORTGAGE TRUST SERIES 15-3 CLA		05/27/2015	JP Morgan	12/01/2015	Paydown	18,388	18,649	18,388	18,388		(261)		(261)				0	200	50
50177A-AE-9	LB COMMERCIAL CONDUIT MORTGAGE SERIES 20		01/01/2015	Chase Securities Inc	12/11/2015	Paydown	2,348	2,580	2,348	2,348		1,273		1,273				0	85	3
832696-AJ-7	JM SMUCKER CO/THE SERIES 144A		03/12/2015	Banc America Securities	10/07/2015	Tax Free Exchange	20,000	19,995	19,995	19,995				0				0	383	
89172R-AR-6	TPMT 2015-6 A1B 144A TPMT 2015-6 A1B 144		11/20/2015	Credit Suisse 1st Boston	12/25/2015	Paydown	1,065	1,055	1,065	1,065		10		10				0	2	2
3899999 - Bonds - Industrial and Miscellaneous (Unaffiliated)							154,433	154,929	154,428	154,428	0	1,004	0	1,004	0	0	0	0	1,793	89
8399998 - Bonds - Subtotals - Bonds							208,404	212,576	208,398	208,702	0	(2,367)	0	(2,367)	0	0	(304)	(304)	2,479	169
9999999 Totals								212,576	208,398	208,702	0	(2,367)	0	(2,367)	0	0	(304)	(304)	2,479	169

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
CUSIP Identification	Description Name of Subsidiary, Controlled or Affiliated Company	Foreign	NAIC Company Code or Alien Insurer Identification Number	NAIC Valuation Method *(See Purposes and Procedures Manual of the NAIC Investment Analysis Office)*	Do Insurer's Assets Include Intangible Assets Connected with Holding of Such Company's Stock?	Total Amount of Such Intangible Assets	Book / Adjusted Carrying Value	Number of Shares	% of Outstanding
NONE									
1999999 Totals - Preferred and Common Stocks						0	0	XXX	XXX

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

SCHEDULE D - PART 6 - SECTION 2

1	2	3	4	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5	6
CUSIP Identification	Name of Lower-Tier Company	Name of Company Listed in Section 1 Which Controls Lower-Tier Company	Total Amount of Intangible Assets Included in Amount Shown in Column 7, Section 1	Number of Shares	% of Outstanding
NONE					
0399999 Totals - Preferred and Common				XXX	XXX

SCHEDULE DA - PART 1

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

1	2	Codes		5	6	7	8	Change In Book/Adjusted Carrying Value				13	14	Interest						21
		3	4					9	10	11	12			15	16	17	18	19	20	
CUSIP Identi-fication	Description	Code	Foreign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Par Value	Actual Cost	Amount Due And Accrued Dec. 31 of Current Year On Bond Not In Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations																				
	GE CAPITAL INTL FUNDING SERIES 144A		F	10/02/2015	Taxable Exchange	04/15/2016	204,000					204,000	204,000	355		0.964	0.964	MAT		
3299999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations							204,000	0	0	0	0	204,000	204,000	355	0	XXX	XXX	XXX	0	0
3899999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Subtotals - Industrial and Miscellaneous (Unaffiliated)							204,000	0	0	0	0	204,000	204,000	355	0	XXX	XXX	XXX	0	0
7799999 - Bonds - Total Bonds - Subtotals - Issuer Obligations							204,000	0	0	0	0	204,000	204,000	355	0	XXX	XXX	XXX	0	0
8399999 - Bonds - Total Bonds - Subtotals - Bonds							204,000	0	0	0	0	204,000	204,000	355	0	XXX	XXX	XXX	0	0
Exempt Money Market Mutual Funds																				
31846V-41-9	FIRST AMERICAN TREASURY OBLIGA	SD		09/30/2015	Direct		210,000						210,000							
94975H-29-6	WELLS FARGO ADVANTAGE TREASURY	SD		08/15/2015	Direct		85,000						85,000							
72701U-10-4	PLAN INVESTMENT FUND GOVERNMENT REPO			03/02/2009	No Broker		456						456							
8899999 - Bonds - Exempt Money Market Mutual Funds							295,456	0	0	0	0	XXX	295,456	0	0	XXX	XXX	XXX	0	0
Class One Money Market Mutual Funds																				
784924-74-8	SSGA MONEY MARKET FUND			12/30/2015	Various		290,570						290,570							
72701U-20-3	PLAN INVESTMENT FUND MONEY MARKET			12/01/2015	Various		6,209						6,209						4	
8999999 - Bonds - Class One Money Market Mutual Funds							296,779	0	0	0	0	XXX	296,779	0	0	XXX	XXX	XXX	4	0
9199999 Totals							796,235	0	0	0	0	XXX	796,235	355	0	XXX	XXX	XXX	4	0

Schedule DB - Part A - Section 1

NONE

Schedule DB - Part A - Section 2

NONE

Schedule DB - Part B - Section 1

NONE

Schedule DB - Part B - Section 2

NONE

Schedule DB - Part D - Section 1

NONE

Schedule DB - Part D - Section 2

NONE

Schedule DL - Part 1

NONE

Schedule DL - Part 2

NONE

SCHEDULE E - PART 1 - CASH

1 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
OPEN DEPOSITORIES							
JP Morgan Chase Bank, N.A.	Chicago, IL					866,245	XXX
Regions Bank	Little Rock, AR	SD				160,000	XXX
State of Florida	Tallahassee, FL	SD				215,000	XXX
0199998 Deposits in 1 depositories that do not exceed the allowable limit in any one depository - Open Depositories		XXX	XXX			7,774	XXX
0199999 Totals - Open Depositories		XXX	XXX	0	0	1,249,019	XXX
0399999 Total Cash on Deposit		XXX	XXX	0	0	1,249,019	XXX
0499999 Cash in Company's Office		XXX	XXX	XXX	XXX		XXX
0599999 Total Cash		XXX	XXX	0	0	1,249,019	XXX

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

1. January	1,776,000	4. April	2,963,640	7. July	2,890,831	10. October	3,139,360
2. February	1,732,386	5. May	2,244,662	8. August	3,121,844	11. November	3,067,506
3. March	2,519,860	6. June	2,680,813	9. September	4,078,324	12. December	1,249,019

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

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

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

	1	2	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
States, etc.	Type of Deposits	Purpose of Deposits	3 Book/Adjusted Carrying Value	4 Fair Value	5 Book/Adjusted Carrying Value	6 Fair Value
1. Alabama AL						
2. Alaska AK						
3. Arizona AZ						
4. Arkansas AR	ST	State requirement			160,000	160,000
5. California CA						
6. Colorado CO						
7. Connecticut CT						
8. Delaware DE						
9. District of Columbia DC						
10. Florida FL	ST	State requirement			215,000	215,000
11. Georgia GA	ST	State requirement			85,000	85,000
12. Hawaii HI						
13. Idaho ID						
14. Illinois IL						
15. Indiana IN						
16. Iowa IA						
17. Kansas KS						
18. Kentucky KY						
19. Louisiana LA						
20. Maine ME						
21. Maryland MD						
22. Massachusetts MA	B	State requirement			115,948	114,290
23. Michigan MI						
24. Minnesota MN						
25. Mississippi MS						
26. Missouri MO						
27. Montana MT						
28. Nebraska NE						
29. Nevada NV	B	State requirement			234,898	238,126
30. New Hampshire NH	B	State requirement			523,054	518,253
31. New Jersey NJ						
32. New Mexico NM	B	State requirement			113,541	110,743
33. New York NY						
34. North Carolina NC	ST	State requirement			210,000	210,000
35. North Dakota ND						
36. Ohio OH	B	State requirement	2,555,155	2,546,160		
37. Oklahoma OK						
38. Oregon OR	B	State requirement			271,585	269,093
39. Pennsylvania PA						
40. Rhode Island RI						
41. South Carolina SC						
42. South Dakota SD						
43. Tennessee TN						
44. Texas TX						
45. Utah UT						
46. Vermont VT						
47. Virginia VA	B	State requirement			211,234	209,295
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 Other Alien OT	XXX	XXX	0	0	3,929,613	4,044,412
59. Total	XXX	XXX	2,555,155	2,546,160	6,069,873	6,174,212
DETAILS OF WRITE-INS						
5801. FHLMC POOL G08473	B	Held for collateral			266,408	266,954
5802. FHLMC POOL 312356	B	Held for collateral			73,916	76,170
5803. FHLMC POOL C04305	B	Held for collateral			189,249	181,617
5898. Sum of remaining write-ins for Line 58 from overflow page	XXX	XXX	0	0	3,400,040	3,519,671
5899. Totals (Lines 5801 - 5803 + 5898) (Line 58 above)	XXX	XXX	0	0	3,929,613	4,044,412

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