



ANNUAL STATEMENT

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

Century Surety Company

NAIC Group Code.....0748, 0748 (Current Period) (Prior Period)	NAIC Company Code..... 36951	Employer's ID Number..... 31-0936702
Organized under the Laws of Ohio	State of Domicile or Port of Entry Ohio	Country of Domicile US
Incorporated/Organized..... June 22, 1978	Commenced Business..... August 11, 1978	
Statutory Home Office	550 Polaris Parkway..... Westerville OH US 43082 (Street and Number) (City or Town, State, Country and Zip Code)	
Main Administrative Office	550 Polaris Parkway..... Westerville OH US..... 43082 (Street and Number) (City or Town, State, Country and Zip Code)	614-895-2000 (Area Code) (Telephone Number)
Mail Address	550 Polaris Parkway..... Westerville OH US 43082 (Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)	
Primary Location of Books and Records	26255 American Drive..... Southfield MI US 48034 (Street and Number) (City or Town, State, Country and Zip Code)	248-358-1100 (Area Code) (Telephone Number)
Internet Web Site Address	www.meadowbrook.com	
Statutory Statement Contact	Kimberlee A. Arnold (Name) karnold@meadowbrook.com (E-Mail Address)	248-358-1100-8102 (Area Code) (Telephone Number) (Extension) 248-358-1614 (Fax Number)

OFFICERS

Name	Title	Name	Title
1. Christopher John Timm	President	2. Michael Gerard Costello	Secretary
3. Patrick Samuel Stewart	Treasurer	4.	

OTHER

Michael Gerard Costello	Sr. VP & General Counsel	Robert Samuel Cubbin	Chairman
Randolph Witt Fort	Vice President	Karen Marwell Spaun	Vice President
Patrick Samuel Stewart	Vice President	Nathan Karl Voorhis	Vice President
Roger Scott Walleck	Vice President		

DIRECTORS OR TRUSTEES

Robert Samuel Cubbin-Chairman	James Michael Mahoney	Archie Stephen McIntyre	Karen Marwell Spaun
Christopher John Timm	Nathan Karl Voorhis	Roger Scott Walleck	

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

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

(Signature) Christopher John Timm	(Signature) Michael Gerard Costello	(Signature) Patrick Samuel Stewart
1. (Printed Name) President	2. (Printed Name) Secretary	3. (Printed Name) Treasurer
(Title)	(Title)	(Title)

Subscribed and sworn to before me
This _____ day of _____ 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 _____

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1	2	3	4	5	6
	Amount	Percentage	Amount	Securities Lending Reinvested Collateral Amount	Total (Col. 3 + 4) Amount	Percentage
1. Bonds:						
1.1 U.S. treasury securities.....	1,327,817	0.3	1,327,817		1,327,817	0.3
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies.....		0.0			0	0.0
1.22 Issued by U.S. government sponsored agencies.....		0.0			0	0.0
1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities).....	659,750	0.1	659,750		659,750	0.1
1.4 Securities issued by states, territories and possessions and political subdivisions in the U.S.:						
1.41 States, territories and possessions general obligations.....	12,493,415	2.5	12,493,415		12,493,415	2.5
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations.....	57,927,544	11.8	57,927,544		57,927,544	11.8
1.43 Revenue and assessment obligations.....	102,037,834	20.8	102,037,834		102,037,834	20.8
1.44 Industrial development and similar obligations.....		0.0			0	0.0
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA.....		0.0			0	0.0
1.512 Issued or guaranteed by FNMA and FHLMC.....	18,441,694	3.8	18,441,694		18,441,694	3.8
1.513 All other.....		0.0			0	0.0
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA.....	2,916,024	0.6	2,916,024		2,916,024	0.6
1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-based securities issued or guaranteed by agencies shown in Line 1.521.....		0.0			0	0.0
1.523 All other.....	9,134,916	1.9	9,134,916		9,134,916	1.9
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities).....	136,748,158	27.8	136,748,158		136,748,158	27.8
2.2 Unaffiliated non-U.S. securities (including Canada).....	20,794,384	4.2	20,794,384		20,794,384	4.2
2.3 Affiliated securities.....		0.0			0	0.0
3. Equity interests:						
3.1 Investments in mutual funds.....		0.0			0	0.0
3.2 Preferred stocks:						
3.21 Affiliated.....		0.0			0	0.0
3.22 Unaffiliated.....		0.0			0	0.0
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated.....	43,260,976	8.8	43,260,973		43,260,973	8.8
3.32 Unaffiliated.....	56,923,127	11.6	56,923,127		56,923,127	11.6
3.4 Other equity securities:						
3.41 Affiliated.....		0.0			0	0.0
3.42 Unaffiliated.....	1,375,400	0.3	1,375,400		1,375,400	0.3
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated.....		0.0			0	0.0
3.52 Unaffiliated.....		0.0			0	0.0
4. Mortgage loans:						
4.1 Construction and land development.....		0.0			0	0.0
4.2 Agricultural.....		0.0			0	0.0
4.3 Single family residential properties.....		0.0			0	0.0
4.4 Multifamily residential properties.....		0.0			0	0.0
4.5 Commercial loans.....		0.0			0	0.0
4.6 Mezzanine real estate loans.....		0.0			0	0.0
5. Real estate investments:						
5.1 Property occupied by company.....		0.0			0	0.0
5.2 Property held for production of income (including \$.....0 of property acquired in satisfaction of debt).....		0.0			0	0.0
5.3 Property held for sale (including \$.....0 property acquired in satisfaction of debt).....		0.0			0	0.0
6. Contract loans.....		0.0			0	0.0
7. Derivatives.....		0.0			0	0.0
8. Receivables for securities.....		0.0			0	0.0
9. Securities lending (Line 10, Asset Page reinvested collateral).....		0.0		XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments.....	14,177,108	2.9	14,177,108		14,177,108	2.9
11. Other invested assets.....	13,368,040	2.7	13,368,040		13,368,040	2.7
12. Total invested assets.....	491,586,187	100.0	491,586,185	0	491,586,185	100.0

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

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

NONE

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

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

NONE

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year.....		10,660,177
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 8).....		
2.2	Additional investment made after acquisition (Part 2, Column 9).....	1,711,903	1,711,903
3.	Capitalized deferred interest and other:		
3.1	Totals, Part 1, Column 16.....		
3.2	Totals, Part 3, Column 12.....		0
4.	Accrual of discount.....		
5.	Unrealized valuation increase (decrease):		
5.1	Totals, Part 1, Column 13.....	995,961	
5.2	Totals, Part 3, Column 9.....		995,961
6.	Total gain (loss) on disposals, Part 3, Column 19.....		
7.	Deduct amounts received on disposals, Part 3, Column 16.....		
8.	Deduct amortization of premium and depreciation.....		
9.	Total foreign exchange change in book/adjusted carrying value:		
9.1	Totals, Part 1, Column 17.....		
9.2	Totals, Part 3, Column 14.....		0
10.	Deduct current year's other-than-temporary impairment recognized:		
10.1	Totals, Part 1, Column 15.....		
10.2	Totals, Part 3, Column 11.....		0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....		13,368,041
12.	Deduct total nonadmitted amounts.....		
13.	Statement value at end of current period (Line 11 minus Line 12).....		13,368,041

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year.....		496,249,620
2.	Cost of bonds and stocks acquired, Part 3, Column 7.....		74,606,388
3.	Accrual of discount.....		336,314
4.	Unrealized valuation increase (decrease):		
4.1	Part 1, Column 12.....	(1,090,400)	
4.2	Part 2, Section 1, Column 15.....		
4.3	Part 2, Section 2, Column 13.....	(7,229,516)	
4.4	Part 4, Column 11.....	(5,067,135)	(13,387,051)
5.	Total gain (loss) on disposals, Part 4, Column 19.....		5,659,326
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7.....		94,610,335
7.	Deduct amortization of premium.....		3,372,876
8.	Total foreign exchange change in book/adjusted carrying value:		
8.1	Part 1, Column 15.....		
8.2	Part 2, Section 1, Column 19.....		
8.3	Part 2, Section 2, Column 16.....	1,776	
8.4	Part 4, Column 15.....		1,776
9.	Deduct current year's other-than-temporary impairment recognized:		
9.1	Part 1, Column 14.....		
9.2	Part 2, Section 1, Column 17.....		
9.3	Part 2, Section 2, Column 14.....	1,442,119	
9.4	Part 4, Column 13.....		1,442,119
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....		464,041,043
11.	Deduct total nonadmitted amounts.....		
12.	Statement value at end of current period (Line 10 minus Line 11).....		464,041,043

SCHEDULE D - SUMMARY BY COUNTRY

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

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS Governments (Including all obligations guaranteed by governments)	1. United States.....	3,868,309	3,973,094	3,885,078	3,849,394
	2. Canada.....				
	3. Other Countries.....	659,750	659,750	695,933	700,000
	4. Totals.....	4,528,059	4,632,844	4,581,011	4,549,394
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals.....	12,493,415	12,928,504	13,309,048	11,700,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals.....	57,927,544	59,718,024	61,722,644	53,505,000
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.....	120,855,059	123,782,076	126,915,639	111,268,731
Industrial and Miscellaneous and Hybrid Securities (Unaffiliated)	8. United States.....	144,977,203	143,775,321	146,157,743	144,748,007
	9. Canada.....	9,273,751	9,298,358	10,088,711	10,130,000
	10. Other Countries.....	12,426,505	12,035,613	13,166,494	13,047,943
	11. Totals.....	166,677,459	165,109,292	169,412,948	167,925,951
Parent, Subsidiaries and Affiliates	12. Totals.....				
	13. Total Bonds.....	362,481,536	366,170,740	375,941,290	348,949,076
PREFERRED STOCKS Industrial and Miscellaneous (Unaffiliated)	14. United States.....				
	15. Canada.....				
	16. Other Countries.....				
	17. Totals.....	0	0	0	
Parent, Subsidiaries and Affiliates	18. Totals.....				
	19. Total Preferred Stocks.....	0	0	0	
COMMON STOCKS Industrial and Miscellaneous (Unaffiliated)	20. United States.....	46,704,103	46,704,103	42,283,973	
	21. Canada.....				
	22. Other Countries.....	11,594,424	11,594,424	12,071,422	
	23. Totals.....	58,298,527	58,298,527	54,355,395	
Parent, Subsidiaries and Affiliates	24. Totals.....	43,260,976	43,260,976	36,508,484	
	25. Total Common Stocks.....	101,559,503	101,559,503	90,863,879	
	26. Total Stocks.....	101,559,503	101,559,503	90,863,879	
	27. Total Bonds and Stocks....	464,041,039	467,730,243	466,805,169	

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

5015

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.7	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
1. U.S. Governments											
1.1 NAIC 1.....	6,459,751	2,218,328	1,086,635	374,546		10,139,260	2.7	14,101,421	3.6	10,139,260	
1.2 NAIC 2.....						0	0.0		0.0		
1.3 NAIC 3.....						0	0.0		0.0		
1.4 NAIC 4.....						0	0.0		0.0		
1.5 NAIC 5.....						0	0.0		0.0		
1.6 NAIC 6.....						0	0.0		0.0		
1.7 Totals.....	6,459,751	2,218,328	1,086,635	374,546	0	10,139,260	2.7	14,101,421	3.6	10,139,260	0
2. All Other Governments											
2.1 NAIC 1.....						0	0.0		0.0		
2.2 NAIC 2.....						0	0.0		0.0		
2.3 NAIC 3.....		659,750				659,750	0.2		0.0	659,750	
2.4 NAIC 4.....						0	0.0		0.0		
2.5 NAIC 5.....						0	0.0		0.0		
2.6 NAIC 6.....						0	0.0		0.0		
2.7 Totals.....	0	659,750	0	0	0	659,750	0.2	0	0.0	659,750	0
3. U.S. States, Territories and Possessions, etc., Guaranteed											
3.1 NAIC 1.....	1,508,904	7,204,486	3,780,025			12,493,415	3.3	9,723,509	2.5	12,493,415	
3.2 NAIC 2.....						0	0.0		0.0		
3.3 NAIC 3.....						0	0.0		0.0		
3.4 NAIC 4.....						0	0.0		0.0		
3.5 NAIC 5.....						0	0.0		0.0		
3.6 NAIC 6.....						0	0.0		0.0		
3.7 Totals.....	1,508,904	7,204,486	3,780,025	0	0	12,493,415	3.3	9,723,509	2.5	12,493,415	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed											
4.1 NAIC 1.....	7,366,108	24,662,205	24,880,963			56,909,276	15.2	63,928,848	16.4	56,909,276	
4.2 NAIC 2.....						0	0.0		0.0		
4.3 NAIC 3.....		1,018,268				1,018,268	0.3		0.0	1,018,268	
4.4 NAIC 4.....						0	0.0		0.0		
4.5 NAIC 5.....						0	0.0		0.0		
4.6 NAIC 6.....						0	0.0	929,515	0.2		
4.7 Totals.....	7,366,108	25,680,473	24,880,963	0	0	57,927,544	15.5	64,858,363	16.7	57,927,544	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed											
5.1 NAIC 1.....	8,713,983	47,162,170	61,086,868	3,606,371	285,667	120,855,059	32.4	147,558,163	37.9	120,855,059	
5.2 NAIC 2.....						0	0.0		0.0		
5.3 NAIC 3.....						0	0.0		0.0		
5.4 NAIC 4.....						0	0.0		0.0		
5.5 NAIC 5.....						0	0.0		0.0		
5.6 NAIC 6.....						0	0.0	120,120	0.0		
5.7 Totals.....	8,713,983	47,162,170	61,086,868	3,606,371	285,667	120,855,059	32.4	147,678,283	37.9	120,855,059	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

9015

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.7	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
6. Industrial and Miscellaneous (unaffiliated)											
6.1 NAIC 1.....	14,540,949	48,337,012	41,817,077	350,404	209,772	105,255,214	28.2	99,662,234	25.6	99,398,306	5,856,909
6.2 NAIC 2.....	2,048,935	25,127,133	31,295,877			58,471,945	15.7	51,814,612	13.3	58,471,946	
6.3 NAIC 3.....		3,289,761	3,432,626			6,722,387	1.8	516,000	0.1	6,722,387	
6.4 NAIC 4.....						0	0.0		0.0		
6.5 NAIC 5.....						0	0.0	21,604	0.0		
6.6 NAIC 6.....				847,863		847,863	0.2	846,965	0.2	134,505	713,358
6.7 Totals.....	16,589,884	76,753,906	76,545,580	1,198,267	209,772	171,297,409	45.9	152,861,415	39.3	164,727,144	6,570,267
7. Hybrid Securities											
7.1 NAIC 1.....						0	0.0		0.0		
7.2 NAIC 2.....						0	0.0		0.0		
7.3 NAIC 3.....						0	0.0		0.0		
7.4 NAIC 4.....						0	0.0		0.0		
7.5 NAIC 5.....						0	0.0		0.0		
7.6 NAIC 6.....						0	0.0		0.0		
7.7 Totals.....	0	0	0	0	0	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates											
8.1 NAIC 1.....						0	0.0		0.0		
8.2 NAIC 2.....						0	0.0		0.0		
8.3 NAIC 3.....						0	0.0		0.0		
8.4 NAIC 4.....						0	0.0		0.0		
8.5 NAIC 5.....						0	0.0		0.0		
8.6 NAIC 6.....						0	0.0		0.0		
8.7 Totals.....	0	0	0	0	0	0	0.0	0	0.0	0	0

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

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

		1	2	3	4	5	6	7	8	9	10	11
	NAIC Designation	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	Total Current Year	Column 6 as a % of Line 9.7	Total from Column 6 Prior Year	% from Col. 7 Prior Year	Total Publicly Traded	Total Privately Placed (a)
9.	Total Bonds Current Year											
9.1	NAIC 1.....	(d).....38,589,695	129,584,201	132,651,568	4,331,321	495,439	305,652,224	81.9	XXX.....	XXX.....	299,795,316	5,856,909
9.2	NAIC 2.....	(d).....2,048,935	25,127,133	31,295,877	0	0	58,471,945	15.7	XXX.....	XXX.....	58,471,946	0
9.3	NAIC 3.....	(d).....0	4,967,779	3,432,626	0	0	8,400,405	2.2	XXX.....	XXX.....	8,400,405	0
9.4	NAIC 4.....	(d).....0	0	0	0	0	0	0.0	XXX.....	XXX.....	0	0
9.5	NAIC 5.....	(d).....0	0	0	0	0	(c).....0	0.0	XXX.....	XXX.....	0	0
9.6	NAIC 6.....	(d).....0	0	0	847,863	0	(c).....847,863	0.2	XXX.....	XXX.....	134,505	713,358
9.7	Totals.....	40,638,630	159,679,113	167,380,071	5,179,184	495,439	(b).....373,372,437	100.0	XXX.....	XXX.....	366,802,172	6,570,267
9.8	Line 9.7 as a % of Col. 6.....	10.9	42.8	44.8	1.4	0.1	100.0	XXX.....	XXX.....	XXX.....	98.2	1.8
10.	Total Bonds Prior Year											
10.1	NAIC 1.....	49,150,177	157,322,403	122,777,415	4,844,501	879,680	XXX.....	XXX.....	334,974,176	86.1	330,596,293	4,377,882
10.2	NAIC 2.....	1,964,610	16,482,662	33,367,340			XXX.....	XXX.....	51,814,612	13.3	51,814,612	
10.3	NAIC 3.....			516,000			XXX.....	XXX.....	516,000	0.1	516,000	
10.4	NAIC 4.....						XXX.....	XXX.....	0	0.0		
10.5	NAIC 5.....	21,604					XXX.....	XXX.....	(c).....21,604	0.0	21,604	
10.6	NAIC 6.....	120,446	929,515	145,526	701,114		XXX.....	XXX.....	(c).....1,896,601	0.5	1,195,486	701,114
10.7	Totals.....	51,256,837	174,734,580	156,660,755	4,990,027	1,580,794	XXX.....	XXX.....	(b).....389,222,993	100.0	384,143,995	5,078,996
10.8	Line 10.7 as a % of Col. 8.....	13.2	44.9	40.2	1.3	0.4	XXX.....	XXX.....	100.0	XXX.....	98.7	1.3
11.	Total Publicly Traded Bonds											
11.1	NAIC 1.....	33,316,227	129,474,905	132,651,569	4,066,949	285,667	299,795,317	80.3	330,596,293	84.9	299,795,317	XXX.....
11.2	NAIC 2.....	2,048,935	25,127,133	31,295,877			58,471,945	15.7	51,814,612	13.3	58,471,945	XXX.....
11.3	NAIC 3.....		4,967,779	3,432,626			8,400,405	2.2	516,000	0.1	8,400,405	XXX.....
11.4	NAIC 4.....						0	0.0	0	0.0	0	XXX.....
11.5	NAIC 5.....						0	0.0	21,604	0.0	0	XXX.....
11.6	NAIC 6.....				134,505		134,505	0.0	1,195,486	0.3	134,505	XXX.....
11.7	Totals.....	35,365,162	159,569,817	167,380,072	4,201,454	285,667	366,802,172	98.2	384,143,995	98.7	366,802,172	XXX.....
11.8	Line 11.7 as a % of Col. 6.....	9.6	43.5	45.6	1.1	0.1	100.0	XXX.....	XXX.....	XXX.....	100.0	XXX.....
11.9	Line 11.7 as a % of Line 9.7, Col. 6, Section 9.....	9.5	42.7	44.8	1.1	0.1	98.2	XXX.....	XXX.....	XXX.....	98.2	XXX.....
12.	Total Privately Placed Bonds											
12.1	NAIC 1.....	5,273,468	109,297		264,372	209,772	5,856,909	1.6	4,377,882	1.1	XXX.....	5,856,909
12.2	NAIC 2.....						0	0.0	0	0.0	XXX.....	0
12.3	NAIC 3.....						0	0.0	0	0.0	XXX.....	0
12.4	NAIC 4.....						0	0.0	0	0.0	XXX.....	0
12.5	NAIC 5.....						0	0.0	0	0.0	XXX.....	0
12.6	NAIC 6.....				713,358		713,358	0.2	701,114	0.2	XXX.....	713,358
12.7	Totals.....	5,273,468	109,297	0	977,730	209,772	6,570,267	1.8	5,078,996	1.3	XXX.....	6,570,267
12.8	Line 12.7 as a % of Col. 6.....	80.3	1.7	0.0	14.9	3.2	100.0	XXX.....	XXX.....	XXX.....	XXX.....	100.0
12.9	Line 12.7 as a % of Line 9.7, Col. 6, Section 9.....	1.4	0.0	0.0	0.3	0.1	1.8	XXX.....	XXX.....	XXX.....	XXX.....	1.8

- (a) Includes \$.....6,570,267 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.
- (b) Includes \$.....0 current year, \$.....0 prior year of bonds with Z designations and \$.....0 current year, \$.....0 prior year of bonds with Z* designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement. "Z*" means the SVO could not evaluate the obligation because valuation procedures for the security class are under regulatory review.
- (c) Includes \$.....0 current year, \$.....21,604 prior year of bonds with 5* designations and \$.....831,228 current year, \$.....1,886,253 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 \$.....12,241,339; NAIC 2 \$.....249,944; NAIC 3 \$.....0; NAIC 4 \$.....0; NAIC 5 \$.....0; NAIC 6 \$.....0.

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type		1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.5	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
1.	U.S. Governments											
1.1	Issuer Obligations.....	6,270,951	1,327,817				7,598,768	2.0	12,560,872	3.2	7,598,768	
1.2	Residential Mortgage-Backed Securities.....	78,017	169,368	3,164			250,549	0.1	345,318	0.1	250,549	
1.3	Commercial Mortgage-Backed Securities.....	110,783	721,143	1,083,471	374,546		2,289,943	0.6	1,195,231	0.3	2,289,944	
1.4	Other Loan-Backed and Structured Securities.....						0	0.0		0.0		
1.5	Totals.....	6,459,751	2,218,328	1,086,635	374,546	0	10,139,260	2.7	14,101,421	3.6	10,139,261	0
2.	All Other Governments											
2.1	Issuer Obligations.....		659,750				659,750	0.2		0.0	659,750	
2.2	Residential Mortgage-Backed Securities.....						0	0.0		0.0		
2.3	Commercial Mortgage-Backed Securities.....						0	0.0		0.0		
2.4	Other Loan-Backed and Structured Securities.....						0	0.0		0.0		
2.5	Totals.....	0	659,750	0	0	0	659,750	0.2	0	0.0	659,750	0
3.	U.S. States, Territories and Possessions, Guaranteed											
3.1	Issuer Obligations.....	1,508,904	7,204,486	3,780,025			12,493,415	3.3	9,723,509	2.5	12,493,415	
3.2	Residential Mortgage-Backed Securities.....						0	0.0		0.0		
3.3	Commercial Mortgage-Backed Securities.....						0	0.0		0.0		
3.4	Other Loan-Backed and Structured Securities.....						0	0.0		0.0		
3.5	Totals.....	1,508,904	7,204,486	3,780,025	0	0	12,493,415	3.3	9,723,509	2.5	12,493,415	0
4.	U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed											
4.1	Issuer Obligations.....	7,366,108	25,680,474	24,880,963			57,927,545	15.5	64,858,364	16.7	57,927,544	
4.2	Residential Mortgage-Backed Securities.....						0	0.0		0.0		
4.3	Commercial Mortgage-Backed Securities.....						0	0.0		0.0		
4.4	Other Loan-Backed and Structured Securities.....						0	0.0		0.0		
4.5	Totals.....	7,366,108	25,680,474	24,880,963	0	0	57,927,545	15.5	64,858,364	16.7	57,927,544	0
5.	U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed											
5.1	Issuer Obligations.....	5,456,277	38,872,551	55,709,006	2,000,000		102,037,834	27.3	123,107,712	31.6	102,037,834	
5.2	Residential Mortgage-Backed Securities.....	3,257,706	8,289,619	5,377,862	1,606,371	285,667	18,817,225	5.0	24,570,571	6.3	18,817,225	
5.3	Commercial Mortgage-Backed Securities.....						0	0.0		0.0		
5.4	Other Loan-Backed and Structured Securities.....						0	0.0		0.0		
5.5	Totals.....	8,713,983	47,162,170	61,086,868	3,606,371	285,667	120,855,059	32.4	147,678,283	37.9	120,855,059	0
6.	Industrial and Miscellaneous (unaffiliated)											
6.1	Issuer Obligations.....	15,418,869	72,891,032	73,389,504	463,090		162,162,495	43.4	142,093,590	36.5	156,671,765	5,490,729
6.2	Residential Mortgage-Backed Securities.....	3,974	15,973	1,949	39,077		60,973	0.0	64,488	0.0	44,339	16,635
6.3	Commercial Mortgage-Backed Securities.....		2,044,220	3,154,127			5,198,347	1.4	5,218,395	1.3	5,198,347	
6.4	Other Loan-Backed and Structured Securities.....	1,167,042	1,802,682	696,099	209,772		3,875,595	1.0	5,484,943	1.4	2,812,692	1,062,903
6.5	Totals.....	16,589,885	76,753,907	76,545,580	1,198,266	209,772	171,297,410	45.9	152,861,416	39.3	164,727,143	6,570,267
7.	Hybrid Securities											
7.1	Issuer Obligations.....						0	0.0		0.0		
7.2	Residential Mortgage-Backed Securities.....						0	0.0		0.0		
7.3	Commercial Mortgage-Backed Securities.....						0	0.0		0.0		
7.4	Other Loan-Backed and Structured Securities.....						0	0.0		0.0		
7.5	Totals.....	0	0	0	0	0	0	0.0	0	0.0	0	0
8.	Parent, Subsidiaries and Affiliates											
8.1	Issuer Obligations.....						0	0.0		0.0		
8.2	Residential Mortgage-Backed Securities.....						0	0.0		0.0		
8.3	Commercial Mortgage-Backed Securities.....						0	0.0		0.0		
8.4	Other Loan-Backed and Structured Securities.....						0	0.0		0.0		
8.5	Totals.....	0	0	0	0	0	0	0.0	0	0.0	0	0

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

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

Distribution by Type		1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.5	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
9.	Total Bonds Current Year											
9.1	Issuer Obligations.....	36,021,109	146,636,110	157,759,498	2,463,090	0	342,879,807	91.8	XXX	XXX	337,389,076	5,490,729
9.2	Residential Mortgage-Backed Securities.....	3,339,697	8,474,960	5,382,975	1,645,448	285,667	19,128,747	5.1	XXX	XXX	19,112,113	16,635
9.3	Commercial Mortgage-Backed Securities.....	110,783	2,765,363	4,237,598	374,546	0	7,488,290	2.0	XXX	XXX	7,488,291	0
9.4	Other Loan-Backed and Structured Securities.....	1,167,042	1,802,682	0	696,099	209,772	3,875,595	1.0	XXX	XXX	2,812,692	1,062,903
9.5	Totals.....	40,638,631	159,679,115	167,380,071	5,179,183	495,439	373,372,439	100.0	XXX	XXX	366,802,172	6,570,267
9.6	Line 9.5 as a % of Col. 6.....	10.9	42.8	44.8	1.4	0.1	100.0	XXX	XXX	XXX	98.2	1.8
10.	Total Bonds Prior Year											
10.1	Issuer Obligations.....	44,041,430	157,964,108	146,964,157	2,199,094	1,175,257	XXX	XXX	352,344,046	90.5	347,528,800	4,815,247
10.2	Residential Mortgage-Backed Securities.....	4,178,270	11,092,339	6,523,321	2,780,911	405,536	XXX	XXX	24,980,377	6.4	24,971,766	8,611
10.3	Commercial Mortgage-Backed Securities.....	530,653	2,709,697	3,173,276			XXX	XXX	6,413,626	1.6	6,413,626	
10.4	Other Loan-Backed and Structured Securities.....	2,506,486	2,968,435		10,022		XXX	XXX	5,484,943	1.4	5,229,806	255,137
10.5	Totals.....	51,256,839	174,734,579	156,660,754	4,990,027	1,580,793	XXX	XXX	389,222,992	100.0	384,143,998	5,078,995
10.6	Line 10.5 as a % of Col. 8.....	13.2	44.9	40.2	1.3	0.4	XXX	XXX	100.0	XXX	98.7	1.3
11.	Total Publicly Traded Bonds											
11.1	Issuer Obligations.....	30,822,624	146,636,110	157,759,498	2,170,844		337,389,076	90.4	347,528,800	89.3	337,389,076	XXX
11.2	Residential Mortgage-Backed Securities.....	3,339,698	8,474,960	5,382,975	1,628,814	285,667	19,112,114	5.1	24,971,766	6.4	19,112,114	XXX
11.3	Commercial Mortgage-Backed Securities.....	110,783	2,765,363	4,237,599	374,546		7,488,291	2.0	6,413,626	1.6	7,488,291	XXX
11.4	Other Loan-Backed and Structured Securities.....	1,092,057	1,693,385		27,250		2,812,692	0.8	5,229,806	1.3	2,812,692	XXX
11.5	Totals.....	35,365,162	159,569,818	167,380,072	4,201,454	285,667	366,802,173	98.2	384,143,998	98.7	366,802,173	XXX
11.6	Line 11.5 as a % of Col. 6.....	9.6	43.5	45.6	1.1	0.1	100.0	XXX	XXX	XXX	100.0	XXX
11.7	Line 11.5 as a % of Line 9.5, Col. 6, Section 9.....	9.5	42.7	44.8	1.1	0.1	98.2	XXX	XXX	XXX	98.2	XXX
12.	Total Privately Placed Bonds											
12.1	Issuer Obligations.....	5,198,484			292,246		5,490,730	1.5	4,815,247	1.2	XXX	5,490,730
12.2	Residential Mortgage-Backed Securities.....				16,635		16,635	0.0	8,611	0.0	XXX	16,635
12.3	Commercial Mortgage-Backed Securities.....						0	0.0	0	0.0	XXX	0
12.4	Other Loan-Backed and Structured Securities.....	74,984	109,297		668,849	209,772	1,062,902	0.3	255,137	0.1	XXX	1,062,902
12.5	Totals.....	5,273,468	109,297	0	977,730	209,772	6,570,267	1.8	5,078,995	1.3	XXX	6,570,267
12.6	Line 12.5 as a % of Col. 6.....	80.3	1.7	0.0	14.9	3.2	100.0	XXX	XXX	XXX	XXX	100.0
12.7	Line 12.5 as a % of Line 9.5, Col. 6, Section 9.....	1.4	0.0	0.0	0.3	0.1	1.8	XXX	XXX	XXX	XXX	1.8

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1	2	3	4	5
	Total	Bonds	Mortgage Loans	Other Short-term Investment Assets (a)	Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year.....	12,421,917	12,421,917			
2. Cost of short-term investments acquired.....	175,950,150	175,950,150			
3. Accrual of discount.....	0				
4. Unrealized valuation increase (decrease).....	0				
5. Total gain (loss) on disposals.....	0				
6. Deduct consideration received on disposals.....	177,481,163	177,481,163			
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).....	10,890,904	10,890,904	0	0	0
11. Deduct total nonadmitted amounts.....	0				
12. Statement value at end of current period (Line 10 minus Line 11).....	10,890,904	10,890,904	0	0	0

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

Sch. DB - Pt. A - Verification
NONE

Sch. DB - Pt. B - Verification
NONE

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

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

Sch. DB - Verification
NONE

Sch. E - Verification
NONE

Sch. A - Pt. 1
NONE

Sch. A - Pt. 2
NONE

Sch. A - Pt. 3
NONE

Sch. B - Pt. 1
NONE

Sch. B - Pt. 2
NONE

Sch. B - Pt. 3
NONE

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated																			
	AQULINE FINANCIAL SERVICES FUND II L.P.....	M.....	GEORGE TOWN, GRANDCAYMAN	CYM:	AQULINE CAPTITAL PARTNERS II GP (OFFSHORE) LTD.		11/07/2012.		10,213,335	13,368,041	13,368,041	995,961						683,052	0.013
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.....									10,213,335	13,368,041	13,368,041	995,961	0	0	0	0	0	683,052	XXX
4499999. Subtotal - Unaffiliated.....									10,213,335	13,368,041	13,368,041	995,961	0	0	0	0	0	683,052	XXX
4699999. Totals.....									10,213,335	13,368,041	13,368,041	995,961	0	0	0	0	0	683,052	XXX

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated										
	AQULINE FINANCIAL SERVICE FUND II. LP.....	GEORGE TOWN, GRAND CAYMAN.....	CYM.....	AQULINE CAPITAL PARTNERS II GP (OFFSHORE) LTD.....	VARIOUS...			1,711,903		
2199999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.....						0	1,711,903	0	XXX
4499999	Subtotal - Unaffiliated.....						0	1,711,903	0	XXX
4699999	Totals.....						0	1,711,903	0	XXX

SCHEDULE BA - PART 3

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

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

NONE

SCHEDULE D - PART 1

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

1			2				3		4		5		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		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																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																				
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912810	ED	6	US TREASURY N/B.....	SD..	..			1		75,961	...123.296	92,473	75,000	75,266		(61)																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																									

SCHEDULE D - PART 1

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

E10.1

1			2			Codes		6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates			
						3	4			5	8			9	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description			Code	F o r e i g n	Bond CHAR	NAIC Design- ation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
238388	PC	0	DAVENPORT IA.....						1FE	1,411,987	..118.674	1,406,287	1,185,000	1,358,155	.....	.....(29,853)			5.000	2.120	JD.....	4,938	59,250	02/19/2014.	06/01/2021.
249164	JM	7	DENVER CITY & CNTY CO.....					1	1FE	1,075,830	..110.239	1,102,390	1,000,000	1,021,829	.....	.....(7,856)			5.000	4.100	FA.....	20,833	50,000	02/07/2008.	08/01/2025.
250325	RV	1	DESCHUTES CNTY OR ADMIN SCH DI.....						1FE	617,006	..113.193	594,263	525,000	584,023	.....	.....(16,469)			5.000	1.640	JD.....	1,167	26,250	12/19/2013.	06/15/2019.
258885	WB	4	DOUGLAS CNTY CO SCH DIST #RE-1.....						1FE	2,120,400	..104.245	2,084,900	2,000,000	2,016,504	.....	.....(16,606)			5.000	4.110	JD.....	4,444	100,000	12/09/2008.	12/15/2016.
269696	DV	9	EAGLE MOUNTAIN & SAGINAW TX IN.....						1FE	991,700	..119.631	986,956	825,000	963,850	.....	.....(19,232)			5.000	2.250	FA.....	15,583	44,458	06/26/2014.	08/15/2022.
346604	HH	7	FORSYTH CNTY GA SCH DIST.....	C.....					1FE	2,351,600	..121.982	2,439,640	2,000,000	2,269,876	.....	.....(33,887)			5.000	2.880	FA.....	41,667	100,000	07/10/2013.	02/01/2023.
366119	SV	8	GARLAND TX.....	C.....				1	1FE	2,013,714	..104.495	1,880,910	1,800,000	1,830,233	.....	.....(25,996)			5.000	3.460	FA.....	34,000	90,000	01/23/2008.	02/15/2019.
414004	5E	7	HARRIS CNTY TX.....	C.....					1FE	1,721,775	..114.582	1,718,730	1,500,000	1,582,305	.....	.....(20,124)			5.250	3.670	AO.....	19,688	78,750	02/11/2008.	10/01/2019.
414005	QQ	4	HARRIS CNTY TX.....	C.....				1	1FE	1,915,605	..119.777	1,796,655	1,500,000	1,794,243	.....	.....(40,503)			5.000	1.890	AO.....	18,750	75,000	11/14/2012.	10/01/2024.
426362	KA	6	HENRY CNTY GA SCH DIST.....						1FE	651,327	..116.145	638,798	550,000	604,685	.....	.....(11,071)			5.000	2.680	FA.....	11,458	27,500	08/02/2011.	08/01/2020.
495080	SM	6	KING CNTY WA SCH DIST #403 REN.....	C.....				1	1FE	2,543,700	..120.808	2,416,160	2,000,000	2,382,166	.....	.....(55,640)			5.000	1.830	JD.....	8,333	100,000	01/14/2013.	12/01/2022.
513174	RC	8	LAMAR TX CONSOL INDEP SCH DIST.....	C.....					1FE	1,389,587	..119.240	1,323,564	1,110,000	1,296,788	.....	.....(28,347)			5.000	2.060	FA.....	20,967	55,500	08/21/2012.	02/15/2022.
517840	3D	4	LAS VEGAS VLY NV WTR DIST.....	C.....				1	1FE	3,004,909	..118.000	2,843,800	2,410,000	2,799,534	.....	.....(67,765)			5.000	1.850	JD.....	10,042	120,500	11/26/2012.	06/01/2022.
549187	7B	2	LUBBOCK TX.....					1	1FE	1,099,620	..104.704	1,047,040	1,000,000	1,014,271	.....	.....(12,242)			5.000	3.680	FA.....	18,889	50,000	01/17/2008.	02/15/2020.
549187	7C	0	LUBBOCK TX.....					1	1FE	546,600	..104.704	523,520	500,000	506,695	.....	.....(5,739)			5.000	3.760	FA.....	9,444	25,000	01/17/2008.	02/15/2021.
586145	ST	2	MEMPHIS TN.....					1	1FE	2,135,322	..105.369	2,065,232	1,960,000	1,987,493	.....	.....(21,093)			5.000	3.830	AO.....	24,500	98,000	01/04/2008.	04/01/2019.
592112	LW	4	MET GOVT NASHVILLE & DAVIDSONC.....	C.....					1FE	4,466,805	..122.931	4,302,585	3,500,000	4,219,662	.....	.....(87,977)			5.000	2.030	JJ.....	87,500	175,000	01/30/2013.	07/01/2023.
64966J	MQ	6	NEW YORK NY.....						1FE	585,655	..112.923	564,615	500,000	555,277	.....	.....(14,804)			5.000	1.800	FA.....	10,417	25,000	12/02/2013.	08/01/2019.
655867	NH	8	NORFOLK VA.....	C.....					1FE	3,199,539	..119.695	3,064,192	2,560,000	3,010,115	.....	.....(66,768)			5.000	1.770	AO.....	32,000	115,500	05/20/2013.	10/01/2021.
660266	FR	3	NORTH KANSAS CITY MO SCH DIST.....					1	1	257,036	105.031	262,578	250,000	252,862	.....	.....(2,353)			5.000	3.980	MS.....	4,167	12,500	03/12/2014.	03/01/2021.
660266	FS	1	NORTH KANSAS CITY MO SCH DIST.....					1	1FE	771,109	105.031	787,733	750,000	758,586	.....	.....(7,058)			5.000	3.980	MS.....	12,500	37,500	03/12/2014.	03/01/2021.
718814	XT	8	PHOENIX AZ.....	C.....				1	1FE	2,191,223	..106.329	2,099,998	1,975,000	2,014,445	.....	.....(25,142)			5.000	3.620	JJ.....	49,375	98,750	01/17/2008.	07/01/2021.
720362	BQ	4	PIERCE CNTY WA FIRE PROT DIST.....						1FE	531,416	..105.733	502,232	475,000	502,446	.....	.....(14,124)			4.000	0.950	JD.....	1,583	19,000	11/22/2013.	12/01/2017.
746673	WE	8	PUTNAM CNTY TN.....	C.....				1	1FE	2,162,820	..104.522	2,090,440	2,000,000	2,025,456	.....	.....(19,507)			5.000	3.940	AO.....	25,000	100,000	12/07/2007.	04/01/2020.
76222R	GV	8	RHODE ISLAND ST & PROVIDENCE P.....						1FE	554,240	..116.880	555,180	475,000	519,619	.....	.....(8,650)			5.000	2.870	AO.....	5,938	23,750	10/19/2011.	10/01/2020.
798360	ET	6	SAN JUAN CNTY NM JNR CLG DIST.....					1	1FE	1,300,847	..103.756	1,245,072	1,200,000	1,212,369	.....	.....(10,571)			5.000	4.050	FA.....	22,667	60,000	01/17/2006.	08/15/2020.
800732	JL	4	SANGAMON CNTY IL CMNTY UNIT SC.....						1FE	1,193,220	..116.757	1,167,570	1,000,000	1,174,459	.....	.....(18,762)			5.000	2.280	JJ.....	41,528	.....	02/05/2015.	01/01/2023.
806347	KS	8	SCHAUMBURG IL.....						1FE	351,741	..110.817	332,450	300,000	332,605	.....	.....(5,134)			4.000	2.040	JD.....	1,000	12,000	02/08/2012.	12/01/2021.
820642	LD	6	SHAWNEE CNTY KS UNIF SCH DIST.....	C.....				1	1FE	2,193,794	..110.367	2,257,005	2,045,000	2,088,377	.....	.....(15,086)			5.000	4.150	MS.....	34,083	102,250	12/05/2007.	09/01/2023.
1899999	U.S. Political Subdivisions of States, Territories & Possessions - Issuer Obligations.....									61,722,644	XXX	59,718,024	53,505,000	57,927,544	0	(906,378)	0	0	XXX	XXX	XXX	718,512	2,611,921	XXX	XXX
2499999	Total - U.S. Political Subdivisions of States, Territories & Possessions.....									61,722,644	XXX	59,718,024	53,505,000	57,927,544	0	(906,378)	0	0	XXX	XXX	XXX	718,512	2,611,921	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Issuer Obligations																									
010257	HX	4	ALABAMA ST DRINKING WTR FIN AU.....						1FE	278,080	..121.190	272,678	225,000	271,940	.....	.....(6,139)			5.000	1.660	FA.....	4,250	6,125	01/23/2015.	08/15/2022.
040654	VF	9	ARIZONA ST TRANSPRTN BRD HIGHW.....	C.....				1	1FE	1,006,720	..120.015	960,120	800,000	946,654	.....	.....(20,941)			5.000	1.980	JJ.....	20,000	40,000	01/17/2013.	07/01/2023.
040654	VG	7	ARIZONA ST TRANSPRTN BRD HIGHW.....					1	1FE	1,604,057	..122.011	1,586,143	1,300,000	1,516,733	.....	.....(30,656)			5.000	2.230	JJ.....	32,500	65,000	01/30/2013.	07/01/2024.
057849	FZ	9	BALDWIN CNTY AL BRD OF EDU.....	C.....				1	1FE	2,163,140	..106.398	2,127,960	2,000,000	2,030,293	.....	.....(19,230)			5.000	3.950	JJ.....	50,000	100,000	02/12/2008.	07/01/2019.
058508	BK	7	BALL IN ST UNIV UNIV REVENUE.....	C.....				1	1FE	1,094,900	..108.036	1,080,360	1,000,000	1,022,112	.....	.....(10,441)			5.000	3.840	JJ.....	25,000	50,000	01/10/2008.	07/01/2021.
13066Y	MY	2	CALIFORNIA ST DEPT OF WTR RESO.....	C.....				1	1FE	2,105,120	..109.164	2,183,280	2,000,000	2,028,561	.....	.....(11,396)			5.000	4.340	MN.....	16,667	100,000	03/27/2008.	05/01/2021.
15504R	FE	4	CENTRL PUGET SOUND WA REGL TRA.....	C.....				1	1FE	2,501,760	..120.675	2,413,500	2,000,000	2,349,221	.....	.....(46,813)			5.000	2.230	MN.....	16,667	100,000	08/23/2012.	11/01/2023.
160069	PL	8	CHARLESTON CNTY SC.....					1	1FE	2,222,940	..107.553	2,151,060	2,000,000	2,047,899	.....	.....(24,837)			5.000	3.630	MN.....	16,667	100,000	01/10/2008.	11/01/2020.
167736	ZF	7	CHICAGO IL WTR REVENUE.....	C.....				1	1FE	596,100	..108.627	543,135	500,000	565,972	.....	.....(8,626)			5.000	2.860	MN.....	4,167	25,000	05/11/2012.	11/01/2025.
196632	PD	9	COLORADO SPRINGS CO UTILITIESR.....	C.....				1	1FE	3,426,995	..119.829	3,295,298	2,750,000	3,211,845	.....	.....(61,265)			5.000	2.340	MN.....	17,569	137,500	05/15/2012.	11/15/2024.
207758	DA	8	CONNECTICUT ST SPL TAX OBLIG R.....	C.....				1	1FE	1,080,390	..102.173	1,021,730	1,000,000	1,004,658	.....	.....(9,040)			5.000	4.040	JJ.....	25,000	50,000	01/09/2006.	07/01/2020.

SCHEDULE D - PART 1

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

E10.2

1			2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
						3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description			Code	F o r e i g n	Bond CHAR	NAIC Design- nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
250119	CC	6	DES MOINES IA MET WSTWTR RECLA.....					1	1FE	1,371,161	101.833	1,298,371	1,275,000	1,280,048		(11,797)			5.000	4.030	JD	5,313	63,750	12/21/2006	06/01/2023.
25477G	BG	9	DIST OF COLUMBIA INCOME TAX SE.....					1	1FE	1,272,408	113.621	1,363,452	1,200,000	1,230,346		(6,974)			5.000	4.290	JD	5,000	60,000	03/12/2009	12/01/2020.
25477G	DA	0	DIST OF COLUMBIA INCOME TAX SE.....			SD..			1FE	1,000,000	114.870	1,148,700	1,000,000	1,000,000					5.093	5.090	JD	4,244	50,930	12/09/2009	12/01/2024.
25477G	KV	6	DIST OF COLUMBIA INCOME TAX SE.....			C..		1	1FE	2,562,660	119.272	2,385,440	2,000,000	2,400,057		(53,633)			5.000	1.900	JD	8,333	100,000	11/19/2012	12/01/2025.
283791	BW	0	EL PASO TX MUNI DRAIN UTILITYS.....						1FE	564,884	119.641	568,295	475,000	557,207		(7,677)			5.000	2.360	MS	7,917	9,500	03/12/2015	03/01/2023.
360066	NE	0	FULTON CNTY GA WTR & SWR REVEN.....			C..			1FE	3,617,370	111.260	3,337,800	3,000,000	3,335,697		(109,266)			5.000	1.190	JJ	75,000	150,000	05/21/2013	01/01/2019.
387874	WD	8	GRANT CNTY WA PUBLIC UTILITY D.....			C..		1	1FE	3,768,240	116.707	3,501,210	3,000,000	3,488,247		(93,067)			5.000	1.600	JJ	75,000	150,000	12/05/2012	01/01/2022.
45506D	DJ	1	INDIANA ST FIN AUTH REVENUE.....			C..		1	1FE	1,357,896	112.162	1,301,079	1,160,000	1,302,691		(18,483)			4.000	2.120	FA	19,333	46,400	11/28/2012	02/01/2026.
45528U	JG	7	INDIANAPOLIS IN LOCAL PUBLIC I.....						1FE	407,124	110.858	388,003	350,000	383,632		(10,836)			5.000	1.700	JJ	8,750	17,500	09/26/2013	01/01/2019.
468473	CW	1	JACKSON MS WTR & SWR SYS REVEN.....					1	1FE	819,473	100.345	752,588	750,000	750,000		(5,464)			5.000	3.880	MS	12,500	37,500	07/13/2005	09/01/2017.
469359	DS	9	JACKSONVILLE FL CAPITAL IMPT R.....			C..			1FE	1,528,008	120.636	1,447,632	1,200,000	1,442,871		(28,509)			5.000	2.150	AO	15,000	60,000	11/29/2012	10/01/2023.
485424	NE	1	KANSAS ST DEPT OF TRANSPRTN HI.....						1FE	1,167,580	115.681	1,156,810	1,000,000	1,079,647		(15,610)			5.000	3.150	MS	16,667	50,000	11/19/2009	09/01/2020.
485429	CW	2	KANSAS ST DEV FIN AUTH REVENUE.....					1	1FE	286,893	115.497	271,418	235,000	264,148		(6,663)			5.000	1.890	MS	3,917	11,750	06/28/2012	03/01/2022.
49151E	XD	0	KENTUCKY ST PROPERTY & BLDGS C.....			C..			1FE	2,252,860	112.742	2,254,840	2,000,000	2,092,937		(22,728)			5.000	3.660	AO	25,000	100,000	01/10/2008	10/01/2019.
52349A	AQ	1	LEE CNTY FL NON-AD VALOREM REV.....						1FE	294,375	120.930	302,325	250,000	291,845		(2,530)			5.000	2.600	AO	3,125	3,368	06/09/2015	10/01/2023.
544712	SH	1	LOS ANGELES CNTY CA MET TRANSP.....			C..			1FE	3,809,070	123.476	3,704,280	3,000,000	3,616,971		(75,425)			5.000	2.030	JJ	75,000	150,000	05/21/2013	07/01/2023.
546398	TG	3	LOUISIANA ST PUBLIC FACS AUTH.....			C..		1	1FE	2,250,640	105.443	2,108,860	2,000,000	2,047,562		(28,752)			5.000	3.440	FA	41,667	100,000	01/23/2008	08/01/2019.
546475	MY	7	LOUISIANA ST GAS & FUELS TAX R.....			C..		1	1FE	2,406,240	117.782	2,355,640	2,000,000	2,271,050		(38,805)			5.000	2.660	MN	16,667	100,000	05/03/2012	05/01/2025.
546475	NQ	3	LOUISIANA ST GAS & FUELS TAX R.....			C..		1	1FE	1,238,530	117.561	1,175,610	1,000,000	1,161,453		(23,468)			5.000	2.250	MN	8,333	50,000	08/14/2012	05/01/2024.
546589	MS	8	LOUISVILLE & JEFFERSON CNTY KY.....			C..		1	1FE	1,671,324	107.990	1,646,847	1,525,000	1,556,924		(16,153)			5.000	3.830	MN	9,743	76,250	11/29/2007	05/15/2018.
555412	JG	1	MACOMB TWP MI BLDG AUTH.....					1	1FE	219,640	111.414	222,828	200,000	213,208		(1,906)			4.000	2.830	AO	2,000	8,000	05/17/2012	04/01/2023.
574204	XN	8	MARYLAND ST DEPT OF TRANSPRTN C.....			C..		1	1FE	3,340,123	116.063	3,191,733	2,750,000	3,143,937		(72,250)			5.000	2.040	FA	51,944	137,500	03/21/2013	02/15/2024.
592481	DN	2	MET SAINT LOUIS MO SWR DIST WS.....			C..		1	1FE	2,405,680	116.426	2,328,520	2,000,000	2,277,260		(39,768)			5.000	2.610	MN	16,667	100,000	08/29/2012	05/01/2031.
59259N	R5	4	MET TRANSPRTN AUTH NY DEDICATE.....			C..		1	1FE	1,218,070	119.986	1,199,860	1,000,000	1,154,877		(20,390)			5.000	2.530	MN	6,389	50,000	10/17/2012	11/15/2026.
60534T	GQ	2	MISSISSIPPI ST DEV BANK SPL OB.....			C..		1	1FE	2,367,680	114.988	2,299,760	2,000,000	2,250,702		(37,971)			5.000	2.720	JJ	50,000	100,000	10/11/2012	01/01/2027.
626207	ZH	0	MUNI ELEC AUTH OF GEORGIA.....			C..			1FE	2,430,940	113.613	2,272,260	2,000,000	2,256,602		(64,502)			5.000	1.540	MN	16,667	100,000	04/02/2013	11/01/2019.
644693	KS	1	NEW HAMPSHIRE ST TURNPIKE SYS.....			SD..			1FE	1,000,000	111.702	1,117,020	1,000,000	1,000,000					5.277	5.270	MN	8,795	52,770	11/18/2009	11/01/2022.
644802	EA	4	NEW HANOVER CNTY NC COPS.....						1FE	1,110,480	107.256	1,072,560	1,000,000	1,018,369		(10,481)			5.000	3.850	MS	16,667	50,000	07/07/2005	09/01/2017.
645918	U9	2	NEW JERSEY ST ECON DEV AUTH RE.....			C..			1FE	3,697,830	109.766	3,292,980	3,000,000	3,512,758		(64,861)			5.000	2.390	MS	50,000	150,000	01/24/2013	03/01/2023.
646136	E7	2	NEW JERSEY ST TRANSPRTN TRUST.....			C..			1FE	2,441,400	109.340	2,186,800	2,000,000	2,296,371		(50,741)			5.000	2.110	JD	4,444	100,000	01/29/2013	06/15/2021.
64971M	S3	7	NEW YORK CITY NY TRANSITIONAL.....			C..			1FE	2,000,000	103.726	2,074,520	2,000,000	2,000,000					3.823	3.820	MN	12,743	76,460	05/19/2010	05/01/2017.
64986A	L7	4	NEW YORK ST ENVRNMNTL FACS COR.....			C..			1FE	2,000,000	116.978	2,339,560	2,000,000	2,000,000					5.239	5.230	JD	4,657	104,780	02/02/2010	06/15/2026.
65820Q	DS	9	NORTH CAROLINA ST INFRASTRUCTU.....			C..		1	1FE	2,142,760	104.442	2,088,840	2,000,000	2,017,997		(15,929)			5.000	4.140	FA	41,667	100,000	09/29/2006	02/01/2023.
677561	HS	4	OHIO ST HOSP FAC REVENUE.....			SD..		1	1FE	1,589,235	114.445	1,716,675	1,500,000	1,552,825		(9,307)			5.000	4.210	JJ	37,500	75,000	10/13/2011	01/01/2025.
677632	ZU	8	OHIO ST UNIV.....			C..			1FE	1,439,831	122.006	1,372,568	1,125,000	1,357,307		(28,792)			5.000	1.990	JD	4,688	56,250	01/16/2013	06/01/2023.
681793	7V	1	OMAHA NE PUBLIC PWR DIST.....			C..		1	1FE	1,211,980	118.339	1,183,390	1,000,000	1,143,855		(21,683)			5.000	2.440	FA	20,833	50,000	09/21/2012	02/01/2026.
68607H	M4	5	OREGON ST DEPT OF ADMIN SVCS C.....			C..		1	1FE	1,151,909	106.187	1,136,201	1,070,000	1,083,332		(9,552)			5.000	4.030	MN	8,917	53,500	09/20/2007	05/01/2018.
68607H	M4	5	OREGON ST DEPT OF ADMIN SVCS C.....			SD..		1	1FE	296,051	106.187	292,014	275,000	278,426		(2,455)			5.000	4.030	MN	2,292	13,750	09/20/2007	05/01/2018.
686507	FX	7	ORLANDO FL UTILITIES COMMISSIO.....			C..			1FE	1,249,740	119.713	1,197,130	1,000,000	1,173,442		(28,375)			5.000	1.810	AO	12,500	50,000	04/03/2013	10/01/2021.
72130P	BW	5	PIKE TWP IN MULTI-SCH BLDG COR.....						1FE	538,146	109.573	531,429	485,000	521,089		(8,482)			4.000	2.070	JJ	8,946	19,400	12/05/2013	01/15/2020.
721876	SD	3	PIMA CNTY AZ SWR REVENUE.....						1FE	181,655	115.289	172,934	150,000	170,520		(4,337)			5.000	1.820	JJ	3,750	7,500	05/20/2013	07/01/2020.
72205R	BY	7	PINAL CNTY AZ REVENUE OBLGS.....						1FE	433,742	120.274	432,986	360,000	425,638		(7,803)			5.000	2.350	FA	7,500	11,200	12/04/2014	08/01/2023.

SCHEDULE D - PART 1

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

1	2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description			Code	F o r e i g n	Bond CHAR	NAIC Design- ation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
73358W	AG	9	PORT AUTH OF NEW YORK & NEW JE.....	.....	.....	.....	1FE	600,000	...111.886	671,316	600,000	600,000	.....	.....	.....	.....	.....5.309	5.300	JD.....	2,655	31,854	06/18/2009.	12/01/2019.
736742	RN	9	PORTLAND OR SWR SYS REVENUE.....	C.....	.....	.....1	1FE	2,161,100	...109.560	2,191,200	2,000,000	2,060,007	.....	.....(22,931)	.....	.....	.....5.000	3.710	JD.....	4,444	100,000	04/07/2011.	06/15/2022.
759136	QV	9	REGL TRANSPRTN DIST CO SALES T.....	C.....	.....	.....1	1FE	3,054,100	...119.964	2,999,100	2,500,000	2,902,164	.....	.....(53,486)	.....	.....	.....5.000	2.430	MN.....	20,833	125,000	01/31/2013.	11/01/2027.
79642B	TP	8	SAN ANTONIO TX WTR REVENUE.....	C.....	.....	.....1	1FE	1,216,980	...118.318	1,183,180	1,000,000	1,141,960	.....	.....(20,257)	.....	.....	.....5.000	2.570	MN.....	6,389	50,000	02/08/2012.	05/15/2027.
797412	AU	7	SAN DIEGO CNTY CALIF WTR AUTH.....	C.....	.....	.....1	1FE	1,196,920	...117.225	1,172,250	1,000,000	1,115,590	.....	.....(19,920)	.....	.....	.....5.000	2.660	MN.....	8,333	50,000	09/08/2011.	05/01/2022.
875124	FM	6	TAMPA BAY FL WTR REGL WTR SPLY.....	C.....	.....	.....	1	1,776,254	...110.714	1,727,138	1,560,000	1,728,822	.....	.....(47,432)	.....	.....	.....5.000	1.000	AO.....	19,500	78,000	03/18/2015.	10/01/2018.
875124	FR	5	TAMPA BAY FL WTR REGL WTR SPLY.....	C.....	.....	.....	1	1,639,619	...110.714	1,594,282	1,440,000	1,595,836	.....	.....(43,783)	.....	.....	.....5.000	1.000	AO.....	18,000	72,000	03/18/2015.	10/01/2018.
882135	F9	2	TEXAS ST A & M UNIV REVENUE.....	C.....	.....	.....1	1FE	1,090,540	...109.471	1,094,710	1,000,000	1,024,198	.....	.....(9,555)	.....	.....	.....5.000	3.920	MN.....	6,389	50,000	01/24/2008.	05/15/2022.
91428L	CB	0	UNIV OF HAWAII HI REVENUE.....	.....	.....	.....1	1FE	1,604,764	...103.327	1,529,240	1,480,000	1,491,342	.....	.....(14,638)	.....	.....	.....5.000	3.950	AO.....	18,500	74,000	12/21/2006.	10/01/2020.
914455	LC	2	UNIV OF MICHIGAN MI.....	C.....	.....	.....	1FE	450,000	...102.705	462,173	450,000	450,000	.....	.....	.....	.....	.....3.456	3.450	AO.....	3,888	15,552	10/28/2010.	04/01/2020.
914468	BC	6	UNIV OF MINNESOTA MN.....	.....	.....	.....1	1FE	735,776	...102.637	713,327	695,000	698,247	.....	.....(5,393)	.....	.....	.....5.000	4.180	FA.....	14,479	34,750	12/19/2007.	08/01/2023.
927793	XD	6	VIRGINIA ST CMWLTH TRANSPRTN B.....	.....	.....	.....	1FE	269,863	...118.327	266,236	225,000	259,710	.....	.....(6,070)	.....	.....	.....5.000	1.960	MN.....	1,438	11,250	04/22/2014.	05/15/2021.
928172	QB	4	VIRGINIA ST PUBLIC BLDG AUTH P.....	C.....	.....	.....1	1FE	582,279	...106.717	565,600	530,000	540,015	.....	.....(6,030)	.....	.....	.....5.000	3.750	FA.....	11,042	26,500	01/03/2008.	08/01/2019.
92818A	QM	1	VIRGINIA ST RESOURCES AUTH INF.....	C.....	.....	.....	1FE	2,566,420	...121.931	2,438,620	2,000,000	2,392,645	.....	.....(53,283)	.....	.....	.....5.000	1.920	MN.....	16,667	100,000	08/29/2012.	11/01/2022.
967338	PK	4	WICHITA KS WTR & SWR UTILITY R.....	.....	.....	.....1	1FE	1,055,652	...104.278	1,006,283	965,000	981,983	.....	.....(9,466)	.....	.....	.....5.000	3.920	AO.....	12,063	48,250	12/01/2006.	10/01/2024.
977092	FE	0	WISCONSIN ST CLEAN WTR REVENUE.....	.....	.....	.....	1FE	1,339,158	...106.742	1,259,556	1,180,000	1,207,579	.....	.....(18,612)	.....	.....	.....5.500	3.780	JD.....	5,408	64,900	12/12/2007.	06/01/2017.
977100	CQ	7	WISCONSIN ST GEN FUND ANNUAL A.....	.....	.....	.....	1FE	450,000	...100.771	453,470	450,000	450,000	.....	.....	.....	.....	.....1.644	1.640	MN.....	1,233	7,398	11/06/2012.	05/01/2018.
2599999	U.S. Special Revenue & Assessment Obligations - Issuer Obligations.....			.....	.....	.....	.....	.....107,983,255	XXX	105,154,713	92,985,000	102,037,834	0	(1,655,665)	0	0	XXX	XXX	XXX	1,225,823	4,566,137	XXX	XXX

E10.3

U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Residential Mortgage-Backed Securities																								
31292L	5D	3	FG C04444.....	.....	.....	.....2	1	1,644,277	...100.114	1,577,631	1,575,827	1,635,177	.....	.....(5,400)	.....	.....	.....3.000	2.410	MON...	3,940	27,577	01/14/2013.	01/01/2043.	
31294K	RE	7	FG E01385.....	.....	.....	.....2	1	38,528	...102.640	39,819	38,795	38,666	.....	.....104	.....	.....	.....4.500	4.660	MON...	145	1,746	07/06/2005.	06/01/2018.	
31294K	ZT	5	FG E01654.....	.....	.....	.....2	1	43,656	...103.578	45,225	43,662	43,656	.....	.....3	.....	.....	.....5.000	4.860	MON...	182	2,183	05/27/2004.	06/01/2019.	
312962	6K	4	FG B10874.....	.....	.....	.....2	1	43,802	...102.952	45,272	43,974	43,866	.....	.....56	.....	.....	.....4.500	4.560	MON...	165	1,979	10/03/2003.	11/01/2018.	
312962	WC	3	FG B10643.....	.....	.....	.....2	1	56,791	...103.186	57,610	55,831	56,095	.....	.....(291)	.....	.....	.....5.000	4.420	MON...	233	2,792	11/26/2003.	11/01/2018.	
312964	6W	4	FG B12685.....	.....	.....	.....2	1	138,260	...103.247	141,316	136,870	137,231	.....	.....(433)	.....	.....	.....5.000	4.600	MON...	570	6,842	04/23/2004.	02/01/2019.	
312964	UH	0	FG B12384.....	.....	.....	.....2	1	70,797	...103.351	72,468	70,118	70,334	.....	.....(192)	.....	.....	.....4.500	4.080	MON...	263	3,155	01/16/2004.	02/01/2019.	
312968	5L	0	FG B16251.....	.....	.....	.....2	1	113,080	...104.278	116,435	111,658	112,181	.....	.....(645)	.....	.....	.....5.000	4.520	MON...	465	5,583	01/05/2005.	07/01/2019.	
31297H	YK	9	FG A29714.....	.....	.....	.....2	1	159,536	...109.990	176,634	160,590	159,540	.....	.....63	.....	.....	.....5.000	5.130	MON...	669	8,030	04/19/2005.	01/01/2030.	
31297U	Y8	7	FG A38835.....	.....	.....	.....2	1	110,824	...109.453	122,895	112,281	110,830	.....	.....433	.....	.....	.....5.000	5.350	MON...	468	5,612	04/18/2005.	05/01/2035.	
31371K	2R	1	FN 254684.....	.....	.....	.....2	1	33,692	...102.565	33,977	33,127	33,179	.....	.....(122)	.....	.....	.....5.000	4.450	MON...	138	1,656	01/21/2003.	03/01/2018.	
31371K	Y4	7	FN 254631.....	.....	.....	.....2	1	30,741	...102.461	30,942	30,198	30,244	.....	.....(113)	.....	.....	.....5.000	4.440	MON...	126	1,510	01/17/2003.	02/01/2018.	
31376K	B3	9	FN 357458.....	.....	.....	.....2	1	16,340	...103.220	16,790	16,266	16,266	.....	.....(2)	.....	.....	.....4.500	4.240	MON...	61	732	12/12/2003.	11/01/2018.	
31385X	KU	5	FN 555611.....	.....	.....	.....2	1	12,932	...102.801	13,234	12,874	12,874	.....	.....	.....	.....	.....4.500	4.200	MON...	48	579	12/12/2003.	07/01/2018.	
31390V	G3	7	FN 657414.....	.....	.....	.....2	1	30,607	...103.643	30,649	29,572	29,687	.....	.....(226)	.....	.....	.....5.500	4.530	MON...	136	1,626	12/12/2002.	11/01/2017.	
31391H	2X	1	FN 667790.....	.....	.....	.....2	1	17,209	...102.677	17,358	16,905	16,938	.....	.....(68)	.....	.....	.....5.000	4.410	MON...	70	845	01/17/2003.	02/01/2018.	
31391Y	5W	3	FN 681361.....	.....	.....	.....2	1	24,763	...102.660	24,969	24,322	24,383	.....	.....(109)	.....	.....	.....5.000	4.360	MON...	101	1,216	08/08/2003.	03/01/2018.	
31393E	B3	2	FNR 2003-94 CE.....	.....	.....	.....2	1	36,307	...107.406	38,138	35,508	36,078	.....	.....(177)	.....	.....	.....5.000	4.310	MON...	148	1,775	01/27/2004.	10/25/2033.	
31394C	CH	3	FNR 2005-3 HC.....	.....	.....	.....2	1	206,595	...104.051	222,060	213,414	208,456	.....	.....1,358	.....	.....	.....4.500	5.520	MON...	800	9,604	01/09/2007.	01/25/2035.	
31395P	EM	0	FHR 2952 PA.....	.....	.....	.....2	1	130,792	...106.952	143,564	134,232	130,998	.....	.....1,408	.....	.....	.....5.000	5.920	MON...	559	6,712	03/28/2007.	02/15/2035.	
31400J	GV	5	FN 688812.....	.....	.....	.....2	1	28,783	...102.576	29,030	28,301	28,348	.....	.....(121)	.....	.....	.....5.000	4.460	MON...	118	1,415	01/21/2003.	02/01/2018.	
31400P	BE	4	FN 693137.....	.....	.....	.....2	1	44,994	...102.567	45,335	44,200	44,283	.....	.....(187)	.....	.....	.....5.000	4.440	MON...	184	2,210	01/17/2003.	03/01/2018.	
31401B	P5	8	FN 703444.....	.....	.....	.....2	1	11,138	...102.894	11,201	10,886	10,930	.....	.....(61)	.....	.....	.....5.000	4.250	MON...	45	544	07/21/2003.	05/01/2018.	
31401L	E6	6	FN 711257.....	.....	.....	.....2	1	24,659	...103.675	25,423	24,521	24,520	.....	.....	.....	.....	.....5.000	4.660	MON...	102	1,226	08/18/2003.	07/01/2018.	

SCHEDULE D - PART 1

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

1			2			Codes		6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
						3	4			5	8			9	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description			Code	For 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
31401M	CE	9	FN 712069.....			2	1		136,531	103.975	142,047	136,616	136,530		32			5.000	4.750	MON...	569	6,831	08/14/2003.	07/01/2018.
31402J	2C	0	FN 730771.....			2	1		52,179	102.997	52,916	51,376	51,477		(188)			5.000	4.490	MON...	214	2,569	09/23/2003.	08/01/2018.
31402Q	4B	4	FN 735318.....			2	1		73,027	103.739	76,572	73,812	73,364		273			4.500	4.740	MON...	277	3,322	07/15/2005.	11/01/2019.
31402R	LY	3	FN 735743.....			2	1		150,141	103.740	157,453	151,777	150,689		593			4.500	4.770	MON...	569	6,830	07/15/2005.	08/01/2020.
31404D	ED	6	FN 765232.....			2	1		34,357	103.531	35,304	34,101	34,122		(58)			4.500	4.200	MON...	128	1,535	02/23/2004.	02/01/2019.
31404S	TP	0	FN 777358.....			2	1		42,767	103.752	44,771	43,153	42,921		131			4.500	4.680	MON...	162	1,942	07/05/2005.	05/01/2019.
31405S	HL	1	FN 797735.....			2	1		167,520	103.880	171,297	164,898	165,678		(647)			5.000	4.470	MON...	687	8,245	01/28/2005.	02/01/2020.
31417C	MW	2	FN AB5772.....			2	1		2,579,220	103.471	2,539,607	2,454,392	2,563,337		(31,841)			3.000	1.800	MON...	6,136	73,632	02/21/2013.	08/01/2027.
31417E	CK	5	FN AB7273.....			2	1		2,497,250	100.176	2,396,440	2,392,218	2,483,228		(12,081)			3.000	2.410	MON...	5,981	71,767	01/24/2013.	12/01/2042.
31417E	VQ	1	FN AB7822.....			2	1		3,703,724	101.337	3,622,502	3,574,699	3,675,908		(21,030)			2.500	1.790	MON...	7,447	89,367	02/21/2013.	02/01/2028.
31417F	NN	4	FN AB8496.....			2	1		3,725,199	101.336	3,642,398	3,594,343	3,699,911		(13,632)			2.500	1.760	MON...	7,488	52,417	02/21/2013.	02/01/2028.
31418A	PX	0	FN MA1337.....			2	1		2,136,415	101.336	2,088,909	2,061,369	2,120,835		(14,327)			2.500	1.780	MON...	4,295	51,534	01/31/2013.	02/01/2028.
31419A	K2	2	FN AE0312.....			2	1		342,773	106.427	354,260	332,865	342,773		(3,256)			4.000	3.170	MON...	1,110	13,315	08/23/2010.	09/01/2040.
31419G	XX	7	FN AE6093.....			2	1		222,178	105.010	224,912	214,180	221,692		(2,364)			3.500	2.360	MON...	625	7,496	10/06/2010.	10/01/2025.
2699999 U.S. Special Revenue - Residential Mortgage-Backed Securities.....									18,932,384	XXX	18,627,363	18,283,731	18,817,225	0	(103,117)	0	0	XXX	XXX	XXX	45,424	487,951	XXX	XXX
3199999 Total - U.S. Special Revenue & Special Assessment Obligations.....									126,915,639	XXX	123,782,076	111,268,731	120,855,059	0	(1,758,782)	0	0	XXX	XXX	XXX	1,271,247	5,054,088	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																								
00037B	AB	8	ABB FINANCE USA INC.....	C				1FE	391,332	98.458	393,833	400,000	394,187			815		2.875	3.120	MN.....	1,693	11,500	05/03/2012.	05/08/2022.
00101J	AF	3	ADT CORP.....					3FE	898,032	90.000	810,000	900,000	810,000	(5,649)	167		3.500	3.520	JJ.....	14,525	26,250	05/03/2013.	07/15/2022.	
001055	AP	7	AFLAC INC.....	C				1FE	2,038,820	98.162	1,963,258	2,000,000	2,036,431	(2,389)			3.250	3.020	MS.....	19,139	33,042	04/09/2015.	03/17/2025.	
021441	AD	2	ALTERA CORP.....					2FE	299,541	100.370	301,113	300,000	299,871		92		1.750	1.780	MN.....	671	5,250	05/01/2012.	05/15/2017.	
031162	BF	6	AMGEN INC.....					2FE	748,260	100.813	754,341	750,000	749,832		251		2.300	2.350	JD.....	767	15,646	06/27/2011.	06/15/2016.	
035242	AA	4	ANHEUSER-BUSCH INBEV FIN.....	C				1FE	2,979,030	95.948	2,878,454	3,000,000	2,980,879		1,849		2.625	2.720	JJ.....	35,875	39,375	04/02/2015.	01/17/2023.	
039483	BB	7	ARCHER-DANIELS-MIDLAND C.....	C				1FE	196,123	109.163	184,486	169,000	186,459		(3,143)		4.479	2.340	MS.....	2,523	7,570	11/01/2012.	03/01/2021.	
052769	AA	4	AUTODESK INC.....					2FE	1,415,486	99.578	1,423,968	1,430,000	1,424,144		2,901		1.950	2.160	JD.....	1,239	27,885	12/10/2012.	12/15/2017.	
053807	AN	3	AVNET INC.....					2FE	99,545	103.197	103,198	100,000	99,957		57		6.625	6.680	MS.....	1,951	6,625	09/07/2006.	09/15/2016.	
06406H	BY	4	BANK OF NEW YORK MELLON.....	C			1	1FE	2,868,993	104.640	2,877,617	2,750,000	2,849,151	(15,960)			3.550	2.850	MS.....	26,576	97,625	09/29/2014.	09/23/2021.	
071813	BJ	7	BAXTER INTERNATIONAL INC.....	C				2FE	4,034,016	99.464	4,003,441	4,025,000	4,029,918	(1,942)			1.850	1.790	JD.....	3,309	74,461	11/05/2013.	06/15/2018.	
096630	AC	2	BOARDWALK PIPELINES LP.....				1	2FE	999,730	80.853	808,531	1,000,000	999,871		16		3.375	3.370	FA.....	14,063	33,750	11/05/2012.	02/01/2023.	
115637	AN	0	BROWN-FORMAN CORP.....	C				1FE	1,071,442	98.561	1,059,535	1,075,000	1,073,553		698		1.000	1.060	JJ.....	4,957	10,750	12/10/2012.	01/15/2018.	
133131	AT	9	CAMDEN PROPERTY TRUST.....				1	2FE	1,014,186	96.247	986,539	1,025,000	1,017,156		997		2.950	3.070	JD.....	1,344	30,238	12/04/2012.	12/15/2022.	
134429	AT	6	CAMPBELL SOUP CO.....					1FE	99,285	106.287	106,287	100,000	99,744		75		4.500	4.580	FA.....	1,700	4,500	01/14/2009.	02/15/2019.	
142339	AF	7	CARLISLE COS INC.....				1	2FE	1,694,679	98.954	1,682,226	1,700,000	1,696,124		485		3.750	3.780	MN.....	8,146	63,750	11/15/2012.	11/15/2022.	
143658	AY	8	CARNIVAL CORP.....	E				2FE	972,953	99.865	973,684	975,000	974,181		407		1.875	1.910	JD.....	813	18,281	11/29/2012.	12/15/2017.	
14912L	4E	8	CATERPILLAR FINANCIAL SE.....	C				1FE	1,996,600	114.535	2,290,712	2,000,000	1,998,682		365		7.150	7.170	FA.....	54,022	143,000	02/05/2009.	02/15/2019.	
166764	AA	8	CHEVRON CORP.....	C			1	1FE	1,996,900	99.268	2,010,196	2,025,000	2,012,060		6,540		1.104	1.430	JD.....	1,615	22,354	08/22/2013.	12/05/2017.	
191216	BF	6	COCA-COLA CO/THE.....					1FE	149,481	100.837	151,257	150,000	149,699		53		1.650	1.720	MN.....	413	1,238	11/06/2013.	11/01/2018.	
191216	BF	6	COCA-COLA CO/THE.....	C				1FE	2,989,620	100.837	3,025,137	3,000,000	2,993,978		2,057		1.650	1.720	MN.....	8,250	49,500	11/06/2013.	11/01/2018.	
19416Q	ED	8	COLGATE-PALMOLIVE CO.....	C				1FE	2,961,821	100.313	2,984,336	2,975,000	2,967,363		2,615		1.500	1.590	MN.....	7,438	44,625	11/06/2013.	11/01/2018.	
207597	EE	1	CONNECTICUT LIGHT & PWR.....	C				1FE	498,005	109.839	549,200	500,000	499,259		215		5.500	5.550	FA.....	11,458	27,500	02/09/2009.	02/01/2019.	
20826F	AB	2	CONOCOPHILLIPS COMPANY.....				1	1FE	573,683	98.231	564,832	575,000	574,479		262		1.050	1.090	JD.....	268	6,036	12/04/2012.	12/15/2017.	
22160K	AE	5	COSTCO WHOLESALE CORP.....	C				1FE	2,999,400	99.889	2,996,680	3,000,000	2,999,763		119		1.125	1.120	JD.....	1,500	33,750	11/28/2012.	12/15/2017.	
23311V	AC	1	DCP MIDSTREAM OPERATING.....				1	3FE	1,991,931	88.488	1,769,761	2,000,000	1,769,761	(227,028)	1,611		2.500	2.580	JD.....	4,167	50,000	11/28/2012.	12/01/2017.	

SCHEDULE D - PART 1

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

E10.5

1			2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
						3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description			Code	F o r e i g n	Bond CHAR	NAIC Design- nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
233851	AT	1	DAIMLER FINANCE NA LLC.....	C.....	1FE	.....	.....	.....	1FE	3,852,348	100.004	3,848,157	3,848,000	3,848,048	.....	.....(1,715)	.....	.....	.....1.250	1.200	JJ.....	22,714	48,100	06/13/2013.	01/11/2016.
235851	AH	5	DANAHER CORP.....	.....	1FE	.....	.....	.....	1FE	1,249,150	109.954	1,374,429	1,250,000	1,249,677	.....	.....91	.....	.....	.....5.400	5.400	MS.....	22,500	67,500	02/26/2009.	03/01/2019.
25179M	AP	8	DEVON ENERGY CORPORATION.....	.....	12FE	.....	.....1	.....	2FE	621,300	84.852	530,328	625,000	622,505	.....	.....346	.....	.....	.....3.250	3.320	MN.....	2,595	20,311	05/07/2012.	05/15/2022.
25468P	CV	6	WALT DISNEY COMPANY/THE.....	.....	1FE	.....	.....	.....	1FE	575,876	99.694	578,229	580,000	578,390	.....	.....825	.....	.....	.....1.100	1.240	JD.....	532	6,380	11/27/2012.	12/01/2017.
260543	CH	4	DOW CHEMICAL CO/THE.....	.....	12FE	.....	.....1	.....	2FE	540,463	95.880	527,344	550,000	543,130	.....	.....881	.....	.....	.....3.000	3.200	MN.....	2,108	16,500	11/06/2012.	11/15/2022.
26138E	AR	0	DR PEPPER SNAPPLE GROUP.....	.....	12FE	.....	.....1	.....	2FE	622,669	96.373	602,334	625,000	623,328	.....	.....218	.....	.....	.....2.700	2.740	MN.....	2,156	16,874	11/13/2012.	11/15/2022.
26441C	AH	8	DUKE ENERGY CORP.....	.....	2FE	.....	.....	.....	2FE	996,710	99.845	998,450	1,000,000	998,902	.....	.....662	.....	.....	.....1.625	1.690	FA.....	6,139	16,250	08/13/2012.	08/15/2017.
278062	AC	8	EATON CORP.....	.....	2FE	.....	.....	.....	2FE	3,067,609	96.752	2,975,151	3,075,000	3,069,218	.....	.....758	.....	.....	.....2.750	2.780	MN.....	13,859	84,563	11/14/2013.	11/02/2022.
29364W	AR	9	ENTERGY LOUISIANA LLC.....	C.....	1FE	.....	.....1	.....	1FE	997,890	100.337	1,003,372	1,000,000	998,466	.....	.....194	.....	.....	.....3.300	3.320	JD.....	2,750	33,000	11/28/2012.	12/01/2022.
313747	AS	6	FEDERAL REALTY INVS TRST.....	C.....	1FE	.....	.....1	.....	1FE	962,744	98.911	964,385	975,000	966,539	.....	.....1,140	.....	.....	.....3.000	3.140	FA.....	12,188	29,250	07/16/2012.	08/01/2022.
31428X	AS	5	FEDEX CORP.....	.....	2FE	.....	.....	.....	2FE	199,492	97.633	195,267	200,000	199,651	.....	.....48	.....	.....	.....2.625	2.650	FA.....	2,188	5,250	07/24/2012.	08/01/2022.
337738	AM	0	FISERV INC.....	.....	12FE	.....	.....1	.....	2FE	547,465	100.206	551,136	550,000	548,198	.....	.....232	.....	.....	.....3.500	3.550	AO.....	4,813	19,250	09/18/2012.	10/01/2022.
35671D	AW	5	FREEPORT-MCMORAN INC.....	.....	2FE	.....	.....	.....	2FE	923,890	89.250	825,563	925,000	924,734	.....	.....115	.....	.....	.....2.150	2.170	MS.....	6,629	9,944	02/08/2012.	03/01/2017.
36164N	FE	0	GE CAPITAL INTL FUNDING.....	C.....	1FE	.....	F	.....	1FE	1,351,990	99.739	1,348,468	1,348,000	1,350,436	.....	.....(1,554)	.....	.....	.....0.964	1.419	MAT....	2,346	.....	10/26/2015.	04/15/2016..
369550	AU	2	GENERAL DYNAMICS CORP.....	C.....	1FE	.....	.....1	.....	1FE	989,870	96.134	961,347	1,000,000	992,806	.....	.....953	.....	.....	.....2.250	2.360	MN.....	2,875	22,500	11/01/2012.	11/15/2022.
375558	AQ	6	GILEAD SCIENCES INC.....	C.....	1FE	.....	.....1	.....	1FE	2,297,040	108.230	2,164,609	2,000,000	2,189,207	.....	.....(35,119)	.....	.....	.....4.500	2.470	AO.....	22,500	90,000	11/01/2012.	04/01/2021.
377372	AD	9	GLAXOSMITHKLINE CAP INC.....	C.....	1FE	.....	.....	.....	1FE	1,786,464	108.979	1,583,479	1,453,000	1,599,152	.....	.....(60,256)	.....	.....	.....5.650	1.320	MN.....	10,490	82,095	11/01/2012.	05/15/2018.
38141E	A5	8	GOLDMAN SACHS GROUP INC.....	.....	1FE	.....	.....	.....	1FE	242,831	109.912	230,815	210,000	230,443	.....	.....(4,509)	.....	.....	.....5.375	2.890	MS.....	3,324	11,288	03/01/2013.	03/15/2020.
38147M	AA	3	GOLDMAN SACHS GROUP INC.....	C.....	1FE	.....	.....	.....	1FE	2,997,510	101.951	3,058,537	3,000,000	2,998,685	.....	.....490	.....	.....	.....2.900	2.910	JJ.....	39,150	87,000	07/16/2013.	07/19/2018.
40414L	AH	2	HCP INC.....	.....	12FE	.....	.....1	.....	2FE	1,994,580	98.465	1,969,304	2,000,000	1,996,776	.....	.....738	.....	.....	.....2.625	2.660	FA.....	21,875	52,500	11/14/2012.	02/01/2020.
42217K	BA	3	WELLTOWER INC.....	.....	12FE	.....	.....1	.....	2FE	1,992,620	98.294	1,965,894	2,000,000	1,994,753	.....	.....622	.....	.....	.....3.750	3.790	MS.....	22,083	75,000	11/27/2012.	03/15/2023.
437076	AW	2	HOME DEPOT INC.....	C.....	1FE	.....	.....1	.....	1FE	1,476,588	109.946	1,374,326	1,250,000	1,393,263	.....	.....(27,430)	.....	.....	.....4.400	1.980	AO.....	13,750	55,000	11/01/2012.	04/01/2021.
438516	BA	3	HONEYWELL INTERNATIONAL.....	C.....	1FE	.....	.....	.....	1FE	1,300,255	109.429	1,203,730	1,100,000	1,228,005	.....	.....(23,383)	.....	.....	.....4.250	1.870	MS.....	15,583	46,750	11/01/2012.	03/01/2021.
444859	BA	9	HUMANA INC.....	.....	12FE	.....	.....1	.....	2FE	298,830	97.479	292,439	300,000	299,149	.....	.....108	.....	.....	.....3.150	3.190	JD.....	788	9,450	12/05/2012.	12/01/2022.
458140	AL	4	INTEL CORP.....	C.....	1FE	.....	.....	.....	1FE	1,248,675	100.109	1,251,365	1,250,000	1,249,472	.....	.....264	.....	.....	.....1.350	1.370	JD.....	750	16,875	12/04/2012.	12/15/2017.
458140	AM	2	INTEL CORP.....	C.....	1FE	.....	.....	.....	1FE	1,991,460	98.968	1,979,372	2,000,000	1,993,827	.....	.....795	.....	.....	.....2.700	2.740	JD.....	2,400	54,000	12/04/2012.	12/15/2022.
46625H	GY	0	JPMORGAN CHASE & CO.....	C.....	1FE	.....	.....	.....	1FE	239,006	107.824	215,650	200,000	216,792	.....	.....(8,016)	.....	.....	.....6.000	1.780	JJ.....	5,533	12,000	03/04/2013.	01/15/2018.
46625H	JA	9	JPMORGAN CHASE & CO.....	C.....	1FE	.....	.....	.....	1FE	1,025,960	101.027	1,010,273	1,000,000	1,003,164	.....	.....(6,076)	.....	.....	.....3.150	2.520	JJ.....	15,400	31,500	02/07/2012.	07/05/2016.
46625H	JE	1	JPMORGAN CHASE & CO.....	C.....	1FE	.....	.....	.....	1FE	2,058,700	100.629	2,012,590	2,000,000	2,053,466	.....	.....(5,234)	.....	.....	.....3.250	2.810	MS.....	17,694	32,500	04/01/2015.	09/23/2022.
478366	BA	4	JOHNSON CONTROLS INC.....	.....	12FE	.....	.....1	.....	2FE	571,067	100.479	577,758	575,000	572,495	.....	.....371	.....	.....	.....3.750	3.830	JD.....	1,797	21,563	11/29/2011.	12/01/2021.
489170	AC	4	KENNAMETAL INC.....	.....	12FE	.....	.....1	.....	2FE	499,385	98.819	494,098	500,000	499,596	.....	.....57	.....	.....	.....3.875	3.880	FA.....	7,319	19,375	02/09/2012.	02/15/2022.
489170	AD	2	KENNAMETAL INC.....	.....	12FE	.....	.....1	.....	2FE	1,997,340	99.070	1,981,401	2,000,000	1,998,476	.....	.....373	.....	.....	.....2.650	2.670	MN.....	8,833	53,000	11/02/2012.	11/01/2019.
49327M	2A	1	KEY BANK NA.....	C.....	1FE	.....	.....	.....	1FE	844,189	99.604	841,655	845,000	844,654	.....	.....162	.....	.....	.....1.650	1.670	FA.....	5,809	13,943	01/29/2013.	02/01/2018.
494550	BG	0	KINDER MORGAN ENER PART.....	.....	12FE	.....	.....	.....	2FE	249,955	100.071	250,178	250,000	249,998	.....	.....10	.....	.....	.....3.500	3.500	MS.....	2,917	8,750	02/23/2011.	03/01/2016.
494550	BM	7	KINDER MORGAN ENER PART.....	.....	12FE	.....	.....1	.....	2FE	722,086	83.130	602,695	725,000	722,912	.....	.....254	.....	.....	.....3.450	3.490	FA.....	9,449	25,013	08/08/2012.	02/15/2023.
524660	AW	7	LEGGETT & PLATT INC.....	.....	12FE	.....	.....1	.....	2FE	573,310	98.803	568,117	575,000	573,818	.....	.....157	.....	.....	.....3.400	3.430	FA.....	7,386	19,550	08/08/2012.	08/15/2022.
53117C	AM	4	LIBERTY PROPERTY LP.....	.....	12FE	.....	.....1	.....	2FE	324,230	106.357	345,661	325,000	324,590	.....	.....75	.....	.....	.....4.750	4.780	AO.....	3,859	15,438	09/22/2010.	10/01/2020.
53117C	AP	7	LIBERTY PROPERTY LP.....	.....	12FE	.....	.....1	.....	2FE	669,350	94.927	636,014	670,000	669,518	.....	.....56	.....	.....	.....3.375	3.380	JD.....	1,005	22,613	12/05/2012.	06/15/2023.
548661	CT	2	LOWES COMPANIES INC.....	C.....	1FE	.....	.....1	.....	1FE	1,093,220	105.487	1,054,880	1,000,000	1,082,450	.....	.....(10,770)	.....	.....	.....3.750	2.020	AO.....	7,917	18,750	04/15/2015.	04/15/2021.
55448Q	AR	7	MACK-CALI REALTY LP.....	.....	12FE	.....	.....1	.....	2FE	397,636	99.956	399,825	400,000	399,053	.....	.....466	.....	.....	.....2.500	2.620	JD.....	444	10,000	11/13/2012.	12/15/2017.
55616X	AH	0	MACYS RETAIL HLDGS INC.....	.....	12FE	.....	.....1	.....	2FE	1,997,240	90.633	1,812,666	2,000,000	1,997,959	.....	.....255	.....	.....	.....2.875	2.890	FA.....	21,722	57,500	11/14/2012.	02/15/2023.
571903	AJ	2	MARRIOTT INTERNATIONAL.....	.....	12FE	.....	.....1	.....	2FE	296,760	101.357	304,073	300,000	298,449	.....	.....459	.....	.....	.....3.000	3.170	MS.....	3,000	9,000	02/22/2012.	03/01/2019.
59156R	BF	4	METLIFE INC.....	.....	1FE	.....	.....	.....	1FE	527,892	99.646	523,143	525,000	527,297	.....	.....(293)	.....	.....	.....3.048	2.970	MJSD..	711	16,002	09/27/2012.	12/15/2022.

SCHEDULE D - PART 1

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

E10.6

1	2			Codes		6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5		8	9			12	13	14	15	16	17	18	19	20	21	22
	CUSIP Identification		Description	Code	F o r e i g n	Bond CHAR	NAIC Design- nation	Actual Cost	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
594918	AP	9	MICROSOFT CORP.....	.....	.....	.....	1FE	198,846	99.673	199,347	200,000	199,563	230	.....	.....	.....0.875	0.990	MN.....	224	1,750	11/02/2012.	11/15/2017.
594918	AQ	7	MICROSOFT CORP.....	C.....	.....	.....	1FE	720,846	96.574	700,166	725,000	722,057	393	.....	.....	.....2.125	2.180	MN.....	1,969	15,406	11/02/2012.	11/15/2022.
611662	BM	8	MONSANTO CO.....	.....	.....	.....	2FE	548,829	100.461	552,537	550,000	549,928	246	.....	.....	.....2.750	2.790	AO.....	3,193	15,125	04/12/2011.	04/15/2016.
63254A	AB	4	NATIONAL AUSTRALIA BK LT.....	.....	E.....	.....	1FE	748,643	101.656	762,424	750,000	749,660	144	.....	.....	.....2.750	2.780	MS.....	6,417	10,313	03/01/2012.	03/09/2017.
637071	AJ	0	NATIONAL OILWELL VARCO I.....	C.....	.....	.....1	1FE	3,007,171	87.551	2,626,555	3,000,000	3,005,029	(711)	.....	.....	.....2.600	2.570	JD.....	6,500	78,000	11/16/2012.	12/01/2022.
637417	AD	8	NATL RETAIL PROPERTIES.....	.....	.....	.....1	2FE	1,971,540	110.557	2,211,148	2,000,000	1,982,355	2,642	.....	.....	.....5.500	5.680	JJ.....	50,722	110,000	06/28/2011.	07/15/2021.
64110D	AC	8	NETAPP INC.....	.....	.....	.....	2FE	984,991	99.390	983,962	990,000	987,982	1,001	.....	.....	.....2.000	2.100	JD.....	880	19,800	12/05/2012.	12/15/2017.
674599	CE	3	OCCIDENTAL PETROLEUM COR.....	C.....	.....	.....1	1FE	772,977	94.068	729,031	775,000	773,602	176	.....	.....	.....2.700	2.720	FA.....	7,905	20,925	06/19/2012.	02/15/2023.
69349L	AN	8	PNC BANK NA.....	C.....	.....	.....1	1FE	1,398,712	100.130	1,401,821	1,400,000	1,399,684	412	.....	.....	.....1.300	1.330	AO.....	4,449	18,200	08/20/2013.	10/03/2016.
695156	AP	4	PACKAGING CORP OF AMERIC.....	.....	.....	.....1	2FE	199,822	101.797	203,595	200,000	199,876	17	.....	.....	.....3.900	3.910	JD.....	347	7,800	06/21/2012.	06/15/2022.
717081	DB	6	PFIZER INC.....	C.....	.....	.....	1FE	724,268	112.561	816,071	725,000	724,708	80	.....	.....	.....6.200	6.210	MS.....	13,235	44,950	03/17/2009.	03/15/2019.
718546	AJ	3	PHILLIPS 66.....	.....	.....	.....	2FE	249,970	101.343	253,359	250,000	249,992	.....	.....	.....	.....2.950	2.950	MN.....	1,229	.....	01/29/2013.	05/01/2017.
724479	AH	3	PITNEY BOWES INC.....	.....	.....	.....	2FE	873,434	108.803	952,027	875,000	874,400	164	.....	.....	.....6.250	6.270	MS.....	16,102	54,688	03/02/2009.	03/15/2019.
72650R	AF	9	PLAINS ALL AMER PIPELINE.....	.....	.....	.....	2FE	391,600	101.696	406,787	400,000	399,220	1,196	.....	.....	.....5.875	6.190	FA.....	8,878	23,500	04/10/2008.	08/15/2016.
72650R	BB	7	PLAINS ALL AMER PIPELINE.....	.....	.....	.....1	2FE	543,648	82.439	449,293	545,000	544,030	122	.....	.....	.....2.850	2.870	JJ.....	6,515	15,533	12/03/2012.	01/31/2023.
740189	AK	1	PRECISION CASTPARTS CORP.....	C.....	.....	.....	1FE	2,002,340	99.293	1,985,871	2,000,000	2,000,962	(463)	.....	.....	.....1.250	1.220	JJ.....	11,528	25,000	12/18/2012.	01/15/2018.
740189	AM	7	PRECISION CASTPARTS CORP.....	.....	.....	.....1	1FE	2,468,800	99.236	2,480,924	2,500,000	2,469,050	250	.....	.....	.....3.250	3.400	JD.....	3,611	41,753	12/03/2015.	06/15/2025.
74251V	AH	5	PRINCIPAL FINANCIAL GROU.....	.....	.....	.....	2FE	843,800	97.426	823,250	845,000	844,117	105	.....	.....	.....3.125	3.140	MN.....	3,374	26,406	11/13/2012.	05/15/2023.
756109	AN	4	REALTY INCOME CORP.....	.....	.....	.....1	2FE	3,020,772	96.594	2,984,765	3,090,000	3,039,262	6,509	.....	.....	.....3.250	3.520	AO.....	21,201	100,425	01/28/2013.	10/15/2022.
776696	AE	6	ROPER TECHNOLOGIES INC.....	.....	.....	.....1	2FE	3,168,626	97.759	3,079,430	3,150,000	3,163,249	(1,779)	.....	.....	.....3.125	3.050	MN.....	12,578	98,438	11/16/2012.	11/15/2022.
78355H	JR	1	RYDER SYSTEM INC.....	.....	.....	.....	2FE	274,511	102.199	281,048	275,000	274,876	84	.....	.....	.....3.500	3.530	JD.....	802	9,625	05/17/2011.	06/01/2017.
824348	AP	1	SHERWIN-WILLIAMS CO.....	.....	.....	.....	1FE	1,248,363	99.196	1,239,954	1,250,000	1,249,350	326	.....	.....	.....1.350	1.370	JD.....	750	16,875	12/04/2012.	12/15/2017.
828807	CN	5	SIMON PROPERTY GROUP LP.....	C.....	.....	.....1	1FE	691,150	97.638	678,585	695,000	692,208	352	.....	.....	.....2.750	2.810	FA.....	7,964	19,113	12/10/2012.	02/01/2023.
845467	AE	9	SOUTHWESTERN ENERGY CO.....	.....	.....	.....	2FE	25,000	85.000	21,250	25,000	25,000	.....	.....	.....	.....7.500	7.500	FA.....	781	1,875	09/25/2009.	02/01/2018.
84755T	AD	9	SPECTRA ENERGY CAPITAL.....	.....	.....	.....	2FE	1,197,456	105.045	1,260,546	1,200,000	1,198,814	197	.....	.....	.....5.650	5.670	MS.....	22,600	50,850	08/25/2009.	03/01/2020.
854502	AD	3	STANLEY BLACK & DECKER I.....	C.....	.....	.....	1FE	1,011,860	98.929	989,298	1,000,000	1,008,475	(1,112)	.....	.....	.....2.900	2.760	MN.....	4,833	29,000	11/07/2012.	11/01/2022.
87612E	AZ	9	TARGET CORP.....	C.....	.....	.....	1FE	2,734,903	101.524	2,791,918	2,750,000	2,737,323	1,899	.....	.....	.....2.900	2.980	JJ.....	36,774	79,750	09/29/2014.	01/15/2022.
87875U	AH	5	TECO FINANCE INC.....	.....	.....	.....	2FE	100,000	107.765	107,765	100,000	100,000	.....	.....	.....	.....6.572	6.570	MN.....	1,093	6,572	12/27/2007.	11/01/2017.
88166H	AD	9	TEVA PHARMA FIN IV LLC.....	.....	.....	.....	2FE	599,730	97.065	582,391	600,000	599,832	38	.....	.....	.....2.250	2.250	MS.....	3,862	13,500	12/13/2012.	03/18/2020.
882508	AW	4	TEXAS INSTRUMENTS INC.....	C.....	.....	.....1	1FE	1,448,625	94.881	1,423,229	1,500,000	1,453,129	4,504	.....	.....	.....2.250	2.720	MN.....	5,623	33,750	03/16/2015.	05/01/2023.
883556	BB	7	THERMO FISHER SCIENTIFIC.....	.....	.....	.....	2FE	999,850	99.751	997,511	1,000,000	999,939	29	.....	.....	.....1.850	1.850	JJ.....	8,531	18,500	08/15/2012.	01/15/2018.
89233P	7E	0	TOYOTA MOTOR CREDIT CORP.....	C.....	.....	.....	1FE	2,496,025	99.742	2,493,553	2,500,000	2,498,357	795	.....	.....	.....1.375	1.400	JJ.....	16,326	34,375	01/07/2013.	01/10/2018.
907818	DG	0	UNION PACIFIC CORP.....	C.....	.....	.....1	1FE	1,127,890	106.959	1,069,592	1,000,000	1,080,125	(15,523)	.....	.....	.....4.000	2.240	FA.....	16,665	40,000	11/01/2012.	02/01/2021.
913017	BM	0	UNITED TECHNOLOGIES CORP.....	C.....	.....	.....	1FE	207,814	107.461	214,923	200,000	202,003	(954)	.....	.....	.....5.375	4.830	JD.....	478	10,750	12/29/2008.	12/15/2017.
91324P	CB	6	UNITEDHEALTH GROUP INC.....	.....	.....	.....	1FE	250,585	98.941	247,355	250,000	250,319	(96)	.....	.....	.....1.625	1.580	MS.....	1,196	4,063	03/05/2013.	03/15/2019.
92276M	AZ	8	VENTAS REALTY LP/CAP CRP.....	.....	.....	.....1	2FE	1,980,540	97.468	1,949,363	2,000,000	1,986,454	1,798	.....	.....	.....3.250	3.360	FA.....	24,556	65,000	07/31/2012.	08/15/2022.
92276M	BA	2	VENTAS REALTY LP/CAP CRP.....	.....	.....	.....1	2FE	568,512	99.700	568,294	570,000	569,376	285	.....	.....	.....2.000	2.050	FA.....	4,307	11,400	12/06/2012.	02/15/2018.
92343V	BJ	2	VERIZON COMMUNICATIONS.....	.....	.....	.....1	2FE	599,370	94.640	567,844	600,000	599,552	60	.....	.....	.....2.450	2.460	MN.....	2,450	14,700	11/02/2012.	11/01/2022.
931422	AE	9	WALGREEN CO.....	.....	.....	.....	2FE	770,973	106.882	805,896	754,000	760,266	(1,109)	.....	.....	.....5.250	4.950	JJ.....	18,253	21,851	06/02/2009.	01/15/2019.
942683	AF	0	ACTAVIS INC.....	.....	.....	.....1	2FE	198,330	98.361	196,724	200,000	198,813	154	.....	.....	.....3.250	3.340	AO.....	1,625	6,500	09/27/2012.	10/01/2022.
94973V	AV	9	ANTHEM INC.....	.....	.....	.....	2FE	1,990,600	100.866	2,017,325	2,000,000	1,997,979	1,049	.....	.....	.....2.375	2.460	FA.....	17,944	23,750	08/10/2011.	02/15/2017.
94973V	AX	5	ANTHEM INC.....	.....	.....	.....	2FE	746,160	97.849	733,872	750,000	747,423	359	.....	.....	.....3.125	3.180	MN.....	2,995	23,438	05/02/2012.	05/15/2022.

SCHEDULE D - PART 1

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

1			2			Codes		6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates		
						3	4			5	8			9	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description			Code	F o r e i g n	Bond CHAR	NAIC Design- ation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
94974B	FG	0	WELLS FARGO & COMPANY.....	C.....	..	.....	1FE	.....	2,979,322	99.591	3,002,689	3,015,000	2,998,164	.....	.....7,990	.....	.....	.....	1.500	1.770	JJ.....	20,728	45,225	08/27/2013.	01/16/2018.
969457	BU	3	WILLIAMS COMPANIES INC.....	.....	..	.....1	2FE	.....	508,581	67.750	345,525	510,000	508,966	.....	.....126	.....	.....	.....	3.700	3.730	JJ.....	8,701	18,870	12/13/2012.	01/15/2023.
984121	BQ	5	XEROX CORPORATION.....	.....	..	.....	2FE	.....	49,695	...104.810	52,405	50,000	49,957	.....	.....37	.....	.....	.....	6.750	6.830	FA.....	1,406	3,375	08/15/2006.	02/01/2017.
984121	CF	8	XEROX CORPORATION.....	.....	..	.....	2FE	.....	674,155	...100.778	680,252	675,000	674,785	.....	.....103	.....	.....	.....	2.950	2.970	MS.....	5,863	9,956	03/08/2012.	03/15/2017.
064159	BE	5	BANK OF NOVA SCOTIA.....	C.....	A	1	1FE	.....	2,627,080	99.634	2,620,387	2,630,000	2,628,829	.....	.....584	.....	.....	.....	1.375	1.390	JD.....	1,306	36,163	12/11/2012.	12/18/2017.
136069	FA	4	CANADIAN IMPERIAL BANK.....	C.....	A	1	1FE	.....	1,998,380	99.447	1,988,955	2,000,000	1,999,317	.....	.....324	.....	.....	.....	1.550	1.560	JJ.....	13,606	31,000	01/17/2013.	01/23/2018.
878742	AX	3	TECK RESOURCES LIMITED.....	.....	A	.....	3FE	.....	2,006,440	76.000	1,520,000	2,000,000	1,520,000	(482,547)	(703)	.....	.....	.....	2.500	2.430	FA.....	20,833	25,000	07/31/2012.	02/01/2018.
89346D	AF	4	TRANSALTA CORP.....	.....	A	1	3FE	.....	2,947,980	87.420	2,622,626	3,000,000	2,622,626	(339,201)	2,766	.....	.....	.....	4.500	4.710	MN.....	17,250	67,500	11/02/2012.	11/15/2022.
89352H	AF	6	TRANS-CANADA PIPELINES.....	.....	A	.....	1FE	.....	508,830	...109.277	546,390	500,000	502,980	.....	.....(1,016)	.....	.....	.....	6.500	6.250	FA.....	12,278	32,500	02/18/2009.	08/15/2018.
01448P	AB	8	ALESC III B.....	@.....	F	.....	1FE	.....	36,340	68.937	52,599	76,300	36,340	.....	.....	.....	.....	.....	N/A.....	.....	.....	.....	.....	04/19/2004.	04/25/2034.
01448U	AB	7	ALESC VI PFD FNDG.....	@.....	F	.....	6*	.....	290,342	55.599	134,504	241,915	134,504	(999)	.....	.....	.....	.....	N/A.....	.....	.....	.....	.....	12/08/2004.	12/23/2034.
02364W	BC	8	AMERICA MOVIL SAB DE CV.....	C.....	F	.....	1FE	.....	1,140,661	...100.633	1,157,282	1,150,000	1,148,649	.....	.....1,929	.....	.....	.....	2.375	2.540	MS.....	8,573	27,313	08/31/2011.	09/08/2016.
05565Q	CB	2	BP CAPITAL MARKETS PLC.....	C.....	F	.....	1FE	.....	993,080	95.406	954,069	1,000,000	995,074	.....	.....650	.....	.....	.....	2.500	2.570	MN.....	3,819	25,000	11/01/2012.	11/06/2022.
05565Q	CE	6	BP CAPITAL MARKETS PLC.....	C.....	F	.....	1FE	.....	978,580	98.539	985,394	1,000,000	989,410	.....	.....4,355	.....	.....	.....	1.375	1.830	MN.....	1,948	13,750	06/19/2013.	05/10/2018.
06849U	AC	9	BARRICK PD AU FIN PTY LT.....	.....	F	.....	2FE	.....	742,820	...101.211	759,085	750,000	746,673	.....	.....29	.....	.....	.....	4.950	5.070	JJ.....	17,119	.....	12/30/2009.	01/15/2020.
219868	BS	4	CORP ANDINA DE FOMENTO.....	C.....	F	.....	1FE	.....	755,349	...106.453	745,175	700,000	738,763	.....	.....(5,283)	.....	.....	.....	4.375	3.410	JD.....	1,361	30,625	09/18/2012.	06/15/2022.
46132F	AA	8	INVESCO FINANCE PLC.....	C.....	F	.....	1FE	.....	999,210	98.472	984,720	1,000,000	999,443	.....	.....71	.....	.....	.....	3.125	3.130	MN.....	2,691	31,250	11/05/2012.	11/30/2022.
709629	AF	6	PENTAIR FINANCE SA.....	.....	F	.....	2FE	.....	1,347,000	96.899	1,308,146	1,350,000	1,348,170	.....	.....437	.....	.....	.....	2.650	2.680	JD.....	2,981	35,775	04/25/2013.	12/01/2019.
80105N	AG	0	SANOFI.....	.....	F	.....	1FE	.....	520,187	...106.810	480,646	450,000	495,182	.....	.....(8,100)	.....	.....	.....	4.000	1.970	MS.....	4,600	18,000	11/01/2012.	03/29/2021.
85771P	AF	9	STATOIL ASA.....	C.....	F	.....	1FE	.....	698,810	99.156	694,099	700,000	699,233	.....	.....113	.....	.....	.....	3.150	3.170	JJ.....	9,678	22,050	11/16/2011.	01/23/2022.
85771S	AA	4	STATOIL ASA.....	C.....	F	.....	1FE	.....	2,162,180	...108.932	2,178,659	2,000,000	2,064,546	.....	.....(17,951)	.....	.....	.....	5.250	4.180	AO.....	22,167	105,000	12/16/2009.	04/15/2019.
87330L	AG	6	TBRNA 2005-1A PPN2.....	.....	F	.....	6*	.....	484,643	60.301	292,246	484,644	292,246	.....	.....(1,385)	.....	.....	.....	.....	.....	JAJO.....	.....	.....	03/08/2005.	07/05/2035.
91911T	AM	5	VALE OVERSEAS LIMITED.....	.....	F	.....	2FE	.....	836,096	75.625	623,906	825,000	832,400	.....	.....(549)	.....	.....	.....	4.375	4.200	JJ.....	17,044	18,047	03/28/2012.	01/11/2022.
3299999 Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations.....									159,586,182	XXX	156,211,487	158,224,859	157,542,545	(1,056,809)	(183,186)	0	0	XXX	XXX	XXX	1,183,519	4,106,276	XXX	XXX	
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																									
00253C	HW	0	AMT 2002-2 A2.....	.....	..	.....2	1FM	.....	3,629	...101.024	3,666	3,629	3,629	.....	.....	.....	.....	.....	5.000	4.150	MON...	15	172	12/19/2002.	03/25/2033.
291701	CS	7	EFLOT 1998-2 M2.....	.....	..	.....2	1FM	.....	326	11.598	3,780	32,587	326	.....	.....	.....	.....	.....	7.930	7.930	MON...	.....	.....2,584	06/17/1998.	06/25/2024.
31846L	BT	2	FAMLT 1998-1F NOTE.....	.....	..	.....2	1FM	.....	7,600	...101.382	7,455	7,354	7,388	.....	.....(25)	.....	.....	.....	7.110	6.850	MON...	44	497	01/22/2003.	06/20/2029.
456606	DD	1	INHEL 2001-C M2.....	.....	..	.....2	1FM	.....	27,893	87.584	27,256	31,120	22,442	.....	.....	.....	.....	.....	2.596	2.596	MON...	.....	.....	03/28/2006.	12/25/2032.
68389F	EY	6	OOMLT 2004-1 M7.....	.....	..	.....2	6FM	.....	145,421	...10.093	16,635	164,814	16,635	8,709	.....	.....	.....	.....	5.671	5.671	MON...	.....	.....	10/17/2006.	01/25/2034.
86358R	EA	1	SASC 2001-SB1 B1.....	.....	..	.....2	1FM	.....	22,699	89.443	25,280	28,264	10,553	.....	.....2,660	.....	.....	.....	3.375	3.375	MON...	79	954	05/01/2002.	08/25/2031.
3399999 Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities.....									207,568	XXX	84,072	267,768	60,973	8,709	2,635	0	0	XXX	XXX	XXX	138	4,207	XXX	XXX	
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																									
12624Q	AR	4	COMM 2012-CR4 A3.....	C.....	..	2	1FM	.....	2,511,225	99.261	2,431,895	2,450,000	2,492,671	.....	.....(6,087)	.....	.....	.....	2.853	2.550	MON...	5,825	69,899	11/02/2012.	10/17/2045.
92890N	AT	6	WFRBS 2012-C10 A2.....	.....	..	.....2	1FM	.....	384,364	99.884	374,565	375,000	378,404	.....	.....(1,989)	.....	.....	.....	1.765	1.210	MON...	552	6,619	11/30/2012.	12/15/2045.
92890N	AU	3	WFRBS 2012-C10 A3.....	.....	..	.....2	1FM	.....	666,200	98.838	642,447	650,000	661,456	.....	.....(1,606)	.....	.....	.....	2.875	2.570	MON...	1,557	18,687	11/30/2012.	12/15/2045.
92937F	AB	7	WFRBS 2013-C12 A2.....	.....	..	.....2	1FM	.....	1,694,279	...100.246	1,649,047	1,645,000	1,665,816	.....	.....(10,366)	.....	.....	.....	2.072	1.410	MON...	2,840	34,084	03/06/2013.	03/17/2048.
50180A	AB	0	LBSBN 2005-2A N2.....	.....	F	2	1AM	.....	.....	.....	.....131,172	.....	.....	.....	.....	.....	.....	.....	7.860	7.860	MON...	1,223	.....	12/19/2005.	09/27/2030.
3499999 Industrial & Miscellaneous - Commercial Mortgage-Backed Securities.....									5,256,068	XXX	5,097,954	5,251,172	5,198,347	0	(20,048)	0	0	XXX	XXX	XXX	10,774	130,512	XXX	XXX	
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																									
00110A	AD	6	AETPC 2006-A A4.....	C.....	..	2	1FE	.....	2,927,519	...104.460	2,726,837	2,610,396	2,785,442	.....	.....(23,053)	.....	.....	.....	5.170	5.170	JJ.....	67,479	134,958	06/26/2013.	01/01/2020.
32054Y	AC	7	FIB 2000-1 A.....	.....	..	.....2	6FE	.....	19,493	17.000	16,071	94,537	.....	.....	.....	.....	.....	.....	1.550	1.550	MON...	.....	.....	02/16/2006.	07/15/2026.
466157	AC	8	WENTS 2001-AA A2.....	.....	..	.....2	1FE	.....	41,897	...103.365	43,086	41,683	41,683	.....	.....	.....	.....	.....	6.395	6.390	MON...	118	2,666	03/27/2002.	08/15/2026.

E10.7

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			
				For ei g n	Bond CHAR	NAIC Desig- nation		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				
CUSIP Identification			Description				Code			Actual Cost	Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
68619A	AG	2	ORGN 2001-A M1.....	.....	..	.....2	6FE	51,202	92.739	97,180	104,789	.....	.....	.....	.....	.....	.....7.820	7.820	MON...	.....	.....	10/04/2005.	03/15/2032.			
88576P	AB	9	HENDR 2003-AA NOTE.....	.....	..	.....2	1FE	141,826	...104.012	147,524	141,834	142,598	.....	.....	.....	.....	.....4.855	4.500	MON...	305	6,886	11/14/2003.	11/15/2033.			
01448P	AA	0	ALESC III H.....	@.....	F	2	1FE	27,250	68.937	18,785	27,250	27,250	.....	.....	.....	.....	.....	.....	N/A.....	.....	.....	03/09/2005.	03/09/2034.			
01448U	AD	3	ALESC 6A PPNF.....	@.....	F	2	1FE	264,372	60.301	135,323	224,412	264,372	.....	.....	.....	.....	.....	.....	N/A.....	.....	.....	03/11/2005.	03/23/2035.			
01449A	AD	6	ALESC 7A PPN1.....	@.....	F	2	6*	679,799	55.599	404,478	727,479	404,478	(3,006)	.....	.....	.....	.....	.....	N/A.....	.....	.....	04/05/2005.	07/23/2035.			
348663	AC	9	FTSHR 2005-1A PPN2.....	@.....	F	2	1FE	209,772	60.301	126,495	209,772	209,772	.....	.....	.....	.....	.....	.....	N/A.....	.....	.....	03/17/2005.	11/05/2041.			
3599999	Industrial & Miscellaneous - Other Loan-Backed and Structured Securities.....								4,363,130	XXX	3,715,779	4,182,152	3,875,595	(3,006)	(23,053)	0	0	XXX	XXX	XXX	67,902	144,510	XXX	XXX		
3899999	Total - Industrial & Miscellaneous (Unaffiliated).....								169,412,948	XXX	165,109,292	167,925,951	166,677,460	(1,051,106)	(223,652)	0	0	XXX	XXX	XXX	1,262,333	4,385,505	XXX	XXX		
Totals																										
7799999	Total - Issuer Obligations.....								344,630,295	XXX	336,093,410	318,439,859	331,988,905	(1,096,103)	(2,902,414)	0	0	XXX	XXX	XXX	3,322,738	11,851,588	XXX	XXX		
7899999	Total - Residential Mortgage-Backed Securities.....								19,387,579	XXX	18,977,873	18,807,182	19,128,746	8,709	(98,096)	0	0	XXX	XXX	XXX	46,497	503,379	XXX	XXX		
7999999	Total - Commercial Mortgage-Backed Securities.....								7,560,286	XXX	7,383,678	7,519,883	7,488,291	0	(26,725)	0	0	XXX	XXX	XXX	17,368	182,552	XXX	XXX		
8099999	Total - Other Loan-Backed and Structured Securities.....								4,363,130	XXX	3,715,779	4,182,152	3,875,595	(3,006)	(23,053)	0	0	XXX	XXX	XXX	67,902	144,510	XXX	XXX		
8399999	Grand Total - Bonds.....								375,941,290	XXX	366,170,740	348,949,076	362,481,537	(1,090,400)	(3,050,288)	0	0	XXX	XXX	XXX	3,454,505	12,682,029	XXX	XXX		

SCHEDULE D - PART 2 - SECTION 1

Showing all PREFERRED STOCKS Owned December 31 of Current Year

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

NONE

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1			2		Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
			3	4					7	8		10	11	12	13	14	15	16		
			F	or					Rate per							Current Year's Other-			NAIC	
			Code	ei					Share Used							Than-Temporary	Total Change in	Total Foreign	Market	
			gn						to Obtain Fair	Fair Value	Actual Cost	Declared but Unpaid	Amount Received	Nonadmitted Declared	Unrealized Valuation	Impairment	B./A.C.V.	Exchange Change in	Indicator	
							Number of Shares	Book/Adjusted	Value				During Year	but Unpaid	Increase (Decrease)	Recognized	(13-14)	B./A.C.V.	(a)	
								Carrying Value												Date
																				Acquired
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																				
00206R	10	2	AT&T INC.....				37,405.000	1,287,106	34.410	1,287,106	1,299,086		69,892		29,704		29,704		L	03/02/2015.
00287Y	10	9	ABBVIE INC.....				19,224.000	1,138,830	59.240	1,138,830	805,125		37,383		(104,488)		(104,488)		L	03/02/2015.
02209S	10	3	ALTRIA GROUP INC.....				25,099.000	1,461,013	58.210	1,461,013	866,726	14,181	53,014		223,786		223,786		L	06/01/2015.
032654	10	5	ANALOG DEVICES INC.....				18,858.000	1,043,225	55.320	1,043,225	918,505		30,173		(3,772)		(3,772)		L	12/02/2014.
039483	10	2	ARCHER-DANIELS-MIDLAND CO.....				24,432.000	896,166	36.680	896,166	1,167,720		20,523		(271,554)		(271,554)		L	03/02/2015.
097023	10	5	BOEING CO/THE.....				9,153.000	1,323,432	144.590	1,323,432	1,170,322		33,211		133,071		133,071		L	06/01/2015.
166764	10	0	CHEVRON CORP.....				12,467.000	1,121,531	89.960	1,121,531	1,147,881		51,591		21,662	288,321	(266,659)		L	03/02/2015.
17275R	10	2	CISCO SYSTEMS INC.....				44,171.000	1,199,464	27.155	1,199,464	1,225,803		36,220		(29,153)		(29,153)		L	12/02/2014.
191216	10	0	COCA-COLA CO/THE.....				31,225.000	1,341,426	42.960	1,341,426	1,210,604		41,217		21,761		21,761		L	03/02/2015.
260543	10	3	DOW CHEMICAL CO/THE.....				24,785.000	1,275,932	51.480	1,275,932	1,290,736	11,401	20,819		(14,804)		(14,804)		L	06/01/2015.
263534	10	9	DU PONT (E.I.) DE NEMOURS.....				18,742.000	1,248,217	66.600	1,248,217	893,864		31,323		(77,938)		(77,938)		L	08/03/2015.
291011	10	4	EMERSON ELECTRIC CO.....				21,391.000	1,023,132	47.830	1,023,132	1,198,357		38,769		(240,526)	45,605	(286,131)		L	03/02/2015.
30231G	10	2	EXXON MOBIL CORP.....				15,099.000	1,176,967	77.950	1,176,967	1,199,727		42,747		(48,187)	163,726	(211,913)		L	03/02/2015.
370334	10	4	GENERAL MILLS INC.....				22,907.000	1,320,818	57.660	1,320,818	1,036,484		39,629		99,187		99,187		L	12/02/2014.
458140	10	0	INTEL CORP.....				37,569.000	1,294,252	34.450	1,294,252	847,797		35,272		(61,777)		(61,777)		L	03/02/2015.
459200	10	1	INTL BUSINESS MACHINES CORP.....				7,560.000	1,040,407	137.620	1,040,407	1,086,222		37,531		57,294	229,826	(172,532)		L	03/02/2015.
460146	10	3	INTERNATIONAL PAPER CO.....				25,002.000	942,575	37.700	942,575	1,296,291		21,002		(353,716)		(353,716)		L	06/01/2015.
478160	10	4	JOHNSON & JOHNSON.....				12,836.000	1,318,514	102.720	1,318,514	1,003,564		37,408		(22,870)		(22,870)		L	03/02/2015.
494368	10	3	KIMBERLY-CLARK CORP.....				11,836.000	1,506,723	127.300	1,506,723	1,316,924	10,416	40,730		141,910		141,910		L	03/02/2015.
500754	10	6	KRAFT HEINZ CO/THE.....				18,477.000	1,344,387	72.760	1,344,387	1,349,676	10,624	20,787		(5,290)		(5,290)		L	07/17/2015.
532457	10	8	ELI LILLY & CO.....				16,250.000	1,369,225	84.260	1,369,225	868,349		32,500		248,138		248,138		L	06/02/2014.
539830	10	9	LOCKHEED MARTIN CORP.....				6,818.000	1,480,529	217.150	1,480,529	627,240		41,931		167,586		167,586		L	06/02/2014.
58933Y	10	5	MERCK & CO. INC.....				20,930.000	1,105,523	52.820	1,105,523	922,911	9,628	37,456		(83,965)		(83,965)		L	03/02/2015.
594918	10	4	MICROSOFT CORP.....				15,011.000	832,810	55.480	832,810	487,052		18,420		143,347		143,347		L	03/02/2015.
637071	10	1	NATIONAL OILWELL VARCO INC.....				26,321.000	881,490	33.490	881,490	881,490		48,045			581,577	(581,577)		L	06/01/2015.
681919	10	6	OMNICOM GROUP.....									2,893					0		L	06/01/2015.
713448	10	8	PEPSICO INC.....				13,416.000	1,340,527	99.920	1,340,527	1,011,410	9,425	36,313		71,251		71,251		L	03/02/2015.
717081	10	3	PFIZER INC.....				37,104.000	1,197,717	32.280	1,197,717	1,163,179		41,556		41,928		41,928		L	09/02/2014.
718172	10	9	PHILIP MORRIS INTERNATIONAL.....				15,491.000	1,361,814	87.910	1,361,814	1,359,536	15,801	61,242		98,514		98,514		L	03/02/2015.
74251V	10	2	PRINCIPAL FINANCIAL GROUP.....				25,070.000	1,127,649	44.980	1,127,649	1,310,366		28,580		(182,717)		(182,717)		L	06/03/2015.
742718	10	9	PROCTER & GAMBLE CO/THE.....				16,405.000	1,302,721	79.410	1,302,721	1,261,619		42,681		(187,188)		(187,188)		L	03/02/2015.
747525	10	3	QUALCOMM INC.....				18,558.000	927,622	49.985	927,622	1,288,389		17,816		(360,768)		(360,768)		L	06/01/2015.
773903	10	9	ROCKWELL AUTOMATION INC.....				10,466.000	1,073,916	102.610	1,073,916	1,073,916		27,997		43,163	133,065	(89,902)		L	12/02/2014.
87612E	10	6	TARGET CORP.....				16,225.000	1,178,097	72.610	1,178,097	1,003,720		35,046		(53,542)		(53,542)		L	06/02/2014.
882508	10	4	TEXAS INSTRUMENTS INC.....				23,042.000	1,262,932	54.810	1,262,932	808,436		32,259		30,992		30,992		L	09/02/2014.
911312	10	6	UNITED PARCEL SERVICE-CL B.....				12,944.000	1,245,601	96.230	1,245,601	1,112,746		37,134		(185,011)		(185,011)		L	03/02/2015.
913017	10	9	UNITED TECHNOLOGIES CORP.....				11,044.000	1,060,997	96.070	1,060,997	1,050,630		28,272		(209,062)		(209,062)		L	12/02/2014.
92343V	10	4	VERIZON COMMUNICATIONS INC.....				26,121.000	1,207,313	46.220	1,207,313	1,198,257		57,605		(15,870)		(15,870)		L	03/02/2015.
931142	10	3	WAL-MART STORES INC.....				17,278.000	1,059,141	61.300	1,059,141	1,254,138	8,466	32,535		(417,167)		(417,167)		L	06/01/2015.
94106L	10	9	WASTE MANAGEMENT INC.....				25,939.000	1,384,364	53.370	1,384,364	1,269,174		39,785		53,833		53,833		L	06/01/2015.
26852W	10	3	E-HOUSE CHINA HOLDINGS-ADR.....			R	299,826.000	1,885,906	6.290	1,885,906	1,959,448				(73,543)		(73,543)		L	08/11/2015.
455807	10	7	IND & COMM BK OF-UNSPON ADR.....			R	115,000.000	1,375,400	11.960	1,375,400	1,994,664		96,114		(619,264)		(619,264)		U	05/29/2015.
90138A	10	3	21VIANET GROUP INC-ADR.....			R	215,258.000	4,550,553	21.140	4,550,553	4,116,239				434,316		434,316		L	08/27/2015.

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	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
98426T 10 6			YY INC-ADR.....	R	33,000.000	2,061,510	62.470	2,061,510	2,006,608				54,902		54,902		L	08/10/2015.
Y3990B 11 2			IND & COMM BK OF CHINA-H.....	D	2,850,000.000	1,721,053	0.604	1,721,053	1,994,464				(275,185)		(275,185)	1,776	L	08/11/2015.
9099999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated).....						58,298,527	XXX	58,298,527	54,355,395	92,835	1,532,528	0	(1,781,012)	1,442,119	(3,223,131)	1,776	XXX	XXX
Common Stocks - Parent, Subsidiaries and Affiliates																		
99C000 16 5			PROCENTURY INSURANCE COMPANY.....		138,500.000	43,260,976	312.354	43,260,976	36,508,484				(5,448,504)		(5,448,504)		K	09/01/2009.
9199999. Total - Common Stocks - Parent, Subsidiaries and Affiliates.....						43,260,976	XXX	43,260,976	36,508,484	0	0	0	(5,448,504)	0	(5,448,504)	0	XXX	XXX
9799999. Total - Common Stock.....						101,559,503	XXX	101,559,503	90,863,879	92,835	1,532,528	0	(7,229,516)	1,442,119	(8,671,635)	1,776	XXX	XXX
9899999. Total Common and Preferred Stock.....						101,559,503	XXX	101,559,503	90,863,879	92,835	1,532,528	0	(7,229,516)	1,442,119	(8,671,635)	1,776	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 \$.1,375,400.

SCHEDULE D - PART 3

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

1	2			3	4	5	6	7	8	9
CUSIP Identification	Description			Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
Bonds - U.S. Government										
38378B	RE	1	GNR 2012-35 C.....		05/27/2015.....	JEFFERIES & CO.....		2,018,534	2,000,000	4,694
0599999. Total - Bonds - U.S. Government.....								2,018,534	2,000,000	4,694
Bonds - All Other Government										
71645W	AU	5	PETROBRAS GLOBAL FINANCE.....	F.....	05/27/2015.....	CITIGROUP GLOBAL MARKETS.....		698,542	700,000	7,554
1099999. Total - Bonds - All Other Government.....								698,542	700,000	7,554
Bonds - U.S. States, Territories and Possessions										
13063C	QT	0	CALIFORNIA ST.....		03/05/2015.....	MERRILL LYNCH.....		3,827,660	3,150,000	
1799999. Total - Bonds - U.S. States, Territories & Possessions.....								3,827,660	3,150,000	0
Bonds - U.S. Political Subdivisions of States										
655867	NH	8	NORFOLK VA.....		06/26/2015.....	RAYMOND JAMES.....		595,346	500,000	5,903
800732	JL	4	SANGAMON CNTY IL CMNTY UNIT SC.....		02/05/2015.....	STIFEL NICOLAUS & CO.....		1,193,220	1,000,000	
2499999. Total - Bonds - U.S. Political Subdivisions of States.....								1,788,566	1,500,000	5,903
Bonds - U.S. Special Revenue and Special Assessment										
010257	HX	4	ALABAMA ST DRINKING WTR FIN AU.....		01/23/2015.....	FIRST SOUTHWEST.....		278,080	225,000	
283791	BW	0	EL PASO TX MUNI DRAIN UTILITYS.....		03/12/2015.....	DAIN BOSWORTH.....		564,884	475,000	
31292L	5D	3	FG C04444.....		05/27/2015.....	NOMURA SECURITIES DOMESTIC.....		1,766,250	1,701,322	3,686
31417F	NN	4	FN AB8496.....		05/27/2015.....	CREDIT SUISSE.....		4,034,634	3,914,945	7,069
52349A	AQ	1	LEE CNTY FL NON-AD VALOREM REV.....		06/09/2015.....	BB&T INVESTMENT SERVICES INC.....		294,375	250,000	
875124	FM	6	TAMPA BAY FL WTR REGL WTR SPLY.....		03/18/2015.....	EXCHANGE.....		1,776,254	1,560,000	36,183
875124	FR	5	TAMPA BAY FL WTR REGL WTR SPLY.....		03/18/2015.....	EXCHANGE.....		1,639,619	1,440,000	33,400
3199999. Total - Bonds - U.S. Special Revenue and Special Assessments.....								10,354,096	9,566,267	80,338
Bonds - Industrial and Miscellaneous										
00101J	AF	3	ADT CORP.....		05/27/2015.....	EXCHANGE.....		299,482	300,000	3,850
001055	AP	7	AFLAC INC.....		04/09/2015.....	MIZUHO SECURITIES.....		2,038,820	2,000,000	5,778
031162	BF	6	AMGEN INC.....		12/09/2015.....	BARCLAYS AMERICAN.....		249,936	250,000	256
035242	AA	4	ANHEUSER-BUSCH INBEV FIN.....		04/02/2015.....	SANTANDER SEC CORP.....		2,979,030	3,000,000	17,719
161571	FR	0	CHAIT 2012-A8 A8.....		06/26/2015.....	CITIGROUP GLOBAL MARKETS.....		999,820	1,000,000	165
191216	BF	6	COCA-COLA CO/THE.....		06/26/2015.....	BANK AMERICA.....		149,646	150,000	378
35671D	AW	5	FREEPORT-MCMORAN INC.....		06/26/2015.....	BANK AMERICA.....		924,619	925,000	6,353
36164N	FE	0	GE CAPITAL INTL FUNDING.....		10/26/2015.....	EXCHANGE.....		1,351,990	1,348,000	2,346
46625H	JE	1	JPMORGAN CHASE & CO.....		04/01/2015.....	J.P. MORGAN.....		2,058,700	2,000,000	2,528
548661	CT	2	LOWES COMPANIES INC.....		04/15/2015.....	CITIGROUP GLOBAL MARKETS.....		1,093,220	1,000,000	521
63254A	AB	4	NATIONAL AUSTRALIA BK LT.....	E.....	06/26/2015.....	DEUTSCHE BANK.....		749,516	750,000	6,130
718546	AJ	3	PHILLIPS 66.....		12/10/2015.....	EXCHANGE.....		249,992	250,000	799
740189	AM	7	PRECISION CASTPARTS CORP.....		12/03/2015.....	VARIOUS.....		2,468,800	2,500,000	38,819
84755T	AD	9	SPECTRA ENERGY CAPITAL.....		05/27/2015.....	ROYAL BANK OF SCOTLAND US.....		599,333	600,000	8,098
882508	AW	4	TEXAS INSTRUMENTS INC.....		03/16/2015.....	SUSQUEHANNA FINANCIAL.....		1,448,625	1,500,000	12,938
931422	AE	9	WALGREEN CO.....		05/29/2015.....	BANK AMERICA.....		3,029,341	3,000,000	58,625
94973V	AV	9	ANTHEM INC.....		05/27/2015.....	UBS SECURITIES.....		1,996,930	2,000,000	13,458
984121	CF	8	XEROX CORPORATION.....		05/27/2015.....	BANK AMERICA.....		674,682	675,000	3,983
878742	AX	3	TECK RESOURCES LIMITED.....	A.....	05/27/2015.....	CITIGROUP GLOBAL MARKETS.....		2,003,250	2,000,000	16,111
89346D	AF	4	TRANSALTA CORP.....	A.....	05/27/2015.....	CITIGROUP GLOBAL MARKETS.....		2,959,060	3,000,000	4,500
06849U	AC	9	BARRICK PD AU FIN PTY LT.....	F.....	12/17/2015.....	TRANSFER.....		746,644	750,000	15,675
91911T	AM	5	VALE OVERSEAS LIMITED.....	F.....	06/26/2015.....	CITIGROUP GLOBAL MARKETS.....		832,949	825,000	16,543
3899999. Total - Bonds - Industrial and Miscellaneous.....								29,904,385	29,823,000	235,573
8399997. Total - Bonds - Part 3.....								48,591,783	46,739,267	334,062

SCHEDULE D - PART 3

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

1	2			3	4	5	6	7	8	9
CUSIP Identification	Description			Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
8399998. Total - Bonds - Summary Item from Part 5.....								110	109	
8399999. Total - Bonds.....								48,591,893	46,739,376	334,062
Common Stocks - Industrial and Miscellaneous										
00206R	10	2	AT&T INC.....		03/02/2015.....	BARCLAYS AMERICAN.....	913.000	31,635	XXX	
00287Y	10	9	ABBVIE INC.....		03/02/2015.....	BARCLAYS AMERICAN.....	2,958.000	178,870	XXX	
02209S	10	3	ALTRIA GROUP INC.....		06/01/2015.....	BARCLAYS AMERICAN.....	309.000	15,824	XXX	
039483	10	2	ARCHER-DANIELS-MIDLAND CO.....		03/02/2015.....	BARCLAYS AMERICAN.....	32,613.000	1,558,729	XXX	
097023	10	5	BOEING CO/THE.....		06/01/2015.....	BARCLAYS AMERICAN.....	58.000	8,193	XXX	
166764	10	0	CHEVRON CORP.....		03/02/2015.....	BARCLAYS AMERICAN.....	1,652.000	174,963	XXX	
191216	10	0	COCA-COLA CO/THE.....		03/02/2015.....	BARCLAYS AMERICAN.....	1,359.000	58,722	XXX	
260543	10	3	DOW CHEMICAL CO/THE.....		06/01/2015.....	BARCLAYS AMERICAN.....	27,270.000	1,420,148	XXX	
263534	10	9	DU PONT (E.I.) DE NEMOURS.....		08/03/2015.....	BARCLAYS AMERICAN.....	951.000	55,570	XXX	
291011	10	4	EMERSON ELECTRIC CO.....		03/02/2015.....	BARCLAYS AMERICAN.....	3,305.000	192,814	XXX	
30231G	10	2	EXXON MOBIL CORP.....		03/02/2015.....	BARCLAYS AMERICAN.....	1,596.000	140,528	XXX	
458140	10	0	INTEL CORP.....		03/02/2015.....	BARCLAYS AMERICAN.....	3,311.000	112,806	XXX	
459200	10	1	INTL BUSINESS MACHINES CORP.....		03/02/2015.....	BARCLAYS AMERICAN.....	245.000	39,320	XXX	
460146	10	3	INTERNATIONAL PAPER CO.....		06/01/2015.....	BARCLAYS AMERICAN.....	27,508.000	1,426,221	XXX	
478160	10	4	JOHNSON & JOHNSON.....		03/02/2015.....	BARCLAYS AMERICAN.....	654.000	67,512	XXX	
494368	10	3	KIMBERLY-CLARK CORP.....		03/02/2015.....	BARCLAYS AMERICAN.....	531.000	58,633	XXX	
500754	10	6	KRAFT HEINZ CO/THE.....		07/17/2015.....	VARIOUS.....	20,329.000	1,482,446	XXX	
58933Y	10	5	MERCK & CO. INC.....		03/02/2015.....	BARCLAYS AMERICAN.....	485.000	28,416	XXX	
594918	10	4	MICROSOFT CORP.....		03/02/2015.....	BARCLAYS AMERICAN.....	3,046.000	133,689	XXX	
637071	10	1	NATIONAL OILWELL VARCO INC.....		06/01/2015.....	BARCLAYS AMERICAN.....	28,960.000	1,610,321	XXX	
681919	10	6	OMNICOM GROUP.....		06/01/2015.....	BARCLAYS AMERICAN.....	38.000	2,839	XXX	
713448	10	8	PEPSICO INC.....		03/02/2015.....	BARCLAYS AMERICAN.....	148.000	14,653	XXX	
718172	10	9	PHILIP MORRIS INTERNATIONAL.....		03/02/2015.....	BARCLAYS AMERICAN.....	1,032.000	85,615	XXX	
74251V	10	2	PRINCIPAL FINANCIAL GROUP.....		06/03/2015.....	BARCLAYS AMERICAN.....	27,584.000	1,440,091	XXX	
742718	10	9	PROCTER & GAMBLE CO/THE.....		03/02/2015.....	BARCLAYS AMERICAN.....	780.000	66,628	XXX	
747525	10	3	QUALCOMM INC.....		06/01/2015.....	BARCLAYS AMERICAN.....	20,419.000	1,417,588	XXX	
911312	10	6	UNITED PARCEL SERVICE-CL B.....		03/02/2015.....	BARCLAYS AMERICAN.....	907.000	92,460	XXX	
92343V	10	4	VERIZON COMMUNICATIONS INC.....		03/02/2015.....	BARCLAYS AMERICAN.....	460.000	22,761	XXX	
931142	10	3	WAL-MART STORES INC.....		06/01/2015.....	BARCLAYS AMERICAN.....	1,162.000	92,266	XXX	
94106L	10	9	WASTE MANAGEMENT INC.....		06/01/2015.....	BARCLAYS AMERICAN.....	419.000	20,845	XXX	
26852W	10	3	E-HOUSE CHINA HOLDINGS-ADR.....	R.....	08/11/2015.....	BARCLAYS AMERICAN.....	299,826.000	1,959,448	XXX	
455807	10	7	IND & COMM BK OF-UNSPON ADR.....	R.....	05/29/2015.....	BARCLAYS AMERICAN.....	115,000.000	1,994,664	XXX	
90138A	10	3	21VIANET GROUP INC-ADR.....	R.....	08/27/2015.....	BARCLAYS AMERICAN.....	215,258.000	4,116,239	XXX	
98426T	10	6	YY INC-ADR.....	R.....	08/10/2015.....	BARCLAYS AMERICAN.....	33,000.000	2,006,608	XXX	
Y3990B	11	2	IND & COMM BK OF CHINA-H.....	D.....	08/11/2015.....	DIRECT.....	2,850,000.000	1,994,464	XXX	
9099999. Total - Common Stocks - Industrial and Miscellaneous.....								24,122,529	XXX	0
9799997. Total - Common Stocks - Part 3.....								24,122,529	XXX	0
9799998. Total - Common Stocks - Summary Item from Part 5.....								1,891,966	XXX	
9799999. Total - Common Stocks.....								26,014,495	XXX	0
9899999. Total - Preferred and Common Stocks.....								26,014,495	XXX	0
9999999. Total - Bonds, Preferred and Common Stocks.....								74,606,388	XXX	334,062

SCHEDULE D - PART 4

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

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	
												11	12	13	14	15							
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	
Bonds - U.S. Government																							
38373M	5G	1	GNR 2009-7 C	..	12/01/2015.	MBS PAYMENT		348,380	348,380	363,186	351,244		(2,865)		(2,865)		348,380			0	12,557	07/16/2043.	
38373M	5U	0	GNR 2009-5 B	..	12/01/2015.	MBS PAYMENT		85,505	85,505	84,123	85,143		362		362		85,505			0	1,656	08/16/2049.	
38374B	LQ	4	GNR 2003-60 MA	..	12/01/2015.	MBS PAYMENT		14,432	14,432	13,947	14,377		55		55		14,432			0	256	07/16/2033.	
38374K	DC	4	GNR 2004-104 GA	..	12/01/2015.	MBS PAYMENT		83,127	83,127	80,529	82,779		348		348		83,127			0	2,025	11/20/2034.	
38376G	VZ	0	GNR 2010-122 C	..	04/01/2015.	MBS PAYMENT		480,538	480,538	482,434	480,756		(218)		(218)		480,538			0	2,800	11/16/2037.	
912828	NP	1	US TREASURY N/B	..	07/31/2015.	MATURITY		225,000	225,000	228,252	225,393		(393)		(393)		225,000			0	3,938	07/31/2015.	
0599999.	Total - Bonds - U.S. Government								1,236,982	1,236,982	1,252,471	1,239,692	0	(2,711)	0	(2,711)	0	1,236,982	0	0	0	23,232	XXX
Bonds - U.S. States, Territories and Possessions																							
97705L	6P	7	WISCONSIN ST	..	12/17/2015.	TRANSFER		883,730	750,000	906,690	900,887		(17,157)		(17,157)		883,730			0	42,292	11/01/2022.	
1799999.	Total - Bonds - U.S. States, Territories & Possessions								883,730	750,000	906,690	900,887	0	(17,157)	0	(17,157)	0	883,730	0	0	0	42,292	XXX
Bonds - U.S. Political Subdivisions of States																							
091212	CA	6	BIRMINGHAM MI PUBLIC SCHS	..	12/09/2015.	STIFEL NICOLAUS & CO		273,475	250,000	299,270	282,525		(9,050)		(9,050)		273,475			0	13,819	05/01/2018.	
180847	G7	4	CLARK CNTY NV	..	03/01/2015.	MATURITY		1,500,000	1,500,000	1,613,126	1,502,343		(2,343)		(2,343)		1,500,000			0	37,500	03/01/2015.	
564300	FZ	9	MANSFIELD OH CITY SCH DIST	..	06/01/2015.	CALLED BY ISSUER at 100.000		1,000,000	1,000,000	1,059,020	1,003,367		(3,367)		(3,367)		1,000,000			0	25,000	12/01/2022.	
763665	UA	2	RICHLAND CNTY SC SCH DIST #1	..	03/02/2015.	CALLED BY ISSUER at 100.000		1,000,000	1,000,000	1,080,050	1,002,091		(2,091)		(2,091)		1,000,000			0	25,000	03/01/2017.	
836030	LG	9	SOUDERTON PA AREA SCH DIST	..	05/15/2015.	CALLED BY ISSUER at 100.000		500,000	500,000	544,200	501,971		(1,971)		(1,971)		500,000			0	12,500	11/15/2017.	
840610	LQ	0	SOUTH WASHINGTON CNTY MN INDEP	..	08/03/2015.	CALLED BY ISSUER at 100.000		2,000,000	2,000,000	2,204,220	2,017,848		(17,848)		(17,848)		2,000,000			0	100,000	02/01/2018.	
969887	TT	5	WILLIAMSON CNTY TX	..	02/17/2015.	CALLED BY ISSUER at 100.000		1,500,000	1,500,000	1,648,020	1,502,862		(2,862)		(2,862)		1,500,000			0	37,500	02/15/2018.	
2499999.	Total - Bonds - U.S. Political Subdivisions of States								7,773,475	7,750,000	8,447,906	7,813,007	0	(39,532)	0	(39,532)	0	7,773,475	0	0	0	251,319	XXX
Bonds - U.S. Special Revenue and Special Assessment																							
152708	AN	3	CENTRL BROWN CNTY WI WTR AUTH	..	12/01/2015.	CALLED BY ISSUER at 100.000		2,500,000	2,500,000	2,743,075	2,531,903		(31,903)		(31,903)		2,500,000			0	125,000	12/01/2017.	
198504	RY	0	COLUMBIA SC WTRWKS & SWR SYS	..	02/02/2015.	CALLED BY ISSUER at 100.000		1,000,000	1,000,000	1,066,030	1,000,685		(685)		(685)		1,000,000			0	25,000	02/01/2029.	
31292L	5D	3	FG C04444	..	12/01/2015.	VARIOUS		3,739,387	3,609,065	3,765,834	3,617,572		(3,858)		(3,858)		3,739,387			0	32,125	01/01/2043.	
31294K	RE	7	FG E01385	..	12/01/2015.	MBS PAYMENT		30,066	30,066	29,859	30,031		34		34		30,066			0	696	06/01/2018.	
31294K	ZT	5	FG E01654	..	12/01/2015.	MBS PAYMENT		22,865	22,865	22,861	22,864		1		1		22,865			0	614	06/01/2019.	
312962	6K	4	FG B10874	..	12/01/2015.	MBS PAYMENT		21,775	21,775	21,689	21,763		12		12		21,775			0	531	11/01/2018.	
312962	WC	3	FG B10643	..	12/01/2015.	MBS PAYMENT		38,953	38,953	39,622	39,040		(87)		(87)		38,953			0	985	11/01/2018.	
312964	6W	4	FG B12685	..	12/01/2015.	MBS PAYMENT		93,996	93,996	94,951	94,137		(141)		(141)		93,996			0	2,911	02/01/2019.	
312964	UH	0	FG B12384	..	12/01/2015.	MBS PAYMENT		33,160	33,160	33,482	33,199		(38)		(38)		33,160			0	748	02/01/2019.	
312968	5L	0	FG B16251	..	12/01/2015.	MBS PAYMENT		113,591	113,591	115,038	113,851		(260)		(260)		113,591			0	3,212	07/01/2019.	
31297H	YK	9	FG A29714	..	12/01/2015.	MBS PAYMENT		9,341	9,341	9,279	9,339		2		2		9,341			0	254	01/01/2030.	
31297U	Y8	7	FG A38835	..	12/01/2015.	MBS PAYMENT		37,337	37,337	36,853	37,282		56		56		37,337			0	1,104	05/01/2035.	
313381	H2	4	FEDERAL HOME LOAN BANK	..	01/16/2015.	MATURITY		3,000,000	3,000,000	2,996,400	2,999,929		71		71		3,000,000			0	3,750	01/16/2015.	
31371K	2R	1	FN 254684	..	12/01/2015.	MBS PAYMENT		29,485	29,485	29,988	29,533		(47)		(47)		29,485			0	739	03/01/2018.	
31371K	Y4	7	FN 254631	..	12/01/2015.	MBS PAYMENT		26,311	26,311	26,784	26,355		(44)		(44)		26,311			0	669	02/01/2018.	
31376K	B3	9	FN 357458	..	12/01/2015.	MBS PAYMENT		10,589	10,589	10,637	10,590		(1)		(1)		10,589			0	246	11/01/2018.	
31385X	GU	5	FN 555611	..	12/01/2015.	MBS PAYMENT		9,918	9,918	9,963	9,918		0		0		9,918			0	228	07/01/2018.	
31390V	K3	7	FN 657414	..	12/01/2015.	MBS PAYMENT		29,614	29,614	30,650	29,717		(103)		(103)		29,614			0	881	11/01/2017.	
31391H	2X	1	FN 667790	..	12/01/2015.	MBS PAYMENT		14,842	14,842	15,109	14,868		(26)		(26)		14,842			0	374	02/01/2018.	
31391Y	5W	3	FN 681361	..	12/01/2015.	MBS PAYMENT		21,049	21,049	21,430	21,092		(44)		(44)		21,049			0	588	03/01/2018.	
31393E	B3	2	FNR 2003-94 CE	..	12/01/2015.	MBS PAYMENT		9,379	9,379	9,590	9,401		(22)		(22)		9,379			0	249	10/25/2033.	

SCHEDULE D - PART 4

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

1			2		3	4	5		6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	
					F or e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	11	12	13	14	15	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date		
CUSIP Identification			Description										Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.								
31394C	CH	3	FNR 2005-3 HC.....			12/01/2015.	MBS PAYMENT.....		109,475	109,475	105,977	109,165			309		309		109,475			0	2,485	01/25/2035.	
31395P	EM	0	FHR 2952 PA.....			12/01/2015.	MBS PAYMENT.....		63,380	63,380	61,756	63,102			278		278		63,380			0	1,353	02/15/2035.	
31400J	GV	5	FN 688812.....			12/01/2015.	MBS PAYMENT.....		32,059	32,059	32,605	32,114	.....	.....(55)	.....	.....(55)	.....	.....32,059	.....	.....	.....0	792	02/01/2018.		
31400P	BE	4	FN 693137.....			12/01/2015.	MBS PAYMENT.....		43,768	43,768	44,555	43,847	.....	.....(78)	.....	.....(78)	.....	.....43,768	.....	.....	.....0	1,098	03/01/2018.		
31401B	P5	8	FN 703444.....			12/01/2015.	MBS PAYMENT.....		7,951	7,951	8,135	7,971	.....	.....(20)	.....	.....(20)	.....	.....7,951	.....	.....	.....0	206	05/01/2018.		
31401L	E6	6	FN 711257.....			12/01/2015.	MBS PAYMENT.....		20,430	20,430	20,545	20,430					0		20,430			0	443	07/01/2018.	
31401M	CE	9	FN 712069.....			12/01/2015.	MBS PAYMENT.....		60,646	60,646	60,608	60,640	.....	.....6	.....	.....6	.....	.....60,646	.....	.....	.....0	1,480	07/01/2018.		
31402J	2C	0	FN 730771.....			12/01/2015.	MBS PAYMENT.....		38,879	38,879	39,487	38,941	.....	.....(62)	.....	.....(62)	.....	.....38,879	.....	.....	.....0	966	08/01/2018.		
31402Q	4B	4	FN 735318.....			12/01/2015.	MBS PAYMENT.....		40,894	40,894	40,459	40,829	.....	.....66	.....	.....66	.....	.....40,894	.....	.....	.....0	976	11/01/2019.		
31402R	LY	3	FN 735743.....			12/01/2015.	MBS PAYMENT.....		75,452	75,452	74,639	75,326	.....	.....127	.....	.....127	.....	.....75,452	.....	.....	.....0	1,751	08/01/2020.		
31404D	ED	6	FN 765232.....			12/01/2015.	MBS PAYMENT.....		25,413	25,413	25,603	25,431	.....	.....(18)	.....	.....(18)	.....	.....25,413	.....	.....	.....0	558	02/01/2019.		
31404S	TP	0	FN 777358.....			12/01/2015.	MBS PAYMENT.....		22,229	22,229	22,031	22,200	.....	.....29	.....	.....29	.....	.....22,229	.....	.....	.....0	504	05/01/2019.		
31405S	HL	1	FN 797735.....			12/01/2015.	MBS PAYMENT.....		79,718	79,718	80,986	79,840	.....	.....(122)	.....	.....(122)	.....	.....79,718	.....	.....	.....0	1,727	02/01/2020.		
31417C	MW	2	FN AB5772.....			12/01/2015.	MBS PAYMENT.....		699,230	699,230	734,793	703,187	.....	.....(3,957)	.....	.....(3,957)	.....	.....699,230	.....	.....	.....0	10,544	08/01/2027.		
31417E	CK	5	FN AB7273.....			12/01/2015.	MBS PAYMENT.....		250,765	250,765	261,775	251,370	.....	.....(605)	.....	.....(605)	.....	.....250,765	.....	.....	.....0	4,118	12/01/2042.		
31417E	VQ	1	FN AB7822.....			12/01/2015.	MBS PAYMENT.....		470,655	470,655	487,643	471,947	.....	.....(1,292)	.....	.....(1,292)	.....	.....470,655	.....	.....	.....0	6,385	02/01/2028.		
31417F	NN	4	FN AB8496.....			12/01/2015.	VARIOUS.....		4,559,371	4,438,132	4,599,707	4,244,417	.....	.....(6,137)	.....	.....(6,137)	.....	.....4,559,371	.....	.....	.....0	32,772	02/01/2028.		
31418A	PX	0	FN MA1337.....			12/01/2015.	MBS PAYMENT.....		349,786	349,786	362,520	350,904	.....	.....(1,118)	.....	.....(1,118)	.....	.....349,786	.....	.....	.....0	4,666	02/01/2028.		
31419A	K2	2	FN AE0312.....			12/01/2015.	MBS PAYMENT.....		126,875	126,875	130,651	127,394	.....	.....(520)	.....	.....(520)	.....	.....126,875	.....	.....	.....0	2,807	09/01/2040.		
31419G	XX	7	FN AE6093.....			12/01/2015.	MBS PAYMENT.....		64,459	64,459	66,866	64,743	.....	.....(284)	.....	.....(284)	.....	.....64,459	.....	.....	.....0	1,117	10/01/2025.		
34160W	KF	0	FLORIDA ST DEPT ENVRNMNTL PROT.....			07/01/2015.	CALLED BY ISSUER at 101.000.....		2,020,000	2,000,000	2,160,200	2,029,601	.....	.....(9,601)	.....	.....(9,601)	.....	.....2,020,000	.....	.....	.....0	100,000	07/01/2020.		
396586	TV	1	GREENVILLE SC WTRWKS REVENUE.....			02/02/2015.	CALLED BY ISSUER at 100.000.....		120,000	120,000	123,781	120,120	.....	.....(120)	.....	.....(120)	.....	.....120,000	.....	.....	.....0	3,000	02/01/2016.		
396586	UE	7	GREENVILLE SC WTRWKS REVENUE.....			02/02/2015.	CALLED BY ISSUER at 100.000.....		380,000	380,000	391,972	380,380	.....	.....(380)	.....	.....(380)	.....	.....380,000	.....	.....	.....0	9,500	02/01/2016.		
408441	AV	5	HAMMOND IN SCH BLDG CORP.....			01/15/2015.	CALLED BY ISSUER at 100.000.....		2,140,000	2,140,000	2,296,969	2,140,981	.....	.....(981)	.....	.....(981)	.....	.....2,140,000	.....	.....	.....0	53,500	07/15/2019.		
575579	GA	9	MASSACHUSETTS ST BAY TRANSPRTN.....			07/01/2015.	MATURITY.....		1,250,000	1,250,000	1,388,975	1,261,665	.....	.....(11,665)	.....	.....(11,665)	.....	.....1,250,000	.....	.....	.....0	68,750	07/01/2015.		
575832	NW	6	MASSACHUSETTS ST CLG BLDG AUTH.....			05/01/2015.	CALLED BY ISSUER at 100.000.....		500,000	500,000	514,630	500,782	.....	.....(782)	.....	.....(782)	.....	.....500,000	.....	.....	.....0	12,500	05/01/2023.		
575832	NX	4	MASSACHUSETTS ST CLG BLDG AUTH.....			05/01/2015.	CALLED BY ISSUER at 100.000.....		1,200,000	1,200,000	1,228,416	1,201,524	.....	.....(1,524)	.....	.....(1,524)	.....	.....1,200,000	.....	.....	.....0	30,000	05/01/2024.		
61212U	AL	3	MONTANA ST DEPT OF TRANSPRTN R.....			06/01/2015.	CALLED BY ISSUER at 100.000.....		1,750,000	1,750,000	1,930,880	1,761,818	.....	.....(11,818)	.....	.....(11,818)	.....	.....1,750,000	.....	.....	.....0	45,938	06/01/2016.		
792072	CZ	1	SAINT LUCIE CNTY FL SALES TAX.....			10/01/2015.	CALLED BY ISSUER at 100.000.....		1,300,000	1,300,000	1,397,058	1,308,630	.....	.....(8,630)	.....	.....(8,630)	.....	.....1,300,000	.....	.....	.....0	65,000	10/01/2020.		
875124	CP	2	TAMPA BAY FL WTR REGL WTR SPLY.....			03/18/2015.	EXCHANGE.....		3,415,873	3,000,000	3,624,180	3,440,534	.....	.....(24,662)	.....	.....(24,662)	.....	.....3,415,873	.....	.....	.....0	69,583	10/01/2018.		
882756	UX	5	TEXAS ST PUBLIC FIN AUTH.....			06/12/2015.	CALLED BY ISSUER at 100.000.....		700,000	700,000	756,378	700,000	.....	.....	.....	.....0	.....	.....700,000	.....	.....	.....0	30,236	02/01/2016.		
91417K	TZ	4	UNIV OF COLORADO CO ENTERPRISE.....			06/01/2015.	CALLED BY ISSUER at 100.000.....		990,000	990,000	1,013,223	993,117	.....	.....(3,117)	.....	.....(3,117)	.....	.....990,000	.....	.....	.....0	24,750	06/01/2022.		
91417K	UE	9	UNIV OF COLORADO CO ENTERPRISE.....			06/01/2015.	CALLED BY ISSUER at 100.000.....		10,000	10,000	10,235	10,031	.....	.....(31)	.....	.....(31)	.....	.....10,000	.....	.....	.....0	250	06/01/2022.		
914455	LB	4	UNIV OF MICHIGAN MI.....			03/18/2015.	BARCLAYS AMERICAN.....		500,000	500,000	500,000	500,000	.....	.....	.....	.....0	.....	.....500,000	.....	.....	.....0	7,784	04/01/2019.		
924211	3D	5	VERMONT ST MUNI BOND BANK.....			12/01/2015.	CALLED BY ISSUER at 100.000.....		1,075,000	1,075,000	1,176,889	1,085,723	.....	.....(10,723)	.....	.....(10,723)	.....	.....1,075,000	.....	.....	.....0	53,750	12/01/2017.		
3199999.			Total - Bonds - U.S. Special Revenue and Special Assessments.....							35,283,966	34,596,532	36,904,251	34,971,773		0	(134,570)	0	(134,570)	0	35,283,966	0	0	0	852,193	XXX
Bonds - Industrial and Miscellaneous																									
00110A	AD	6	AEPTC 2006-A A4.....			07/01/2015.	MBS PAYMENT.....		389,604	389,604	436,934	390,622	.....	.....(1,019)	.....	.....(1,019)	.....	.....389,604	.....	.....	.....0	20,143	01/01/2020.		
00253C	HW	0	AMT 2002-2 A2.....			09/01/2015.	MBS PAYMENT.....		372	372	372	372	.....	.....	.....	.....0	.....	.....372	.....	.....	.....0	9	03/25/2033.		
00441R	AJ	6	ACERV 2001-RV1 E.....			06/20/2015.	VARIOUS.....		28,064	28,064	21,604	21,604	.....	.....	.....	.....0	.....	.....21,604	.....	.....6,460	6,460	682	09/20/2021.		
039483	BB	7	ARCHER-DANIELS-MIDLAND C.....			07/01/2015.	TENDER OFFER.....		651,266	581,000	674,245	651,828	.....	.....(5,371)	.....	.....(5,371)	.....	.....646,456	.....	.....4,810	4,810	21,686	03/01/2021.		
161571	FR	0	CHAIT 2012-A8 A8.....			10/15/2015.	MBS PAYMENT.....		3,000,000	3,000,000	2,995,195	1,999,062	.....	.....1,118	.....	.....1,118	.....	.....3,000,000	.....	.....	.....0	10,800	10/16/2017.		

E14.1

SCHEDULE D - PART 4

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

E14.2

1			2		3	4	5		6	7	8	9	10		Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	
					F o r e i g n	Disposal Date	Name of Purchaser		Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date		
CUSIP Identification			Description																							
25746U	BJ	7	DOMINION RESOURCES INC.....			09/01/2015.	MATURITY.....			125,000	125,000	124,818	124,974		26		26		125,000			0	2,813	09/01/2015.		
31846L	BT	2	FAMLT 1998-1F NOTE.....			12/01/2015.	MBS PAYMENT.....			2,440	2,440	2,522	2,444		(4)		(4)		2,440			0	81	06/20/2029.		
32054Y	AC	7	FIB 2000-1 A.....			12/16/2015.	MBS PAYMENT.....			4,231	4,231	872					0				4,231	4,231		07/15/2026.		
36962G	3U	6	GENERAL ELEC CAP CORP.....			10/26/2015.	EXCHANGE.....			1,352,100	1,210,000	1,384,787	1,334,134		(29,598)		(29,598)		1,304,537		47,563	47,563	67,117	05/01/2018.		
428236	BC	6	HEWLETT-PACKARD CO.....			09/13/2015.	MATURITY.....			500,000	500,000	499,435	499,917		83		83		500,000			0	10,625	09/13/2015.		
428236	BW	2	HEWLETT-PACKARD CO.....			03/18/2015.	BANK AMERICA.....			624,956	625,000	624,906	624,953		4		4		624,956			0	8,260	09/15/2017.		
456606	DD	1	INHEL 2001-C M2.....			12/30/2015.	VARIOUS.....			757	757	678	757				0		757			0		12/25/2032.		
466157	AC	8	WENT5 2001-AA A2.....			12/15/2015.	MBS PAYMENT.....			24,233	24,233	24,357	24,233				0		24,233			0	833	08/15/2026.		
581557	AY	1	MCKESSON CORP.....			12/04/2015.	MATURITY.....			425,000	425,000	424,562	424,864		136		136		425,000			0	4,038	12/04/2015.		
63254A	AB	4	NATIONAL AUSTRALIA BK LT.....		E	03/18/2015.	DEUTSCHE BANK.....			499,628	500,000	499,095	499,589		39		39		499,628			0	7,219	03/09/2017.		
68389F	EY	6	OOMLT 2004-1 M7.....			12/30/2015.	VARIOUS.....			3,421	3,421	3,018	686	2,735			2,735		3,421			0		01/25/2034.		
68619A	AG	2	ORGN 2001-A M1.....			12/16/2015.	VARIOUS.....			13,809	13,808	6,747	10,022				0		10,022		3,786	3,786		03/15/2032.		
718546	AJ	3	PHILLIPS 66.....			03/18/2015.	EXCHANGE.....			324,984	325,000	324,961	324,983		2		2		324,984			0	3,649	05/01/2017.		
74456Q	AW	6	PUB SVC ELEC & GAS.....			05/01/2015.	MATURITY.....			550,000	550,000	549,021	549,930		70		70		550,000			0	7,425	05/01/2015.		
74913G	AK	1	QWEST CORP.....			06/15/2015.	MATURITY.....			100,000	100,000	102,000	100,150		(150)		(150)		100,000			0	3,813	06/15/2015.		
828807	CJ	4	SIMON PROPERTY GROUP LP.....			03/18/2015.	J.P. MORGAN.....			999,131	1,000,000	998,140	999,059		72		72		999,131			0	10,929	09/15/2017.		
86358R	EA	1	SASC 2001-SB1 B1.....			12/01/2015.	MBS PAYMENT.....			10,893	10,893	8,748	10,601		292		292		10,893			0	205	08/25/2031.		
883556	AS	1	THERMO FISHER SCIENTIFIC.....			05/01/2015.	MATURITY.....			225,000	225,000	224,071	224,934		66		66		225,000			0	3,600	05/01/2015.		
88576P	AB	9	HENDR 2003-AA NOTE.....			12/15/2015.	MBS PAYMENT.....			46,704	46,704	46,703	46,623		82		82		46,705			0	1,246	11/15/2033.		
92553P	AK	8	VIACOM INC.....			02/27/2015.	MATURITY.....			250,000	250,000	249,473	249,972		28		28		250,000			0	1,563	02/27/2015.		
931422	AE	9	WALGREEN CO.....			08/10/2015.	CALLED BY ISSUER at 111.734.....			2,509,549	2,246,000	2,296,557			241,583		241,583		2,509,549			0	65,088	01/15/2019.		
959802	AQ	2	WESTERN UNION CO/THE.....			12/10/2015.	MATURITY.....			340,000	340,000	339,374	339,799		201		201		340,000			0	8,075	12/10/2015.		
984121	CF	8	XEROX CORPORATION.....			03/18/2015.	BANK AMERICA.....			674,649	675,000	674,156	674,613		36		36		674,649			0	10,122	03/15/2017.		
3899999			Total - Bonds - Industrial and Miscellaneous.....							13,675,791	13,201,725	13,537,351	10,130,725	2,735	207,696	0	210,431	0	13,608,941	0	66,850	66,850	270,021	XXX		
8399997			Total - Bonds - Part 4.....							58,853,944	57,535,041	61,048,669	55,056,084	2,735	13,726	0	16,461	0	58,787,094	0	66,850	66,850	1,439,057	XXX		
8399998			Total - Bonds - Summary Item from Part 5.....							109	109	110					0		110					XXX		
8399999			Total - Bonds.....							58,854,053	57,535,150	61,048,779	55,056,084	2,735	13,726	0	16,461	0	58,787,204	0	66,850	66,850	1,439,057	XXX		
Common Stocks - Industrial and Miscellaneous																										
00206R	10	2	AT&T INC.....			08/12/2015.	BARCLAYS AMERICAN.....		7,320,000	250,129	XXX	258,835	245,879	12,956			12,956		258,835			(8,706)	(8,706)	8,643	XXX	
00287Y	10	9	ABBVIE INC.....			08/12/2015.	BARCLAYS AMERICAN.....		6,154,000	414,659	XXX	232,744	402,718	(169,973)			(169,973)		232,744		181,914	181,914	7,137	XXX		
02209S	10	3	ALTRIA GROUP INC.....			08/12/2015.	BARCLAYS AMERICAN.....		6,009,000	336,862	XXX	205,448	296,063	(90,616)			(90,616)		205,448		131,414	131,414	5,742	XXX		
032654	10	5	ANALOG DEVICES INC.....			08/12/2015.	BARCLAYS AMERICAN.....		10,537,000	673,868	XXX	509,510	585,014	(75,504)			(75,504)		509,510		164,358	164,358	6,993	XXX		
039483	10	2	ARCHER-DANIELS-MIDLAND CO.....			08/12/2015.	BARCLAYS AMERICAN.....		8,181,000	417,270	XXX	391,008					0		391,008			26,261	26,261	2,291	XXX	
053015	10	3	AUTOMATIC DATA PROCESSING.....			11/05/2015.	BARCLAYS AMERICAN.....		17,914,000	1,549,309	XXX	1,019,767	1,493,490	(473,724)			(473,724)		1,019,767		529,542	529,542	32,732	XXX		
071813	10	9	BAXTER INTERNATIONAL INC.....			06/01/2015.	VARIOUS.....		20,957,000	1,388,969	XXX	1,454,816	1,535,939	(81,122)			(81,122)		1,454,816		(65,847)	(65,847)	32,693	XXX		
097023	10	5	BOEING CO/THE.....			08/12/2015.	VARIOUS.....		2,192,000	326,186	XXX	281,080	284,916	(3,836)			(3,836)		281,080		45,105	45,105	3,667	XXX		
12572Q	10	5	CME GROUP INC.....			08/28/2015.	BARCLAYS AMERICAN.....		18,277,000	1,737,308	XXX	1,127,007	1,620,256	(493,249)			(493,249)		1,127,007		610,301	610,301	52,065	XXX		
166764	10	0	CHEVRON CORP.....			08/12/2015.	BARCLAYS AMERICAN.....		2,101,000	192,851	XXX	243,338	235,690	7,648			7,648		243,338		(50,487)	(50,487)	4,496	XXX		
17275R	10	2	CISCO SYSTEMS INC.....			08/12/2015.	BARCLAYS AMERICAN.....		11,972,000	349,470	XXX	332,239	333,001	(763)			(763)		332,239		17,231	17,231	4,586	XXX		
189054	10	9	CLOROX COMPANY.....			11/05/2015.	BARCLAYS AMERICAN.....		15,285,000	1,853,276	XXX	1,325,416	1,592,850	(267,433)			(267,433)		1,325,416		527,859	527,859	41,039	XXX		
191216	10	0	COCA-COLA CO/THE.....			08/12/2015.	BARCLAYS AMERICAN.....		4,379,000	181,252	XXX	167,059	184,881	(17,823)			(17,823)		167,059		14,193	14,193	2,478	XXX		
194162	10	3	COLGATE-PALMOLIVE CO.....			06/01/2015.	BARCLAYS AMERICAN.....		22,335,000	1,494,055	XXX	1,261,255	1,545,359	(284,104)			(284,104)		1,261,255		232,800	232,800	16,284	XXX		

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		F or ei g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
260543	10	3		08/12/2015	BARCLAYS AMERICAN.....	2,485,000	112,952	XXX	129,412					0		129,412		(16,460)	(16,460)	1,044	XXX
263534	10	9		08/12/2015	VARIOUS.....	3,280,000	259,487	XXX	201,042	286,716	(86,362)			(86,362)		201,042		58,444	58,444	2,697	XXX
291011	10	4		08/12/2015	VARIOUS.....	5,029,000	278,438	XXX	286,251	310,440	(24,189)			(24,189)		286,251		(7,813)	(7,813)	5,059	XXX
30231G	10	2		08/12/2015	BARCLAYS AMERICAN.....	2,393,000	191,575	XXX	214,772	221,233	(6,461)			(6,461)		214,772		(23,197)	(23,197)	3,398	XXX
370334	10	4		08/12/2015	BARCLAYS AMERICAN.....	6,628,000	377,066	XXX	279,304	353,471	(74,167)			(74,167)		279,304		97,762	97,762	6,307	XXX
427866	10	8		03/02/2015	BARCLAYS AMERICAN.....	15,741,000	1,614,748	XXX	1,443,379	1,635,962	(192,583)			(192,583)		1,443,379		171,369	171,369	8,421	XXX
452308	10	9		03/02/2015	BARCLAYS AMERICAN.....	15,813,000	1,575,264	XXX	1,397,199	1,497,491	(100,292)			(100,292)		1,397,199		178,065	178,065	7,669	XXX
458140	10	0		08/12/2015	VARIOUS.....	7,649,000	240,167	XXX	162,082	277,582	(115,500)			(115,500)		162,082		78,085	78,085	4,575	XXX
459200	10	1		08/12/2015	VARIOUS.....	2,044,000	336,308	XXX	362,790	327,939	34,850			34,850		362,790		(26,482)	(26,482)	5,892	XXX
460146	10	3		08/12/2015	VARIOUS.....	2,506,000	118,025	XXX	129,930					0		129,930		(11,905)	(11,905)	330	XXX
478160	10	4		08/12/2015	BARCLAYS AMERICAN.....	2,039,000	202,258	XXX	152,252	213,218	(60,966)			(60,966)		152,252		50,006	50,006	2,957	XXX
494368	10	3		08/12/2015	BARCLAYS AMERICAN.....	2,129,000	240,738	XXX	236,355	245,985	(9,630)			(9,630)		236,355		4,384	4,384	4,720	XXX
500754	10	6		08/12/2015	BARCLAYS AMERICAN.....	1,852,000	144,659	XXX	132,770					0		132,770		11,890	11,890	1,019	XXX
50076Q	10	6		07/06/2015	VARIOUS.....	25,787,000	2,203,306	XXX	1,416,569	1,615,813	(199,244)			(199,244)		1,416,569		786,737	786,737	27,413	XXX
532457	10	8		08/12/2015	VARIOUS.....	6,435,000	506,240	XXX	348,198	443,951	(95,753)			(95,753)		348,198		158,042	158,042	6,214	XXX
539830	10	9		08/12/2015	BARCLAYS AMERICAN.....	1,227,000	251,923	XXX	106,774	236,283	(129,510)			(129,510)		106,774		145,149	145,149	2,987	XXX
577081	10	2		03/02/2015	BARCLAYS AMERICAN.....	19,024,000	506,143	XXX	652,921	588,698	64,223			64,223		652,921		(146,778)	(146,778)	7,229	XXX
580135	10	1		12/07/2015	BARCLAYS AMERICAN.....	15,621,000	1,756,214	XXX	1,484,996	1,463,688	21,308			21,308		1,484,996		271,218	271,218	49,476	XXX
58933Y	10	5		08/12/2015	BARCLAYS AMERICAN.....	5,283,000	315,018	XXX	218,928	300,022	(81,094)			(81,094)		218,928		96,090	96,090	5,699	XXX
594918	10	4		11/05/2015	BARCLAYS AMERICAN.....	19,831,000	1,024,538	XXX	545,551	921,150	(375,599)			(375,599)		545,551		478,988	478,988	16,165	XXX
637071	10	1		08/12/2015	BARCLAYS AMERICAN.....	2,639,000	105,496	XXX	147,255					0		147,255		(41,758)	(41,758)	2,428	XXX
674599	10	5		08/28/2015	BARCLAYS AMERICAN.....	17,600,000	1,281,112	XXX	1,471,905	1,418,736	53,169			53,169		1,471,905		(190,793)	(190,793)	36,893	XXX
681919	10	6		12/23/2015	VARIOUS.....	19,980,000	1,511,836	XXX	1,430,283	1,544,907	(117,462)			(117,462)		1,430,283		81,553	81,553	37,730	XXX
713448	10	8		08/12/2015	BARCLAYS AMERICAN.....	2,113,000	206,444	XXX	154,587	199,805	(45,218)			(45,218)		154,587		51,857	51,857	3,728	XXX
717081	10	3		08/12/2015	VARIOUS.....	13,164,000	458,183	XXX	419,142	410,059	9,083			9,083		419,142		39,042	39,042	6,765	XXX
718172	10	9		08/12/2015	BARCLAYS AMERICAN.....	3,073,000	258,433	XXX	271,549	250,296	21,253			21,253		271,549		(13,116)	(13,116)	7,700	XXX
74251V	10	2		08/12/2015	BARCLAYS AMERICAN.....	2,514,000	138,544	XXX	129,725					0		129,725		8,819	8,819	955	XXX
742718	10	9		08/12/2015	BARCLAYS AMERICAN.....	1,646,000	124,243	XXX	124,619	149,934	(25,315)			(25,315)		124,619		(375)	(375)	3,241	XXX
747525	10	3		08/12/2015	BARCLAYS AMERICAN.....	1,861,000	116,451	XXX	129,200					0		129,200		(12,749)	(12,749)		XXX
755111	50	7		08/28/2015	BARCLAYS AMERICAN.....	14,257,000	1,494,797	XXX	830,983	1,542,180	(711,197)			(711,197)		830,983		663,814	663,814	27,095	XXX
773903	10	9		08/12/2015	BARCLAYS AMERICAN.....	2,821,000	340,163	XXX	325,329	313,695	11,634			11,634		325,329		14,834	14,834	3,591	XXX
871829	10	7		08/27/2015	BARCLAYS AMERICAN.....	38,481,000	1,536,622	XXX	1,298,390	1,527,311	(228,920)			(228,920)		1,298,390		238,231	238,231	34,202	XXX
87612E	10	6		08/12/2015	BARCLAYS AMERICAN.....	4,986,000	392,392	XXX	311,176	378,487	(67,311)			(67,311)		311,176		81,215	81,215	4,490	XXX
882508	10	4		08/12/2015	BARCLAYS AMERICAN.....	5,718,000	318,681	XXX	197,440	305,713	(108,273)			(108,273)		197,440		121,241	121,241	3,626	XXX
88579Y	10	1		12/23/2015	BARCLAYS AMERICAN.....	9,502,000	1,475,971	XXX	1,259,157	1,561,369	(302,212)			(302,212)		1,259,157		216,814	216,814	35,631	XXX
911312	10	6		08/12/2015	BARCLAYS AMERICAN.....	2,108,000	213,138	XXX	170,346	234,346	(63,999)			(63,999)		170,347		42,792	42,792	3,078	XXX
913017	10	9		08/12/2015	VARIOUS.....	2,934,000	331,478	XXX	261,918	337,410	(75,493)			(75,493)		261,918		69,560	69,560	3,034	XXX
92343V	10	4		08/12/2015	BARCLAYS AMERICAN.....	5,082,000	243,449	XXX	226,505	237,736	(11,232)			(11,232)		226,505		16,945	16,945	7,031	XXX
931142	10	3		08/12/2015	VARIOUS.....	1,733,000	123,796	XXX	122,662	148,830	(26,168)			(26,168)		122,661		1,134	1,134	3,415	XXX
94106L	10	9		08/12/2015	BARCLAYS AMERICAN.....	5,697,000	302,446	XXX	278,673	292,370	(13,697)			(13,697)		278,673		23,774	23,774	2,003	XXX
9099999	Total - Common Stocks - Industrial and Miscellaneous.....						34,394,206	XXX	28,271,841	32,148,882	(5,069,870)	0	0	(5,069,870)	0	28,271,841	0	6,122,366	6,122,366	616,753	XXX
9799997	Total - Common Stocks - Part 4.....						34,394,206	XXX	28,271,841	32,148,882	(5,069,870)	0	0	(5,069,870)	0	28,271,841	0	6,122,366	6,122,366	616,753	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	F or ei g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
9799998	Total - Common Stocks - Summary Item from Part 5.....					1,362,076	XXX	1,891,966					0		1,891,966		(529,890)	(529,890)	34,336	XXX
9799999	Total - Common Stocks.....					35,756,282	XXX	30,163,807	32,148,882	...(5,069,870)	0	0	(5,069,870)	0	30,163,807	0	..5,592,476	5,592,476	651,089	XXX
9899999	Total - Preferred and Common Stocks.....					35,756,282	XXX	30,163,807	32,148,882	...(5,069,870)	0	0	(5,069,870)	0	30,163,807	0	..5,592,476	5,592,476	651,089	XXX
9999999	Total - Bonds, Preferred and Common Stocks.....					94,610,335	XXX	91,212,586	87,204,966	...(5,067,135)	13,726	0	(5,053,409)	0	88,951,011	0	..5,659,326	5,659,326	..2,090,146	XXX

SCHEDULE D - PART 5

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

1	2		3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21	
			F or ei g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	12	13	14	15	16	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends	
CUSIP Identification	Description											Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	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.						
Bonds - Industrial and Miscellaneous																						
36164N	FE	0		10/26/2015	SPIN OFF.....	10/28/2015	VARIOUS.....	109	110	109	110				0				0			
3899999								109	110	109	110	0	0	0	0	0	0	0	0	0	0	
8399998								109	110	109	110	0	0	0	0	0	0	0	0	0	0	
Common Stocks - Industrial and Miscellaneous																						
071813	10	9		03/02/2015	BARCLAYS AMERICAN.....	06/01/2015	VARIOUS.....	1,084.000	75,847	71,844	75,847				0			(4,003)	(4,003)	1,127		
163851	10	8		07/01/2015	SPIN OFF.....	08/03/2015	VARIOUS.....	3,972.400	49,358	42,034	49,358				0			(7,324)	(7,324)	2,185		
231021	10	6		03/02/2015	BARCLAYS AMERICAN.....	12/23/2015	BARCLAYS AMERICAN.....	10,807.000	1,549,457	1,041,716	1,549,457				0			(507,741)	(507,741)	27,058		
674599	10	5		03/02/2015	BARCLAYS AMERICAN.....	08/28/2015	BARCLAYS AMERICAN.....	2,273.000	176,726	164,499	176,726				0			(12,227)	(12,227)	3,341		
871829	10	7		03/02/2015	BARCLAYS AMERICAN.....	08/27/2015	BARCLAYS AMERICAN.....	1,041.000	40,578	41,983	40,578				0			1,405	1,405	625		
9099999								1,891,966	1,362,076	1,891,966	0	0	0	0	0	0	0	(529,890)	(529,890)	34,336	0	
9799998								1,891,966	1,362,076	1,891,966	0	0	0	0	0	0	0	0	(529,890)	(529,890)	34,336	0
9899999								1,891,966	1,362,076	1,891,966	0	0	0	0	0	0	0	0	(529,890)	(529,890)	34,336	0
9999999								1,892,076	1,362,185	1,892,076	0	0	0	0	0	0	0	0	(529,890)	(529,890)	34,336	0

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4	5	6	7	8	Stock of Such Company Owned by Insurer on Statement Date	
								9	10
	Description		NAIC Company	Naic Valuation Method (See Purposes and	Do Insurer's Assets Include				
CUSIP Identification	Name of Subsidiary, Controlled or Affiliated Company	Foreign	Code or Alien Insurer Identification Number	Procedures Manual of the NAIC Investment Analysis Office)	Intangible Assets Connected with Holding of Such Company's Stock?	Total Amount of Such Intangible Assets	Book/Adjusted Carrying Value	Number of Shares	% of Outstanding
Common Stocks - U.S. Property and Casualty Insurer									
99C000 16 5	ProCentury Insurance company.....		21903	2cB1	YES		43,260,976	138,500,000	100.0
1199999. Total - Common Stocks - U.S. Property and Casualty Insurer.....						0	43,260,976	XXX	XXX
1899999. Total - Common Stocks.....						0	43,260,976	XXX	XXX
1999999. Total - Preferred and Common Stock.....						0	43,260,976	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: \$.....0.
2. Total amount of intangible assets nonadmitted \$.....0.

SCHEDULE D - PART 6 - SECTION 2

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

NONE

SCHEDULE DA - PART 1

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

1	2	Codes		5	6	7	8	Change in Book/Adjusted Carrying Value				13	14	Interest						21
		3	4					9	10	11	12			15	16	17	18	19	20	
CUSIP Identification	Description	Code	F or e i g n	Date Acquired	Name of Vendor	Maturity Date	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Par Value	Actual Cost	Amount Due and Accrued December 31 of Current Year on Bond Not in Default	Nonadmitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
Exempt Money Market Mutual Funds																				
38142B 70 8	GOLDMAN SACH FIN SQ TR IN-SV.....	.....	..	12/30/2015.	DIRECT.....	XXX....	89,350	.....	.....	.....	.....	.....	.....89,350	.....	.....	....0.010	0.010	MAT...	.....	.....
4812C2 68 4	JPMORGAN US GOVT MMKT-INST.....	.....	..	12/30/2015.	DIRECT.....	XXX....	6,181,601	.....	.....	.....	.....	.....	.....6,181,601	273	.....	....0.090	0.090	MAT...	.....	.....
8899999. Total - Exempt Money Market Mutual Funds.....							6,270,951	0	0	0	0	XXX....	6,270,951	273	0	XXX	XXX	XXX	0	0
Class One Money Market Mutual Funds																				
00142W 86 8	INVESCO ADV PREMIER PORTFOLIO-INST CL.....	.....	..	12/30/2015.	DIRECT.....	XXX....	4,619,952	.....	.....	.....	.....	.....	.....4,619,952	370	.....	....0.240	0.240	MAT...	.....	.....
8999999. Total - Class One Money Market Mutual Funds.....							4,619,952	0	0	0	0	XXX....	4,619,952	370	0	XXX	XXX	XXX	0	0
9199999. Total - Short-Term Investments.....							10,890,903	0	0	0	0	XXX....	10,890,903	643	0	XXX	XXX	XXX	0	0

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

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

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

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

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

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

Sch. DL - Pt. 1
NONE

Sch. DL - Pt. 2
NONE

SCHEDULE E - PART 1 - CASH

1	2	3	4	5	6	7
Depository	Code	Rate of Interest	Amount of Interest Received During Year	Amount of Interest Accrued December 31 of Current Year	Balance	*
Open Depositories						
JPMORGAN CHASE BANK, N. A..... COLUMBUS, OH.....	.....	.....	.....	.....	.....284,861	XXX
PRIVATE BANK..... BLOOMFIELD HILLS, MI.....	.....	.....	.....	.....	.....3,001,344	XXX
0199999. Total - Open Depositories.....	XXX	XXX	0	0	3,286,205	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	0	0	3,286,205	XXX
0599999. Total Cash.....	XXX	XXX	0	0	3,286,205	XXX

TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR							
1. January.....	2,620,010	4. April.....	4,551,536	7. July.....	2,712,384	10. October.....	6,222,651
2. February.....	3,893,641	5. May.....	1,166,851	8. August.....	3,216,202	11. November.....	4,073,682
3. March.....	5,860,867	6. June.....	3,158,513	9. September.....	5,277,520	12. December.....	3,286,205

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

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

NONE

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, Etc.		1	2	Deposits for the Benefit of All Policyholders		All Other Special Deposits	
		Type of Deposit	Purpose of Deposit	3	4	5	6
				Book/Adjusting Carrying Value	Fair Value	Book/Adjusting Carrying Value	Fair Value
1.	Alabama.....	AL					
2.	Alaska.....	AK					
3.	Arizona.....	AZ					
4.	Arkansas.....	AR					
5.	California.....	CA					
6.	Colorado.....	CO					
7.	Connecticut.....	CT					
8.	Delaware.....	DE					
9.	District of Columbia.....	DC					
10.	Florida.....	FL					
11.	Georgia.....	GA					
12.	Hawaii.....	HI					
13.	Idaho.....	ID					
14.	Illinois.....	IL					
15.	Indiana.....	IN					
16.	Iowa.....	IA					
17.	Kansas.....	KS					
18.	Kentucky.....	KY					
19.	Louisiana.....	LA					
20.	Maine.....	ME					
21.	Maryland.....	MD					
22.	Massachusetts.....	B...	Statutory Deposit			799,958	851,125
23.	Michigan.....	B...	Statutory Deposit			75,266	92,473
24.	Minnesota.....	MN					
25.	Mississippi.....	MS					
26.	Missouri.....	MO					
27.	Montana.....	MT					
28.	Nebraska.....	NE					
29.	Nevada.....	NV					
30.	New Hampshire.....	NH					
31.	New Jersey.....	NJ					
32.	New Mexico.....	NM	B... Statutory Deposit			233,048	249,747
33.	New York.....	B...	Statutory Deposit			2,763,447	3,056,168
34.	North Carolina.....	NC					
35.	North Dakota.....	ND					
36.	Ohio.....	B...	Statutory Deposit	2,847,647	3,068,409		
37.	Oklahoma.....	OK					
38.	Oregon.....	OR					
39.	Pennsylvania.....	PA					
40.	Rhode Island.....	RI					
41.	South Carolina.....	B...	Statutory Deposit			219,544	230,588
42.	South Dakota.....	SD					
43.	Tennessee.....	TN					
44.	Texas.....	TX					
45.	Utah.....	UT					
46.	Vermont.....	VT					
47.	Virginia.....	VA					
48.	Washington.....	WA					
49.	West Virginia.....	WV					
50.	Wisconsin.....	WI					
51.	Wyoming.....	WY					
52.	American Samoa.....	AS					
53.	Guam.....	GU					
54.	Puerto Rico.....	PR					
55.	US Virgin Islands.....	VI					
56.	Northern Mariana Islands.....	MP					
57.	Canada.....	CAN					
58.	Aggregate Alien and Other.....	OT XXX	XXX	0	0	216,897,176	219,784,390
59.	Total.....	XXX	XXX	2,847,647	3,068,409	220,988,439	224,264,491
DETAILS OF WRITE-INS							
5801.	.....	B...	Reinsurance Collateral Deposit (NSIC, SNIC & USIC).....			216,897,176	219,784,390
5802.	.....						
5803.	.....						
5898.	Summary of remaining write-ins for line 58 from overflow page.....	XXX	XXX	0	0	0	0
5899.	Total (Lines 5801 thru 5803+5898) (Line 58 above).....	XXX	XXX	0	0	216,897,176	219,784,390

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