LIFE AND ACCIDENT AND HEALTH COMPANIES—ASSOCIATION EDITION

ANNUAL STATEMENT

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

U.S. FINANCIAL LIFE INSURANCE COMPANY

NAIC Group Code 0968 (Current) 0968 (Prior) NAIC Company Code 84530 Employer's ID Number 38-2046096

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

Incorporated/Organized: September 30, 1974 Commenced Business: September 30, 1974

Statutory Home Office: 4000 Smith Road, Suite 300, Cincinnati, Ohio 45209

Main Administrative Office: 525 Washington Boulevard Jersey City, New Jersey 07310 35th Floor - Telephone Number: (201) 743-5073

Mail Address: 525 Washington Boulevard Jersey City, New Jersey 07310 – Controllers 35th Floor, Telephone Number: (201) 743-5073

Primary Location of Books and Records: 525 Washington Boulevard Jersey City, New Jersey 07310 – Controllers 35th FL Telephone Number: (201) 743-5073

Internet Website Address: www.usfli.com

Statutory Statement Contact: Nicholas Gismondi, Vice President, (201) 743-5073

E-Mail Address: controllers@axa.us.com Fax Number: (201) 743-5006

OFFICERS

ANDERS BJÖRN MALMSTRÖM
Chairman of the Board

RONALD PAUL HERRMANN #
President and Chief Executive Officer

JOSHUA ETHAN BRAVERMAN
Executive Vice President, Chief Financial Officer and Treasurer

ANDREA MARIE NITZAN
Executive Vice President, Chief Accounting Officer and Controller

DOMINIQUE BAEDE
Senior Vice President and Actuary

WILLIAM CASILL
Senior Vice President and Actuary

KEITH ELLIOTT FLOMAN
Senior Vice President and Appointed Actuary

ADRIENNE AIMEE JOHNSON
Senior Vice President and Chief Auditor

DENISE TEDESCHI
Assistant Vice President and Secretary

DIRECTORS

JOSHUA ETHAN BRAVERMAN
ANDERS BJÖRN MALMSTRÖM
RONALD PAUL HERRMANN #
NICHOLAS BURRITT LANE
TODD PAUL SOLASH

State of............ New Jersey............
County of.......... Hudson.................. } ss

*The officers of **U.S. FINANCIAL LIFE INSURANCE COMPANY** being duly sworn, each depose and say that they are the described officers of the 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.*

RONALD PAUL HERRMANN
President and Chief Executive Officer

ANDREA MARIE NITZAN
Executive Vice President, Chief Accounting Officer and Controller

KEITH ELLIOTT FLOMAN
Senior Vice President and Appointed Actuary

DENISE TEDESCHI
Assistant Vice President and Secretary

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

a. Is this an original filing? Yes (x) No ( )
b. If no, 1. State the amendment number ________
2. Date filed ________
3. Number of pages attached ________

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings 1 Amount	2 Percentage	Admitted Assets as Reported in the Annual Statement 3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage
1. Bonds:						
1.1 U.S. treasury securities	23,464,917	4.5	23,464,917	0	23,464,917	4.5
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies	0	0.0	0	0	0	0.0
1.22 Issued by U.S. government sponsored agencies	8,149,408	1.6	8,149,408	0	8,149,408	1.6
1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities)	8,833,154	1.7	8,833,154	0	8,833,154	1.7
1.4 Securities issued by states, territories and possessions and political subdivisions in the U.S.:						
1.41 States, territories and possessions general obligations	0	0.0	0	0	0	0.0
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations	0	0.0	0	0	0	0.0
1.43 Revenue and assessment obligations	0	0.0	0	0	0	0.0
1.44 Industrial development and similar obligations	0	0.0	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	597,357	0.1	597,357	0	597,357	0.1
1.512 Issued or guaranteed by FNMA and FHLMC	243,768	0.0	243,768	0	243,768	0.0
1.513 All other	0	0.0	0	0	0	0.0
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA	0	0.0	0	0	0	0.0
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	0	0.0
1.523 All other	336,175	0.1	336,175	0	336,175	0.1
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	369,487,318	71.2	369,487,318	0	369,487,318	71.2
2.2 Unaffiliated non-U.S. securities (including Canada)	64,993,292	12.5	64,993,292	0	64,993,292	12.5
2.3 Affiliated securities	0	0.0	0	0	0	0.0
3. Equity interests:						
3.1 Investments in mutual funds	0	0.0	0	0	0	0.0
3.2 Preferred stocks:						
3.21 Affiliated	0	0.0	0	0	0	0.0
3.22 Unaffiliated	3,990,630	0.8	3,990,630	0	3,990,630	0.8
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated	0	0.0	0	0	0	0.0
3.32 Unaffiliated	0	0.0	0	0	0	0.0
3.4 Other equity securities:						
3.41 Affiliated	0	0.0	0	0	0	0.0
3.42 Unaffiliated	0	0.0	0	0	0	0.0
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated	0	0.0	0	0	0	0.0
3.52 Unaffiliated	0	0.0	0	0	0	0.0
4. Mortgage loans:						
4.1 Construction and land development	0	0.0	0	0	0	0.0
4.2 Agricultural	0	0.0	0	0	0	0.0
4.3 Single family residential properties	0	0.0	0	0	0	0.0
4.4 Multifamily residential properties	0	0.0	0	0	0	0.0
4.5 Commercial loans	0	0.0	0	0	0	0.0
4.6 Mezzanine real estate loans	0	0.0	0	0	0	0.0
5. Real estate investments:						
5.1 Property occupied by company	0	0.0	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	0	0.0
5.3 Property held for sale (including $..........0 property acquired in satisfaction of debt)	0	0.0	0	0	0	0.0
6. Contract loans	24,413,539	4.7	24,413,539	0	24,413,539	4.7
7. Derivatives	0	0.0	0	0	0	0.0
8. Receivables for securities	475	0.0	475	0	475	0.0
9. Securities lending (Line 10, Asset Page reinvested collateral)	0	0.0	0	XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments	14,443,883	2.8	14,443,883	0	14,443,883	2.8
11. Other invested assets	0	0.0	0	0	0	0.0
12. Total invested assets	518,953,916	100.0	518,953,916	0	518,953,916	100.0

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		0
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 6)	0	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	0	0
3.	Current year change in encumbrances:		
	3.1 Totals, Part 1, Column 13	0	
	3.2 Totals, Part 3, Column 11	0	0
4.	Total gain (loss) on disposals, Part 3, Column 18		0
5.	Deduct amounts received on disposals, Part 3, Column 15		0
6.	Total foreign exchange change in book/adjusted carrying value:		
	6.1 Totals, Part 1, Column 15	0	
	6.2 Totals, Part 3, Column 13	0	0
7.	Deduct current year's other-than-temporary impairment recognized:		
	7.1 Totals, Part 1, Column 12	0	
	7.2 Totals, Part 3, Column 10	0	0
8.	Deduct current year's depreciation:		
	8.1 Totals, Part 1, Column 11	0	
	8.2 Totals, Part 3, Column 9	0	0
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8)		0
10.	Deduct total nonadmitted amounts		0
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		0
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	0	
	2.2 Additional investment made after acquisition (Part 2, Column 8)	0	0
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 12	0	
	3.2 Totals, Part 3, Column 11	0	0
4.	Accrual of discount		0
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 9	0	
	5.2 Totals, Part 3, Column 8	0	0
6.	Total gain (loss) on disposals, Part 3, Column 18		0
7.	Deduct amounts received on disposals, Part 3, Column 15		0
8.	Deduct amortization of premium and mortgage interest points and commitment fees		0
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
	9.1 Totals, Part 1, Column 13	0	
	9.2 Totals, Part 3, Column 13	0	0
10.	Deduct current year's other-than-temporary impairment recognized:		
	10.1 Totals, Part 1, Column 11	0	
	10.2 Totals, Part 3, Column 10	0	0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		0
12.	Total valuation allowance		0
13.	Subtotal (Line 11 plus Line 12)		0
14.	Deduct total nonadmitted amounts		0
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		0
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	0	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	0	0
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16	0	
	3.2 Totals, Part 3, Column 12	0	0
4.	Accrual of discount		0
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13	0	
	5.2 Totals, Part 3, Column 9	0	0
6.	Total gain (loss) on disposals, Part 3, Column 19		0
7.	Deduct amounts received on disposals, Part 3, Column 16		0
8.	Deduct amortization of premium and depreciation		0
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17	0	
	9.2 Totals, Part 3, Column 14	0	0
10.	Deduct current year's other-than-temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15	0	
	10.2 Totals, Part 3, Column 11	0	0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		0
12.	Deduct total nonadmitted amounts		0
13.	Statement value at end of current period (Line 11 minus Line 12)		0

NONE

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		500,224,187
2.	Cost of bonds and stocks acquired, Part 3, Column 7		79,167,388
3.	Accrual of discount		201,196
4.	Unrealized valuation increase (decrease):		
	4.1 Part 1, Column 12	0	
	4.2 Part 2, Section 1, Column 15	0	
	4.3 Part 2, Section 2, Column 13	0	
	4.4 Part 4, Column 11	0	0
5.	Total gain (loss) on disposals, Part 4, Column 19		587,849
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7		99,115,905
7.	Deduct amortization of premium		968,696
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1 Part 1, Column 15	0	
	8.2 Part 2, Section 1, Column 19	0	
	8.3 Part 2, Section 2, Column 16	0	
	8.4 Part 4, Column 15	0	0
9.	Deduct current year's other-than-temporary impairment recognized:		
	9.1 Part 1, Column 14	0	
	9.2 Part 2, Section 1, Column 17	0	
	9.3 Part 2, Section 2, Column 14	0	
	9.4 Part 4, Column 13	0	0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)		480,096,019
11.	Deduct total nonadmitted amounts		0
12.	Statement value at end of current period (Line 10 minus Line 11)		480,096,019

SCHEDULE D - SUMMARY BY COUNTRY

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

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS	1. United States	32,211,682	35,549,245	35,358,727	30,187,422
Governments (Including all obligations	2. Canada	4,383,487	4,945,478	5,104,710	4,000,000
guaranteed by governments)	3. Other Countries	4,449,667	5,138,940	4,837,520	4,000,000
	4. Totals	41,044,836	45,633,663	45,300,957	38,187,422
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	0	0	0	0
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	0	0	0	0
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	243,768	276,057	238,559	246,807
Industrial and Miscellaneous and Hybrid	8. United States	369,823,493	384,604,431	371,715,501	372,524,175
Securities (Unaffiliated)	9. Canada	18,223,283	18,571,836	18,291,772	17,997,000
	10. Other Countries	46,770,009	47,823,322	46,897,162	46,726,000
	11. Totals	434,816,785	450,999,589	436,904,435	437,247,175
Parent, Subsidiaries and Affiliates	12. Totals	0	0	0	0
	13. Total Bonds	476,105,389	496,909,309	482,443,951	475,681,404
PREFERRED STOCKS	14. United States	3,990,630	3,596,250	3,990,630	
Industrial and Miscellaneous (Unaffiliated)	15. Canada	0	0	0	
	16. Other Countries	0	0	0	
	17. Totals	3,990,630	3,596,250	3,990,630	
Parent, Subsidiaries and Affiliates	18. Totals	0	0	0	
	19. Total Preferred Stocks	3,990,630	3,596,250	3,990,630	
COMMON STOCKS	20. United States	0	0	0	
Industrial and Miscellaneous (Unaffiliated)	21. Canada	0	0	0	
	22. Other Countries	0	0	0	
	23. Totals	0	0	0	
Parent, Subsidiaries and Affiliates	24. Totals	0	0	0	
	25. Total Common Stocks	0	0	0	
	26. Total Stocks	3,990,630	3,596,250	3,990,630	
	27. Total Bonds and Stocks	480,096,019	500,505,559	486,434,581	

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 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	3,366,913	4,524,491	22,031,277	2,288,997	0	32,211,678	6.5	32,646,183	6.2	32,211,678	0
1.2 NAIC 2	0	0	0	0	0	0	0.0	0	0.0	0	0
1.3 NAIC 3	0	0	0	0	0	0	0.0	0	0.0	0	0
1.4 NAIC 4	0	0	0	0	0	0	0.0	0	0.0	0	0
1.5 NAIC 5	0	0	0	0	0	0	0.0	0	0.0	0	0
1.6 NAIC 6	0	0	0	0	0	0	0.0	0	0.0	0	0
1.7 Totals	3,366,913	4,524,491	22,031,277	2,288,997	0	32,211,678	6.5	32,646,183	6.2	32,211,678	0
2. **All Other Governments**											
2.1 NAIC 1	2,032,075	0	2,249,983	2,351,412	0	6,633,470	1.3	6,726,891	1.3	6,633,470	0
2.2 NAIC 2	0	0	2,199,685	0	0	2,199,685	0.4	2,220,096	0.4	2,199,685	0
2.3 NAIC 3	0	0	0	0	0	0	0.0	0	0.0	0	0
2.4 NAIC 4	0	0	0	0	0	0	0.0	0	0.0	0	0
2.5 NAIC 5	0	0	0	0	0	0	0.0	0	0.0	0	0
2.6 NAIC 6	0	0	0	0	0	0	0.0	0	0.0	0	0
2.7 Totals	2,032,075	0	4,449,668	2,351,412	0	8,833,155	1.8	8,946,987	1.7	8,833,155	0
3. **U.S. States, Territories and Possessions, etc., Guaranteed**											
3.1 NAIC 1	0	0	0	0	0	0	0.0	0	0.0	0	0
3.2 NAIC 2	0	0	0	0	0	0	0.0	0	0.0	0	0
3.3 NAIC 3	0	0	0	0	0	0	0.0	0	0.0	0	0
3.4 NAIC 4	0	0	0	0	0	0	0.0	0	0.0	0	0
3.5 NAIC 5	0	0	0	0	0	0	0.0	0	0.0	0	0
3.6 NAIC 6	0	0	0	0	0	0	0.0	0	0.0	0	0
3.7 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0
4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed**											
4.1 NAIC 1	0	0	0	0	0	0	0.0	0	0.0	0	0
4.2 NAIC 2	0	0	0	0	0	0	0.0	0	0.0	0	0
4.3 NAIC 3	0	0	0	0	0	0	0.0	0	0.0	0	0
4.4 NAIC 4	0	0	0	0	0	0	0.0	0	0.0	0	0
4.5 NAIC 5	0	0	0	0	0	0	0.0	0	0.0	0	0
4.6 NAIC 6	0	0	0	0	0	0	0.0	0	0.0	0	0
4.7 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**											
5.1 NAIC 1	86,308	137,018	20,442	0	0	243,768	0.0	314,887	0.1	243,768	0
5.2 NAIC 2	0	0	0	0	0	0	0.0	0	0.0	0	0
5.3 NAIC 3	0	0	0	0	0	0	0.0	0	0.0	0	0
5.4 NAIC 4	0	0	0	0	0	0	0.0	0	0.0	0	0
5.5 NAIC 5	0	0	0	0	0	0	0.0	0	0.0	0	0
5.6 NAIC 6	0	0	0	0	0	0	0.0	0	0.0	0	0
5.7 Totals	86,308	137,018	20,442	0	0	243,768	0.0	314,887	0.1	243,768	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 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	51,986,430	74,950,928	132,578,633	26,496,911	0	286,012,902	57.6	318,267,488	60.7	259,591,531	26,421,371
6.2 NAIC 2	20,611,342	39,149,272	86,857,454	12,789,951	0	159,408,019	32.1	145,003,045	27.7	135,967,728	23,440,293
6.3 NAIC 3	1,758,754	7,161,615	0	900,000	0	9,820,369	2.0	15,762,428	3.0	9,820,369	0
6.4 NAIC 4	0	0	0	0	0	0	0.0	3,030,413	0.6	0	0
6.5 NAIC 5	0	0	0	0	0	0	0.0	0	0.0	0	0
6.6 NAIC 6	215,500	0	0	0	0	215,500	0.0	240,172	0.0	215,500	0
6.7 Totals	74,572,026	121,261,815	219,436,087	40,186,862	0	455,456,790	91.7	482,303,546	92.0	405,595,128	49,861,664
7. **Hybrid Securities**											
7.1 NAIC 1	0	0	0	0	0	0	0.0	0	0.0	0	0
7.2 NAIC 2	0	0	0	0	0	0	0.0	0	0.0	0	0
7.3 NAIC 3	0	0	0	0	0	0	0.0	0	0.0	0	0
7.4 NAIC 4	0	0	0	0	0	0	0.0	0	0.0	0	0
7.5 NAIC 5	0	0	0	0	0	0	0.0	0	0.0	0	0
7.6 NAIC 6	0	0	0	0	0	0	0.0	0	0.0	0	0
7.7 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0
8. **Parent, Subsidiaries and Affiliates**											
8.1 NAIC 1	0	0	0	0	0	0	0.0	0	0.0	0	0
8.2 NAIC 2	0	0	0	0	0	0	0.0	0	0.0	0	0
8.3 NAIC 3	0	0	0	0	0	0	0.0	0	0.0	0	0
8.4 NAIC 4	0	0	0	0	0	0	0.0	0	0.0	0	0
8.5 NAIC 5	0	0	0	0	0	0	0.0	0	0.0	0	0
8.6 NAIC 6	0	0	0	0	0	0	0.0	0	0.0	0	0
8.7 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 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)
9. **Total Bonds Current Year**											
9.1 NAIC 1	(d) 57,471,726	79,612,437	156,880,335	31,137,320	0	325,101,818	65.4	XXX	XXX	298,680,447	26,421,371
9.2 NAIC 2	(d) 20,611,342	39,149,272	89,057,139	12,789,951	0	161,607,704	32.5	XXX	XXX	138,167,413	23,440,293
9.3 NAIC 3	(d) 1,758,754	7,161,615	0	900,000	0	9,820,369	2.0	XXX	XXX	9,820,369	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) 215,500	0	0	0	0	(c) 215,500	0.0	XXX	XXX	215,500	0
9.7 Totals	80,057,322	125,923,324	245,937,474	44,827,271	0	(b) 496,745,391	100.0	XXX	XXX	446,883,729	49,861,664
9.8 Line 9.7 as a % of Col. 6	16.1	25.3	49.5	9.0	0.0	100.0	XXX	XXX	XXX	90.0	10.0
10. **Total Bonds Prior Year**											
10.1 NAIC 1	74,085,153	113,427,499	132,818,779	37,624,018	0	XXX	XXX	357,955,449	68.3	327,167,773	30,787,676
10.2 NAIC 2	17,963,847	50,821,942	64,489,633	13,947,719	0	XXX	XXX	147,223,141	28.1	124,702,369	22,520,772
10.3 NAIC 3	4,222,808	10,639,620	0	900,000	0	XXX	XXX	15,762,428	3.0	15,762,428	0
10.4 NAIC 4	463,436	2,416,554	150,423	0	0	XXX	XXX	3,030,413	0.6	3,030,413	0
10.5 NAIC 5	0	0	0	0	0	XXX	XXX	(c) 0	0.0	0	0
10.6 NAIC 6	118,751	121,421	0	0	0	XXX	XXX	(c) 240,172	0.0	240,173	0
10.7 Totals	96,853,995	177,427,036	197,458,835	52,471,737	0	XXX	XXX	(b) 524,211,603	100.0	470,903,156	53,308,448
10.8 Line 10.7 as a % of Col. 8	18.5	33.8	37.7	10.0	0.0	XXX	XXX	100.0	XXX	89.8	10.2
11. **Total Publicly Traded Bonds**											
11.1 NAIC 1	46,633,366	74,673,495	146,236,265	31,137,320	0	298,680,446	60.1	327,167,773	62.4	298,680,446	XXX
11.2 NAIC 2	16,717,261	33,234,838	75,761,536	12,453,776	0	138,167,411	27.8	124,702,369	23.8	138,167,411	XXX
11.3 NAIC 3	1,758,754	7,161,615	0	900,000	0	9,820,369	2.0	15,762,428	3.0	9,820,369	XXX
11.4 NAIC 4	0	0	0	0	0	0	0.0	3,030,413	0.6	0	XXX
11.5 NAIC 5	0	0	0	0	0	0	0.0	0	0.0	0	XXX
11.6 NAIC 6	215,500	0	0	0	0	215,500	0.0	240,173	0.0	215,500	XXX
11.7 Totals	65,324,881	115,069,948	221,997,801	44,491,096	0	446,883,726	90.0	470,903,156	89.8	446,883,726	XXX
11.8 Line 11.7 as a % of Col. 6	14.6	25.7	49.7	10.0	0.0	100.0	XXX	XXX	XXX	100.0	XXX
11.9 Line 11.7 as a % of Line 9.7, Col. 6, Section 9	13.2	23.2	44.7	9.0	0.0	90.0	XXX	XXX	XXX	90.0	XXX
12. **Total Privately Placed Bonds**											
12.1 NAIC 1	10,838,359	4,938,942	10,644,070	0	0	26,421,371	5.3	30,787,676	5.9	XXX	26,421,371
12.2 NAIC 2	3,894,081	5,914,434	13,295,603	336,175	0	23,440,293	4.7	22,520,772	4.3	XXX	23,440,293
12.3 NAIC 3	0	0	0	0	0	0	0.0	0	0.0	XXX	0
12.4 NAIC 4	0	0	0	0	0	0	0.0	0	0.0	XXX	0
12.5 NAIC 5	0	0	0	0	0	0	0.0	0	0.0	XXX	0
12.6 NAIC 6	0	0	0	0	0	0	0.0	0	0.0	XXX	0
12.7 Totals	14,732,440	10,853,376	23,939,673	336,175	0	49,861,664	10.0	53,308,448	10.2	XXX	49,861,664
12.8 Line 12.7 as a % of Col. 6	29.5	21.8	48.0	0.7	0.0	100.0	XXX	XXX	XXX	XXX	100.0
12.9 Line 12.7 as a % of Line 9.7, Col. 6, Section 9	3.0	2.2	4.8	0.1	0.0	10.0	XXX	XXX	XXX	XXX	10.0

(a) Includes $.....49,861,663 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, $..........0 prior year of bonds with 5* designations and $..........0 current year, $..........0 prior year of bonds with 6* designations. "5*" means the NAIC designation was assigned by the SVO in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.

(d) Includes the following amount of non-rated short-term and cash equivalent bonds by NAIC designation: NAIC 1 $............0; NAIC 2 $............0; NAIC 3 $............0; NAIC 4 $............0; NAIC 5 $............0; NAIC 6 $............0.

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.5	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
1. **U.S. Governments**											
1.1 Issuer Obligations	3,304,528	4,309,462	21,830,821	2,169,509	0	31,614,320	6.4	31,956,130	6.1	31,614,320	0
1.2 Residential Mortgage-Backed Securities	62,385	215,029	200,456	119,488	0	597,358	0.1	690,054	0.1	597,357	0
1.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
1.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
1.5 Totals	3,366,913	4,524,491	22,031,277	2,288,997	0	32,211,678	6.5	32,646,184	6.2	32,211,677	0
2. **All Other Governments**											
2.1 Issuer Obligations	2,032,075	0	4,449,667	2,351,412	0	8,833,154	1.8	8,946,987	1.7	8,833,154	0
2.2 Residential Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
2.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
2.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
2.5 Totals	2,032,075	0	4,449,667	2,351,412	0	8,833,154	1.8	8,946,987	1.7	8,833,154	0
3. **U.S. States, Territories and Possessions, Guaranteed**											
3.1 Issuer Obligations	0	0	0	0	0	0	0.0	0	0.0	0	0
3.2 Residential Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
3.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
3.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
3.5 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0
4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed**											
4.1 Issuer Obligations	0	0	0	0	0	0	0.0	0	0.0	0	0
4.2 Residential Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
4.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
4.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
4.5 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**											
5.1 Issuer Obligations	0	0	0	0	0	0	0.0	0	0.0	0	0
5.2 Residential Mortgage-Backed Securities	86,308	137,018	20,442	0	0	243,768	0.0	314,887	0.1	243,768	0
5.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
5.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
5.5 Totals	86,308	137,018	20,442	0	0	243,768	0.0	314,887	0.1	243,768	0
6. **Industrial and Miscellaneous (unaffiliated)**											
6.1 Issuer Obligations	74,572,026	121,261,815	219,436,083	39,850,688	0	455,120,612	91.6	478,849,214	91.3	405,595,122	49,525,489
6.2 Residential Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
6.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
6.4 Other Loan-Backed and Structured Securities	0	0	0	336,175	0	336,175	0.1	3,454,334	0.7	0	336,175
6.5 Totals	74,572,026	121,261,815	219,436,083	40,186,863	0	455,456,787	91.7	482,303,548	92.0	405,595,122	49,861,664
7. **Hybrid Securities**											
7.1 Issuer Obligations	0	0	0	0	0	0	0.0	0	0.0	0	0
7.2 Residential Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
7.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
7.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
7.5 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0
8. **Parent, Subsidiaries and Affiliates**											
8.1 Issuer Obligations	0	0	0	0	0	0	0.0	0	0.0	0	0
8.2 Residential Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
8.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
8.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
8.5 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 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	79,908,629	125,571,277	245,716,571	44,371,609	0	495,568,086	99.8	XXX	XXX	446,042,596	49,525,489
9.2 Residential Mortgage-Backed Securities	148,693	352,047	220,898	119,488	0	841,126	0.2	XXX	XXX	841,125	0
9.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	0	0.0	XXX	XXX	0	0
9.4 Other Loan-Backed and Structured Securities	0	0	0	336,175	0	336,175	0.1	XXX	XXX	0	336,175
9.5 Totals	80,057,322	125,923,324	245,937,469	44,827,272	0	496,745,387	100.0	XXX	XXX	446,883,721	49,861,664
9.6 Line 9.5 as a % of Col. 6	16.1	25.3	49.5	9.0	0.0	100.0	XXX	XXX	XXX	90.0	10.0
10. **Total Bonds Prior Year**											
10.1 Issuer Obligations	96,251,158	174,599,455	197,017,463	51,884,255	0	XXX	XXX	519,752,331	99.1	466,867,804	52,884,528
10.2 Residential Mortgage-Backed Securities	139,402	411,027	290,950	163,562	0	XXX	XXX	1,004,941	0.2	1,004,941	0
10.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	XXX	0	0.0	0	0
10.4 Other Loan-Backed and Structured Securities	463,436	2,416,554	150,423	423,921	0	XXX	XXX	3,454,334	0.7	3,030,413	423,921
10.5 Totals	96,853,996	177,427,036	197,458,836	52,471,738	0	XXX	XXX	524,211,606	100.0	470,903,158	53,308,449
10.6 Line 10.5 as a % of Col. 8	18.5	33.8	37.7	10.0	0.0	XXX	XXX	100.0	XXX	89.8	10.2
11. **Total Publicly Traded Bonds**											
11.1 Issuer Obligations	65,176,188	114,717,901	221,776,898	44,371,609	0	446,042,596	89.8	466,867,804	89.1	446,042,596	XXX
11.2 Residential Mortgage-Backed Securities	148,693	352,047	220,898	119,488	0	841,126	0.2	1,004,941	0.2	841,126	XXX
11.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	XXX
11.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	0	0.0	3,030,413	0.6	0	XXX
11.5 Totals	65,324,881	115,069,948	221,997,796	44,491,097	0	446,883,722	90.0	470,903,158	89.8	446,883,722	XXX
11.6 Line 11.5 as a % of Col. 6	14.6	25.7	49.7	10.0	0.0	100.0	XXX	XXX	XXX	100.0	XXX
11.7 Line 11.5 as a % of Line 9.5, Col. 6, Section 9	13.2	23.2	44.7	9.0	0.0	90.0	XXX	XXX	XXX	90.0	XXX
12. **Total Privately Placed Bonds**											
12.1 Issuer Obligations	14,732,441	10,853,376	23,939,672	0	0	49,525,489	10.0	52,884,528	10.1	XXX	49,525,489
12.2 Residential Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	XXX	0
12.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	XXX	0
12.4 Other Loan-Backed and Structured Securities	0	0	0	336,175	0	336,175	0.1	423,921	0.1	XXX	336,175
12.5 Totals	14,732,441	10,853,376	23,939,672	336,175	0	49,861,664	10.0	53,308,449	10.2	XXX	49,861,664
12.6 Line 12.5 as a % of Col. 6	29.5	21.8	48.0	0.7	0.0	100.0	XXX	XXX	XXX	XXX	100.0
12.7 Line 12.5 as a % of Line 9.5, Col. 6, Section 9	3.0	2.2	4.8	0.1	0.0	10.0	XXX	XXX	XXX	XXX	10.0

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	27,978,049	27,978,049	0	0	0
2. Cost of short-term investments acquired	125,992,952	125,992,952	0	0	0
3. Accrual of discount	0	0	0	0	0
4. Unrealized valuation increase (decrease)	0	0	0	0	0
5. Total gain (loss) on disposals	0	0	0	0	0
6. Deduct consideration received on disposals	133,331,000	133,331,000	0	0	0
7. Deduct amortization of premium	0	0	0	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0	0	0	0
9. Deduct current year's other-than-temporary impairment recognized	0	0	0	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	20,640,001	20,640,001	0	0	0
11. Deduct total nonadmitted amounts	0	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	20,640,001	20,640,001	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

Sch. BA - Pt. 1
NONE

Sch. BA - Pt. 2
NONE

Sch. BA - Pt. 3
NONE

SCHEDULE D - PART 1

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

1	2	Codes 3	4	5	6	7	Fair Value 8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	Interest 16	17	18	19	20	Dates 21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
U.S. Government - Issuer Obligations																					
3134A4 KX 1	FED HOME LOAN MTG CORP.				1	2,228,460	139.025	2,780,500	2,000,000	2,169,509	0	(6,182)	0	0	6.250	5.460	JJ.	57,639	125,000	02/05/2003.	07/15/2032.
880591 ER 9	TENNESSEE VALLEY AUTHORITY				1FE	5,977,440	100.545	6,032,700	6,000,000	5,979,894	0	1,978	0	0	2.875	2.910	MS.	50,792	165,792	09/29/2014.	09/15/2024.
912810 DY 1	UNITED STATES OF AMERICA TREASURY	SD.			1	3,138,143	110.563	3,316,890	3,000,000	3,016,310	0	(10,808)	0	0	8.750	8.320	MN.	40,457	262,500	11/15/1999.	05/15/2017.
912810 EH 7	UNITED STATES OF AMERICA TREASURY				1	18,796,250	129.465	18,125,100	14,000,000	15,850,927	0	(310,671)	0	0	7.875	4.920	FA.	416,433	1,102,500	11/25/2003.	02/15/2021.
912828 JH 4	UNITED STATES OF AMERICA TREASURY	SD.			1	510,940	107.277	536,385	500,000	503,286	0	(1,172)	0	0	4.000	3.730	FA.	7,554	20,000	09/02/2008.	08/15/2018.
912828 RX 0	UNITED STATES OF AMERICA TREASURY	SD.			1	3,322,000	100.063	3,302,079	3,300,000	3,304,528	0	(4,507)	0	0	0.875	0.730	JD.	4,236	28,875	02/01/2012.	12/31/2016.
912828 UQ 1	UNITED STATES OF AMERICA TREASURY	SD.			1	294,680	98.363	295,089	300,000	295,554	0	874	0	0	1.250	1.610	FA.	1,267	3,750	02/20/2015.	02/29/2020.
912828 VA 5	UNITED STATES OF AMERICA TREASURY	SD.			1	493,457	97.715	488,575	500,000	494,312	0	855	0	0	1.125	1.390	AO.	958	5,625	04/28/2015.	04/30/2020.
0199999. U.S. Government - Issuer Obligations						34,761,370	XXX	34,877,318	29,600,000	31,614,320	0	(329,633)	0	0	XXX	XXX	XXX	579,336	1,714,042	XXX	XXX
U.S. Government - Residential Mortgage-Backed Securities																					
36201N K9 0	GOVERNMENT NATL MTG ASSN.			2	1	120,953	114.084	133,303	116,845	120,953	0	(1,054)	0	0	6.000	4.260	MON.	584	7,011	11/18/2002.	11/15/2032.
36210T Q2 5	GOVERNMENT NATL MTG ASSN.			2	1	163,342	113.798	178,731	157,059	163,342	0	(377)	0	0	6.000	3.910	MON.	785	9,424	01/14/2003.	04/15/2029.
36210X T7 2	GOVERNMENT NATL MTG ASSN.			2	1	13,223	110.151	14,005	12,715	13,223	0	(59)	0	0	6.000	3.590	MON.	64	763	01/14/2003.	04/15/2029.
36213E PQ 3	GOVERNMENT NATL MTG ASSN.			2	1	299,840	114.988	345,888	300,803	299,840	0	143	0	0	6.000	6.020	MON.	1,504	18,048	02/21/2002.	12/15/2031.
0299999. U.S. Government - Residential Mortgage-Backed Securities						597,358	XXX	671,927	587,422	597,358	0	(1,347)	0	0	XXX	XXX	XXX	2,937	35,246	XXX	XXX
0599999. Total - U.S. Government						35,358,728	XXX	35,549,245	30,187,422	32,211,678	0	(330,980)	0	0	XXX	XXX	XXX	582,273	1,749,288	XXX	XXX
All Other Governments - Issuer Obligations																					
563469 CE 3	MANITOBA (PROVINCE OF)		A		1FE	2,595,620	103.449	2,068,986	2,000,000	2,032,075	0	(56,877)	0	0	7.750	4.720	JJ.	70,611	155,000	02/06/2003.	07/17/2016.
748148 QR 7	QUEBEC (PROVINCE OF)		A		1FE	2,509,090	143.824	2,876,492	2,000,000	2,351,412	0	(16,634)	0	0	7.500	5.640	MS.	44,167	150,000	02/12/2003.	09/15/2029.
458182 BV 3	INTER-AMERICAN DEVEL BK		F		1FE	2,441,400	134.076	2,681,520	2,000,000	2,249,983	0	(19,910)	0	0	7.000	5.300	JD.	6,222	140,000	02/05/2003.	06/15/2025.
465410 AH 1	ITALY (REPUBLIC OF)		F		2FE	2,396,120	122.871	2,457,420	2,000,000	2,199,685	0	(20,411)	0	0	6.875	5.280	MS.	35,903	137,500	02/05/2003.	09/27/2023.
0699999. All Other Governments - Issuer Obligations						9,942,230	XXX	10,084,418	8,000,000	8,833,155	0	(113,832)	0	0	XXX	XXX	XXX	156,903	582,500	XXX	XXX
1099999. Total - All Other Governments						9,942,230	XXX	10,084,418	8,000,000	8,833,155	0	(113,832)	0	0	XXX	XXX	XXX	156,903	582,500	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Residential Mortgage-Backed Securities																					
312903 KT 3	FED HOME LOAN MTG CORP.			2	1	3,597	103.294	3,628	3,512	3,512	0	0	0	0	8.500	8.050	MON.	13	307	06/24/1994.	01/15/2021.
312905 WS 7	FED HOME LOAN MTG CORP.			2	1	5,031	107.859	5,302	4,916	4,922	0	(15)	0	0	8.500	8.100	MON.	35	418	07/22/1994.	05/15/2021.
3133T6 M8 1	FED HOME LOAN MTG CORP.			2	1	20,324	109.657	23,773	21,679	21,176	0	420	0	0	6.000	7.040	MON.	108	1,301	11/26/1997.	04/15/2026.
31340Y FN 4	FED HOME LOAN MTG CORP.			2	1	5,737	103.319	5,734	5,550	5,550	0	(10)	0	0	8.500	7.910	MON.	21	479	06/09/1994.	03/15/2020.
31358E JG 8	FED NATIONAL MTG ASSN.			2	1	5,148	107.286	6,365	5,933	5,767	0	117	0	0	7.000	8.680	MON.	35	415	11/08/1991.	06/25/2020.
31358E QE 5	FED NATIONAL MTG ASSN.			2	1	12,054	110.640	12,957	11,710	11,728	0	(45)	0	0	9.000	8.460	MON.	88	1,054	10/14/1994.	06/25/2020.
31358J SN 2	FED NATIONAL MTG ASSN.			2	1	6,633	112.819	7,328	6,495	6,496	0	(16)	0	0	8.000	7.650	MON.	43	520	09/14/1992.	09/25/2021.
31358L JB 3	FED NATIONAL MTG ASSN.			2	1	6,717	110.360	7,268	6,585	6,585	0	(14)	0	0	8.500	8.110	MON.	47	560	09/07/1994.	01/25/2022.
31359D 6L 2	FED NATIONAL MTG ASSN.			2	1	77,153	110.882	89,493	80,709	79,539	0	651	0	0	6.500	7.020	MON.	437	5,246	07/21/1997.	09/25/2023.
3837H0 QK 2	GOVERNMENT NATL MTG ASSN.			2	1	96,165	114.534	114,210	99,717	98,492	0	622	0	0	7.000	7.400	MON.	582	6,980	08/02/1996.	06/20/2026.
2699999. U.S. Special Revenue - Residential Mortgage-Backed Securities						238,559	XXX	276,058	246,806	243,767	0	1,710	0	0	XXX	XXX	XXX	1,409	17,280	XXX	XXX
3199999. Total - U.S. Special Revenue & Special Assessment Obligations						238,559	XXX	276,058	246,806	243,767	0	1,710	0	0	XXX	XXX	XXX	1,409	17,280	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																					
002824 AU 4	ABBOTT LABORATORIES				1FE	1,992,504	109.285	2,171,500	1,987,000	1,989,236	0	(618)	0	0	5.125	5.080	AO.	25,458	101,834	06/08/2009.	04/01/2019.
002824 BB 5	ABBOTT LABORATORIES			1	1FE	997,930	98.601	986,014	1,000,000	998,078	0	148	0	0	2.950	2.970	MS.	8,686	15,160	03/05/2015.	03/15/2025.
010392 DZ 8	ALABAMA POWER CO.				1FE	3,117,080	106.240	3,187,219	3,000,000	3,020,212	0	(10,544)	0	0	5.500	5.090	AO.	34,833	165,000	03/12/2007.	10/15/2017.
013817 AL 5	ALCOA INC.				3FE	1,994,960	102.500	2,050,000	2,000,000	1,999,309	0	603	0	0	5.550	5.580	FA.	46,250	111,000	01/22/2007.	02/01/2017.
018490 AQ 5	ALLERGAN INC.			1	2FE	302,133	93.891	284,492	303,000	302,352	0	80	0	0	2.800	2.830	MS.	2,498	8,484	03/07/2013.	03/15/2023.

SCHEDULE D - PART 1

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

1 CUSIP Identification	2 Description	Codes 3 Code	Codes 4 Foreign	Codes 5 Bond CHAR	6 NAIC Designation	7 Actual Cost	Fair Value 8 Rate Used to Obtain Fair Value	Fair Value 9 Fair Value	10 Par Value	11 Book/Adjusted Carrying Value	Change in Book/Adjusted Carrying Value 12 Unrealized Valuation Increase (Decrease)	Change in Book/Adjusted Carrying Value 13 Current Year's (Amortization) / Accretion	Change in Book/Adjusted Carrying Value 14 Current Year's Other-Than-Temporary Impairment Recognized	Change in Book/Adjusted Carrying Value 15 Total Foreign Exchange Change in B./A.C.V.	Interest 16 Rate of	Interest 17 Effective Rate of	Interest 18 When Paid	Interest 19 Admitted Amount Due & Accrued	Interest 20 Amount Rec. During Year	Dates 21 Acquired	Dates 22 Stated Contractual Maturity Date
031162 AV 2	AMGEN INC.				2FE	2,995,554	105.808	3,174,266	3,000,000	2,999,218	0	515	0	0	5.850	5.860	JD	14,625	175,500	02/20/2008.	06/01/2017.
03523T BP 2	ANHEUSER-BUSCH INBEV WORLDWIDE				1FE	1,492,770	96.037	1,440,569	1,500,000	1,495,066	0	685	0	0	2.500	2.550	JJ	17,292	37,500	07/11/2012.	07/15/2022.
039483 AR 3	ARCHER-DANIELS-MIDLAND				1FE	1,093,430	122.846	1,228,460	1,000,000	1,065,420	0	(3,154)	0	0	6.625	5.900	MN	11,042	66,250	12/11/2003.	05/01/2029.
039483 AY 8	ARCHER-DANIELS-MIDLAND				1FE	1,596,968	107.125	1,710,789	1,597,000	1,597,000	0	0	0	0	5.450	5.450	MS	25,627	129,184	02/28/2008.	03/15/2018.
05348E AL 3	AVALONBAY COMMUNITIES				1FE	996,381	103.055	1,030,550	1,000,000	999,670	0	447	0	0	5.750	5.790	MS	16,931	57,500	09/18/2006.	09/15/2016.
05348E AW 9	AVALONBAY COMMUNITIES INC.			1	2FE	996,740	99.372	993,724	1,000,000	996,774	0	34	0	0	3.500	3.530	MN	4,375	0	11/04/2015.	11/15/2025.
05523U AK 6	BAE SYSTEMS HOLDINGS INC.				2FE	4,271,005	99.436	4,211,115	4,235,000	4,267,326	0	(3,104)	0	0	3.800	3.690	AO	37,550	160,930	10/16/2014.	10/07/2024.
064057 BD 3	BANK OF NEW YORK MELLON			1	1FE	963,740	106.679	1,066,799	1,000,000	992,106	0	3,782	0	0	5.500	5.940	JD	4,583	55,000	07/11/2006.	12/01/2017.
06406H DA 4	BANK OF NEW YORK MELLON				1FE	3,991,440	97.833	3,913,350	4,000,000	3,992,075	0	635	0	0	3.000	3.020	FA	42,333	60,000	02/19/2015.	02/24/2025.
071813 AY 5	BAXTER INTERNATIONAL INC.				2FE	2,539,800	107.248	2,681,219	2,500,000	2,512,569	0	(4,767)	0	0	5.375	5.150	JD	11,198	134,375	06/05/2009.	06/01/2018.
07274E AG 8	BAYER US FINANCE LLC.				1FE	1,164,369	100.712	1,184,373	1,176,000	1,165,594	0	998	0	0	3.375	3.490	AO	9,151	39,690	10/01/2014.	10/08/2024.
079860 AD 4	BELLSOUTH CORP.				2FE	993,500	110.787	1,107,875	1,000,000	995,057	0	169	0	0	6.875	6.920	AO	14,514	68,750	10/22/2001.	10/15/2031.
097023 AE 5	BOEING CO.				1FE	1,106,010	146.612	1,466,120	1,000,000	1,081,848	0	(2,584)	0	0	8.750	7.830	MS	25,764	87,500	06/06/2000.	09/15/2031.
110122 AW 8	BRISTOL-MYERS SQUIBB				1FE	1,499,521	102.606	1,555,510	1,516,000	1,502,644	0	1,467	0	0	3.250	3.370	MN	8,212	49,270	10/24/2013.	11/01/2023.
11120V AA 1	BRIXMOR OPERATING PARTNERSHIP			1	2FE	2,052,138	97.187	1,995,263	2,053,000	2,052,226	0	88	0	0	3.850	3.850	FA	32,934	41,716	01/13/2015.	02/01/2025.
12189T AN 4	BURLINGTON NORTH SANTA FE				1FE	1,984,230	123.236	2,464,720	2,000,000	1,986,929	0	126	0	0	6.750	6.770	MS	39,750	135,000	02/21/2003.	03/15/2029.
124857 AM 5	CBS CORP.			1	2FE	3,950,600	97.501	3,900,059	4,000,000	3,956,036	0	4,256	0	0	3.700	3.850	FA	55,911	146,356	09/19/2014.	08/15/2024.
12626P AG 8	CRH AMERICA INC.				2FE	1,988,468	102.968	2,059,360	2,000,000	1,998,879	0	1,427	0	0	6.000	6.070	MS	30,333	120,000	09/08/2006.	09/30/2016.
126408 GZ 0	CSX CORP.			1	2FE	675,486	102.019	689,650	676,000	675,588	0	45	0	0	3.700	3.700	MN	4,169	25,012	10/17/2013.	11/01/2023.
126408 HD 8	CSX CORP.			1	2FE	1,405,661	97.247	1,370,218	1,409,000	1,405,721	0	60	0	0	3.350	3.370	MN	9,309	0	10/15/2015.	11/01/2025.
126650 BE 9	CVS CAREMARK CORP.			1	2FE	749,112	102.857	773,485	752,000	751,765	0	360	0	0	6.125	6.170	FA	17,400	46,060	08/10/2006.	08/15/2016.
126650 CC 2	CVS CAREMARK CORP.				2FE	2,986,800	103.986	3,119,607	3,000,000	2,989,119	0	1,143	0	0	4.000	4.050	JD	8,667	120,000	12/02/2013.	12/05/2023.
14040H AN 5	CAPITAL ONE FINANCIAL				2FE	4,060,360	103.039	4,121,560	4,000,000	4,005,293	0	(7,581)	0	0	6.150	5.940	MS	82,000	246,000	10/20/2006.	09/01/2016.
144141 CZ 9	PROGRESS ENERGY CAROLINA				1FE	1,547,385	109.277	1,639,165	1,500,000	1,517,468	0	(5,211)	0	0	5.300	4.880	JJ	36,658	79,500	06/09/2009.	01/15/2019.
14912L 2Y 6	CATERPILLAR FIN SERV CRP				1FE	2,032,320	100.886	2,017,720	2,000,000	2,000,897	0	(4,264)	0	0	5.500	5.270	MS	32,389	110,000	12/06/2006.	03/15/2016.
14912L 4S 7	CATERPILLAR FIN SERV CRP				1FE	1,996,460	100.469	2,009,380	2,000,000	1,999,812	0	741	0	0	2.650	2.680	AO	13,250	53,000	03/23/2011.	04/01/2016.
151020 AP 9	CELGENE CORP.			1	2FE	3,986,360	98.570	3,942,829	4,000,000	3,988,258	0	1,179	0	0	3.625	3.660	MN	18,528	145,000	05/06/2014.	05/15/2024.
166764 AH 3	CHEVRON CORP.			1	1FE	652,000	100.421	654,751	652,000	652,000	0	0	0	0	3.191	3.190	JD	405	20,805	06/17/2013.	06/24/2023.
166764 BD 1	CHEVRON CORP.			1	1FE	794,000	100.002	794,021	794,000	794,000	0	0	0	0	3.326	3.320	MN	3,228	0	11/09/2015.	11/17/2025.
171875 AD 9	CINCINNATI BELL TEL CO.				3FE	901,873	90.500	905,000	1,000,000	900,000	0	0	0	0	6.300	7.000	JD	5,250	63,000	11/24/1998.	12/01/2028.
191219 BE 3	COCA COLA ENTERPRISES INC.				1FE	2,170,530	131.108	2,622,160	2,000,000	2,113,501	0	(5,802)	0	0	6.750	6.090	MS	39,750	135,000	01/16/2003.	09/15/2028.
202795 HG 8	COMMONWEALTH EDISON				1FE	1,951,560	117.978	2,359,569	2,000,000	1,962,637	0	1,223	0	0	5.875	6.050	FA	48,958	117,500	08/06/2003.	02/01/2033.
205887 BD 3	CONAGRA FOODS INC.				2FE	1,227,000	105.107	1,289,671	1,227,000	1,227,000	0	0	0	0	5.819	5.810	JD	3,173	71,399	07/02/2007.	06/15/2017.
20826F AG 1	CONOCOPHILLIPS CO.			1	1FE	1,993,100	91.456	1,829,127	2,000,000	1,993,460	0	360	0	0	3.350	3.390	MN	8,561	32,942	05/13/2015.	05/15/2025.
210518 CV 6	CONSUMERS ENERGY CO.			1	1FE	1,010,484	101.828	1,029,490	1,011,000	1,010,596	0	46	0	0	3.375	3.380	FA	12,890	34,121	08/05/2013.	08/15/2023.
219350 AZ 8	CORNING INC.			1	2FE	1,773,037	98.148	1,744,104	1,777,000	1,773,757	0	349	0	0	3.700	3.720	MN	8,401	65,749	11/13/2013.	11/15/2023.
22160K AC 9	COSTCO WHOLESALE CORP.				1FE	2,545,946	105.213	2,682,942	2,550,000	2,549,373	0	490	0	0	5.500	5.520	MS	41,296	140,250	02/13/2007.	03/15/2017.
225434 CJ 6	CREDIT SUISSE USA INC.				1FE	1,051,580	102.805	1,028,050	1,000,000	1,004,152	0	(6,386)	0	0	5.850	5.160	FA	21,938	58,500	12/06/2006.	08/16/2016.
233331 AR 8	DTE ENERGY CO.			1	2FE	3,991,400	102.636	4,105,477	4,000,000	3,992,961	0	747	0	0	3.850	3.870	JD	12,833	154,000	11/18/2013.	12/01/2023.
24422E RT 8	JOHN DEERE CAPITAL CORP.				1FE	1,495,890	98.634	1,479,515	1,500,000	1,497,138	0	361	0	0	2.800	2.830	JJ	17,967	42,000	06/26/2012.	01/27/2023.
24702R AE 1	DELL INC.				3FE	1,870,281	103.000	1,931,250	1,875,000	1,873,653	0	537	0	0	5.650	5.680	AO	22,365	105,938	12/05/2008.	04/15/2018.
247109 BS 9	DELMARVA POWER & LIGHT			1	1FE	1,910,197	102.180	1,952,670	1,911,000	1,910,346	0	71	0	0	3.500	3.500	MN	8,546	66,885	11/07/2013.	11/15/2023.
25179M AK 9	DEVON ENERGY CORPORATION			1	2FE	1,852,076	92.465	1,724,483	1,865,000	1,857,212	0	1,230	0	0	4.000	4.080	JJ	34,399	74,600	07/05/2011.	07/15/2021.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
257375 AE 5	DOMINION GAS HOLDINGS LLC			1	1FE	1,298,578	98.478	1,280,218	1,300,000	1,298,809	0	130	0	0	3.550	3.560	MN	7,692	46,150	08/06/2014.	11/01/2023.
260543 CC 5	DOW CHEMICAL CO			1	2FE	1,424,073	104.695	1,495,051	1,428,000	1,425,888	0	382	0	0	4.250	4.280	MN	7,755	60,690	11/04/2010.	11/15/2020.
263534 BG 3	EI DU PONT DE NEMOURS & CO				1FE	1,084,330	112.711	1,127,110	1,000,000	1,056,141	0	(3,141)	0	0	6.500	5.840	JJ	29,972	65,000	10/20/2003.	01/15/2028.
263534 BQ 1	EI DU PONT DE NEMOURS & CO				1FE	996,540	103.707	1,037,071	1,000,000	999,586	0	412	0	0	5.250	5.290	JD	2,333	52,500	12/12/2006.	12/15/2016.
263534 BT 5	EI DU PONT DE NEMOURS & CO				1FE	2,998,740	108.880	3,266,421	3,000,000	2,999,578	0	150	0	0	6.000	6.000	JJ	83,000	180,000	07/23/2008.	07/15/2018.
26442C AD 6	DUKE ENERGY CAROLINAS				1FE	2,069,020	107.354	2,222,235	2,070,000	2,069,731	0	108	0	0	5.100	5.100	AO	22,287	105,570	04/09/2008.	04/15/2018.
268648 AN 2	EMC CORP/MA			1	1FE	1,498,875	80.172	1,202,585	1,500,000	1,499,125	0	102	0	0	3.375	3.380	JD	4,219	50,625	06/03/2013.	06/01/2023.
26875P AD 3	EOG RESOURCES INC				1FE	2,645,875	108.629	2,836,304	2,611,000	2,625,073	0	(3,667)	0	0	5.625	5.440	JD	12,239	146,869	06/04/2009.	06/01/2019.
26875P AG 6	EOG RESOURCES INC				1FE	1,579,120	103.710	1,659,374	1,600,000	1,588,199	0	2,039	0	0	4.100	4.260	FA	27,333	65,600	03/16/2011.	02/01/2021.
291011 BA 1	EMERSON ELECTRIC CO				1FE	2,498,100	108.864	2,721,623	2,500,000	2,499,319	0	186	0	0	5.000	5.000	AO	26,389	125,000	06/04/2009.	04/15/2019.
29273R AY 5	ENERGY TRANSFER PARTNERS LP			1	2FE	1,983,427	89.327	1,786,545	2,000,000	1,986,291	0	1,346	0	0	4.900	5.000	FA	40,833	98,000	09/12/2013.	02/01/2024.
29364D AR 1	ENTERGY ARKANSAS INC			1	1FE	249,295	97.877	244,693	250,000	249,457	0	64	0	0	3.050	3.080	JD	635	7,625	05/22/2013.	06/01/2023.
29364D AS 9	ENTERGY ARKANSAS INC			1	1FE	2,997,840	101.583	3,047,518	3,000,000	2,998,059	0	193	0	0	3.700	3.700	JD	9,250	111,000	03/10/2014.	06/01/2024.
30231G AF 9	EXXON MOBIL CORP			1	1FE	4,000,000	97.475	3,899,033	4,000,000	4,000,000	0	0	0	0	2.709	2.700	MS	34,615	54,180	03/03/2015.	03/06/2025.
31428X AY 2	FEDEX CORP				2FE	3,994,194	104.147	4,165,909	4,000,000	3,995,193	0	498	0	0	4.000	4.010	JJ	73,778	160,000	01/08/2014.	01/15/2024.
341081 ER 4	FLORIDA POWER & LIGHT				1FE	3,018,480	122.444	3,673,329	3,000,000	3,014,406	0	(450)	0	0	5.950	5.900	AO	44,625	178,500	10/21/2003.	10/01/2033.
341099 CK 3	FLORIDA POWER CORP				1FE	1,335,585	108.641	1,450,363	1,335,000	1,335,171	0	(64)	0	0	5.650	5.640	JD	3,352	75,428	06/12/2008.	06/15/2018.
37331N AH 4	GEORGIA-PACIFIC LLC			1	2FE	4,998,050	98.811	4,940,550	5,000,000	4,998,068	0	18	0	0	3.600	3.600	MS	60,000	147,500	11/03/2014.	03/01/2025.
375558 AQ 6	GILEAD SCIENCES INC			1	1FE	1,981,612	108.217	2,163,262	1,999,000	1,988,898	0	1,666	0	0	4.500	4.600	AO	22,489	89,955	03/24/2011.	04/01/2021.
375558 AU 7	GILEAD SCIENCES INC			1	1FE	641,521	107.947	694,103	643,000	642,040	0	139	0	0	4.400	4.420	JD	2,358	28,292	12/06/2011.	12/01/2021.
375558 AW 3	GILEAD SCIENCES INC			1	1FE	1,013,660	102.256	1,022,564	1,000,000	1,011,648	0	(1,236)	0	0	3.700	3.530	AO	9,250	37,000	04/16/2014.	04/01/2024.
377372 AD 9	GLAXOSMITHKLINE CAPITAL				1FE	2,998,170	109.132	3,273,983	3,000,000	2,999,474	0	202	0	0	5.650	5.650	MN	21,658	169,500	05/06/2008.	05/15/2018.
38238Q AM 8	GOODRICH CORP				1FE	1,002,050	109.057	1,090,570	1,000,000	1,000,373	0	(162)	0	0	6.800	6.780	FA	28,333	68,000	02/20/1998.	02/01/2018.
40414L AD 1	HCP INC			1	2FE	978,027	108.743	1,065,682	980,000	978,876	0	186	0	0	5.375	5.400	FA	21,948	52,675	02/07/2011.	02/01/2021.
406216 AV 3	HALLIBURTON COMPANY				1FE	2,179,366	108.770	2,357,048	2,167,000	2,171,073	0	(1,355)	0	0	5.900	5.820	MS	37,646	127,853	09/11/2008.	09/15/2018.
412822 AD 0	HARLEY-DAVIDSON INC			1	1FE	1,988,980	99.790	1,995,820	2,000,000	1,989,374	0	394	0	0	3.500	3.560	JJ	29,750	0	07/23/2015.	07/28/2025.
415864 AJ 6	HARSCO CORP				3FE	2,996,850	88.750	2,662,500	3,000,000	2,999,084	0	351	0	0	5.750	5.760	MN	22,042	172,500	05/12/2008.	05/15/2018.
437076 AP 7	HOME DEPOT INC				1FE	986,090	100.703	1,007,030	1,000,000	999,689	0	1,825	0	0	5.400	5.590	MS	18,000	54,000	10/20/2006.	03/01/2016.
438516 AZ 9	HONEYWELL INTERNATIONAL				1FE	2,742,627	109.254	3,002,325	2,748,000	2,746,096	0	543	0	0	5.000	5.020	FA	51,907	137,400	06/04/2009.	02/15/2019.
438516 BD 7	HONEYWELL INTERNATIONAL INC				1FE	464,123	102.266	477,584	467,000	464,654	0	254	0	0	3.350	3.420	JD	1,304	15,645	11/18/2013.	12/01/2023.
458140 AS 9	INTEL CORP			1	1FE	3,994,040	103.469	4,138,764	4,000,000	3,994,250	0	210	0	0	3.700	3.710	JJ	62,489	0	07/22/2015.	07/29/2025.
459200 AS 0	IBM CORP				1FE	1,051,260	126.715	1,267,155	1,000,000	1,032,035	0	(1,758)	0	0	6.500	6.120	JJ	29,972	65,000	12/04/1998.	01/15/2028.
459200 GM 7	IBM CORP				1FE	1,764,145	114.931	1,712,476	1,490,000	1,585,740	0	(31,189)	0	0	7.625	5.120	AO	23,985	113,613	06/05/2009.	10/15/2018.
46625H MN 7	JPMORGAN CHASE & CO			1	1FE	3,984,960	102.865	4,114,612	4,000,000	3,985,491	0	531	0	0	3.900	3.940	JJ	69,333	0	07/14/2015.	07/15/2025.
476556 CM 5	JERSEY CENTRAL PWR & LT				2FE	2,027,520	101.269	2,025,380	2,000,000	2,001,233	0	(3,585)	0	0	5.625	5.430	MN	18,750	112,500	12/06/2006.	05/01/2016.
478366 AX 5	JOHNSON CONTROLS INC				2FE	1,982,910	103.271	2,065,424	2,000,000	1,990,358	0	1,631	0	0	4.250	4.350	MS	28,333	85,000	02/02/2011.	03/01/2021.
491674 BE 6	KENTUCKY UTILITIES			1	1FE	1,215,631	103.007	1,256,692	1,220,000	1,217,590	0	453	0	0	3.250	3.290	MN	6,608	39,650	07/07/2011.	11/01/2020.
49327X AB 6	KEY BANK NA				2FE	3,025,650	100.682	3,020,460	3,000,000	3,000,603	0	(3,482)	0	0	5.450	5.330	MS	48,142	163,500	03/09/2007.	03/03/2016.
494368 BB 8	KIMBERLY-CLARK CORP				1FE	2,155,540	107.450	2,149,008	2,000,000	2,031,822	0	(18,848)	0	0	6.125	5.060	FA	51,042	122,500	04/03/2008.	08/01/2017.
500255 AU 8	KOHLS CORP			1	2FE	2,880,556	96.750	2,787,389	2,881,000	2,880,573	0	17	0	0	4.250	4.250	JJ	55,779	0	07/15/2015.	07/17/2025.
52517P F6 3	LEHMAN BROTHERS HLDG				6	106,992	7.375	147,500	2,000,000	109,320	0	0	0	0	0.000	0.000	AO	0	0	10/20/2006.	04/04/2016.
52517P VV 0	LEHMAN BROTHERS HLDG				6	104,601	7.375	147,500	2,000,000	106,180	0	0	0	0	0.000	0.000	MS	0	0	02/18/2004.	03/13/2014.
532457 AM 0	ELI LILLY & CO				1FE	2,113,750	130.780	2,615,619	2,000,000	2,066,058	0	(4,941)	0	0	7.125	6.640	JD	11,875	142,500	09/10/2001.	06/01/2025.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
532457 AX 6	ELI LILLY & CO				1FE	899,610	106.311	1,063,110	1,000,000	978,457	0	8,950	0	0	4.500	5.550	MS	13,250	45,000	06/07/2004.	03/15/2018.
532457 BB 3	ELI LILLY & CO				1FE	999,300	104.731	1,047,317	1,000,000	999,895	0	82	0	0	5.200	5.200	MS	15,311	52,000	03/07/2007.	03/15/2017.
548661 CK 1	LOWES COMPANIES INC				1FE	1,987,540	103.415	2,068,300	2,000,000	1,998,760	0	1,499	0	0	5.400	5.480	AO	22,800	108,000	03/09/2007.	10/15/2016.
548661 CN 5	LOWES COMPANIES INC				1FE	1,015,990	107.834	1,078,345	1,000,000	1,003,678	0	(1,996)	0	0	6.100	5.870	MS	17,961	61,000	07/24/2008.	09/15/2017.
548661 CZ 8	LOWES COMPANIES INC			1	1FE	1,988,020	105.973	2,119,463	2,000,000	1,990,387	0	1,049	0	0	3.875	3.940	MS	22,819	77,500	09/04/2013.	09/15/2023.
564759 PS 1	MANUF & TRADERS TRUST CO			1	1FE	1,999,960	99.881	1,997,620	2,000,000	2,000,000	0	0	0	0	1.636	5.580	MON	273	111,700	09/28/2006.	12/28/2020.
564759 QB 7	MANUF & TRADERS TRUST CO			1	1FE	1,000,000	99.000	990,000	1,000,000	1,000,000	0	0	0	0	5.629	5.620	JD	4,691	56,290	11/28/2006.	12/01/2021.
56585A AD 4	MARATHON PETROLEUM CORP				2FE	654,712	104.720	685,921	655,000	654,856	0	24	0	0	5.125	5.120	MS	11,190	33,569	11/21/2011.	03/01/2021.
57636Q AB 0	MASTERCARD INC				1FE	2,919,422	101.797	2,984,706	2,932,000	2,921,332	0	1,102	0	0	3.375	3.420	AO	24,739	98,955	03/26/2014.	04/01/2024.
579780 AJ 6	MCCORMICK & CO INC/MD			1	1FE	1,624,872	102.460	1,679,330	1,639,000	1,627,779	0	1,250	0	0	3.500	3.600	MS	19,122	57,365	08/14/2013.	09/01/2023.
579780 AK 3	MCCORMICK & CO INC			1	1FE	1,372,768	98.948	1,362,525	1,377,000	1,372,826	0	58	0	0	3.250	3.280	MN	6,837	0	11/03/2015.	11/15/2025.
58013M EE 0	MCDONALDS CORP				2FE	2,606,425	107.078	2,676,954	2,500,000	2,530,677	0	(13,149)	0	0	5.350	4.740	MS	44,583	133,750	06/09/2009.	03/01/2018.
58155Q AG 8	MCKESSON CORP			1	2FE	637,222	95.730	610,761	638,000	637,420	0	71	0	0	2.850	2.860	MS	5,354	18,183	03/05/2013.	03/15/2023.
582834 AM 9	MEAD CORP				2FE	754,060	106.308	797,310	750,000	750,422	0	(336)	0	0	7.350	7.290	MS	18,375	55,125	02/26/1997.	03/01/2017.
582839 AH 9	MEAD JOHNSON NUTRITION CO			1	2FE	4,022,003	100.386	4,015,479	4,000,000	4,021,735	0	(268)	0	0	4.125	4.050	MN	26,583	0	11/03/2015.	11/15/2025.
585055 BC 9	MEDTRONIC INC			1	1FE	2,994,180	102.428	3,072,853	3,000,000	2,995,141	0	500	0	0	3.625	3.640	MS	32,021	108,750	02/20/2014.	03/15/2024.
589331 AE 7	MERCK SHARP & DOHME CORP				1FE	1,939,850	122.637	2,452,754	2,000,000	1,959,671	0	1,639	0	0	5.950	6.130	JD	9,917	119,000	02/18/2004.	12/01/2028.
594918 AW 4	MICROSOFT CORP			1	1FE	3,980,320	105.643	4,225,750	4,000,000	3,983,843	0	1,719	0	0	3.625	3.680	JD	6,444	145,000	12/03/2013.	12/15/2023.
61166W AF 8	MONSANTO CO				2FE	767,498	106.319	818,658	770,000	769,310	0	277	0	0	5.125	5.160	AO	8,331	39,463	04/10/2008.	04/15/2018.
617446 HD 4	MORGAN STANLEY				1FE	2,160,520	130.492	2,609,847	2,000,000	2,121,170	0	(4,290)	0	0	7.250	6.610	AO	36,250	145,000	04/09/2003.	04/01/2032.
61980A AC 7	MOTIVA ENTERPRISES				2FE	863,305	107.652	931,190	865,000	864,202	0	171	0	0	5.750	5.770	JJ	22,935	49,738	01/06/2010.	01/15/2020.
629568 AQ 9	NABORS INDUSTRIES INC				2FE	902,943	101.000	902,940	894,000	896,509	0	(1,079)	0	0	6.150	6.000	FA	20,771	54,981	10/16/2008.	02/15/2018.
63534P AE 7	NATIONAL CITY BANK				1FE	1,992,470	103.464	2,069,281	2,000,000	1,999,097	0	898	0	0	5.250	5.290	JD	4,667	105,000	03/09/2007.	12/15/2016.
637432 ND 3	NATIONAL RURAL UTIL CO-OP FIN			1	1FE	2,914,221	96.299	2,808,097	2,916,000	2,914,366	0	145	0	0	2.850	2.850	JJ	35,551	41,553	01/20/2015.	01/27/2025.
63946B AD 2	NBC UNIVERSAL INC				1FE	2,995,837	111.459	3,343,782	3,000,000	2,997,820	0	439	0	0	5.150	5.160	AO	26,179	154,500	08/25/2011.	04/30/2020.
651229 AG 1	NEWELL RUBBERMAID INC				2FE	1,784,648	105.936	1,896,269	1,790,000	1,788,499	0	592	0	0	6.250	6.280	AO	23,618	111,875	03/25/2008.	04/15/2018.
655844 AQ 1	NORFOLK SOUTHERN CORP				2FE	4,961,120	127.121	5,084,844	4,000,000	4,693,394	0	(28,694)	0	0	7.250	5.540	FA	109,556	290,000	05/29/2003.	02/15/2031.
665859 AN 4	NORTHERN TRUST CORP				1FE	2,991,510	97.602	2,928,068	3,000,000	2,994,184	0	806	0	0	2.375	2.400	FA	29,490	71,250	07/30/2012.	08/02/2022.
66938F JU 9	NORWEST CORP				1FE	993,660	124.389	1,243,890	1,000,000	995,952	0	214	0	0	6.750	6.800	JD	3,000	67,500	12/18/1997.	12/15/2027.
67019E AB 3	NSTAR				2FE	644,586	106.571	692,712	650,000	647,606	0	553	0	0	4.500	4.600	MN	3,738	29,250	11/12/2009.	11/15/2019.
67021C AG 2	NSTAR ELECTRIC CO				1FE	2,149,095	96.330	2,075,913	2,155,000	2,150,840	0	558	0	0	2.375	2.400	AO	10,805	51,181	10/09/2012.	10/15/2022.
670346 AK 1	NUCOR CORP				2FE	2,927,451	106.654	3,135,652	2,940,000	2,936,288	0	1,390	0	0	5.850	5.900	JD	14,333	171,990	07/24/2008.	06/01/2018.
682134 AC 5	OMNICOM GROUP INC				2FE	1,300,485	106.431	1,388,935	1,305,000	1,302,678	0	443	0	0	4.450	4.490	FA	21,939	58,073	08/02/2010.	08/15/2020.
68233D AT 4	ONCOR ELECTRIC DELIVERY				2FE	985,470	122.135	1,221,356	1,000,000	988,667	0	359	0	0	7.000	7.110	MN	11,667	70,000	05/01/2002.	05/01/2032.
68233J AZ 7	ONCOR ELECTRIC DELIVERY CO LLC				2FE	1,547,942	93.600	1,452,680	1,552,000	1,548,017	0	75	0	0	2.950	2.980	AO	11,446	0	10/27/2015.	04/01/2025.
68402L AC 8	ORACLE CORP				1FE	3,978,597	100.147	4,005,880	4,000,000	3,999,892	0	2,735	0	0	5.250	5.320	JJ	96,833	210,000	06/12/2006.	01/15/2016.
693506 BB 2	PPG INDUSTRIES INC				1FE	506,747	109.534	555,337	507,000	506,928	0	29	0	0	6.650	6.650	MS	9,927	33,716	03/13/2008.	03/15/2018.
69351U AQ 6	PPL ELECTRIC UTILITIES CORP			1	1FE	2,989,950	97.733	2,932,012	3,000,000	2,993,042	0	947	0	0	2.500	2.530	MS	25,000	75,000	08/21/2012.	09/01/2022.
694308 HE 0	PACIFIC GAS & ELECTRIC COMPANY			1	1FE	664,795	104.326	694,817	666,000	665,016	0	105	0	0	3.850	3.870	MN	3,276	25,641	11/06/2013.	11/15/2023.
71343P AB 7	PEPSIAMERICAS INC				1FE	1,987,900	105.081	2,101,635	2,000,000	1,998,220	0	1,223	0	0	5.000	5.060	MN	12,778	100,000	05/11/2005.	05/15/2017.
713448 BR 8	PEPSICO INC				1FE	2,038,820	103.609	2,072,193	2,000,000	2,026,661	0	(5,079)	0	0	3.125	2.820	MN	10,417	62,500	07/15/2013.	11/01/2020.
717081 DB 6	PFIZER INC				1FE	2,713,100	112.243	2,806,084	2,500,000	2,581,763	0	(22,942)	0	0	6.200	5.080	MS	45,639	155,000	06/04/2009.	03/15/2019.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC 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
72447X AD 9	PITNEY BOWES INC				2FE	2,436,350	105.779	2,644,496	2,500,000	2,482,176	0	7,359	0	0	5.600	5.950	MS	41,222	140,000	07/24/2008.	03/15/2018.
737679 DG 2	POTOMAC ELECTRIC POWER CO			1	1FE	1,997,340	102.254	2,045,092	2,000,000	1,997,744	0	232	0	0	3.600	3.610	MS	21,200	72,000	03/11/2014.	03/15/2024.
74005P AP 9	PRAXAIR INC				1FE	997,990	104.546	1,045,468	1,000,000	999,700	0	236	0	0	5.200	5.220	MS	15,311	52,000	03/07/2007.	03/15/2017.
74005P BB 9	PRAXAIR INC			1	1FE	1,496,775	95.251	1,428,768	1,500,000	1,497,798	0	305	0	0	2.200	2.220	FA	12,467	33,000	07/30/2012.	08/15/2022.
742718 EB 1	PROCTER & GAMBLE CO				1FE	993,530	103.957	1,039,577	1,000,000	994,893	0	584	0	0	3.100	3.170	FA	11,711	31,000	08/08/2013.	08/15/2023.
744448 CB 5	PUBLIC SERVICE CO OF COLORADO				1FE	843,758	109.322	923,771	845,000	844,600	0	140	0	0	5.800	5.820	FA	20,421	49,010	08/06/2008.	08/01/2018.
744448 CC 3	PUBLIC SERVICE CO OF COLORADO				1FE	1,609,033	108.883	1,747,586	1,605,000	1,606,607	0	(422)	0	0	5.125	5.090	JD	6,855	82,256	06/05/2009.	06/01/2019.
74456Q BD 7	PUBLIC SERVICE ELECTRIC & GAS			1	1FE	2,999,730	104.510	3,135,311	3,000,000	2,999,788	0	22	0	0	3.750	3.750	MS	33,125	112,500	09/09/2013.	03/15/2024.
747525 AF 0	QUALCOMM INC			1	1FE	3,985,600	95.534	3,821,363	4,000,000	3,986,349	0	749	0	0	3.450	3.490	MN	15,717	69,000	05/13/2015.	05/20/2025.
755111 AJ 0	RAYTHEON COMPANY				1FE	997,780	110.642	1,106,429	1,000,000	999,596	0	165	0	0	6.750	6.770	MS	19,875	67,500	03/27/1998.	03/15/2018.
755111 BT 7	RAYTHEON COMPANY				1FE	2,023,520	103.027	2,060,556	2,000,000	2,016,140	0	(3,095)	0	0	3.125	2.940	AO	13,194	62,500	07/15/2013.	10/15/2020.
771196 AS 1	ROCHE HOLDINGS INC				1FE	1,163,396	111.747	1,239,274	1,109,000	1,129,899	0	(5,910)	0	0	6.000	5.340	MS	22,180	67,607	06/09/2009.	03/01/2019.
774341 AE 1	ROCKWELL COLLINS INC			1	1FE	3,804,942	103.146	3,916,459	3,797,000	3,803,689	0	(769)	0	0	3.700	3.670	JD	6,244	140,489	02/20/2014.	12/15/2023.
78573A AA 8	SABMILLER HOLDINGS INC				1FE	1,492,830	102.848	1,542,720	1,500,000	1,495,348	0	673	0	0	3.750	3.800	JJ	25,938	56,250	01/10/2012.	01/15/2022.
797440 BR 4	SAN DIEGO GAS & ELECTRIC CO			1	1FE	4,999,200	103.453	5,172,662	5,000,000	4,999,334	0	74	0	0	3.600	3.600	MS	60,000	180,000	09/04/2013.	09/01/2023.
806605 AG 6	MERCK & CO INC				1FE	1,489,215	129.196	1,937,948	1,500,000	1,495,400	0	132	0	0	6.500	6.520	JD	8,125	97,500	11/21/2003.	12/01/2033.
828807 CV 7	SIMON PROPERTY GROUP LP			1	1FE	1,987,080	101.236	2,024,730	2,000,000	1,987,500	0	420	0	0	3.500	3.570	MS	26,056	0	08/10/2015.	09/01/2025.
832696 AK 4	JM SMUCKER CO				2FE	4,998,791	99.640	4,982,013	5,000,000	4,998,864	0	74	0	0	3.500	3.500	MS	51,528	0	10/14/2015.	03/15/2025.
83614K AA 7	SOURCE GAS LLC				2FE	3,987,400	103.945	4,157,800	4,000,000	3,997,974	0	1,516	0	0	5.900	5.940	JAJO	59,000	236,000	04/11/2007.	04/01/2017.
837004 BW 9	SOUTH CAROLINA ELEC & GAS				1FE	1,944,400	113.455	2,269,100	2,000,000	1,957,268	0	1,411	0	0	5.800	6.000	JJ	53,489	116,000	08/06/2003.	01/15/2033.
857477 AD 5	STATE STREET CORP				1FE	3,997,840	105.176	4,207,042	4,000,000	3,999,643	0	253	0	0	5.375	5.380	AO	36,431	215,000	04/25/2007.	04/30/2017.
863667 AF 8	STRYKER CORP			1	1FE	3,964,960	99.271	3,970,856	4,000,000	3,970,015	0	3,037	0	0	3.375	3.470	MN	17,250	135,000	04/28/2014.	05/15/2024.
86765B AN 9	SUNOCO LOGISTICS PARTNERS OPERATIONS			1	2FE	3,034,680	86.516	2,595,506	3,000,000	3,030,733	0	(3,170)	0	0	4.250	4.090	AO	31,875	127,500	09/26/2014.	04/01/2024.
87305Q CF 6	TTX CO				1FE	3,987,720	103.288	4,131,520	4,000,000	3,989,980	0	1,029	0	0	4.150	4.180	JJ	76,544	166,000	12/04/2013.	01/15/2024.
87612E AN 6	TARGET CORP				1FE	2,092,000	102.595	2,051,900	2,000,000	2,006,531	0	(11,657)	0	0	5.875	5.250	JJ	54,181	117,500	03/09/2007.	07/15/2016.
88579Y AF 8	3M CO				1FE	885,283	96.873	914,482	944,000	899,981	0	6,110	0	0	2.000	2.790	JD	262	18,880	07/15/2013.	06/26/2022.
88579Y AR 2	3M CO				1FE	2,988,450	101.286	3,038,604	3,000,000	2,988,849	0	399	0	0	3.000	3.040	FA	36,000	0	08/04/2015.	08/07/2025.
887315 BJ 7	TIME WARNER COMPANIES				2FE	2,908,000	109.302	2,732,554	2,500,000	2,576,469	0	(39,697)	0	0	7.250	5.430	AO	38,264	181,250	04/21/2005.	10/15/2017.
88732J AW 8	TIME WARNER CABLE INC				2FE	3,602,012	105.656	3,882,872	3,675,000	3,641,132	0	7,259	0	0	5.000	5.250	FA	76,563	183,750	12/09/2009.	02/01/2020.
902494 AX 1	TYSON FOODS INC			1	2FE	3,480,750	102.323	3,554,736	3,474,000	3,479,975	0	(595)	0	0	3.950	3.920	FA	51,840	139,891	08/14/2014.	08/15/2024.
90331H MS 9	US BANK NA			1	1FE	4,983,150	97.057	4,852,880	5,000,000	4,984,522	0	1,372	0	0	2.800	2.830	JJ	59,889	70,000	01/22/2015.	01/27/2025.
904764 AH 0	UNILEVER CAPITAL CORP				1FE	1,484,385	127.131	1,906,967	1,500,000	1,488,134	0	399	0	0	5.900	5.970	MN	11,308	88,500	11/04/2002.	11/15/2032.
904764 AK 3	UNILEVER CAPITAL CORP				1FE	534,449	108.683	581,457	535,000	534,800	0	58	0	0	4.800	4.810	FA	9,701	25,680	02/09/2009.	02/15/2019.
904764 AS 6	UNILEVER CAPITAL CORP				1FE	988,380	101.362	1,013,622	1,000,000	988,797	0	417	0	0	3.100	3.230	JJ	13,003	0	07/28/2015.	07/30/2025.
907818 AZ 1	UNION PACIFIC CORP				1FE	497,755	100.462	502,310	500,000	499,983	0	200	0	0	7.000	7.040	FA	14,583	35,000	01/23/1996.	02/01/2016.
907834 AB 1	UNION PACIFIC RESOURCES GROUP				2FE	745,658	104.612	784,590	750,000	747,320	0	156	0	0	7.500	7.540	AO	11,875	56,250	10/10/1996.	10/15/2026.
911308 AA 2	UNITED PARCEL SERVICE				1FE	2,421,090	123.539	2,470,798	2,000,000	2,142,733	0	(28,380)	0	0	8.375	6.420	AO	41,875	167,500	09/06/2001.	04/01/2020.
91913Y AM 2	VALERO ENERGY CORP				2FE	1,998,180	105.027	2,100,555	2,000,000	1,999,669	0	211	0	0	6.125	6.130	JD	5,444	122,500	06/05/2007.	06/15/2017.
92277G AG 2	VENTAS REALTY LP			1	2FE	3,968,720	99.424	3,976,974	4,000,000	3,969,816	0	1,096	0	0	4.125	4.210	JJ	75,625	0	07/09/2015.	01/15/2026.
92343V BR 4	VERIZON COMMUNICATIONS INC				2FE	2,614,187	109.599	2,864,920	2,614,000	2,614,120	0	(23)	0	0	5.150	5.140	MS	39,638	134,621	09/11/2013.	09/15/2023.
92553P AX 0	VIACOM INC			1	2FE	1,885,960	92.941	1,768,672	1,903,000	1,888,583	0	1,450	0	0	3.875	3.980	AO	18,435	73,741	03/06/2014.	04/01/2024.
931142 DP 5	WAL-MART STORES INC			1	1FE	3,984,480	102.959	4,118,387	4,000,000	3,986,759	0	1,362	0	0	3.300	3.340	AO	25,300	132,000	04/15/2014.	04/22/2024.
931422 AE 9	WALGREEN CO				2FE	638,054	106.936	663,005	620,000	626,649	0	(1,984)	0	0	5.250	4.860	JJ	15,009	83,366	06/04/2009.	01/15/2019.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC 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
94106L AS 8	WASTE MANAGEMENT INC				2FE	1,991,960	108.971	2,179,421	2,000,000	1,997,805	0	903	0	0	6.100	6.150	MS	35,922	122,000	03/03/2008.	03/15/2018.
947075 AD 9	WEATHERFORD INTL LTD				3FE	288,440	92.210	267,409	290,000	289,569	0	177	0	0	6.000	6.070	MS	5,123	17,400	03/19/2008.	03/15/2018.
959802 AB 5	WESTERN UNION CO				2FE	2,447,672	103.175	2,236,834	2,168,000	2,205,319	0	(48,311)	0	0	5.930	3.580	AO	32,141	128,562	07/27/2010.	10/01/2016.
962166 BW 3	WEYERHAEUSER CO				2FE	1,997,283	104.065	2,081,317	2,000,000	1,997,790	0	229	0	0	4.625	4.640	MS	27,236	92,500	09/13/2013.	09/15/2023.
963320 AH 9	WHIRLPOOL CORP				2FE	745,365	103.107	773,303	750,000	749,763	0	415	0	0	7.750	7.810	JJ	26,802	58,125	07/25/1996.	07/15/2016.
982526 AQ 8	WM WRIGLEY JR CO			1	2FE	1,051,958	101.948	1,073,512	1,053,000	1,052,257	0	140	0	0	3.375	3.390	AO	6,910	35,539	10/16/2013.	10/21/2020.
03746A AA 8	APACHE FINANCE CANADA		A		2FE	1,082,400	124.220	1,242,203	1,000,000	1,059,524	0	(2,440)	0	0	7.750	7.070	JD	3,444	77,500	07/27/2001.	12/15/2029.
063679 JJ 4	BANK OF MONTREAL		A		1FE	1,955,728	100.104	1,959,035	1,957,000	1,956,982	0	267	0	0	2.625	2.630	JJ	22,261	51,371	01/18/2011.	01/25/2016.
064149 C8 8	BANK OF NOVA SCOTIA		A		1FE	2,496,000	108.074	2,701,873	2,500,000	2,497,770	0	388	0	0	4.375	4.390	JJ	51,042	109,375	01/06/2011.	01/13/2021.
136069 DT 5	CANADIAN IMPERIAL BANK OF COMMERCE		A		1FE	1,634,313	100.102	1,636,668	1,635,000	1,634,989	0	145	0	0	2.750	2.750	JJ	19,234	44,963	01/20/2011.	01/27/2016.
136375 BG 6	CANADIAN NATL RAILWAYS		A		1FE	2,230,830	132.178	2,643,560	2,000,000	2,175,360	0	(6,295)	0	0	7.375	6.470	AO	31,139	147,500	04/29/2004.	10/15/2031.
136375 BR 2	CANADIAN NATL RAILWAYS		A		1FE	278,779	108.365	303,424	280,000	279,650	0	134	0	0	5.550	5.600	MN	1,986	15,540	04/24/2008.	05/15/2018.
136375 BT 8	CANADIAN NATL RAILWAYS		A		1FE	747,105	109.930	829,974	755,000	752,016	0	838	0	0	5.550	5.680	MS	13,968	41,903	02/18/2009.	03/01/2019.
136385 AT 8	CANADIAN NATURAL RESOURCES LTD		A	1	2FE	2,498,925	88.335	2,208,378	2,500,000	2,499,119	0	89	0	0	3.800	3.800	AO	20,056	95,000	03/26/2014.	04/15/2024.
13645R AS 3	CANADIAN PACIFIC RAILWAY CO		A	1	2FE	5,367,691	93.979	5,046,723	5,370,000	5,367,873	0	182	0	0	2.900	2.900	FA	64,888	77,432	01/28/2015.	02/01/2025.
00507U AS 0	ACTAVIS FUNDING SCS		F	1	2FE	3,628,444	99.567	3,600,366	3,616,000	3,627,634	0	(810)	0	0	3.800	3.750	MS	40,459	69,849	03/17/2015.	03/15/2025.
05252A BN 0	AUSTRALIA & NEW ZEALAND BANKING GRP		F		1FE	1,493,895	100.408	1,506,120	1,500,000	1,499,781	0	1,296	0	0	3.250	3.330	MS	16,250	48,750	02/22/2011.	03/01/2016.
067316 AC 3	BACARDI LTD		F		2FE	598,764	106.291	637,746	600,000	599,303	0	121	0	0	4.500	4.520	JJ	12,450	27,000	01/18/2011.	01/15/2021.
23636A AB 7	DANSKE BANK A/S		F		1FE	2,754,760	100.819	2,778,572	2,756,000	2,755,923	0	265	0	0	3.875	3.880	AO	22,842	106,795	04/07/2011.	04/14/2016.
25600W AB 6	DNB NOR BOLIGKREDITT		F		1FE	1,493,206	100.360	1,500,382	1,495,000	1,494,906	0	377	0	0	2.900	2.920	MS	11,080	43,355	03/22/2011.	03/29/2016.
268317 AB 0	ELECTRICITE DE FRANCE		F		1FE	2,744,425	111.856	2,796,400	2,500,000	2,591,453	0	(26,825)	0	0	6.500	5.190	JJ	69,965	162,500	06/09/2009.	01/26/2019.
40052V AB 0	GRUPO BIMBO SAB DE CV		F		2FE	637,792	102.832	661,210	643,000	639,564	0	481	0	0	4.500	4.600	JJ	12,539	28,935	01/18/2012.	01/25/2022.
404280 AF 6	HSBC HOLDINGS PLC		F		1FE	989,052	126.893	1,268,935	1,000,000	991,039	0	266	0	0	7.625	7.720	MN	9,319	76,250	09/13/2005.	05/17/2032.
411349 AA 1	HANSON PLC		F		3FE	1,744,723	102.625	1,806,200	1,760,000	1,758,754	0	1,910	0	0	6.125	6.240	FA	40,724	107,800	08/09/2006.	08/15/2016.
423012 AD 5	HEINEKEN NV		F		2FE	1,996,220	96.752	1,935,040	2,000,000	1,997,264	0	336	0	0	2.750	2.770	AO	13,750	55,000	10/02/2012.	04/01/2023.
505861 AB 0	LAFARGE SA		F		2FE	2,061,060	102.524	2,050,480	2,000,000	2,004,405	0	(7,815)	0	0	6.500	6.070	JJ	59,944	130,000	10/20/2006.	07/15/2016.
55608J AE 8	MACQUARIE GROUP LTD		F		2FE	790,539	111.611	891,772	799,000	794,079	0	805	0	0	6.250	6.390	JJ	23,165	49,938	01/06/2011.	01/14/2021.
60688X AP 5	MIZUHO BANK LTD		F		1FE	3,992,320	101.187	4,047,480	4,000,000	3,993,148	0	656	0	0	3.600	3.620	MS	38,400	144,000	09/18/2014.	09/25/2024.
65504L AF 4	NOBLE HOLDING INTL LTD		F		2FE	1,496,617	70.500	1,057,500	1,500,000	1,498,111	0	317	0	0	4.625	4.650	MS	23,125	69,375	02/01/2011.	03/01/2021.
66989G AA 8	NOVARTIS SECS INVEST LTD		F		1FE	2,016,404	109.527	2,212,445	2,020,000	2,018,682	0	382	0	0	5.125	5.140	FA	40,547	103,525	02/04/2009.	02/10/2019.
80105N AG 0	SANOFI-AVENTIS SA		F		1FE	2,142,830	106.816	2,312,575	2,165,000	2,152,255	0	2,136	0	0	4.000	4.120	MS	22,131	86,600	03/22/2011.	03/29/2021.
806854 AH 8	SCHLUMBERGER INVESTMENT SA		F	1	1FE	1,475,965	101.367	1,501,250	1,481,000	1,476,864	0	442	0	0	3.650	3.690	JD	4,505	54,057	11/25/2013.	12/01/2023.
822582 AS 1	SHELL INTERNATIONAL FINANCE		F		1FE	1,991,340	94.663	1,893,263	2,000,000	1,994,022	0	821	0	0	2.375	2.420	FA	17,153	47,500	08/14/2012.	08/21/2022.
83364L AB 5	SOCIETE GENERALE		F		2FE	1,891,153	101.274	1,919,142	1,895,000	1,894,849	0	482	0	0	5.750	5.770	AO	21,490	108,963	04/12/2006.	04/20/2016.
865622 BE 3	SUMITOMO MITSUI BANKING CORP		F		1FE	2,496,725	104.136	2,603,421	2,500,000	2,497,413	0	289	0	0	3.950	3.960	JJ	44,438	98,750	07/11/2013.	07/19/2023.
87020L AA 4	SWEDBANK HYPOTEK AB		F		1FE	1,494,758	100.455	1,502,807	1,496,000	1,495,778	0	907	0	0	2.950	3.010	MS	11,401	44,132	03/21/2011.	03/28/2016.
928670 AF 5	VOLKSWAGEN INTERNATIONAL FINANCE		F		2FE	1,985,620	100.177	2,003,540	2,000,000	1,999,232	0	3,027	0	0	2.875	3.030	AO	14,375	57,500	03/23/2011.	04/01/2016.
961214 AH 6	WESTPAC BANKING CORP		F		1FE	2,981,970	105.012	3,150,388	3,000,000	2,996,186	0	1,458	0	0	4.625	4.680	JD	11,563	138,750	05/16/2003.	06/01/2018.
961214 BK 8	WESTPAC BANKING CORP		F		1FE	1,998,580	109.314	2,186,290	2,000,000	1,999,366	0	145	0	0	4.875	4.880	MN	11,375	97,500	11/16/2009.	11/19/2019.
3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations						436,568,260	XXX	450,629,482	436,911,000	434,480,614	0	(265,864)	0	0	XXX	XXX	XXX	5,335,591	17,965,053	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																					
501673 AA 5	LA ARENA FUNDING LLC			2	2AM	336,175	110.093	370,106	336,175	336,175	0	0	0	0	7.656	7.650	JD	1,144	25,738	04/13/1999.	12/15/2026.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
3599999.	Industrial & Miscellaneous - Other Loan-Backed and Structured Securities					336,175	XXX	370,106	336,175	336,175	0	0	0	0	XXX	XXX	XXX	1,144	25,738	XXX	XXX
3899999.	Total - Industrial & Miscellaneous (Unaffiliated)					436,904,435	XXX	450,999,588	437,247,175	434,816,789	0	(265,864)	0	0	XXX	XXX	XXX	5,336,735	17,990,791	XXX	XXX
Totals																					
7799999.	Total - Issuer Obligations					481,271,860	XXX	495,591,218	474,511,000	474,928,089	0	(709,329)	0	0	XXX	XXX	XXX	6,071,830	20,261,595	XXX	XXX
7899999.	Total - Residential Mortgage-Backed Securities					835,917	XXX	947,985	834,228	841,125	0	363	0	0	XXX	XXX	XXX	4,346	52,526	XXX	XXX
8099999.	Total - Other Loan-Backed and Structured Securities					336,175	XXX	370,106	336,175	336,175	0	0	0	0	XXX	XXX	XXX	1,144	25,738	XXX	XXX
8399999.	Grand Total - Bonds					482,443,952	XXX	496,909,309	475,681,403	476,105,389	0	(708,966)	0	0	XXX	XXX	XXX	6,077,320	20,339,859	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
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)																				
151327 20 2	CENTAUR FUNDING CORP			3,000.000	1,000.00	0.000	3,990,630	1,198.750	3,596,250	3,990,630	0	272,400	0	0	0	0	0	0	P2UFE	06/17/2005
8499999. Total - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)							3,990,630	XXX	3,596,250	3,990,630	0	272,400	0	0	0	0	0	0	XXX	XXX
8999999. Total - Preferred Stocks							3,990,630	XXX	3,596,250	3,990,630	0	272,400	0	0	0	0	0	0	XXX	XXX

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
9899999. Total Common and Preferred Stock					3,990,630	XXX	3,596,250	3,990,630	0	272,400	0	0	0	0	0	XXX	XXX

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

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
Bonds - U.S. Government								
912828 UQ 1	UNITED STATES OF AMERICA TREASURY		02/20/2015	DEUTSCHE BANK		294,680	300,000	1,823
912828 VA 5	UNITED STATES OF AMERICA TREASURY		04/28/2015	GOLDMAN SACHS		493,457	500,000	2,797
0599999. Total - Bonds - U.S. Government						788,137	800,000	4,620
Bonds - Industrial and Miscellaneous								
002824 BB 5	ABBOTT LABORATORIES		03/05/2015	BANK OF AMERICA CORP		997,930	1,000,000	0
05348E AW 9	AVALONBAY COMMUNITIES INC		11/04/2015	WELLS FARGO		996,740	1,000,000	0
06406H DA 4	BANK OF NEW YORK MELLON		02/19/2015	GOLDMAN SACHS		3,991,440	4,000,000	0
11120V AA 1	BRIXMOR OPERATING PARTNERSHIP		01/13/2015	CITIGROUP INC		2,052,138	2,053,000	0
126408 HD 8	CSX CORP		10/15/2015	CITIGROUP INC		1,405,661	1,409,000	0
166764 BD 1	CHEVRON CORP		11/09/2015	JPMORGAN CHASE & CO		794,000	794,000	0
20826F AG 1	CONOCOPHILLIPS CO		05/13/2015	BANK OF AMERICA CORP		1,993,100	2,000,000	0
30231G AF 9	EXXON MOBIL CORP		03/03/2015	CITIGROUP INC		4,000,000	4,000,000	0
412822 AD 0	HARLEY-DAVIDSON INC		07/23/2015	JPMORGAN CHASE & CO		1,988,980	2,000,000	0
458140 AS 9	INTEL CORP		07/22/2015	BANK OF AMERICA CORP		3,994,040	4,000,000	0
46625H MN 7	JPMORGAN CHASE & CO		07/14/2015	JPMORGAN CHASE & CO		3,984,960	4,000,000	0
500255 AU 8	KOHLS CORP		07/15/2015	VARIOUS		2,880,556	2,881,000	100
52517P F6 3	LEHMAN BROTHERS HLDG		10/01/2015	CAPITALIZED INTEREST		0	215,655	0
52517P VV 0	LEHMAN BROTHERS HLDG		10/01/2015	CAPITALIZED INTEREST		0	230,271	0
579780 AK 3	MCCORMICK & CO INC		11/03/2015	VARIOUS		1,372,768	1,377,000	0
582839 AH 9	MEAD JOHNSON NUTRITION CO		11/03/2015	VARIOUS		4,022,003	4,000,000	637
637432 ND 3	NATIONAL RURAL UTIL CO-OP FIN		01/20/2015	JPMORGAN CHASE & CO		2,914,221	2,916,000	0
68233J AZ 7	ONCOR ELECTRIC DELIVERY CO LLC		10/27/2015	DIRECT		1,547,942	1,552,000	3,307
747525 AF 0	QUALCOMM INC		05/13/2015	VARIOUS		3,985,600	4,000,000	0
828807 CV 7	SIMON PROPERTY GROUP LP		08/10/2015	CITIGROUP INC		1,987,080	2,000,000	0
832696 AK 4	JM SMUCKER CO		10/14/2015	DIRECT		4,998,791	5,000,000	14,097
88579Y AR 2	3M CO		08/04/2015	GOLDMAN SACHS		2,988,450	3,000,000	0
90331H MS 9	US BANK NA		01/22/2015	US BANCORP		4,983,150	5,000,000	0
904764 AS 6	UNILEVER CAPITAL CORP		07/28/2015	JPMORGAN CHASE & CO		988,380	1,000,000	0
92277G AG 2	VENTAS REALTY LP		07/09/2015	UBS GROUP		3,968,720	4,000,000	0
13645R AS 3	CANADIAN PACIFIC RAILWAY CO	A	01/28/2015	MORGAN STANLEY		5,367,691	5,370,000	0
00507U AS 0	ACTAVIS FUNDING SCS	F	03/17/2015	VARIOUS		3,628,444	3,616,000	2,145
3899999. Total - Bonds - Industrial and Miscellaneous						71,832,785	72,413,926	20,286
8399997. Total - Bonds - Part 3						72,620,922	73,213,926	24,906
8399998. Total - Bonds - Summary Item from Part 5						6,546,466	6,552,000	0
8399999. Total - Bonds						79,167,388	79,765,926	24,906
9999999. Total - Bonds, Preferred and Common Stocks						79,167,388	XXX	24,906

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in 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																				
36201N K9 0	GOVERNMENT NATL MTG ASSN	..	12/01/2015.	MBS PAYDOWN		32,896	32,896	34,052	32,998	0	(102)	0	(102)	0	32,896	0	0	0	1,180	11/15/2032.
36210T Q2 5	GOVERNMENT NATL MTG ASSN	..	12/01/2015.	MBS PAYDOWN		9,693	9,693	10,081	9,704	0	(11)	0	(11)	0	9,693	0	0	0	311	04/15/2029.
36210X T7 2	GOVERNMENT NATL MTG ASSN	..	12/01/2015.	MBS PAYDOWN		1,560	1,560	1,623	1,564	0	(3)	0	(3)	0	1,560	0	0	0	51	04/15/2029.
36213E PQ 3	GOVERNMENT NATL MTG ASSN	..	12/01/2015.	MBS PAYDOWN		47,090	47,090	46,940	47,083	0	8	0	8	0	47,090	0	0	0	1,395	12/15/2031.
912828 MR 8	UNITED STATES OF AMERICA TREASURY	..	02/28/2015.	VARIOUS		300,000	300,000	298,782	299,959	0	41	0	41	0	300,000	0	0	0	3,563	02/28/2015.
912828 MZ 0	UNITED STATES OF AMERICA TREASURY	..	04/30/2015.	VARIOUS		500,000	500,000	505,098	500,355	0	(355)	0	(355)	0	500,000	0	0	0	6,250	04/30/2015.
0599999.	Total - Bonds - U.S. Government					891,239	891,239	896,576	891,663	0	(422)	0	(422)	0	891,239	0	0	0	12,750	XXX
Bonds - U.S. Special Revenue and Special Assessment																				
312903 KT 3	FED HOME LOAN MTG CORP	..	12/15/2015.	MBS PAYDOWN		3,301	3,301	3,381	3,301	0	0	0	0	0	3,301	0	0	0	154	01/15/2021.
312905 WS 7	FED HOME LOAN MTG CORP	..	12/01/2015.	MBS PAYDOWN		1,647	1,647	1,686	1,650	0	(3)	0	(3)	0	1,647	0	0	0	72	05/15/2021.
3133T6 M8 1	FED HOME LOAN MTG CORP	..	12/01/2015.	MBS PAYDOWN		12,989	12,989	12,177	12,837	0	152	0	152	0	12,989	0	0	0	522	04/15/2026.
31340Y FN 4	FED HOME LOAN MTG CORP	..	12/15/2015.	MBS PAYDOWN		3,200	3,200	3,308	3,205	0	(5)	0	(5)	0	3,200	0	0	0	153	03/15/2020.
31358E JG 8	FED NATIONAL MTG ASSN	..	12/01/2015.	MBS PAYDOWN		2,510	2,510	2,178	2,482	0	28	0	28	0	2,510	0	0	0	93	06/25/2020.
31358E QE 5	FED NATIONAL MTG ASSN	..	12/01/2015.	MBS PAYDOWN		3,090	3,090	3,180	3,097	0	(7)	0	(7)	0	3,090	0	0	0	134	06/25/2020.
31358J SN 2	FED NATIONAL MTG ASSN	..	12/01/2015.	MBS PAYDOWN		1,667	1,667	1,702	1,670	0	(3)	0	(3)	0	1,667	0	0	0	74	09/25/2021.
31358L JB 3	FED NATIONAL MTG ASSN	..	12/01/2015.	MBS PAYDOWN		3,012	3,012	3,072	3,018	0	(5)	0	(5)	0	3,012	0	0	0	136	01/25/2022.
31359D 6L 2	FED NATIONAL MTG ASSN	..	12/01/2015.	MBS PAYDOWN		22,228	22,228	21,249	22,119	0	109	0	109	0	22,228	0	0	0	727	09/25/2023.
3837H0 QK 2	GOVERNMENT NATL MTG ASSN	..	12/01/2015.	MBS PAYDOWN		19,533	19,533	18,837	19,451	0	82	0	82	0	19,533	0	0	0	715	06/20/2026.
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					73,177	73,177	70,770	72,830	0	348	0	348	0	73,177	0	0	0	2,780	XXX
Bonds - Industrial and Miscellaneous																				
039483 AY 8	ARCHER-DANIELS-MIDLAND	..	09/04/2015.	CALLED THRU ISSUER at 100.000		403,000	403,000	402,992	403,000	0	0	0	0	0	403,000	0	0	0	21,617	03/15/2018.
060505 BS 2	BANK OF AMERICA CORP	..	08/01/2015.	MATURITY		3,000,000	3,000,000	2,855,310	2,988,155	0	11,845	0	11,845	0	3,000,000	0	0	0	142,500	08/01/2015.
071813 BF 5	BAXTER INTERNATIONAL INC	..	07/21/2015.	PREREF		2,012,320	2,000,000	1,991,340	1,993,217	0	453	0	453	0	1,993,670	0	18,650	18,650	44,800	08/15/2022.
172967 BL 4	CITIGROUP INC	..	09/24/2015.	CITIGROUP INC		2,394,540	2,000,000	2,087,700	2,068,189	0	(1,743)	0	(1,743)	0	2,066,446	0	328,094	328,094	103,792	06/15/2032.
191216 AM 2	COCA COLA CO	..	03/30/2015.	CALLED THRU ISSUER at 100.000		2,500,000	2,500,000	2,497,275	2,498,776	0	65	0	65	0	2,498,841	0	1,159	1,159	385,891	03/15/2019.
20030N AJ 0	COMCAST CORP	..	06/29/2015.	CALLED THRU ISSUER at 102.107		3,063,210	3,000,000	3,003,300	3,000,409	0	(230)	0	(230)	0	3,000,178	0	63,032	63,032	109,200	11/15/2015.
22541L AR 4	CREDIT SUISSE FB USA INC	..	01/15/2015.	MATURITY		2,000,000	2,000,000	1,913,040	1,999,497	0	503	0	503	0	2,000,000	0	0	0	48,750	01/15/2015.
257867 AR 2	DONNELLEY (R.R.) & SONS	..	05/15/2015.	MATURITY		224,000	224,000	223,690	223,985	0	15	0	15	0	224,000	0	0	0	6,160	05/15/2015.
36962G P6 5	GENERAL ELECTRIC CAPITAL CORP	..	03/04/2015.	MATURITY		5,000,000	5,000,000	4,966,060	4,999,170	0	830	0	830	0	5,000,000	0	0	0	121,875	03/04/2015.
428236 AM 5	HEWLETT-PACKARD CO	..	11/08/2015.	CALLED THRU ISSUER at 100.000		2,500,760	2,500,000	2,500,247	2,500,069	0	(27)	0	(27)	0	2,500,043	0	718	718	309,640	03/01/2017.
428236 AS 2	HEWLETT-PACKARD CO	..	11/08/2015.	CALLED THRU ISSUER at 100.000		415,000	415,000	414,718	414,893	0	27	0	27	0	414,920	0	80	80	66,934	03/01/2018.
460146 BU 6	INTERNATIONAL PAPER CO	..	02/17/2015.	CALLED THRU ISSUER at 100.000		984,000	984,000	981,983	983,944	0	29	0	29	0	983,972	0	28	28	25,701	04/01/2015.
46625H CE 8	JPMORGAN CHASE & CO	..	03/01/2015.	MATURITY		3,000,000	3,000,000	2,845,140	2,996,210	0	3,790	0	3,790	0	3,000,000	0	0	0	71,250	03/01/2015.
501044 CF 6	KROGER CO	..	01/15/2015.	MATURITY		3,000,000	3,000,000	2,985,750	2,999,931	0	69	0	69	0	3,000,000	0	0	0	74,250	01/15/2015.
501673 AA 5	LA ARENA FUNDING LLC	..	12/15/2015.	MBS PAYDOWN		87,746	87,746	87,746	87,746	0	0	0	0	0	87,746	0	0	0	6,718	12/15/2026.
52517P F6 3	LEHMAN BROTHERS HLDG	..	10/01/2015.	DIRECT		113,990	215,655	11,843	12,101	0	0	0	0	0	12,101	0	101,889	101,889	0	04/04/2016.
52517P VV 0	LEHMAN BROTHERS HLDG	..	10/01/2015.	DIRECT		113,953	230,271	12,385	12,572	0	0	0	0	0	12,572	0	101,381	101,381	0	03/13/2014.
53117C AJ 1	LIBERTY PROPERTY LP	..	03/02/2015.	MATURITY		4,000,000	4,000,000	3,964,160	3,999,211	0	789	0	789	0	4,000,000	0	0	0	51,819	03/02/2015.
55259P AE 6	M&I MARSHALL & ILSLEY BK	..	06/16/2015.	MATURITY		4,000,000	4,000,000	3,992,480	3,999,571	0	429	0	429	0	4,000,000	0	0	0	97,000	06/16/2015.
574599 BC 9	MASCO CORP	..	06/15/2015.	MATURITY		4,000,000	4,000,000	3,979,240	3,998,822	0	1,178	0	1,178	0	4,000,000	0	0	0	96,000	06/15/2015.
589331 AK 3	MERCK SHARP & DOHME CORP	..	03/01/2015.	MATURITY		2,000,000	2,000,000	1,982,020	1,999,627	0	373	0	373	0	2,000,000	0	0	0	47,500	03/01/2015.
610202 BN 2	MONONGAHELA POWER CO	..	09/08/2015.	SCOTIA CAPITAL		1,021,246	994,000	992,867	992,932	0	67	0	67	0	992,998	0	28,247	28,247	36,905	04/15/2024.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in 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
61746S BR 9	MORGAN STANLEY	..	10/15/2015.	MATURITY		2,000,000	2,000,000	1,961,800	1,995,838	0	4,162	0	4,162	0	2,000,000	0	0	0	107,500	10/15/2015.
637432 ML 6	NATIONAL RURAL UTILITIES	..	11/01/2015.	MATURITY		1,000,000	1,000,000	999,000	999,827	0	173	0	173	0	1,000,000	0	0	0	19,000	11/01/2015.
638585 AN 9	NATIONSBANK CORP	..	08/15/2015.	MATURITY		1,000,000	1,000,000	1,034,440	1,002,055	0	(2,055)	0	(2,055)	0	1,000,000	0	0	0	77,500	08/15/2015.
693476 AT 0	PNC FUNDING CORP	..	11/15/2015.	MATURITY		3,000,000	3,000,000	2,952,810	2,994,389	0	5,611	0	5,611	0	3,000,000	0	0	0	157,500	11/15/2015.
742718 BZ 1	PROCTER & GAMBLE CO	..	12/15/2015.	MATURITY		2,000,000	2,000,000	2,044,460	2,004,556	0	(4,556)	0	(4,556)	0	2,000,000	0	0	0	97,000	12/15/2015.
74955E AA 7	RGS (I&M) FUNDING CORP	..	12/28/2015.	VARIOUS		2,777,233	2,730,967	3,675,226	3,030,413	0	(88,910)	0	(88,910)	0	2,941,504	0	(164,271)	(164,271)	273,282	12/07/2022.
771196 AS 1	ROCHE HOLDINGS INC	..	03/26/2015.	CALLED THRU ISSUER at 116.201		386,949	333,000	349,334	341,050	0	(409)	0	(409)	0	340,640	0	46,309	46,309	10,310	03/01/2019.
828807 BM 8	SIMON PROPERTY GROUP LP	..	06/15/2015.	MATURITY		1,000,000	1,000,000	999,684	999,986	0	14	0	14	0	1,000,000	0	0	0	25,500	06/15/2015.
843646 AF 7	SOUTHERN POWER CO	..	07/15/2015.	MATURITY		3,000,000	3,000,000	2,911,170	2,994,543	0	5,457	0	5,457	0	3,000,000	0	0	0	146,250	07/15/2015.
86787G AG 7	SUNTRUST BANK	..	09/01/2015.	MATURITY		3,000,000	3,000,000	2,889,900	2,989,775	0	10,225	0	10,225	0	3,000,000	0	0	0	150,000	09/01/2015.
871829 AU 1	SYSCO CORP	..	07/14/2015.	CALLED THRU ISSUER at 100.000		4,000,000	4,000,000	3,984,640	3,984,960	0	700	0	700	0	3,985,659	0	14,341	14,341	149,667	10/02/2024.
887317 AC 9	TIME WARNER INC	..	08/31/2015.	CALLED THRU ISSUER at 100.000		1,090,000	1,090,000	1,084,626	1,088,741	0	433	0	433	0	1,089,174	0	826	826	118,596	11/15/2016.
89233P 4B 9	TOYOTA MOTOR CREDIT CORP	..	06/17/2015.	MATURITY		2,000,000	2,000,000	2,085,820	2,008,536	0	(8,536)	0	(8,536)	0	2,000,000	0	0	0	32,000	06/17/2015.
906548 CK 6	UNION ELECTRIC CO	..	09/11/2015.	BANK OF AMERICA CORP		2,434,256	2,388,000	2,387,570	2,387,619	0	25	0	25	0	2,387,644	0	46,612	46,612	76,847	04/15/2024.
913017 BH 1	UNITED TECHNOLOGIES CORP	..	05/01/2015.	MATURITY		3,000,000	3,000,000	2,894,160	2,994,917	0	5,083	0	5,083	0	3,000,000	0	0	0	73,125	05/01/2015.
91324P AM 4	UNITEDHEALTH GROUP INC	..	03/15/2015.	MATURITY		4,000,000	4,000,000	3,950,680	3,998,730	0	1,270	0	1,270	0	4,000,000	0	0	0	97,500	03/15/2015.
931422 AE 9	WALGREEN CO	..	08/10/2015.	CALLED THRU ISSUER at 101.200		1,902,552	1,880,000	1,934,746	1,906,180	0	(3,628)	0	(3,628)	0	1,902,552	0	0	0	252,788	01/15/2019.
013716 AV 7	RIO TINTO ALCAN INC	A	06/01/2015.	MATURITY		2,000,000	2,000,000	1,981,860	1,999,049	0	951	0	951	0	2,000,000	0	0	0	50,000	06/01/2015.
2027A0 EM 7	COMMONWEALTH BANK OF AUSTRALIA	F	03/19/2015.	MATURITY		2,000,000	2,000,000	2,068,340	2,003,382	0	(3,382)	0	(3,382)	0	2,000,000	0	0	0	35,000	03/19/2015.
25244S AF 8	DIAGEO FINANCE BV	F	01/15/2015.	MATURITY		2,180,000	2,180,000	2,171,084	2,179,929	0	71	0	71	0	2,180,000	0	0	0	35,425	01/15/2015.
636274 AC 6	NATIONAL GRID PLC	F	03/23/2015.	CALLED THRU ISSUER at 100.000		2,000,000	2,000,000	1,995,700	1,999,123	0	121	0	121	0	1,999,244	0	756	756	234,720	08/01/2016.
3899999.	Total - Bonds - Industrial and Miscellaneous					91,604,755	91,155,639	91,048,336	91,075,625	0	(58,718)	0	(58,718)	0	91,016,904	0	587,851	587,851	4,087,812	XXX
8399997.	Total - Bonds - Part 4					92,569,171	92,120,055	92,015,682	92,040,118	0	(58,792)	0	(58,792)	0	91,981,320	0	587,851	587,851	4,103,342	XXX
8399998.	Total - Bonds - Summary Item from Part 5					6,546,733	6,552,000	6,546,466	0	0	267	0	267	0	6,546,733	0	0	0	126,383	XXX
8399999.	Total - Bonds					99,115,904	98,672,055	98,562,148	92,040,118	0	(58,525)	0	(58,525)	0	98,528,053	0	587,851	587,851	4,229,725	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					99,115,904	XXX	98,562,148	92,040,118	0	(58,525)	0	(58,525)	0	98,528,053	0	587,851	587,851	4,229,725	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
Bonds - Industrial and Miscellaneous																				
68233J AY 0	ONCOR ELECTRIC DELIVERY CO LLC	..	03/19/2015	BARCLAYS PLC	10/27/2015	DIRECT	1,552,000	1,547,716	1,547,942	1,547,942	0	226	0	226	0	0	0	0	27,216	0
832696 AJ 7	JM SMUCKER CO/THE	..	03/12/2015	BANK OF AMERICA CORP	10/14/2015	DIRECT	5,000,000	4,998,750	4,998,791	4,998,791	0	41	0	41	0	0	0	0	99,167	0
3899999.	Total - Bonds - Industrial and Miscellaneous						6,552,000	6,546,466	6,546,733	6,546,733	0	267	0	267	0	0	0	0	126,383	0
8399998.	Total - Bonds						6,552,000	6,546,466	6,546,733	6,546,733	0	267	0	267	0	0	0	0	126,383	0
9999999.	Total - Bonds, Preferred and Common Stocks							6,546,466	6,546,733	6,546,733	0	267	0	267	0	0	0	0	126,383	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
CUSIP Identification	Description Name of Subsidiary, Controlled or Affiliated Company	Foreign	NAIC Company Code or Alien Insurer Identification Number	Naic Valuation Method (See *Purposes and Procedures Manual of the NAIC Investment Analysis Office)*	Do Insurer's Assets Include Intangible Assets Connected with Holding of Such Company's Stock?	Total Amount of Such Intangible Assets	Book/Adjusted Carrying Value	Number of Shares	% of Outstanding

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

2. Total amount of intangible assets nonadmitted $..........0.

NONE

SCHEDULE D - PART 6 - SECTION 2

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

NONE

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	Foreign	Date Acquired	Name of Vendor	Maturity Date	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Par Value	Actual Cost	Amount Due and Accrued 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
Class One Money Market Mutual Funds																				
26200V 10 4	DREYFUS CASH ADVANTAGE FUND - INSTL			12/16/2015.	DIRECT	XXX	20,640,001	0	0	0	0	0	20,640,001	0	0	0.230	0.230	MON..	3,058	0
8999999. Total - Class One Money Market Mutual Funds							20,640,001	0	0	0	0	XXX	20,640,001	0	0	XXX	XXX	XXX	3,058	0
9199999. Total - Short-Term Investments							20,640,001	0	0	0	0	XXX	20,640,001	0	0	XXX	XXX	XXX	3,058	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							
Fifth Third	Cincinnati, OH		0.000	0	0	(9,995,796)	XXX
JPMorgan Chase	New York , NY		0.000	0	0	3,799,678	XXX
0199999. Total - Open Depositories		XXX	XXX	0	0	(6,196,118)	XXX
0399999. Total Cash on Deposit		XXX	XXX	0	0	(6,196,118)	XXX
0599999. Total Cash		XXX	XXX	0	0	(6,196,118)	XXX

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

1. January	9,699,892	4. April	17,861,161	7. July	(304,175)	10. October	(4,863,413)
2. February	(470,455)	5. May	19,711,238	8. August	(520,773)	11. November	(4,802,934)
3. March	19,092,094	6. June	9,235,258	9. September	(4,100,736)	12. December	(6,196,118)

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

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

NONE

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

		1	2	Deposits for the Benefit of All Policyholders		All Other Special Deposits	
				3	4	5	6
	States, Etc.	Type of Deposit	Purpose of Deposit	Book/Adjusting Carrying Value	Fair Value	Book/Adjusting Carrying Value	Fair Value
1.	Alabama AL			0	0	0	0
2.	Alaska AK			0	0	0	0
3.	Arizona AZ			0	0	0	0
4.	Arkansas AR	B	Insurance Department - Arkansas RSD By Stat Ann Section 66-2703	0	0	150,747	165,845
5.	California CA			0	0	0	0
6.	Colorado CO			0	0	0	0
7.	Connecticut CT			0	0	0	0
8.	Delaware DE			0	0	0	0
9.	District of Columbia DC			0	0	0	0
10.	Florida FL	B	State Treasurer of Florida	0	0	201,092	221,126
11.	Georgia GA	B	Georgia Insurance Commissioner - State Compliance Ins Code Section 33-2-32 (A)	0	0	50,066	50,032
12.	Hawaii HI			0	0	0	0
13.	Idaho ID			0	0	0	0
14.	Illinois IL			0	0	0	0
15.	Indiana IN			0	0	0	0
16.	Iowa IA			0	0	0	0
17.	Kansas KS			0	0	0	0
18.	Kentucky KY			0	0	0	0
19.	Louisiana LA			0	0	0	0
20.	Maine ME			0	0	0	0
21.	Maryland MD			0	0	0	0
22.	Massachusetts MA	B	General Laws - Chapter 175 Sec 185	0	0	100,131	100,063
23.	Michigan MI			0	0	0	0
24.	Minnesota MN			0	0	0	0
25.	Mississippi MS			0	0	0	0
26.	Missouri MO			0	0	0	0
27.	Montana MT			0	0	0	0
28.	Nebraska NE			0	0	0	0
29.	Nevada NV	B	Nevada Division of Insurance - NRS 6828015	0	0	200,262	200,126
30.	New Hampshire NH	B	Insurance Department - State of New Hampshire	0	0	494,312	488,575
31.	New Jersey NJ			0	0	0	0
32.	New Mexico NM	B	Insurance Commissioner - State of New Mexico	0	0	100,546	110,563
33.	New York NY			0	0	0	0
34.	North Carolina NC	B	NC Insurance Commissioner - Insurance Code Section 58-5-50	0	0	401,147	416,002
35.	North Dakota ND			0	0	0	0
36.	Ohio OH	B	Ohio Department of Insurance - RSD by Ins Code Section 3901-53	5,364,763	5,636,341	0	0
37.	Oklahoma OK			0	0	0	0
38.	Oregon OR			0	0	0	0
39.	Pennsylvania PA			0	0	0	0
40.	Rhode Island RI			0	0	0	0
41.	South Carolina SC			0	0	0	0
42.	South Dakota SD			0	0	0	0
43.	Tennessee TN			0	0	0	0
44.	Texas TX			0	0	0	0
45.	Utah UT			0	0	0	0
46.	Vermont VT			0	0	0	0
47.	Virginia VA	B	Virginia Insurance Collateral Deposit	0	0	550,925	550,347
48.	Washington WA			0	0	0	0
49.	West Virginia WV			0	0	0	0
50.	Wisconsin WI			0	0	0	0
51.	Wyoming WY			0	0	0	0
52.	American Samoa AS			0	0	0	0
53.	Guam GU			0	0	0	0
54.	Puerto Rico PR			0	0	0	0
55.	US Virgin Islands VI			0	0	0	0
56.	Northern Mariana Islands MP			0	0	0	0
57.	Canada CAN			0	0	0	0
58.	Aggregate Alien and Other OT	XXX	XXX	0	0	0	0
59.	Total	XXX	XXX	5,364,763	5,636,341	2,249,227	2,302,678

DETAILS OF WRITE-INS

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

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