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PROPERTY AND CASUALTY COMPANIES—ASSOCIATION EDITION

ANNUAL STATEMENT

For the Year Ended December 31, 2016

OF THE CONDITION AND AFFAIRS OF THE

BCS Insurance Company

NAIC Group Code 00023 (Current Period), 00023 (Prior Period) NAIC Company Code 38245 Employer's ID Number 36-6033921

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

Country of Domicile United States

Incorporated/Organized 12/05/1950 Commenced Business 11/30/1952

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

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

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

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

Internet Web Site Address www.bcsins.com

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

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

OFFICERS

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

OTHER OFFICERS

Peter Lorin Costello	Chief Marketing Officer	David John Jacobs	Chief Actuary
Susan Chylla Lindquist	Chief Talent Officer		

DIRECTORS OR TRUSTEES

Howard Francis Beacham III	Peter Lorin Costello	Terry Michael Hackett	David John Jacobs
Susan Ann Pickar	Steven Scott Martin		

State of Illinois
ss
County of DuPage

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

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

Subscribed and sworn to before me this 15th day of February, 2017

a. Is this an original filing? Yes [X] No [ ]
b. If no:
1. State the amendment number 0
2. Date filed
3. Number of pages attached 0

Jennifer Mark, Notary Public
03/24/2018

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

SUMMARY INVESTMENT SCHEDULE

	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1	2	3	4	5	6
Investment Categories	Amount	Percentage	Amount	Securities Lending Reinvested Collateral Amount	Total (Col. 3+4) Amount	Percentage
1. Bonds:						
1.1 U.S. treasury securities	15,723,870	7.051	15,723,870		15,723,870	7.051
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies		0.000			0	0.000
1.22 Issued by U.S. government sponsored agencies	300,976	0.135	300,976		300,976	0.135
1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities)		0.000			0	0.000
1.4 Securities issued by states, territories, and possessions and political subdivisions in the U.S.:						
1.41 States, territories and possessions general obligations	9,798,170	4.394	9,798,170		9,798,170	4.394
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations	22,813,254	10.231	22,813,254		22,813,254	10.231
1.43 Revenue and assessment obligations	38,593,193	17.307	38,593,193		38,593,193	17.307
1.44 Industrial development and similar obligations		0.000			0	0.000
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA	292,501	0.131	292,501		292,501	0.131
1.512 Issued or guaranteed by FNMA and FHLMC	12,169,222	5.457	12,169,222		12,169,222	5.457
1.513 All other	360,815	0.162	360,815		360,815	0.162
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA	4,346,938	1.949	4,346,938		4,346,938	1.949
1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-backed securities issued or guaranteed by agencies shown in Line 1.521		0.000			0	0.000
1.523 All other	23,491,994	10.535	23,491,994		23,491,994	10.535
2. Other debt and other fixed income securities (excluding short term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	46,248,287	20.740	46,248,287		46,248,287	20.740
2.2 Unaffiliated non-U.S. securities (including Canada)	11,114,879	4.984	11,114,879		11,114,879	4.984
2.3 Affiliated securities		0.000			0	0.000
3. Equity interests:						
3.1 Investments in mutual funds	21,393,495	9.594	21,393,495		21,393,495	9.594
3.2 Preferred stocks:						
3.21 Affiliated		0.000			0	0.000
3.22 Unaffiliated		0.000			0	0.000
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated		0.000			0	0.000
3.32 Unaffiliated		0.000			0	0.000
3.4 Other equity securities:						
3.41 Affiliated	2,152,518	0.965	2,152,518		2,152,518	0.965
3.42 Unaffiliated	581,800	0.261	581,800		581,800	0.261
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated		0.000			0	0.000
3.52 Unaffiliated		0.000			0	0.000
4. Mortgage loans:						
4.1 Construction and land development		0.000			0	0.000
4.2 Agricultural		0.000			0	0.000
4.3 Single family residential properties		0.000			0	0.000
4.4 Multifamily residential properties		0.000			0	0.000
4.5 Commercial loans		0.000			0	0.000
4.6 Mezzanine real estate loans		0.000			0	0.000
5. Real estate investments:						
5.1 Property occupied by company		0.000	0		0	0.000
5.2 Property held for production of income (including $ ..... of property acquired in satisfaction of debt)		0.000	0		0	0.000
5.3 Property held for sale (including $ ..... property acquired in satisfaction of debt)		0.000	0		0	0.000
6. Contract loans		0.000	0		0	0.000
7. Derivatives		0.000	0		0	0.000
8. Receivables for securities		0.000	0		0	0.000
9. Securities Lending (Line 10, Asset Page reinvested collateral)		0.000	0	XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments	905,004	0.406	905,004		905,004	0.406
11. Other invested assets	12,703,787	5.697	12,703,787		12,703,787	5.697
12. Total invested assets	222,990,704	100.000	222,990,704	0	222,990,704	100.000

SCHEDULE A – VERIFICATION BETWEEN YEARS

Real Estate

NONE

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

SCHEDULE B – VERIFICATION BETWEEN YEARS

Mortgage Loans

NONE

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

SCHEDULE BA – VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		12,146,695
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	0	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	0	0
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16	0	
	3.2 Totals, Part 3, Column 12	0	0
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13	557,092	
	5.2 Totals, Part 3, Column 9	0	557,092
6.	Total gain (loss) on disposals, Part 3, Column 19		0
7.	Deduct amounts received on disposals, Part 3, Column 16		0
8.	Deduct amortization of premium and depreciation		
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17	0	
	9.2 Totals, Part 3, Column 14	0	0
10.	Deduct current year's other-than-temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15	0	
	10.2 Totals, Part 3, Column 11	0	0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		12,703,787
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		12,703,787

SCHEDULE D – VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		206,180,197
2.	Cost of bonds and stocks acquired, Part 3, Column 7		48,446,117
3.	Accrual of discount		131,305
4.	Unrealized valuation increase (decrease):		
	4.1 Part 1, Column 12	(108,682)	
	4.2 Part 2, Section 1, Column 15	0	
	4.3 Part 2, Section 2, Column 13	674,486	
	4.4 Part 4, Column 11	48,980	614,784
5.	Total gain (loss) on disposals, Part 4, Column 19		987,269
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		45,579,061
7.	Deduct amortization of premium		1,398,692
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)		209,381,919
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)		209,381,919

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	16,793,576	17,153,059	17,518,638	16,561,498
Governments	2. Canada				
(Including all obligations guaranteed	3. Other Countries				
by governments)	4. Totals	16,793,576	17,153,059	17,518,638	16,561,498
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	9,798,170	10,106,548	10,057,782	8,640,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	22,813,254	22,974,322	23,825,063	19,705,000
U.S. Special revenue and special assessment obligations and all non-guaranteed obligations of agencies and authorities of governments and their political subdivisions	7. Totals	54,651,049	56,075,886	56,344,073	50,464,336
	8. United States	70,083,171	71,539,174	70,560,910	70,483,786
Industrial and Miscellaneous, SVO Identified	9. Canada	845,171	849,484	852,717	830,000
Funds and Hybrid Securities (unaffiliated)	10. Other Countries	10,269,707	10,251,561	10,264,100	10,280,000
	11. Totals	81,198,050	82,640,220	81,677,727	81,593,786
Parent, Subsidiaries and Affiliates	12. Totals	0	0	0	0
	13. Total Bonds	185,254,099	188,950,035	189,423,284	176,964,620
PREFERRED STOCKS	14. United States				
Industrial and Miscellaneous (unaffiliated)	15. Canada				
	16. Other Countries				
	17. Totals	0	0	0	
Parent, Subsidiaries and Affiliates	18. Totals	0	0	0	
	19. Total Preferred Stocks	0	0	0	
COMMON STOCKS	20. United States	21,975,295	21,975,295	20,743,271	
Industrial and Miscellaneous (unaffiliated)	21. Canada				
	22. Other Countries				
	23. Totals	21,975,295	21,975,295	20,743,271	
Parent, Subsidiaries and Affiliates	24. Totals	2,152,518	2,152,518	1,627,500	
	25. Total Common Stocks	24,127,813	24,127,813	22,370,771	
	26. Total Stocks	24,127,813	24,127,813	22,370,771	
	27. Total Bonds and Stocks	209,381,912	213,077,848	211,794,055	

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 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 10.7	9 Total from Col. 6 Prior Year	10 % From Col. 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1	4,230,399	6,130,773	3,690,998	116,868	2,627,148	XXX	16,796,186	9.1	14,548,803	7.7	16,796,186	
1.2 NAIC 2						XXX	0	0.0	0	0.0		
1.3 NAIC 3						XXX	0	0.0	0	0.0		
1.4 NAIC 4						XXX	0	0.0	0	0.0		
1.5 NAIC 5						XXX	0	0.0	0	0.0		
1.6 NAIC 6						XXX	0	0.0	0	0.0		
1.7 Totals	4,230,399	6,130,773	3,690,998	116,868	2,627,148	XXX	16,796,186	9.1	14,548,803	7.7	16,796,186	0
2. All Other Governments												
2.1 NAIC 1						XXX	0	0.0	0	0.0		
2.2 NAIC 2						XXX	0	0.0	0	0.0		
2.3 NAIC 3						XXX	0	0.0	0	0.0		
2.4 NAIC 4						XXX	0	0.0	0	0.0		
2.5 NAIC 5						XXX	0	0.0	0	0.0		
2.6 NAIC 6						XXX	0	0.0	0	0.0		
2.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions, etc., Guaranteed												
3.1 NAIC 1		751,974	6,359,399	2,591,726		XXX	9,703,100	5.2	9,180,675	4.9	9,703,100	
3.2 NAIC 2		95,071				XXX	95,071	0.1	95,101	0.1	95,071	
3.3 NAIC 3						XXX	0	0.0	0	0.0		
3.4 NAIC 4						XXX	0	0.0	0	0.0		
3.5 NAIC 5						XXX	0	0.0	0	0.0		
3.6 NAIC 6						XXX	0	0.0	0	0.0		
3.7 Totals	0	847,045	6,359,399	2,591,726	0	XXX	9,798,170	5.3	9,275,776	4.9	9,798,170	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 NAIC 1		3,010,143	18,536,554	1,266,556		XXX	22,813,254	12.3	26,317,192	13.9	22,813,254	
4.2 NAIC 2						XXX	0	0.0	0	0.0		
4.3 NAIC 3						XXX	0	0.0	0	0.0		
4.4 NAIC 4						XXX	0	0.0	0	0.0		
4.5 NAIC 5						XXX	0	0.0	0	0.0		
4.6 NAIC 6						XXX	0	0.0	0	0.0		
4.7 Totals	0	3,010,143	18,536,554	1,266,556	0	XXX	22,813,254	12.3	26,317,192	13.9	22,813,254	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	3,651,914	14,549,053	28,002,600	5,989,182	2,042,417	XXX	54,235,166	29.3	56,470,693	29.8	54,235,166	
5.2 NAIC 2			415,883			XXX	415,883	0.2	1,477,635	0.8	415,883	
5.3 NAIC 3						XXX	0	0.0	0	0.0		
5.4 NAIC 4						XXX	0	0.0	0	0.0		
5.5 NAIC 5						XXX	0	0.0	0	0.0		
5.6 NAIC 6						XXX	0	0.0	434,999	0.2		
5.7 Totals	3,651,914	14,549,053	28,418,483	5,989,182	2,042,417	XXX	54,651,049	29.5	58,383,327	30.8	54,651,049	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 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 10.7	9 Total from Col. 6 Prior Year	10 % From Col.7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial and Miscellaneous (unaffiliated)												
6.1 NAIC 1	6,418,815	24,192,164	15,184,879	3,174,520	5,167,939	XXX	54,138,316	29.2	56,367,964	29.8	32,725,332	21,412,984
6.2 NAIC 2	521,057	6,522,234	14,740,444	1,882,919	1,196,853	XXX	24,863,507	13.4	23,278,648	12.3	19,799,465	5,064,042
6.3 NAIC 3		258,759	1,002,650	107,778		XXX	1,369,187	0.7	980,265	0.5	1,369,187	
6.4 NAIC 4						XXX	0	0.0	134,774	0.1		
6.5 NAIC 5						XXX	0	0.0	0	0.0		
6.6 NAIC 6	38,929	249,178	73,401	121,310	169,834	XXX	652,651	0.4	0	0.0		652,651
6.7 Totals	6,978,801	31,222,334	31,001,374	5,286,527	6,534,626	XXX	81,023,662	43.7	80,761,651	42.7	53,893,984	27,129,677
7. Hybrid Securities												
7.1 NAIC 1		174,388				XXX	174,388	0.1	0	0.0	174,388	
7.2 NAIC 2						XXX	0	0.0	0	0.0		
7.3 NAIC 3						XXX	0	0.0	0	0.0		
7.4 NAIC 4						XXX	0	0.0	0	0.0		
7.5 NAIC 5						XXX	0	0.0	0	0.0		
7.6 NAIC 6						XXX	0	0.0	0	0.0		
7.7 Totals	0	174,388	0	0	0	XXX	174,388	0.1	0	0.0	174,388	0
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1						XXX	0	0.0	0	0.0		
8.2 NAIC 2						XXX	0	0.0	0	0.0		
8.3 NAIC 3						XXX	0	0.0	0	0.0		
8.4 NAIC 4						XXX	0	0.0	0	0.0		
8.5 NAIC 5						XXX	0	0.0	0	0.0		
8.6 NAIC 6						XXX	0	0.0	0	0.0		
8.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
9. SVO-Designated Securities												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX		0	0.0	XXX	XXX		
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX		0	0.0	XXX	XXX		
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX		0	0.0	XXX	XXX		
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX		0	0.0	XXX	XXX		
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX		0	0.0	XXX	XXX		
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX		0	0.0	XXX	XXX		
9.7 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	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 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 10.7	9 Total from Col. 6 Prior Year	10 % From Col. 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
10. Total Bonds Current Year												
10.1 NAIC 1	(d) 14,301,128	48,808,495	71,774,430	13,138,851	9,837,505		157,860,409	85.2	XXX	XXX	136,447,425	21,412,984
10.2 NAIC 2	(d) 521,057	6,617,304	15,156,327	1,882,919	1,196,853		25,374,461	13.7	XXX	XXX	20,310,419	5,064,042
10.3 NAIC 3	(d) 0	258,759	1,002,650	107,778	0		1,369,187	0.7	XXX	XXX	1,369,187	0
10.4 NAIC 4	(d) 0	0	0	0	0		0	0.0	XXX	XXX	0	0
10.5 NAIC 5	(d) 0	0	0	0	0		(c) 0	0.0	XXX	XXX	0	0
10.6 NAIC 6	(d) 38,929	249,178	73,401	121,310	169,834		(c) 652,651	0.4	XXX	XXX	0	652,651
10.7 Totals	14,861,114	55,933,736	88,006,808	15,250,858	11,204,192	0	(b) 185,256,708	100.0	XXX	XXX	158,127,031	27,129,677
10.8 Line 10.7 as a % of Col. 7	8.0	30.2	47.5	8.2	6.0	0.0	100.0	XXX	XXX	XXX	85.4	14.6
11. Total Bonds Prior Year												
11.1 NAIC 1	19,485,090	41,908,726	76,543,828	16,026,421	8,921,262	XXX	XXX	XXX	162,885,327	86.1	140,169,439	22,715,889
11.2 NAIC 2	2,704,661	3,829,141	14,701,639	2,078,587	1,537,356	XXX	XXX	XXX	24,851,384	13.1	21,117,952	3,733,433
11.3 NAIC 3	69,833	785,251	85,154	39,733	294	XXX	XXX	XXX	980,265	0.5	980,264	0
11.4 NAIC 4	22,918	64,618	30,496	16,124	618	XXX	XXX	XXX	134,774	0.1	134,775	0
11.5 NAIC 5	0	0	0	0	0	XXX	XXX	XXX	(c) 0	0.0	0	0
11.6 NAIC 6	3,976	18,352	29,546	90,719	292,406	XXX	XXX	XXX	(c) 434,999	0.2	0	435,000
11.7 Totals	22,286,478	46,606,088	91,390,663	18,251,584	10,751,936	XXX	XXX	XXX	(b) 189,286,749	100.0	162,402,430	26,884,322
11.8 Line 11.7 as a % of Col. 9	11.8	24.6	48.3	9.6	5.7	XXX	XXX	XXX	100.0	XXX	85.8	14.2
12. Total Publicly Traded Bonds												
12.1 NAIC 1	11,272,657	36,838,985	68,333,082	11,416,268	8,586,433		136,447,425	73.7	140,169,438	74.1	136,447,425	XXX
12.2 NAIC 2	414,995	5,572,722	12,540,916	1,362,953	418,833		20,310,419	11.0	21,117,952	11.2	20,310,419	XXX
12.3 NAIC 3		258,759	1,002,650	107,778			1,369,187	0.7	980,265	0.5	1,369,187	XXX
12.4 NAIC 4							0	0.0	134,774	0.1	0	XXX
12.5 NAIC 5							0	0.0	0	0.0	0	XXX
12.6 NAIC 6							0	0.0	0	0.0	0	XXX
12.7 Totals	11,687,652	42,670,467	81,876,647	12,886,999	9,005,266	0	158,127,031	85.4	162,402,429	85.8	158,127,031	XXX
12.8 Line 12.7 as a % of Col. 7	7.4	27.0	51.8	8.1	5.7	0.0	100.0	XXX	XXX	XXX	100.0	XXX
12.9 Line 12.7 as a % of Line 10.7, Col. 7, Section 10	6.3	23.0	44.2	7.0	4.9	0.0	85.4	XXX	XXX	XXX	85.4	XXX
13. Total Privately Placed Bonds												
13.1 NAIC 1	3,028,471	11,969,510	3,441,348	1,722,583	1,251,071		21,412,984	11.6	22,715,890	12.0	XXX	21,412,984
13.2 NAIC 2	106,062	1,044,582	2,615,412	519,966	778,020		5,064,042	2.7	3,733,432	2.0	XXX	5,064,042
13.3 NAIC 3							0	0.0	0	0.0	XXX	0
13.4 NAIC 4							0	0.0	0	0.0	XXX	0
13.5 NAIC 5							0	0.0	0	0.0	XXX	0
13.6 NAIC 6	38,929	249,178	73,401	121,310	169,834		652,651	0.4	434,999	0.2	XXX	652,651
13.7 Totals	3,173,463	13,263,269	6,130,161	2,363,859	2,198,926	0	27,129,677	14.6	26,884,321	14.2	XXX	27,129,677
13.8 Line 13.7 as a % Col. 7	11.7	48.9	22.6	8.7	8.1	0.0	100.0	XXX	XXX	XXX	XXX	100.0
13.9 Line 13.7 as a % of Line 10.7, Col. 7, Section 10	1.7	7.2	3.3	1.3	1.2	0.0	14.6	XXX	XXX	XXX	XXX	14.6

(a) Includes $ 27,041,984 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

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

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

(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1$ 2,609 ; NAIC 2 $ .....; NAIC 3 $ .....; NAIC 4 $ .....; NAIC 5 $ .....; NAIC 6 $ .....

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 10.6	9 Total from Col. 6 Prior Year	10 % From Col. 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 Issuer Obligations	4,132,814	5,872,741	3,470,038		2,250,887	XXX	15,726,479	8.5	12,827,927	6.8	15,726,479	
1.2 Residential Mortgage-Backed Securities	80,096	177,081	67,457	14,267	112	XXX	339,013	0.2	425,324	0.2	339,013	
1.3 Commercial Mortgage-Backed Securities	17,488	80,952	153,503	102,600	376,150	XXX	730,693	0.4	1,295,552	0.7	730,693	
1.4 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0		
1.5 Totals	4,230,399	6,130,773	3,690,998	116,868	2,627,148	XXX	16,796,186	9.1	14,548,803	7.7	16,796,186	0
2. All Other Governments												
2.1 Issuer Obligations						XXX	0	0.0	0	0.0		
2.2 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
2.3 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
2.4 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0		
2.5 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions, Guaranteed												
3.1 Issuer Obligations		847,045	6,359,399	2,591,726		XXX	9,798,170	5.3	9,275,776	4.9	9,798,170	
3.2 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
3.3 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
3.4 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0		
3.5 Totals	0	847,045	6,359,399	2,591,726	0	XXX	9,798,170	5.3	9,275,776	4.9	9,798,170	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 Issuer Obligations		3,010,143	18,536,554	1,266,556		XXX	22,813,254	12.3	26,317,192	13.9	22,813,254	
4.2 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
4.3 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
4.4 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0		
4.5 Totals	0	3,010,143	18,536,554	1,266,556	0	XXX	22,813,254	12.3	26,317,192	13.9	22,813,254	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 Issuer Obligations	1,619,253	8,003,823	23,574,403	3,954,567	1,742,123	XXX	38,894,169	21.0	40,904,164	21.6	38,894,169	
5.2 Residential Mortgage-Backed Securities	1,880,268	5,173,355	3,515,687	2,034,615	300,295	XXX	12,904,219	7.0	15,310,560	8.1	12,904,219	
5.3 Commercial Mortgage-Backed Securities	152,394	1,371,875	1,328,392			XXX	2,852,661	1.5	0	0.0	2,852,661	
5.4 Other Loan-Backed and Structured Securities						XXX	0	0.0	2,168,603	1.1		
5.5 Totals	3,651,914	14,549,053	28,418,483	5,989,182	2,042,417	XXX	54,651,049	29.5	58,383,327	30.8	54,651,049	0
6. Industrial and Miscellaneous												
6.1 Issuer Obligations	1,939,987	14,086,552	23,072,318	3,289,704	5,222,976	XXX	47,611,538	25.7	50,919,502	26.9	39,587,922	8,023,616
6.2 Residential Mortgage-Backed Securities	1,855,673	3,086,759	1,515,234	940,090	366,294	XXX	7,764,050	4.2	7,358,642	3.9	3,152,865	4,611,185
6.3 Commercial Mortgage-Backed Securities	1,707,394	6,512,656	6,314,035	863,394	673,355	XXX	16,070,834	8.7	14,906,791	7.9	4,858,928	11,211,906
6.4 Other Loan-Backed and Structured Securities	1,475,746	7,536,367	99,788	193,339	272,001	XXX	9,577,240	5.2	7,576,716	4.0	6,294,270	3,282,970
6.5 Totals	6,978,801	31,222,334	31,001,374	5,286,527	6,534,626	XXX	81,023,662	43.7	80,761,651	42.7	53,893,984	27,129,677
7. Hybrid Securities												
7.1 Issuer Obligations		174,388				XXX	174,388	0.1	0	0.0	174,388	
7.2 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
7.3 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
7.4 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0		
7.5 Totals	0	174,388	0	0	0	XXX	174,388	0.1	0	0.0	174,388	0
8. Parent, Subsidiaries and Affiliates												
8.1 Issuer Obligations						XXX	0	0.0	0	0.0		
8.2 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
8.3 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
8.4 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0		
8.5 Totals	0	0	0	0	0	XXX	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 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 10.6	9 Total from Col. 6 Prior Year	10 % From Col. 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
9. SVO Identified Funds												
9.1 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX		0	0.0	XXX	XXX		
9.2 Bond Mutual Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX		0	0.0	XXX	XXX		
9.3 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
10. Total Bonds Current Year												
10.1 Issuer Obligations	7,692,054	31,994,692	75,012,713	11,102,553	9,215,986	XXX	135,017,998	72.9	XXX	XXX	126,994,382	8,023,616
10.2 Residential Mortgage-Backed Securities	3,816,037	8,437,194	5,098,377	2,988,973	666,700	XXX	21,007,282	11.3	XXX	XXX	16,396,097	4,611,185
10.3 Commercial Mortgage-Backed Securities	1,877,276	7,965,483	7,795,930	965,994	1,049,505	XXX	19,654,188	10.6	XXX	XXX	8,442,282	11,211,906
10.4 Other Loan-Backed and Structured Securities	1,475,746	7,536,367	99,788	193,339	272,001	XXX	9,577,240	5.2	XXX	XXX	6,294,270	3,282,970
10.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
10.6 Totals	14,861,114	55,933,736	88,006,808	15,250,858	11,204,192	0	185,256,708	100.0	XXX	XXX	158,127,031	27,129,677
10.7 Lines 10.6 as a % Col. 7	8.0	30.2	47.5	8.2	6.0	0.0	100.0	XXX	XXX	XXX	85.4	14.6
11. Total Bonds Prior Year												
11.1 Issuer Obligations	11,760,080	28,624,726	79,201,850	12,598,934	8,058,971	XXX	XXX	XXX	140,244,561	74.1	129,470,213	10,774,350
11.2 Residential Mortgage-Backed Securities	4,304,365	9,549,874	4,807,237	3,503,658	929,392	XXX	XXX	XXX	23,094,526	12.2	19,895,942	3,198,584
11.3 Commercial Mortgage-Backed Securities	3,695,320	4,686,698	6,160,370	1,194,225	465,730	XXX	XXX	XXX	16,202,343	8.6	7,675,190	8,527,153
11.4 Other Loan-Backed and Structured Securities	2,526,712	3,744,788	1,221,208	954,767	1,297,844	XXX	XXX	XXX	9,745,319	5.1	5,361,085	4,384,235
11.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11.6 Totals	22,286,477	46,606,086	91,390,665	18,251,584	10,751,937	XXX	XXX	XXX	189,286,749	100.0	162,402,430	26,884,322
11.7 Line 11.6 as a % of Col. 9	11.8	24.6	48.3	9.6	5.7	XXX	XXX	XXX	100.0	XXX	85.8	14.2
12. Total Publicly Traded Bonds												
12.1 Issuer Obligations	7,558,836	28,661,174	72,241,073	10,342,026	8,191,272	XXX	126,994,382	68.6	129,470,212	68.4	126,994,382	XXX
12.2 Residential Mortgage-Backed Securities	2,489,716	6,539,005	4,487,160	2,442,373	437,844	XXX	16,396,097	8.9	19,895,941	10.5	16,396,097	XXX
12.3 Commercial Mortgage-Backed Securities	468,966	2,346,152	5,148,414	102,600	376,150	XXX	8,442,282	4.6	7,675,189	4.1	8,442,282	XXX
12.4 Other Loan-Backed and Structured Securities	1,170,134	5,124,136				XXX	6,294,270	3.4	5,361,086	2.8	6,294,270	XXX
12.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	XXX
12.6 Totals	11,687,652	42,670,467	81,876,647	12,886,999	9,005,266	0	158,127,031	85.4	162,402,428	85.8	158,127,031	XXX
12.7 Line 11.6 as a % of Col. 7	7.4	27.0	51.8	8.1	5.7	0.0	100.0	XXX	XXX	XXX	100.0	XXX
12.8 Line 11.6 as a % of Line 10.6, Col. 7, Section 10	6.3	23.0	44.2	7.0	4.9	0.0	85.4	XXX	XXX	XXX	85.4	XXX
13. Total Privately Placed Bonds												
13.1 Issuer Obligations	133,219	3,333,518	2,771,639	760,527	1,024,714	XXX	8,023,616	4.3	10,774,350	5.7	XXX	8,023,616
13.2 Residential Mortgage-Backed Securities	1,326,321	1,898,190	611,218	546,600	228,856	XXX	4,611,185	2.5	3,198,584	1.7	XXX	4,611,185
13.3 Commercial Mortgage-Backed Securities	1,408,310	5,619,331	2,647,516	863,394	673,355	XXX	11,211,906	6.1	8,527,153	4.5	XXX	11,211,906
13.4 Other Loan-Backed and Structured Securities	305,612	2,412,231	99,788	193,339	272,001	XXX	3,282,970	1.8	4,384,235	2.3	XXX	3,282,970
13.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	XXX	0
13.6 Totals	3,173,463	13,263,269	6,130,161	2,363,859	2,198,926	0	27,129,677	14.6	26,884,322	14.2	XXX	27,129,677
13.7 Line 13.6 as a % of Col. 7	11.7	48.9	22.6	8.7	8.1	0.0	100.0	XXX	XXX	XXX	XXX	100.0
13.8 Line 13.6 as a % of Line 10.6, Col. 7, Section 10	1.7	7.2	3.3	1.3	1.2	0.0	14.6	XXX	XXX	XXX	XXX	14.6

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	6,462,203	6,462,203	0	0	0
2. Cost of short-term investments acquired	50,137,573	50,137,573			
3. Accrual of discount	0				
4. Unrealized valuation increase (decrease)	(11)	(11)			
5. Total gain (loss) on disposals	341	341			
6. Deduct consideration received on disposals	55,351,289	55,351,289			
7. Deduct amortization of premium	0				
8. Total foreign exchange change in book/adjusted carrying value	0				
9. Deduct current year's other-than-temporary impairment recognized	0				
10. Book adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	1,248,818	1,248,818	0	0	0
11. Deduct total nonadmitted amounts	0				
12. Statement value at end of current period (Line 10 minus Line 11)	1,248,818	1,248,818	0	0	0

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

Schedule DB - Part A - Verification

NONE

Schedule DB - Part B - Verification

NONE

Schedule DB - Part C - Section 1

NONE

Schedule DB - Part C - Section 2

NONE

Schedule DB - Verification

NONE

Schedule E - Verification Between Yrs

NONE

Schedule A - Part 1

NONE

Schedule A - Part 2

NONE

Schedule A - Part 3

NONE

Schedule B - Part 1

NONE

Schedule B - Part 2

NONE

Schedule B - Part 3

NONE

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book / Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
Joint Venture, Partnership or Limited Liability Company Interests that have the Underlying Characteristics of: Fixed Income Instruments - Unaffiliated																			
05617#-10-0	BABSON CAPITAL FLOATING RATE INCOME FUND, L.P.		Charlotte	NC	Babson Capital Floating Rate Income Fund	4	07/31/2013		6,300,000	6,101,207	6,101,207	213,436					284,427		1.070
G2926*-10-0	EATON VANCE INSTITUTIONAL SENIOR LOAN FUND			CYM	Eaton Vance Institutional Senior Loan Fu	4	10/07/2014		6,700,000	6,602,581	6,602,581	343,656					288,492		0.120
1399999 - Joint Venture, Partnership or Limited Liability Company Interests that have the Underlying Characteristics of: Fixed Income Instruments - Unaffiliated									13,000,000	12,703,787	12,703,787	557,092	0	0	0	0	572,918	0	XXX
4499999 - Subtotals - Unaffiliated									13,000,000	12,703,787	12,703,787	557,092	0	0	0	0	572,918	0	XXX
4599999 - Subtotals - Affiliated									0	0	0	0	0	0	0	0	0	0	XXX
4699999 Totals									13,000,000	12,703,787	12,703,787	557,092	0	0	0	0	572,918	0	XXX

Schedule BA - Part 2

NONE

Schedule BA - Part 3

NONE

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
Bonds - U.S. Governments - Issuer Obligations																					
912810-DY-1	UNITED STATES TREASURY	C			1	1,645,185	102.8950	1,260,464	1,225,000	1,243,307		(48,048)			8.750	4.620	MN	13,917	107,188	09/27/2006	05/15/2017
912810-DZ-8	UNITED STATES TREASURY	C			1	831,935	104.8750	639,738	610,000	629,592		(30,608)			8.875	3.602	FA	20,449	54,138	08/11/2009	08/15/2017
912810-EQ-7	UNITED STATES TREASURY				1	444,016	124.9060	499,624	400,000	422,527		(2,756)			6.250	5.232	FA	9,443	25,000	06/12/2007	08/15/2023
912810-ET-1	UNITED STATES TREASURY	SD			1	472,547	139.2730	591,910	425,000	448,445		(2,063)			7.625	6.732	FA	12,240	32,406	10/30/1996	02/15/2025
912810-QH-4	UNITED STATES TREASURY				1	869,906	123.3130	986,504	800,000	860,743		(1,545)			4.375	3.878	MN	4,544	35,000	07/01/2010	05/15/2040
912810-QQ-4	UNITED STATES TREASURY				1	364,594	123.5000	432,250	350,000	363,090		(295)			4.375	4.129	MN	1,988	15,313	08/02/2011	05/15/2041
912810-QX-9	UNITED STATES TREASURY				1	197,125	94.2660	188,532	200,000	197,410		72			2.750	2.821	FA	2,077	5,500	09/28/2012	08/15/2042
912810-RM-2	UNITED STATES TREASURY				1	245,713	98.4060	246,015	250,000	245,852		90			3.000	3.088	MN	974	7,500	06/30/2015	05/15/2045
912810-RP-5	UNITED STATES TREASURY				1	123,848	98.3750	122,969	125,000	123,874		27			3.000	3.047	MN	487	3,750	12/30/2015	11/15/2045
912810-RT-7	UNITED STATES TREASURY				1	340,230	83.8440	293,454	350,000	340,264		33			2.250	2.379	FA	2,975		10/31/2016	08/15/2046
912810-RU-4	UNITED STATES TREASURY				1	119,648	96.2660	120,333	125,000	119,654		5			2.875	3.095	MN	467		12/14/2016	11/15/2046
912828-B6-6	UNITED STATES TREASURY				1	697,712	103.2190	670,924	650,000	693,812		(3,900)			2.750	1.740	FA	6,752	8,938	04/25/2016	02/15/2024
912828-HA-1	UNITED STATES TREASURY	C			1	1,731,681	102.4410	1,741,497	1,700,000	1,702,585		(3,963)			4.750	4.499	FA	30,501	80,750	09/03/2008	08/15/2017
912828-J2-7	UNITED STATES TREASURY				1	767,220	97.2500	753,688	775,000	768,438		733			2.000	2.114	FA	5,855	15,500	05/01/2015	02/15/2025
912828-K7-4	UNITED STATES TREASURY				1	270,220	96.7810	266,148	275,000	270,800		438			2.000	2.195	FA	2,077	5,500	08/31/2015	08/15/2025
912828-M5-6	UNITED STATES TREASURY				1	231,557	98.6250	221,906	225,000	230,999		(557)			2.250	1.922	MN	657	5,063	01/29/2016	11/15/2025
912828-P3-8	UNITED STATES TREASURY				1	304,676	97.6480	292,944	300,000	304,140		(535)			1.750	1.512	JJ	2,197	2,625	02/29/2016	01/31/2023
912828-P4-6	UNITED STATES TREASURY	SD			1	170,000	93.3440	158,685	170,000	170,000					1.625	1.625	FA	1,043	1,381	02/15/2016	02/15/2026
912828-PC-8	UNITED STATES TREASURY				1	870,753	103.3200	826,560	800,000	834,625		(8,635)			2.625	1.470	MN	2,727	21,000	09/14/2012	11/15/2020
912828-R8-5	UNITED STATES TREASURY				1	1,000,416	98.9530	989,530	1,000,000	1,000,355		(61)			0.875	0.860	JD	409	4,375	07/25/2016	06/15/2019
912828-SV-3	UNITED STATES TREASURY				1	65,862	98.4920	64,020	65,000	65,778		(84)			1.750	1.517	MN	148	569	05/20/2016	05/15/2022
912828-SX-9	UNITED STATES TREASURY	SD			1	2,579,518	99.5860	2,589,236	2,600,000	2,585,748		5,785			1.125	1.357	MN	2,571	29,250	12/02/2015	05/31/2019
912828-SY-7	UNITED STATES TREASURY	SD			1	227,700	99.9960	229,991	230,000	229,690		748			0.625	0.954	MN	126	1,438	04/24/2014	05/31/2017
912828-UA-6	UNITED STATES TREASURY	C			1	325,165	99.7580	324,214	325,000	325,031		(33)			0.625	0.615	MN	179	2,031	11/30/2012	11/30/2017
912828-VA-5	UNITED STATES TREASURY	SD			1	9,938	98.6090	9,861	10,000	9,950		12			1.125	1.280	AO	19	113	03/09/2016	04/30/2020
912828-VB-3	UNITED STATES TREASURY				1	92,785	97.3360	97,336	100,000	95,098		701			1.750	2.590	MN	227	1,750	07/31/2013	05/15/2023
912828-VE-7	UNITED STATES TREASURY	SD			1	411,169	99.9530	409,807	410,000	410,731		(438)			1.000	0.873	MN	360	4,100	03/09/2016	05/31/2018
912828-WN-6	UNITED STATES TREASURY				1	1,037,426	100.5630	1,005,630	1,000,000	1,031,331		(6,095)			2.000	1.268	MN	1,758	20,000	02/10/2016	05/31/2021
0199999 - Bonds - U.S. Governments - Issuer Obligations						16,448,543	XXX	16,033,767	15,495,000	15,723,870	0	(100,971)	0	0	XXX	XXX	XXX	127,167	490,175	XXX	XXX
Bonds - U.S. Governments - Residential Mortgage-Backed Securities																					
36200K-W8-6	GN 603771 - RMBS			4	1	21,490	111.4560	22,958	20,598	21,286		(82)			5.500	4.449	MON	94	1,154	06/01/2003	05/15/2033
36201X-KK-3	GN 606098 - RMBS			4	1	4,064	111.4560	4,342	3,895	4,031		(3)			5.500	4.430	MON	18	219	06/01/2003	06/15/2033
36209R-2T-9	GN 479686 - RMBS			4	1	2,620	116.1180	2,956	2,545	2,580		(9)			8.000	7.532	MON	17	204	02/14/2001	09/15/2030
36211U-HD-7	GN 523228 - RMBS			4	1	1,461	116.4800	1,653	1,419	1,448		(7)			8.000	7.315	MON	9	114	02/14/2001	10/15/2030
36213F-MD-2	GN 553056 - RMBS			4	1	61,060	111.4560	66,496	59,662	60,746		(100)			5.500	4.912	MON	273	3,333	02/11/2003	02/15/2033
36241K-J6-6	GN 782085 - RMBS			4	1	20,497	113.8230	22,535	19,798	20,332		(70)			7.000	6.009	MON	115	1,406	05/11/2006	11/15/2033
36241K-J7-4	GN 782086 - RMBS			4	1	9,962	112.0120	10,778	9,622	9,869		(42)			7.000	5.866	MON	56	685	05/11/2006	11/15/2031
36241K-JG-4	GN 782063 - RMBS			4	1	5,312	114.0860	5,796	5,081	5,243		(29)			7.000	5.852	MON	30	359	03/15/2006	03/15/2032
36241K-JL-3	GN 782067 - RMBS			4	1	41,637	116.0940	46,328	39,906	41,199		(176)			7.000	5.903	MON	233	2,828	03/16/2006	11/15/2032
36241K-JP-4	GN 782070 - RMBS			4	1	15,093	112.1600	16,225	14,466	14,929		(60)			7.000	5.621	MON	84	1,034	03/21/2006	06/15/2032
36241K-JQ-2	GN 782071 - RMBS			4	1	7,428	115.5430	8,225	7,119	7,349		(34)			7.000	5.812	MON	42	505	03/21/2006	05/15/2033
36241K-JR-0	GN 782072 - RMBS			4	1	24,892	112.7650	26,896	23,852	24,641		(109)			7.000	5.723	MON	139	1,697	03/22/2006	07/15/2033
36241K-JS-8	GN 782073 - RMBS			4	1	4,009	111.4370	4,280	3,841	3,964		(18)			7.000	5.609	MON	22	274	03/23/2006	03/15/2032
36295Q-BH-2	GN 676940 - RMBS			4	1	55,289	109.6650	59,371	54,138	55,208		(25)			5.000	4.456	MON	226	2,758	02/27/2009	04/15/2038
36296T-UY-7	GN 700899 - RMBS			4	1	19,755	113.5110	21,653	19,076	19,675		(55)			6.000	5.087	MON	95	1,159	12/31/2008	11/15/2038
38374L-5Y-3	GNR 0574D HB - CMO/RMBS			4	1	2,121	112.1130	2,231	1,990	2,064		(15)			7.500	5.767	MON	12	152	09/14/2005	09/16/2035
38374L-5Z-0	GNR 0574E HC - CMO/RMBS			4	1	27,168	113.5630	28,953	25,495	26,522		(179)			7.500	5.888	MON	159	1,937	09/14/2005	09/16/2035
62888W-AC-0	NGN 10R3 3A - CMO/RMBS			4	1	17,900	99.8910	17,925	17,944	17,925		3			2.400	2.483	MON	30	439	12/03/2010	12/08/2020
0299999 - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						341,758	XXX	369,603	330,448	339,013	0	(1,013)	0	0	XXX	XXX	XXX	1,656	20,257	XXX	XXX
Bonds - U.S. Governments - Commercial Mortgage-Backed Securities																					
38376G-6E-5	GNR 11152 A - CMBS			4	1	121,294	99.9590	120,735	120,784	120,964		(24)			1.622	1.588	MON	163	2,034	08/29/2013	07/16/2033
38376G-6R-6	GNR 11147 D - CMBS			4	1	375,013	101.3570	385,157	380,000	376,150		139			3.472	3.622	MON	1,108	13,436	11/15/2011	10/16/2044
38376G-RY-8	GNR 1083 D - CMBS			4	1	232,030	103.6270	243,798	235,265	233,580		62			4.300	4.415	MON	843	10,998	07/12/2010	06/16/2044
0399999 - Bonds - U.S. Governments - Commercial Mortgage-Backed Securities						728,336	XXX	749,689	736,049	730,693	0	177	0	0	XXX	XXX	XXX	2,114	26,468	XXX	XXX

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
0599999 - Bonds - U.S. Governments - Subtotals - U.S. Governments						17,518,638	XXX	17,153,059	16,561,498	16,793,576	0	(101,806)	0	0	XXX	XXX	XXX	130,937	536,900	XXX	XXX
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations																					
010411-BP-0	ALABAMA ST				1FE	1,284,290	121.0640	1,210,640	1,000,000	1,277,167		(7,123)			5.000	1.541	FA	11,806		09/23/2016	08/01/2025
373384-6L-5	GEORGIA ST			2	1FE	1,282,090	122.8500	1,228,500	1,000,000	1,278,977		(3,113)			5.000	1.920	JJ	6,111		10/20/2016	07/01/2028
419791-YU-6	HAWAII ST			1	1FE	778,906	119.1860	923,692	775,000	777,748		(162)			5.430	5.384	FA	17,534	42,083	02/10/2010	02/01/2027
419792-GJ-9	HAWAII ST			2	1	494,670	114.8460	488,096	425,000	462,150		(6,058)			5.000	3.070	JD	1,771	21,250	11/18/2011	12/01/2023
419792-GR-1	HAWAII ST			2	1FE	29,098	112.9770	28,244	25,000	26,987		(368)			5.000	3.237	JD	104	1,250	11/18/2011	12/01/2023
452152-HU-8	ILLINOIS ST			1	2FE	95,222	105.9730	100,674	95,000	95,071		(30)			5.877	5.837	MS	1,861	5,583	05/04/2011	03/01/2019
60412A-EJ-8	MINNESOTA ST			2	1FE	1,194,260	117.6870	1,176,870	1,000,000	1,173,482		(17,691)			5.000	2.720	FA	20,833	47,500	10/22/2015	08/01/2032
605580-5Q-8	MISSISSIPPI ST			1	1FE	535,000	119.2210	637,832	535,000	535,000					5.539	5.538	AO	7,408	29,634	10/15/2009	10/01/2029
641461-UU-0	NEVADA ST				1FE	299,515	105.9890	264,973	250,000	262,837		(7,921)			5.000	1.701	FA	5,208	12,500	03/08/2012	08/01/2018
68607L-XP-7	OREGON ST			1	1FE	350,000	112.5650	393,978	350,000	350,000					5.762	5.761	JD	1,681	20,167	10/28/2003	06/01/2023
68608U-WR-3	OREGON ST			2	1FE	441,819	117.4000	410,900	350,000	409,989		(8,783)			5.000	2.095	MN	2,917	17,500	04/03/2013	05/01/2024
880541-WZ-6	TENNESSEE ST			2	1FE	427,902	119.0300	398,751	335,000	424,919		(2,983)			5.000	1.920	FA	5,863		07/27/2016	08/01/2033
882722-7L-9	TEXAS ST			2	1FE	1,202,480	113.6030	1,136,030	1,000,000	1,123,271		(21,778)			5.000	2.480	AO	12,500	50,000	03/20/2013	04/01/2027
93974D-BC-1	WASHINGTON ST			2	1FE	1,064,460	113.7260	1,137,260	1,000,000	1,045,590		(5,860)			5.000	4.200	FA	20,833	50,000	08/08/2013	08/01/2031
97705L-5W-3	WISCONSIN ST			2	1FE	578,070	114.0220	570,110	500,000	554,982		(9,452)			5.000	2.767	MN	4,167	25,000	07/09/2014	05/01/2027
1199999 - Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations						10,057,782	XXX	10,106,548	8,640,000	9,798,170	0	(91,321)	0	0	XXX	XXX	XXX	120,597	322,466	XXX	XXX
1799999 - Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Subtotals - U.S. States, Territories and Possessions (Direct and Guaranteed)						10,057,782	XXX	10,106,548	8,640,000	9,798,170	0	(91,321)	0	0	XXX	XXX	XXX	120,597	322,466	XXX	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations																					
015302-P8-9	ALEXANDRIA VA			2	1FE	580,338	115.6690	520,511	450,000	524,720		(12,959)			5.000	1.790	JD	1,000	22,500	07/23/2012	06/15/2023
041796-MY-6	ARLINGTON TEX			2	1FE	1,259,430	120.2130	1,202,130	1,000,000	1,242,412		(17,018)			5.000	2.192	FA	18,889	18,750	03/28/2016	08/15/2027
101547-UX-3	BOULDER VALLEY COLO SCH DIST NO RE 2 BOU			2	1FE	1,152,090	112.5620	1,125,620	1,000,000	1,130,320		(13,290)			5.000	3.220	JD	4,167	50,000	04/29/2015	12/01/2041
161035-DK-3	CHARLOTTE N C			2	1FE	610,580	114.6620	573,310	500,000	563,018		(10,550)			5.000	2.531	JJ	12,500	25,000	03/16/2012	07/01/2024
164231-KQ-4	CHEROKEE CNTY GA SCH SYS			1	1FE	260,000	115.3680	299,957	260,000	260,000					5.870	5.869	FA	6,359	15,262	06/19/2009	08/01/2028
346843-FV-2	FORT BEND TEX INDPT SCH DIST			2	1FE	623,440	115.2740	576,370	500,000	571,934		(11,863)			5.000	2.260	FA	9,444	25,000	06/06/2012	08/15/2023
35880C-QH-0	FRISCO TEX INDPT SCH DIST				1FE	1,203,520	119.2460	1,192,460	1,000,000	1,172,607		(20,261)			5.000	2.499	FA	18,889	62,500	05/21/2015	08/15/2024
403755-T3-5	GWINNETT CNTY GA SCH DIST			2	1FE	1,198,370	116.1050	1,161,050	1,000,000	1,167,630		(17,029)			5.000	2.790	FA	20,833	50,000	02/23/2015	02/01/2035
440673-K3-4	HORRY CNTY S C SCH DIST				1FE	1,286,670	120.5560	1,205,560	1,000,000	1,269,672		(16,998)			5.000	1.480	MS	16,667	13,472	06/10/2016	03/01/2025
442331-XT-6	HOUSTON TEX				1FE	376,929	116.5410	349,623	300,000	350,223		(7,583)			5.000	2.090	MS	5,000	15,000	04/26/2013	03/01/2023
44256P-DN-0	HOWARD CNTY MD				1FE	1,272,730	121.9360	1,219,360	1,000,000	1,253,699		(19,031)			5.000	1.951	FA	18,889	18,750	03/16/2016	02/15/2026
483836-TS-1	KANE COOK & DU PAGE CNTYS ILL SCH DIST N			2	1FE	306,441	110.0920	291,744	265,000	298,579		(4,254)			5.000	2.981	JJ	6,625	13,250	02/18/2015	01/01/2031
513174-RD-6	LAMAR TEX CONS INDPT SCH DIST			2	1FE	924,623	115.0620	862,965	750,000	845,375		(17,314)			5.000	2.350	FA	14,167	37,500	03/13/2012	02/15/2023
545896-6G-2	LOUDOUN CNTY VA				1FE	537,873	114.9990	477,246	415,000	481,851		(13,002)			5.000	1.580	JD	1,729	20,750	07/23/2012	12/01/2021
643442-LD-6	NEW CASTLE PA AREA SCH DIST				1FE	272,729	109.3930	246,134	225,000	244,590		(5,944)			5.000	2.138	MS	3,750	11,250	01/17/2012	03/01/2020
667825-X7-3	NORTHWEST TEX INDPT SCH DIST			2	1FE	1,262,470	117.5160	1,175,160	1,000,000	1,248,994		(13,476)			5.000	2.000	FA	18,889	20,833	06/10/2016	02/15/2030
667825-ZP-1	NORTHWEST TEX INDPT SCH DIST				1FE	1,092,433	112.5800	979,446	870,000	991,255		(28,301)			5.000	1.500	FA	16,433	43,500	04/09/2013	02/15/2021
686053-BN-8	OREGON SCH BRDS ASSN				1FE	1,523,040	117.1980	1,757,970	1,500,000	1,514,315		(1,144)			5.550	5.419	JD	231	83,250	01/22/2004	06/30/2028
702334-AU-7	PASADENA TEX INDPT SCH DIST			2	1FE	831,208	113.6870	795,809	700,000	785,667		(12,640)			5.000	2.810	FA	13,222	35,000	04/02/2013	02/15/2031
725277-EP-8	PITTSBURGH PA SCH DIST				1FE	340,062	103.9750	311,925	300,000	310,861		(6,401)			4.000	1.780	MS	4,000	12,000	03/07/2012	09/01/2018
727199-VD-0	PLANO TEX INDPT SCH DIST				1FE	714,478	112.5800	647,335	575,000	651,228		(17,719)			5.000	1.659	FA	10,861	28,750	04/03/2013	02/15/2021
735422-NU-7	PORT TACOMA WASH			2	1FE	662,784	119.3750	614,781	515,000	658,619		(4,165)			5.000	1.901	JD	2,146	5,937	08/17/2016	12/01/2028
771588-SG-6	ROCHESTER MINN			2	1FE	1,136,286	116.1400	1,045,260	900,000	1,029,932		(24,018)			5.000	1.999	FA	18,750	45,000	05/24/2012	02/01/2023
796237-G9-0	SAN ANTONIO TEX			2	1FE	532,080	115.8990	521,546	450,000	513,516		(7,990)			5.000	2.790	FA	9,375	22,500	07/30/2014	02/01/2029
812626-4W-6	SEATTLE WASH			2	1FE	596,550	118.1720	590,860	500,000	582,773		(8,627)			5.000	2.780	JD	2,083	25,000	05/07/2015	12/01/2028
815626-GQ-3	SEDGWICK CNTY KANS UNI SCH DIST NO 259 W			1	1FE	440,649	121.9380	518,237	425,000	436,734		(632)			6.220	5.891	AO	6,609	26,435	05/12/2009	10/01/2028
864813-E8-9	SUFFOLK VA			2	1FE	1,218,590	118.5950	1,185,950	1,000,000	1,168,437		(21,535)			5.000	2.400	FA	20,833	50,000	07/31/2014	02/01/2026
972369-LY-6	WILSON PA SCH DIST				1FE	367,531	107.7720	328,705	305,000	330,358		(10,468)			5.000	1.420	MN	1,949	15,250	05/14/2013	05/15/2019
986525-UD-3	YORK CNTY S C SCH DIST NO 4 FORT MILL				1FE	1,241,140	119.7300	1,197,300	1,000,000	1,213,935		(23,860)			5.000	2.131	MS	16,667	40,417	11/10/2015	03/01/2025

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
1899999 - Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations						23,825,063	XXX	22,974,322	19,705,000	22,813,254	0	(368,074)	0	0	XXX	XXX	XXX	300,956	852,856	XXX	XXX
2499999 - Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Subtotals - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)						23,825,063	XXX	22,974,322	19,705,000	22,813,254	0	(368,074)	0	0	XXX	XXX	XXX	300,956	852,856	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Issuer Obligations																					
01030L-BS-3	ALABAMA INCENTIVES FING AUTH SPL OBLIG			1	1FE	172,678	111.3990	189,378	170,000	172,046		(90)			6.042	5.906	MS	3,424	10,271	09/25/2009	09/01/2029
011839-AS-6	ALASKA ST HSG FIN CORP			2	1FE	413,032	113.2100	435,859	385,000	403,393		(2,980)			5.000	4.010	JD	1,604	19,250	08/06/2013	12/01/2026
041806-FJ-4	ARLINGTON TEX HIGHER ED FIN CORP ED REV			2	1FE	223,288	113.1670	226,334	200,000	220,168		(2,095)			5.000	3.559	FA	3,778	11,250	06/19/2015	02/15/2033
041806-FK-1	ARLINGTON TEX HIGHER ED FIN CORP ED REV			2	1FE	166,949	112.7090	169,064	150,000	164,682		(1,522)			5.000	3.599	FA	2,833	8,438	06/19/2015	02/15/2034
047856-EX-3	ATLANTA GA URBAN RESIDENTIAL FIN AUTH SI			2	1FE	36,715	103.6740	36,286	35,000	35,964		(114)			5.500	5.028	MON	160	1,963	08/27/2010	03/01/2041
052414-PR-4	AUSTIN TEX ELEC UTIL SYS REV			2	1FE	393,663	113.2300	396,305	350,000	388,043		(3,585)			5.000	3.560	MN	2,236	17,500	05/13/2015	11/15/2034
072024-NT-5	BAY AREA TOLL AUTH CALIF TOLL BRDG REV			1	1FE	175,000	123.0360	215,313	175,000	175,000					6.793	6.791	AO	2,972	11,888	06/24/2010	04/01/2030
072024-TM-4	BAY AREA TOLL AUTH CALIF TOLL BRDG REV			2	1FE	100,000	100.0360	100,036	100,000	100,000					1.500	1.500	AO	375	1,500	07/16/2014	04/01/2047
13078H-AS-1	CALIFORNIA STATEWIDE CMNTYS DEV AUTH POL				1FE	275,000	100.1290	275,355	275,000	275,000					1.375	1.375	AO	945	3,781	04/03/2013	04/01/2028
167593-HV-7	CHICAGO ILL O HARE INTL ARPT REV			2	1FE	286,163	110.9920	277,480	250,000	270,746		(3,770)			5.000	3.191	JJ	6,250	12,500	08/09/2012	01/01/2023
167725-AB-6	CHICAGO ILL TRAN AUTH SALES & TRANSFER T			1	1FE	340,000	108.6730	369,488	340,000	340,000					6.300	6.299	JD	1,785	22,911	07/30/2008	12/01/2021
19648A-E3-5	COLORADO HEALTH FACS AUTH REV			2	1FE	587,750	110.1560	550,780	500,000	554,459		(8,401)			5.000	2.960	JJ	12,500	25,000	10/26/2012	07/01/2027
19648A-S9-7	COLORADO HEALTH FACS AUTH REV			2	1FE	569,370	113.3980	566,990	500,000	554,141		(6,381)			5.000	3.331	MN	3,194	25,000	07/02/2014	11/15/2029
20281P-CE-0	COMMONWEALTH FING AUTH PA REV			1	1FE	521,230	113.9700	569,850	500,000	512,815		(1,311)			6.392	5.959	JD	2,663	31,960	05/06/2009	06/01/2024
20281P-FH-0	COMMONWEALTH FING AUTH PA REV				1FE	273,929	112.2640	246,981	220,000	252,510		(5,621)			5.000	2.099	JD	917	11,000	01/16/2013	06/01/2022
235036-TH-3	DALLAS FORT WORTH TEX INTL ARPT REV				1FE	303,413	110.7470	276,868	250,000	274,902		(6,161)			5.000	2.270	MN	2,083	12,500	02/17/2012	11/01/2020
235241-LS-3	DALLAS TEX AREA RAPID TRAN SALES TAX REV			1	1FE	195,000	130.4520	254,381	195,000	195,000					5.999	5.999	JD	975	11,698	06/17/2009	12/01/2044
235241-PJ-9	DALLAS TEX AREA RAPID TRAN SALES TAX REV			2	1FE	1,054,134	115.6810	1,041,129	900,000	1,025,969		(13,916)			5.000	3.000	JD	3,750	45,000	11/20/2014	12/01/2031
249182-CD-6	DENVER COLO CITY & CNTY ARPT REV				1FE	283,419	110.2020	258,975	235,000	256,797		(7,299)			5.500	2.150	MN	1,652	12,925	03/22/2013	11/15/2019
25477G-KU-8	DISTRICT COLUMBIA INCOME TAX REV			2	1FE	789,769	114.9400	718,375	625,000	726,452		(15,988)			5.000	2.070	JD	2,604	31,250	11/08/2012	12/01/2024
3137EA-BP-3	FREDDIE MAC	C			1FE	305,446	105.4500	316,350	300,000	300,976		(631)			4.875	4.640	JD	731	14,625	08/29/2008	06/13/2018
353187-CG-0	FRANKLIN CNTY OHIO HOSP REV			2	1FE	372,486	115.5750	375,619	325,000	366,119		(4,209)			5.000	3.260	MN	2,076	16,250	06/04/2015	05/15/2028
379700-AU-4	GLOUCESTER CNTY N J IMPT AUTH SOLID WAST				1FE	250,000	100.9120	252,280	250,000	250,000					2.500	2.500	JD	521	6,250	11/30/2012	12/01/2029
39081J-AH-1	GREAT LAKES WTR AUTH MICH WTR SUPPLY SYS			2	1FE	251,876	114.0340	239,471	210,000	251,191		(685)			5.000	2.651	JJ	1,867		10/14/2016	07/01/2028
392274-E6-9	GREATER ORLANDO AVIATION AUTH ORLANDO FL				1FE	226,718	112.1810	224,362	200,000	214,728		(2,821)			5.000	3.311	AO	2,500	10,000	03/30/2012	10/01/2021
407287-MD-0	HAMILTON CNTY OHIO SALES TAX			2	1FE	344,916	117.4610	323,018	275,000	342,957		(1,959)			5.000	2.211	JD	1,146	3,208	08/04/2016	12/01/2029
413890-DE-1	HARRIS CNTY-HOUSTON TEX SPORTS AUTH REV			2	1FE	157,338	112.8190	152,306	135,000	155,434		(1,904)			5.000	2.840	MN	863	6,750	02/26/2016	11/15/2030
45203H-Y4-8	ILLINOIS FIN AUTH REV			2	2FE	245,163	107.2290	246,627	230,000	243,550		(1,273)			5.000	4.179	FA	4,344	11,500	06/10/2015	08/15/2035
452227-GX-3	ILLINOIS ST SALES TAX REV				1FE	258,971	113.6450	250,019	220,000	246,462		(3,679)			5.000	2.940	JD	489	11,000	06/12/2013	06/15/2023
452252-FH-7	ILLINOIS ST TOLL HWY AUTH TOLL HIGHWAY R			1	1FE	527,201	125.6300	659,558	525,000	526,819		(107)			6.184	6.150	JJ	16,233	32,466	05/19/2009	01/01/2034
452252-HK-8	ILLINOIS ST TOLL HWY AUTH TOLL HIGHWAY R				1FE	289,165	106.6120	266,530	250,000	264,596		(7,430)			5.000	1.881	JD	1,042	12,500	07/17/2013	12/01/2018

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	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
45470R-CX-2	INDIANA FIN AUTH HWY REV				1FE	508,778	121.7590	468,772	385,000	505,956		(2,822)			5.000	2.110	JD	6,363		07/27/2016	06/01/2029
45471A-KE-1	INDIANA FIN AUTH HOSP REV				1FE	291,010	113.6640	284,160	250,000	274,590		(4,196)			5.000	2.990	MN	2,083	12,500	10/24/2012	05/01/2022
454798-SJ-9	INDIANA HEALTH FAC FING AUTH REV				1FE	80,000	102.2910	81,833	80,000	80,000					2.800	2.800	MN	373	2,364	07/30/2013	11/01/2027
45528S-4Y-9	INDIANAPOLIS IND LOC PUB IMPT BD BK			1	1FE	115,000	119.0000	136,850	115,000	115,000					5.854	5.854	JJ	3,104	6,732	02/03/2010	01/15/2030
45528S-4Z-6	INDIANAPOLIS IND LOC PUB IMPT BD BK			1	1FE	829,192	124.6780	810,407	650,000	820,375		(4,303)			6.004	4.215	JJ	17,995	39,026	03/12/2015	01/15/2040
469485-KW-5	JACKSONVILLE FLA SALES TAX REV			2	1FE	390,074	111.8360	374,651	335,000	368,463		(5,248)			5.000	3.089	AO	4,188	16,750	08/02/2012	10/01/2027
495289-H7-8	KING CNTY WASH SWR REV			2	1FE	1,193,680	115.6650	1,156,650	1,000,000	1,125,381		(18,991)			5.000	2.721	JJ	25,000	50,000	03/19/2013	01/01/2026
523470-EY-4	LEE CNTY FLA ARPT REV				1FE	181,540	102.8180	179,932	175,000	175,777		(995)			5.000	4.389	AO	2,188	8,750	06/17/2010	10/01/2017
544445-AQ-2	LOS ANGELES CALIF DEPT ARPTS ARPT REV			2	1FE	274,300	114.6510	257,965	225,000	271,721		(2,579)			5.000	2.500	MN	1,438	5,125	05/12/2016	05/15/2031
54627R-AC-4	LOUISIANA LOC GOVT ENVIRONMENTAL FACS &				1FE	224,915	102.0730	229,664	225,000	224,996		5			3.450	3.450	FA	3,234	7,763	07/16/2010	02/01/2022
54627R-AD-2	LOUISIANA LOC GOVT ENVIRONMENTAL FACS &				1FE	297,730	105.4630	290,023	275,000	287,516		(1,425)			3.960	3.277	FA	4,538	10,890	01/30/2012	08/01/2024
54627R-AK-6	LOUISIANA LOC GOVT ENVIRONMENTAL FACS &				1FE	239,942	103.4620	248,309	240,000	240,000					3.240	3.240	FA	3,240	7,776	07/29/2014	08/01/2028
546749-AJ-1	LOUISVILLE/JEFFERSON CNTY KY METRO GOVT				1FE	125,000	100.0570	125,071	125,000	125,000					1.650	1.650	AO	516	2,063	03/15/2012	10/01/2033
574204-XR-9	MARYLAND ST DEPT TRANSN CONS TRANSN			2	1FE	1,199,160	112.7610	1,127,610	1,000,000	1,108,921		(24,950)			5.000	2.220	FA	18,889	50,000	04/05/2013	02/15/2027
57420P-EU-6	MARYLAND ST ECONOMIC DEV CORP LEASE REV				1FE	798,936	112.6510	901,208	800,000	799,530		89			5.600	5.609	JD	3,733	44,800	07/23/2003	12/01/2024
575579-LH-8	MASSACHUSETTS BAY TRANSN AUTH MASS SALE				1FE	996,038	124.7340	935,505	750,000	942,213		(14,125)			5.250	2.650	JJ	19,688	39,375	01/10/2013	07/01/2028
575579-QD-2	MASSACHUSETTS BAY TRANSN AUTH MASS SALE			1	1FE	318,255	125.7410	314,353	250,000	308,093		(2,826)			5.250	3.320	JJ	6,563	13,125	03/20/2013	07/01/2032
575579-VN-4	MASSACHUSETTS BAY TRANSN AUTH MASS SALE			1	1FE	259,800	112.8630	282,158	250,000	256,052		(661)			5.033	4.647	JJ	6,291	12,583	07/27/2010	07/01/2024
57583U-XX-1	MASSACHUSETTS ST DEV FIN AGY REV			1	1FE	165,000	110.5240	182,365	165,000	165,000					5.353	5.352	JD	736	8,832	07/31/2013	12/01/2028
57584X-UL-3	MASSACHUSETTS ST DEV FIN AGY REV			2	1FE	250,574	116.8900	233,780	200,000	248,874		(1,701)			5.000	2.201	AO	2,500	1,250	08/03/2016	10/01/2030
57586E-ZG-9	MASSACHUSETTS ST HEALTH & EDL FACS AUTH			2	1FE	281,027	113.8600	267,571	235,000	261,602		(4,209)			5.000	2.850	AO	2,938	11,750	02/08/2012	10/01/2025
575896-JC-0	MASSACHUSETTS ST PORT AUTH REV				1FE	194,091	105.3810	184,417	175,000	179,032		(2,577)			5.000	3.411	JJ	4,375	8,750	08/05/2010	07/01/2018
576000-UJ-0	MASSACHUSETTS ST SCH BLDG AUTH DEDICATED			2	1FE	134,769	120.9390	126,986	105,000	134,271		(498)			5.000	1.890	MN	948		10/05/2016	11/15/2027
59164G-CX-8	METRO WASTEWTR RECLAMATION DIST COLO SWR			1	1FE	150,000	117.2390	175,859	150,000	150,000					5.775	5.774	AO	2,166	8,663	08/12/2009	04/01/2029
59259Y-RZ-4	METROPOLITAN TRANSN AUTH N Y REV			2	1FE	184,148	114.2540	177,094	155,000	172,624		(2,721)			5.000	2.881	MN	990	7,750	07/13/2012	11/15/2024
59447P-6H-9	MICHIGAN FIN AUTH REV			2	1FE	294,718	113.0790	282,698	250,000	286,612		(4,261)			5.000	2.840	FA	5,208	12,500	01/28/2015	08/01/2028
59447P-ZM-6	MICHIGAN FIN AUTH REV			2	1FE	105,966	111.9220	111,922	100,000	104,764		(529)			5.000	4.252	JJ	2,500	5,000	08/28/2014	07/01/2030
594612-DJ-9	MICHIGAN ST				1FE	70,332	118.8260	65,354	55,000	69,823		(509)			5.000	2.057	MS	1,062		07/15/2016	03/15/2027
605360-RR-9	MISSISSIPPI HOSP EQUIP & FACS AUTH REV				1FE	196,327	102.7990	179,898	175,000	177,463		(3,217)			5.000	3.078	AO	2,188	8,750	08/05/2010	10/01/2017
645913-AA-2	NEW JERSEY ECONOMIC DEV AUTH ST PENSION				1FE	627,475	117.7400	588,700	500,000	584,618		(4,765)			7.425	5.494	FA	14,025	37,125	03/21/2005	02/15/2029
646135-5Q-2	NEW JERSEY ST TRANSN TR FD AUTH				1FE	397,789	109.8470	384,465	350,000	384,582		(8,169)			5.500	2.840	JD	856	19,250	05/08/2015	12/15/2020
646139-X8-3	NEW JERSEY ST TPK AUTH TPK REV			1	1FE	135,000	139.7020	188,598	135,000	135,000					7.102	7.102	JJ	4,794	9,588	12/08/2010	01/01/2041

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
647200-M9-2	NEW MEXICO MTG FIN AUTH			2	1FE	43,062	103.6540	41,462	40,000	41,148		(337)			4.500	3.532	MS	600	2,017	09/09/2010	09/01/2028
64971M-L6-7	NEW YORK N Y CITY TRANSITIONAL FIN AUTH			1	1FE	168,400	110.7580	188,289	170,000	169,119		128			5.000	5.100	FA	3,542	8,500	03/26/2010	02/01/2023
649902-3S-0	NEW YORK ST DORM AUTH ST PERS INCOME TAX				1FE	916,575	112.9960	847,470	750,000	832,245		(18,523)			5.000	2.250	MS	11,042	37,500	03/23/2012	03/15/2021
649902-ZL-0	NEW YORK ST DORM AUTH ST PERS INCOME TAX			1	1FE	595,185	111.0320	555,160	500,000	552,459		(9,265)			4.992	2.810	MS	7,349	24,960	02/13/2012	03/15/2022
649906-XB-5	NEW YORK ST DORM AUTH REVS NON ST SUPPOR				1FE	506,889	111.2890	461,849	415,000	461,328		(11,847)			5.000	1.899	AO	5,188	20,750	01/09/2013	10/01/2020
64990E-DH-7	NEW YORK ST DORM AUTH ST PERS INCOME TAX			2	1FE	583,555	114.7130	573,565	500,000	554,149		(8,204)			5.000	3.000	JD	1,111	25,000	04/02/2013	06/15/2031
650035-A6-5	NEW YORK ST URBAN DEV CORP REV			2	1FE	302,895	116.8450	292,113	250,000	284,468		(5,077)			5.000	2.580	MS	3,681	12,500	03/20/2013	03/15/2025
650035-ZM-3	NEW YORK ST URBAN DEV CORP REV			2	1FE	487,908	118.0040	472,016	400,000	457,118		(8,438)			5.000	2.500	MS	5,889	20,000	03/14/2013	03/15/2024
66285W-JT-4	NORTH TEX TWY AUTH REV			2	1FE	294,040	111.1590	277,898	250,000	273,450		(5,505)			5.000	2.520	JJ	6,250	12,500	02/12/2013	01/01/2023
679087-EZ-5	OKLAHOMA ST CAP IMPT AUTH ST HWY CAP IMP			1	1FE	492,716	109.0120	528,708	485,000	487,946		(753)			5.140	4.949	JJ	12,465	24,929	09/09/2009	07/01/2020
68607V-D3-6	OREGON ST DEPT ADMINISTRATIVE SVCS LOTTE			2	1FE	1,206,430	113.3940	1,133,940	1,000,000	1,135,701		(19,769)			5.000	2.630	AO	12,500	50,000	04/05/2013	04/01/2030
709224-RR-2	PENNSYLVANIA ST TPK COMMN TPK REV				1FE	233,076	117.4690	217,318	185,000	232,220		(856)			5.000	2.130	JD	771	1,053	09/23/2016	12/01/2026
71883M-HV-9	PHOENIX ARIZ CIVIC IMPT CORP ARPT REV				1FE	303,298	113.0000	282,500	250,000	282,880		(5,523)			5.000	2.431	JJ	6,250	12,500	02/06/2013	07/01/2022
73358W-AH-7	PORT AUTH N Y & N J				1FE	180,000	119.9570	215,923	180,000	180,000					5.859	5.858	JD	879	10,546	06/18/2009	12/01/2024
735240-YU-1	PORT PORTLAND ORE ARPT REV				1FE	158,632	105.3500	142,223	135,000	141,982		(4,569)			5.000	1.500	JJ	3,375	6,750	04/09/2013	07/01/2018
735389-QH-4	PORT SEATTLE WASH REV				1FE	598,740	110.6080	553,040	500,000	549,378		(12,854)			5.000	2.180	MS	8,333	25,000	01/07/2013	09/01/2020
735389-SD-1	PORT SEATTLE WASH REV				1FE	143,248	105.2510	136,826	130,000	134,915		(1,817)			4.000	2.480	FA	2,167	5,200	02/23/2012	08/01/2019
735397-CC-3	PORT SEATTLE WASH SPL FAC REV				1FE	284,918	101.5810	253,953	250,000	253,739		(8,947)			5.000	1.370	JD	1,042	12,500	05/23/2013	06/01/2017
759136-QW-7	REGIONAL TRANSN DIST COLO SALES TAX REV			2	1FE	1,181,180	114.2330	1,142,330	1,000,000	1,115,892		(18,045)			5.000	2.830	MN	8,333	50,000	03/22/2013	11/01/2028
771902-GB-3	ROCHESTER MINN HEALTH CARE FACS REV				1FE	108,516	104.7130	109,949	105,000	107,005		(1,028)			4.000	2.943	MN	537	4,200	04/21/2011	11/15/2038
786091-AG-3	SACRAMENTO CNTY CALIF PENSION OBLIG			1	2FE	171,593	116.5200	203,910	175,000	172,333		240			7.250	7.498	FA	5,286	12,688	10/17/2013	08/01/2025
792072-DN-7	ST LUCIE CNTY FLA SALES TAX REV			2	1FE	288,085	115.3570	288,393	250,000	276,462		(3,457)			5.000	3.241	AO	3,125	12,500	06/06/2013	10/01/2024
792905-DD-0	ST PAUL MINN HSG & REDEV AUTH HEALTH CAR			2	1FE	207,848	113.9870	210,876	185,000	204,821		(1,968)			5.000	3.530	JJ	4,625	9,764	05/29/2015	07/01/2029
796237-4D-4	SAN ANTONIO TEX			2	1FE	773,022	120.9450	725,670	600,000	767,629		(5,393)			5.000	1.812	FA	10,083		08/03/2016	02/01/2028
796242-RQ-0	SAN ANTONIO TEX ARPT SYS REV			2	1FE	230,260	112.5340	225,068	200,000	217,709		(2,898)			5.000	3.230	JJ	5,000	10,000	05/02/2012	07/01/2023
796253-4U-3	SAN ANTONIO TEX ELEC & GAS REV			2	1FE	944,584	116.4920	931,936	800,000	931,173		(12,442)			5.000	2.931	FA	16,667	26,444	11/04/2015	02/01/2032
797398-EG-5	SAN DIEGO CNTY CALIF PENSION OBLIG			1	1FE	515,085	102.7080	513,540	500,000	501,310		(1,990)			5.728	5.294	FA	10,820	28,640	09/12/2008	08/15/2017
79739G-EJ-1	SAN DIEGO CNTY CALIF REGL ARPT AUTH ARPT			2	1FE	297,905	113.4110	283,528	250,000	281,521		(4,353)			5.000	2.861	JJ	6,250	12,500	01/17/2013	07/01/2026
79904N-EE-6	SAN MATEO CNTY CALIF JT PWRS FING AUTH			2	1FE	574,982	117.2310	580,293	495,000	556,466		(7,231)			5.000	3.120	JD	1,100	24,750	05/07/2014	06/15/2027
812728-TT-0	SEATTLE WASH WTR SYS REV			2	1FE	1,170,980	117.3360	1,173,360	1,000,000	1,147,218		(15,347)			5.000	2.990	MN	8,333	50,000	05/21/2015	05/01/2029
873545-FY-8	TACOMA WASH SWR REV			2	1FE	721,638	113.9240	683,544	600,000	663,101		(11,866)			5.000	2.700	JD	2,500	30,000	09/28/2011	12/01/2022
89602N-E8-3	TRIBOROUGH BRDG & TUNL AUTH N Y REVS			2	1FE	615,370	116.9080	584,540	500,000	574,754		(10,732)			5.000	2.451	MN	3,194	25,000	01/11/2013	11/15/2024
913366-EP-1	UNIV CALIF REGTS MED CTR POOLED REV			1	1FE	185,000	131.2100	242,739	185,000	185,000					6.548	6.547	MN	1,548	12,114	11/09/2010	05/15/2048
91514A-GE-9	UNIVERSITY TEX UNIV REVS				1FE	602,535	119.2760	578,489	485,000	601,289		(1,246)			5.000	1.641	FA	2,088		10/26/2016	08/15/2024
917565-LB-7	UTAH TRAN AUTH SALES TAX REV			1	1FE	406,208	127.3620	522,184	410,000	406,748		145			5.937	6.003	JD	1,082	24,342	06/09/2009	06/15/2039

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
928172-YT-6	VIRGINIA ST PUB BLDG AUTH PUB FACS REV				1FE	1,291,220	119.1100	1,191,100	1,000,000	1,199,237		(23,921)			5.000	2.140	FA	20,833	50,000	01/09/2013	08/01/2024
934864-AM-1	WARREN CNTY KY HOSP REV				1FE	226,186	107.2380	209,114	195,000	206,072		(4,751)			5.000	2.389	AO	2,438	9,750	07/23/2012	04/01/2019
938120-AC-6	WASHINGTON CNTY NEB WASTEWATER & SOLID W				1FE	245,000	99.9600	244,902	245,000	245,000					2.375	2.375	MS	1,940	5,819	08/18/2015	09/01/2030
93978E-U2-6	WASHINGTON ST HEALTH CARE FACS AUTH REV				1FE	198,146	106.2810	185,992	175,000	180,719		(2,989)			5.000	3.149	MN	1,458	8,750	08/26/2010	11/01/2018
97712D-HN-9	WISCONSIN ST HEALTH & EDL FACS AUTH REV			2	1FE	187,988	114.7350	189,313	165,000	183,701		(2,044)			5.000	3.350	MN	1,054	8,250	11/06/2014	11/15/2029
2599999 - Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Issuer Obligations						40,543,240	XXX	40,031,207	35,065,000	38,894,169	0	(473,582)	0	0	XXX	XXX	XXX	473,946	1,648,678	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Residential Mortgage-Backed Securities																					
3128K5-WP-3	FH A45154 - RMBS			4	1	65,013	113.8190	72,072	63,322	64,939		161			6.000	5.253	MON	317	3,917	07/06/2005	05/01/2035
3128KQ-D7-8	FH A60126 - RMBS			4	1	15,052	113.1790	16,253	14,361	15,132		102			6.000	4.484	MON	72	896	07/27/2009	05/01/2037
3128KY-JB-6	FH A67458 - RMBS			4	1	13,095	113.4810	14,627	12,889	13,047		(36)			6.000	5.650	MON	64	789	12/10/2007	11/01/2037
3128L0-Q8-8	FH A68579 - RMBS			4	1	46,354	113.2140	51,281	45,296	46,131		(179)			6.000	5.476	MON	226	2,723	09/16/2008	11/01/2037
3128L0-V6-6	FH A68737 - RMBS			4	1	33,379	113.3190	37,063	32,707	33,334		(20)			6.500	5.950	MON	177	2,167	07/22/2008	11/01/2037
3128M4-HY-2	FH G02647 - RMBS			4	1	29,229	110.6800	32,709	29,553	29,204		(38)			5.500	5.816	MON	135	1,667	04/30/2007	02/01/2037
3128M5-4E-7	FH G04121 - RMBS			4	1	169,108	110.6800	172,406	155,770	169,350		595			5.500	3.263	MON	714	8,774	01/23/2012	04/01/2038
3128M5-GR-5	FH G03508 - RMBS			4	1	69,092	113.4730	77,720	68,492	69,038		(23)			6.000	5.770	MON	342	4,203	11/21/2007	07/01/2037
3128M6-EP-9	FH G04342 - RMBS			4	1	78,419	113.2040	88,718	78,370	78,367		(43)			6.000	6.006	MON	392	4,812	07/18/2008	04/01/2038
3128M7-YV-2	FH G05824 - RMBS			4	1	171,968	111.2680	180,595	162,306	170,886		(549)			5.500	4.114	MON	744	9,058	02/25/2010	01/01/2040
3128M8-G3-2	FH G06218 - RMBS	C		4	1	162,361	102.7920	165,089	160,605	162,310		68			3.500	3.317	MON	468	5,718	10/12/2011	12/01/2040
3128MB-VC-8	FH G13111 - RMBS			4	1	41,722	108.2470	43,583	40,263	41,126		(132)			6.500	5.243	MON	218	2,699	07/23/2008	03/01/2023
3128MJ-DT-4	FH G08113 - RMBS			4	1	35,681	112.8130	39,440	34,960	35,592		(26)			6.500	5.985	MON	189	2,311	04/06/2006	02/01/2036
3128MJ-PS-3	FH G08432 - RMBS	C		4	1	98,642	107.8650	104,338	96,730	98,706		159			4.500	4.064	MON	363	4,459	02/01/2011	01/01/2041
3128MJ-S6-8	FH G08540 - RMBS			4	1	399,390	98.7370	415,579	420,895	399,952		(196)			3.000	3.756	MON	1,052	12,754	01/02/2014	08/01/2043
3128MJ-SK-7	FH G08521 - RMBS	C		4	1	273,168	98.7910	258,902	262,071	272,746		138			3.000	2.423	MON	655	7,952	01/02/2013	01/01/2043
3128MJ-XQ-8	FH G08686 - RMBS			4	1	252,196	98.7020	244,323	247,536	251,864		(332)			3.000	2.762	MON	619	6,252	02/03/2016	01/01/2046
3128PR-TM-1	FH J12356 - RMBS			4	1	157,466	103.0250	157,075	152,463	155,862		(404)			4.000	3.167	MON	508	6,207	06/16/2010	06/01/2025
31292H-VU-5	FH C01527 - RMBS			4	1	67,160	110.6800	72,421	65,432	66,955		4			5.500	4.905	MON	300	3,670	05/05/2003	04/01/2033
31292L-N7-6	FH C04014 - RMBS			4	1	78,997	102.4410	75,115	73,325	78,897		148			3.500	2.325	MON	214	2,603	10/02/2012	06/01/2042
31292M-DY-6	FH C04619 - RMBS	C		4	1	780,145	98.7750	765,267	774,758	779,853		(18)			3.000	2.905	MON	1,937	23,503	06/03/2013	03/01/2043
312940-EU-9	FH A91947 - RMBS			4	1	195,395	109.0260	205,796	188,759	195,689		578			5.000	4.129	MON	786	9,691	04/29/2010	04/01/2040
312941-3E-5	FH A93497 - RMBS	C		4	1	123,871	108.8990	130,738	120,054	123,759		83			4.500	3.833	MON	450	5,501	05/03/2011	08/01/2040
312942-4G-7	FH A94423 - RMBS	C		4	1	251,466	105.0550	254,879	242,615	251,258		402			4.000	3.301	MON	809	9,897	11/05/2010	10/01/2040
312942-CQ-6	FH A93679 - RMBS	C		4	1	251,898	105.0550	258,255	245,829	252,906		1,348			4.000	3.431	MON	819	10,183	08/23/2010	09/01/2040
312942-Y2-5	FH A94329 - RMBS			4	1	133,055	105.6800	142,415	134,760	133,158		(6)			4.000	4.246	MON	449	5,458	02/01/2011	10/01/2040
312942-YK-5	FH A94314 - RMBS	C		4	1	123,125	107.8400	128,032	118,724	122,815		(92)			4.500	3.767	MON	445	5,413	07/05/2011	10/01/2040
312942-Z9-9	FH A94368 - RMBS			4	1	105,308	105.6800	112,716	106,658	105,252		(118)			4.000	4.272	MON	356	4,349	02/01/2011	10/01/2040
312943-GL-1	FH A94703 - RMBS	C		4	1	207,631	102.8180	211,696	205,894	207,539		5			3.500	3.362	MON	601	7,309	11/05/2010	11/01/2040
312943-QZ-9	FH A94972 - RMBS			4	1	55,691	107.8460	58,603	54,339	55,694		64			4.500	3.958	MON	204	2,494	01/03/2011	11/01/2040
312943-UP-6	FH A95090 - RMBS	C		4	1	240,027	107.8520	252,550	234,164	240,063		343			4.500	3.955	MON	878	10,767	01/03/2011	11/01/2040
312965-HQ-2	FH B12939 - RMBS			4	1	49,353	103.1920	49,430	47,901	48,171		(199)			5.000	4.232	MON	200	2,490	03/29/2004	04/01/2019
312965-T4-8	FH B13271 - RMBS			4	1	38,093	102.7860	39,494	38,423	38,261		16			4.500	4.811	MON	144	1,798	04/14/2004	04/01/2019
31297G-6W-6	FH A28985 - RMBS			4	1	39,523	113.3660	43,343	38,233	39,196		(202)			6.000	5.248	MON	191	2,300	01/07/2005	12/01/2034
31297V-Y6-9	FH A39733 - RMBS			4	1	28,546	108.6950	32,315	29,730	28,553		(65)			5.000	6.010	MON	124	1,517	12/13/2005	11/01/2035
3132GD-5T-5	FH Q00858 - RMBS	C		4	1	135,736	105.0550	140,967	134,184	135,635		(35)			4.000	3.790	MON	447	5,436	06/13/2011	05/01/2041
3132GG-CG-8	FH Q02771 - RMBS			4	1	641,005	105.6800	651,850	616,815	639,341		(342)			4.000	3.308	MON	2,056	24,959	08/31/2011	08/01/2041
3132GJ-EL-9	FH Q03139 - RMBS			4	1	299,158	105.6800	302,129	285,890	298,919		394			4.000	3.139	MON	953	11,624	08/16/2011	09/01/2041
3132HL-3K-7	FH Q10802 - RMBS	C		4	1	350,145	98.9660	335,363	338,867	349,428		(102)			3.000	2.552	MON	847	10,263	08/31/2012	08/01/2042
3132HM-AZ-4	FH Q10924 - RMBS			4	1	92,093	102.3800	87,314	85,284	91,971		192			3.500	2.269	MON	249	3,027	10/02/2012	09/01/2042
3132HN-HV-4	FH Q12044 - RMBS	C		4	1	287,009	98.9140	272,360	275,350	286,546		118			3.000	2.421	MON	688	8,352	01/02/2013	10/01/2042
3132JA-B4-6	FH Q18658 - RMBS			4	1	92,102	102.7070	90,265	87,886	92,358		359			3.500	2.709	MON	256	3,132	05/24/2013	06/01/2043
31371K-2Z-3	FN 254692 - RMBS			4	1	82,973	111.6520	91,440	81,898	82,791		(35)			5.500	5.181	MON	375	4,598	02/01/2003	03/01/2033
31371L-CD-9	FN 254868 - RMBS			4	1	60,382	109.3600	64,472	58,954	60,274		20			5.000	4.428	MON	246	3,011	08/18/2009	09/01/2033

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond CHAR	NAIC Designation	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change In B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date
31371L-CE-7	FN 254869 - RMBS			4	1	44,348	111.6870	49,407	44,237	44,286		(34)			5.500	5.438	MON	203	2,478	08/11/2003	09/01/2033
31371M-UK-1	FN 256286 - RMBS			4	1	8,363	107.0090	9,102	8,506	8,286		(81)			6.000	7.227	MON	43	553	06/15/2006	06/01/2036
3137A6-VK-5	FHR 3808E LA - CMO/RMBS			4	1	551,883	103.3720	534,654	517,213	541,345		(4,236)			4.000	1.748	MON	1,724	21,159	04/23/2014	08/15/2038
31381Q-2U-9	FN 467987 - RMBS			4	1	111,293	101.4150	111,526	109,970	110,000		(263)			3.740	3.511	MON	354	4,187	03/15/2011	04/01/2018
31384P-S6-3	FN 529841 - RMBS			4	1	11,763	112.0090	12,895	11,513	11,635		(9)			7.500	7.065	MON	72	888	04/01/2001	02/01/2030
31385H-5J-7	FN 545449 - RMBS			4	1	18	99.8680	17	17	17		0			6.500	4.567	MON	0	2	11/04/2002	02/01/2017
31385W-WZ-8	FN 555164 - RMBS			4	1	328	100.8870	316	313	314		(3)			6.500	4.067	MON	2	23	11/12/2002	11/01/2017
31389R-UG-9	FN 633383 - RMBS			4	1	3,700	101.6270	3,785	3,725	3,706		(3)			5.500	6.065	MON	17	231	06/01/2002	05/01/2017
3138A2-BV-0	FN AH0951 - RMBS			4	1	240,689	108.7820	250,889	230,635	240,833		544			4.500	3.537	MON	865	10,603	06/21/2011	12/01/2040
3138L8-UK-8	FN AM7785 - RMBS			4	1	278,911	99.3840	258,398	260,000	277,816		(1,095)			3.170	2.120	MON	710	3,502	06/30/2016	02/01/2030
3138LD-3U-5	FN AN1710 - RMBS			4	1	304,028	97.5040	282,762	290,000	303,317		(711)			2.870	2.264	MON	717	3,537	06/30/2016	05/01/2028
3138ME-BN-9	FN AP9944 - RMBS			4	1	19,926	102.3540	18,911	18,476	19,991		168			3.500	2.236	MON	54	661	10/02/2012	09/01/2042
3138MF-AE-7	FN AQ0004 - RMBS			4	1	31,335	102.3540	29,738	29,054	31,204		28			3.500	2.357	MON	85	1,032	10/02/2012	10/01/2042
3138MF-P2-7	FN AQ0440 - RMBS			4	1	133,967	102.3540	127,499	124,566	134,021		477			3.500	2.322	MON	363	4,431	10/02/2012	10/01/2042
3138NW-GG-8	FN AR0198 - RMBS			4	1	50,890	102.3240	49,718	48,589	50,578		(140)			3.500	2.846	MON	142	1,708	05/24/2013	05/01/2043
3138WQ-JN-3	FN AT2968 - RMBS			4	1	96,309	102.1910	93,830	91,819	96,571		429			3.500	2.682	MON	268	3,277	05/24/2013	05/01/2043
3138WT-AR-7	FN AT5415 - RMBS			4	1	91,057	102.4560	88,943	86,811	91,113		172			3.500	2.715	MON	253	3,086	05/24/2013	06/01/2043
3138WT-CE-4	FN AT5468 - RMBS			4	1	11,307	102.3180	11,046	10,796	11,401		105			3.500	2.617	MON	31	390	05/24/2013	06/01/2043
3138X0-Y3-6	FN AU1629 - RMBS			4	1	675,254	99.0670	667,494	673,780	675,094		(150)			3.000	2.961	MON	1,684	20,438	12/04/2015	07/01/2043
31390J-RR-4	FN 647696 - RMBS			4	1	1,530	100.1640	1,450	1,447	1,450		(15)			6.500	4.115	MON	8	112	02/01/2003	05/01/2017
31390K-H9-2	FN 648356 - RMBS			4	1	175	100.0790	166	166	166		(2)			6.500	4.030	MON	1	13	02/01/2003	06/01/2017
31390M-KB-9	FN 650190 - RMBS			4	1	254	100.2820	243	242	244		(6)			6.500	1.559	MON	1	18	11/04/2002	09/01/2017
31392C-T6-1	FNW 02W3 A4 - CMO/RMBS			4	1	175,758	112.0440	199,293	177,870	176,219		(53)			6.500	6.735	MON	963	11,680	05/14/2002	11/25/2041
31393B-HP-3	FNR 0333F PT - CMO/RMBS			4	1	17,490	106.7710	18,518	17,344	17,434		(12)			4.500	4.361	MON	65	790	02/25/2004	05/25/2033
31401J-B4-9	FN 709359 - RMBS			4	1	4,330	102.6500	4,335	4,223	4,228		(18)			5.000	4.305	MON	18	225	01/13/2004	07/01/2018
31402C-4F-6	FN 725422 - RMBS			4	1	115,822	109.3600	123,725	113,135	115,487		(114)			5.000	4.470	MON	471	5,754	08/11/2009	04/01/2034
31402H-H3-8	FN 729350 - RMBS			4	1	4,579	102.6500	4,584	4,466	4,476		(21)			5.000	4.193	MON	19	238	01/13/2004	07/01/2018
31402K-BX-1	FN 730954 - RMBS		C	4	1	85,649	109.3600	98,320	89,905	85,475		(470)			5.000	6.242	MON	375	4,610	08/31/2007	08/01/2033
31402R-W2-1	FN 736065 - RMBS			4	1	2,009	102.6750	2,012	1,959	1,970		(8)			5.000	3.823	MON	8	106	01/13/2004	09/01/2018
31403C-6L-0	FN 745275 - RMBS			4	1	100,170	109.3600	104,174	95,258	100,175		257			5.000	3.775	MON	397	4,875	05/19/2010	02/01/2036
31403J-TN-6	FN 750357 - RMBS			4	1	110,591	114.9690	123,050	107,028	109,965		(307)			6.000	5.123	MON	535	6,505	12/01/2003	11/01/2033
31404Q-QW-2	FN 775469 - RMBS			4	1	11,271	113.5400	12,226	10,768	11,158		49			6.500	5.395	MON	58	727	07/09/2004	05/01/2034
31404V-2P-2	FN 780282 - RMBS			4	1	19,034	113.5400	20,644	18,182	18,657		(105)			6.500	5.694	MON	98	1,185	07/15/2004	07/01/2034
31404W-MB-9	FN 780754 - RMBS			4	1	29,272	112.1700	33,239	29,633	29,297		(45)			5.500	5.768	MON	136	1,670	06/01/2004	06/01/2034
31405S-ET-7	FN 797646 - RMBS			4	1	22,578	114.9690	25,325	22,028	22,447		(98)			6.000	5.396	MON	110	1,325	09/09/2005	09/01/2035
31405S-KJ-2	FN 797797 - RMBS			4	1	56,556	114.0610	62,554	54,842	56,354		(106)			6.000	5.135	MON	274	3,348	04/19/2005	04/01/2035
31406Y-Y7-9	FN 824334 - RMBS			4	1	69,468	111.7460	77,061	68,961	69,385		(16)			5.500	5.298	MON	316	3,891	07/27/2005	07/01/2035
31407H-KS-4	FN 831105 - RMBS			4	1	85,206	111.8810	94,742	84,681	85,114		(40)			5.500	5.333	MON	388	4,766	02/01/2008	11/01/2035
31407J-KY-7	FN 832011 - RMBS		C	4	1	85,731	109.3600	95,145	87,002	85,674		(174)			5.000	5.345	MON	363	4,459	08/01/2005	08/01/2035
31407S-EE-8	FN 839033 - RMBS		C	4	1	107,098	109.3600	122,411	111,934	107,559		46			5.000	5.965	MON	466	5,667	11/03/2005	11/01/2035
31408B-U5-5	FN 846704 - RMBS			4	1	41,954	114.1430	47,172	41,327	41,772		(92)			6.000	5.639	MON	207	2,510	01/18/2006	01/01/2036
31410G-AF-0	FN 888406 - RMBS			4	1	36,814	109.3600	42,351	38,727	36,787		(157)			5.000	6.253	MON	161	1,981	06/04/2007	08/01/2036
31410G-E4-1	FN 888555 - RMBS			4	1	61,680	103.4940	63,439	61,297	61,314		(134)			5.500	5.265	MON	281	3,488	12/27/2007	09/01/2021
31412D-SQ-2	FN 922227 - RMBS			4	1	68,393	113.5390	74,043	65,214	67,663		(309)			6.500	5.394	MON	353	4,324	02/18/2009	12/01/2036
31412P-U8-2	FN 931307 - RMBS			4	1	350,218	108.5940	366,294	337,306	349,365		(127)			4.500	3.717	MON	1,265	15,422	07/01/2010	06/01/2039
31412Q-7B-9	FN 932490 - RMBS			4	1	338,910	108.7830	352,063	323,638	338,131		90			4.500	3.503	MON	1,214	14,817	07/29/2010	02/01/2040
31413J-UL-6	FN 947087 - RMBS			4	1	51,080	114.7110	58,041	50,597	50,990		(38)			6.000	5.732	MON	253	3,098	11/05/2007	10/01/2037
31413T-JT-0	FN 954874 - RMBS			4	1	81,026	114.1320	89,892	78,761	80,703		(223)			6.000	5.252	MON	394	4,790	03/18/2008	11/01/2037
31414S-Y6-4	FN 975133 - RMBS			4	1	79,891	113.3440	89,566	79,021	79,909		67			6.000	5.639	MON	395	4,896	06/11/2008	05/01/2038
31415R-ZU-1	FN 987355 - RMBS			4	1	107,271	113.2900	119,049	105,083	107,134		10			6.500	5.908	MON	569	6,985	11/01/2008	10/01/2038
31416L-HY-5	FN AA2946 - RMBS			4	1	129,033	103.9750	129,762	124,801	127,439		(336)			4.500	3.571	MON	468	5,743	04/09/2009	04/01/2024
31416R-RG-0	FN AA7686 - RMBS			4	1	212,163	108.2030	220,903	204,156	212,604		791			4.500	3.596	MON	766	9,428	07/07/2010	06/01/2039
31416X-QT-0	FN AB2265 - RMBS			4	1	263,659	106.0560	268,629	253,290	262,855		(213)			4.000	3.257	MON	844	10,258	08/24/2011	02/01/2041
31417Y-HM-2	FN MA0235 - RMBS			4	1	28,584	102.4540	28,410	27,730	28,045		(122)			4.000	2.852	MON	92	1,158	10/26/2009	11/01/2019
31418M-KS-0	FN AD0304 - RMBS			4	1	18,746	104.8130	18,194	17,358	18,509		78			6.000	0.555	MON	87	1,130	09/24/2009	05/01/2022
31418N-YK-0	FN AD1613 - RMBS			4	1	57,023	102.5760	56,361	54,945	56,496		(97)			4.500	3.348	MON	206	2,540	04/14/2010	02/01/2025
31418V-T5-1	FN AD7771 - RMBS			4	1	76,930	105.3060	77,327	73,430	75,933		(292)			4.000	2.716	MON	245	2,993	08/20/2010	07/01/2025

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
31419L-XR-9	FN AE9687 - RMBS			4	1	241,672	106.0560	252,675	238,247	241,245		(135)			4.000	3.725	MON	794	9,655	11/24/2010	11/01/2040
2699999 - Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Residential Mortgage-Backed Securities						12,936,205	XXX	13,219,314	12,599,336	12,904,219	0	(5,195)	0	0	XXX	XXX	XXX	43,533	520,071	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Commercial Mortgage-Backed Securities																					
3136AQ-5E-6	FN 16M02B AV2 - CMBS			4	1	876,433	97.9410	856,984	875,000	876,263		(170)			2.152	2.125	MON	1,569	15,692	03/01/2016	01/25/2023
3137AN-MN-2	FHMS K707 A2 - CMBS			4	1	768,398	100.9840	757,380	750,000	762,301		(6,098)			2.220	1.262	MON	1,388	13,875	02/12/2016	12/25/2018
3137B4-WB-8	FHMS K033 A2 - CMBS			4	1FE	1,219,797	103.0640	1,211,002	1,175,000	1,214,097		(5,700)			3.060	2.479	MON	2,996	32,959	01/12/2016	07/25/2023
2799999 - Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Commercial Mortgage-Backed Securities						2,864,629	XXX	2,825,366	2,800,000	2,852,661	0	(11,967)	0	0	XXX	XXX	XXX	5,953	62,525	XXX	XXX
3199999 - Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Subtotals - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies of Governments and Their Political Subdivisions						56,344,073	XXX	56,075,886	50,464,336	54,651,049	0	(490,744)	0	0	XXX	XXX	XXX	523,432	2,231,275	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations																					
00206R-CT-7	AT&T INC			1,2	2FE	160,007	102.7310	154,097	150,000	159,437		(570)			4.125	3.302	FA	2,303	3,231	05/03/2016	02/17/2026
00287Y-AP-4	ABBVIE INC			1,2	2FE	645,535	99.5590	647,134	650,000	646,385		573			3.200	3.306	MN	3,178	20,800	06/30/2015	11/06/2022
00440E-AJ-6	CHUBB INA HOLDINGS INC		C	1	1FE	59,999	100.5080	60,305	60,000	60,000		1			5.700	5.693	FA	1,292	3,420	02/05/2007	02/15/2017
00440E-AU-1	CHUBB INA HOLDINGS INC		C	1,2	1FE	656,814	99.9180	649,467	650,000	655,934		(880)			2.875	2.701	MN	3,011	18,688	01/20/2016	11/03/2022
00440E-AV-9	CHUBB INA HOLDINGS INC		C	1,2	1FE	49,847	101.2520	50,626	50,000	49,861		12			3.350	3.385	MN	270	1,675	10/27/2015	05/03/2026
00507U-AR-2	ACTAVIS FUNDING SCS		C	1,2	2FE	174,752	101.3360	177,338	175,000	174,815		38			3.450	3.472	MS	1,778	6,038	03/12/2015	03/15/2022
00507U-AS-0	ACTAVIS FUNDING SCS		C	1,2	2FE	134,521	99.9680	134,957	135,000	134,595		41			3.800	3.843	MS	1,511	5,130	03/03/2015	03/15/2025
008117-AP-8	AETNA INC			1,2	2FE	39,324	97.9940	39,198	40,000	39,581		65			2.750	2.946	MN	141	1,100	11/02/2012	11/15/2022
00817Y-AW-8	AETNA INC			1,2	2FE	721,752	98.7920	691,544	700,000	720,827		(925)			3.200	2.829	JD	996	11,573	07/06/2016	06/15/2026
008916-AG-3	AGRIUM INC			1	2FE	117,439	124.7500	124,750	100,000	115,137		(407)			7.125	5.813	MN	752	7,125	07/01/2010	05/23/2036
021517-AC-1	ARAUCO ARGENTINA SA		C	1	2FE	69,510	101.4800	71,036	70,000	69,973		64			6.375	6.467	JD	273	4,463	06/07/2007	06/09/2017
025816-BK-4	AMERICAN EXPRESS CO			2	1FE	149,291	100.8480	151,272	150,000	149,420		65			3.625	3.682	JD	393	5,438	12/02/2014	12/05/2024
0258M0-DL-0	AMERICAN EXPRESS CREDIT CORP			9	1FE	360,000	100.3240	361,166	360,000	360,000					1.543	1.562	MJSD	201	4,472	03/13/2014	03/18/2019
02665W-AZ-4	AMERICAN HONDA FINANCE CORP		C	1	1FE	149,903	100.0340	150,051	150,000	149,928		21			2.450	2.464	MS	990	3,675	09/21/2015	09/24/2020
03027X-AD-2	AMERICAN TOWER CORP			1	2FE	35,860	107.6830	37,689	35,000	35,650		(73)			5.000	4.690	FA	661	1,750	01/07/2014	02/15/2024
03027X-AK-6	AMERICAN TOWER CORP			1,2	2FE	445,518	94.6620	425,979	450,000	445,740		222			3.375	3.490	AO	3,206	6,413	05/11/2016	10/15/2026
03076C-AE-6	AMERIPRISE FINANCIAL INC			1	1FE	169,227	108.6420	179,259	165,000	166,610		(444)			5.300	4.966	MS	2,575	8,745	05/11/2010	03/15/2020
031162-BB-5	AMGEN INC			1	2FE	19,990	106.2530	21,251	20,000	19,997		2			4.500	4.504	MS	265	900	03/09/2010	03/15/2020
035242-AL-0	ANHEUSER-BUSCH INBEV FINANCE INC		C	1,2	2FE	249,053	101.4510	253,628	250,000	249,167		115			3.300	3.361	FA	3,438	4,263	01/13/2016	02/01/2023
035242-AN-6	ANHEUSER-BUSCH INBEV FINANCE INC		C	1,2	1FE	601,404	108.0850	648,510	600,000	601,389		(15)			4.900	4.885	FA	12,250	15,190	01/14/2016	02/01/2046
037833-AL-4	APPLE INC			1	1FE	453,740	93.9940	469,970	500,000	456,005		896			3.850	4.419	MN	3,048	19,250	04/29/2014	05/04/2043
037833-BG-4	APPLE INC			1	1FE	114,600	100.8030	115,923	115,000	114,657		35			3.200	3.241	MN	491	3,680	05/06/2015	05/13/2025
053332-AL-6	AUTOZONE INC			1,2	2FE	86,343	104.6450	94,181	90,000	88,323		393			4.000	4.530	MN	460	3,600	06/01/2011	11/15/2020
05348E-AW-9	AVALONBAY COMMUNITIES INC			2	1FE	84,723	99.6950	84,741	85,000	84,749		24			3.500	3.539	MN	380	2,967	11/04/2015	11/15/2025
05523U-AJ-9	BAE SYSTEMS HOLDINGS INC		C	1	2FE	119,581	108.9420	130,730	120,000	119,879		53			6.375	6.421	JD	638	7,650	06/01/2009	06/01/2019
05568B-AA-6	BNSF RAILWAY CO			1	1FE	96,571	111.2120	107,399	96,571	96,574		3			5.720	5.718	JJ	2,547	5,700	05/10/2006	01/15/2024
06051G-EU-9	BANK OF AMERICA CORP				2FE	707,385	100.2170	701,519	700,000	706,797		(588)			3.300	3.122	JJ	10,908	11,550	05/24/2016	01/11/2023
06051G-FM-6	BANK OF AMERICA CORP				2FE	301,233	99.6570	298,971	300,000	301,225		(55)			4.000	3.940	JJ	5,300	8,000	05/06/2016	01/22/2025
06406H-CM-9	BANK OF NEW YORK MELLON CORP			9	1FE	328,544	100.0670	325,218	325,000	326,245		(789)			1.446	1.218	FMAN	796	3,772	01/15/2014	08/01/2018
064159-AM-8	BANK OF NOVA SCOTIA				1FE	655,278	100.0470	650,306	650,000	650,034		(1,117)			2.550	2.375	JJ	7,781	16,575	01/25/2012	01/12/2017
081437-AJ-4	BEMIS COMPANY INC			1,2	2FE	129,778	95.7720	124,504	130,000	129,783		6			3.100	3.120	MS	1,187		09/08/2016	09/15/2026
10112R-AS-3	BOSTON PROPERTIES LP			1,2	2FE	89,334	104.8470	94,362	90,000	89,690		67			4.125	4.212	MN	474	3,713	11/08/2010	05/15/2021
12189T-BC-7	BURLINGTON NORTHERN SANTA FE CORP			1	1FE	224,606	107.6680	242,253	225,000	224,886		54			4.700	4.720	AO	2,644	10,575	09/21/2009	10/01/2019

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
12201P-AN-6	BURLINGTON RESOURCES FINANCE COMPANY			1	2FE	134,649	132.2980	145,528	110,000	129,960		(834)			7.400	5.590	JD	678	8,140	06/30/2010	12/01/2031
124857-AD-5	CBS CORP			1	2FE	106,825	110.0040	110,004	100,000	102,668		(727)			5.750	4.861	AO	1,214	5,750	06/30/2010	04/15/2020
12527G-AF-0	CF INDUSTRIES INC			1	3FE	125,242	86.2220	107,778	125,000	107,778	(17,454)	1			5.150	5.134	MS	1,895	6,438	03/17/2014	03/15/2034
126659-AA-9	CVS 096 CTF - ABS			1	2FE	435,286	129.1940	562,364	435,286	435,289		2			8.353	8.353	MON	2,121	36,461	06/10/2009	07/10/2031
14040H-BJ-3	CAPITAL ONE FINANCIAL CORP			2	2FE	59,995	101.0900	60,654	60,000	59,996		0			4.200	4.201	AO	434	2,520	10/26/2015	10/29/2025
140420-NG-1	CAPITAL ONE BANK USA NA			2	2FE	319,869	99.9080	319,706	320,000	319,995		44			1.200	1.214	FA	1,472	3,840	02/10/2014	02/13/2017
149123-CC-3	CATERPILLAR INC			1,2	1FE	349,941	102.5530	358,936	350,000	349,964		14			3.400	3.402	MN	1,521	11,900	05/05/2014	05/15/2024
151020-AP-9	CELGENE CORP			1,2	2FE	59,795	100.2150	60,129	60,000	59,844		20			3.625	3.666	MN	278	2,175	05/06/2014	05/15/2024
151020-AS-3	CELGENE CORP			1,2	2FE	99,034	102.3410	102,341	100,000	99,146		82			3.875	3.993	FA	1,464	3,907	08/03/2015	08/15/2025
161175-AY-0	CHARTER COMMUNICATIONS INC			1,2	3FE	240,000	105.0630	252,151	240,000	240,000					4.908	4.907	JJ	5,170		07/09/2015	07/23/2025
171798-AC-5	CIMAREX ENERGY CO			1,2	2FE	152,220	103.7000	155,550	150,000	152,060		(160)			4.375	4.152	JD	547	6,563	04/25/2016	06/01/2024
17275R-AP-7	CISCO SYSTEMS INC			1	1FE	74,864	101.9740	76,481	75,000	74,917		20			2.900	2.928	MS	707	2,175	02/24/2014	03/04/2021
172967-CC-3	CITIGROUP INC				2FE	777,183	112.8730	846,548	750,000	771,410		(677)			6.000	5.733	AO	7,625	45,000	11/30/2006	10/31/2033
172967-KA-8	CITIGROUP INC				2FE	243,192	101.2740	243,058	240,000	243,070		(129)			4.450	4.299	MS	2,729	7,343	05/06/2016	09/29/2027
20030N-AM-3	COMCAST CORP			1	1FE	130,010	128.5100	160,638	125,000	129,435		(95)			6.450	6.141	MS	2,374	8,063	06/10/2010	03/15/2037
209111-FK-4	CONSOLIDATED EDISON COMPANY OF NEW YORK			1,2	1FE	696,402	100.1860	701,302	700,000	696,410		8			4.300	4.327	JD	3,763		11/15/2016	12/01/2056
212015-AL-5	CONTINENTAL RESOURCES INC			1,2	3FE	158,227	97.5000	146,250	150,000	146,250	(10,041)	(910)			4.500	3.718	AO	1,425	6,750	10/27/2014	04/15/2023
212015-AN-1	CONTINENTAL RESOURCES INC			1,2	3FE	673,826	92.0000	616,400	670,000	616,400	(56,651)	(350)			3.800	3.727	JD	2,122	25,460	09/05/2014	06/01/2024
224044-CC-9	COX COMMUNICATIONS INC			1,2	2FE	104,415	85.1470	106,434	125,000	104,665		250			4.500	5.697	JD	16	5,625	04/04/2016	06/30/2043
22822V-AC-5	CROWN CASTLE INTERNATIONAL CORP			1,2	2FE	555,599	97.7030	537,367	550,000	555,306		(293)			3.700	3.576	JD	904	12,380	05/06/2016	06/15/2026
24422E-RE-1	JOHN DEERE CAPITAL CORP				1FE	234,749	106.1410	249,431	235,000	234,876		27			3.900	3.913	JJ	4,302	9,165	07/07/2011	07/12/2021
25179M-AP-8	DEVON ENERGY CORP			1,2	2FE	134,331	98.9270	148,391	150,000	135,872		1,541			3.250	5.288	MN	623	4,875	04/20/2016	05/15/2022
25243Y-AM-1	DIAGEO CAPITAL PLC		C	1	1FE	199,776	103.2240	206,448	200,000	199,986		36			5.750	5.759	AO	2,172	11,500	10/23/2007	10/23/2017
25272K-AK-9	DIAMOND 1 FINANCE CORP			1,2	2FE	700,541	108.3740	704,431	650,000	699,068		(1,473)			6.020	4.988	JD	1,739	21,087	08/17/2016	06/15/2026
254709-AD-0	DISCOVER FINANCIAL SERVICES INC			1	2FE	95,000	101.8000	96,710	95,000	95,000					6.450	6.448	JD	323	6,128	04/29/2008	06/12/2017
257375-AH-8	DOMINION GAS HOLDINGS LLC			1,2	1FE	149,586	101.0040	151,506	150,000	149,662		38			3.600	3.633	JD	240	5,400	12/03/2014	12/15/2024
25746U-BH-1	DOMINION RESOURCES INC			1	2FE	205,491	107.5930	220,566	205,000	205,163		(44)			5.200	5.167	FA	4,027	10,660	08/12/2009	08/15/2019
260543-CF-8	DOW CHEMICAL CO			1,2	2FE	249,008	105.2420	263,105	250,000	249,475		106			4.125	4.173	MN	1,318	10,313	11/04/2011	11/15/2021
26884A-BF-9	ERP OPERATING LP			1,2	1FE	114,242	93.8310	107,906	115,000	114,257		15			2.850	2.926	MN	719		10/04/2016	11/01/2026
26884T-AD-4	ERAC USA FINANCE LLC			1	2FE	59,722	106.3890	63,833	60,000	59,859		30			4.500	4.557	FA	1,013	2,700	05/09/2011	08/16/2021
278062-AC-8	EATON CORP		C	1	2FE	613,105	98.3520	604,865	615,000	613,729		211			2.750	2.789	MN	2,772	16,913	11/07/2013	11/02/2022
29273R-AN-9	ENERGY TRANSFER PARTNERS LP			1,2	2FE	174,438	104.6190	183,083	175,000	174,729		61			4.650	4.689	JD	678	8,138	05/09/2011	06/01/2021
29336U-AB-3	ENLINK MIDSTREAM PARTNERS LP			1,2	2FE	378,352	99.2590	367,258	370,000	376,685		(800)			4.400	4.099	AO	4,070	16,280	11/06/2014	04/01/2024
29358Q-AA-7	ENSCO PLC		C	1	3FE	259,766	97.6450	258,759	265,000	258,759	(3,742)	544			4.700	4.951	MS	3,667	12,455	03/08/2011	03/15/2021
29379V-AC-7	ENTERPRISE PRODUCTS OPERATING LLC			1	2FE	137,544	108.9850	136,231	125,000	128,549		(1,572)			6.500	5.045	JJ	3,408	8,125	06/17/2010	01/31/2019
29717P-AN-7	ESSEX PORTFOLIO LP			1,2	2FE	708,520	101.2660	708,862	700,000	708,690		(317)			3.875	3.666	MN	4,521	23,831	07/08/2016	05/01/2024
316773-CL-2	FIFTH THIRD BANCORP			2	2FE	287,987	102.4520	297,111	290,000	288,877		205			3.500	3.582	MS	2,989	10,150	03/02/2012	03/15/2022
33829T-AA-4	FIVE CORNERS FUNDING TRUST			1	2FE	693,102	105.0070	682,546	650,000	685,318		(4,460)			4.419	3.522	MN	3,670	28,724	03/18/2015	11/15/2023
341099-CK-3	DUKE ENERGY FLORIDA LLC			1	1FE	114,585	105.7990	121,669	115,000	114,927		51			5.650	5.696	JD	289	6,498	06/11/2008	06/15/2018
345397-XA-6	FORD MOTOR CREDIT COMPANY LLC				2FE	200,000	98.5790	197,158	200,000	200,000					3.219	3.219	JJ	3,076	6,438	01/09/2015	01/09/2022
349553-AL-1	FORTIS INC			1,2	2FE	80,000	93.0360	74,429	80,000	80,000					3.055	3.055	AO	591		09/29/2016	10/04/2026
369604-BC-6	GENERAL ELECTRIC COMPANY				1FE	84,316	103.5000	87,975	85,000	84,922		84			5.250	5.353	JD	310	4,463	11/29/2007	12/06/2017
369622-SM-8	GENERAL ELECTRIC CAPITAL CORP				1FE	20,926	110.8790	23,285	21,000	20,966		9			5.300	5.345	FA	433	1,113	02/08/2011	02/11/2021
36962G-3H-5	GENERAL ELECTRIC CO				1FE	159,461	102.8710	164,594	160,000	159,958		72			5.625	5.663	MS	2,650	9,000	09/19/2007	09/15/2017
37331N-AF-8	GEORGIA-PACIFIC LLC			1,2	2FE	150,000	100.9470	151,421	150,000	150,000					2.539	2.539	MN	487	3,809	11/03/2014	11/15/2019
38141G-GM-0	GOLDMAN SACHS GROUP INC				1FE	80,695	121.8720	98,716	81,000	80,726		10			6.250	6.277	FA	2,109	5,063	01/21/2011	02/01/2041
38141G-VS-0	GOLDMAN SACHS GROUP INC			2	1FE	39,634	104.9620	41,985	40,000	39,640		6			4.750	4.808	AO	369	1,900	10/16/2015	10/21/2045
391164-AE-0	GREAT PLAINS ENERGY INC			1,2	2FE	634,854	106.7110	672,279	630,000	632,425		(486)			4.850	4.748	JD	2,546	30,555	05/18/2011	06/01/2021
432748-AB-7	HILLTOP HOLDINGS INC			2	2FE	350,000	97.2160	340,256	350,000	350,000					5.000	4.999	AO	3,694	17,500	04/06/2015	04/15/2025
437076-BM-3	HOME DEPOT INC			1,2	1FE	178,841	99.9170	179,851	180,000	178,935		95			3.000	3.074	AO	1,350	3,435	02/03/2016	04/01/2026
46625H-GY-0	JPMORGAN CHASE & CO				1FE	80,735	104.2500	78,188	75,000	75,878		(806)			6.000	4.829	JJ	2,075	4,500	01/28/2010	01/15/2018
46625H-HF-0	JPMORGAN CHASE & CO				1FE	110,782	128.3360	128,336	100,000	109,522		(218)			6.400	5.628	MN	818	6,400	06/10/2010	05/15/2038

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
46625H-RV-4	JPMORGAN CHASE & CO			1,2	1FE	508,898	95.0080	484,541	510,000	508,958		60			2.950	2.974	AO	3,761	2,925	07/14/2016	10/01/2026
49245P-AA-4	KERRY GROUP FINANCIAL SERVICES	C		1,2	2FE	648,869	97.4380	633,347	650,000	648,976		107			3.200	3.228	AO	4,738	10,400	04/19/2016	04/09/2023
49446R-AL-3	KIMCO REALTY CORP			1,2	2FE	628,740	101.4040	638,845	630,000	629,206		186			3.200	3.231	MN	3,360	20,160	04/14/2014	05/01/2021
494550-BJ-4	KINDER MORGAN ENERGY PARTNERS LP			1	2FE	374,871	102.3320	383,745	375,000	374,948		27			4.150	4.153	MS	5,188	15,563	08/05/2011	03/01/2022
494550-BV-7	KINDER MORGAN ENERGY PARTNERS LP			1,2	2FE	273,743	101.9100	280,253	275,000	273,999		123			4.250	4.306	MS	3,896	11,688	09/11/2014	09/01/2024
500472-AB-1	KONINKLIJKE PHILIPS ELECTRONICS NV	C		1	2FE	345,818	104.8620	367,017	350,000	349,386		522			5.750	5.905	MS	6,149	20,125	03/05/2008	03/11/2018
50076Q-AN-6	KRAFT FOODS GROUP INC				2FE	152,876	120.5660	150,708	125,000	152,162		(617)			6.500	4.916	FA	3,205	8,125	10/26/2015	02/09/2040
501044-CY-5	THE KROGER CO			1,2	2FE	449,082	104.2490	469,121	450,000	449,325		93			4.000	4.025	FA	7,500	18,000	01/23/2014	02/01/2024
53079E-BE-3	LIBERTY MUTUAL GROUP INC			1	2FE	148,817	104.5950	156,893	150,000	149,141		116			4.250	4.353	JD	283	6,375	02/06/2014	06/15/2023
534187-AY-5	LINCOLN NATIONAL CORP			1	2FE	107,317	110.1870	110,187	100,000	102,798		(798)			6.250	5.266	FA	2,361	6,250	06/30/2010	02/15/2020
539830-BH-1	LOCKHEED MARTIN CORP			1,2	2FE	552,194	101.6230	543,683	535,000	550,859		(1,335)			3.550	3.161	JJ	8,758	12,240	02/05/2016	01/15/2026
571748-AZ-5	MARSH & MCLENNAN COMPANIES INC			1,2	1FE	39,969	101.7520	40,701	40,000	39,972		2			3.750	3.759	MS	446	1,500	09/09/2015	03/14/2026
57629W-BU-3	MASSMUTUAL GLOBAL FUNDING II				1FE	249,730	101.0180	252,545	250,000	249,877		57			2.350	2.372	AO	1,338	5,875	04/02/2014	04/09/2019
581557-BE-4	MCKESSON CORP			1,2	2FE	55,000	102.5780	56,418	55,000	55,000					3.796	3.795	MS	615	2,088	03/05/2014	03/15/2024
585055-BS-4	MEDTRONIC INC	C		1	1FE	89,138	102.3650	92,129	90,000	89,288		77			3.500	3.612	MS	928	3,150	12/01/2014	03/15/2025
58933Y-AA-3	MERCK & CO INC			1,2	1FE	609,902	105.7820	650,559	615,000	612,734		517			3.875	3.975	JJ	10,989	23,831	12/08/2010	01/15/2021
59217G-AG-4	METROPOLITAN LIFE GLOBAL FUNDING I				1FE	654,201	102.9370	674,237	655,000	654,823		126			3.650	3.669	JD	1,129	23,908	06/07/2011	06/14/2018
59523U-AM-9	MID AMERICA APARTMENTS LP			1,2	2FE	44,546	100.7230	45,325	45,000	44,589		38			4.000	4.124	MN	230	1,830	11/02/2015	11/15/2025
598329-AC-4	MIDWEST FAMILY HSG LLC			1	6*	458,233	83.2520	412,455	495,430	412,455		(18,858)	289		5.531	5.983	JJ	13,701	27,528	06/11/2007	01/01/2051
61747W-AF-6	MORGAN STANLEY			1	1FE	149,370	110.9440	166,416	150,000	149,706		70			5.750	5.805	JJ	3,738	8,625	01/20/2011	01/25/2021
617482-4M-3	MORGAN STANLEY				2FE	81,387	106.9790	80,234	75,000	80,786		(600)			4.875	3.405	MN	609	3,291	04/27/2016	11/01/2022
61761J-VL-0	MORGAN STANLEY			1	1FE	749,805	100.9440	757,080	750,000	749,871		44			3.700	3.703	AO	5,242	27,750	10/23/2014	10/23/2024
628530-BC-0	MYLAN INC	C		1,2	2FE	100,219	95.4940	95,494	100,000	100,224		5			5.400	5.384	MN	480	5,400	03/31/2016	11/29/2043
637417-AE-6	NATIONAL RETAIL PROPERTIES INC			1,2	2FE	236,316	102.7680	246,643	240,000	237,748		352			3.800	3.983	AO	1,925	9,120	08/07/2012	10/15/2022
637417-AG-1	NATIONAL RETAIL PROPERTIES INC			1,2	2FE	548,889	101.6950	559,323	550,000	549,162		104			3.900	3.924	JD	953	21,450	05/05/2014	06/15/2024
638671-AL-1	NATIONWIDE MUTUAL INSURANCE CO			1	1FE	652,582	96.6510	628,232	650,000	652,519		3			4.950	4.924	AO	6,167	32,175	04/17/2014	04/22/2044
664397-AM-8	EVERSOURCE ENERGY			1,2	2FE	19,980	97.6330	19,527	20,000	19,983		2			3.150	3.162	JJ	291	630	01/15/2015	01/15/2025
665772-CC-1	NORTHERN STATES POWER CO (WISCONSIN)			1	1FE	163,846	129.7540	162,193	125,000	162,499		(1,158)			6.200	4.035	JJ	3,875	7,750	10/23/2015	07/01/2037
66989H-AD-0	NOVARTIS CAPITAL CORP	C		1	1FE	148,856	107.0300	160,545	150,000	149,578		125			4.400	4.493	AO	1,228	6,600	03/09/2010	04/24/2020
677071-AU-6	OHANA MILITARY CMNTYS LLC			1	1FE	716,114	109.6900	701,933	639,924	714,722		(1,158)			6.000	5.086	AO	9,599	38,551	11/17/2015	10/01/2051
680033-AC-1	OLD NATIONAL BANCORP				1FE	275,000	97.0950	267,011	275,000	275,000					4.125	4.125	FA	4,285	11,344	08/12/2014	08/15/2024
681919-AY-2	OMNICOM GROUP INC			1	2FE	567,722	110.1400	534,179	485,000	514,930		(11,057)			6.250	3.681	JJ	13,977	30,313	11/03/2011	07/15/2019
68233D-AP-2	ONCOR ELECTRIC DELIVERY CO			1	1FE	120,599	134.9130	134,913	100,000	117,024		(638)			7.250	5.625	JJ	3,343	7,250	07/07/2010	01/15/2033
693476-BJ-1	PNC FUNDING CORP				1FE	182,404	108.2930	189,513	175,000	177,765		(804)			5.125	4.573	FA	3,563	8,969	07/06/2010	02/08/2020
693476-BN-2	PNC FUNDING CORP			2	1FE	492,248	102.6010	507,875	495,000	493,474		283			3.300	3.365	MS	5,127	16,335	03/05/2012	03/08/2022
694308-GW-1	PACIFIC GAS AND ELECTRIC CO			1,2	2FE	30,837	102.4640	31,764	31,000	30,918		17			3.250	3.311	MS	297	1,008	09/07/2011	09/15/2021
70109H-AL-9	PARKER HANNIFIN CORP			1,2	1FE	104,769	101.1720	106,231	105,000	104,814		23			3.300	3.326	MN	385	3,465	11/18/2014	11/21/2024
70466W-AA-7	PEACHTREE CORNERS FUNDING TRUST			1	2FE	150,000	97.0590	145,589	150,000	150,000					3.976	3.976	FA	2,253	5,980	03/17/2015	02/15/2025
709629-AM-1	PENTAIR FINANCE SA	C		1	2FE	149,910	101.0480	151,572	150,000	149,950		32			2.900	2.920	MS	1,281	4,338	09/09/2015	09/15/2018
713448-BS-6	PEPSICO INC			1	1FE	279,471	109.7800	307,384	280,000	279,547		28			4.875	4.887	MN	2,275	13,650	10/19/2010	11/01/2040
716473-AC-7	PETROFAC LTD	C		1	2FE	109,590	101.2910	111,420	110,000	109,849		86			3.400	3.481	AO	842	3,740	10/03/2013	10/10/2018
723787-AK-3	PIONEER NATURAL RESOURCES CO			1,2	2FE	152,205	103.3740	155,061	150,000	151,638		(274)			3.950	3.721	JJ	2,732	5,925	10/28/2014	07/15/2022
742718-DY-2	PROCTER & GAMBLE COPGYUSUS			1	1FE	139,009	99.4260	139,196	140,000	139,467		99			2.300	2.380	FA	1,297	3,220	02/01/2012	02/06/2022
74432Q-BZ-7	PRUDENTIAL FINANCIAL INC			1	1FE	149,261	102.2190	153,329	150,000	149,434		71			3.500	3.559	MN	671	5,250	05/12/2014	05/15/2024
744448-CD-1	PUBLIC SERVICE CO OF COLORADO			1,2	1FE	283,840	102.9050	293,279	285,000	284,512		124			3.200	3.247	MN	1,165	9,120	11/08/2010	11/15/2020
756109-AK-0	REALTY INCOME CORP			1	2FE	135,746	111.7580	139,698	125,000	128,656		(1,253)			6.750	5.536	FA	3,188	8,438	06/17/2010	08/15/2019

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
80281L-AC-9	SANTANDER UK GROUP HOLDINGS PLC		C		2FE	149,765	98.7740	148,161	150,000	149,819		45			2.875	2.909	AO	898	4,313	10/13/2015	10/16/2020
80685Q-AA-4	SCHLUMBERGER OILFIELD UK PLC			1,2	1FE	620,906	105.5900	659,938	625,000	623,138		424			4.200	4.281	JJ	12,104	26,250	02/08/2011	01/15/2021
822582-BQ-4	SHELL INTERNATIONAL FINANCE BV		C	1	1FE	510,630	95.6630	497,448	520,000	510,734		104			4.000	4.105	MN	2,947	10,400	05/05/2016	05/10/2046
822582-BT-8	SHELL INTERNATIONAL FINANCE BV		C	1	1FE	149,508	96.1300	144,195	150,000	149,536		28			2.875	2.913	MN	611	2,156	05/05/2016	05/10/2026
828807-CF-2	SIMON PROPERTY GROUP LP			1,2	1FE	75,055	106.8410	80,131	75,000	75,029		(2)			4.375	4.366	MS	1,094	3,281	08/10/2010	03/01/2021
83051G-AC-2	SKANDINAVISKA ENSKILDA BANKEN AB		C		1FE	199,850	100.5310	201,062	200,000	199,933		32			2.375	2.390	MS	1,267	4,750	03/18/2014	03/25/2019
842400-FP-3	SOUTHERN CALIFORNIA EDISON CO			1	1FE	123,496	119.4820	149,353	125,000	123,671		39			5.500	5.582	MS	2,024	6,875	03/08/2010	03/15/2040
842587-CV-7	SOUTHERN CO			1,2	2FE	149,457	97.4400	146,160	150,000	149,489		32			3.250	3.292	JJ	2,939		05/19/2016	07/01/2026
85771P-AV-4	STATOIL ASA		C	1	1FE	54,650	100.3610	55,199	55,000	54,751		48			2.750	2.851	MN	214	1,513	11/03/2014	11/10/2021
86765B-AS-8	SUNOCO LOGISTICS PARTNERS OPERATIONS LP			1,2	2FE	17,117	111.4460	16,717	15,000	17,037		(81)			5.950	4.075	JD	74	446	07/27/2016	12/01/2025
86765B-AT-6	SUNOCO LOGISTICS PARTNERS OPERATIONS LP			1,2	2FE	84,557	96.4390	81,973	85,000	84,574		17			3.900	3.964	JJ	1,556		07/28/2016	07/15/2026
867914-BK-8	SUNTRUST BANKS INC			2	2FE	649,330	100.9230	656,000	650,000	649,435		105			2.900	2.922	MS	6,179	9,425	03/02/2016	03/03/2021
87020P-AD-9	SWEDBANK AB		C		1FE	424,282	100.5130	427,180	425,000	424,685		148			2.375	2.411	FA	3,477	10,094	02/20/2014	02/27/2019
87164K-AB-0	SYNGENTA FINANCE NV		C	1	1FE	514,145	88.4690	455,615	515,000	514,248		47			4.375	4.385	MS	5,821	22,531	03/21/2012	03/28/2042
87165B-AD-5	SYNCHRONY FINANCIAL			1,2	2FE	128,936	101.9640	127,455	125,000	128,664		(272)			4.250	3.791	FA	2,007	2,656	05/03/2016	08/15/2024
87246Y-AA-4	TIAA ASSET MANAGEMENT FINANCE CO LLC			1	2FE	44,919	101.4150	45,637	45,000	44,954		17			2.950	2.988	MN	221	1,328	10/27/2014	11/01/2019
88167A-AD-3	TEVA PHARMACEUTICAL FINANCE NETHERLANDS		C	1	2FE	84,716	93.7480	79,686	85,000	84,733		16			2.800	2.853	JJ	1,058		07/18/2016	07/21/2023
88167A-AE-1	TEVA PHARMACEUTICAL FINANCE NETHERLANDS		C	1	2FE	706,870	92.0420	644,294	700,000	706,707		(164)			3.150	3.035	AO	9,800		08/26/2016	10/01/2026
887317-AH-8	TIME WARNER INC			1	2FE	39,972	113.4640	45,386	40,000	39,976		2			6.100	6.105	JJ	1,125	2,440	07/07/2010	07/15/2040
89153V-AB-5	TOTAL CAPITAL INTERNATIONAL SA		C	1	1FE	706,753	100.4970	708,504	705,000	705,973		(161)			2.875	2.846	FA	7,544	20,269	02/15/2012	02/17/2022
89233P-4C-7	TOYOTA MOTOR CREDIT CORP		C	1	1FE	174,318	106.9390	187,143	175,000	174,731		74			4.500	4.549	JD	306	7,875	06/14/2010	06/17/2020
89236T-CU-7	TOYOTA MOTOR CREDIT CORP		C		1FE	750,423	99.7280	747,960	750,000	750,304		(119)			1.700	1.681	FA	4,675	6,375	02/17/2016	02/19/2019
89400P-AG-8	TRANSURBAN FINANCE COMPANY PTY LTD		C	1,2	2FE	138,984	94.6300	132,482	140,000	139,006		23			3.375	3.458	MS	1,299		09/15/2016	03/22/2027
89641U-AC-5	TRINITY ACQUISITION PLC		C	1,2	2FE	149,367	100.8090	151,214	150,000	149,406		39			4.400	4.453	MS	1,943	3,172	03/17/2016	03/15/2026
90131H-AX-3	21ST CENTURY FOX AMERICA INC				2FE	59,320	129.1120	59,392	46,000	58,018		(1,109)			7.700	4.136	AO	600	3,542	10/22/2015	10/30/2025
90131H-BF-1	21ST CENTURY FOX AMERICA INC				2FE	103,941	116.9860	116,986	100,000	103,376		(100)			6.200	5.893	JD	276	6,200	06/09/2010	12/15/2034
911312-AH-9	UNITED PARCEL SERVICE INC			1	1FE	219,564	104.2880	229,434	220,000	219,946		55			5.500	5.525	JJ	5,579	12,100	01/10/2008	01/15/2018
91159H-HK-9	U.S. BANCORP			2	1FE	997,920	102.3410	1,023,410	1,000,000	998,371		220			3.600	3.624	MS	11,000	36,000	09/08/2014	09/11/2024
913017-BR-9	UNITED TECHNOLOGIES CORP			1	1FE	179,102	107.8900	194,202	180,000	179,678		101			4.500	4.559	AO	1,710	8,100	02/23/2010	04/15/2020
91324P-BP-6	UNITEDHEALTH GROUP INC			1,2	1FE	69,873	108.8120	76,168	70,000	69,943		16			4.700	4.722	FA	1,243	3,290	02/14/2011	02/15/2021
91324P-CP-5	UNITEDHEALTH GROUP INC			1	1FE	69,810	103.7780	72,645	70,000	69,833		16			3.750	3.783	JJ	1,210	2,567	07/20/2015	07/15/2025
914744-AD-9	UNIVERSITY OF NOTRE DAME DU LAC			1	1FE	275,000	93.4470	256,979	275,000	275,000					3.438	3.438	FA	3,572	9,455	01/13/2015	02/15/2045
92343V-BT-0	VERIZON COMMUNICATIONS INC			1	2FE	126,522	123.9020	154,878	125,000	126,470		(6)			6.550	6.456	MS	2,411	8,188	09/11/2013	09/15/2043
92343V-CC-6	VERIZON COMMUNICATIONS INC			1	2FE	374,933	102.8810	385,804	375,000	374,968		20			3.450	3.452	MS	3,809	12,938	03/10/2014	03/15/2021
92343V-CR-3	VERIZON COMMUNICATIONS INC			1,2	2FE	74,505	99.5220	74,642	75,000	74,601		46			3.500	3.579	MN	438	2,625	10/22/2014	11/01/2024
92826C-AC-6	VISA INC			1,2	1FE	801,984	100.1040	800,832	800,000	801,716		(262)			2.800	2.760	JD	1,058	22,400	12/18/2015	12/14/2022
929903-DT-6	WACHOVIA CORP				1FE	199,154	101.7470	203,494	200,000	199,953		107			5.750	5.804	JD	511	11,500	06/05/2007	06/15/2017
931142-CB-7	WAL MART STORES INC				1FE	76,206	118.6630	88,997	75,000	76,033		(27)			5.250	5.134	MS	1,313	3,938	06/08/2010	09/01/2035
941063-AQ-2	WASTE MANAGEMENT INC			1,2	2FE	618,481	107.5560	661,469	615,000	616,656		(336)			4.600	4.526	MS	9,430	28,290	02/24/2011	03/01/2021
94974B-EV-8	WELLS FARGO & CO				1FE	99,793	107.1660	107,166	100,000	99,906		26			4.600	4.625	AO	1,150	4,600	03/22/2011	04/01/2021
94980V-AG-3	WELLS FARGO BANK NA				1FE	623,875	116.7650	729,781	625,000	624,130		81			5.950	5.962	FA	12,912	37,188	08/22/2006	08/26/2036
963320-AQ-9	WHIRLPOOL CORP			1	2FE	89,797	100.4410	90,397	90,000	89,910		42			2.400	2.448	MS	720	2,160	02/20/2014	03/01/2019
963320-AT-3	WHIRLPOOL CORP			1	2FE	539,444	101.1430	546,172	540,000	539,559		65			3.700	3.711	MN	3,330	19,980	10/30/2014	05/01/2025
983024-AG-5	WYETH			1	1FE	144,868	127.8390	159,799	125,000	141,561		(577)			6.500	5.311	FA	3,385	8,125	06/08/2010	02/01/2034
983919-AH-4	XILINX INC			1	1FE	158,850	101.1040	161,766	160,000	159,308		157			3.000	3.111	MS	1,413	4,800	03/05/2014	03/15/2021

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	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond CHAR	NAIC Designation	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change In B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date
98417E-AK-6	GLENCORE FINANCE CANADA LTD		C	1	2FE	445,852	107.1840	476,969	445,000	445,488		(62)			4.950	4.924	MN	2,815	22,028	11/04/2011	11/15/2021
3299999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						47,856,829	XXX	48,598,737	47,406,211	47,611,538	(106,746)	(30,853)	0	0	XXX	XXX	XXX	478,071	1,676,122	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																					
00842A-AD-1	ABMT 154 A4 - CMO/RMBS			4	1FM	359,244	99.4400	356,730	358,739	359,037		(22)			3.500	3.488	MON	1,046	12,839	06/08/2015	06/26/2045
00842V-AC-7	ABMT 163 A3 - CMO/RMBS			4	1FM	523,380	100.0200	509,474	509,372	523,288		(92)			3.500	3.354	MON	1,486	6,099	08/08/2016	08/27/2046
05949A-5A-4	BOAMS 054 1A1 - CMO/RMBS			4	1FM	288,755	97.7350	277,190	283,614	277,190	(6,275)	(1,681)			5.500	4.788	MON	1,300	15,991	06/28/2005	05/25/2035
05949C-HQ-2	BOAMS 051 2A1 - CMO/RMBS			4	1FM	23,262	92.1640	24,402	26,477	23,203		(278)			3.242	5.038	MON	72	811	03/17/2006	10/25/2035
05949C-KQ-8	BOAMS 05J 2A1 - CMO/RMBS			4	1FM	14,428	92.9740	15,539	16,714	14,125		(488)			3.427	5.668	MON	48	524	12/31/2009	11/25/2035
07387A-AW-5	BSARM 053 2A1 - CMO/RMBS			4	1FM	56,288	92.4310	60,664	65,632	56,206		(881)			3.221	5.453	MON	176	2,045	12/31/2009	06/25/2035
1248MG-AP-9	CBASS 07CB1 A6 - CMO/RMBS			4	1FM	178,958	47.6500	186,086	390,527	178,769		(5,047)			3.869	11.141	MON	1,259	9,073	12/31/2009	01/25/2037
12544L-AA-9	CWHL 0711 A1 - CMO/RMBS			4	1FM	182,546	82.2220	169,970	206,721	169,970	(8,381)	(7,553)			6.000	4.478	MON	1,034	12,575	12/31/2009	08/25/2037
12667O-CM-8	CWL 0511 MF1 - CMO/RMBS			4	1FM	110,476	62.4710	312,355	500,000						4.724		MON	1,968	23,769	12/31/2009	12/26/2035
12668X-AC-9	CWL 06S8 A3 - CMO/RMBS			4	1FM	142,935	99.4830	194,598	195,610	157,169		2,001			5.555	20.957	MON	906	11,312	12/07/2006	04/25/2036
12669G-HY-0	CWHL 0429 1A1 - CMO/RMBS			4,5	1FM	4,757	95.3760	4,537	4,757	4,757					1.296	1.315	MON	1	50	12/17/2004	02/25/2035
17307G-6K-9	CMLTI 06AR2A 1A1 - CMO/RMBS			4	1FM	90,360	90.9620	101,538	111,627	90,599		(2,381)			3.159	5.833	MON	294	3,389	12/31/2009	03/25/2036
17310B-AY-0	CMSI 063 3A1 - CMO/RMBS			2	1FM	27,702	98.2580	28,469	28,974	28,523		68			5.500	5.974	MON	133	1,597	06/20/2006	06/25/2036
225458-EZ-7	CSFB 052 1A8 - CMO/RMBS			4	1FM	117,172	94.5540	133,383	141,065	130,667		8,471			5.250	16.367	MON	617	7,571	12/31/2009	03/25/2035
32051G-DA-0	FHAMS 04FA2 1A1 - CMO/RMBS			4	1FM	79,354	96.5660	92,603	95,896	79,495		(865)			6.000	10.030	MON	479	5,855	01/16/2009	01/25/2035
361856-DD-6	GMACM 04HE2 M1 - CMO/RMBS			4	1FM	49,986	99.8580	51,877	51,950	50,666		104			4.700	7.433	MON	203	2,608	06/08/2006	10/25/2033
362341-4F-3	GSR 06AR1 3A1 - CMO/RMBS			4	1FM	49,533	91.1660	48,941	53,684	48,901		(793)			3.545	4.071	MON	159	1,736	01/01/2009	01/25/2036
36242D-H5-5	GSR 05AR2 1A2 - CMO/RMBS			2	1FM	20,966	89.1060	18,628	20,906	20,954		30			3.135	3.163	MON	55	633	03/17/2005	04/25/2035
45254N-ML-8	IMM 051 1A1 - CMO/RMBS			4,5	1FM	18,617	92.2260	17,174	18,622	18,864		(15)			1.276	1.071	MON	3	191	01/01/2009	04/25/2035
46639G-AL-0	JPMMT 131 1A2 - CMO/RMBS			4	1FM	551,069	97.1560	533,123	548,729	551,071		2			3.000	2.854	MON	1,372	13,370	02/22/2016	03/25/2043
46647E-AA-9	JPMMT 163 1A1 - CMO/RMBS			4	1FM	487,179	100.8000	473,255	469,499	487,726		547			3.500	2.424	MON	1,369	4,190	09/26/2016	10/25/2046
55265K-XT-1	MASTR 035 4A4 - CMO/RMBS			4	1FM	55,057	96.8600	55,550	57,351	55,298		94			5.500	6.457	MON	263	3,191	03/05/2008	06/25/2033
59020U-QD-0	MLMI 05A1 2A1 - CMO/RMBS			4	1FM	32,739	97.7030	32,500	33,264	32,846		23			3.032	3.507	MON	84	955	03/21/2006	12/25/2034
590219-AE-1	MLMI 062 2A - CMO/RMBS			4	1FM	61,103	95.4740	60,990	63,881	61,368		10			2.706	3.802	MON	144	1,674	05/03/2006	05/25/2036
61913P-AP-7	MHL 051 1A1 - CMO/RMBS			4,5	1FM	11,893	98.3160	11,694	11,895	12,036		(10)			1.396	1.209	MON	3	135	01/01/2009	02/25/2035
61913P-AR-3	MHL 051 2A - CMO/RMBS			4	1FM	43,128	97.1920	42,613	43,844	43,402		24			1.867	2.252	MON	68	769	09/25/2006	02/25/2035
64828Y-AR-2	NRZT 142 A3 - CMO/RMBS			4	1FE	412,160	101.6270	406,773	400,261	412,854		1,103			3.750	2.986	MON	1,251	11,841	04/20/2016	05/26/2054
64829F-AA-9	NRZT 161 A1 - CMO/RMBS			4	1FM	121,793	101.4500	119,932	118,218	121,953		160			3.750	2.940	MON	369	3,401	03/29/2016	03/27/2056
64829G-AA-7	NRZT 162 A1 - CMO/RMBS			4	1FE	154,862	101.6890	152,530	149,996	155,030		168			3.750	2.904	MON	469	3,354	05/31/2016	11/26/2035
73316P-BS-8	POPLR 051 M1 - CMO/RMBS			4	1FM	258,290	95.9640	247,877	258,302	257,570		(225)			4.974	4.990	MON	1,071	12,979	01/14/2005	05/25/2035
73316P-CK-4	POPLR 052 M1 - CMO/RMBS			4	1FM	404,598	95.5930	386,768	404,598	404,040	10,600	(558)			4.621	4.581	MON	1,558	18,982	03/28/2005	04/25/2035
74958T-AB-9	RFMSI 07SA3 2A1 - CMO/RMBS			4	1FM	97,985	85.1330	107,131	125,840	100,969		1,212			4.313	6.416	MON	452	5,355	12/31/2009	07/27/2037
74958W-AB-2	RFMSI 07SA1 2A1 - CMO/RMBS			4	1FM	81,626	79.6530	85,955	107,911	81,405		(1,913)			3.759	6.617	MON	338	3,859	01/01/2009	02/25/2037
760985-ZH-7	RAMP 03RS8 MI1 - CMO/RMBS			4	1FM	182,034	97.4380	177,357	182,020	181,521	6,473	(200)			5.574	5.554	MON	845	10,197	01/27/2006	09/25/2033
76110V-MH-8	RFMS2 03HI1 M1 - CMO/RMBS			4	1FM	15,532	99.7580	15,347	15,384	15,377		6			5.770	5.934	MON	74	941	03/02/2005	04/25/2028
76110W-QR-0	RASC 03KS2 A16 - CMO/RMBS			4	1FM	32,803	100.4990	34,360	34,190	33,635		94			3.990	5.242	MON	114	1,422	12/21/2005	04/25/2033
78473W-AC-7	STARM 074 2A1 - CMO/RMBS			4	1FM	61,716	91.6000	63,573	69,403	62,887		315			3.544	4.546	MON	205	2,341	12/31/2009	10/25/2037
81744F-FJ-1	SEMT 0411 A1 - CMO/RMBS			4,5	1FM	8,194	92.6030	7,588	8,194	8,194					1.339	1.392	MON	3	89	11/17/2004	12/20/2034
81744F-FY-8	SEMT 0412 A1 - CMO/RMBS			4,5	1FM	8,768	90.6840	7,951	8,768	8,768					1.279	1.301	MON	3	90	12/10/2004	01/20/2035
81745L-AA-1	SEMT 144 A1 - CMO/RMBS			4	1FM	560,168	98.2650	542,649	552,230	556,972		(2,698)			3.000	2.124	MON	1,381	17,028	10/22/2015	11/25/2044
85172H-AA-3	SLFMT 133 A - CMO/RMBS			4	1FM	203,009	100.0110	203,058	203,036	202,911		3			1.870	1.772	MON	316	3,918	09/01/2013	09/25/2057
86359A-MH-3	SASC 03AL1 B1 - RMBS			4	1FM	113,471	97.6800	127,036	130,053	120,619		1,652			3.357	5.533	MON	364	4,388	10/19/2005	04/25/2031
86359A-WU-3	SASC 03AL2 B1 - RMBS			4	6FE	234,414	88.7160	241,993	272,772	240,196		(7,261)			3.357	6.221	MON	763	7,518	12/20/2005	01/25/2031
86359B-A4-3	SASC 0415 4A1 - CMO/RMBS			4	1FM	18,480	99.5320	17,895	17,979	18,026		(43)			5.500	5.017	MON	82	1,054	08/19/2004	09/25/2019
89172E-AU-8	TPMT 161 A1B - CMO/RMBS			4	1FM	78,662	101.0760	79,604	78,757	78,610		(52)			2.750	2.769	MON	180	1,668	03/18/2016	02/25/2055
89172Y-AA-8	TPMT 163 A1 - CMO/RMBS			4	1FE	88,140	99.8070	88,097	88,267	88,124		(16)			2.250	2.267	MON	166	848	07/22/2016	04/25/2056
94981Y-AB-7	WFMBS 04BB A2 - CMO/RMBS			4	1FM	33,619	93.3020	31,261	33,505	33,583		(4)			3.072	3.714	MON	86	987	12/03/2004	01/25/2035
949834-AA-3	WFMBS 0714 1A1 - CMO/RMBS			4	1FM	101,716	93.6710	96,388	102,901	96,388	(4,353)	(820)			6.000	5.710	MON	515	6,315	09/19/2007	10/25/2037
94983R-AD-6	WFMBS 06AR5 2A1 - CMO/RMBS			4	1FM	54,791	91.8660	59,625	64,904	55,375		(529)			3.154	6.138	MON	171	2,043	12/31/2009	04/25/2036
94984G-AD-9	WFMBS 06AR12 2A1 - CMO/RMBS			4	1FM	54,380	97.3230	58,904	60,524	54,329		(500)			3.022	5.381	MON	152	1,773	12/31/2009	09/25/2036
94986F-AF-4	WFMBS 0712 A6 - CMO/RMBS			4	1FM	179,135	97.3650	184,353	189,342	185,790		(220)			5.500	5.965	MON	868	10,625	09/26/2007	09/25/2037
97651L-AC-5	WIN 154 A3 - CMO/RMBS			4	1FM	492,955	100.6250	490,518	487,471	492,827		(78)			3.500	3.098	MON	1,422	17,536	10/28/2015	06/20/2045

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
97652T-AH-6	WIN 151 A8 - CMO/RMBS			4	1FM	221,324	99.1390	215,446	217,317	219,968		(1,243)			3.000	1.522	MON	543	6,872	02/05/2015	01/20/2045
3399999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						7,855,512	XXX	8,063,852	8,691,492	7,764,050	(1,936)	(20,377)	0	0	XXX	XXX	XXX	28,302	300,376	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																					
04624U-AC-5	ACM 161 A2 - CMBS			4	1FM	712,260	99.3000	685,170	690,000	710,402		(1,858)			2.723	2.193	MON	1,566	10,960	05/13/2016	05/17/2049
05524H-AA-6	BAMLL 13DSNY A - CMBS			4,5	1FM	160,000	100.5220	160,835	160,000	160,000					1.754	1.918	MON	133	2,456	11/04/2013	09/15/2026
05524U-AA-7	BAMLL 12PARK A - CMBS			4	1FM	614,991	100.6090	628,806	625,000	617,219		1,069			2.959	3.192	MON	1,541	18,494	02/12/2014	12/12/2030
05529S-AC-3	BBCMS 13TYSN A2 - CMBS			4	1FM	682,018	104.8760	681,694	650,000	668,658		(4,815)			3.756	2.938	MON	2,035	24,415	02/19/2014	09/07/2032
05538U-AA-1	BBUBS 012 A - CMBS			4	1FM	780,000	101.5740	812,592	800,000	784,282		1,652			3.430	3.743	MON	2,287	27,442	04/29/2014	11/07/2036
06054A-AX-7	BACM 15UBS7 A4 - CMBS			4	1FM	51,496	103.8290	51,915	50,000	51,322		(139)			3.705	3.358	MON	154	1,852	09/14/2015	09/17/2048
07387M-AG-4	BSCMS 06PR11 AM - CMBS			4	1FM	175	100.0000	175	175	176		1			5.436		MON	1	27	03/08/2006	03/11/2039
12631Q-AA-2	COMM 14BBG A - CMBS			4,5	1FM	749,938	99.7980	748,485	750,000	750,143		187			1.504	1.411	MON	533	9,607	06/24/2015	03/15/2029
12635Q-BG-4	COMM 15CC27 A4 - CMBS			4	1FM	258,193	102.9710	257,428	250,000	256,695		(685)			3.612	3.268	MON	753	9,030	10/20/2015	10/13/2048
17313K-AF-8	CGCMT 08C7 A4 - CMBS			4	1FM	95,443	101.7420	87,420	85,923	88,416		(2,732)			6.133	1.293	MON	439	5,381	10/09/2014	12/10/2049
17319W-AA-7	CGCMT 13SMP A - CMBS			4	1FM	557,589	99.6140	548,911	551,038	553,212		(457)			2.110	2.012	MON	969	11,662	10/03/2013	01/14/2030
17325G-AD-8	CGCMT 16C3 A4 - CMBS			4	1FE	77,352	98.0560	73,542	75,000	77,326		(26)			3.154	2.794	MON	197	197	11/03/2016	11/18/2049
23305Q-AC-7	DBUBS 11LC1 A3 - CMBS			4	1FM	75,769	108.1460	81,110	75,000	75,273		(88)			5.002	4.908	MON	313	3,751	02/09/2011	11/12/2046
23305W-AA-3	DBCCR 14ARCP A - CMBS			4	1FM	103,000	106.0630	106,063	100,000	102,208		(281)			4.238	3.893	MON	353	4,238	01/24/2014	01/12/2034
36186Y-AF-2	GMACN 07HCKM CTF - CMBS			4	2	971,808	108.1790	1,057,564	977,606	972,576		78			6.107	6.230	MON	3,483	54,707	08/01/2007	08/10/2052
36191Y-BB-3	GSMS 11GC5 A4 - CMBS			4	1FM	764,828	105.0720	788,040	750,000	760,027		(2,073)			3.707	3.370	MON	2,317	27,061	02/10/2016	08/12/2044
36192L-AA-3	GSMS 12SHOP A - CMBS			4	1FM	656,273	101.3860	648,870	640,000	648,357		(3,394)			2.933	2.377	MON	1,564	18,771	11/06/2014	06/06/2031
36198F-AE-2	GSMS 13GC14 A5 - CMBS			4	1FM	547,734	108.2670	541,335	500,000	540,853		(5,723)			4.243	2.865	MON	1,768	21,215	10/11/2015	08/10/2046
36249K-AC-4	GSMS 10C1 A2 - CMBS			4	1FM	639,253	106.8910	673,413	630,000	633,600		(1,172)			4.592	4.416	MON	2,411	28,930	07/19/2011	08/10/2043
36251X-AR-8	GSMS 16GS4 A4 - CMBS			4	1FE	77,250	101.7900	76,343	75,000	77,247		(3)			3.442	3.086	MON	215	215	11/16/2016	11/15/2049
36252A-AC-0	GSMS 15GS1 A3 - CMBS			4	1FM	257,482	103.1930	257,983	250,000	256,754		(676)			3.734	3.391	MON	778	9,335	11/16/2015	11/13/2048
46590K-AE-4	JPMCC 15JP1 A5 - CMBS			4	1FM	213,477	104.7450	209,490	200,000	213,354		(123)			3.914	3.056	MON	652	652	11/22/2016	01/15/2049
46631Q-AD-4	JPMCC 07CB20 A4 - CMBS			4	1FM	104,249	101.1230	95,868	94,803	96,752		(2,804)			5.794	1.921	MON	458	5,673	10/01/2014	02/12/2051
60688C-AE-6	MLCFC 079 A4 - CMBS			4	1FM	116,000	101.8200	105,989	104,095	105,750		(2,398)			5.700	2.858	MON	494	6,114	04/03/2014	09/12/2049
61690V-AZ-1	MSBAM 15C26 A5 - CMBS			4	1FM	169,946	102.3750	168,919	165,000	169,420		(465)			3.531	3.180	MON	486	5,826	10/28/2015	10/15/2048
61690Y-BU-5	MSC 16BNK2 A4 - CMBS			4	1FE	87,698	98.7000	83,895	85,000	87,693		(5)			3.049	2.682	MON	216	216	11/04/2016	11/18/2049
61691B-AA-9	MSCBB 16MART A - CMBS			4	1FM	509,998	97.7700	498,627	510,000	509,998		0			2.200	2.200	MON	935	2,806	09/15/2016	09/15/2031
61758F-AA-0	MSRR 09GG10 A4A - CMBS			4	1FM	187,676	100.5630	172,280	171,316	172,680		(4,941)			5.797	2.759	MON	827	10,262	02/24/2014	08/12/2045
61761X-AA-6	MSC 13WLSR A - CMBS			4	1FM	603,188	100.4000	602,400	600,000	601,477		(604)			2.695	2.599	MON	1,348	16,170	02/03/2014	01/13/2032
61764J-AA-4	MSC 14MP A - CMBS			4	1FM	154,493	102.8180	154,227	150,000	153,136		(658)			3.469	2.979	MON	434	5,203	11/13/2014	08/16/2033
67087M-AA-4	OBP 10OBP CTF - CMBS			4	1FM	137,935	107.0650	133,831	125,000	136,433		(1,501)			4.646	1.921	MON	484	2,420	07/06/2016	07/15/2045
78413M-AC-2	SFAVE 155AVE A2A - CMBS			4	1FM	675,931	94.3590	613,334	650,000	674,131		(968)			3.659	3.404	MON	1,982	23,783	02/03/2015	01/08/2043
87264J-AA-4	TMSQ 1415 A - CMBS			4	1FM	643,703	101.8810	636,756	625,000	640,021		(1,730)			3.680	3.338	MON	1,917	23,000	10/23/2014	10/10/2036
902055-AA-0	LIBST 16225L A - CMBS			4	1FM	464,747	102.4100	460,845	450,000	463,677		(1,070)			3.597	3.212	MON	1,349	13,587	02/17/2016	02/12/2036
90349D-AD-4	UBSBB 12C3 A4 - CMBS			4	1FM	770,654	102.6340	769,755	750,000	767,826		(2,828)			3.091	2.612	MON	1,932	19,319	02/09/2016	08/12/2049
92936C-AJ-8	WFRBS 11C4 A4 - CMBS			4	1FM	1,051,508	109.8520	1,034,806	942,000	1,012,632		(15,071)			4.902	3.066	MON	3,848	46,177	04/30/2014	06/17/2044
92938C-AD-9	WFRBS 13C15 A4 - CMBS			4	1FM	308,977	107.0750	321,225	300,000	306,137		(891)			4.153	3.802	MON	1,038	12,459	08/05/2013	08/17/2046
92938V-AP-0	WFRBS 14C19 A4 - CMBS			4	1FM	171,696	104.7270	178,036	170,000	171,210		(189)			3.829	3.717	MON	542	6,509	03/10/2014	03/15/2047
94989H-AQ-3	WFCM 15NXS1 A5 - CMBS			4	1FM	84,007	99.6050	84,664	85,000	84,098		81			3.148	3.302	MON	223	2,676	11/16/2015	05/15/2048
94989Q-AV-2	WFCM 15SG1 A4 - CMBS			4	1FM	735,000	103.9870	727,909	700,000	731,448		(3,390)			3.789	3.175	MON	2,210	26,523	10/23/2015	09/17/2048
94989T-AZ-7	WFCM 15LC22 A4 - CMBS			4	1FM	188,588	104.4700	188,046	180,000	188,217		(359)			3.839	3.233	MON	576	3,567	11/22/2016	09/17/2058
3499999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						16,212,323	XXX	16,208,594	15,741,955	16,070,834	0	(61,048)	0	0	XXX	XXX	XXX	45,758	522,689	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																					
02582J-GN-4	AMXCA 141 A - ABS			4,5	1FE	690,000	100.2000	691,380	690,000	690,000					1.074	1.107	MON	350	5,820	05/12/2014	12/15/2021
03027W-AH-5	AMT 131A 1A - ABS			1,2	1FE	55,000	99.5470	54,751	55,000	55,000					1.551	1.551	MON	38	853	03/06/2013	03/15/2043
03064X-AE-4	AMCAR 125 C - ABS			4	1FE	4,444	100.0120	4,445	4,445	4,445		0			1.690	1.714	MON	5	95	11/14/2012	11/08/2018
04248N-AA-1	ARMYHW 051 1A - ABS			1	1FE	221,765	109.3200	242,433	221,765	221,765					5.524	5.524	JD	544	12,311	04/13/2005	06/15/2050
04364T-AC-2	ACER 161 A3 - ABS			4	1FE	274,977	99.8210	274,508	275,000	274,984		7			1.920	1.931	MON	308	3,271	04/18/2016	12/10/2019
05581R-AD-8	BMWLT 161 A3 - ABS			4	1FE	749,912	100.1520	751,140	750,000	749,954		42			1.340	1.350	MON	307	8,487	02/09/2016	01/22/2019
12591B-AC-9	CNHI 14A A3 - ABS			4	1FE	107,226	100.0030	107,231	107,227	107,227		0			0.840	0.842	MON	40	999	02/12/2014	05/15/2019
12594B-AD-4	CNHI 16A A3 - ABS			4	1FE	389,902	99.6730	388,725	390,000	389,932		30			1.480	1.494	MON	257	4,778	02/10/2016	04/15/2021
13057Y-AC-4	CRART 162 A3 - ABS			4	1FE	349,960	100.1630	350,571	350,000	349,970		11			1.560	1.571	MON	243	2,715	06/08/2016	07/15/2020

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
14041N-ER-8	COMET 143A A - ABS			4,5	1FE	480,000	100.1610	480,773	480,000	480,000					1.084	1.117	MON	246	4,096	04/03/2014	01/18/2022
14314E-AE-1	CARMX 163 B - ABS			4	1FE	64,981	99.0080	64,355	65,000	64,983		2			1.900	1.914	MON	55	497	07/14/2016	04/15/2022
14314E-AF-8	CARMX 163 C - ABS			4	1FE	49,991	98.7800	49,390	50,000	49,991		1			2.200	2.214	MON	49	443	07/14/2016	06/15/2022
161571-FK-5	CHAIT 124 A - ABS			4	1FE	753,750	99.5740	746,805	750,000	752,819		(931)			1.580	1.438	MON	527	10,863	02/09/2016	08/16/2021
254683-BG-9	DCENT 141 A - ABS			4,5	1FE	650,000	100.3130	652,035	650,000	650,000					1.134	1.167	MON	348	5,731	01/13/2014	07/15/2021
28618W-AA-2	ERL 2014-1A A1 - ABS			4	1FE	356,971	98.1760	356,249	362,868	358,044		1,072			2.299	2.972	MON	278	8,486	12/29/2015	04/19/2044
28618W-AB-0	ERL 2014-1A A2 - ABS			4	1FE	325,000	97.1510	315,741	325,000	325,000					3.668	3.696	MON	397	11,921	04/11/2014	04/19/2044
34528Q-BP-8	FORDF 122 A - ABS			4	1FE	502,734	100.0410	500,205	500,000	500,083		(2,637)			1.920	1.308	MON	427	9,600	12/29/2015	01/15/2019
34530H-AF-7	FORDO 14A C - ABS			4	1FE	49,990	100.6120	50,306	50,000	49,996		2			1.900	1.912	MON	42	950	01/14/2014	09/15/2019
34530M-AA-7	FORDO 14REV1 A - ABS			4	1FE	239,940	101.2600	243,024	240,000	239,970		12			2.260	2.276	MON	241	5,424	05/06/2014	11/15/2025
41284D-AC-6	HDMOT 16A A3 - ABS			4	1FE	749,945	99.6810	747,608	750,000	749,958		13			1.340	1.347	MON	447	5,025	06/07/2016	01/15/2021
43814N-AC-9	HAROT 161 A3 - ABS			4	1FE	359,949	99.8940	359,618	360,000	359,968		19			1.220	1.229	MON	159	3,575	02/16/2016	12/18/2019
78403D-AK-6	SBAC 161 1C - ABS			4	1FE	415,533	99.1500	411,473	415,000	415,527		(6)			2.877	2.871	MON	531	5,240	06/22/2016	07/16/2046
78469Q-AK-8	SPART 16T2 A - ABS			4	1FE	164,976	100.0000	165,000	165,000	164,977		1			2.750	2.771	MON	202	290	11/16/2016	11/15/2049
89655V-AA-0	TRL 031 A - ABS			4	1FE	77,823	100.8360	78,474	77,823	77,823					5.640	5.707	MON	232	4,453	10/30/2003	10/12/2026
92347X-AA-4	VZOT 161 A - ABS			4	1FE	249,958	99.3000	248,250	250,000	249,966		8			1.420	1.431	MON	108	1,479	07/12/2016	01/20/2021
92887J-AC-7	VFET 161 A3 - ABS			4	1FE	899,863	100.3980	903,582	900,000	899,915		52			1.670	1.682	MON	668	13,276	01/20/2016	02/18/2020
98158L-AE-7	WOART 14A B - ABS			4	1FE	154,958	100.3730	155,578	155,000	154,979		7			1.800	1.812	MON	124	2,790	04/15/2014	02/16/2021
98161F-AF-2	WOLS 16A B - ABS			4	1FE	189,954	99.5700	189,183	190,000	189,964		10			1.850	1.869	MON	156	1,416	07/12/2016	01/17/2022
3599999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						9,579,501	XXX	9,582,830	9,579,127	9,577,240	0	(2,285)	0	0	XXX	XXX	XXX	7,327	134,883	XXX	XXX
3899999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Subtotals - Industrial and Miscellaneous (Unaffiliated)						81,504,166	XXX	82,454,013	81,418,786	81,023,662	(108,682)	(114,564)	0	0	XXX	XXX	XXX	559,458	2,634,070	XXX	XXX
Bonds - Hybrid Securities - Issuer Obligations																					
40428H-PB-2	HSBC USA INC (NEW)		C		1FE	173,562	106.4040	186,207	175,000	174,388		160			5.000	5.104	MS	2,285	8,750	09/20/2010	09/27/2020
4299999 - Bonds - Hybrid Securities - Issuer Obligations						173,562	XXX	186,207	175,000	174,388	0	160	0	0	XXX	XXX	XXX	2,285	8,750	XXX	XXX
4899999 - Bonds - Hybrid Securities - Subtotals - Hybrid Securities						173,562	XXX	186,207	175,000	174,388	0	160	0	0	XXX	XXX	XXX	2,285	8,750	XXX	XXX
7799999 - Bonds - Total Bonds - Subtotals - Issuer Obligations						138,905,019	XXX	137,930,788	126,486,211	135,015,388	(106,746)	(1,064,641)	0	0	XXX	XXX	XXX	1,503,022	4,999,047	XXX	XXX
7899999 - Bonds - Total Bonds - Subtotals - Residential Mortgage-Backed Securities						21,133,475	XXX	21,652,769	21,621,277	21,007,282	(1,936)	(26,585)	0	0	XXX	XXX	XXX	73,491	840,704	XXX	XXX
7999999 - Bonds - Total Bonds - Subtotals - Commercial Mortgage-Backed Securities						19,805,288	XXX	19,783,649	19,278,004	19,654,188	0	(72,839)	0	0	XXX	XXX	XXX	53,825	611,682	XXX	XXX
8099999 - Bonds - Total Bonds - Subtotals - Other Loan-Backed and Structured Securities						9,579,501	XXX	9,582,830	9,579,127	9,577,240	0	(2,285)	0	0	XXX	XXX	XXX	7,327	134,883	XXX	XXX
8399999 Subtotals - Total Bonds						189,423,284	XXX	188,950,035	176,964,620	185,254,099	(108,682)	(1,166,350)	0	0	XXX	XXX	XXX	1,637,665	6,586,317	XXX	XXX

SCHEDULE D - PART 2 - SECTION 1

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

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

NONE

SCHEDULE D - PART 2 - SECTION 2

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

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book / Adjusted Carrying Value	Rate per Share Used To Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
Industrial and Miscellaneous (Unaffiliated)																	
31337#-10-5	FEDERAL HOME LOAN BANK OF CINCINNATI			5,818.000	581,800	100.000	581,800	581,800		23,288				0		A	08/31/2013
9099999 - Industrial and Miscellaneous (Unaffiliated)					581,800	XXX	581,800	581,800	0	23,288	0	0	0	0	0	XXX	XXX
Parent, Subsidiaries, and Affiliates																	
72724*-10-4	PLANS' LIABILITY INSURANCE COMPANY			32.550	2,152,518	66,129.585	2,152,518	1,627,500				(75,929)		(75,929)		A	01/01/1986
9199999 - Parent, Subsidiaries and Affiliates					2,152,518	XXX	2,152,518	1,627,500	0	0	0	(75,929)	0	(75,929)	0	XXX	XXX
Mutual Funds																	
04314H-85-7	ARTISAN INTERNATNL VALUE CL INSTI MF			160,136.582	5,209,243	32.530	5,209,243	5,756,105		52,845		115,298		115,298		L	11/19/2014
72701U-40-1	PLAN INVESTMENT ULTRASHORT DURATI MF			817,345.381	8,083,546	9.890	8,083,546	8,152,515		65,678		(48,851)		(48,851)		L	12/30/2016
922040-10-0	VANGUARD CL INST INDEX MF			39,742.465	8,100,707	203.830	8,100,707	6,252,851		167,832		683,968		683,968		L	12/26/2013
9299999 - Mutual Funds					21,393,495	XXX	21,393,495	20,161,471	0	286,355	0	750,415	0	750,415	0	XXX	XXX
9799999 Total Common Stocks					24,127,813	XXX	24,127,813	22,370,771	0	309,643	0	674,486	0	674,486	0	XXX	XXX
9899999 Total Preferred and Common Stocks					24,127,813	XXX	24,127,813	22,370,771	0	309,643	0	674,486	0	674,486	0	XXX	XXX

(a) For all common stocks bearing the NAIC market indicator "U" provide: the number of such issues 2 , the total $ value (included in Column 8) of all such issues $ 8,665,346

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
Bonds - U.S. Governments								
912810-RT-7	UNITED STATES TREASURY		10/31/2016	FED BUY	XXX	340,230	350,000	1,003
912810-RU-4	UNITED STATES TREASURY		12/14/2016	FED BUY	XXX	119,648	125,000	298
912828-B6-6	UNITED STATES TREASURY		04/25/2016	FED BUY	XXX	697,712	650,000	3,536
912828-M5-6	UNITED STATES TREASURY		01/29/2016	FED BUY	XXX	231,557	225,000	1,113
912828-P3-8	UNITED STATES TREASURY		02/29/2016	FED BUY	XXX	406,234	400,000	615
912828-P4-6	UNITED STATES TREASURY		06/01/2016	Adjustment	XXX	170,000	170,000	
912828-R8-5	UNITED STATES TREASURY		07/25/2016	FED BUY	XXX	1,000,416	1,000,000	980
912828-SV-3	UNITED STATES TREASURY		05/20/2016	FED BUY	XXX	65,862	65,000	25
912828-VA-5	UNITED STATES TREASURY		03/09/2016	U.S. Bank	XXX	9,938	10,000	40
912828-VE-7	UNITED STATES TREASURY		03/09/2016	VARIOUS	XXX	411,169	410,000	1,069
912828-WN-6	UNITED STATES TREASURY		02/10/2016	FED BUY	XXX	1,037,426	1,000,000	3,989
0599999 - Bonds - U.S. Governments						4,490,192	4,405,000	12,667
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed)								
010411-BP-0	ALABAMA ST		09/23/2016	CITIGROUP GLOBAL MARKETS INC	XXX	1,284,290	1,000,000	
373384-6L-5	GEORGIA ST		10/20/2016	MERRILL LYNCH PIERCE FENNER	XXX	1,282,090	1,000,000	
419792-GJ-9	HAWAII ST		04/28/2016	Unknown	XXX	196,111	180,000	3,675
880541-WZ-6	TENNESSEE ST		08/01/2016	Adjustment	XXX	427,902	335,000	
1799999 - Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed)						3,190,393	2,515,000	3,675
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)								
041796-MY-6	ARLINGTON TEX		03/28/2016	HILLTOP SECURITIES INC	XXX	1,259,430	1,000,000	
440673-K3-4	HORRY CNTY S C SCH DIST		06/10/2016	BARCLAYS CAPITAL INC	XXX	1,286,670	1,000,000	2,917
44256P-DN-0	HOWARD CNTY MD		03/16/2016	MERRILL LYNCH PIERCE FENNER	XXX	1,272,730	1,000,000	
667825-X7-3	NORTHWEST TEX INDPT SCH DIST		06/10/2016	BARCLAYS CAPITAL INC	XXX	1,262,470	1,000,000	12,500
735422-NU-7	PORT TACOMA WASH		08/17/2016	BARCLAYS CAPITAL INC	XXX	662,784	515,000	
2499999 - Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)						5,744,084	4,515,000	15,417
Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions								
3128MJ-XQ-8	RMBS - FH G08686		02/03/2016	FED BUY	XXX	279,501	274,336	46
3136AQ-5E-6	CMBS - FN-16M02B-AV2		03/01/2016	JPMORGAN SECURITIES INC, NEW YORK	XXX	876,433	875,000	
3137AN-MN-2	CMBS - FH-K707-A2		02/12/2016	BONY + VINNING SPARKS IBG L P	XXX	768,398	750,000	786
3137B4-WB-8	CMBS - FH-K033-A2		01/12/2016	GOLDMAN, SACHS & CO/ALGO	XXX	1,219,797	1,175,000	1,398
3138L8-UK-8	RMBS - FN AM7785		06/30/2016	FED BUY	XXX	278,911	260,000	114
3138LD-3U-5	RMBS - FN AN1710		07/01/2016	FED BUY	XXX	304,028	290,000	116
39081J-AH-1	GREAT LAKES WTR AUTH MICH WTR SUPPLY SYS		10/14/2016	CITIGROUP GLOBAL MARKETS INC	XXX	251,876	210,000	
407287-MD-0	HAMILTON CNTY OHIO SALES TAX		08/04/2016	RBC CAPITAL MARKETS	XXX	344,916	275,000	
413890-DE-1	HARRIS CNTY-HOUSTON TEX SPORTS AUTH REV		02/26/2016	DEPFA FIRST ALBANY SECURITIES	XXX	157,338	135,000	2,006
45470R-CX-2	INDIANA FIN AUTH HWY REV		08/01/2016	Adjustment	XXX	508,778	385,000	
544445-AQ-2	LOS ANGELES CALIF DEPT ARPTS ARPT REV		05/12/2016	LOOP CAPITAL MARKETS LLC	XXX	274,300	225,000	
57584X-UL-3	MASSACHUSETTS ST DEV FIN AGY REV		08/03/2016	CITIGROUP GLOBAL MARKETS INC	XXX	250,574	200,000	
576000-UJ-0	MASSACHUSETTS ST SCH BLDG AUTH DEDICATED		10/05/2016	BARCLAYS CAPITAL INC	XXX	134,769	105,000	
594612-DJ-9	MICHIGAN ST		07/15/2016	LOOP CAPITAL MARKETS LLC	XXX	70,332	55,000	
709224-RR-2	PENNSYLVANIA ST TPK COMMN TPK REV		09/23/2016	GOLDMAN, SACHS & CO/ALGO	XXX	233,076	185,000	
796237-4D-4	SAN ANTONIO TEX		08/03/2016	SAMUEL A . RAMIREZ & CO. INC	XXX	773,022	600,000	
91514A-GE-9	UNIVERSITY TEX UNIV REVS		11/01/2016	Adjustment	XXX	602,535	485,000	
3199999 - Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						7,328,584	6,484,336	4,467
Bonds - Industrial and Miscellaneous (Unaffiliated)								
00206R-CT-7	AT&T INC		05/03/2016	MIZUHO SECURITIES USA INC	XXX	160,007	150,000	1,598
00440E-AU-1	ACE INA HOLDINGS INC	C	01/20/2016	CITIGROUP GLOBAL MKTS/SALOMON	XXX	656,814	650,000	4,218
00817Y-AW-8	AETNA INC		07/06/2016	VARIOUS	XXX	721,752	700,000	1,579
00842V-AC-7	ABMT 163 A3 - CMO/RMBS		08/08/2016	WELLS FARGO SECURITIES LLC	XXX	580,538	565,000	1,593
03027X-AK-6	AMERICAN TOWER CORP		05/11/2016	RBC CAPITAL MARKETS	XXX	445,518	450,000	
035242-AL-0	ANHEUSER-BUSCH INBEV FINANCE INC	C	01/13/2016	DEUTSCHE BANK SECURITIES, INC	XXX	249,053	250,000	
035242-AN-6	ANHEUSER-BUSCH INBEV FINANCE INC	C	01/14/2016	BANK OF AMERICA SEC LLC FIXED	XXX	601,404	600,000	
04364T-AC-2	ABS - ACER 161 A3		04/18/2016	JP MORGAN SECURITIES INC	XXX	274,977	275,000	
04624U-AC-5	CMBS - ASCMT-161-A2		06/01/2016	WELLS FARGO SECURITIES LLC	XXX	712,260	690,000	
05581R-AD-8	ABS - BMWLT-161-A3		02/09/2016	BANK OF AMERICA SEC LLC FIXED	XXX	749,912	750,000	
06051G-EU-9	BANK OF AMERICA CORP		05/24/2016	US Bank	XXX	707,385	700,000	8,727
06051G-FM-6	BANK OF AMERICA CORP		12/01/2016	NOMURA SECURITIES/FIXED INCOME	XXX	201,836	200,000	2,422
081437-AJ-4	BEMIS COMPANY INC		09/08/2016	BNP PARIBAS SECURITIES BOND	XXX	129,778	130,000	
12594B-AD-4	ABS - CNHET-16A-A3		02/10/2016	CITIGROUP GLOBAL MKTS/SALOMON	XXX	389,902	390,000	

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
13057Y-AC-4	ABS - CRART 162 A3		06/08/2016	CREDIT SUISSE SECURITIES (USA)	XXX	349,960	350,000	
14314E-AE-1	ABS - CARMX 163 B		07/14/2016	CREDIT SUISSE SECURITIES (USA)	XXX	64,981	65,000	
14314E-AF-8	ABS - CARMX 163 C		07/14/2016	CREDIT SUISSE SECURITIES (USA)	XXX	49,991	50,000	
161175-AY-0	CHARTER COMMUNICATIONS INC		12/06/2016	Unknown	XXX	240,000	240,000	4,352
161571-FK-5	ABS - CHAIT 2012-A4 A4		02/09/2016	JP MORGAN SECURITIES INC	XXX	753,750	750,000	889
171798-AC-5	CIMAREX ENERGY CO		04/25/2016	MORGAN STANLEY CO	XXX	152,220	150,000	2,680
172967-KA-8	CITIGROUP INC		11/01/2016	HSBC SECURITIES INC	XXX	153,606	150,000	779
17325G-AD-8	CGCMT 16C3 A4 - CMBS		11/03/2016	CITIGROUP GLOBAL MKTS/SALOMON	XXX	77,352	75,000	
209111-FK-4	CONSOLIDATED EDISON COMPANY OF NEW YORK		11/15/2016	CITIGROUP GLOBAL MKTS/SALOMON	XXX	696,402	700,000	167
224044-CC-9	COX COMMUNICATIONS INC		04/04/2016	JP MORGAN SECURITIES INC	XXX	104,415	125,000	1,516
22822V-AC-5	CROWN CASTLE INTERNATIONAL CORP		05/06/2016	Morgan Stanley	XXX	555,599	550,000	
25179M-AP-8	DEVON ENERGY CORP		04/20/2016	GOLDMAN, SACHS & CO/ALGO	XXX	134,331	150,000	2,167
25272K-AK-9	DIAMOND 1 FINANCE CORP		09/01/2016	RBC CAPITAL MARKETS	XXX	700,541	650,000	8,378
26884A-BF-9	ERP OPERATING LP		10/04/2016	RBC CAPITAL MARKETS	XXX	114,242	115,000	
29717P-AN-7	ESSEX PORTFOLIO LP		07/08/2016	WELLS FARGO SECURITIES LLC	XXX	182,454	170,000	1,318
349553-AL-1	FORTIS INC		09/29/2016	GOLDMAN, SACHS & CO/ALGO	XXX	80,000	80,000	
36191Y-BB-3	CMBS - GSMST-11GC5-A4		02/10/2016	PERSHING LLC	XXX	128,569	120,000	185
36251X-AR-8	GSMS 16GS4 A4 - CMBS		11/16/2016	GOLDMAN, SACHS & CO/ALGO	XXX	77,250	75,000	208
41284D-AC-6	ABS - HDMOT 16A A3		06/07/2016	JP MORGAN SECURITIES INC	XXX	749,945	750,000	
437076-BM-3	HOME DEPOT INC		02/03/2016	JP MORGAN SECURITIES INC	XXX	178,841	180,000	
43814N-AC-9	ABS - HONDO-161-A3		02/16/2016	JP MORGAN SECURITIES INC	XXX	359,949	360,000	
46590K-AE-4	JPMCC 15JP1 A5 - CMBS		11/22/2016	DEUTSCHE BANK SECURITIES, INC	XXX	213,477	200,000	587
46625H-RV-4	JPMORGAN CHASE & CO		07/14/2016	JP MORGAN SECURITIES INC	XXX	508,898	510,000	
46639G-AL-0	CMO/RMBS - JPMT-131-1A2		02/22/2016	BAIRD, ROBERT W., & COMPANY IN	XXX	727,077	723,989	1,448
46647E-AA-9	JPMMT 163 1A1 - CMO/RMBS		09/26/2016	JP MORGAN SECURITIES INC	XXX	518,828	500,000	1,410
49245P-AA-4	KERRY GROUP FINANCIAL SERVICES	C	04/19/2016	MITSUBISHI UFJ SECURITIES	XXX	648,869	650,000	751
539830-BH-1	LOCKHEED MARTIN CORP		02/05/2016	VARIOUS	XXX	552,194	535,000	4,036
61690Y-BU-5	MSC 16BNK2 A4 - CMBS		11/04/2016	MORGAN STANLEY CO	XXX	87,698	85,000	
61691B-AA-9	MSCBB 16MART A - CMBS		09/15/2016	MORGAN STANLEY CO	XXX	509,998	510,000	810
617482-4M-3	MORGAN STANLEY		12/01/2016	VARIOUS	XXX	81,387	75,000	1,437
628530-BC-0	MYLAN INC	C	03/31/2016	WELLS FARGO SECURITIES LLC	XXX	100,219	100,000	1,890
64828Y-AR-2	CMO/RMBS - NRZT 142 A3		04/20/2016	JP MORGAN SECURITIES INC	XXX	364,488	353,122	883
64829F-AA-9	CMO/RMBS - NRMLT-161-A1		03/29/2016	CREDIT SUISSE SECURITIES (USA)	XXX	149,385	145,000	453
64829G-AA-7	CMO - New Residential Mortgage Loan Trus		05/31/2016	Bank of America Securities	XXX	180,676	175,000	547
67087M-AA-4	CMBS - OBP 100BP CTF		07/06/2016	DEUTSCHE BANK SECURITIES, INC	XXX	137,935	125,000	161
78403D-AK-6	ABS - SBAC 161 1C		06/22/2016	BARCLAYS CAPITAL INC	XXX	415,533	415,000	
78469Q-AK-8	SPART 16T2 A - ABS		11/16/2016	CREDIT SUISSE SECURITIES (USA)	XXX	164,976	165,000	
822582-BQ-4	SHELL INTERNATIONAL FINANCE BV	C	05/05/2016	BARCLAYS CAPITAL INC	XXX	510,630	520,000	
822582-BT-8	SHELL INTERNATIONAL FINANCE BV	C	05/05/2016	MORGAN STANLEY CO	XXX	149,508	150,000	
842587-CV-7	SOUTHERN CO		05/19/2016	CITIGROUP GLOBAL MKTS/SALOMON	XXX	149,457	150,000	
86765B-AS-8	SUNOCO LOGISTICS PARTNERS OPERATIONS LP		07/27/2016	LIQUIDNET, INC	XXX	17,117	15,000	149
86765B-AT-6	SUNOCO LOGISTICS PARTNERS OPERATIONS LP		07/28/2016	VARIOUS	XXX	84,557	85,000	130
867914-BK-8	SUNTRUST BANKS INC		03/02/2016	BNY/SUNTRUST CAPITAL MARKETS	XXX	649,330	650,000	104
87165B-AD-5	SYNCHRONY FINANCIAL		05/03/2016	PIERPONT SECURITIES	XXX	128,936	125,000	1,195
88167A-AD-3	TEVA PHARMACEUTICAL FINANCE NETHERLANDS	C	07/18/2016	BARCLAYS CAPITAL INC	XXX	84,716	85,000	
88167A-AE-1	TEVA PHARMACEUTICAL FINANCE NETHERLANDS	C	10/01/2016	VARIOUS	XXX	706,870	700,000	1,785
89172E-AU-8	CMO - TOWD PT MTG TR 2016-1		03/18/2016	JP MORGAN SECURITIES INC	XXX	99,880	100,000	222
89172Y-AA-8	CMO/RMBS - TPMT 163 A1		07/22/2016	WELLS FARGO SECURITIES LLC	XXX	99,856	100,000	175
89236T-CU-7	TOYOTA MOTOR CREDIT CORP	C	02/17/2016	VARIOUS	XXX	750,423	750,000	58
89400P-AG-8	TRANSURBAN FINANCE COMPANY PTY LTD	C	09/15/2016	JP MORGAN SECURITIES INC	XXX	138,984	140,000	
89641U-AC-5	TRINITY ACQUISITION PLC	C	03/17/2016	BANK OF AMERICA SEC LLC FIXED	XXX	149,367	150,000	
902055-AA-0	CMBS - LIBST-16225L-A		02/17/2016	CITIGROUP GLOBAL MKTS/SALOMON	XXX	464,747	450,000	
90349D-AD-4	CMBS - UBSBC-12C3-A4		02/09/2016	WELLS FARGO SECURITIES LLC	XXX	770,654	750,000	708
92347X-AA-4	ABS - VZOT 161 A		07/12/2016	BANK OF AMERICA SEC LLC FIXED	XXX	249,958	250,000	
92887J-AC-7	ABS - VOLVO FINL EQUIP LLC SER2016-1		01/20/2016	SG AMERICAS SECURITIES, LLC	XXX	899,863	900,000	
94989T-AZ-7	WFCM 15LC22 A4 - CMBS		11/22/2016	WELLS FARGO SECURITIES LLC	XXX	100,299	95,000	274
98161F-AF-2	ABS - WOLS 16A B		07/12/2016	BANK OF AMERICA SEC LLC FIXED	XXX	189,954	190,000	
3899999 - Bonds - Industrial and Miscellaneous (Unaffiliated)						24,242,276	23,977,111	61,986
8399997 - Bonds - Subtotals - Bonds - Part 3						44,995,529	41,896,446	98,212
8399998 - Bonds - Summary item from Part 5 for Bonds						3,352,904	3,329,336	3,633
8399999 - Bonds - Subtotals - Bonds						48,348,433	45,225,782	101,844

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
Common Stocks - Mutual Funds								
72701U-40-1	PLAN INVESTMENT ULTRASHORT DURATI MF		12/30/2016	Unknown	9,836.549	97,684	XXX	
9299999 - Common Stocks - Mutual Funds						97,684	XXX	0
9799997 - Common Stocks - Subtotals - Common Stocks - Part 3						97,684	XXX	0
9799999 - Common Stocks - Subtotals - Common Stocks						97,684	XXX	0
9899999 - Common Stocks - Subtotals - Preferred and Common Stocks						97,684	XXX	0
9999999 Totals						48,446,117	XXX	101,844

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B/A. C.V. (11+12-13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
Bonds - U.S. Governments																				
36200K-W8-6	RMBS - GN 603771		12/01/2016	VARIOUS		4,859	4,859	5,070	5,041		(182)		(182)		4,859		0	0	72	05/15/2033
36201X-KK-3	RMBS - GN 606098		12/01/2016	VARIOUS		1,258	1,258	1,312	1,303		(45)		(45)		1,258		0	0	39	06/15/2033
36209R-2T-9	RMBS - GN 479686		12/01/2016	VARIOUS		116	116	120	118		(2)		(2)		116		0	0	4	09/15/2030
36211U-HD-7	RMBS - GN 523228		12/01/2016	VARIOUS		53	53	55	54		(1)		(1)		53		0	0	2	10/15/2030
36213F-MD-2	RMBS - GN 553056		12/01/2016	VARIOUS		12,152	12,152	12,437	12,394		(241)		(241)		12,152		0	0	364	02/15/2033
36241K-J6-6	RMBS - GN 782085		12/01/2016	VARIOUS		3,809	3,809	3,944	3,926		(116)		(116)		3,809			0	125	11/15/2033
36241K-J7-4	RMBS - GN 782086		12/01/2016	VARIOUS		2,216	2,216	2,294	2,282		(66)		(66)		2,216		0	0	73	11/15/2031
36241K-JG-4	RMBS - GN 782063		12/01/2016	VARIOUS		626	626	654	649		(24)		(24)		626			0	26	03/15/2032
36241K-JL-3	RMBS - GN 782067		12/01/2016	VARIOUS		6,328	6,328	6,602	6,561		(233)		(233)		6,328		0	0	198	11/15/2032
36241K-JP-4	RMBS - GN 782070		12/01/2016	VARIOUS		4,210	4,210	4,393	4,362		(152)		(152)		4,210			0	129	06/15/2032
36241K-JQ-2	RMBS - GN 782071		12/01/2016	VARIOUS		1,212	1,212	1,265	1,257		(45)		(45)		1,212			0	39	05/15/2033
36241K-JR-0	RMBS - GN 782072		12/01/2016	VARIOUS		5,100	5,100	5,322	5,292		(192)		(192)		5,100			0	161	07/15/2033
36241K-JS-8	RMBS - GN 782073		12/01/2016	VARIOUS		950	950	991	985		(35)		(35)		950		0	0	29	03/15/2032
36295Q-BH-2	RMBS - GN 676940		12/01/2016	VARIOUS		13,498	13,498	13,785	13,771		(273)		(273)		13,498			0	330	04/15/2038
36296T-UY-7	RMBS - GN 700899		12/01/2016	VARIOUS		2,901	2,901	3,004	3,000		(100)		(100)		2,901		0	0	98	11/15/2038
38374G-CF-7	CMBS - GN-0423-E		11/01/2016	Direct		257,152	257,152	267,438	257,618		(466)		(466)		257,152		0	0	3,891	11/16/2032
38374L-5Y-3	CMO/RMBS - GN-0574D-HB		12/01/2016	VARIOUS		405	405	431	423		(18)		(18)		405			0	15	09/16/2035
38374L-5Z-0	CMO/RMBS - GN-0574E-HC		12/01/2016	VARIOUS		4,317	4,317	4,600	4,521		(204)		(204)		4,317		0	0	153	09/16/2035
38376G-6E-5	CMBS - GN-11152-A		12/01/2016	VARIOUS		59,436	59,436	59,687	59,536		(100)		(100)		59,436			0	726	07/16/2033
38376G-RY-8	GNR 1083 D - CMBS		12/01/2016	VARIOUS		249,735	249,735	246,301	247,881		1,854		1,854		249,735			0	7,205	06/16/2044
62888V-AB-4	CMO/RMBS - NCUAGN-10R1-2A		12/01/2016	VARIOUS		13,201	13,201	13,251	13,227		(26)		(26)		13,201			0	33	10/07/2020
62888W-AC-0	CMO/RMBS - NCUAGN-10R3-3A		12/06/2016	VARIOUS		6,126	6,139	6,124	6,131		8		8		6,139		(13)	(13)	78	12/08/2020
912810-DW-5	UNITED STATES TREASURY		05/16/2016	Maturity		75,000	75,000	71,461	74,892		108		108		75,000			0	2,719	05/15/2016
912828-J4-3	UNITED STATES TREASURY		05/23/2016	FED SELL		658,801	650,000	646,572	646,955		180		180		647,135		11,666	11,666	8,072	02/28/2022
912828-P3-8	UNITED STATES TREASURY		08/31/2016	FED SELL		102,180	100,000	101,559			(110)		(110)		101,449		731	731	1,051	01/31/2023
912828-XM-7	UNITED STATES TREASURY		06/10/2016	FED SELL		308,262	300,000	298,841	298,872		108		108		298,980		9,283	9,283	2,438	07/31/2020
0599999 - Bonds - U.S. Governments						1,793,902	1,774,672	1,777,512	1,671,051	0	(374)	0	(374)	0	1,772,236	0	21,666	21,666	28,067	XXX
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed)																				
419791-D5-4	HAWAII ST		01/13/2016	Piper Jaffray Co		300,053	250,000	297,513	280,519		(235)		(235)		280,283		19,769	19,769	1,667	12/01/2023
419792-GR-1	HAWAII ST		04/28/2016	Unknown		196,111	180,000	209,507	196,955		(844)		(844)		196,111			0	3,675	12/01/2023
68608U-NV-4	OREGON ST		02/09/2016	Piper Jaffray Co		422,244	360,000	435,380	402,072		(1,072)		(1,072)		401,000		21,244	21,244	5,050	05/01/2020
745145-YQ-9	PUERTO RICO COMWLTH		09/01/2016	Maturity		1,000,000	1,000,000	1,086,320	1,007,970		(7,970)		(7,970)		1,000,000			0	55,000	07/01/2016
917542-QV-7	UTAH ST		12/05/2016	FUNB FUNDS II		688,176	655,000	703,405	689,163		(2,963)		(2,963)		686,200		1,976	1,976	33,290	07/01/2025
1799999 - Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed)						2,606,583	2,445,000	2,732,125	2,576,679	0	(13,084)	0	(13,084)	0	2,563,595	0	42,989	42,989	98,681	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)																				
088281-MF-4	BEXAR CNTY TEX		02/09/2016	UBS FINANCIAL SERVICES INC.		483,672	400,000	426,156	420,805		(275)		(275)		420,530		63,142	63,142	3,167	06/15/2031
100853-PR-5	BOSTON MASS		01/08/2016	MESIROW FINANCIAL INC		611,130	500,000	641,260	593,683		(466)		(466)		593,217		17,913	17,913	7,083	04/01/2022
199820-J7-7	COMAL TEX INDPT SCH DIST		01/13/2016	FUNB FUNDS II		786,276	665,000	846,771	780,981		(1,060)		(1,060)		779,920		6,356	6,356	15,517	02/01/2021
235308-SD-6	DALLAS TEX INDPT SCH DIST		02/09/2016	HILLTOP SECURITIES INC		617,235	500,000	639,905	598,405		(1,587)		(1,587)		596,817		20,418	20,418	12,292	08/15/2023
303820-6Z-2	FAIRFAX CNTY VA		01/08/2016	MESIROW FINANCIAL INC		1,223,600	1,000,000	1,286,670	1,192,252		(959)		(959)		1,191,294		32,306	32,306	14,167	04/01/2022
401784-XR-9	GUILFORD CNTY N C		02/09/2016	FIDELITY CAPITAL MARKETS		532,287	450,000	567,855	518,427		(1,633)		(1,633)		516,794		15,493	15,493	11,938	08/01/2020
438670-J4-4	HONOLULU HAWAII CITY & CNTY		02/09/2016	HILLTOP SECURITIES INC		1,235,860	1,000,000	1,258,780	1,185,778		(2,930)		(2,930)		1,182,848		53,012	53,012	14,028	11/01/2024
442331-VU-5	HOUSTON TEX		03/23/2016	FIRST TENNESSEE BANK BOND DIVI		1,147,107	975,000	1,181,417	1,111,043		(4,940)		(4,940)		1,106,103		41,004	41,004	28,167	03/01/2024
498531-BS-0	KLEIN TEX INDPT SCH DIST		01/08/2016	FIDELITY CAPITAL MARKETS		1,212,000	1,000,000	1,243,740	1,173,493		(861)		(861)		1,172,632		39,368	39,368	22,500	02/01/2022
727199-RD-5	PLANO TEX INDPT SCH DIST		01/14/2016	BARCLAYS CAPITAL INC		330,739	295,000	355,121	319,145		(383)		(383)		318,762		11,977	11,977	6,351	02/15/2019
727199-VF-5	PLANO TEX INDPT SCH DIST		02/09/2016	Piper Jaffray Co		249,264	200,000	252,000	238,920		(576)		(576)		238,344		10,920	10,920	4,917	02/15/2023
969871-3F-7	WILLIAMSON CNTY TENN		01/11/2016	CITIGROUP GLOBAL MARKETS INC		768,871	630,000	804,214	747,019		(630)		(630)		746,389		22,482	22,482	9,013	04/01/2022
2499999 - Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)						9,198,041	7,615,000	9,503,889	8,879,949	0	(16,300)	0	(16,300)	0	8,863,649	0	334,392	334,392	149,137	XXX
Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions																				
017343-DB-7	ALLEGHENY CNTY PA PORT AUTH SPL REV		12/05/2016	FIDELITY CAPITAL MARKETS		521,120	500,000	586,975	539,840		(17,106)		(17,106)		522,735		(1,615)	(1,615)	31,736	03/01/2018
047856-EX-3	ATLANTA GA URBAN RESIDENTIAL FIN AUTH S1		10/03/2016	Redemption		15,000	15,000	15,735	15,462		(19)		(19)		15,443		(443)	(443)	352	03/01/2041
167725-AB-6	CHICAGO ILL TRAN AUTH SALES & TRANSFER T		12/01/2016	Adjustment		55,000	55,000	55,000	55,000				0		55,000			0	1,974	12/01/2021
235241-MU-7	DALLAS TEX AREA RAPID TRAN SALES TAX REV		02/09/2016	NATIONAL FINANCIAL SERVICES CO		433,579	375,000	472,133	429,979		(1,583)		(1,583)		428,396		5,182	5,182	3,698	12/01/2019
3128K5-WP-3	RMBS - FH A45154		12/01/2016	VARIOUS		26,032	26,032	26,728	26,631		(599)		(599)		26,032		0	0	408	05/01/2035
3128KQ-D7-8	RMBS - FH A60126		12/01/2016	VARIOUS		8,275	8,275	8,674	8,661		(386)		(386)		8,275		0	0	255	05/01/2037
3128KY-JB-6	RMBS - FH A67458		12/01/2016	VARIOUS		3,245	3,245	3,297	3,294		(49)		(49)		3,245		0	0	10	11/01/2037
3128L0-Q8-8	RMBS - FH A68579		12/01/2016	VARIOUS		1,027	1,027	1,051	1,050		(23)		(23)		1,027			0	29	11/01/2037
3128L0-V6-6	RMBS - FH A68737		12/01/2016	VARIOUS		8,467	8,467	8,641	8,635		(168)		(168)		8,467		0	0	225	11/01/2037
3128M4-HY-2	RMBS - FH G02647		12/01/2016	VARIOUS		10,372	10,372	10,259	10,263		109		109		10,372			0	254	02/01/2037

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B/A. C.V. (11+12-13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
3128M5-4E-7	RMBS - FH G04121		12/01/2016	VARIOUS		51,503	51,503	55,913	55,797		(4,293)		(4,293)		51,503			0	1,285	04/01/2038
3128M5-GR-5	RMBS - FH G03508		12/01/2016	VARIOUS		21,314	21,314	21,500	21,491		(177)		(177)		21,314			0	573	07/01/2037
3128M6-EP-9	RMBS - FH G04342		12/01/2016	VARIOUS		25,010	25,010	25,026	25,023		(13)		(13)		25,010			0	665	04/01/2038
3128M7-YV-2	RMBS - FH G05824		12/01/2016	VARIOUS		30,921	30,921	32,762	32,660		(1,739)		(1,739)		30,921		0	0	847	01/01/2040
3128M8-G3-2	RMBS - FH G06218		12/01/2016	VARIOUS		36,346	36,346	36,744	36,717		(370)		(370)		36,346			0	800	12/01/2040
3128MB-VC-8	RMBS - FH G13111		12/01/2016	VARIOUS		18,099	18,099	18,755	18,546		(447)		(447)		18,099		0	0	562	03/01/2023
3128MJ-DT-4	RMBS - FH G08113		12/01/2016	VARIOUS		7,730	7,730	7,889	7,875		(145)		(145)		7,730		0	0	222	02/01/2036
3128MJ-PS-3	RMBS - FH G08432		12/01/2016	VARIOUS		32,541	32,541	33,184	33,152		(611)		(611)		32,541		0	0	703	01/01/2041
3128MJ-S6-8	RMBS - FH G08540		12/01/2016	VARIOUS		53,607	53,607	50,868	50,965		2,642		2,642		53,607		0	0	820	08/01/2043
3128MJ-SK-7	RMBS - FH G08521		12/01/2016	VARIOUS		38,309	38,309	39,931	39,849		(1,540)		(1,540)		38,309		0	0	607	01/01/2043
3128MJ-XQ-8	RMBS - FH G08686		12/01/2016	VARIOUS		26,800	26,800	27,305			(505)		(505)		26,800			0	375	01/01/2046
3128PR-TM-1	RMBS - FH J12356		12/01/2016	VARIOUS		35,745	35,745	36,918	36,637		(892)		(892)		35,745			0	732	06/01/2025
31292H-VU-5	RMBS - FH C01527		12/01/2016	VARIOUS		17,289	17,289	17,746	17,690		(401)		(401)		17,289			0	414	04/01/2033
31292L-N7-6	RMBS - FH C04014		12/01/2016	VARIOUS		13,630	13,630	14,684	14,638		(1,008)		(1,008)		13,630		0	0	251	06/01/2042
31292M-DY-6	RMBS - FH C04619		12/01/2016	VARIOUS		110,455	110,455	111,223	111,184		(729)		(729)		110,455		0	0	1,754	03/01/2043
312940-EU-9	RMBS - FH A91947		12/01/2016	VARIOUS		70,540	70,540	73,020	72,914		(2,374)		(2,374)		70,540		0	0	1,701	04/01/2040
312941-3E-5	RMBS - FH A93497		12/01/2016	VARIOUS		29,102	29,102	30,028	29,980		(878)		(878)		29,102		0	0	628	08/01/2040
312942-4G-7	RMBS - FH A94423		12/01/2016	VARIOUS		63,598	63,598	65,918	65,758		(2,160)		(2,160)		63,598		0	0	750	10/01/2040
312942-CQ-6	RMBS - FH A93679		12/01/2016	VARIOUS		125,246	125,246	128,338	128,165		(2,919)		(2,919)		125,246		0	0	3,078	09/01/2040
312942-Y2-5	RMBS - FH A94329		12/01/2016	VARIOUS		21,541	21,541	21,268	21,286		255		255		21,541		0	0	352	10/01/2040
312942-YK-5	RMBS - FH A94314		12/01/2016	VARIOUS		19,758	19,758	20,491	20,454		(696)		(696)		19,758		0	0	596	10/01/2040
312942-Z9-9	RMBS - FH A94368		12/01/2016	VARIOUS		27,280	27,280	26,935	26,951		330		330		27,280			0	631	10/01/2040
312943-GL-1	RMBS - FH A94703		12/01/2016	VARIOUS		38,186	38,186	38,508	38,490		(304)		(304)		38,186		0	0	703	11/01/2040
312943-QZ-9	RMBS - FH A94972		12/01/2016	VARIOUS		14,446	14,446	14,805	14,789		(343)		(343)		14,446			0	330	11/01/2040
312943-UP-6	RMBS - FH A95090		12/01/2016	VARIOUS		69,130	69,130	70,861	70,771		(1,641)		(1,641)		69,130			0	1,619	11/01/2040
312965-HQ-2	RMBS - FH B12939		12/01/2016	VARIOUS		28,237	28,237	29,093	28,514		(277)		(277)		28,237		0	0	705	04/01/2019
312965-T4-8	RMBS - FH B13271		12/01/2016	VARIOUS		22,952	22,952	22,755	22,846		107		107		22,952		0	0	480	04/01/2019
31297G-6W-6	RMBS - FH A28985		12/01/2016	VARIOUS		1,251	1,251	1,294	1,290		(38)		(38)		1,251		0	0	35	12/01/2034
31297V-Y6-9	RMBS - FH A39733		12/01/2016	VARIOUS		7,910	7,910	7,595	7,614		296		296		7,910			0	223	11/01/2035
3132GD-5T-5	RMBS - FH Q00858		12/01/2016	VARIOUS		21,815	21,815	22,067	22,056		(242)		(242)		21,815			0	550	05/01/2041
3132GG-CG-8	RMBS - FH Q02771		12/01/2016	VARIOUS		91,169	91,169	94,745	94,549		(3,380)		(3,380)		91,169			0	1,880	08/01/2041
3132GJ-EL-9	RMBS - FH Q03139		12/01/2016	VARIOUS		61,642	61,642	64,503	64,367		(2,724)		(2,724)		61,642		0	0	1,214	09/01/2041
3132HL-3K-7	RMBS - FH Q10802		12/01/2016	VARIOUS		40,720	40,720	42,075	42,001		(1,281)		(1,281)		40,720		0	0	680	08/01/2042
3132HM-AZ-4	RMBS - FH Q10924		12/01/2016	VARIOUS		15,712	15,712	16,966	16,908		(1,197)		(1,197)		15,712			0	257	09/01/2042
3132HN-HV-4	RMBS - FH Q12044		12/01/2016	VARIOUS		38,928	38,928	40,576	40,494		(1,566)		(1,566)		38,928			0	630	10/01/2042
3132JA-B4-6	RMBS - FH Q18658		12/01/2016	VARIOUS		21,189	21,189	22,206	22,181		(992)		(992)		21,189		0	0	383	06/01/2043
31371K-2Z-3	RMBS - FN 254692		12/01/2016	VARIOUS		23,044	23,044	23,347	23,306		(261)		(261)		23,044		0	0	610	03/01/2033
31371L-CD-9	RMBS - FN 254868		12/01/2016	VARIOUS		17,197	17,197	17,614	17,576		(379)		(379)		17,197		0	0	389	09/01/2033
31371L-CE-7	RMBS - FN 254869		12/01/2016	VARIOUS		10,922	10,922	10,949	10,942		(21)		(21)		10,922			0	254	09/01/2033
31371M-UK-1	RMBS - FN 256286		12/01/2016	VARIOUS		13,430	13,430	13,203	13,211		219		219		13,430		0	0	401	06/01/2036
3137A6-VK-5	CMO/RMBS - FH-3808E-LA		12/01/2016	VARIOUS		160,078	160,078	170,809	168,858		(8,780)		(8,780)		160,078		0	0	2,915	08/15/2038
31381Q-2U-9	RMBS - FN 467987		12/01/2016	VARIOUS		2,018	2,018	2,042	2,024		(5)		(5)		2,018			0	36	04/01/2018
31384P-S6-3	RMBS - FN 529841		12/01/2016	VARIOUS		4,169	4,169	4,260	4,217		(47)		(47)		4,169		0	0	111	02/01/2030
31385H-5J-7	RMBS - FN 545449		12/01/2016	VARIOUS		2,365	2,365	2,480	2,382		(17)		(17)		2,365		0	0	62	02/01/2017
31385W-WZ-8	RMBS - FN 555164		12/01/2016	VARIOUS		1,340	1,340	1,406	1,359		(19)		(19)		1,340		0	0	37	11/01/2017
31386Q-F4-8	RMBS - FN 569987		01/25/2016	Direct		7,095	7,095	7,249	7,178		(83)		(83)		7,095			0	44	02/01/2031
31389R-UG-9	RMBS - FN 633383		12/01/2016	VARIOUS		11,285	11,285	11,210	11,236		48		48		11,285		0	0	319	05/01/2017
3138A2-BV-0	RMBS - FN AH0951		12/01/2016	VARIOUS		67,517	67,517	70,460	70,343		(2,826)		(2,826)		67,517		0	0	1,612	12/01/2040
3138ME-BN-9	RMBS - FN AP9944		12/01/2016	VARIOUS		5,378	5,378	5,800	5,770		(392)		(392)		5,378			0	99	09/01/2042
3138MF-AE-7	RMBS - FN AQ0004		12/01/2016	VARIOUS		5,506	5,506	5,938	5,908		(402)		(402)		5,506			0	77	10/01/2042
3138MF-P2-7	RMBS - FN AQ0440		12/01/2016	VARIOUS		26,661	26,661	28,673	28,582		(1,922)		(1,922)		26,661			0	515	10/01/2042
3138NW-GG-8	RMBS - FN AR0198		12/01/2016	VARIOUS		2,713	2,713	2,842	2,832		(119)		(119)		2,713		0	0	41	05/01/2043
3138WQ-JN-3	RMBS - FN AT2968		12/01/2016	VARIOUS		24,027	24,027	25,202	25,158		(1,131)		(1,131)		24,027			0	465	05/01/2043
3138WT-AR-7	RMBS - FN AT5415		12/01/2016	VARIOUS		17,753	17,753	18,622	18,598		(845)		(845)		17,753			0	330	06/01/2043
3138WT-CE-4	RMBS - FN AT5468		12/01/2016	VARIOUS		4,424	4,424	4,633	4,629		(205)		(205)		4,424			0	94	06/01/2043
3138X0-Y3-6	RMBS - FN AU1629		12/01/2016	VARIOUS		95,343	95,343	95,551	95,550		(207)		(207)		95,343		0	0	1,515	07/01/2043
31390J-RR-4	RMBS - FN 647696		12/01/2016	VARIOUS		9,554	9,554	10,099	9,676		(121)		(121)		9,554		0	0	291	05/01/2017
31390K-H9-2	RMBS - FN 648356		12/01/2016	VARIOUS		881	881	931	893		(12)		(12)		881		0	0	27	06/01/2017
31390M-KB-9	RMBS - FN 650190		12/01/2016	VARIOUS		1,014	1,014	1,063	1,046		(32)		(32)		1,014		0	0	36	09/01/2017
31392C-T6-1	CMO/RMBS - FN-02W3-A4		12/01/2016	VARIOUS		23,101	23,101	22,827	22,894		208		208		23,101		0	0	623	11/25/2041
31393B-HP-3	CMO/RMBS - FN-0333F-PT		12/01/2016	VARIOUS		2,566	2,565	2,587	2,580		(15)		(15)		2,565		0	0	38	05/25/2033
31393X-FS-1	CMO/RMBS - FN-04T1A-1A1		10/01/2016	VARIOUS		89,861	80,699	84,608	83,557		(44)		(44)		83,513		6,348	6,348	775	01/25/2044
31397K-QJ-3	CMO/RMBS - FH-3377A-VB		10/01/2016	Direct		111,734	111,734	100,220	111,154		580		580		111,734			0	999	07/15/2024
31401J-B4-9	RMBS - FN 709359		12/01/2016	VARIOUS		4,944	4,944	5,070	4,972		(28)		(28)		4,944			0	114	07/01/2018
31402C-4F-6	RMBS - FN 725422		12/01/2016	VARIOUS		25,622	25,622	26,230	26,180		(558)		(558)		25,622		0	0	572	04/01/2034
31402H-H3-8	RMBS - FN 729350		12/01/2016	VARIOUS		5,158	5,158	5,289	5,193		(36)		(36)		5,158			0	121	07/01/2018
31402K-BX-1	RMBS - FN 730954		12/01/2016	VARIOUS		31,285	31,285	29,804	29,907		1,378		1,378		31,285		0	0	869	08/01/2033
31402R-W2-1	RMBS - FN 736065		12/01/2016	VARIOUS		3,283	3,283	3,367	3,315		(31)		(31)		3,283		0	0	64	09/01/2018

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B/A. C.V. (11+12-13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
31403C-6L-0	RMBS - FN 745275		12/01/2016	VARIOUS		30,529	30,529	32,103	32,022		(1,493)		(1,493)		30,529		0	0	696	02/01/2036
31403J-TN-6	RMBS - FN 750357		12/01/2016	VARIOUS		17,587	17,587	18,172	18,120		(533)		(533)		17,587		0	0	421	11/01/2033
31404Q-QW-2	RMBS - FN 775469		12/01/2016	VARIOUS		5,060	5,060	5,297	5,220		(160)		(160)		5,060		0	0	89	05/01/2034
31404V-2P-2	RMBS - FN 780282		12/01/2016	VARIOUS		528	528	553	545		(17)		(17)		528			0	16	07/01/2034
31404W-MB-9	RMBS - FN 780754		12/01/2016	VARIOUS		9,261	9,261	9,148	9,170		91		91		9,261			0	243	06/01/2034
31405S-ET-7	RMBS - FN 797646		12/01/2016	VARIOUS		697	697	714	713		(16)		(16)		697		0	0	19	09/01/2035
31405S-KJ-2	RMBS - FN 797797		12/01/2016	VARIOUS		11,876	11,876	12,247	12,226		(350)		(350)		11,876		0	0	445	04/01/2035
31406Y-Y7-9	RMBS - FN 824334		12/01/2016	VARIOUS		23,520	23,520	23,693	23,670		(150)		(150)		23,520		0	0	490	07/01/2035
31407H-KS-4	RMBS - FN 831105		12/01/2016	VARIOUS		27,061	27,061	27,229	27,212		(151)		(151)		27,061		0	0	600	11/01/2035
31407J-KY-7	RMBS - FN 832011		12/01/2016	VARIOUS		29,242	29,242	28,815	28,855		388		388		29,242			0	881	08/01/2035
31407S-EE-8	RMBS - FN 839033		12/01/2016	VARIOUS		18,043	18,043	17,263	17,330		712		712		18,043		0	0	431	11/01/2035
31408B-U5-5	RMBS - FN 846704		12/01/2016	VARIOUS		6,274	6,274	6,369	6,356		(82)		(82)		6,274		0	0	121	01/01/2036
31409K-QP-5	RMBS - FN 873562		10/01/2016	Direct		226,663	226,663	223,334	225,673		991		991		226,663		0	0	2,143	04/01/2016
31410G-AF-0	RMBS - FN 888406		12/01/2016	VARIOUS		12,205	12,205	11,602	11,643		562		562		12,205		0	0	275	08/01/2036
31410G-E4-1	RMBS - FN 888555		12/01/2016	VARIOUS		30,896	30,896	31,090	30,972		(76)		(76)		30,896		0	0	782	09/01/2021
31412D-SQ-2	RMBS - FN 922227		12/01/2016	VARIOUS		16,889	16,889	17,712	17,603		(714)		(714)		16,889		0	0	233	12/01/2036
31412P-U8-2	RMBS - FN 931307		12/01/2016	VARIOUS		70,907	70,908	73,622	73,469		(2,562)		(2,562)		70,908		0	0	1,515	06/01/2039
31412Q-7B-9	RMBS - FN 932490		12/01/2016	VARIOUS		74,160	74,160	77,659	77,460		(3,300)		(3,300)		74,160		0	0	1,574	02/01/2040
31413J-UL-6	RMBS - FN 947087		12/01/2016	VARIOUS		13,982	13,981	14,115	14,101		(119)		(119)		13,981		0	0	447	10/01/2037
31413T-JT-0	RMBS - FN 954874		12/01/2016	VARIOUS		13,769	13,769	14,165	14,148		(378)		(378)		13,769		0	0	362	11/01/2037
31414S-Y6-4	RMBS - FN 975133		12/01/2016	VARIOUS		34,305	34,305	34,683	34,661		(356)		(356)		34,305			0	453	05/01/2038
31415R-ZU-1	RMBS - FN 987355		12/01/2016	VARIOUS		30,991	30,991	31,636	31,593		(602)		(602)		30,991			0	727	10/01/2038
31416L-HY-5	RMBS - FN AA2946		12/01/2016	VARIOUS		37,942	37,942	39,229	38,846		(904)		(904)		37,942			0	910	04/01/2024
31416R-RG-0	RMBS - FN AA7686		12/01/2016	VARIOUS		74,400	74,400	77,317	77,190		(2,790)		(2,790)		74,400		0	0	1,594	06/01/2039
31416X-QT-0	RMBS - FN AB2265		12/01/2016	VARIOUS		40,708	40,708	42,375	42,280		(1,572)		(1,572)		40,708		0	0	815	02/01/2041
31417Y-HM-2	RMBS - FN MA0235		12/01/2016	VARIOUS		18,683	18,683	19,258	18,978		(295)		(295)		18,683		0	0	340	11/01/2019
31418M-KS-0	RMBS - FN AD0304		12/01/2016	VARIOUS		28,660	28,660	30,950	30,430		(1,770)		(1,770)		28,660		0	0	731	05/01/2022
31418N-YK-0	RMBS - FN AD1613		12/01/2016	VARIOUS		20,829	20,829	21,617	21,453		(625)		(625)		20,829		0	0	461	02/01/2025
31418V-T5-1	RMBS - FN AD7771		12/01/2016	VARIOUS		18,563	18,563	19,447	19,269		(707)		(707)		18,563		0	0	359	07/01/2025
31419L-XR-9	RMBS - FN AE9687		12/01/2016	VARIOUS		40,381	40,381	40,962	40,912		(531)		(531)		40,381		0	0	854	11/01/2040
353186-8M-4	FRANKLIN CNTY OHIO HOSP REV		12/05/2016	DAVIDSON D.A. + COMPANY INC		511,695	500,000	558,520	551,245		(31,408)		(31,408)		519,837		(8,142)	(8,142)	26,597	11/15/2033
452256-AW-0	ILLINOIS ST UNEMPLOYMENT INS FD BLDG RCP		06/15/2016	Redemption		200,000	200,000	228,016	203,365		(3,365)		(3,365)		200,000			0	5,000	12/15/2018
454798-SJ-9	INDIANA HEALTH FAC FING AUTH REV		11/01/2016	Redemption		10,000	10,000	10,000	10,000				0		10,000			0	156	11/01/2027
45528S-QX-7	INDIANAPOLIS IND LOC PUB IMPT BD BK		07/01/2016	Redemption		115,000	115,000	118,701	115,349		(349)		(349)		115,000			0	5,750	01/01/2020
485424-PC-3	KANSAS ST DEPT TRANSN HWY REV		02/09/2016	NATIONAL FINANCIAL SERVICES CO		1,236,010	1,000,000	1,279,950	1,198,754		(3,260)		(3,260)		1,195,494		40,516	40,516	22,361	09/01/2023
546456-BC-7	LOUISIANA ST CITIZENS PPTY INS CORP ASSM		06/01/2016	Redemption		175,000	175,000	182,175	175,579		(579)		(579)		175,000			0	4,375	06/01/2020
59333P-SW-9	MIAMI-DADE CNTY FLA AVIATION REV		10/03/2016	Maturity		175,000	175,000	186,349	176,508		(1,508)		(1,508)		175,000			0	9,188	10/01/2016
60636W-RK-3	MISSOURI ST HWYS & TRANSN COMMN ST RD RE		01/11/2016	CITIGROUP GLOBAL MARKETS INC		1,084,927	840,000	1,060,592	1,037,057		(601)		(601)		1,036,456		48,471	48,471	8,517	05/01/2026
647200-M9-2	NEW MEXICO MTG FIN AUTH		12/01/2016	Redemption		25,000	25,000	26,914	25,929		(94)		(94)		25,835		(835)	(835)	665	09/01/2028
95648V-AT-6	WEST VIRGINIA ECONOMIC DEV AUTH SOLID WA		08/01/2016	CITIGROUP GLOBAL MARKETS INC		251,455	250,000	253,403	253,141		(431)		(431)		252,710		(1,255)	(1,255)	2,375	01/01/2041
977123-G9-3	WISCONSIN ST TRANSN REV		04/22/2016	Piper Jaffray Co		394,800	350,000	397,978	382,970		(2,930)		(2,930)		380,040		14,760	14,760	14,389	07/01/2024
3199999 - Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						8,406,535	7,778,787	8,692,342	8,406,457	0	(130,216)	0	(130,216)	0	8,303,546	0	102,989	102,989	199,823	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)																				
00184A-AG-0	TIME WARNER INC		12/14/2016	Not Available		101,315	75,000	87,597	85,806		(367)		(367)		85,439		15,876	15,876	5,775	05/01/2032
00206R-CN-0	AT&T INC		10/01/2016	BARCLAYS CAPITAL INC		656,721	650,000	652,549	652,403		(64)		(64)		652,339		4,382	4,382	9,945	05/15/2025
002824-BB-5	ABBOTT LABORATORIES		04/12/2016	JP MORGAN SECURITIES INC		201,972	200,000	199,586	199,616		10		10		199,626		2,346	2,346	3,442	03/15/2025
00842A-AD-1	CMO/RMBS - AGATE-154-A4		12/01/2016	VARIOUS		109,680	109,680	109,834	109,778		(98)		(98)		109,680		0	0	1,740	06/26/2045
00842V-AC-7	ABMT 163 A3 - CMO/RMBS		12/01/2016	VARIOUS		55,628	55,628	57,158			(1,530)		(1,530)		55,628		0	0	232	08/27/2046
020039-DC-4	ALLTEL CORPORATION		04/01/2016	CORPORATE ACTION		132,358	100,000	122,805	119,515		(177)		(177)		119,338		13,020	13,020	5,906	07/01/2032
03064X-AE-4	ABS - ACART-125-C		12/08/2016	VARIOUS		55,555	55,555	55,542	55,554		2		2		55,555		0	0	558	11/08/2018
03523T-BH-0	ANHEUSER-BUSCH INBEV WORLDWIDE INC	C	01/15/2016	MIZUHO SECURITIES USA INC		620,926	535,000	668,263	603,358		(914)		(914)		602,443		18,483	18,483	6,743	11/15/2019
04248N-AA-1	ABS - ARMYHW 051 1A		12/15/2016	VARIOUS		2,187	2,187	2,187	2,187				0		2,187		0	0	31	06/15/2050
05522R-CQ-9	BACCT 141 A - ABS		08/15/2016	BARCLAYS CAPITAL INC		235,239	235,000	235,000	235,000				0		235,000		239	239	1,290	06/15/2021
055451-AL-2	BHP BILLITON FINANCE (USA) LTD	C	04/20/2016	CREDIT SUISSE SECURITIES (USA)		400,700	385,000	383,633	384,141		49		49		384,190		16,510	16,510	5,353	11/21/2021
05568B-AA-6	BNSF RAILWAY CO		10/01/2016	Direct		6,152	6,152	6,152	6,152		0		0		6,152		0	0	1	01/15/2024
05949A-5A-4	CMO/RMBS - BAMS-054-1A1		12/01/2016	VARIOUS		97,964	97,964	99,739	98,493		(529)		(529)		97,964		0	0	2,362	05/25/2035
05949C-HQ-2	CMO/RMBS - BAMS-05I-2A1		12/01/2016	VARIOUS		6,659	7,012	6,160	6,218		793		793		7,012		(353)	(353)	84	10/25/2035
05949C-KQ-8	CMO/RMBS - BAMS-05J-2A1		12/01/2016	VARIOUS		6,155	6,968	6,015	6,092		876		876		6,968		(814)	(814)	123	11/25/2035
07387A-AW-5	CMO/RMBS - SAMI-053-2A1		12/01/2016	VARIOUS		15,566	16,240	13,928	14,126		2,114		2,114		16,240		(675)	(675)	238	06/25/2035

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B/A. C.V. (11+12-13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
07387M-AG-4	CMBS - BSCMS-06PR11-AM		12/01/2016	VARIOUS		439,825	439,825	440,106	439,165		660		660		439,825		0	0	4,145	03/11/2039
12189L-AF-8	BURLINGTON NORTHERN SANTA FE LLC		12/13/2016	CITIGROUP GLOBAL MKTS/SALOMON		396,978	380,000	378,043	378,812		196		196		379,007		17,971	17,971	16,424	09/15/2021
1248MG-AP-9	RMBS - CBASS-07CB1-A6		02/25/2016	Direct		4,160	4,160	1,906	1,958		2,202		2,202		4,160			0	12	01/25/2037
1248MG-AP-9	RMBS - CBASS-07CB1-A6		12/01/2016	VARIOUS		15,762	15,762	7,223	7,419		8,343		8,343		15,762			0	221	01/25/2037
12514A-AE-1	CMBS - CD-07CD5-A4		12/15/2016	VARIOUS		192,408	185,035	216,549	196,369		(7,333)		(7,333)		189,036		3,372	3,372	11,666	11/15/2044
12544L-AA-9	CMO/RMBS - CWHL-0711-A1		12/01/2016	VARIOUS		44,542	37,043	32,711	33,313	428	3,303		3,730		37,043		7,499	7,499	1,035	08/25/2037
12591B-AC-9	ABS - CNHET-14A-A3		12/15/2016	VARIOUS		252,140	252,140	252,137	252,139		1		1		252,140		0	0	900	05/15/2019
126650-BH-2	CVS CAREMARK CORP		05/31/2016	TENDER		89,082	85,000	84,108	84,841		49		49		84,889		4,192	4,192	2,444	06/01/2017
126659-AA-9	ABS - CVS-096-CTF		12/10/2016	VARIOUS		6,226	6,226	6,226	6,226		0		0		6,226			0	217	07/10/2031
126659-AA-9	ABS - CVS-096-CTF		09/12/2016	Direct		8,640	8,640	8,640	8,640		0		0		8,640		0	0	363	07/10/2031
12668X-AC-9	RMBS - CWHEQ-06S8-A3		12/01/2016	VARIOUS		121,091	121,091	88,483	96,055		25,036		25,036		121,091		0	0	3,304	04/25/2036
12669G-HY-0	CMO/RMBS - CWHL-0429-1A1		12/27/2016	VARIOUS		1,146	1,146	1,146	1,146		0		0		1,146		0	0	5	02/25/2035
136385-AR-2	CANADIAN NATURAL RESOURCES LTD		04/25/2016	JP MORGAN SECURITIES INC		144,338	150,000	149,642	149,692		19		19		149,711		(5,373)	(5,373)	2,343	11/15/2021
15200W-AC-9	CNP 4 A3 - ABS		12/13/2016	WELLS FARGO SECURITIES LLC		406,563	400,000	409,172	406,170		(789)		(789)		405,380		1,182	1,182	14,165	10/15/2025
161175-AT-1	CHARTER COMMUNICATIONS INC		12/06/2016	Unknown		240,000	240,000	240,000	240,000		0		0		240,000			0	16,131	07/23/2025
17305E-FN-0	CCCIT 14A2 A2 - ABS		12/05/2016	CITIGROUP GLOBAL MKTS/SALOMON		525,000	525,000	524,909	524,963		31		31		524,994		6	6	6,932	02/22/2019
17307G-6K-9	CMO/RMBS - CMLT-06AR2A-1A1		12/01/2016	VARIOUS		35,928	37,330	30,218	31,094		6,236		6,236		37,330		(1,402)	(1,402)	570	03/25/2036
17310B-AY-0	CMO/RMBS - CMSI-063-3A1		12/01/2016	VARIOUS		803	803	768	789		14		14		803			0	20	06/25/2036
17313K-AF-8	CMBS - CGCMT-08C7-A4		12/01/2016	VARIOUS		3,906	3,906	4,339	4,143		(237)		(237)		3,906		0	0	126	12/10/2049
17319W-AA-7	CMBS - CGCMT-13SMP-A		12/01/2016	VARIOUS		20,512	20,512	20,756	20,610		(98)		(98)		20,512		0	0	200	01/14/2030
20173Q-AE-1	CMBS - GCCFC-07GG9-A4		11/10/2016	Direct		189,890	189,890	205,065	195,548		(5,658)		(5,658)		189,890		0	0	8,574	03/10/2039
222372-AJ-3	COUNTRYWIDE FINANCIAL CORP		05/16/2016	Maturity		315,000	315,000	181,305	304,985		10,015		10,015		315,000			0	9,844	05/15/2016
225458-EZ-7	CMO/RMBS - CSFB-052-1A8		12/01/2016	VARIOUS		43,971	43,971	36,523	38,089		5,882		5,882		43,971			0	1,210	03/25/2035
247126-AH-8	DELPHI CORP (NEW)	C	09/30/2016	VARIOUS		140,500	140,000	148,438	146,336		(908)		(908)		145,428		(4,928)	(4,928)	17,502	02/15/2023
25470D-AE-9	DISCOVERY COMMUNICATIONS LLC		09/13/2016	US Bank		680,255	630,000	625,302	627,177		340		340		627,517		52,738	52,738	20,672	06/15/2021
268648-AN-2	EMC CORP		08/17/2016	RBC CAPITAL MARKETS		616,775	650,000	638,554	640,013		765		765		640,778		(24,003)	(24,003)	15,702	06/01/2023
28618W-AA-2	ABS - ERL 2014-1A A1		12/19/2016	VARIOUS		84,218	84,218	82,849	82,849		1,368		1,368		84,218		0	0	866	04/19/2044
292505-AJ-3	ENCANA CORP		04/20/2016	GOLDMAN, SACHS & CO/ALGO		128,502	141,000	140,976	140,985		5		5		140,990		(12,488)	(12,488)	2,444	11/15/2021
29358Q-AA-7	ENSCO PLC	C	12/13/2016	MORGAN STANLEY CO		148,125	150,000	154,326	152,638		(436)		(436)		152,201		(4,077)	(4,077)	8,832	03/15/2021
29379V-AS-2	ENTERPRISE PRODUCTS OPERATING LLC		02/01/2016	Maturity		615,000	615,000	609,071	614,893		107		107		615,000			0	9,840	02/01/2016
30161M-AN-3	EXELON GENERATION CO LLC		12/02/2016	WELLS FARGO SECURITIES LLC		139,661	150,000	149,721	149,744		9		9		149,753		(10,092)	(10,092)	8,213	06/15/2042
316773-CK-4	FIFTH THIRD BANCORP		01/25/2016	Maturity		225,000	225,000	224,735	224,996		4		4		225,000			0	4,078	01/25/2016
32051G-DA-0	CMO/RMBS - FHALT-04FA2-1A1		12/01/2016	VARIOUS		22,016	22,016	18,218	18,449		3,567		3,567		22,016		0	0	693	01/25/2035
32051G-RD-9	CMO/RMBS - FHAS-054-1A8		11/01/2016	Direct		262,705	262,705	259,423	259,547		3,157		3,157		262,705		0	0	5,683	08/25/2035
361856-DD-6	RMBS - GMHELT-04HE2-M1		10/01/2016	Direct		61,169	61,169	58,856	59,535		1,635		1,635		61,169		0	0	856	10/25/2033
36186Y-AF-2	CMBS - GMCMHT-07HCKM-CTF		12/10/2016	VARIOUS		7,211	7,211	7,168	7,174		38		38		7,211		0	0	204	08/10/2052
361894-AG-3	GMALT 141 A4 - ABS		10/20/2016	Direct		600,000	600,000	599,876	599,953		47		47		600,000		0	0	5,828	05/21/2018
362341-4F-3	CMO/RMBS - GSRMLT-06AR1-3A1		12/01/2016	VARIOUS		17,986	18,652	17,209	17,265		1,386		1,386		18,652		(666)	(666)	235	01/25/2036
36242D-H5-5	CMO/RMBS - GSRMLT-05AR2-1A2		12/01/2016	VARIOUS		2,220	2,220	2,226	2,222		(2)		(2)		2,220		0	0	38	04/25/2035
38141G-EU-4	GOLDMAN SACHS GROUP INC		12/01/2016	GOLDMAN, SACHS & CO/ALGO		51,470	50,000	48,453	49,782		71		71		49,853		1,617	1,617	2,250	01/15/2017
448055-AK-9	HUSKY ENERGY INC		05/27/2016	IMPERIAL CAPITAL LLC		218,816	220,000	219,540	219,616		27		27		219,642		(826)	(826)	5,537	04/15/2024
45254N-ML-8	CMO/RMBS - IMPAC-051-1A1		12/27/2016	VARIOUS		3,024	3,024	3,023	3,066		(42)		(42)		3,024		0	0	14	04/25/2035
458140-AM-2	INTEL CORP		07/06/2016	US Bank		579,436	550,000	547,652	548,302		121		121		548,424		31,012	31,012	8,498	12/15/2022
46625H-HX-1	JPMORGAN CHASE & CO		03/01/2016	Maturity		640,000	640,000	638,682	639,953		47		47		640,000			0	11,040	03/01/2016
46628F-AF-8	CMBS - JPMCMS-06LDP7-A4		10/01/2016	Direct		321,376	321,376	319,978	320,614		762		762		321,376		0	0	5,693	04/17/2045
46631Q-AD-4	CMBS - JPMCMS-07CB20-A4		12/01/2016	VARIOUS		37,744	37,744	41,504	39,636		(1,892)		(1,892)		37,744		0	0	1,654	02/12/2051
46639G-AL-0	CMO/RMBS - JPMT-131-1A2		12/01/2016	VARIOUS		175,260	175,260	176,008			(748)		(748)		175,260		0	0	2,713	03/25/2043
46647E-AA-9	JPMMT 163 1A1 - CMO/RMBS		12/01/2016	VARIOUS		30,501	30,501	31,649			(1,149)		(1,149)		30,501		0	0	91	10/25/2046
476556-CM-5	JERSEY CENTRAL POWER & LIGHT COMPANY		05/02/2016	Maturity		200,000	200,000	197,500	199,876		124		124		200,000			0	5,625	05/01/2016
502413-BB-2	L 3 COMMUNICATIONS CORP		11/15/2016	Unknown		90,000	90,000	89,346	89,876		84		84		89,959		41	41	3,315	11/15/2016
55265K-XT-1	CMO/RMBS - MASTRA-035-4A4		12/01/2016	VARIOUS		8,538	8,538	8,196	8,218		320		320		8,538		0	0	252	06/25/2033
585055-AS-5	MEDTRONIC INC	C	12/01/2016	Not Available		573,885	515,000	515,384	515,182		17		17		515,199		58,686	58,686	13,369	03/15/2020
590188-4M-7	MERRILL LYNCH & CO INC		05/16/2016	Maturity		500,000	500,000	517,265	500,889		(889)		(889)		500,000			0	15,125	05/16/2016
59020U-QD-0	CMO/RMBS - MLMIT-05A1-2A1		12/01/2016	VARIOUS		8,302	8,302	8,171	8,192		110		110		8,302		0	0	91	12/25/2034
590219-AE-1	CMO/RMBS - MLMI-062-2A		12/01/2016	VARIOUS		21,212	21,017	20,103	20,187		830		830		21,017		194	194	187	05/25/2036
59022C-CS-0	MERRILL LYNCH & CO INC		12/01/2016	UBS SECURITIES LLC		155,942	150,000	149,751	149,958		21		21		149,979		5,963	5,963	4,489	05/02/2017
598329-AC-4	MIDWEST FAMILY HSG LLC		10/01/2016	Direct		4,570	4,570	4,227	3,976	292	302		594		4,570		0	0	64	01/01/2051
60687U-AG-2	CMBS - MLCFC 062 AM		10/01/2016	VARIOUS		625,000	625,000	626,924	624,052		948		948		625,000		0	0	16,865	06/12/2046
60688C-AE-6	CMBS - MLCFC-079-A4		12/01/2016	VARIOUS		27,140	27,140	30,244	28,197		(1,057)		(1,057)		27,140		0	0	1,122	09/12/2049
61690K-AA-0	CMBS - MSBAM-13C7-A1		10/01/2016	Direct		210,006	210,006	208,726	209,471		535		535		210,006		0	0	693	02/16/2046
61749M-AV-1	CMBS - MSCI-06TP23-A4		12/01/2016	VARIOUS		324,775	324,775	326,297	324,264		511		511		324,775		0	0	5,172	08/12/2041
61751X-AE-0	CMBS - MSCI-07TP25-A3		11/14/2016	Direct		398,753	398,753	388,784	397,335		1,418		1,418		398,753		0	0	15,294	11/12/2049
61758F-AA-0	CMBS - MSRRT-09GG10-A4A		12/01/2016	VARIOUS		20,907	20,907	22,904	21,677		(769)		(769)		20,907		0	0	746	08/12/2045
61913P-AP-7	CMO/RMBS - MORTIT-051-1A1		12/25/2016	VARIOUS		3,046	3,046	3,046	3,085		(39)		(39)		3,046		0	0	15	02/25/2035
61913P-AR-3	CMO/RMBS - MORTIT-051-2A		12/01/2016	VARIOUS		19,012	19,012	18,702	18,810		202		202		19,012		0	0	172	02/25/2035

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B/A. C.V. (11+12-13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
64828Y-AR-2	CMO/RMBS - NRMLT-142-A3		12/01/2016	VARIOUS		120,688	120,688	124,181	48,732		(3,330)		(3,330)		120,688		0	0	1,736	05/26/2054
64829F-AA-9	CMO/RMBS - NRZT 161 A1		12/01/2016	VARIOUS		26,782	26,782	27,592			(810)		(810)		26,782		0	0	333	03/27/2056
64829G-AA-7	CMO - NRZT 2016-2A A1		12/01/2016	VARIOUS		25,004	25,004	25,815			(811)		(811)		25,004		0	0	215	11/26/2035
677071-AU-6	OHANA MILITARY CMNTYS LLC		10/01/2016	Direct		5,189	5,189	5,807	5,805		(616)		(616)		5,189			0	79	10/01/2051
71647N-AG-4	PETROBRAS GLOBAL FINANCE BV	C	02/09/2016	BARCLAYS BANK PLC, LONDON BRANCH		609,525	645,000	644,723	596,625	48,260	20		48,280		644,905		(35,380)	(35,380)	8,443	03/17/2017
74958T-AB-9	CMO/RMBS - RFMSI-07SA3-2A1		12/01/2016	VARIOUS		24,291	27,500	21,413	21,800		5,700		5,700		27,500		(3,209)	(3,209)	542	07/27/2037
74958W-AB-2	CMO/RMBS - RFMSI-07SA1-2A1		12/01/2016	VARIOUS		16,894	18,972	14,351	14,648		4,324		4,324		18,972		(2,078)	(2,078)	315	02/25/2037
76110V-MH-8	RMBS - RFMSI-03HI1-M1		12/01/2016	VARIOUS		15,319	15,319	15,466	15,306		12		12		15,319		0	0	487	04/25/2028
76110W-QR-0	RMBS - RASC-03KS2-A16		12/01/2016	VARIOUS		21,924	21,924	21,035	21,508		416		416		21,924		0	0	402	04/25/2033
767201-AC-0	RIO TINTO FINANCE (USA) LTD	C	06/14/2016	TENDER		598,498	540,000	615,827	568,641		(4,893)		(4,893)		563,748		34,750	34,750	32,139	07/15/2018
771196-AS-1	ROCHE HOLDINGS INC	C	08/25/2016	Redemption		222,000	222,000	235,982	227,278		(697)		(697)		226,582		(4,582)	(4,582)	37,445	03/01/2019
78473W-AC-7	CMO/RMBS - STARM-074-2A1		12/01/2016	VARIOUS		13,357	13,357	11,878	12,043		1,314		1,314		13,357		0	0	209	10/25/2037
816851-AN-9	SEMPRA ENERGY		06/01/2016	Maturity		525,000	525,000	531,977	525,507		(507)		(507)		525,000			0	17,063	06/01/2016
81744F-FJ-1	CMO/RMBS - SEQMT-0411-A1		12/20/2016	VARIOUS		2,118	2,118	2,118	2,118				0		2,118		0	0	10	12/20/2034
81744F-FY-8	CMO/RMBS - SEQMT-0412-A1		12/20/2016	VARIOUS		2,454	2,454	2,454	2,454				0		2,454		0	0	12	01/20/2035
81745L-AA-1	CMO/RMBS - SEQMT-144-A1		12/01/2016	VARIOUS		215,162	215,162	218,255	218,061		(2,899)		(2,899)		215,162		0	0	3,111	11/25/2044
844741-AY-4	SOUTHWEST AIRLINES CO		12/15/2016	Maturity @ 100.15		75,000	75,000	74,651	74,957		43		43		75,000			0	4,313	12/15/2016
85172H-AA-3	CMO/RMBS - SLMLT-133-A		12/01/2016	VARIOUS		93,007	93,007	92,995	92,948		59		59		93,007		0	0	835	09/25/2057
86359A-MH-3	ABS - SASC-03AL1-B1		02/25/2016	Direct		3,685	3,685	3,216	3,371		314		314		3,685			0	15	04/25/2031
86359A-MH-3	ABS - SASC-03AL1-B1		10/01/2016	Direct		4,820	4,820	4,206	4,410		411		411		4,820			0	28	04/25/2031
86359A-WU-3	ABS - SASC-03AL2-B1		02/25/2016	Direct		6,679	6,679	5,740	6,060		620		620		6,679		0	0	27	01/25/2031
86359A-WU-3	ABS - SASC-03AL2-B1		10/01/2016	Direct		6,422	6,422	5,519	5,826		596		596		6,422			0	29	01/25/2031
86359B-A4-3	CMO/RMBS - SASC-0415-4A1		12/01/2016	VARIOUS		19,714	19,714	20,263	19,813		(98)		(98)		19,714		0	0	552	09/25/2019
87151Q-AA-4	SYMETRA FINANCIAL CORP	C	04/01/2016	Maturity		75,000	75,000	74,668	74,989		11		11		75,000			0	2,297	04/01/2016
88713U-AA-4	CMBS - TSTAR 061 A		11/01/2016	VARIOUS		600,000	600,000	583,160	598,285		1,715		1,715		600,000			0	19,838	10/15/2036
89114Q-AB-4	TORONTO DOMINION BANK		07/14/2016	Maturity		80,000	80,000	79,702	79,966		34		34		80,000			0	2,000	07/14/2016
89172E-AU-8	CMO - TOWD PT MTG TR 2016-1		12/01/2016	VARIOUS		21,243	21,243	21,218			25		25		21,243		0	0	195	02/25/2055
89172Y-AA-8	TPMT 163 A1 - CMO/RMBS		12/01/2016	VARIOUS		11,733	11,733	11,716			17		17		11,733		0	0	48	04/25/2056
89655V-AA-0	ABS - TRL-031-A		12/12/2016	VARIOUS		14,618	14,618	14,618	14,618				0		14,618		0	0	388	10/12/2026
927804-EZ-3	VIRGINIA ELECTRIC AND POWER CO		01/15/2016	Maturity		200,000	200,000	201,228	200,008		(8)		(8)		200,000			0	5,400	01/15/2016
92935J-BC-8	WFRBS 11C2 A4 - CMBS		11/15/2016	WELLS FARGO SECURITIES LLC		167,051	150,000	152,989	151,566		(294)		(294)		151,273		15,778	15,778	6,837	02/15/2044
94981Y-AB-7	CMO/RMBS - WFMBS-04BB-A2		12/01/2016	VARIOUS		11,144	11,144	11,182	11,172		(28)		(28)		11,144		0	0	146	01/25/2035
949834-AA-3	CMO/RMBS - WFMBS-0714-1A1		12/01/2016	VARIOUS		30,843	33,653	33,265	33,214		438		438		33,653		(2,810)	(2,810)	914	10/25/2037
94983R-AD-6	CMO/RMBS - WFMBS-06AR5-2A1		12/01/2016	VARIOUS		17,162	17,710	14,951	15,254		2,456		2,456		17,710		(549)	(549)	247	04/25/2036
94984G-AD-9	CMO/RMBS - WFMBS-06AR12-2A1		12/01/2016	VARIOUS		19,133	22,351	20,082	20,248		2,103		2,103		22,351		(3,218)	(3,218)	309	09/25/2036
94986F-AF-4	CMO/RMBS - WFMBS-0712-A6		12/01/2016	VARIOUS		50,652	50,652	47,921	49,760		892		892		50,652		0	0	1,449	09/25/2037
97651L-AC-5	CMO/RMBS - WINMLT-154-A3		12/01/2016	VARIOUS		189,671	189,671	191,804	191,785		(2,114)		(2,114)		189,671		0	0	3,370	06/20/2045
97652T-AH-6	CMO/RMBS - WINMLT-151-A8		12/01/2016	VARIOUS		189,493	189,493	192,987	192,889		(3,396)		(3,396)		189,493		0	0	3,288	01/20/2045
98158Q-AD-8	ABS - WOART-12B-A4		10/01/2016	Direct		391,541	391,541	389,843	391,247		294		294		391,541		0	0	1,743	01/15/2019
3899999 - Bonds - Industrial and Miscellaneous (Unaffiliated)						19,925,556	19,607,634	19,691,928	19,201,505	48,980	60,297	0	109,277	0	19,737,224	0	188,332	188,332	523,250	XXX
8399997 - Bonds - Subtotals - Bonds - Part 4						41,930,618	39,221,093	42,397,797	40,735,641	48,980	(99,677)	0	(50,697)	0	41,240,250	0	690,368	690,368	998,959	XXX
8399998 - Bonds - Summary item from Part 5 for Bonds						3,473,171	3,329,336	3,352,904		0	(1,361)	0	(1,361)	0	3,351,543	0	121,628	121,628	55,506	XXX
8399999 - Bonds - Subtotals - Bonds						45,403,789	42,550,428	45,750,701	40,735,641	48,980	(101,038)	0	(52,058)	0	44,591,793	0	811,996	811,996	1,054,465	XXX
Common Stocks - Mutual Funds																				
04314H-85-7	ARTISAN INTERNATNL VALUE CL INSTI MF		11/30/2016	Unknown		119,766							0				119,766	119,766		XXX
72701U-40-1	PLAN INVESTMENT ULTRASHORT DURATI MF		12/30/2016	Unknown		32,006							0				32,006	32,006		XXX
922040-10-0	VANGUARD CL INST INDEX MF		12/23/2016	Unknown		23,500							0				23,500	23,500		XXX
9299999 - Common Stocks - Mutual Funds						175,272	XXX	0	0	0	0	0	0	0	0	0	175,272	175,272	0	XXX
9799997 - Common Stocks - Subtotals - Common Stocks - Part 4						175,272	XXX	0	0	0	0	0	0	0	0	0	175,272	175,272	0	XXX
9799999 - Common Stocks - Subtotals - Common Stocks						175,272	XXX	0	0	0	0	0	0	0	0	0	175,272	175,272	0	XXX
9899999 - Common Stocks - Subtotals - Preferred and Common Stocks						175,272	XXX	0	0	0	0	0	0	0	0	0	175,272	175,272	0	XXX
9999999 Totals						45,579,061	XXX	45,750,701	40,735,641	48,980	(101,038)	0	(52,058)	0	44,591,793	0	987,269	987,269	1,054,465	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stocks)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change In B./A. C.V. (12 + 13 - 14)	Total Foreign Exchange Change in B./A. C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
Bonds - U.S. Governments																				
912810-RS-9	UNITED STATES TREASURY		05/31/2016	FED BUY	08/05/2016	FED SELL	175,000	170,379	182,718	170,398		19		19			12,320	12,320	1,011	214
0599999 - Bonds - U.S. Governments							175,000	170,379	182,718	170,398	0	19	0	19	0	0	12,320	12,320	1,011	214
Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions																				
3128MJ-XQ-8	RMBS - FH G08686		01/29/2016	FED BUY	01/29/2016	FED SELL	274,336	280,178	280,178	280,178				0				0	46	46
3136AQ-V8-0	CMBS - FN-16M01B-A2		01/19/2016	FED BUY	10/25/2016	FED SELL	1,000,000	1,004,948	1,052,188	1,004,621		(326)		(326)			47,566	47,566	24,247	2,286
3137BL-MZ-8	CMBS - FH-K049-A2		01/11/2016	BAIRD, ROBERT W., & COMPANY IN	08/25/2016	JEFFERIES & COMPANY, INC	1,000,000	1,017,500	1,077,813	1,016,407		(1,093)		(1,093)			61,406	61,406	18,812	1,087
3199999 - Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions							2,274,336	2,302,625	2,410,178	2,301,206	0	(1,419)	0	(1,419)	0	0	108,972	108,972	43,105	3,419
Bonds - Industrial and Miscellaneous (Unaffiliated)																				
02007C-AD-4	ABS - ALLYAR-161-A3		01/20/2016	CITIGROUP GLOBAL MKTS/SALOMON	12/13/2016	BANK OF AMERICA SEC LLC FIXED	880,000	879,900	880,275	879,939		39		39			336	336	11,391	
3899999 - Bonds - Industrial and Miscellaneous (Unaffiliated)							880,000	879,900	880,275	879,939	0	39	0	39	0	0	336	336	11,391	0
8399998 - Bonds - Subtotals - Bonds							3,329,336	3,352,904	3,473,171	3,351,543	0	(1,361)	0	(1,361)	0	0	121,628	121,628	55,506	3,633
9999999 Totals								3,352,904	3,473,171	3,351,543	0	(1,361)	0	(1,361)	0	0	121,628	121,628	55,506	3,633

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4	5	6	7	8	9	10	Stock of Such Company Owned by Insurer on Statement Date	
										11	12
CUSIP Identification	Description Name of Subsidiary, Controlled or Affiliated Company	Foreign	NAIC Company Code	ID 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	Nonadmitted Amount	Number of Shares	% of Outstanding
Common Stocks - U.S. Property & Casualty Insurer											
72724*-10-4	Plans' Liability Insurance Company		26794	36-3503382	2ciB1	No		2,152,518		32,550.000	6.6
1199999 - Common Stocks - U.S. Property & Casualty Insurer							0	2,152,518	0	XXX	XXX
1899999 - Common Stocks - Subtotals - Common Stocks							0	2,152,518	0	XXX	XXX
1999999 Totals - Preferred and Common Stocks							0	2,152,518	0	XXX	XXX

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

SCHEDULE D - PART 6 - SECTION 2

1	2	3	4	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5	6
CUSIP Identification	Name of Lower-Tier Company	Name of Company Listed in Section 1 Which Controls Lower-Tier Company	Total Amount of Intangible Assets Included in Amount Shown in Column 8, Section 1	Number of Shares	% of Outstanding
0399999 Totals - Preferred and Common				XXX	XXX

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 Identi-fication	Description	Code	Foreign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Par Value	Actual Cost	Amount Due And Accrued Dec. 31 of Current Year On Bond Not In Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
Exempt Money Market Mutual Funds - as Identified by the SVO																				
31846V-41-9	FIRST AMER:TRES OBLG;II	SD		12/29/2016	Direct		1,550						1,550	0		0.290		N/A	0	
72701U-10-4	PLAN INVMNT:GOVERNMENT			12/01/2016	VARIOUS		1,003						1,003	0		0.440		N/A	3	
94975H-29-6	WELLS FRGO TREASURY PLUS CL I MMF	SD		12/02/2016	Direct		56						56	0		0.360		N/A	0	
8899999 - Bonds - Exempt Money Market Mutual Funds - as Identified by the SVO							2,609	0	0	0	0	XXX	2,609	1	0	XXX	XXX	XXX	3	0
All Other Money Market Mutual Funds																				
72701U-20-3	PLAN INVMNT:MONEY MKT			12/01/2016	VARIOUS		42,036	0					42,036	19		0.540		N/A	112	
85749R-47-9	STATE STREET INSTITUTIONAL LIQUID RESERV			12/30/2016	Direct		1,204,172	(11)					1,204,182					N/A	3	
8999999 - All Other Money Market Mutual Funds							1,246,207	(11)	0	0	0	XXX	1,246,218	19	0	XXX	XXX	XXX	115	0
9199999 Totals							1,248,817	(11)	0	0	0	XXX	1,248,827	20	0	XXX	XXX	XXX	118	0

Schedule DB - Part A - Section 1

NONE

Schedule DB - Part A - Section 2

NONE

Schedule DB - Part B - Section 1

NONE

Schedule DB - Part B - Section 2

NONE

Schedule DB - Part D - Section 1

NONE

Schedule DB - Part D - Section 2

NONE

Schedule DL - Part 1

NONE

Schedule DL - Part 2

NONE

SCHEDULE E - PART 1 - CASH

1 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
OPEN DEPOSITORIES							
JP Morgan Chase Bank, N.A.	Chicago, IL					(410,196)	XXX
Bank of Hawaii	American Samoa, maturity date 06-10-17			55	31	55,415	XXX
0199998 Deposits in 1 depositories that do not exceed the allowable limit in any one depository - Open Depositories		XXX	XXX	0	0	10,968	XXX
0199999 Totals - Open Depositories		XXX	XXX	55	31	(343,813)	XXX
0399999 Total Cash on Deposit		XXX	XXX	55	31	(343,813)	XXX
0499999 Cash in Company's Office		XXX	XXX	XXX	XXX		XXX
0599999 Total Cash		XXX	XXX	55	31	(343,813)	XXX

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

1. January	11,294,161	4. April	1,872,466	7. July	10,989,611	10. October	(6,879,069)
2. February	20,074,324	5. May	5,947,328	8. August	7,686,677	11. November	5,078,550
3. March	21,149,815	6. June	2,464,007	9. September	2,085,202	12. December	(343,814)

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

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

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, etc.	1 Type of Deposits	2 Purpose of Deposits	Deposits For the Benefit of All Policyholders 3 Book/Adjusted Carrying Value	 4 Fair Value	All Other Special Deposits 5 Book/Adjusted Carrying Value	 6 Fair Value
1. Alabama AL						
2. Alaska AK						
3. Arizona AZ						
4. Arkansas AR	B	State requirement	158,275	208,910		
5. California CA						
6. Colorado CO						
7. Connecticut CT						
8. Delaware DE						
9. District of Columbia DC						
10. Florida FL						
11. Georgia GA	B	State Requirement	36,329	44,679		
12. Hawaii HI						
13. Idaho ID	B	State requirement	263,791	348,183		
14. Illinois IL						
15. Indiana IN						
16. Iowa IA						
17. Kansas KS						
18. Kentucky KY						
19. Louisiana LA						
20. Maine ME						
21. Maryland MD						
22. Massachusetts MA	B	State Requirement			100,428	99,953
23. Michigan MI						
24. Minnesota MN						
25. Mississippi MS						
26. Missouri MO						
27. Montana MT						
28. Nebraska NE						
29. Nevada NV						
30. New Hampshire NH						
31. New Jersey NJ						
32. New Mexico NM	B	State requirement			229,690	229,991
33. New York NY						
34. North Carolina NC	B	State Requirement	310,304	309,854		
35. North Dakota ND						
36. Ohio OH	B	State Requirement	2,585,748	2,589,236		
37. Oklahoma OK						
38. Oregon OR						
39. Pennsylvania PA						
40. Rhode Island RI						
41. South Carolina SC	B	State Requirement	170,000	158,685		
42. South Dakota SD						
43. Tennessee TN						
44. Texas TX						
45. Utah UT						
46. Vermont VT						
47. Virginia VA	B	State Requirement			65,778	64,020
48. Washington WA						
49. West Virginia WV						
50. Wisconsin WI						
51. Wyoming WY						
52. American Samoa AS	ST	State Requirement	55,415	55,415		
53. Guam GU						
54. Puerto Rico PR	B	State Requirement	1,000,355	989,530		
55. US Virgin Islands VI						
56. Northern Mariana Islands MP						
57. Canada CAN						
58. Aggregate Other Alien OT	XXX	XXX	0	0	8,015,628	8,120,896
59. Total	XXX	XXX	4,580,217	4,704,492	8,411,524	8,514,859
DETAILS OF WRITE-INS						
5801. 3129413E5	B	Held for collateral			123,759	130,738
5802. 3128MJXQ8	B	Held for collateral			251,864	244,323
5803. 31402KBX1	B	Held for collateral			85,475	98,320
5898. Sum of remaining write-ins for Line 58 from overflow page	XXX	XXX	0	0	7,554,530	7,647,515
5899. Totals (Lines 5801 - 5803 + 5898) (Line 58 above)	XXX	XXX	0	0	8,015,628	8,120,896

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