FRATERNAL ORDERS - ASSOCIATION EDITION

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ANNUAL STATEMENT

For the Year Ended December 31, 2016

of the Condition and Affairs of the

Catholic Ladies of Columbia

NAIC Group Code..... 0, 0 (Current Period) (Prior Period) NAIC Company Code..... 56316 Employer's ID Number..... 31-4144574

Organized under the Laws of OH State of Domicile or Port of Entry OH Country of Domicile US

Incorporated/Organized..... March 12, 1897 Commenced Business..... March 12, 1897

Statutory Home Office	700 Taylor Road, Suite 280….. Gahanna ..... OH ..... US ..... 43230 *(Street and Number) (City or Town, State, Country and Zip Code)*	
Main Administrative Office	700 Taylor Road, Suite 280….. Gahanna ..... OH ..... US..... 43230 *(Street and Number) (City or Town, State, Country and Zip Code)*	800-845-0494 *(Area Code) (Telephone Number)*
Mail Address	700 Taylor Road, Suite 280….. Gahanna ..... OH ..... US ..... 43230 *(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)*	
Primary Location of Books and Records	700 Taylor Road, Suite 280….. Gahanna ..... OH ..... US ..... 43230 *(Street and Number) (City or Town, State, Country and Zip Code)*	800-845-0494 *(Area Code) (Telephone Number)*
Internet Web Site Address	www.TheCLC.org	
Statutory Statement Contact	Sharon Calvelage *(Name)*	800-845-0494 *(Area Code) (Telephone Number) (Extension)*
	sharoncalvelage@yahoo.com *(E-Mail Address)*	614-944-4748 *(Fax Number)*

OFFICERS

Name	Title	Name	Title
1. SHARON CALVELAGE	PRESIDENT	2. LONI A. PERKINS	VICE PRESIDENT OF OPERATIONS
3. ALICE TEYNOR	SECRETARY	4. FAIRY WAGNER	VICE PRESIDENT

OTHER

DIRECTORS OR TRUSTEES

TERESA M BRODMAN HELEN RALL IRENE BORROR SISTER DEBRA WISCHMEYER

State of..... Ohio
County of..... Franklin

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

(Signature)	(Signature)	(Signature)
SHARON CALVELAGE	LONI A. PERKINS	ALICE TEYNOR
1. (Printed Name)	2. (Printed Name)	3. (Printed Name)
PRESIDENT	VICE PRESIDENT OF OPERATIONS	SECRETARY
(Title)	(Title)	(Title)

Subscribed and sworn to before me
This _____ day of _____ 2017

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

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings 1 Amount	2 Percentage	Admitted Assets as Reported in the Annual Statement 3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage
1. Bonds:						
1.1 U.S. treasury securities		0.0			0	0.0
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies		0.0			0	0.0
1.22 Issued by U.S. government sponsored agencies		0.0			0	0.0
1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities)		0.0			0	0.0
1.4 Securities issued by states, territories and possessions and political subdivisions in the U.S.:						
1.41 States, territories and possessions general obligations	1,201,669	1.3	1,201,669		1,201,669	1.2
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations	9,632,349	10.2	9,632,349		9,632,349	10.0
1.43 Revenue and assessment obligations	18,724,950	19.7	18,724,950		18,724,950	19.4
1.44 Industrial development and similar obligations		0.0			0	0.0
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA		0.0			0	0.0
1.512 Issued or guaranteed by FNMA and FHLMC		0.0			0	0.0
1.513 All other		0.0			0	0.0
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA	6,704	0.0	6,704		6,704	0.0
1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-based securities issued or guaranteed by agencies shown in Line 1.521		0.0			0	0.0
1.523 All other		0.0			0	0.0
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	59,292,828	62.5	59,292,828		59,292,828	61.4
2.2 Unaffiliated non-U.S. securities (including Canada)	3,780,850	4.0	3,780,850		3,780,850	3.9
2.3 Affiliated securities		0.0			0	0.0
3. Equity interests:						
3.1 Investments in mutual funds		0.0			0	0.0
3.2 Preferred stocks:						
3.21 Affiliated		0.0			0	0.0
3.22 Unaffiliated	1,891,800	2.0	1,891,800		1,891,800	2.0
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated		0.0			0	0.0
3.32 Unaffiliated		0.0			0	0.0
3.4 Other equity securities:						
3.41 Affiliated		0.0			0	0.0
3.42 Unaffiliated		0.0			0	0.0
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated		0.0			0	0.0
3.52 Unaffiliated		0.0			0	0.0
4. Mortgage loans:						
4.1 Construction and land development		0.0			0	0.0
4.2 Agricultural		0.0			0	0.0
4.3 Single family residential properties		0.0			0	0.0
4.4 Multifamily residential properties		0.0			0	0.0
4.5 Commercial loans		0.0			0	0.0
4.6 Mezzanine real estate loans		0.0			0	0.0
5. Real estate investments:						
5.1 Property occupied by company		0.0			0	0.0
5.2 Property held for production of income (including $.....0 of property acquired in satisfaction of debt)		0.0			0	0.0
5.3 Property held for sale (including $.....0 property acquired in satisfaction of debt)		0.0			0	0.0
6. Contract loans		0.0	1,323,720		1,323,720	1.4
7. Derivatives		0.0			0	0.0
8. Receivables for securities		0.0			0	0.0
9. Securities lending (Line 10, Asset Page reinvested collateral)		0.0		XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments	327,202	0.3	658,358		658,358	0.7
11. Other invested assets		0.0			0	0.0
12. Total invested assets	94,858,352	100.0	96,513,227	0	96,513,227	100.0

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

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

NONE

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

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

NONE

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

NONE

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

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		82,395,027
2.	Cost of bonds and stocks acquired, Part 3, Column 7		21,261,749
3.	Accrual of discount		24,608
4.	Unrealized valuation increase (decrease):		
4.1	Part 1, Column 12	(39)	
4.2	Part 2, Section 1, Column 15		
4.3	Part 2, Section 2, Column 13		
4.4	Part 4, Column 11		(39)
5.	Total gain (loss) on disposals, Part 4, Column 19		183,600
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7		9,073,689
7.	Deduct amortization of premium		260,103
8.	Total foreign exchange change in book/adjusted carrying value:		
8.1	Part 1, Column 15		
8.2	Part 2, Section 1, Column 19		
8.3	Part 2, Section 2, Column 16		
8.4	Part 4, Column 15		0
9.	Deduct current year's other-than-temporary impairment recognized:		
9.1	Part 1, Column 14		
9.2	Part 2, Section 1, Column 17		
9.3	Part 2, Section 2, Column 14		
9.4	Part 4, Column 13		0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)		94,531,154
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)		94,531,154

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				
Governments (Including all obligations	2. Canada				
guaranteed by governments)	3. Other Countries				
	4. Totals	0	0	0	0
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	1,201,669	1,179,755	1,210,660	1,100,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	9,632,349	9,575,498	9,715,953	9,075,000
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	18,731,653	18,798,146	18,864,379	17,191,868
Industrial and Miscellaneous, SVO Identified	8. United States	59,292,828	60,667,069	59,837,359	55,921,200
Funds and Hybrid Securities (unaffiliated)	9. Canada	744,145	733,621	752,580	710,000
	10. Other Countries	3,036,705	2,992,268	3,052,946	2,862,000
	11. Totals	63,073,678	64,392,958	63,642,886	59,493,200
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	92,639,350	93,946,357	93,433,877	86,860,068
PREFERRED STOCKS	14. United States	1,891,800	1,794,948	1,891,800	
Industrial and Miscellaneous (Unaffiliated)	15. Canada				
	16. Other Countries				
	17. Totals	1,891,800	1,794,948	1,891,800	
Parent, Subsidiaries and Affiliates	18. Totals				
	19. Total Preferred Stocks	1,891,800	1,794,948	1,891,800	
COMMON STOCKS	20. United States				
Industrial and Miscellaneous (Unaffiliated)	21. Canada				
	22. Other Countries				
	23. Totals	0	0	0	
Parent, Subsidiaries and Affiliates	24. Totals				
	25. Total Common Stocks	0	0	0	
	26. Total Stocks	1,891,800	1,794,948	1,891,800	
	27. Total Bonds and Stocks	94,531,150	95,741,305	95,325,677	

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 Column 7 as a % of Line 10.7	9 Total from Column 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	327,202					XXX	327,202	0.4	88,291	0.1	327,202	
1.2 NAIC 2						XXX	0	0.0		0.0		
1.3 NAIC 3						XXX	0	0.0		0.0		
1.4 NAIC 4						XXX	0	0.0		0.0		
1.5 NAIC 5						XXX	0	0.0		0.0		
1.6 NAIC 6						XXX	0	0.0		0.0		
1.7 Totals	327,202	0	0	0	0	XXX	327,202	0.4	88,291	0.1	327,202	0
2. **All Other Governments**												
2.1 NAIC 1						XXX	0	0.0		0.0		
2.2 NAIC 2						XXX	0	0.0		0.0		
2.3 NAIC 3						XXX	0	0.0		0.0		
2.4 NAIC 4						XXX	0	0.0		0.0		
2.5 NAIC 5						XXX	0	0.0		0.0		
2.6 NAIC 6						XXX	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			434,383	565,622		XXX	1,000,005	1.1	2,923,562	3.6	1,000,005	
3.2 NAIC 2		201,664				XXX	201,664	0.2	302,408	0.4	201,664	
3.3 NAIC 3						XXX	0	0.0		0.0		
3.4 NAIC 4						XXX	0	0.0		0.0		
3.5 NAIC 5						XXX	0	0.0		0.0		
3.6 NAIC 6						XXX	0	0.0		0.0		
3.7 Totals	0	201,664	434,383	565,622	0	XXX	1,201,669	1.3	3,225,970	4.0	1,201,669	0
4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed**												
4.1 NAIC 1	250,000	1,844,392	3,246,089	2,781,761	1,410,093	XXX	9,532,335	10.3	3,781,079	4.7	9,435,115	97,220
4.2 NAIC 2	100,014					XXX	100,014	0.1		0.0	100,014	
4.3 NAIC 3						XXX	0	0.0		0.0		
4.4 NAIC 4						XXX	0	0.0		0.0		
4.5 NAIC 5						XXX	0	0.0		0.0		
4.6 NAIC 6						XXX	0	0.0		0.0		
4.7 Totals	350,014	1,844,392	3,246,089	2,781,761	1,410,093	XXX	9,632,349	10.4	3,781,079	4.7	9,535,129	97,220
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**												
5.1 NAIC 1	145,814	3,151,147	5,509,518	5,795,709	3,642,437	XXX	18,244,625	19.6	15,510,627	19.3	17,944,146	300,479
5.2 NAIC 2	80,000	119,304	86,558	99,317	101,848	XXX	487,028	0.5	391,661	0.5	487,028	
5.3 NAIC 3						XXX	0	0.0		0.0		
5.4 NAIC 4						XXX	0	0.0		0.0		
5.5 NAIC 5						XXX	0	0.0		0.0		
5.6 NAIC 6						XXX	0	0.0		0.0		
5.7 Totals	225,814	3,270,451	5,596,076	5,895,027	3,744,285	XXX	18,731,653	20.1	15,902,289	19.8	18,431,174	300,479

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 Column 7 as a % of Line 10.7	9 Total from Column 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	798,198	2,064,198	6,849,803	7,929,347	13,121,810	XXX	30,763,356	33.1	22,725,084	28.3	30,763,356	
6.2 NAIC 2	1,259,917	4,402,718	3,312,085	8,146,176	5,707,469	XXX	22,828,364	24.6	26,425,694	32.9	22,828,364	
6.3 NAIC 3	178,000	446,190	302,996	2,946,739	1,012,459	XXX	4,886,384	5.3	3,267,418	4.1	4,886,384	
6.4 NAIC 4		101,384	198,570	970,007		XXX	1,269,962	1.4	702,046	0.9	1,269,962	
6.5 NAIC 5						XXX	0	0.0	521,676	0.6		
6.6 NAIC 6						XXX	0	0.0		0.0		
6.7 Totals	2,236,115	7,014,490	10,663,454	19,992,269	19,841,737	XXX	59,748,065	64.3	53,641,918	66.7	59,748,065	0
7. **Hybrid Securities**												
7.1 NAIC 1	400,000				315,113	XXX	715,113	0.8	1,139,032	1.4	715,113	
7.2 NAIC 2	905,536	100,000	147,325		1,457,638	XXX	2,610,499	2.8	2,512,075	3.1	2,610,499	
7.3 NAIC 3						XXX	0	0.0	100,515	0.1		
7.4 NAIC 4						XXX	0	0.0		0.0		
7.5 NAIC 5						XXX	0	0.0		0.0		
7.6 NAIC 6						XXX	0	0.0		0.0		
7.7 Totals	1,305,536	100,000	147,325	0	1,772,751	XXX	3,325,613	3.6	3,751,623	4.7	3,325,613	0
8. **Parent, Subsidiaries and Affiliates**												
8.1 NAIC 1						XXX	0	0.0		0.0		
8.2 NAIC 2						XXX	0	0.0		0.0		
8.3 NAIC 3						XXX	0	0.0		0.0		
8.4 NAIC 4						XXX	0	0.0		0.0		
8.5 NAIC 5						XXX	0	0.0		0.0		
8.6 NAIC 6						XXX	0	0.0		0.0		
8.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
9. **SVO Identified Funds**												
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 Column 7 as a % of Line 10.7	9 Total from Column 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) 1,921,214	7,059,736	16,039,794	17,072,439	18,489,453	0	60,582,637	65.2	XXX	XXX	60,184,938	397,699
10.2 NAIC 2	(d) 2,345,467	4,823,687	3,545,968	8,245,494	7,266,954	0	26,227,570	28.2	XXX	XXX	26,227,570	0
10.3 NAIC 3	(d) 178,000	446,190	302,996	2,946,739	1,012,459	0	4,886,384	5.3	XXX	XXX	4,886,384	0
10.4 NAIC 4	(d) 0	101,384	198,570	970,007	0	0	1,269,962	1.4	XXX	XXX	1,269,962	0
10.5 NAIC 5	(d) 0	0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
10.6 NAIC 6	(d) 0	0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
10.7 Totals	4,444,682	12,430,997	20,087,328	29,234,678	26,768,866	0	(b) 92,966,552	100.0	XXX	XXX	92,568,853	397,699
10.8 Line 10.7 as a % of Col. 7	4.8	13.4	21.6	31.4	28.8	0.0	100.0	XXX	XXX	XXX	99.6	0.4
11. **Total Bonds Prior Year**												
11.1 NAIC 1	1,130,995	6,295,502	10,021,210	12,340,107	16,379,862	XXX	XXX	XXX	46,167,675	57.4	45,770,262	397,413
11.2 NAIC 2	1,189,672	6,099,479	4,012,891	8,133,863	10,195,934	XXX	XXX	XXX	29,631,839	36.9	29,631,839	
11.3 NAIC 3		303,991	279,691	2,677,963	106,288	XXX	XXX	XXX	3,367,933	4.2	3,367,933	
11.4 NAIC 4		306,751	198,379		196,916	XXX	XXX	XXX	702,046	0.9	702,046	
11.5 NAIC 5				521,676		XXX	XXX	XXX	(c) 521,676	0.6	521,676	
11.6 NAIC 6						XXX	XXX	XXX	(c) 0	0.0		
11.7 Totals	2,320,667	13,005,723	14,512,172	23,673,608	26,879,000	XXX	XXX	XXX	(b) 80,391,169	100.0	79,993,756	397,413
11.8 Line 11.7 as a % of Col. 9	2.9	16.2	18.1	29.4	33.4	XXX	XXX	XXX	100.0	XXX	99.5	0.5
12. **Total Publicly Traded Bonds**												
12.1 NAIC 1	1,921,214	6,835,267	15,866,564	17,072,439	18,489,453		60,184,938	64.7	45,770,262	56.9	60,184,938	XXX
12.2 NAIC 2	2,345,467	4,823,687	3,545,968	8,245,494	7,266,954		26,227,570	28.2	29,631,839	36.9	26,227,570	XXX
12.3 NAIC 3	178,000	446,190	302,996	2,946,739	1,012,459		4,886,384	5.3	3,367,933	4.2	4,886,384	XXX
12.4 NAIC 4		101,384	198,570	970,007			1,269,962	1.4	702,046	0.9	1,269,962	XXX
12.5 NAIC 5							0	0.0	521,676	0.6	0	XXX
12.6 NAIC 6							0	0.0	0	0.0	0	XXX
12.7 Totals	4,444,682	12,206,528	19,914,098	29,234,678	26,768,866	0	92,568,853	99.6	79,993,756	99.5	92,568,853	XXX
12.8 Line 12.7 as a % of Col. 7	4.8	13.2	21.5	31.6	28.9	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	4.8	13.1	21.4	31.4	28.8	0.0	99.6	XXX	XXX	XXX	99.6	XXX
13. **Total Privately Placed Bonds**												
13.1 NAIC 1		224,469	173,230				397,699	0.4	397,413	0.5	XXX	397,699
13.2 NAIC 2							0	0.0	0	0.0	XXX	0
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							0	0.0	0	0.0	XXX	0
13.7 Totals	0	224,469	173,230	0	0	0	397,699	0.4	397,413	0.5	XXX	397,699
13.8 Line 13.7 as a % of Col. 7	0.0	56.4	43.6	0.0	0.0	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	0.0	0.2	0.2	0.0	0.0	0.0	0.4	XXX	XXX	XXX	XXX	0.4

(a) Includes $.....397,699 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $.....0 current year, $.....0 prior year of bonds with Z designations and $.....180,014 current year, $.....190,430 prior year of bonds with Z* designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement. "Z*" means the SVO could not evaluate the obligation because valuation procedures for the security class are under regulatory review.

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

(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 $.....327,202; NAIC 2 $.....0; NAIC 3 $.....0; NAIC 4 $.....0; NAIC 5 $.....0; NAIC 6 $.....0.

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 10.6	9 Total from Column 6 Prior Year	10 % from Col. 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. **U.S. Governments**												
1.1 Issuer Obligations	327,202					XXX	327,202	0.4	88,291	0.1	327,202	
1.2 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
1.3 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
1.4 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
1.5 Totals	327,202	0	0	0	0	XXX	327,202	0.4	88,291	0.1	327,202	0
2. **All Other Governments**												
2.1 Issuer Obligations						XXX	0	0.0		0.0		
2.2 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
2.3 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
2.4 Other Loan-Backed and Structured Securities						XXX	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		201,664	434,383	565,622		XXX	1,201,669	1.3	3,225,970	4.0	1,201,669	
3.2 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
3.3 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
3.4 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
3.5 Totals	0	201,664	434,383	565,622	0	XXX	1,201,669	1.3	3,225,970	4.0	1,201,669	0
4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed**												
4.1 Issuer Obligations	350,014	1,844,392	3,246,089	2,781,761	1,410,093	XXX	9,632,349	10.4	3,781,079	4.7	9,535,129	97,220
4.2 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
4.3 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
4.4 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
4.5 Totals	350,014	1,844,392	3,246,089	2,781,761	1,410,093	XXX	9,632,349	10.4	3,781,079	4.7	9,535,129	97,220
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**												
5.1 Issuer Obligations	223,878	3,266,255	5,595,505	5,895,027	3,744,285	XXX	18,724,950	20.1	15,893,427	19.8	18,424,471	300,479
5.2 Residential Mortgage-Backed Securities	1,936	4,196	571			XXX	6,704	0.0	8,862	0.0	6,704	
5.3 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
5.4 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
5.5 Totals	225,814	3,270,451	5,596,076	5,895,027	3,744,285	XXX	18,731,653	20.1	15,902,289	19.8	18,431,174	300,479
6. **Industrial and Miscellaneous (unaffiliated)**												
6.1 Issuer Obligations	2,236,115	7,014,490	10,663,454	19,992,269	19,841,737	XXX	59,748,065	64.3	53,641,918	66.7	59,748,065	
6.2 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
6.3 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
6.4 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
6.5 Totals	2,236,115	7,014,490	10,663,454	19,992,269	19,841,737	XXX	59,748,065	64.3	53,641,918	66.7	59,748,065	0
7. **Hybrid Securities**												
7.1 Issuer Obligations	1,305,536	100,000	147,325		1,772,751	XXX	3,325,613	3.6	3,751,623	4.7	3,325,613	
7.2 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
7.3 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
7.4 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
7.5 Totals	1,305,536	100,000	147,325	0	1,772,751	XXX	3,325,613	3.6	3,751,623	4.7	3,325,613	0
8. **Parent, Subsidiaries and Affiliates**												
8.1 Issuer Obligations						XXX	0	0.0		0.0		
8.2 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
8.3 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
8.4 Other Loan-Backed and Structured Securities						XXX	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 Column 7 as a % of Line 10.6	9 Total from Column 6 Prior Year	10 % from Col. 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
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	4,442,745	12,426,801	20,086,757	29,234,678	26,768,866	XXX	92,959,848	100.0	XXX	XXX	92,562,149	397,699
10.2 Residential Mortgage-Backed Securities	1,936	4,196	571	0	0	XXX	6,704	0.0	XXX	XXX	6,704	0
10.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
10.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
10.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
10.6 Totals	4,444,682	12,430,997	20,087,328	29,234,678	26,768,866	0	92,966,552	100.0	XXX	XXX	92,568,853	397,699
10.7 Line 10.6 as a % of Col. 7	4.8	13.4	21.6	31.4	28.8	0.0	100.0	XXX	XXX	XXX	99.6	0.4
11. **Total Bonds Prior Year**												
11.1 Issuer Obligations	2,318,692	13,000,477	14,510,530	23,673,608	26,879,000	XXX	XXX	XXX	80,382,307	100.0	79,984,894	397,413
11.2 Residential Mortgage-Backed Securities	1,975	5,245	1,642			XXX	XXX	XXX	8,862	0.0	8,862	
11.3 Commercial Mortgage-Backed Securities						XXX	XXX	XXX	0	0.0		
11.4 Other Loan-Backed and Structured Securities						XXX	XXX	XXX	0	0.0		
11.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11.6 Totals	2,320,667	13,005,723	14,512,172	23,673,608	26,879,000	XXX	XXX	XXX	80,391,169	100.0	79,993,756	397,413
11.7 Line 11.6 as a % of Col. 9	2.9	16.2	18.1	29.4	33.4	XXX	XXX	XXX	100.0	XXX	99.5	0.5
12. **Total Publicly Traded Bonds**												
12.1 Issuer Obligations	4,442,745	12,202,332	19,913,527	29,234,678	26,768,866	XXX	92,562,149	99.6	79,984,894	99.5	92,562,149	XXX
12.2 Residential Mortgage-Backed Securities	1,936	4,196	571			XXX	6,704	0.0	8,862	0.0	6,704	XXX
12.3 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0	0	XXX
12.4 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0	0	XXX
12.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		0	0.0	XXX	XXX	0	XXX
12.6 Totals	4,444,682	12,206,528	19,914,098	29,234,678	26,768,866	0	92,568,853	99.6	79,993,756	99.5	92,568,853	XXX
12.7 Line 12.6 as a % of Col. 7	4.8	13.2	21.5	31.6	28.9	0.0	100.0	XXX	XXX	XXX	100.0	XXX
12.8 Line 12.6 as a % of Line 10.6, Col. 7, Section 10	4.8	13.1	21.4	31.4	28.8	0.0	99.6	XXX	XXX	XXX	99.6	XXX
13. **Total Privately Placed Bonds**												
13.1 Issuer Obligations		224,469	173,230			XXX	397,699	0.4	397,413	0.5	XXX	397,699
13.2 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0	XXX	0
13.3 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0	XXX	0
13.4 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0	XXX	0
13.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		0	0.0	XXX	XXX	XXX	0
13.6 Totals	0	224,469	173,230	0	0	0	397,699	0.4	397,413	0.5	XXX	397,699
13.7 Line 13.6 as a % of Col. 7	0.0	56.4	43.6	0.0	0.0	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	0.0	0.2	0.2	0.0	0.0	0.0	0.4	XXX	XXX	XXX	XXX	0.4

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 Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	88,291	927,015		(838,724)	
2. Cost of short-term investments acquired	327,202	327,202			
3. Accrual of discount	0				
4. Unrealized valuation increase (decrease)	0				
5. Total gain (loss) on disposals	0				
6. Deduct consideration received on disposals	88,291			88,291	
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)	327,202	1,254,217	0	(927,015)	0
11. Deduct total nonadmitted amounts	0				
12. Statement value at end of current period (Line 10 minus Line 11)	327,202	1,254,217	0	(927,015)	0

(a) Indicate the category of such assets, for example, joint ventures, transportation equipment:..... 0

Sch. DB - Pt. A - Verification
NONE

Sch. DB - Pt. B - Verification
NONE

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

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

Sch. DB - Verification
NONE

Sch. E - Verification
NONE

Sch. A - Pt. 1
NONE

Sch. A - Pt. 2
NONE

Sch. A - Pt. 3
NONE

Sch. B - Pt. 1
NONE

Sch. B - Pt. 2
NONE

Sch. B - Pt. 3
NONE

Sch. BA - Pt. 1
NONE

Sch. BA - Pt. 2
NONE

Sch. BA - Pt. 3
NONE

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
U.S. States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																					
20772J AA 0	CONNECTISCUT ST.				1FE	254,542	113.635	227,270	200,000	252,894		(1,648)			5.295	2.812	AO	2,648	5,295	07/08/2016.	10/01/2029.
373384 RX 6	GEORGIA ST.				1FE	106,543	107.054	107,054	100,000	105,231		(508)			4.000	3.307	AO	1,000	4,000	05/05/2014.	10/01/2025.
419791 YS 1	HAWAII ST SER DX BUILD AMER BDS.				1FE	102,005	115.870	115,870	100,000	101,148		(112)			5.230	5.055	FA	2,179	5,230	02/11/2010.	02/01/2025.
452152 GR 6	ILLINOIS ST 6.2 7/1/21.				2FE	203,755	105.080	210,160	200,000	201,664		(314)			6.200	5.986	JJ	6,200	12,400	07/15/2010.	07/01/2021.
57582P UT 5	MASSACHUSETTS ST.				1FE	113,003	115.449	115,449	100,000	111,226		(736)			4.910	3.734	MN	818	4,910	07/08/2014.	05/01/2029.
70914P ME 9	PA TXB-B-BAB.			1	1FE	229,258	108.631	217,262	200,000	228,005		(1,253)			4.650	2.512	FA	3,513	2,325	09/14/2016.	02/15/2026.
977100 DD 5	WISCONSIN-A-REF-TXBL.			1	1FE	201,554	93.345	186,690	200,000	201,503		(51)			2.483	2.400	MN	1,862		08/05/2016.	05/01/2027.
1199999. U.S. States, Territories & Possessions - Issuer Obligations.						1,210,660	XXX	1,179,755	1,100,000	1,201,669	0	(4,623)	0	0	XXX	XXX	XXX	18,221	34,160	XXX	XXX
1799999. Total - U.S. States, Territories & Possessions (Direct and Guaranteed).						1,210,660	XXX	1,179,755	1,100,000	1,201,669	0	(4,623)	0	0	XXX	XXX	XXX	18,221	34,160	XXX	XXX
U.S. Political Subdivisions of States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																					
01728V KR 0	ALLEGHENY CNTY PA.				1FE	121,000	111.159	111,159	100,000	118,362		(1,320)			6.250	4.131	MN	1,042	6,250	12/16/2014.	11/01/2027.
018340 LA 5	ALLENTOWN PA RFDG PENSION.			2	1FE	49,218	100.046	50,023	50,000	50,000					5.250	5.250	AO	656	2,784	04/12/2012.	10/01/2034.
052396 6A 1	AUSTIN TX.			2	1FE	102,513	100.664	100,664	100,000	102,028		(226)			3.924	3.619	MS	1,308	3,924	10/21/2014.	09/01/2032.
054375 SE 1	AVONDALE MICH SCH DIEST TAXABLE.			2	1FE	54,377	104.339	52,170	50,000	52,241		(611)			5.875	4.415	MN	490	2,938	11/08/2012.	05/01/2035.
05620P HJ 5	BABYLON-TXBL-IMPT.				1FE	200,000	100.626	201,252	200,000	200,000					4.700	4.700	JJ	4,700	9,191	07/06/2015.	07/01/2039.
082419 ZT 2	BENSENVILLE IL.			2	1FE	200,000	96.851	193,702	200,000	200,000					4.875	4.875	JD	433	9,750	11/19/2014.	12/15/2034.
082849 CN 8	BENTON CNTY WA FIRE PROT DIST #1.			2	1FE	102,420	99.226	99,226	100,000	101,952		(205)			4.400	4.109	JD	367	4,400	08/26/2014.	12/01/2029.
09088R C4 6	BIRMINGHAM-B-TXBL.				1FE	202,000	99.800	199,600	200,000	201,835		(165)			3.651	3.527	MS	2,434	4,199	01/27/2016.	03/01/2030.
132380 AM 8	CAMBRIDGE MN INDEP SCH DIST.			2	1FE	103,450	101.492	101,492	100,000	102,469		(430)			4.500	3.959	FA	1,875	4,500	08/26/2014.	02/01/2027.
13741R AE 7	CANDLER SD-TXB-QSCB.			1	1FE	120,753	105.863	105,863	100,000	120,345		(408)			5.760	3.184	MS	1,920		10/14/2016.	03/01/2026.
167393 MV 6	CHICAGO HTS IL.			2	1FE	208,505	105.662	211,324	200,000	203,166		(681)			6.000	5.557	JJ	5,533	12,000	01/03/2012.	01/15/2027.
171466 LZ 6	CHURCHILL CNTY NV S/D.			2	1FE	101,759	107.516	107,516	100,000	100,630		(171)			4.925	4.719	MN	821	4,925	06/21/2010.	05/01/2021.
180810 CH 4	CLARK CNTY MO REORG SCH DIST #R-1.				1FE	235,366	111.832	223,664	200,000	232,640		(1,521)			5.300	3.412	MS	3,533	7,950	08/11/2016.	03/01/2027.
181059 QF 6	CLARK CNTY NEVADA SCH DIST.				1FE	94,643	112.530	112,530	100,000	97,220		370			5.510	6.066	JD	245	5,510	06/21/2010.	06/15/2024.
186392 EK 8	CLEVELAND SD-B-QSCB.				1FE	219,846	105.134	210,268	200,000	219,237		(449)			5.023	4.371	JD	837	10,046	08/19/2015.	12/01/2040.
214147 AV 2	COOK CNTY IL SCHOOL DISTRICT.			2	1FE	109,375	100.031	100,031	100,000	100,000					6.250	6.250	JD	521	6,250	09/20/2005.	12/01/2024.
232291 WQ 3	CUYAHOGA FALLS-TXBL.				1FE	200,000	102.988	205,976	200,000	200,000					4.500	4.500	JD	750	11,900	07/09/2015.	12/01/2032.
249174 MQ 3	DENVER SD #1-C-BABS.			1	1FE	132,255	122.424	122,424	100,000	131,759		(496)			5.664	2.929	JD	472	2,832	09/21/2016.	12/01/2033.
265741 CV 8	DUNMORE PA TAXABLE PENSION.			2	2Z*	103,369	100.022	100,022	100,000	100,014		(416)			6.100	5.866	MN	779	6,100	05/24/2004.	05/15/2019.
269408 LT 5	EAGAN MN.			2	1FE	95,890	101.731	101,731	100,000	96,444		267			3.450	3.862	FA	1,438	3,450	11/19/2014.	02/01/2028.
358775 R7 1	FRISCO TX CTF OBLIG.			2	1FE	203,750	103.158	206,316	200,000	200,753		(629)			6.375	6.024	FA	4,817	12,750	02/20/2008.	02/15/2033.
348764 GX 3	FT SMITH SD #100-QZAB.				1FE	114,593	105.543	105,543	100,000	114,200		(393)			4.300	2.955	AO	1,075	2,150	07/26/2016.	10/01/2029.
360046 Q8 2	FULTON CNTY Ga BUILD AMERICA.				1FE	242,034	111.407	222,814	200,000	241,187		(847)			4.948	2.842	JJ	4,948		09/20/2016.	07/01/2030.
392641 X2 7	GREEN BAY-B-REF-TXBL.			2	1FE	201,538	93.399	186,798	200,000	200,000		(1,538)			2.700	2.700	AO	2,535		07/26/2016.	04/01/2030.
407741 KX 4	HAMILTON-A-TXBL.			2	1FE	98,108	96.975	96,975	100,000	98,171		39			4.250	4.370	MN	708	4,250	05/08/2015.	05/01/2042.
416415 HK 6	HARTFORD-REF-B.			1	1FE	208,224	103.393	206,786	200,000	207,467		(714)			4.830	4.301	JJ	4,830	9,311	12/09/2015.	07/01/2030.
438670 WQ 0	HONOLULU-TXB-A-BABS.			1	1FE	267,738	123.860	247,720	200,000	266,788		(950)			5.668	2.762	JD	945	5,668	10/04/2016.	12/01/2030.
440614 GA 7	HORNELL NY CITY SCH DIST.				1FE	104,912	106.074	106,074	100,000	102,265		(453)			4.750	4.187	JD	211	4,750	10/01/2010.	06/15/2021.
443348 DP 9	HUBBARD CNTY MN.			2	1FE	200,000	100.525	201,050	200,000	200,000					4.000	4.000	AO	2,000	8,000	12/11/2014.	10/01/2031.
457216 AL 3	INKSTER BRWNFLD MI REDEV AUTH TAX.			2	1FE	191,246	100.105	200,210	200,000	195,299		384			6.125	6.479	MN	2,042	12,250	01/17/2008.	11/01/2025.
468312 EU 3	JACKSON MI PUB SCHS BLDG & SITE SE.			2	1FE	101,578	109.198	109,198	100,000	101,174		(310)			6.200	5.808	MN	1,033	6,200	05/12/2010.	05/01/2024.
481502 2C 5	JUNCTION CITY-B-REF.			2	1FE	201,446	94.451	188,902	200,000	201,380		(66)			2.500	2.401	MS	1,653		08/05/2016.	09/01/2025.

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
483836 TD 4	KANE COOK & DU PAGE CNTYS IL SCH			2	1FE	100,000	96.236	96,236	100,000	100,000					3.950	3.950	JJ	1,975	3,950	01/29/2015.	01/01/2028.
484350 KD 4	KANKAKEE CO SD #111-B			1	1FE	209,428	94.859	189,718	200,000	209,285		(143)			4.300	3.950	JJ	3,727		07/21/2016.	01/01/2036.
528828 XC 5	LEWISVILLE TX INDPT SCH DIST SCH B			2	1FE	102,505	111.422	111,422	100,000	101,057		(302)			5.974	5.600	FA	2,257	5,974	01/22/2010.	08/15/2027.
531680 AG 1	LICKING HTS OH LOC S/D			2	1FE	101,880	101.329	101,329	100,000	100,877		(196)			5.550	5.299	MS	1,850	5,550	09/08/2010.	09/01/2027.
534366 AN 9	LINCOLN ETC FACS-A-BA			1	1FE	223,612	106.460	212,920	200,000	222,807		(518)			5.000	4.248	JD	444	10,000	06/05/2015.	12/15/2045.
53957K GD 3	LOCAL OREGON CAPITAL ASSETS PROGRA			2	1FE	101,298	101.289	101,289	100,000	101,014		(163)			4.500	4.288	JD	375	4,500	03/23/2015.	06/01/2035.
543096 BA 8	LONGMONT CO COPS			2	1FE	103,120	104.467	104,467	100,000	102,540		(262)			4.850	4.466	JD	404	4,850	09/23/2014.	12/01/2037.
543298 PW 7	LONGVIEW WA			2	1FE	102,064	102.376	102,376	100,000	101,576		(213)			4.080	3.801	JD	340	4,080	08/26/2014.	12/01/2028.
567288 RZ 0	MARICOPA CNTY AZ UNIF SCH DIST #48				1FE	122,778	119.905	119,905	100,000	120,046		(1,066)			6.409	4.421	JJ	3,205	6,409	05/05/2014.	07/01/2030.
567337 QV 5	MARICOPA SD 66-TXB				1FE	122,429	112.587	112,587	100,000	121,501		(928)			6.243	2.707	JJ	3,122		09/07/2016.	07/01/2026.
567609 CV 2	MARIEMONT OH CITY SCH DIST			2	1FE	112,554	110.908	110,908	100,000	107,022		(1,611)			6.300	4.332	JD	525	6,300	05/14/2012.	12/01/2040.
569101 FT 0	MARION SD 60-TXB-B				1FE	127,392	114.333	114,333	100,000	126,306		(1,086)			5.450	2.503	MS	1,817	2,725	07/08/2016.	03/01/2027.
570799 GG 5	MARLBORO CNTY SC SCH DIST QUALIF				1FE	115,000	113.446	113,446	100,000	111,882		(1,179)			5.440	3.779	JD	453	5,440	04/08/2014.	06/01/2025.
581391 FZ 7	MCKEESPORT PA RFDG			2	1FE	51,147	100.257	55,141	55,000	52,366		134			5.600	6.150	MS	1,027	3,080	03/31/2008.	09/01/2029.
586145 WJ 9	MEMPHIS-C-BABS			1	1FE	126,315	116.009	116,009	100,000	125,189		(1,126)			5.442	2.453	JJ	2,721		07/08/2016.	07/01/2026.
593563 AF 6	MIAMI GARDENS FL COPS				1FE	122,410	117.363	117,363	100,000	120,028		(1,083)			7.000	4.897	JD	583	7,000	09/25/2014.	06/01/2032.
597502 BJ 1	MIDLAND CNTY TX HOSP DIST				1FE	245,294	119.159	238,318	200,000	238,256		(3,286)			6.340	3.902	MN	1,620	12,680	10/22/2014.	05/15/2029.
63165T DU 6	NASSAU CNTY NY TAXABLE			2	1FE	205,005	104.644	209,288	200,000	202,284		(540)			5.375	5.037	AO	2,688	10,750	08/17/2010.	10/01/2027.
64763F UV 9	NEW ORLEANS LA			2	1FE	98,000	89.626	89,626	100,000	98,068		43			4.250	4.375	JD	354	4,250	03/26/2015.	12/01/2044.
64763F RW 1	NEW ORLEANS LA PUB IMPT BDS			2	1FE	92,505	105.304	105,304	100,000	93,307		172			4.750	5.282	JD	396	4,750	07/15/2013.	12/01/2037.
64763F QQ 5	NEW ORLEANS-TXBL-REF			2	1FE	112,773	107.279	107,279	100,000	111,732		(1,041)			4.961	2.714	MS	1,654	2,481	06/14/2016.	09/01/2030.
64966H 4K 3	NEW YORK NY GO BDS BUILD AMERICA B				1FE	100,020	120.974	120,974	100,000	100,001		(0)			5.517	5.517	AO	1,379	5,517	10/21/2010.	10/01/2037.
64966H 4L 1	NEW YORK NY GO BDS BUILD AMERICA B			2	1FE	99,252	111.234	111,234	100,000	99,354		27			5.817	5.883	AO	1,454	5,817	10/25/2010.	10/01/2031.
702528 JD 3	PASCO CNTY FL SCH BRD COPS			2	1FE	103,907	96.584	96,584	100,000	103,241		(334)			5.000	4.509	JD	417	5,000	12/16/2014.	12/01/2037.
709144 JC 4	PENNSYLVANIA ST CTFS PARTN DEPT			2	1FE	100,502	107.234	107,234	100,000	100,228		(54)			5.250	5.182	AO	1,313	5,250	09/27/2010.	04/01/2027.
721858 CN 6	PIMA CNTY AZ USD NO 013			2	1FE	101,755	107.778	107,778	100,000	100,669		(170)			5.323	5.112	JJ	2,662	5,323	03/16/2010.	07/01/2022.
729781 BX 1	PLYMOUTH SD 287-E-QSC				1FE	250,288	115.998	231,996	200,000	248,906		(1,382)			6.000	3.501	FA	5,000	6,000	07/27/2016.	02/01/2029.
743787 L3 5	PROVIDENCE RI - SER B FGIC			2	1FE	23,814	105.259	21,052	20,000	20,407		(86)			6.740	6.163	JJ	622	1,382	12/28/2005.	01/15/2021.
777543 UF 4	ROSEMONT IL TXBL CORP				1FE	202,505	104.779	209,558	200,000	201,995		(86)			5.375	5.278	JD	896	10,750	03/23/2012.	12/01/2031.
779698 8F 9	ROWLETT TX			2	1FE	98,508	103.129	103,129	100,000	98,595		36			4.400	4.501	FA	1,662	4,400	07/11/2014.	08/15/2039.
798764 7F 7	SAN MARCOS TX			2	1FE	100,000	96.747	96,747	100,000	100,000					4.000	4.000	FA	1,511	4,000	12/11/2014.	02/15/2032.
799017 FY 9	SAN MATEO CA UN HIGH SCH DEST SER			2	1FE	101,930	112.375	112,375	100,000	100,842		(201)			5.850	5.593	MS	1,950	5,850	02/03/2010.	09/01/2025.
864855 5B 3	SUGAR LAND TX			2	1FE	199,325	104.362	208,724	200,000	199,353		13			4.300	4.321	JD	382	8,600	11/13/2014.	12/15/2044.
898735 SG 1	TUCSON AZ COPS				1FE	102,250	101.157	101,157	100,000	102,035		(88)			4.831	4.646	JJ	2,416	4,831	06/17/2014.	07/01/2034.
906437 AS 7	UNION CNTY OR SCH DIST #11 IMMBLER				1FE	119,034	117.585	117,585	100,000	116,538		(1,007)			5.700	4.001	JD	253	5,700	06/11/2014.	06/15/2029.
942408 EX 9	WATERVLIET NY CITY SCH DIST				1FE	111,000	101.752	101,752	100,000	109,998		(546)			5.100	4.124	JD	227	5,100	02/19/2015.	06/15/2030.
981306 HX 4	WORCESTER MA			2	1FE	99,252	100.889	100,889	100,000	99,291		19			4.200	4.250	JD	187	4,200	12/10/2014.	12/15/2038.
981305 B2 0	WORCESTER MA - GEN OBLIG - REG TA			2	1FE	107,173	100.290	100,290	100,000	100,000					5.800	5.800	JJ	2,900	5,800	07/15/2003.	07/01/2020.
986525 QJ 5	YORK CNTY SC SCH DIST #4 FORT MILL				1FE	106,022	108.153	108,153	100,000	104,724		(490)			4.250	3.578	MS	1,417	4,250	04/08/2014.	03/01/2025.
1899999. U.S. Political Subdivisions of States, Territories & Possessions - Issuer Obligations						9,715,953	XXX	9,575,498	9,075,000	9,632,349	0	(30,682)	0	0	XXX	XXX	XXX	115,132	386,766	XXX	XXX
2499999. Total - U.S. Political Subdivisions of States, Territories & Possessions						9,715,953	XXX	9,575,498	9,075,000	9,632,349	0	(30,682)	0	0	XXX	XXX	XXX	115,132	386,766	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Issuer Obligations																					
010869 CD 5	ALAMEDA CA CORRIDOR TRNSN ATH RV				1FE	206,000	123.807	247,614	200,000	203,750		(186)			6.600	6.383	AO	3,300	13,200	03/07/2008.	10/01/2029.

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
010869 BZ 7	ALAMEDA CORRIDOR TRANS AUTH				1FE	33,600	105.693	31,708	30,000	30,723		(278)			6.500	5.074	AO	488	2,275	09/07/2005.	10/01/2019.
01179P E4 5	ALASKA ST MUNI BOND BANK AUTH				1FE	241,498	120.632	241,264	200,000	238,835		(1,407)			6.118	4.514	FA	5,098	12,236	05/26/2015.	02/01/2039.
017348 BD 4	ALLEGHENY CNTY PA REDEV SPL TAX			2	1FE	111,977	100.352	95,334	95,000	95,000					7.900	7.900	MS	2,502	7,789	03/24/2003.	09/01/2019.
02765U CR 3	AMERN MUN PWR			1	1FE	114,985	118.547	118,547	100,000	114,655		(297)			6.053	5.011	FA	2,287	6,053	11/19/2015.	02/15/2043.
02765U JT 2	AMERN MUNI PWR-C-BAM				1FE	122,846	122.987	122,987	100,000	122,461		(385)			6.053	4.531	FA	2,287	3,027	03/18/2016.	02/15/2043.
035824 BN 0	ANNAPOLIS WTR SYS-B			2	1FE	205,248	103.261	206,522	200,000	204,785		(451)			4.637	4.301	FA	3,864	5,642	12/21/2015.	08/01/2045.
04048R EA 0	ARIZONA BRD REGENTS AZ ST UNIV SYS			2	1FE	100,417	105.657	105,657	100,000	100,000					5.500	5.500	FA	2,292	5,500	07/23/2010.	08/01/2025.
040627 DW 8	ARIZONA ST PWR AUTH PWR RESOURCE				1FE	101,005	104.891	104,891	100,000	100,870		(51)			4.309	4.220	AO	1,077	4,309	03/24/2014.	10/01/2029.
04144R DL 0	ARLINGTON CNTY VA INDL DEV AUTH RE			2	1FE	198,750	99.527	199,054	200,000	198,956		115			2.926	3.000	JD	260	5,852	03/06/2015.	12/15/2024.
052404 LB 4	AUSTIN TX CMNTY CLG DIST			2	1FE	104,558	107.396	107,396	100,000	102,086		(931)			5.767	4.705	FA	2,403	5,767	03/26/2014.	02/01/2036.
08589R AA 0	BERTIE CNTY NC LTD OBLIG				1FE	104,252	95.520	95,520	100,000	103,914		(132)			4.667	4.360	MN	778	4,667	05/05/2014.	11/01/2035.
186371 BR 0	CLEVELAND-TXBL			1	1FE	213,276	98.565	197,130	200,000	212,837		(439)			3.400	2.501	JD	567	3,400	09/13/2016.	12/01/2024.
190760 HT 8	COBB-MARIETTA COLISEU			2	1FE	195,904	102.864	205,728	200,000	196,031		99			4.500	4.643	JJ	4,500	7,300	09/16/2015.	01/01/2047.
196581 AZ 5	COLORADO ST SCH OF MINES ENTPR REV				1FE	121,576	115.257	115,257	100,000	119,001		(1,289)			6.090	4.002	JD	508	6,090	12/17/2014.	12/01/2029.
19679R NA 4	COLORADO WTR RES REV			2	1FE	210,424	108.946	228,787	210,000	210,181		(44)			5.350	5.324	MS	3,745	11,235	11/04/2010.	09/01/2027.
199098 CG 7	COLUMBUS-FRANKLIN CNTY OH FINAUTH			2	1FE	30,382	100.371	30,111	30,000	30,000					6.625	6.625	FA	751	1,988	02/23/2015.	08/15/2027.
212474 GG 9	CONVENTION CENTER AUTH RI REV				1FE	242,324	108.621	217,242	200,000	239,262		(1,747)			6.060	4.313	MN	1,549	12,120	04/16/2015.	05/15/2035.
223663 HJ 7	COWETA CO WTR/SWG-B			2	1FE	200,776	93.839	187,678	200,000	200,749		(27)			2.625	2.582	JD	438	1,327	08/05/2016.	06/01/2027.
223777 CM 3	COWLITZ CNTY WA PUB UTIL				1FE	226,540	115.465	230,930	200,000	224,420		(1,453)			6.188	4.307	MS	4,125	9,282	07/21/2016.	09/01/2025.
207758 KM 4	CT SPL TAX-TRANSN-B			1	1FE	117,102	116.549	116,549	100,000	116,925		(177)			5.459	3.581	MN	910		11/10/2016.	11/01/2030.
238676 DM 9	DAVIE FL W&S REV TAXABLE SER B			2	1FE	103,540	112.862	112,862	100,000	101,561		(364)			6.062	5.595	AO	1,516	6,062	08/03/2010.	10/01/2025.
249182 AQ 9	DENVER ARPT			1	1FE	129,517	121.843	121,843	100,000	128,817		(700)			6.414	4.351	MN	820	6,414	02/10/2016.	11/15/2039.
259561 PU 6	DOUGLAS CNTY WASH PUB UTIL DIS				1FE	110,024	115.071	115,071	100,000	109,282		(289)			5.495	4.754	MS	1,832	5,495	05/01/2014.	09/01/2040.
270618 DY 4	E BATON ROUGE PARISH LA SWR				1FE	201,788	100.877	201,754	200,000	201,508		(206)			3.950	3.841	FA	3,292	7,900	03/06/2015.	02/01/2030.
28209N AZ 2	EFFINGHAM COUNTY GEORGIA INDUSTRIA			2	1FE	136,116	109.810	148,244	135,000	135,599		(165)			5.250	5.100	AO	1,772	7,088	12/17/2013.	04/01/2038.
28209N BV 0	EFFINGHAM IDA-TXBL			2	1FE	198,000	87.932	175,864	200,000	198,025		25			3.625	3.690	AO	1,813	1,168	07/21/2016.	04/01/2041.
293430 CC 6	ENNIS TX ECON DEV CORP			2	1FE	100,703	98.851	98,851	100,000	100,567		(62)			4.500	4.411	FA	1,875	4,500	09/22/2014.	08/01/2034.
299620 DZ 4	EVANSVILLE VANDERBURGH IN SCH BLDG			2	1FE	101,830	108.893	108,893	100,000	100,630		(187)			5.350	5.123	JJ	2,467	5,350	01/27/2010.	07/15/2021.
341578 AS 1	FL ST BRD GOVERNORS UNIV CENT FL P			2	1FE	202,305	108.035	216,070	200,000	200,851		(309)			5.850	5.665	JJ	5,850	11,700	02/22/2010.	07/01/2026.
34160W TZ 7	FLORIDA ST DPT ENVMNTL PROTN REV S			2	1FE	206,705	109.156	218,312	200,000	202,099		(762)			6.026	5.571	JJ	6,026	12,052	01/19/2010.	07/01/2021.
34160W UA 0	FLORIDA ST DPT ENVMNTL PROTN REV S			2	1FE	101,805	109.370	109,370	100,000	100,595		(215)			6.206	5.946	JJ	3,103	6,206	01/08/2010.	07/01/2022.
34281P KS 1	FLORIDA ST GOVERNMENTAL UTIL AUTH			2	1FE	210,505	112.693	225,386	200,000	204,649		(1,078)			6.584	5.884	AO	3,292	13,168	08/16/2010.	10/01/2025.
353174 FT 7	FRANKLIN CNTY OH CNVNTN FAC AUTH L				1FE	101,905	112.800	112,800	100,000	101,061		(105)			5.550	5.384	JD	463	5,550	01/21/2010.	12/01/2024.
359900 Z8 3	FULTON DEV AUTH-B-TXB			1	1FE	110,500	107.822	107,822	100,000	110,123		(377)			5.310	4.461	AO	1,328	5,310	01/08/2016.	10/01/2035.
362848 QS 5	GAINSVILLE UTL-BABS-B			1	1FE	118,150	113.001	113,001	100,000	117,188		(606)			5.655	4.292	AO	1,414	5,655	05/22/2015.	10/01/2039.
367556 FN 2	GATESVILLE TX UTILITY SYSTEM REV A			2	1FE	103,750	103.074	103,074	100,000	100,998		(553)			6.600	5.963	MS	2,200	6,600	04/15/2008.	09/01/2030.
04780N HN 0	GATV GEORGIA TECH ATDC PROJECT-TXB				1FE	100,975	102.886	102,886	100,000	100,866		(44)			5.350	5.258	JJ	2,675	5,350	06/10/2014.	01/01/2035.
386442 XZ 5	GRAND RIVER DAM-B-REF			2	1FE	97,740	95.663	95,663	100,000	97,740	(16)	16			3.209	3.419	JD	267	143	11/16/2016.	06/01/2030.
387883 PP 0	GRANT CNTY WA PUBLIC UTIL DIST #2				1FE	243,180	118.999	237,998	200,000	240,369		(1,398)			5.830	4.251	JJ	5,830	11,660	12/11/2014.	01/01/2040.
389532 FW 7	GRAYS HARBOUR CNTY WA PUB UTIL				1FE	261,366	117.812	235,624	200,000	259,492		(1,192)			6.707	4.402	JJ	6,707	6,707	09/22/2016.	07/01/2040.
392684 DW 3	GREEN BAY WI REDEV AUTH LEASE REV			2	1FE	114,762	108.656	108,656	100,000	112,040		(1,615)			6.150	4.004	JD	513	6,150	04/16/2015.	06/01/2043.
427101 DD 9	HERCULES CA RDEV AGY TAX ALLC			2	1FE	98,250	101.609	101,609	100,000	99,235		112			6.000	6.164	FA	2,500	6,000	04/03/2008.	08/01/2022.
41980U AB 7	HI ST BUS ECON-A-2				1FE	106,690	99.401	99,401	100,000	106,541		(149)			3.242	2.679	JJ	1,621		08/11/2016.	01/01/2031.

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
434682 AA 8	HOKE CNTY N C LTD OBIG TAXABLE LTD				1FE	220,390	107.764	215,528	200,000	219,659		(434)			4.914	4.059	JD	819	7,371	09/21/2016.	06/01/2032.
45188R 2L 2	ILLINOIS DEV FIN REV TAXABLE - CHI				1FE	101,483	100.406	100,406	100,000	100,431		(69)			6.000	5.902	MS	2,000	6,000	10/23/2002.	03/01/2022.
472149 BH 5	JEA FL BULK PWR SUPPLY				1FE	100,505	111.726	111,726	100,000	100,278		(28)			5.400	5.356	AO	1,350	5,400	04/01/2010.	10/01/2024.
46613C WH 4	JEA FL ELEC SYS REV				1FE	101,699	115.830	115,830	100,000	100,715		(73)			5.500	5.386	AO	1,375	5,500	12/08/2009.	10/01/2024.
46613P YG 5	JEA FL W&S SYS REV				1FE	103,118	113.444	113,444	100,000	101,727		(175)			5.650	5.375	AO	1,413	5,650	03/03/2010.	10/01/2024.
485106 GX 0	KANSAS CITY MO SPL OBLIG			2	1FE	206,005	108.156	216,312	200,000	203,255		(541)			5.250	4.890	MS	3,500	10,500	04/09/2012.	03/01/2032.
491552 UY 9	KY ST TPK-TXB-B-REVIT			1	1FE	233,514	109.862	219,724	200,000	231,788		(1,726)			5.244	2.505	JJ	5,244		08/17/2016.	07/01/2025.
511662 AT 5	LAKELAND FL CAPITAL IMPT REVENUE				1FE	248,456	114.642	229,284	200,000	247,458		(998)			5.929	3.302	AO	2,965	5,929	09/22/2016.	10/01/2030.
543103 CW 3	LONGMONT CO SALES & USE TAX REV			2	1FE	271,369	101.918	280,275	275,000	272,584		143			5.200	5.301	MN	1,827	14,300	12/03/2010.	11/15/2028.
546589 QW 5	LOUISVILLE & JEFFERSON CNTY KY MET				1FE	249,500	122.963	245,926	200,000	247,637		(1,200)			5.980	4.329	MN	1,528	11,960	06/05/2015.	05/15/2040.
54675T BS 5	LOUISVILLE/JEFFERSON CNTY KY METRO			2	1FE	101,205	106.847	106,847	100,000	100,563		(126)			5.600	5.438	JD	467	5,600	01/20/2010.	12/01/2027.
57429L AM 8	MARYLAND ST TRANSPRTN AUTH LTD OBL				1FE	131,507	122.630	122,630	100,000	130,888		(619)			6.650	3.364	JJ	3,325		09/21/2016.	07/01/2032.
57429L AL 0	MARYLAND TRANSN-LTD OBLIG REV			2	1FE	70,820	107.159	69,653	65,000	66,720		(270)			6.480	5.540	JJ	2,106	4,493	02/06/2003.	07/01/2022.
575898 CS 8	MASSACHUSETTS ST PORT AUTH FACS				1FE	239,438	114.648	229,296	200,000	235,280		(2,688)			6.202	4.094	JJ	6,202	12,404	06/08/2015.	07/01/2031.
57583U XX 1	MASSACHUSETTS STATE DEVELOPMENT				1FE	96,905	112.497	106,872	95,000	96,520		(90)			5.353	5.171	JD	424	5,085	08/19/2013.	12/01/2028.
582201 AR 0	MCLENNAN CNTY TX PUBLIC FAC CORP			2	1FE	101,350	103.276	103,276	100,000	101,095		(122)			4.660	4.485	JD	388	4,660	11/07/2014.	06/01/2035.
57419R D5 1	MD CMNTY DEV HSG-A				1FE	95,147	95.529	95,529	100,000	95,154		7			3.463	3.944	MS	1,164		12/21/2016.	09/01/2031.
58607T AX 9	MEMPHIS CTR CITY-B			2	1FE	213,580	105.708	211,416	200,000	213,401		(179)			4.970	3.879	FA	4,142		11/22/2016.	02/01/2030.
59067A BJ 1	MESA CO ST CLG AUXILIARY FACS ENT				1FE	122,999	113.957	113,957	100,000	121,806		(642)			5.800	4.218	MN	741	5,800	02/10/2015.	05/15/2040.
592125 AA 6	MET GOVT NASHVILLE & DAVIDSON CNTY				1FE	138,448	129.321	129,321	100,000	137,545		(903)			7.431	4.484	JJ	3,716	3,716	04/07/2016.	07/01/2043.
592125 AM 0	MET GOVT NASHVILLE & DAVIDSON CNTY				1FE	138,785	128.918	128,918	100,000	138,396		(389)			6.731	3.830	JJ	3,366		09/22/2016.	07/01/2043.
592041 WJ 2	MET GOVT NASHVILLE-B			1	1FE	220,060	103.446	206,892	200,000	219,385		(675)			4.053	2.853	JJ	4,053		08/18/2016.	07/01/2026.
59259Y CA 5	MET TRN AUTH			1	1FE	128,200	126.076	126,076	100,000	128,018		(182)			6.548	3.782	MN	837		11/22/2016.	11/15/2031.
592195 AV 3	METRO NASHVILLE ARPT ATH TN			2	1FE	104,550	109.094	109,094	100,000	102,456		(621)			6.187	5.407	JJ	3,094	6,187	07/01/2010.	07/01/2024.
59259Y DJ 5	METROPOLITAN TRANSN AUTH NY				1FE	101,130	112.357	112,357	100,000	100,479		(84)			5.369	5.256	MN	686	5,369	07/06/2010.	11/15/2021.
593240 BL 7	MIAMI BCH FL SPL OBLG RFDG PENSION			2	1FE	84,048	100.259	85,220	85,000	84,563		80			5.230	5.356	MS	1,482	4,779	04/27/2011.	09/01/2021.
59333P V5 4	MIAMI-DADE CNTY-TXBL				1FE	202,724	94.015	188,030	200,000	202,628		(96)			2.704	2.551	AO	1,352	541	08/04/2016.	10/01/2026.
597839 CF 4	MIDLOTHIABN TX CMNTY DEV CORP SALE			2	1FE	109,000	107.279	107,279	100,000	107,412		(798)			5.500	4.353	MS	1,833	5,500	12/19/2014.	09/01/2034.
59982Q AU 4	MILL CREEK IL WTR DIST WTRWKS REV			2	1FE	101,880	108.801	108,801	100,000	100,903		(261)			6.000	5.677	FA	2,500	6,000	02/01/2010.	02/01/2026.
60534R MF 3	MISSISSIPPI DEV BK SPL OBLIG				1FE	247,134	118.697	237,394	200,000	243,020		(2,039)			6.589	4.557	JJ	6,589	13,178	02/10/2015.	01/01/2035.
60534R TM 1	MISSISSIPPI ST DEV BANK SPL OBLG				1FE	138,650	122.741	122,741	100,000	138,105		(545)			6.413	3.707	JJ	3,207		07/27/2016.	01/01/2040.
606092 ES 9	MISSOURI JT MUN ELEC RV UTIL COMMN			2	1FE	102,430	104.184	104,184	100,000	100,797		(363)			6.790	6.359	JJ	3,395	6,790	12/15/2009.	01/01/2029.
606092 ET 7	MISSOURI JT MUNI ELEC UTILITY COMM				1FE	135,750	120.938	120,938	100,000	135,331		(419)			6.890	4.201	JJ	3,445		08/24/2016.	01/01/2042.
60636S BM 5	MISSOURI ST DEV FIN BRD INFRASTURC			2	1FE	104,450	102.519	102,519	100,000	103,397		(472)			4.893	4.261	MS	1,631	4,893	09/16/2014.	03/01/2027.
60636W NU 5	MO HWYS & TRANS -BABS				1FE	116,527	117.497	117,497	100,000	116,501		(26)			5.445	3.856	MN	908		12/21/2016.	05/01/2033.
612201 FU 2	MONTCLAIR CA REDEV AGY				2FE	98,875	104.888	104,888	100,000	99,317		44			6.000	6.088	MS	2,000	6,000	03/27/2008.	09/01/2027.
660043 AB 6	N HUDSON NJ SEWERAGE AUTH GROSS RE				1FE	105,449	104.109	104,109	100,000	105,128		(134)			5.396	5.000	JD	450	5,396	07/08/2014.	06/01/2042.
667530 AA 7	N W WA INFRASTRUCTURE FING CORP TR				1FE	235,476	111.408	222,816	200,000	233,080		(1,334)			5.379	4.026	JJ	5,379	10,758	03/04/2015.	01/01/2034.
658203 V8 4	NC PWR AGY 1-C-TXBL			1	1FE	106,087	96.197	96,197	100,000	106,019		(68)			3.822	3.251	JJ	1,911		10/25/2016.	01/01/2030.
64542P AF 2	NEW HOPE CULTURAL EDU FACS FIN COR			2	2FE	106,877	103.493	103,493	100,000	105,604		(755)			5.000	3.998	FA	2,083	5,000	04/16/2015.	08/01/2025.
645916 TV 9	NEW JERSEY DEV AUTH				1FE	204,504	108.018	216,036	200,000	200,000					5.800	5.800	AO	2,900	11,600	04/14/2003.	04/01/2025.
64578J AQ 9	NEW JERSEY ECONOMIC DEV AUTH MTR V				1FE	20,214	112.262	22,452	20,000	20,134		(13)			6.310	6.200	JJ	631	1,262	08/26/2011.	07/01/2026.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
645913 BA 1	NEW JERSEY ECONOMIC DEV AUTH ST PE				1FE	38,322	83.432	54,231	65,000	48,417		2,705				5.832	JJ			08/26/2011.	02/15/2022.
64972H QZ 8	NEW YORK NY CITY TRANSITIONAL FIN				1FE	125,005	117.128	146,410	125,000	125,002		(0)			6.204	6.204	JJ	3,576	7,755	11/24/2010.	07/15/2025.
646139 X8 3	NJ TPK-TXB-A-BABS			1	1FE	137,442	139.915	139,915	100,000	136,282		(990)			7.102	4.460	JJ	3,551	7,102	10/28/2015.	01/01/2041.
660043 AG 5	NORTH HUDSON SEW AUTH N J GROS SR				1FE	116,790	108.366	108,366	100,000	116,568		(222)			5.246	3.451	JD	437	2,623	10/25/2016.	06/01/2032.
649902 S6 1	NY DORM-TXB-SER C-BAB			1	1FE	125,791	117.864	117,864	100,000	125,476		(315)			5.652	3.252	FA	2,135		10/18/2016.	02/15/2030.
649670 KR 6	NYC EDL CONSTR FD-BAB			1	1FE	236,000	116.961	233,922	200,000	234,561		(908)			6.200	4.885	AO	3,100	12,400	05/22/2015.	04/01/2040.
64966N AC 1	NYC HSG-A-I-FT HAMILT			1	1FE	255,295	119.653	239,306	200,000	254,388		(907)			6.320	4.552	JD	1,053	12,640	03/18/2016.	06/01/2049.
67755C D9 7	OH ST BLDG AUTH ST FACS			2	1FE	101,384	105.948	105,948	100,000	100,553		(152)			5.380	5.193	AO	1,345	5,380	04/15/2010.	10/01/2024.
678331 DD 8	OKANOGAN CNTY WA PUBLIC UTIL DIST				1FE	239,500	113.764	227,528	200,000	238,486		(559)			6.046	4.640	JD	1,008	9,069	10/27/2016.	12/01/2040.
68607D NL 5	OR TRN-TXB-A-SUB LIEN			1	1FE	276,070	126.254	252,508	200,000	274,615		(1,455)			5.834	3.001	MN	1,491	5,834	07/26/2016.	11/15/2034.
73358W XP 4	PORT AUTH OF NEW YORK			2	1FE	203,542	105.207	210,414	200,000	203,080		(294)			4.823	4.600	JD	804	9,646	05/26/2015.	06/01/2045.
733911 BU 4	PORT CORPUS CHRISTI			1	1FE	100,000	99.031	99,031	100,000	100,000					4.607	4.607	JD	384	4,607	05/08/2015.	12/01/2035.
76245E HH 0	RIALTO CA REDEV AGY TAX ALLOC				2FE	102,500	112.586	112,586	100,000	101,848		(37)			7.500	7.325	MS	2,500	7,500	04/21/2008.	09/01/2037.
76904K BX 9	RIVERSIDE CA REDEV AGENCY			2	2Z*	80,000	99.733	79,786	80,000	80,000					5.480	5.480	AO	1,096	4,658	07/23/2003.	10/01/2024.
795681 GM 1	SALT LAKE CNTY UT MUNI BLDG AUTH				1FE	260,920	121.192	242,384	200,000	259,049		(1,871)			5.820	2.692	JD	970	5,820	08/05/2016.	12/01/2029.
79642B HU 0	SAN ANTONIO TX WTR REVENUE				1FE	238,706	120.210	240,420	200,000	236,212		(1,330)			5.602	4.164	MN	1,432	11,204	06/05/2015.	05/15/2039.
798343 CB 3	SAN JUAN CAPISTRANO CA CMNTY REDEV				1FE	52,462	112.150	56,075	50,000	51,817		(226)			5.875	5.216	FA	1,224	2,938	09/17/2010.	08/01/2023.
79844P AM 0	SAN LEANDRO CA PENSION				1FE	103,540	107.211	107,211	100,000	102,255		(244)			5.540	5.170	JD	462	5,540	03/21/2012.	06/01/2024.
837151 AA 7	SC PUB SVC-TXB-C-BABS			1	1FE	134,257	131.890	131,890	100,000	133,841		(416)			6.454	4.421	JJ	3,227	3,227	03/15/2016.	01/01/2050.
837147 6A 0	SC PUB SVC-TXB-SER C				1FE	115,550	119.825	119,825	100,000	115,492		(58)			6.224	3.736	JJ	3,112		12/20/2016.	01/01/2029.
825437 AV 8	SHREVEPORT ARPT-TXBL			2	1FE	202,916	101.522	203,044	200,000	202,618		(263)			5.000	4.801	JJ	5,000	6,556	11/12/2015.	01/01/2040.
837151 NP 0	SOUTH CAROLINA ST PUBLIC SVC AUTH				1FE	102,350	102.925	102,925	100,000	102,274		(42)			4.770	4.622	JD	398	4,770	02/19/2015.	12/01/2045.
837227 H9 1	SOUTH CENTRAL CT REGL WTR AUTH WTR				1FE	122,800	120.295	120,295	100,000	121,105		(663)			6.393	4.712	FA	2,664	6,393	05/05/2014.	08/01/2040.
83755L XV 3	SOUTH DAKOTA ST BLDG AUTH REVENUE			2	1FE	104,659	104.773	104,773	100,000	103,799		(430)			4.700	4.101	JD	392	4,700	12/16/2014.	06/01/2032.
838530 MN 0	SOUTH JERSEY PORT CRP NJ				2FE	101,430	101.509	101,509	100,000	100,258		(244)			5.912	5.643	JJ	2,956	5,912	12/28/2009.	01/01/2018.
79164T AT 9	ST LOUIS MO IDA LEASEHOLD REV TAXA			2	1FE	101,755	110.378	110,378	100,000	100,722		(199)			6.100	5.850	MS	1,796	6,100	07/06/2010.	03/15/2025.
791676 BK 4	ST LOUIS MO PARKING REV			2	1FE	25,391	101.822	25,456	25,000	25,000					6.000	6.000	JD	67	1,500	11/30/2007.	12/15/2018.
792905 DW 8	ST PAUL HSG-B-TXBL			1	1FE	100,000	102.960	102,960	100,000	100,000					4.189	4.189	JJ	2,095	4,422	05/29/2015.	07/01/2027.
852413 AQ 6	STAFFORD CNTY & STAUNTON VA			2	1FE	101,755	106.299	106,299	100,000	100,707		(203)			5.512	5.263	FA	2,082	5,512	03/05/2010.	02/15/2025.
86657M BK 1	SUMTER LANDING FL CDD			1	1FE	197,484	98.009	196,018	200,000	197,494		10			4.172	4.260	AO	1,043		11/09/2016.	10/01/2047.
87354T BG 9	TACOMA WTR-TXB-B-BABS			1	1FE	118,500	115.246	115,246	100,000	117,654		(533)			5.621	4.310	JD	468	5,621	05/22/2015.	12/01/2040.
87638T EG 4	TARRANT CNTY TX CULTURAL EDU FACS				1FE	101,200	99.797	99,797	100,000	101,164		(21)			4.366	4.294	MN	558	4,366	04/17/2015.	11/15/2047.
88278P VN 1	TEXAS ST UNIV SYS FING REVENUE			2	1FE	100,000	99.447	99,447	100,000	100,000					4.273	4.273	MS	1,258	4,273	02/27/2015.	03/15/2045.
89546R HQ 0	TRI-CNTY TRN-BABS-B			1	1FE	119,937	116.508	116,508	100,000	119,834		(103)			5.730	3.980	MS	1,910		11/22/2016.	09/01/2033.
91428L GY 6	UNIV OF HAWAII BOR-A			1	1FE	101,066	99.744	99,744	100,000	100,956		(87)			4.693	4.559	AO	1,173	4,784	09/22/2015.	10/01/2044.
914440 LW 0	UNIV OF MASSACHUSETTS MA BLDG AUTH			2	1FE	99,250	100.971	100,971	100,000	99,296		22			4.212	4.265	MN	702	4,212	11/10/2014.	11/01/2038.
914119 SF 0	UNIVERSITY CINCINNATI OH GEN RCPTS			2	1FE	101,855	110.189	110,189	100,000	100,831		(186)			5.616	5.378	JD	468	5,616	11/03/2010.	06/01/2025.
914760 W6 6	UNIVERSITY OK REVS SER B BOOK ENTR				1FE	102,150	117.407	117,407	100,000	101,096		(111)			6.634	6.447	JJ	3,317	6,634	09/18/2008.	07/01/2024.
916277 KU 9	UPPER OCCOQUAN SWR-BA			1	1FE	123,300	114.763	114,763	100,000	122,672		(628)			5.200	2.504	JJ	2,600		09/14/2016.	07/01/2026.
917563 JF 6	UT HSG CORP-TXBL-RGTS			1	1FE	207,854	102.680	205,360	200,000	207,609		(209)			4.725	4.448	JD	788	9,450	10/27/2015.	12/01/2039.
91756T AS 0	UTAH ST MUNI PWR AGY			1	1FE	197,186	95.873	191,746	200,000	197,186	(22)	22			3.387	3.526	JJ	1,204		11/16/2016.	07/01/2029.
928172 VF 9	VA ST PUB BLDG AUTH PUB FACS REV			2	1FE	100,725	108.105	108,105	100,000	100,325		(80)			5.500	5.399	FA	2,292	5,500	02/24/2010.	08/01/2027.
92812V CD 6	VIRGINIA ST HSG DEV AUTH			2	1FE	199,353	100.739	201,478	200,000	199,378		12			4.666	4.687	MN	1,555	9,332	11/13/2014.	11/01/2044.

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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
93878L AN 7	WASHINGTON DC CONVENTION & SPORTS			2	1FE	101,204	107.258	107,258	100,000	100,455		(109)			4.814	4.680	AO	1,204	4,814	10/27/2010.	10/01/2021.
940855 BF 5	WASHOE CO SLS-H-BABS			1	1FE	139,950	128.807	128,807	100,000	139,434		(516)			7.451	4.275	FA	3,105		08/24/2016.	02/01/2040.
969544 AK 1	WILLIAMSBURG FACS-BAB			2	1FE	114,485	109.236	109,236	100,000	113,092		(1,393)			6.526	2.962	JD	544	3,263	07/21/2016.	12/01/2030.
975680 DG 1	WINSTON SALEM NC LTD OBLG			2	1FE	101,997	103.157	103,157	100,000	101,592		(182)			4.100	3.851	JD	342	4,100	09/22/2014.	06/01/2029.
2599999. U.S. Special Revenue & Assessment Obligations - Issuer Obligations						18,857,412	XXX	18,790,639	17,185,000	18,724,950	(39)	(52,600)	0	0	XXX	XXX	XXX	276,208	718,678	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Residential Mortgage-Backed Securities																					
312910 UP 5	FHR 1303 L				1	768	110.145	862	783	906		(16)			8.250	0.746	MON	5	65	06/30/1992.	06/15/2022.
31358U VB 9	FNR 1993-62 E				1	1,012	109.542	1,008	920	757		12			7.000	16.483	MON	5	65	04/30/1993.	04/25/2023.
31358U WB 8	FNR G93-17 K				1	5,187	109.132	5,636	5,165	5,040		18			7.000	7.935	MON	30	363	04/30/1993.	04/25/2023.
2699999. U.S. Special Revenue - Residential Mortgage-Backed Securities						6,967	XXX	7,507	6,868	6,704	0	13	0	0	XXX	XXX	XXX	41	492	XXX	XXX
3199999. Total - U.S. Special Revenue & Special Assessment Obligations						18,864,379	XXX	18,798,146	17,191,868	18,731,653	(39)	(52,587)	0	0	XXX	XXX	XXX	276,249	719,170	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																					
072863 AC 7	BAYLOR SCOTT & WHITE HOL			1	1FE	97,386	97.567	97,567	100,000	97,457		44			4.185	4.340	MN	535	4,185	05/08/2015.	11/15/2045.
136375 BQ 4	CANADIAN NATL RAILWAY		A		1FE	261,808	131.182	262,364	200,000	261,731		(77)			6.375	4.150	MN	1,629		12/16/2016.	11/15/2037.
22546Q AD 9	CREDIT SUISSE SUB NTS GLB				2FE	103,002	106.878	106,878	100,000	101,215		(362)			5.400	4.964	JJ	2,505	5,400	04/12/2012.	01/14/2020.
65504L AK 3	NOBLE HOLDING INTL LTD				3FE	420,856	66.000	264,000	400,000	419,059		(376)			5.250	4.918	MS	6,183	21,000	04/29/2013.	03/15/2042.
893830 AY 5	TRANSOCEAN INC COMPANY GTD				4FE	103,761	99.250	99,250	100,000	101,384		(308)			6.500	6.094	MN	831	6,500	09/20/2010.	11/15/2020.
604059 AE 5	3M COMPANY			1	1FE	136,164	128.168	128,168	100,000	135,607		(557)			6.375	2.657	FA	2,408		10/18/2016.	02/15/2028.
002819 AC 4	ABBOTT LABORATORIES				1FE	123,115	119.212	119,212	100,000	122,191		(629)			6.150	4.501	MN	513	6,150	07/06/2015.	11/30/2037.
002824 AV 2	ABBOTT LABORATORIES 6% 4/1/39				1FE	128,856	119.002	119,002	100,000	127,324		(739)			6.000	4.114	AO	1,500	6,000	11/18/2014.	04/01/2039.
00751Y AA 4	ADVANCE AUTO PARTS INC				2FE	211,875	107.612	215,224	200,000	205,029		(1,356)			5.750	4.923	MN	1,917	11,500	11/09/2012.	05/01/2020.
008117 AG 8	AETNA INC - DEBENTURE				1FE	148,900	116.199	162,679	140,000	140,481		(55)			7.250	7.184	FA	3,834	10,150	06/17/2003.	08/15/2023.
008117 AH 6	AETNA INC - GTD DEB				1FE	56,938	122.834	61,417	50,000	53,210		(231)			7.625	6.709	FA	1,440	3,813	12/18/2003.	08/15/2026.
00817Y AG 3	AETNA INC				1FE	99,918	129.961	129,961	100,000	100,000					6.750	6.750	JD	300	6,750	12/07/2007.	12/15/2037.
001055 30 0	AFLAC INC 5.50% SUB PFD				2FE	300,055	24.200	303,299	313,325	300,656		93			5.500	5.785	MJSD.		17,233	09/19/2013.	09/15/2052.
001306 AB 5	AHS HOSPITAL CORP			1	1FE	122,992	106.646	106,646	100,000	122,784		(208)			5.024	3.720	JJ	2,512		07/14/2016.	07/01/2045.
013817 AU 5	ALCOA INC				3FE	102,544	108.750	108,750	100,000	100,907		(219)			6.150	5.869	FA	2,323	6,150	07/28/2010.	08/15/2020.
013817 AQ 4	ALCOA INC GLB				3FE	102,221	107.000	107,000	100,000	101,011		(165)			5.870	5.641	FA	2,087	5,870	10/18/2010.	02/23/2022.
022249 AU 0	ALCOA INC				3FE	173,525	107.200	187,600	175,000	174,289		37			6.750	6.808	JJ	5,447	11,813	12/05/2011.	01/15/2028.
01959L AA 0	ALLINA HEALTH SYSTEM			1	1FE	200,780	106.604	213,208	200,000	200,762		(14)			4.805	4.780	MN	1,228	9,610	09/16/2015.	11/15/2045.
020002 AH 4	ALLSTATE CORP				1FE	122,974	106.455	127,746	120,000	120,333		(226)			6.750	6.537	MN	1,035	8,100	12/05/2005.	05/15/2018.
020002 AP 6	ALLSTATE CORP				1FE	92,978	123.718	123,718	100,000	95,126		168			6.125	6.624	JD	272	6,125	07/28/2008.	12/15/2032.
02209S AU 7	ALTRIA GROUP INC			1	1FE	100,692	94.698	94,698	100,000	100,673		(19)			2.625	2.544	MS	766		09/14/2016.	09/16/2026.
02361D AM 2	AMEREN ILLINOIS CO			1	1FE	119,770	111.713	111,713	100,000	119,645		(125)			4.800	3.637	JD	213	2,400	09/19/2016.	12/15/2043.
026609 AC 1	AMERICAN HOME PRODUCTS				1FE	116,342	124.358	124,358	100,000	106,029		(785)			7.250	6.064	MS	2,417	7,250	01/26/2005.	03/01/2023.
02687Q BW 7	AMERICAN INTL GROUP				2FE	99,942	101.511	101,511	100,000	99,996		9			5.450	5.460	MN	651	5,450	11/10/2011.	05/18/2017.
02687Q DG 0	AMERICAN INTL GROUP				2FE	102,952	104.277	104,277	100,000	100,470		(427)			5.850	5.380	JJ	2,681	5,850	10/31/2011.	01/16/2018.
03040W AL 9	AMERICAN WATER CAPITAL C			1	1FE	215,222	102.335	204,670	200,000	214,328		(894)			3.400	2.401	MS	2,267	3,400	06/14/2016.	03/01/2025.
030955 AJ 7	AMERITECH CAP FDG CORP - DEBENTURE				2FE	218,000	115.855	231,710	200,000	209,115		(576)			6.875	6.287	AO	2,903	13,750	10/28/2004.	10/15/2027.
030955 AN 8	AMERITECH CAPITAL FUNDING				2FE	102,000	113.406	113,406	100,000	101,207		(73)			6.550	6.396	JJ	3,020	6,550	02/06/2008.	01/15/2028.
031162 BE 9	AMGEN INC				2FE	58,774	103.760	62,256	60,000	58,881		22			4.950	5.083	AO	743	2,970	08/12/2013.	10/01/2041.
032654 AK 1	ANALOG DEVICES INC			1	2FE	214,727	109.964	219,928	200,000	214,521		(204)			5.300	4.831	JD	471	10,629	03/15/2016.	12/15/2045.
035229 CJ 0	ANHEUSER BUSCH COS INC - NOTES				2FE	104,084	127.934	127,934	100,000	102,603		(94)			6.800	6.532	FA	2,833	6,800	06/21/2007.	08/20/2032.

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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
035229 CG 6	ANHEUSER BUSCH COS INC NOTES				2FE	97,300	128.864	128,864	100,000	98,144		76			6.800	7.010	JJ	3,136	6,800	08/22/2008.	01/15/2031.
037411 AW 5	APACHE CORP			2	2FE	105,344	104.618	104,618	100,000	105,026		(113)			5.100	4.744	MS	1,700	5,100	01/23/2014.	09/01/2040.
037833 AL 4	APPLE INC				1FE	185,331	95.624	191,248	200,000	186,022		278			3.850	4.300	MN	1,219	7,700	11/13/2014.	05/04/2043.
038222 AG 0	APPLIED MATERIALS INC				1FE	115,969	119.694	119,694	100,000	115,457		(328)			5.850	4.772	JD	260	5,850	06/02/2015.	06/15/2041.
038222 AK 1	APPLIED MATERIALS INC			2	1FE	102,205	111.202	111,202	100,000	102,121		(70)			5.100	4.923	AO	1,275	5,199	10/21/2015.	10/01/2035.
039483 AT 9	ARCHER DANIELS MIDLAND				1FE	99,158	119.540	119,540	100,000	99,412		22			5.935	5.993	AO	1,484	5,935	01/29/2008.	10/01/2032.
039483 BL 5	ARCHER-DANIELS-MIDLAND C			1	1FE	100,700	94.460	94,460	100,000	100,675		(25)			2.500	2.419	FA	972		08/11/2016.	08/11/2026.
040555 CK 8	ARIZONA PUBLIC SERVICE				1FE	289,682	133.002	266,004	200,000	288,522		(1,160)			6.875	3.683	FA	5,729		08/15/2016.	08/01/2036.
042735 AK 6	ARRO ELECTRONICS INC				2FE	111,366	118.989	118,989	100,000	105,798		(394)			7.500	6.697	JJ	3,458	7,500	06/15/2005.	01/15/2027.
046003 JU 4	ASSOCIATES CORPORATION				2FE	161,370	108.523	173,637	160,000	160,409		(205)			6.950	6.801	MN	1,853	11,120	12/31/2007.	11/01/2018.
046353 AD 0	ASTRAZENECA PLC NOTE				1FE	124,359	127.786	127,786	100,000	122,653		(634)			6.450	4.723	MS	1,899	6,450	03/11/2014.	09/15/2037.
04650N AB 0	AT & T				2FE	295,398	102.700	308,100	300,000	295,811		85			5.350	5.456	MS	5,350	16,050	10/29/2013.	09/01/2040.
00206R BA 9	AT & T INC GLOBAL NOTE				2FE	102,375	104.115	104,115	100,000	102,172		(42)			5.550	5.390	FA	2,097	5,550	10/07/2013.	08/15/2041.
001957 AW 9	AT&T CORP				2FE	214,993	111.935	238,422	213,000	214,069		(58)			6.500	6.441	MS	4,077	13,845	03/27/2008.	03/15/2029.
00206R DH 2	AT&T INC 5.15				2FE	203,991	99.617	199,234	200,000	203,931		(60)			5.150	5.012	MS	3,033	5,150	03/22/2016.	03/15/2042.
049560 AK 1	ATMOS ENERGY CORP			1	1FE	112,895	115.330	115,330	100,000	112,534		(284)			5.500	4.629	JD	244	5,500	09/16/2015.	06/15/2041.
049560 AL 9	ATMOS ENERGY CORP			1	1FE	107,264	97.403	97,403	100,000	107,216		(48)			4.150	3.710	JJ	1,914		09/19/2016.	01/15/2043.
053015 AE 3	AUTOMATIC DATA PROCESSNG			1	1FE	106,921	102.542	102,542	100,000	106,497		(424)			3.375	2.517	MS	994	1,688	05/18/2016.	09/15/2025.
054303 BA 9	AVON PRODUCTS INC				4FE	197,806	94.650	189,300	200,000	198,570		191			5.000	5.136	MS	2,944	13,500	11/13/2013.	03/15/2023.
057224 AK 3	BAKER HUGHES				2FE	133,691	121.210	121,210	100,000	128,809		(1,849)			6.875	3.860	JJ	3,170	6,875	04/09/2014.	01/15/2029.
057224 AZ 0	BAKER HUGHES INC				2FE	107,406	109.935	109,935	100,000	107,178		(164)			5.125	4.623	MS	1,509	5,125	08/05/2015.	09/15/2040.
06051G EE 5	BANK AMER CORP FIXED				1FE	105,002	111.338	111,338	100,000	102,395		(524)			5.875	5.206	JJ	2,872	5,875	04/25/2012.	01/05/2021.
06050W DF 9	BANK OF AMERICA CORP				2FE	93,616	105.077	105,077	100,000	98,016		707			4.850	5.700	JJ	2,236	4,850	10/27/2011.	07/15/2019.
060505 DB 7	BANK OF AMERICA CORPORATION				1FE	102,755	106.085	106,085	100,000	100,785		(328)			5.490	5.109	MS	1,617	5,490	04/15/2011.	03/15/2019.
07284R AA 0	BAYLOR COLLEGE OF MEDICINE				1FE	109,802	107.045	107,045	100,000	109,387		(185)			5.259	4.632	MN	672	5,259	09/10/2014.	11/15/2046.
054937 AF 4	BB&T CORPORATION				1FE	100,922	108.041	108,041	100,000	100,241		(77)			5.250	5.158	MN	875	5,250	10/30/2009.	11/01/2019.
075887 AN 9	BECTON DICKINSON				2FE	128,500	125.203	125,203	100,000	123,765		(1,751)			7.000	4.196	FA	2,917	7,000	03/11/2014.	08/01/2027.
07786D AA 4	BELL ATLANTIC PENNSYLVANIA				1FE	122,900	105.242	131,553	125,000	123,856		64			6.000	6.109	JD	625	7,500	01/14/2006.	12/01/2028.
079860 AE 2	BELLSOUTH CORPORATION				2FE	101,787	109.734	109,734	100,000	101,279		(39)			6.550	6.427	JD	291	6,550	03/20/2008.	06/15/2034.
079867 AM 9	BELLSOUTH TELECOMMUNICATIONS				2FE	112,343	120.022	120,022	100,000	105,645		(474)			7.000	6.156	AO	1,750	7,000	11/16/2004.	10/01/2025.
079867 AW 7	BELLSOUTH TELECOMMUNICATIONS				2FE	96,980	111.525	111,525	100,000	98,172		105			6.375	6.605	JD	531	6,375	07/26/2006.	06/01/2028.
086516 AL 5	BEST BUY INC			2	2FE	102,432	109.000	109,000	100,000	101,042		(231)			5.500	5.205	MS	1,619	5,500	05/03/2011.	03/15/2021.
092114 AB 3	BLACK HILLS POWER INC			1	1FE	254,636	123.112	246,224	200,000	254,433		(203)			6.125	4.251	MN	2,042		11/09/2016.	11/01/2039.
093662 AE 4	BLOCK FINANCIAL LLC			2	2FE	516,333	105.349	526,745	500,000	509,757		(1,560)			5.500	5.079	MN	4,583	27,500	03/07/2013.	11/01/2022.
097023 AM 7	BOEING CO				1FE	273,915	129.902	259,804	200,000	269,858		(4,057)			7.250	2.619	JD	644	10,875	06/21/2016.	06/15/2025.
10112R AQ 7	BOSTON PROPERTIES LP				2FE	101,832	109.045	109,045	100,000	100,456		(176)			5.875	5.680	AO	1,240	5,875	10/21/2009.	10/15/2019.
115637 AL 4	BROWN-FORMAN CORP			2	1FE	91,124	91.841	91,841	100,000	91,136		12			3.750	4.320	JJ	1,729		12/07/2016.	01/15/2043.
121899 CG 1	BURLINGTON NORTHERN CO				1FE	19,840	115.598	23,120	20,000	20,000					8.150	8.150	JJ	815	1,630	10/27/1997.	01/01/2020.
121899 CE 6	BURLINGTON NORTHERN RR CO CONS MTG				1FE	155,250	108.959	163,439	150,000	151,382		(407)			6.550	6.209	JJ	4,913	9,825	01/03/2007.	01/01/2020.
12189T AA 2	BURLINGTON NORTHERN SANTA FE CORP				1FE	104,372	127.469	127,469	100,000	102,406		(191)			7.000	6.639	JD	311	7,000	06/16/2008.	12/15/2025.
130789 AF 7	CALIFORNIA WATER SERVICE			2	1FE	245,822	112.773	225,546	200,000	244,536		(674)			5.500	4.032	JD	917	8,250	08/24/2016.	12/01/2040.
133131 AQ 5	CAMDEN PROPERTY TRUST				1FE	96,707	101.490	101,490	100,000	99,750		641			5.700	6.387	MN	728	5,700	09/29/2009.	05/15/2017.

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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
14149Y AW 8	CARDINAL HEALTH INC				2FE	133,775	98.823	128,470	130,000	133,451		(69)			4.600	4.428	MS	1,761	5,980	05/07/2013.	03/15/2043.
149123 BJ 9	CATERPILLAR INC				1FE	102,125	127.166	127,166	100,000	101,479		(58)			7.300	7.134	MN	1,217	7,300	10/14/2008.	05/01/2031.
149123 BN 0	CATERPILLAR INC			1	1FE	119,630	125.129	125,129	100,000	118,953		(586)			6.050	4.576	FA	2,286	6,050	11/04/2015.	08/15/2036.
14916R AD 6	CATHOLIC HEALTH INIT				1FE	98,823	88.825	88,825	100,000	98,843		20			4.350	4.427	MN	725	4,350	03/15/2016.	11/01/2042.
14916R AC 8	CATHOLIC HEALTH INITIATI				1FE	95,032	97.292	97,292	100,000	96,466		535			2.950	3.628	MN	492	2,950	03/25/2014.	11/01/2022.
158525 AS 4	CHAMPION INTERNATIONAL CORPORATION				2FE	85,830	111.660	111,660	100,000	91,780		604			6.400	7.669	FA	2,418	6,400	08/08/2008.	02/15/2026.
166764 BL 3	CHEVRON CORP			1	1FE	101,309	98.367	98,367	100,000	101,240		(69)			2.954	2.799	MN	369	1,477	06/02/2016.	05/16/2026.
16876A AA 2	CHILDREN'S HOSPITAL MEDI			1	1FE	98,154	99.297	99,297	100,000	98,206		33			4.268	4.381	MN	545	4,268	06/02/2015.	05/15/2044.
171232 AE 1	CHUBB CORPORATION				1FE	105,532	128.729	128,729	100,000	103,763		(148)			6.800	6.404	MN	869	6,800	05/07/2008.	11/15/2031.
172062 AE 1	CINCINNATI FINANCIAL CORP				1FE	192,890	116.106	232,212	200,000	194,852		152			6.125	6.369	MN	2,042	12,250	05/05/2008.	11/01/2034.
17275R AD 4	CISCO SYSTEMS INC				1FE	121,801	126.998	126,998	100,000	121,291		(510)			5.900	4.387	FA	2,229	5,900	02/04/2016.	02/15/2039.
17275R AF 9	CISCO SYSTEMS INC				1FE	116,545	121.820	121,820	100,000	115,546		(383)			5.500	4.418	JJ	2,536	5,500	04/16/2014.	01/15/2040.
172967 AL 5	CITIGROUP INC				1FE	122,975	125.007	125,007	100,000	114,346		(1,305)			7.875	5.697	MN	1,006	7,875	05/03/2011.	05/15/2025.
17858P AA 9	CITY OF HOPE				1FE	229,774	117.535	235,070	200,000	229,099		(459)			5.623	4.679	MN	1,437	11,246	03/22/2016.	11/15/2043.
186108 CF 1	CLEVELAND ELECTRIC ILLUM CO				2FE	48,398	100.907	52,472	52,000	51,885		439			5.700	6.601	AO	741	2,964	01/15/2009.	04/01/2017.
126117 AE 0	CNA FINANCIAL CORP				2FE	315,515	118.213	354,639	300,000	305,951		(661)			7.250	6.885	MN	2,779	21,750	11/01/2004.	11/15/2023.
191216 BW 9	COCA-COLA CO/THE			1	1FE	101,323	94.784	94,784	100,000	101,249		(74)			2.550	2.401	JD	213	1,282	06/06/2016.	06/01/2026.
191219 BC 7	COCA-COLA REFRESH USA				1FE	140,924	130.834	130,834	100,000	138,796		(1,158)			6.750	4.004	JJ	3,113	6,750	02/18/2015.	01/15/2038.
00209T AB 1	COMCAST CABLE COMM HLDGS				1FE	79,910	135.350	100,159	74,000	75,874		(234)			9.455	8.892	MN	894	6,997	11/19/2002.	11/15/2022.
20030N AU 5	COMCAST CORP				1FE	98,402	104.143	104,143	100,000	99,851		160			6.300	6.478	MN	805	6,300	03/31/2009.	11/15/2017.
202795 HT 0	COMMONWEALTH EDISON CO			1	1FE	127,477	131.230	131,230	100,000	126,643		(750)			6.450	4.481	JJ	2,974	6,450	11/20/2015.	01/15/2038.
20369E AA 0	COMMUNITY HOSPITALS OF I			1	1FE	216,662	100.196	200,392	200,000	215,739		(923)			4.237	3.156	MN	1,412	4,237	06/08/2016.	05/01/2025.
12612W AB 0	CON-WAY INC				4FE	523,347	81.000	405,000	500,000	521,001		(674)			6.700	6.307	MN	5,583	33,500	03/27/2013.	05/01/2034.
205887 AF 9	CONAGRA INC SR NTS BOOK ENTRY				2FE	102,788	120.956	120,956	100,000	101,630		(114)			7.125	6.893	AO	1,781	7,125	08/15/2008.	10/01/2026.
207597 DV 4	CONNECTICUT LT & PWR CO MTG 6.35				1FE	133,012	127.523	127,523	100,000	130,863		(1,030)			6.350	4.041	JD	529	6,350	11/13/2014.	06/01/2036.
208251 AE 8	CONOCO INC				2FE	132,615	125.756	125,756	100,000	127,944		(1,725)			6.950	4.042	AO	1,467	6,950	03/11/2014.	04/15/2029.
209111 EL 3	CONS EDISON CO OF NY				1FE	192,256	120.697	241,394	200,000	194,448		149			5.850	6.097	MS	3,445	11,700	03/27/2008.	03/15/2036.
219350 AH 8	CORNING INC DEBENTURE				2FE	99,660	121.110	121,110	100,000	99,786		11			6.850	6.876	MS	2,283	6,850	03/01/2010.	03/01/2029.
12626P AL 7	CRH AMERICA INC				2FE	229,657	110.720	238,048	215,000	222,006		(1,535)			5.750	4.852	JJ	5,700	12,363	04/17/2012.	01/15/2021.
231021 AD 8	CUMMINS INC				1FE	127,195	119.430	119,430	100,000	122,678		(1,785)			6.750	4.003	FA	2,550	6,750	05/21/2014.	02/15/2027.
231021 AQ 9	CUMMINS INC			2	1FE	106,620	111.252	111,252	100,000	106,472		(128)			4.875	4.454	AO	1,219	4,875	11/04/2015.	10/01/2043.
126650 BJ 8	CVS CAREMARK CORP				2FE	100,398	118.210	118,210	100,000	100,232		(15)			6.250	6.219	JD	521	6,250	12/18/2007.	06/01/2027.
237194 AE 5	DARDEN RESTAURANTS NOTES				2FE	587,161	103.096	618,576	600,000	588,645		319			6.000	6.172	FA	13,600	36,000	09/03/2013.	08/15/2035.
239753 DL 7	DAYTON HUDSON CORPORATION				1FE	64,838	122.320	61,160	50,000	60,321		(672)			6.650	4.361	FA	1,385	3,325	10/12/2011.	08/01/2028.
244199 AW 5	DEERE & COMPANY				1FE	129,760	125.866	125,866	100,000	125,988		(1,727)			6.550	3.789	AO	1,638	6,550	10/06/2014.	10/01/2028.
24702R AM 3	DELL INC				3FE	107,042	83.000	83,000	100,000	106,154		(134)			5.400	4.956	MS	1,665	5,400	11/08/2012.	09/10/2040.
25159N AW 5	DEVELOPERS DIVERSIFIED REALTY				2FE	161,870	107.731	162,674	151,000	152,322		(788)			7.500	6.893	MN	1,447	11,325	01/03/2006.	07/15/2018.
386088 AH 1	DIAGEO INVESTMENTS CORP				1FE	300,044	139.706	279,412	200,000	299,278		(766)			7.450	3.693	AO	3,146		10/18/2016.	04/15/2035.
254010 AD 3	DIGNITY HEALTH			1	1FE	107,930	99.521	99,521	100,000	107,577		(353)			3.812	2.731	MN	635	1,906	08/04/2016.	11/01/2024.
254010 AB 7	DIGNITY HEALTH DEB				1FE	104,253	92.540	92,540	100,000	104,198		(55)			4.500	4.231	MN	750	2,250	05/19/2016.	11/01/2042.
257375 AF 2	DOMINION GAS HLDGS LLC			2	1FE	201,525	103.619	207,238	200,000	201,492		(28)			4.800	4.750	MN	1,600	9,600	10/21/2015.	11/01/2043.
257559 AJ 3	DOMTAR CORP ST UNSECURED				2FE	212,891	96.618	193,236	200,000	211,885		(198)			6.250	5.802	MS	4,167	12,500	01/02/2013.	09/01/2042.
260003 AG 3	DOVER CORP				1FE	133,135	131.398	131,398	100,000	130,986		(876)			6.600	4.348	MS	1,943	6,600	06/18/2014.	03/15/2038.

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
260003 AK 4	DOVER CORP.				1FE	113,165	117.160	117,160	100,000	112,743		(287)			5.375	4.504	MS	1,792	5,375	07/06/2015.	03/01/2041.
260543 BE 2	DOW CHEMICAL CO.				2FE	112,276	119.408	119,408	100,000	105,484		(708)			7.375	6.289	MS	2,458	7,375	02/04/2008.	03/01/2023.
26442C AA 2	DUKE ENERGY CAROLINAS.				1FE	248,387	123.052	246,104	200,000	247,095		(1,222)			6.100	4.351	JD	1,017	12,200	03/28/2016.	06/01/2037.
263534 BR 9	E. I. DU PONT DE NEMOURS.				1FE	228,605	111.948	223,896	200,000	226,957		(816)			5.600	4.566	JD	498	11,200	10/27/2015.	12/15/2036.
277432 AB 6	EASTMAN CHEMICAL CO - DEBENTURE.				2FE	112,960	120.039	120,039	100,000	105,264		(578)			7.250	6.312	JJ	3,343	7,250	11/30/2004.	01/15/2024.
278058 DH 2	EATON CORP.				2FE	100,533	109.771	109,771	100,000	100,091		(37)			6.950	6.905	MS	1,950	6,950	03/17/2009.	03/20/2019.
278265 AC 7	EATON VANCE CORP.				1FE	95,955	103.763	103,763	100,000	99,663		420			6.500	6.966	AO	1,607	6,500	05/18/2009.	10/02/2017.
278642 AE 3	EBAY INC.			2	2FE	94,995	96.927	96,927	100,000	96,514		565			2.600	3.294	JJ	1,199	2,600	03/25/2014.	07/15/2022.
532457 BA 5	ELI LILLY & CO.				1FE	252,687	120.498	240,996	200,000	251,633		(1,054)			5.550	3.721	MS	3,268	5,550	05/18/2016.	03/15/2037.
268648 AN 2	EMC CORP.			2	3FE	100,489	92.624	92,624	100,000	100,354		(51)			3.375	3.311	JD	281	3,375	04/08/2014.	06/01/2023.
291011 AQ 7	EMERSON ELECTRIC CO.				1FE	123,476	120.167	120,167	100,000	120,972		(937)			6.000	4.161	FA	2,267	6,000	03/24/2014.	08/15/2032.
291011 BB 9	EMERSON ELECTRIC CO.				1FE	124,289	127.686	127,686	100,000	123,611		(610)			6.125	4.445	AO	1,293	6,125	11/20/2015.	04/15/2039.
29364G AF 0	ENTERGY CORP.			2	2FE	203,869	107.795	215,590	200,000	201,025		(265)			5.125	4.962	MS	3,018	10,250	10/04/2010.	09/15/2020.
29364W 50 4	ENTERGY LA LLC 5.25% PFD.				1FE	100,000	23.490	93,960	100,000	100,000					5.250	5.250	JAJO	1,313	5,250	06/26/2012.	07/01/2052.
293562 AD 6	EOG RESOURCES INC.				2FE	126,254	113.918	113,918	100,000	122,378		(1,534)			6.650	4.142	AO	1,663	6,650	05/21/2014.	04/01/2028.
294628 50 8	EQUITY COMMONWEALTH.				2FE	100,000	23.880	95,520	100,000	100,000					5.750	5.750	FMAN.		5,750	07/20/2012.	08/01/2042.
29736R AG 5	ESTEE LAUDER CO INC.			2	1FE	104,384	103.419	103,419	100,000	104,378		(6)			4.375	4.110	JD	194	2,188	12/07/2016.	06/15/2045.
29736R AC 4	ESTEE LAUDER COS INC.				1FE	121,158	120.272	120,272	100,000	119,670		(579)			6.000	4.513	MN	767	6,000	05/01/2014.	05/15/2037.
30161M AE 3	EXELON GENERATION CO LLC.				2FE	98,254	103.358	103,358	100,000	99,856		181			6.200	6.399	AO	1,550	6,200	06/09/2009.	10/01/2017.
30231G AT 9	EXXON MOBIL CORPORATION.			1	1FE	208,276	99.865	199,730	200,000	207,825		(451)			3.043	2.550	MS	2,029	3,009	06/02/2016.	03/01/2026.
31410H AQ 4	FEDERATED DEPT STORES INC DE DEB.				2FE	112,500	113.247	113,247	100,000	106,856		(368)			6.900	6.097	AO	1,725	6,900	02/22/2005.	04/01/2029.
316773 CF 5	FIFTH THIRD BANCORP.				2FE	91,592	100.137	100,137	100,000	99,955		1,104			5.450	6.612	JJ	2,513	5,450	11/30/2009.	01/15/2017.
316773 CH 1	FIFTH THIRD BANCORP SUBORDINATED.				2FE	224,378	139.004	291,908	210,000	221,083		(203)			8.250	7.739	MS	5,775	17,325	04/09/2008.	03/01/2038.
338915 AM 3	FLEET BOSTON FINANCIAL CORP.				2FE	104,986	116.337	116,337	100,000	103,531		(204)			6.700	6.266	JJ	3,089	6,700	03/29/2011.	07/15/2028.
341099 CB 3	FLORIDA PWR CORP.				1FE	117,477	115.707	115,707	100,000	115,704		(648)			5.900	4.520	MS	1,967	5,900	02/24/2014.	03/01/2033.
345370 BJ 8	FORD MOTOR CO - DEBENTURE.				2FE	226,500	121.192	242,384	200,000	208,802		(1,378)			8.875	7.802	JJ	8,185	17,750	02/14/2005.	01/15/2022.
345370 CA 6	FORD MOTOR CO - GLOBAL LANDMARK SE.				2FE	101,750	125.505	125,505	100,000	101,046		(39)			7.450	7.332	JJ	3,415	7,450	12/16/2004.	07/16/2031.
358885 AA 9	FROEDTERT & COMMUNITY HEALTH.				1FE	204,377	97.775	195,550	200,000	204,247		(75)			4.686	4.554	AO	2,343	9,372	08/18/2015.	04/01/2045.
361448 AF 0	GATX CORP.				2FE	103,257	104.055	104,055	100,000	100,427		(359)			6.000	5.602	FA	2,267	6,000	11/09/2009.	02/15/2018.
36158F AD 2	GE GLOBAL INSURANCE.				1FE	99,500	133.555	133,555	100,000	99,657		14			7.750	7.792	JD	344	7,750	01/26/2009.	06/15/2030.
369622 SM 8	GENERAL ELEC CAP CORP.				1FE	103,767	110.906	110,906	100,000	101,633		(351)			5.300	4.857	FA	2,061	5,300	10/18/2011.	02/11/2021.
369622 41 0	GENERAL ELECTRIC CAPITAL CORP.				1FE	121,800	24.550	134,804	137,275	122,162		127			4.875	5.586	JAJO		6,692	09/09/2013.	01/29/2053.
36966R 6E 1	GENERAL ELECTRIC CAPITAL CORP.				1FE	27,944	112.254	28,064	25,000	26,727		(236)			5.400	4.141	AO	285	1,350	03/08/2012.	04/15/2023.
36966T DU 3	GENERAL ELECTRIC CAPITAL CORP MTN.				1FE	120,005	104.878	125,854	120,000	120,000					4.200	4.200	MN	644	5,040	11/25/2011.	11/15/2024.
372546 AU 5	GEORGE WASHINGTON UNIVER.			1	1FE	211,115	108.130	216,260	200,000	210,862		(183)			4.868	4.530	MS	2,867	11,737	08/21/2015.	09/15/2045.
373334 JN 2	GEORGIA POWER CO.				1FE	125,604	120.273	120,273	100,000	125,126		(478)			5.950	4.194	FA	2,479	2,975	04/20/2016.	02/01/2039.
373334 KE 0	GEORGIA POWER CO.			1	1FE	106,895	100.495	100,495	100,000	106,625		(270)			3.250	2.426	AO	813	1,833	08/03/2016.	04/01/2026.
375558 AX 1	GILEAD SCIENCES INC.			2	1FE	103,924	103.837	103,837	100,000	103,824		(72)			4.800	4.551	AO	1,200	4,800	08/05/2015.	04/01/2044.
375558 AZ 6	GILEAD SCIENCES INC.			2	1FE	100,832	101.106	101,106	100,000	100,677		(74)			3.500	3.401	FA	1,458	3,500	11/13/2014.	02/01/2025.
377372 AE 7	GLAXOSMITHKLINE CAP INC.				1FE	257,173	131.525	263,050	200,000	254,189		(1,503)			6.375	4.406	MN	1,629	12,750	09/03/2015.	05/15/2038.
379352 AL 1	GLOBAL MARINE NOTES.				4FE	155,202	81.000	125,550	155,000	155,143		(8)			7.000	6.988	JD	904	10,850	12/05/2011.	06/01/2028.
38143Y AC 7	GOLDMAN SACHS.				2FE	206,060	119.177	238,354	200,000	205,397		(142)			6.450	6.208	MN	2,150	12,900	06/13/2013.	05/01/2036.
38141E T8 2	GOLDMAN SACHS GROUP.				1FE	100,000	110.101	110,101	100,000	100,000					5.250	5.250	MON	233	5,250	09/16/2011.	09/15/2026.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
38141G CU 6	GOLDMAN SACHS GROUP INC.				1FE	100,750	120.863	120,863	100,000	100,458		(16)			6.125	6.080	FA	2,314	6,125	08/24/2004.	02/15/2033.
38141G ES 9	GOLDMAN SACHS GROUP INC.				2FE	100,820	113.967	113,967	100,000	100,445		(32)			5.950	5.891	JJ	2,744	5,950	01/17/2007.	01/15/2027.
38141E W8 8	GOLDMAN SACHS GRP INC NOTES				1FE	100,000	106.549	106,549	100,000	100,000					5.100	5.100	MON	227	5,100	06/17/2011.	06/15/2024.
362311 AG 7	GTE CALIFORNIA				3FE	220,122	97.977	195,954	200,000	210,466		(707)			6.750	6.063	MN	1,725	13,500	06/28/2005.	05/15/2027.
362320 BA 0	GTE CORP.				2FE	114,878	124.673	124,673	100,000	107,819		(474)			6.940	5.978	AO	1,465	6,940	02/17/2005.	04/15/2028.
362333 AH 9	GTE FLORIDA INC.				3FE	423,401	86.832	347,328	400,000	412,162		(738)			6.860	6.474	FA	11,433	27,440	06/05/2006.	02/01/2028.
362337 AK 3	GTE NORTH INC.				3FE	517,952	81.650	408,250	500,000	509,649		(577)			6.730	6.484	FA	12,712	33,650	06/21/2010.	02/15/2028.
40621P AA 7	HALLIBURTON COMPANY-MEDIUM TERM NO.				2FE	135,212	120.001	147,601	123,000	130,625		(552)			6.750	5.940	FA	3,459	8,303	09/02/2011.	02/01/2027.
412822 AE 8	HARLEY-DAVIDSON INC.			1	1FE	202,261	98.781	197,562	200,000	202,209		(38)			4.625	4.555	JJ	3,931	9,250	08/18/2015.	07/28/2045.
416515 AV 6	HARTFORD FINL SVCS GRP.				2FE	100,398	107.608	107,608	100,000	100,087		(39)			6.000	5.954	JJ	2,767	6,000	12/07/2009.	01/15/2019.
41652P AB 5	HARTFORD HEALTHCARE CORP.				1FE	238,408	112.521	225,042	200,000	237,515		(637)			5.746	4.539	AO	2,873	11,492	02/24/2016.	04/01/2044.
42217K AW 6	HEALTH CARE REIT INC.				2FE	100,005	110.160	110,160	100,000	100,002		(0)			5.250	5.250	JJ	2,421	5,250	01/09/2012.	01/15/2022.
427866 AW 8	HERSHEY COMPANY			1	1FE	189,114	88.535	177,070	200,000	189,150		36			3.375	3.677	FA	2,663		10/27/2016.	08/15/2046.
428236 BR 3	HEWLETT PACKARD CO.				2FE	522,931	100.863	504,315	500,000	520,507		(376)			6.000	5.690	MS	8,833	30,000	04/03/2013.	09/15/2041.
428236 BV 4	HEWLETT-PACKARD CO SR UNSECURED				2FE	100,506	106.740	106,740	100,000	100,261		(46)			4.650	4.590	JD	284	4,650	11/13/2012.	12/09/2021.
437076 AS 1	HOME DEPOT INC.				1FE	83,198	126.336	126,336	100,000	86,125		305			5.875	7.195	JD	245	5,875	02/21/2008.	12/16/2036.
437076 AU 6	HOME DEPOT INC.			2	1FE	117,888	119.164	119,164	100,000	117,490		(398)			5.400	4.212	MS	1,590	5,400	02/04/2016.	09/15/2040.
438516 AT 3	HONEYWELL INTERNATIONAL			1	1FE	129,460	123.198	123,198	100,000	128,867		(593)			5.700	3.665	MS	1,678	2,850	05/18/2016.	03/15/2037.
438516 BB 1	HONEYWELL INTERNATIONAL				1FE	117,323	122.004	122,004	100,000	116,468		(383)			5.375	4.275	MS	1,792	5,375	09/16/2014.	03/01/2041.
40428H PB 2	HSBC USA INC.				1FE	204,090	106.237	212,474	200,000	201,617		(387)			5.000	4.762	MS	2,611	10,000	11/03/2011.	09/27/2020.
444859 AU 6	HUMANA INC.				2FE	101,724	107.071	107,071	100,000	100,324		(189)			6.300	6.082	FA	2,625	6,300	01/05/2010.	08/01/2018.
444859 BB 7	HUMANA, INC.			2	2FE	29,559	95.941	28,782	30,000	29,596		8			4.625	4.715	JD	116	1,388	03/05/2013.	12/01/2042.
459200 AR 2	IBM CORP.				1FE	123,470	125.011	125,011	100,000	119,553		(1,463)			6.220	3.943	FA	2,592	6,220	03/24/2014.	08/01/2027.
459200 GS 4	IBM CORP.				1FE	116,754	121.900	121,900	100,000	116,282		(402)			5.600	4.458	MN	467	5,600	10/27/2015.	11/30/2039.
452308 AT 6	ILLINIOS TOOL WK.			2	1FE	101,300	103.851	103,851	100,000	100,973		(123)			3.500	3.341	MS	1,167	3,500	04/08/2014.	03/01/2024.
452308 AQ 2	ILLINOIS TOOL WKS INC.				1FE	120,573	112.604	112,604	100,000	120,479		(94)			4.875	3.615	MS	1,435		10/25/2016.	09/15/2041.
458140 AK 6	INTEL CORP.				1FE	101,934	110.083	110,083	100,000	101,874		(40)			4.800	4.671	AO	1,200	4,800	06/15/2015.	10/01/2041.
458140 AN 0	INTEL CORP.				1FE	96,076	103.096	103,096	100,000	96,499		150			4.000	4.306	JD	178	4,000	01/23/2014.	12/15/2032.
461070 AG 9	INTERSTATE POWER & LIGHT				1FE	128,934	126.733	126,733	100,000	127,137		(698)			6.250	4.349	JJ	2,882	6,250	05/01/2014.	07/15/2039.
472319 AC 6	JEFFERIES GROUP INC.				2FE	464,074	101.986	458,937	450,000	462,483		(346)			6.250	6.004	JJ	12,969	28,125	06/11/2013.	01/15/2036.
472319 AE 2	JEFFERIES GROUP INC.				2FE	266,544	109.672	274,180	250,000	262,399		(844)			6.450	5.810	JD	1,030	16,125	06/17/2013.	06/08/2027.
476556 CP 8	JERSEY CENTRAL PWR & LT WI SENIOR				2FE	210,980	110.349	220,698	200,000	209,760		(262)			6.400	5.972	MN	1,636	12,800	12/03/2013.	05/15/2036.
24422E SP 5	JOHN DEERE CAPITAL CORP.				1FE	106,160	102.156	102,156	100,000	105,755		(405)			3.350	2.498	JD	177	3,350	06/02/2016.	06/12/2024.
478160 AN 4	JOHNSON & JOHNSON				1FE	126,892	131.189	131,189	100,000	124,923		(753)			5.950	4.141	FA	2,248	5,950	04/17/2014.	08/15/2037.
478160 BY 9	JOHNSON & JOHNSON			1	1FE	101,439	95.643	95,643	100,000	101,362		(77)			2.450	2.280	MS	817	1,225	06/08/2016.	03/01/2026.
48125X GW 0	JP MORGAN CHASE & CO.			2	1FE	100,000	104.695	104,695	100,000	100,000					5.000	5.000	MS	1,333	5,000	03/22/2011.	03/25/2031.
48125X SN 7	JP MORGAN CHASE MULTI STEP UP			2	1FE	200,000	104.061	208,122	200,000	200,000					5.000	5.000	JD	583	10,250	06/07/2011.	06/10/2031.
491674 BG 1	KENTUCKY UTILITIES CO.			1	1FE	122,661	114.466	114,466	100,000	122,489		(172)			5.125	3.681	MN	854	2,563	09/19/2016.	11/01/2040.
494368 BU 6	KIMBERLY-CLARK CORP.			1	1FE	102,140	97.433	97,433	100,000	102,022		(118)			2.750	2.501	FA	1,039	1,322	05/25/2016.	02/15/2026.
49446R AJ 8	KIMCO REALTY CORP.				2FE	103,806	112.021	112,021	100,000	100,996		(321)			6.875	6.474	AO	1,719	6,875	10/13/2009.	10/01/2019.
494550 AJ 5	KINDER MORGAN ENER PART.				2FE	104,141	118.318	118,318	100,000	102,837		(113)			7.400	7.080	MS	2,179	7,400	07/01/2008.	03/15/2031.
494550 AT 3	KINDER MORGAN ENER PART.				2FE	429,718	105.722	422,888	400,000	425,183		(816)			5.800	5.261	MS	6,831	23,200	09/27/2013.	03/15/2035.

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
494550 BE 5	KINDER MORGAN ENER PART				2FE	100,330	107.413	107,413	100,000	100,118		(28)			5.300	5.265	MS	1,561	5,300	06/03/2010.	09/15/2020.
494550 AL 0	KINDER MORGAN ENERGY PARTNER NOTE				2FE	83,388	122.756	85,929	70,000	77,683		(287)			7.750	6.596	MS	1,597	5,425	06/19/2003.	03/15/2032.
500255 AN 4	KOHLS CORP				2FE	595,430	104.384	626,304	600,000	599,657		(52)			6.000	6.027	JJ	16,600	36,000	08/28/2013.	01/15/2033.
50075N AC 8	KRAFT FOODS INC				2FE	106,389	124.125	124,125	100,000	104,106		(167)			6.500	6.076	MN	1,083	6,500	02/05/2007.	11/01/2031.
505588 BJ 1	LACLEDE GAS GO			2	1FE	100,863	101.925	101,925	100,000	100,632		(88)			3.400	3.289	FA	1,275	3,400	04/16/2014.	08/15/2023.
525555 AB 4	LELAND STANFORD JR UNIV CALIF - DE				1FE	102,145	125.424	112,882	90,000	94,415		(487)			6.875	6.014	FA	2,578	6,188	01/14/2003.	02/01/2024.
530715 AJ 0	LIBERTY MEDIA CORP - SENIOR DEBENT				3FE	116,606	106.500	106,500	100,000	109,480		(428)			8.250	7.124	FA	3,438	8,250	01/21/2005.	02/01/2030.
534187 AR 0	LINCOLN NATIONAL CORP				2FE	109,165	117.217	117,217	100,000	107,768		(223)			6.150	5.492	AO	1,435	6,150	06/29/2012.	04/07/2036.
534187 AL 3	LINCOLN NATIONAL CORPORATION				2FE	105,551	105.636	105,636	100,000	100,775		(599)			7.000	6.323	MS	2,061	7,000	10/28/2009.	03/15/2018.
539830 AZ 2	LOCKHEED MARTIN CORP				2FE	19,909	110.050	22,010	20,000	19,917		2			4.850	4.879	MS	286	970	12/13/2013.	09/15/2041.
544152 AB 7	LORILLARD TOBACCO CO COMPANY GTD				2FE	203,957	113.559	227,118	200,000	201,523		(396)			6.875	6.617	MN	2,292	13,750	02/04/2011.	05/01/2020.
546676 AU 1	LOUISVILLE GAS & ELEC			1	1FE	122,684	113.278	113,278	100,000	122,512		(172)			5.125	3.681	MN	655	2,563	09/19/2016.	11/15/2040.
548661 AK 3	LOWES COMPANIES NOTE BOOK ENTRY				1FE	302,668	129.174	387,522	300,000	301,731		(95)			6.500	6.433	MS	5,742	19,500	06/03/2008.	03/15/2029.
571903 AG 8	MARRIOTT INTERNATIONAL INC NEW NOT				2FE	96,154	102.172	102,172	100,000	99,782		454			6.375	6.868	JD	283	6,375	08/28/2008.	06/15/2017.
573284 AJ 5	MARTIN MARIETTA MATERIAL SR NOTES				2FE	100,005	106.281	106,281	100,000	100,004		(0)			6.250	6.250	MN	1,042	6,250	05/08/2012.	05/01/2037.
578454 AC 4	MAYO CLINIC				1FE	93,063	95.688	95,688	100,000	93,346		108			4.000	4.404	MN	511	4,000	04/09/2014.	11/15/2047.
55262C AH 3	MBIA Inc.			2	3FE	78,000	100.000	78,000	78,000	78,000					6.400	6.400	FMAN.	638	4,992	07/17/2007.	08/15/2022.
579780 AK 3	MCCORMICK & CO			1	1FE	215,432	98.837	197,674	200,000	214,858		(574)			3.250	2.296	MN	831	3,250	08/18/2016.	11/15/2025.
58013M EF 7	MCDONALDS CORP 6.3% 3/1/38				2FE	131,505	124.619	124,619	100,000	129,496		(853)			6.300	4.186	MS	2,100	6,300	07/28/2014.	03/01/2038.
58506Y AR 3	MEDSTAR HEALTH INC			1	1FE	94,774	89.911	89,911	100,000	94,924		150			3.699	4.166	FA	1,397	1,850	05/25/2016.	08/15/2031.
585055 AQ 9	MEDTRONIC INC				1FE	127,776	130.197	130,197	100,000	125,995		(661)			6.500	4.616	MS	1,914	6,500	03/10/2014.	03/15/2039.
585055 BD 7	MEDTRONIC INC			1	1FE	102,623	107.416	107,416	100,000	102,556		(49)			4.625	4.460	MS	1,362	4,625	08/18/2015.	03/15/2044.
806605 AH 4	MERCK & CO INC				1FE	137,694	134.291	134,291	100,000	137,524		(170)			6.550	3.894	MS	1,929		11/09/2016.	09/15/2037.
589331 AD 9	MERCK & COMPANY INC SENIOR NOTE				1FE	103,713	124.346	124,346	100,000	102,297		(140)			6.400	6.113	MS	2,133	6,400	07/28/2008.	03/01/2028.
590188 JF 6	MERRILL LYNCH				2FE	99,500	106.666	106,666	100,000	99,963		22			6.500	6.526	JJ	2,997	6,500	10/06/1998.	07/15/2018.
59022C AB 9	MERRILL LYNCH & CO				2FE	297,788	113.083	339,249	300,000	299,239		35			6.220	6.266	MS	5,494	18,660	08/21/2012.	09/15/2026.
59156R AE 8	METLIFE INC				1FE	100,476	125.591	125,591	100,000	100,335		(12)			6.500	6.466	JD	289	6,500	08/06/2008.	12/15/2032.
594457 BT 9	MICHIGAN CONS GAS				1FE	77,474	118.604	83,023	70,000	76,074		(241)			5.700	4.917	MS	1,175	3,990	04/04/2012.	03/15/2033.
594918 AJ 3	MICROSOFT CORP				1FE	99,506	106.259	106,259	100,000	99,536		11			4.500	4.532	AO	1,125	4,500	01/23/2014.	10/01/2040.
594918 BL 7	MICROSOFT CORP			1	1FE	99,654	106.542	106,542	100,000	99,660		6			4.450	4.471	MN	717	4,450	11/10/2015.	11/03/2045.
61746B CY 0	MORGAN STANLEY				1FE	95,434	119.506	119,506	100,000	97,407		188			6.250	6.619	FA	2,465	6,250	04/10/2008.	08/09/2026.
617446 V7 1	MORGAN STANLEY MEDIUM TERM NOTES				1FE	101,465	103.036	103,036	100,000	100,000					6.250	6.032	FA	2,135	6,250	09/29/2011.	08/28/2017.
617446 7P 8	MORGAN STANLEY SR UNSECURED				1FE	102,117	109.521	109,521	100,000	100,825		(205)			5.500	5.243	JJ	2,399	5,500	02/02/2011.	07/24/2020.
61747W AF 6	MORGAN STANLEY SR UNSECURED				1FE	195,587	110.958	216,368	195,000	195,284		(60)			5.750	5.709	JJ	4,859	11,213	03/26/2012.	01/25/2021.
61945C AB 9	MOSAIC CO			2	2FE	14,939	86.803	13,888	16,000	14,994		19			4.875	5.335	MN	100	780	01/03/2014.	11/15/2041.
61945C AD 5	MOSAIC CO			2	2FE	208,206	99.181	198,362	200,000	207,029		(269)			5.450	5.130	MN	1,393	10,900	12/19/2013.	11/15/2033.
620076 AH 2	MOTOROLA INC - DEBENTURE				2FE	109,573	119.115	119,115	100,000	104,831		(418)			7.500	6.736	MN	958	7,500	04/16/2007.	05/15/2025.
626717 AG 7	MURPHY OIL CORP SR UNSECURED			2	3FE	486,185	93.686	468,430	500,000	487,245		218			5.125	5.310	JD	2,135	28,125	03/26/2013.	12/01/2042.
635405 AM 5	NATIONAL CITY CORP				1FE	98,287	110.069	110,069	100,000	99,604		148			6.875	7.059	MN	878	6,875	03/03/2008.	05/15/2019.
637071 AK 7	NATIONAL OILWELL VARCO I			2	2FE	185,464	76.770	153,540	200,000	185,928		282			3.950	4.414	JD	658	7,900	08/05/2015.	12/01/2042.
637417 AD 8	NATL RETAIL PROPERTIES				2FE	102,849	110.648	110,648	100,000	101,475		(282)			5.500	5.132	JJ	2,536	5,500	11/15/2011.	07/15/2021.
645767 AY 0	NEW JERSEY BELL CO - DEBENTURES -				1FE	207,875	120.562	241,124	200,000	202,311		(333)			8.000	7.736	JD	1,333	16,000	08/06/2002.	06/01/2022.
650094 CJ 2	NEW YORK TELEPHONE CO - DEBENTURES				1FE	250,388	110.224	250,208	227,000	242,079		(967)			6.500	5.719	AO	3,115	14,755	07/10/2012.	04/15/2028.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
651639 AM 8	NEWMONT MINING CORP				2FE	382,535	110.016	413,660	376,000	381,901		(134)			6.250	6.133	AO	5,875	23,500	08/01/2013.	10/01/2039.
90131H AY 1	NEWS AMER HLDGS INC SR DEBT BOOK E				2FE	105,989	126.025	126,025	100,000	103,502		(244)			7.430	6.930	AO	1,858	7,430	08/18/2008.	10/01/2026.
65339K 70 4	NEXTERA ENERGY CAPITAL				2FE	100,000	23.830	95,320	100,000	100,000					5.625	5.625	MJSD.		5,625	06/12/2012.	06/15/2072.
655664 AK 6	NORDSTROM INC				2FE	92,911	104.679	104,679	100,000	99,102		804			6.250	7.162	JJ	2,882	6,250	04/13/2009.	01/15/2018.
662352 AA 1	NORTH SHORE LONG IS JEWISH NOTE				1FE	103,721	101.143	101,143	100,000	103,662		(59)			4.800	4.557	MN	800	4,800	03/11/2016.	11/01/2042.
662352 AB 9	NORTH SHORE LONG ISLAND				1FE	122,787	124.175	124,175	100,000	121,863		(400)			6.150	4.707	MN	1,025	6,150	08/13/2014.	11/01/2043.
665772 BS 7	NORTHERN STATES POWER CO				1FE	111,982	124.890	124,890	100,000	106,326		(552)			7.125	6.158	JJ	3,563	7,125	12/19/2007.	07/01/2025.
665789 AW 3	NORTHERN STATES PWR-WISC			1	1FE	143,496	129.721	129,721	100,000	142,988		(508)			6.375	3.522	MS	2,125	3,188	08/12/2016.	09/01/2038.
66988A AE 4	NOVANT HEALTH INC				1FE	104,038	98.514	98,514	100,000	103,882		(78)			4.371	4.130	MN	729	4,371	12/16/2014.	11/01/2043.
66989H AG 3	NOVARTIS CAPITAL CORP			1	1FE	107,750	103.050	103,050	100,000	107,278		(472)			3.400	2.317	MN	519	1,700	06/23/2016.	05/06/2024.
67021C AL 1	NSTAR ELECTRIC CO			1	1FE	101,037	96.120	96,120	100,000	100,982		(55)			2.700	2.579	JD	225	1,388	06/02/2016.	06/01/2026.
649322 AC 8	NY & PRESBYTERIAN HOSPIT				1FE	213,204	95.666	191,332	200,000	213,076		(128)			3.563	3.115	FA	3,761		09/26/2016.	08/01/2036.
62952E AC 1	NYU HOSPITALS CENTER				1FE	108,100	104.267	104,267	100,000	107,830		(147)			4.784	4.296	JJ	2,392	4,784	02/18/2015.	07/01/2044.
674599 CG 8	OCCIDENTAL PETROLEUM COR			1	1FE	106,877	101.412	101,412	100,000	106,609		(268)			3.500	2.601	JD	156	1,750	08/17/2016.	06/15/2025.
674599 CJ 2	OCCIDENTAL PETROLEUM COR			1	1FE	102,524	101.764	101,764	100,000	102,492		(32)			4.400	4.249	AO	929	2,334	04/07/2016.	04/15/2046.
678858 BP 5	OKLAHOMA G&E CO			1	1FE	114,412	107.266	107,266	100,000	114,320		(92)			4.550	3.701	MS	1,340		09/15/2016.	03/15/2044.
678858 BM 2	OKLAHOMA GAS & ELEC CO			2	1FE	119,429	111.453	111,453	100,000	119,100		(329)			5.250	4.001	MN	671	5,250	04/21/2016.	05/15/2041.
68235P AE 8	ONE GAS INC			1	1FE	105,596	102.010	102,010	100,000	105,175		(421)			3.610	2.774	FA	1,504	1,805	05/19/2016.	02/01/2024.
68235P AF 5	ONE GAS INC			1	1FE	111,531	103.654	103,654	100,000	111,404		(127)			4.658	3.960	FA	1,941	2,329	06/22/2016.	02/01/2044.
682680 AN 3	ONEOK INC NEW NOTE				3FE	484,766	97.000	485,000	500,000	486,479		363			6.000	6.257	JD	1,333	30,000	08/14/2013.	06/15/2035.
68389X AS 4	ORACLE CORP				1FE	101,665	104.808	104,808	100,000	101,223		(164)			3.625	3.415	JJ	1,672	3,625	03/25/2014.	07/15/2023.
68389X AV 7	ORACLE CORP			1	1FE	99,855	103.398	103,398	100,000	99,861		5			4.300	4.311	JJ	2,066	4,300	11/10/2015.	07/08/2034.
686515 AA 5	ORLANDO HEALTH OBL GRP			1	1FE	207,136	96.672	193,344	200,000	207,038		(98)			4.416	4.198	AO	2,208	3,778	04/15/2016.	10/01/2044.
694032 AT 0	PACIFIC BELL - DEBENTURES				2FE	226,484	121.397	242,794	200,000	212,452		(976)			7.125	6.226	MS	4,196	14,250	10/29/2004.	03/15/2026.
70109H AJ 4	PARKER HANNIFIN CORP				1FE	127,784	127.520	127,520	100,000	126,157		(730)			6.250	4.357	MN	799	6,250	09/16/2014.	05/15/2038.
713409 AC 4	PEPSI BOTTLING GROUP INC				1FE	131,840	136.719	136,719	100,000	127,254		(1,694)			7.000	4.128	MS	2,333	7,000	03/10/2014.	03/01/2029.
713448 BS 6	PEPSICO INC				1FE	106,662	110.780	110,780	100,000	106,490		(151)			4.875	4.431	MN	813	4,875	11/10/2015.	11/01/2040.
717265 AM 4	PHELPS DODGE CORP BOND				3FE	211,243	100.250	200,500	200,000	209,775		(328)			6.125	5.676	MS	3,607	12,250	01/17/2013.	03/15/2034.
718172 BD 0	PHILIP MORRIS IN				1FE	106,045	107.563	107,563	100,000	105,759		(109)			4.875	4.503	MN	623	4,875	04/08/2014.	11/15/2043.
718172 AC 3	PHILLIP MORRIS INTL INC				1FE	123,221	128.224	128,224	100,000	122,451		(600)			6.375	4.699	MN	797	6,375	09/16/2015.	05/16/2038.
718546 AL 8	PHILLIPS 66			2	2FE	99,298	105.607	105,607	100,000	99,321		11			4.875	4.920	MN	623	4,875	11/13/2014.	11/15/2044.
724479 AH 3	PITNEY BOWES INC NOTES				2FE	211,920	107.544	215,088	200,000	203,536		(1,474)			6.250	5.391	MS	3,681	12,500	05/23/2012.	03/15/2019.
724479 50 6	PITNEY BOWES INC NT				2FE	212,698	25.570	215,325	210,525	212,610		(31)			6.700	6.624	MJSD.		14,105	09/20/2013.	03/07/2043.
737679 DB 3	POTOMAC ELECTRIC POWER				1FE	137,459	131.043	131,043	100,000	135,143		(1,061)			6.500	4.001	MN	831	6,500	10/06/2014.	11/15/2037.
69352J AK 3	PPL ENERGY SUPPLY LLC SENIOR NOTE				4FE	196,632	56.000	112,000	200,000	196,991		75			6.000	6.132	JD	533	12,000	11/18/2013.	12/15/2036.
74005P BQ 6	PRAXAIR INC			1	1FE	214,278	100.354	200,708	200,000	213,407		(871)			3.200	2.355	JJ	2,667	3,200	05/10/2016.	01/30/2026.
74052B AA 5	PREMIER HEALTH PARTNERS			1	1FE	198,906	92.111	184,222	200,000	198,921		15			2.911	2.974	MN	744	1,213	09/14/2016.	11/15/2026.
740816 AD 5	PRES & FELLOWS OF HARVAR				1FE	124,655	128.658	128,658	100,000	123,187		(657)			5.625	4.016	AO	1,406	5,625	09/16/2014.	10/01/2038.
742718 AV 1	PROCTER & GAMBLE				1FE	145,121	144.755	144,755	100,000	139,075		(2,283)			8.000	4.060	AO	1,444	8,000	04/04/2014.	10/26/2029.
742718 BH 1	PROCTER & GAMBLE CO/THE			1	1FE	135,222	127.019	127,019	100,000	133,125		(2,097)			6.450	2.359	JJ	2,974	3,225	05/10/2016.	01/15/2026.
743315 AL 7	PROGRESSIVE CORP				1FE	199,870	124.924	249,848	200,000	199,908		3			6.250	6.255	JD	1,042	12,500	05/08/2008.	12/01/2032.
743674 60 8	PROTECTIVE LIFE CORP				2FE	100,000	25.410	101,640	100,000	100,000					6.250	6.250	FMAN.		6,250	05/15/2012.	05/15/2042.
743674 70 7	PROTECTIVE LIFE CORP				2FE	100,000	25.190	100,760	100,000	96,933		47			6.000	6.240	MJSD.		6,000	08/15/2012.	09/01/2042.

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
743674 AX 1	PROTECTIVE LIFE CORP SR NT				2FE	110,648	113.263	113,263	100,000	103,491		(1,117)			7.375	5.998	AO	1,557	7,375	01/12/2011.	10/15/2019.
743756 AB 4	PROV ST JOSEPH HLTH OBL			1	1FE	202,100	94.665	189,330	200,000	202,049		(51)			2.746	2.626	AO	1,419		09/21/2016.	10/01/2026.
74456Q BK 1	PUBLIC SERVICE ELECTRIC			1	1FE	211,232	100.784	201,568	200,000	210,566		(666)			3.050	2.291	MN	779	3,050	06/21/2016.	11/15/2024.
74531E AA 0	PUGET SOUND ENERGY INC				1FE	267,099	129.303	258,606	200,000	260,433		(3,528)			7.020	3.649	MS	4,134	10,530	05/11/2016.	12/01/2027.
745867 AP 6	PULTE HOMES INC - SENIOR NOTES				3FE	102,750	99.750	99,750	100,000	101,923		(66)			6.375	6.187	MN	815	6,375	07/21/2005.	05/15/2033.
747525 AK 9	QUALCOMM INC			1	1FE	100,820	106.863	106,863	100,000	100,798		(14)			4.800	4.748	MN	547	4,800	05/14/2015.	05/20/2045.
74836H AD 9	QUESTAR PIPELINE CO			2	1FE	104,892	104.872	104,872	100,000	104,664		(103)			4.875	4.556	JD	406	4,875	09/16/2014.	12/01/2041.
74913G 50 1	QWEST CORP				2FE	100,000	24.540	98,160	100,000	100,000					7.000	7.000	JAJO		7,000	06/14/2012.	07/01/2052.
74913G 30 3	QWEST CORP 7.5% PFD				2FE	50,000	25.050	50,100	50,000	50,000					7.500	7.687	MJSD		4,219	09/14/2011.	09/15/2051.
754730 20 8	RAYMOND JAMES FINANCIAL				2FE	98,267	25.390	97,752	96,250	98,056		(27)			6.900	6.745	MJSD		6,641	06/12/2012.	03/15/2042.
755111 AF 8	RAYTHEON COMPANY			1	1FE	143,236	134.333	134,333	100,000	141,724		(1,512)			7.200	2.664	FA	2,720	3,600	07/20/2016.	08/15/2027.
755111 BX 8	RAYTHEON COMPANY			2	1FE	94,650	99.500	99,500	100,000	96,175		574			2.500	3.211	JD	111	2,500	04/08/2014.	12/15/2022.
756109 AG 9	REALTY INCOME CORP				2FE	207,274	113.960	227,920	200,000	206,381		(198)			5.875	5.593	MS	3,460	11,750	09/17/2013.	03/15/2035.
756109 AK 0	REALTY INCOME CORP				2FE	101,408	111.758	111,758	100,000	100,360		(122)			6.750	6.598	FA	2,550	6,750	12/30/2009.	08/15/2019.
759351 AG 4	REINSURANCE GRP OF AMERICA				2FE	103,673	110.943	110,943	100,000	100,979		(303)			6.450	6.074	MN	824	6,450	11/16/2009.	11/15/2019.
773903 AE 9	ROCKWELL AUTOMATION				1FE	255,293	123.664	247,328	200,000	252,840		(1,532)			6.250	4.321	JD	1,042	12,500	11/19/2015.	12/01/2037.
774341 AF 8	ROCKWELL COLLINS INC			2	1FE	230,768	105.049	210,098	200,000	230,197		(342)			4.800	3.899	JD	427	7,200	08/22/2016.	12/15/2043.
778296 AA 1	ROSS STORES INC			2	1FE	205,574	100.764	201,528	200,000	205,420		(180)			3.375	2.974	MS	1,988	3,375	09/14/2016.	09/15/2024.
797440 BH 6	SAN DIEGO G & E				1FE	129,239	121.597	121,597	100,000	127,698		(1,541)			6.000	2.656	JD	500	6,000	05/25/2016.	06/01/2026.
78387G AQ 6	SBC COMMUNICATIONS				2FE	105,881	108.800	108,800	100,000	105,133		(165)			6.150	5.686	MS	1,811	6,150	09/16/2013.	09/15/2034.
78387G AM 5	SBC COMMUNICATIONS INC - GLOBAL NO				2FE	100,411	113.322	113,322	100,000	100,275		(8)			6.450	6.424	JD	287	6,450	06/07/2007.	06/15/2034.
808626 AG 0	SCIENCE APPLICATIONS INT				3FE	207,931	89.228	178,456	200,000	206,481		(243)			5.500	5.205	JJ	5,500	11,000	12/18/2012.	07/01/2033.
816851 AJ 8	SEMPRA ENERGY				2FE	99,092	105.944	105,944	100,000	99,856		92			6.150	6.255	JD	273	6,150	06/08/2009.	06/15/2018.
828807 CE 5	SIMON PROPERTY GROUP			2	1FE	264,178	133.444	266,888	200,000	262,587		(1,384)			6.750	4.536	FA	5,625	10,125	03/11/2016.	02/01/2040.
78490F KA 6	SLM CORP - EDNOTES			2	3FE	100,000	75.756	75,756	100,000	100,000					5.750	5.750	MON	256	5,750	02/09/2004.	03/15/2029.
83413U 30 8	SOLAR CAPITAL LIMITED SENIOR NOTE				2FE	57,582	25.180	57,788	57,375	57,426		(151)			6.750	6.644	FMAN		3,873	06/10/2013.	11/15/2042.
837004 BW 9	SOUTH CAROLINA ELECTRIC & GAS				1FE	116,600	118.596	118,596	100,000	115,818		(666)			5.800	4.414	JJ	2,674	5,800	10/27/2015.	01/15/2033.
837004 CE 8	SOUTH CAROLINA ELECTRIC & GAS			2	1FE	119,590	115.828	115,828	100,000	118,539		(453)			5.450	4.203	FA	2,271	5,450	08/12/2014.	02/01/2041.
842329 AA 2	SOUTHERN BAPTIST HOSPITA			1	1FE	102,780	108.059	108,059	100,000	102,708		(46)			4.857	4.683	JJ	2,240	5,451	06/02/2015.	07/15/2045.
842400 ES 8	SOUTHERN CALIF EDISON CO				1FE	129,792	123.654	123,654	100,000	128,965		(827)			6.000	3.694	JJ	2,767	3,000	04/25/2016.	01/15/2034.
845437 BH 4	SOUTHWESTERN ELECTRIC POWER BONDS				2FE	91,700	100.117	100,117	100,000	99,955		1,091			5.550	6.699	JJ	2,559	5,550	04/07/2009.	01/15/2017.
26439R AH 9	SPECTRA ENERGY CAPITAL 8 10/01/19				2FE	296,800	113.740	312,785	275,000	278,998		(1,276)			8.000	7.410	AO	5,500	22,000	08/10/2004.	10/01/2019.
26439R AK 2	SPECTRA ENERGY CAPITAL6.75 2/15/32				2FE	108,019	112.353	112,353	100,000	105,371		(210)			6.750	6.198	FA	2,550	6,750	02/23/2007.	02/15/2032.
790849 AK 9	ST JUDE MEDICAL INC				2FE	76,231	97.880	78,304	80,000	76,535		62			4.750	5.049	AO	802	3,800	12/13/2013.	04/15/2043.
852891 AC 4	STANCORP FINL GROUP INC NOTE				2FE	103,152	105.035	105,035	100,000	101,755		(267)			5.000	4.642	FA	1,889	5,000	09/11/2012.	08/15/2022.
854502 70 5	STANLEY BLACK & DECKER				2FE	200,000	24.330	194,640	200,000	200,000					5.750	5.750	MJSD		11,500	07/18/2012.	07/25/2052.
855244 AK 5	STARBUCKS CORP			1	1FE	198,460	95.435	190,870	200,000	198,544		84			2.450	2.537	JD	218	2,845	05/18/2016.	06/15/2026.
863667 AG 6	STRYKER COPR			2	1FE	98,890	96.994	96,994	100,000	98,938		20			4.375	4.442	MN	559	4,375	06/18/2014.	05/15/2044.
867914 AZ 6	SUNTRUST BANKS				2FE	100,946	102.993	102,993	100,000	100,073		(100)			6.000	5.892	MS	1,833	6,000	09/14/2009.	09/11/2017.
867914 AH 6	SUNTRUST BANKS INC			2	2FE	104,048	112.829	112,829	100,000	102,627		(215)			6.000	5.628	FA	2,267	6,000	06/01/2011.	02/15/2026.
36158F AA 8	SWISS RE SOLUTIONS NOTES				1FE	331,314	122.938	368,814	300,000	314,703		(1,163)			7.000	6.286	FA	7,933	21,000	11/30/2004.	02/15/2026.
871829 AN 7	SYSCO CORP				2FE	137,083	127.011	127,011	100,000	134,878		(936)			6.625	4.196	MS	1,914	6,625	07/28/2014.	03/17/2039.

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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
87612E AK 2	TARGET CORP				1FE	102,460	128.042	128,042	100,000	101,667		(61)			6.350	6.183	MN	1,058	6,350	09/04/2007.	11/01/2032.
87612E AP 1	TARGET CORP				1FE	86,539	101.370	101,370	100,000	99,374		1,781			5.375	7.300	MN	896	5,375	12/01/2008.	05/01/2017.
88163V AD 1	TEVA PHARMACEUTICAL FINANCE				2FE	119,845	111.639	111,639	100,000	118,482		(590)			6.150	4.675	FA	2,563	6,150	08/12/2014.	02/01/2036.
577778 AZ 6	THE MAY DEPARTMENT STORES				2FE	147,032	116.002	145,003	125,000	139,854		(1,336)			7.600	5.796	JD	792	9,500	04/17/2012.	06/01/2025.
88732J BB 3	TIME WARNER CABLE INC COMPANY GTD			2	2FE	157,910	101.661	152,492	150,000	157,206		(148)			5.500	5.150	MS	2,750	8,250	05/15/2013.	09/01/2041.
887315 AY 5	TIME WARNER INC - DEBENTURES				2FE	50,000	106.952	53,476	50,000	50,000					6.875	6.875	JD	153	3,438	10/18/2001.	06/15/2018.
887315 BJ 7	TIME WARNER INC - DEBENTURES				2FE	167,933	104.483	156,725	150,000	150,988		(1,181)			7.250	6.383	AO	2,296	10,875	05/07/2003.	10/15/2017.
887315 BM 0	TIME WARNER INC - DEBENTURES				2FE	220,000	124.834	249,668	200,000	210,392		(636)			6.950	6.290	JJ	6,409	13,900	10/28/2004.	01/15/2028.
889175 BE 4	TOLEDO EDISON CO			2	2FE	16,809	110.633	17,701	16,000	16,255		(66)			7.250	6.709	MN	193	1,160	05/01/2009.	05/01/2020.
889184 AA 5	TOLEDO HOSPITAL/THE			1	1FE	208,938	109.174	218,348	200,000	208,766		(145)			4.982	4.701	MN	1,273	9,964	10/21/2015.	11/15/2045.
902494 AD 5	TYSON FOODS INC - DEBENTURES				2FE	112,921	113.434	113,434	100,000	106,755		(417)			7.000	6.148	JJ	3,228	7,000	02/18/2005.	01/15/2028.
912920 AX 3	U S WEST COMMUNICATION INC			2	1FE	172,858	98.090	166,753	170,000	171,116		(164)			6.875	6.737	MS	3,441	11,688	11/16/2007.	09/15/2033.
904764 AH 0	UNILEVER CAPITAL CORP			1	1FE	270,096	129.683	259,366	200,000	267,867		(2,229)			5.900	3.164	MN	1,508	11,800	04/25/2016.	11/15/2032.
906548 CE 0	UNION ELECTRIC COMPANY				1FE	98,805	102.253	102,253	100,000	99,930		146			6.400	6.558	JD	284	6,400	10/01/2008.	06/15/2017.
907818 DX 3	UNION PACIFIC CORP			1	1FE	220,193	111.641	223,282	200,000	219,845		(348)			4.850	4.230	JD	431	9,700	02/17/2016.	06/15/2044.
907818 CF 3	UNION PACIFIC CORP - DEBENTURE				1FE	100,250	130.392	130,392	100,000	100,160		(8)			6.625	6.606	FA	2,760	6,625	07/17/2008.	02/01/2029.
907834 AF 2	UNION PACIFIC RESOURCE GROUP - DEB				3FE	100,750	103.990	103,990	100,000	100,067		(45)			7.050	6.998	MN	901	7,050	10/15/2001.	05/15/2018.
911312 AN 6	UNITED PARCEL SERVICE			2	1FE	240,640	114.370	228,740	200,000	240,444		(196)			4.875	3.589	MN	1,246	4,875	10/27/2016.	11/15/2040.
913017 BK 4	UNITED TECHNOLOGIES CORP				1FE	136,339	125.253	125,253	100,000	135,783		(556)			6.050	3.496	JD	504	3,025	07/25/2016.	06/01/2036.
913017 BP 3	UNITED TECHNOLOGIES CORP				1FE	125,727	127.209	127,209	100,000	124,801		(685)			6.125	4.341	JJ	2,824	6,125	08/21/2015.	07/15/2038.
91324P BC 5	UNITEDHEALTH GROUP INC SENIOR NOTE				1FE	96,015	103.950	103,950	100,000	99,630		399			6.000	6.442	MN	767	6,000	04/17/2009.	11/15/2017.
914746 AQ 5	UNIV OF LOUISVILLE FOUND				1FE	114,361	116.883	116,883	100,000	113,676		(261)			5.626	4.711	MS	1,875	5,626	04/09/2014.	03/01/2043.
91529Y AH 9	UNUM GROUP				2FE	102,201	108.901	108,901	100,000	100,787		(187)			5.625	5.388	MS	1,656	5,625	09/13/2010.	09/15/2020.
911684 AD 0	US CELLULAR CORP				3FE	530,528	99.000	495,000	500,000	526,034		(849)			6.700	6.199	JD	1,489	33,500	06/03/2013.	12/15/2033.
912920 AC 9	US WEST COMMUNICATIONS			2	3FE	83,835	95.481	79,249	83,000	83,545		(84)			6.875	6.737	MS	1,680	5,706	03/18/2013.	09/15/2033.
912920 AG 0	US WEST COMMUNICATIONS			2	3FE	102,005	95.017	95,017	100,000	101,631		(87)			7.125	6.921	MN	910	7,125	07/30/2012.	11/15/2043.
912920 AR 6	US WEST COMMUNICATIONS MBIA DEBENT			2	1FE	175,069	100.022	177,039	177,000	175,464		47			6.875	6.964	MS	3,583	12,169	10/05/2011.	09/15/2033.
92239M AE 1	VECTREN UTIL HLDGS INC				1FE	100,750	104.559	104,559	100,000	100,083		(49)			5.750	5.694	FA	2,396	5,750	07/29/2003.	08/01/2018.
92343V AF 1	VERIZON COMMUNICATIONS INC				2FE	98,956	118.560	118,560	100,000	99,217		19			6.250	6.319	AO	1,563	6,250	03/20/2008.	04/01/2037.
92343V BE 3	VERIZON COMMUNICATIONS INC				2FE	78,354	98.745	74,059	75,000	78,045		(66)			4.750	4.477	MN	594	3,563	04/10/2013.	11/01/2041.
92344G AX 4	VERIZON GLOBAL FDG CORP BONDS				2FE	317,805	114.207	342,621	300,000	315,642		(475)			5.850	5.404	MS	5,168	17,550	09/23/2013.	09/15/2035.
92344W AB 7	VERIZON MARYLAND INC				1FE	211,952	101.698	203,396	200,000	209,626		(388)			5.125	4.708	JD	456	10,250	11/01/2012.	06/15/2033.
918204 AR 9	VF CORP				1FE	233,138	118.937	275,934	232,000	233,619		(76)			6.000	5.951	AO	2,939	13,920	04/12/2012.	10/15/2033.
929903 AM 4	WACHOVIA CORPORATION SENIOR NOTES				1FE	571,849	110.725	608,988	550,000	569,083		(601)			5.500	5.208	FA	12,604	30,250	07/15/2013.	08/01/2035.
931142 DQ 3	WAL-MART STORES INC			2	1FE	103,886	105.527	105,527	100,000	103,728		(76)			4.300	4.070	AO	824	4,300	11/13/2014.	04/22/2044.
931422 AK 5	WALGREEN CO				2FE	194,046	96.543	193,086	200,000	194,444		102			4.400	4.596	MS	2,591	8,800	07/05/2013.	09/15/2042.
931142 BF 9	WALMART STORES INC				1FE	141,367	144.404	144,404	100,000	135,942		(2,047)			7.550	4.002	FA	2,852	7,550	04/04/2014.	02/15/2030.
25468P BW 5	WALT DISNEY COMPANY				1FE	287,614	137.091	274,182	200,000	284,724		(2,890)			7.000	3.402	MS	4,667	7,000	04/25/2016.	03/01/2032.
939640 AD 0	WASHINGTON POST CO NOTES				3FE	103,630	108.291	108,291	100,000	100,820		(354)			7.250	6.822	FA	3,021	7,250	04/22/2009.	02/01/2019.
94973V AY 3	WELLPOINT INC				2FE	102,346	100.477	100,477	100,000	102,065		(43)			4.625	4.488	MN	591	4,625	08/29/2012.	05/15/2042.
959802 AH 2	WESTERN UNION CO				2FE	527,159	104.281	521,405	500,000	522,798		(604)			6.200	5.813	MN	3,789	31,000	01/22/2013.	11/17/2036.
959802 AM 1	WESTERN UNION CO				2FE	208,521	101.965	199,851	196,000	205,263		(982)			6.200	5.422	JD	338	12,152	05/02/2013.	06/21/2024.
962166 AW 4	WEYERHAEUSER CO				2FE	100,000	120.290	120,290	100,000	100,000					6.950	6.950	AO	1,738	6,950	10/05/2006.	10/01/2027.

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
962166 AS 3	WEYERHAEUSER CORP.				2FE	112,828	117.706	117,706	100,000	104,948		(597)			7.125	6.193	JJ	3,285	7,125	04/11/2005.	07/15/2023.
969133 AJ 6	WILLIAMETTE INDUSTRIES				2FE	106,204	118.387	118,387	100,000	103,289		(239)			7.350	6.873	JJ	3,675	7,350	11/17/2006.	07/01/2026.
976826 BE 6	WISCONSIN POWER & LIGHT				1FE	140,122	130.083	130,083	100,000	139,755		(367)			6.375	3.622	FA	2,408		09/19/2016.	08/15/2037.
384802 AB 0	WW GRAINGER INC.			1	1FE	199,254	107.064	214,128	200,000	199,273		12			4.600	4.623	JD	409	9,200	06/10/2015.	06/15/2045.
983024 AF 7	WYETH				1FE	218,578	121.764	243,528	200,000	207,152		(795)			6.450	5.827	FA	5,375	12,900	03/12/2004.	02/01/2024.
20825V AB 8	CONOCOPHILLIPS CANADA		A	1	2FE	117,374	115.631	115,631	100,000	116,671		(505)			5.950	4.652	AO	1,256	5,950	08/05/2015.	10/15/2036.
496902 AJ 6	KINROSS GOLD CORP.		A		3FE	61,685	101.500	60,900	60,000	60,852		(159)			5.125	4.782	MS	1,025	3,075	09/13/2012.	09/01/2021.
65334H AE 2	NEXEN ENERGY ULC		A		1FE	109,425	112.172	112,172	100,000	108,666		(283)			5.875	5.136	MS	1,811	5,875	03/10/2014.	03/10/2035.
86722T AA 0	SUNCOR ENERGY INC.		A		2FE	105,776	105.375	105,375	100,000	100,891		(589)			6.100	5.439	JD	508	6,100	10/07/2009.	06/01/2018.
878742 AE 5	TECK COMINCO LIMITED 6.125%		A		4FE	96,474	97.250	97,250	100,000	96,872		84			6.125	6.414	AO	1,531	6,125	09/19/2013.	10/01/2035.
89352H AK 5	TRANS-CANADA PL		A		1FE	101,635	104.105	104,105	100,000	101,206		(169)			3.750	3.542	AO	781	3,750	04/04/2014.	10/16/2023.
89346D AE 7	TRANSALTA CORP SR UNSECURED		A		2FE	160,211	92.125	138,188	150,000	158,986		(175)			6.500	6.018	MS	2,871	9,750	10/24/2012.	03/15/2040.
06849U AD 7	BARRICK AUSTRALIA FINANC COMPANY G.		D		2FE	381,497	106.274	384,712	362,000	379,671		(378)			5.950	5.569	AO	4,547	21,539	05/10/2013.	10/15/2039.
01959E AB 4	ALLIED WORLD ASSURN CO.		D		2FE	100,628	108.039	108,039	100,000	100,229		(52)			5.500	5.434	MN	703	5,500	11/15/2010.	11/15/2020.
70213B AA 9	PARTNERRE FINANCE B LLC		D		2FE	103,480	108.453	108,453	100,000	101,327		(347)			5.500	5.072	JD	458	5,500	02/11/2011.	06/01/2020.
007924 60 8	AEGON NV		D		2FE	100,000	26.050	104,200	100,000	100,000					8.000	8.000	FMAN.		8,000	01/24/2012.	02/15/2042.
500472 AC 9	PHILLIPS ELECTRONICS NV		D		2FE	134,880	124.380	124,380	100,000	132,560		(906)			6.875	4.480	MS	2,101	6,875	05/05/2014.	03/11/2038.
656531 AD 2	STATOIL ASA		D		1FE	131,233	127.376	127,376	100,000	125,004		(2,329)			7.150	3.803	MN	914	7,150	03/26/2014.	11/15/2025.
06738J CY 8	BARCLAYS BANK PLC		D		1FE	100,000	106.282	106,282	100,000	100,000					5.000	5.000	JD	389	5,000	05/28/2010.	06/03/2020.
92857W AB 6	VODAFONE GROUP PLC		D		2FE	107,748	112.368	112,368	100,000	106,623		(252)			6.250	5.615	MN	521	6,250	09/11/2013.	11/30/2032.
98372P AK 4	XL CAPITAL LTD		D		2FE	100,738	116.183	116,183	100,000	100,414		(28)			6.250	6.195	MN	799	6,250	05/21/2007.	05/15/2027.
98372P AG 3	XL GROUP PLC		D		2FE	108,050	116.735	116,735	100,000	103,497		(342)			6.375	5.815	MN	815	6,375	07/25/2005.	11/15/2024.
22541H CC 4	CREDIT SUISSE NY		D		2FE	100,275	103.747	103,747	100,000	100,047		(39)			6.000	5.956	FA	2,267	6,000	10/12/2011.	02/15/2018.
90261X FA 5	UBS AG STAMFORD CT MEDIUM TERM SR		D		1FE	92,631	104.884	104,884	100,000	98,900		773			5.750	6.635	AO	1,054	5,750	06/19/2009.	04/25/2018.
046353 AM 0	ASTRAZENECA PLC		D	1	1FE	114,223	99.255	99,255	100,000	114,092		(131)			4.375	3.587	MN	547	2,188	07/11/2016.	11/16/2045.
06739G BP 3	BARCLAYS BK PLC SUB NTS		D		2FE	99,472	105.611	105,611	100,000	99,789		49			5.140	5.202	AO	1,099	5,140	05/18/2011.	10/14/2020.
87938W AC 7	TELEFONICA EMISIONES SAU GTD SENIO		D		2FE	194,089	116.399	232,799	200,000	194,664		118			7.045	7.309	JD	431	14,090	04/02/2012.	06/20/2036.
87938W AM 5	USD TELEFONICA		D		2FE	97,189	107.186	107,186	100,000	99,042		256			5.134	5.453	AO	913	5,134	12/28/2010.	04/27/2020.
3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations						60,310,401	XXX	61,152,151	56,155,750	59,748,065	0	(130,488)	0	0	XXX	XXX	XXX	794,604	3,008,411	XXX	XXX
3899999. Total - Industrial & Miscellaneous (Unaffiliated)						60,310,401	XXX	61,152,151	56,155,750	59,748,065	0	(130,488)	0	0	XXX	XXX	XXX	794,604	3,008,411	XXX	XXX
Hybrid Securities - Issuer Obligations																					
025932 50 0	AMERICAN FIN GRPS 5.75% PFD				2FE	100,000	24.987	99,948	100,000	100,000					5.750	5.750	FMAN.		5,750	08/21/2012.	08/25/2042.
025932 40 1	AMERICAN FINL 6.375% PFD				2FE	258,558	25.120	251,200	250,000	257,639		(123)			6.375	6.139	MJSD.		15,938	08/08/2012.	06/12/2042.
04010L 60 8	ARES CAPITAL 5.875%				2FE	351,475	25.600	355,661	347,325	347,325					5.875	6.385	JAJO..		20,405	06/10/2013.	10/01/2022.
20030N 60 6	COMCAST CORP 5% PFD				1FE	200,000	25.080	200,640	200,000	200,000					5.000	5.000	MJSD.		10,000	11/29/2012.	12/15/2061.
233331 70 1	DTE ENERGY CO 5.25% PFD				2FE	200,000	23.940	191,520	200,000	200,000					5.250	5.361	MJSD.		10,500	09/25/2012.	12/01/2062.
29364D 76 1	ENTERGY ARKANSAS 4.9% PFD INC				1FE	200,000	21.770	174,160	200,000	200,000					4.900	4.900	MJSD.		9,800	12/06/2012.	12/01/2052.
31679B 20 9	FIFTH STREET FINANCIAL CORPORATION				2FE	100,674	24.885	99,090	99,550	99,814		(701)			5.875	5.546	JAJO..		5,849	05/08/2013.	10/30/2024.
369622 42 8	GE CAP CORP 4.875% PFD				1FE	314,549	24.590	336,465	342,075	315,113		200			4.875	5.424	JAJO..		16,676	01/03/2014.	10/15/2052.
65339K 80 3	NEXTERA ENERGY				2FE	406,914	21.980	356,384	405,350	405,722		(1,156)			5.125	5.017	FMAN.		20,774	02/28/2013.	11/15/2072.
744320 60 7	PRUDENTIAL FINL PFD				2FE	200,000	24.760	198,080	200,000	200,000					5.750	5.750	MJSD.		11,500	11/28/2012.	12/15/2052.
759351 70 3	REINSURANCE GROUP 6.2% PFD				2FE	200,000	26.980	215,840	200,000	200,000					6.200	6.445	MJSD.		12,400	08/14/2012.	09/15/2042.
816300 40 4	SELECTIVE INS GROUP INC.				2FE	300,315	23.900	280,251	293,150	299,999		(111)			5.875	5.702	FMAN.		17,223	05/08/2013.	02/09/2043.

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
81721M 20 8	SENIOR HOUSING 5.625%				2FE	200,000	23.310	186,480	200,000	200,000					5.625	5.625	FMAN.		11,250	07/17/2012.	08/01/2042.
891027 30 2	TORCHMARK CORP 5.875% PFD				2FE	200,000	24.881	199,048	200,000	200,000					5.875	5.875	MJSD.		11,750	09/17/2012.	12/15/2052.
92276M 20 4	VENTAS REALTY LP				2FE	100,000	24.010	96,040	100,000	100,000					5.450	5.450	MJSD.		5,450	02/28/2013.	03/15/2043.
4299999. Hybrid Securities - Issuer Obligations						3,332,485	XXX	3,240,807	3,337,450	3,325,613	0	(1,891)	0	0	XXX	XXX	XXX	0	185,265	XXX	XXX
4899999. Total - Hybrid Securities						3,332,485	XXX	3,240,807	3,337,450	3,325,613	0	(1,891)	0	0	XXX	XXX	XXX	0	185,265	XXX	XXX
Totals																					
7799999. Total - Issuer Obligations						93,426,910	XXX	93,938,850	86,853,200	92,632,646	(39)	(220,284)	0	0	XXX	XXX	XXX	1,204,164	4,333,280	XXX	XXX
7899999. Total - Residential Mortgage-Backed Securities						6,967	XXX	7,507	6,868	6,704	0	13	0	0	XXX	XXX	XXX	41	492	XXX	XXX
8399999. Grand Total - Bonds						93,433,877	XXX	93,946,357	86,860,068	92,639,350	(39)	(220,271)	0	0	XXX	XXX	XXX	1,204,205	4,333,772	XXX	XXX

SCHEDULE D - PART 2 - SECTION 1

Showing all PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes 3	Codes 4	5	6	7	8	Fair Value 9	Fair Value 10	11	Dividends 12	Dividends 13	Dividends 14	Change in Book/Adjusted Carrying Value 15	16	17	18	19	20	21
CUSIP Identification	Description	Code	For eign	Number of Shares	Par Value per Share	Rate per Share	Book/Adjusting Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (15+16-17)	Total Foreign Exchange Change in B./A.C.V.	NAIC Desig-nation	Date Acquired
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)																				
035710 70 6	ANNALY CAPITAL MANAGEMENT, INCORPO			1,340.000	25.00	26.072	34,937	24.100	32,294	34,937		2,554					0		P5L	08/12/2012.
035710 50 8	ANNALY MORTGAGE MANAGEMENT			1,000.000	25.00	27.059	27,059	25.040	25,040	27,059		1,969					0		P4LFE	08/10/2012.
054937 40 4	BB&T CORP			4,000.000	25.00		100,000	23.750	95,000	100,000		5,625					0		P2LFE	07/24/2012.
150602 40 7	CEDAR SHOPPING CENTERS			500.000	25.00	25.000	12,500	24.346	12,173	12,500		906					0		P1LFE	08/03/2012.
49446R 77 8	KIMCO REALTY 5.5% PFD			13,963.000	25.00	25.101	350,490	23.375	326,391	350,490	4,800	19,199					0		P2LFE	02/06/2013.
G68603 15 1	PARTNERRE LTD 5.875			7,728.000	25.00		200,715	23.520	181,763	200,715	2,838	8,513					0		P2LFE	05/04/2016.
69360J 68 5	PS BUS PARKS 6% PFD			8,000.000	25.00	25.000	200,000	24.310	194,480	200,000		12,000					0		P2LFE	05/03/2012.
69360J 71 9	PS BUSINES PK 6.45% PFD			4,000.000	25.00	25.000	100,000	25.055	100,220	100,000		6,450					0		P2LFE	01/10/2012.
74460W 10 7	PUBLIC STORAGE CUMULATIVE PREFERRE			8,789.000	25.00	22.779	200,203	23.100	203,026	200,203		11,426					0		P2LFE	07/15/2013.
857477 50 9	STATE STR CORP			4,378.000	25.00		112,631	23.380	102,358	112,631		5,746					0		P2LFE	04/22/2013.
808513 20 4	THE CHARLES SCHWAB CORP			2,000.000	25.00	26.665	53,330	25.270	50,540	53,330		3,000					0		P2LFE	08/08/2012.
902973 83 3	U.S. BANCORP DEP SHS PFD			2,850.000	25.00	27.509	78,401	28.290	80,627	78,401	1,158	4,631					0		P2LFE	05/04/2012.
929042 85 1	VORNADO REALTY 5.7%			8,000.000	25.00	25.000	200,000	23.560	188,480	200,000	2,850	11,400					0		P2LFE	07/18/2012.
949746 72 1	WELLS FARGO & CO			4,786.000	25.00	25.394	121,534	23.000	110,078	121,534		6,132					0		P2LFE	06/04/2013.
949746 74 7	WELLS FARGO & CO 5.2%PFD			4,000.000	25.00	25.000	100,000	23.120	92,480	100,000		5,200					0		P2LFE	08/09/2012.
8499999. Total - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)							1,891,800	XXX	1,794,948	1,891,800	11,645	104,751	0	0	0	0	0	0	XXX	XXX
8999999. Total - Preferred Stocks							1,891,800	XXX	1,794,948	1,891,800	11,645	104,751	0	0	0	0	0	0	XXX	XXX

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
9899999. Total Common and Preferred Stock					1,891,800	XXX	1,794,948	1,891,800	11,645	104,751	0	0	0	0	0	XXX	XXX

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

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
Bonds - U.S. States, Territories and Possessions								
20772J AA 0	CONNECTISCUT ST		07/08/2016	Piper Jaffray & Co		254,542	200,000	3,001
70914P ME 9	PA TXB-B-BAB		09/14/2016	VARIOUS		229,258	200,000	2,674
977100 DD 5	WISCONSIN-A-REF-TXBL		08/05/2016	Hilltop Securities		201,554	200,000	
1799999.	Total - Bonds - U.S. States, Territories & Possessions					685,354	600,000	5,674
Bonds - U.S. Political Subdivisions of States								
09088R C4 6	BIRMINGHAM-B-TXBL		01/27/2016	Piper Jaffray & Co		202,000	200,000	
13741R AE 7	CANDLER SD-TXB-QSCB		10/14/2016	Piper Jaffray & Co		120,753	100,000	768
180810 CH 4	CLARK CNTY MO REORG SCH DIST #R-1		08/11/2016	Piper Jaffray & Co		123,506	100,000	2,429
249174 MQ 3	DENVER SD #1-C-BABS		09/21/2016	Hilltop Securities		132,255	100,000	1,809
348764 GX 3	FT SMITH SD #100-QZAB		07/26/2016	Piper Jaffray & Co		114,593	100,000	1,409
360046 Q8 2	FULTON CNTY Ga BUILD AMERICA		09/20/2016	Raymond James		242,034	200,000	2,254
392641 X2 7	GREEN BAY-B-REF-TXBL		07/26/2016	Piper Jaffray & Co		201,538	200,000	255
438670 WQ 0	HONOLULU-TXB-A-BABS		10/04/2016	Hilltop Securities		267,738	200,000	3,968
481502 2C 5	JUNCTION CITY-B-REF		08/05/2016	Hilltop Securities		201,446	200,000	
484350 KD 4	KANKAKEE CO SD #111-B		07/21/2016	Hilltop Securities		209,428	200,000	24
567337 QV 5	MARICOPA SD 66-TXB		09/07/2016	Piper Jaffray & Co		122,429	100,000	1,231
569101 FT 0	MARION SD 60-TXB-B		07/08/2016	Piper Jaffray & Co		127,392	100,000	1,998
586145 WJ 9	MEMPHIS-C-BABS		07/08/2016	Piper Jaffray & Co		126,315	100,000	181
64763F QQ 5	NEW ORLEANS-TXBL-REF		06/14/2016	Hilltop Securities		112,773	100,000	1,461
729781 BX 1	PLYMOUTH SD 287-E-QSC		07/27/2016	Piper Jaffray & Co		250,288	200,000	5,933
2499999.	Total - Bonds - U.S. Political Subdivisions of States					2,554,488	2,200,000	23,722
Bonds - U.S. Special Revenue and Special Assessment								
02765U JT 2	AMERN MUNI PWR-C-BAM		03/18/2016	Hilltop Securities		122,846	100,000	639
186371 BR 0	CLEVELAND-TXBL		09/13/2016	Piper Jaffray & Co		213,276	200,000	1,983
223663 HJ 7	COWETA CO WTR/SWG-B		08/05/2016	Piper Jaffray & Co		200,776	200,000	
223777 CM 3	COWLITZ CNTY WA PUB UTIL		07/21/2016	Piper Jaffray & Co		124,685	100,000	2,492
207758 KM 4	CT SPL TAX-TRANSN-B		11/10/2016	Stephens, Inc		117,102	100,000	227
249182 AQ 9	DENVER ARPT		02/10/2016	Piper Jaffray & Co		129,517	100,000	1,621
28209N BV 0	EFFINGHAM IDA-TXBL		07/21/2016	Raymond James		198,000	200,000	
359900 Z8 3	FULTON DEV AUTH-B-TXB		01/08/2016	Piper Jaffray & Co		110,500	100,000	1,505
386442 XZ 5	GRAND RIVER DAM-B-REF		11/16/2016	Hilltop Securities		97,740	100,000	53
389532 FW 7	GRAYS HARBOUR CNTY WA PUB UTIL		09/22/2016	Piper Jaffray & Co		131,583	100,000	1,602
41980U AB 7	HI ST BUS ECON-A-2		08/11/2016	Piper Jaffray & Co		106,690	100,000	405
434682 AA 8	HOKE CNTY N C LTD OBIG TAXABLE LTD		09/21/2016	Raymond James		114,340	100,000	1,570
491552 UY 9	KY ST TPK-TXB-B-REVIT		08/17/2016	Piper Jaffray & Co		233,514	200,000	1,486
511662 AT 5	LAKELAND FL CAPITAL IMPT REVENUE		09/22/2016	Raymond James		248,456	200,000	5,797
57429L AM 8	MARYLAND ST TRANSPRTN AUTH LTD OBL		09/21/2016	Piper Jaffray & Co		131,507	100,000	1,570
57419R D5 1	MD CMNTY DEV HSG-A		12/21/2016	Raymond James		95,147	100,000	1,125
58607T AX 9	MEMPHIS CTR CITY-B		11/22/2016	Multi-Bank Securities Inc		213,580	200,000	3,231
592125 AA 6	MET GOVT NASHVILLE & DAVIDSON CNTY		04/07/2016	Hilltop Securities		138,448	100,000	2,085
592125 AM 0	MET GOVT NASHVILLE & DAVIDSON CNTY		09/22/2016	Stephens Inc		138,785	100,000	1,608
592041 WJ 2	MET GOVT NASHVILLE-B		08/18/2016	Raymond James		220,060	200,000	1,171
59259Y CA 5	MET TRN AUTH		11/22/2016	Piper Jaffray & Co		128,200	100,000	236
59333P V5 4	MIAMI-DADE CNTY-TXBL		08/04/2016	Piper Jaffray & Co		202,724	200,000	
60534R TM 1	MISSISSIPPI ST DEV BANK SPL OBLG		07/27/2016	Piper Jaffray & Co		138,650	100,000	534
606092 ET 7	MISSOURI JT MUNI ELEC UTILITY COMM		08/24/2016	Piper Jaffray & Co		135,750	100,000	1,110

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
60636W NU 5	MO HWYS & TRANS -BABS		12/21/2016	Piper Jaffray & Co		116,527	100,000	847
658203 V8 4	NC PWR AGY 1-C-TXBL		10/25/2016	Piper Jaffray & Co		106,087	100,000	1,242
660043 AG 5	NORTH HUDSON SEW AUTH N J GROS SR		10/25/2016	Piper Jaffray & Co		116,790	100,000	2,142
649902 S6 1	NY DORM-TXB-SER C-BAB		10/18/2016	Piper Jaffray & Co		125,791	100,000	1,036
64966N AC 1	NYC HSG-A-I-FT HAMILT		03/18/2016	Piper Jaffray & Co		255,295	200,000	2,704
678331 DD 8	OKANOGAN CNTY WA PUBLIC UTIL DIST		10/27/2016	Piper Jaffray & Co		120,500	100,000	2,519
68607D NL 5	OR TRN-TXB-A-SUB LIEN		07/26/2016	Raymond James		276,070	200,000	2,398
795681 GM 1	SALT LAKE CNTY UT MUNI BLDG AUTH		08/05/2016	Raymond James		260,920	200,000	2,231
837151 AA 7	SC PUB SVC-TXB-C-BABS		03/15/2016	Piper Jaffray & Co		134,257	100,000	1,380
837147 6A 0	SC PUB SVC-TXB-SER C		12/20/2016	Multi-Bank Securities Inc		115,550	100,000	2,974
86657M BK 1	SUMTER LANDING FL CDD		11/09/2016	Raymond James		197,484	200,000	
89546R HQ 0	TRI-CNTY TRN-BABS-B		11/22/2016	Piper Jaffray & Co		119,937	100,000	1,385
916277 KU 9	UPPER OCCOQUAN SWR-BA		09/14/2016	Hilltop Securities		123,300	100,000	1,127
91756T AS 0	UTAH ST MUNI PWR AGY		11/16/2016	Hilltop Securities		197,186	200,000	452
940855 BF 5	WASHOE CO SLS-H-BABS		08/24/2016	Piper Jaffray & Co		139,950	100,000	580
969544 AK 1	WILLIAMSBURG FACS-BAB		07/21/2016	Piper Jaffray & Co		114,485	100,000	997
3199999. Total - Bonds - U.S. Special Revenue and Special Assessments						6,212,005	5,300,000	56,066
Bonds - Industrial and Miscellaneous								
136375 BQ 4	CANADIAN NATL RAILWAY	A	12/16/2016	Stephens, Inc		261,808	200,000	1,275
604059 AE 5	3M COMPANY		10/18/2016	Stephens, Inc		136,164	100,000	1,169
001306 AB 5	AHS HOSPITAL CORP		07/14/2016	Piper Jaffray & Co		122,992	100,000	251
02209S AU 7	ALTRIA GROUP INC		09/14/2016	Raymond James		100,692	100,000	22
02361D AM 2	AMEREN ILLINOIS CO		09/19/2016	Falcon Square		119,770	100,000	1,293
03040W AL 9	AMERICAN WATER CAPITAL C		06/14/2016	Raymond James		215,222	200,000	2,002
032654 AK 1	ANALOG DEVICES INC		03/15/2016	Suntrust Capital Markets		110,002	100,000	1,384
039483 BL 5	ARCHER-DANIELS-MIDLAND C		08/11/2016	Raymond James		100,700	100,000	35
040555 CK 8	ARIZONA PUBLIC SERVICE		08/15/2016	Falcon Square		289,682	200,000	649
00206R DH 2	AT&T INC 5.15		03/22/2016	Exchange		203,991	200,000	
049560 AL 9	ATMOS ENERGY CORP		09/19/2016	Stephens, Inc		107,264	100,000	772
053015 AE 3	AUTOMATIC DATA PROCESSNG		05/18/2016	Raymond James		106,921	100,000	638
092114 AB 3	BLACK HILLS POWER INC		11/09/2016	Stephens, Inc		254,636	200,000	476
097023 AM 7	BOEING CO		06/21/2016	VARIOUS		273,915	200,000	3,645
115637 AL 4	BROWN-FORMAN CORP		12/07/2016	Stephens, Inc		91,124	100,000	1,531
130789 AF 7	CALIFORNIA WATER SERVICE		08/24/2016	Piper Jaffray & Co		127,705	100,000	1,344
14916R AD 6	CATHOLIC HEALTH INIT		03/15/2016	Raymond James		98,823	100,000	1,655
166764 BL 3	CHEVRON CORP		06/02/2016	Raymond James		101,309	100,000	172
17275R AD 4	CISCO SYSTEMS INC		02/04/2016	Raymond James		121,801	100,000	2,852
17858P AA 9	CITY OF HOPE		03/22/2016	Raymond James		120,475	100,000	2,077
191216 BW 9	COCA-COLA CO/THE		06/06/2016	Falcon Square		101,323	100,000	64
20369E AA 0	COMMUNITY HOSPITALS OF I		06/08/2016	Piper Jaffray & Co		216,662	200,000	989
386088 AH 1	DIAGEO INVESTMENTS CORP		10/18/2016	Stephens, Inc		300,044	200,000	248
254010 AD 3	DIGNITY HEALTH		08/04/2016	Piper Jaffray & Co		107,930	100,000	1,038
254010 AB 7	DIGNITY HEALTH DEB		05/19/2016	Raymond James		104,253	100,000	288
26442C AA 2	DUKE ENERGY CAROLINAS		03/28/2016	R.W. Baird		126,870	100,000	2,033
532457 BA 5	ELI LILLY & CO		05/18/2016	Piper Jaffray & Co		252,687	200,000	2,097
29736R AG 5	ESTEE LAUDER CO INC		12/07/2016	Raymond James		104,384	100,000	2,151

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
30231G AT 9	EXXON MOBIL CORPORATION		06/02/2016	Raymond James		208,276	200,000	1,589
373334 JN 2	GEORGIA POWER CO		04/20/2016	Falcon Square		125,604	100,000	1,388
373334 KE 0	GEORGIA POWER CO		08/03/2016	Stephens, Inc.		106,895	100,000	1,354
41652P AB 5	HARTFORD HEALTHCARE CORP		02/24/2016	Raymond James		118,888	100,000	2,362
427866 AW 8	HERSHEY COMPANY		10/27/2016	Raymond James		189,114	200,000	1,538
437076 AU 6	HOME DEPOT INC		02/04/2016	Raymond James		117,888	100,000	2,160
438516 AT 3	HONEYWELL INTERNATIONAL		05/18/2016	Raymond James		129,460	100,000	1,077
452308 AQ 2	ILLINOIS TOOL WKS INC		10/25/2016	Stephens, Inc.		120,573	100,000	582
24422E SP 5	JOHN DEERE CAPITAL CORP		06/02/2016	Falcon Square		106,160	100,000	1,628
478160 BY 9	JOHNSON & JOHNSON		06/08/2016	Falcon Square		101,439	100,000	694
491674 BG 1	KENTUCKY UTILITIES CO		09/19/2016	Raymond James		122,661	100,000	2,007
494368 BU 6	KIMBERLY-CLARK CORP		05/25/2016	Raymond James		102,140	100,000	756
546676 AU 1	LOUISVILLE GAS & ELEC		09/19/2016	Stephens, Inc.		122,684	100,000	1,808
579780 AK 3	MCCORMICK & CO		08/18/2016	Stephens, Inc.		215,432	200,000	1,769
58506Y AR 3	MEDSTAR HEALTH INC		05/25/2016	Raymond James		94,774	100,000	1,089
806605 AH 4	MERCK & CO INC		11/09/2016	Stephens, Inc.		137,694	100,000	1,092
662352 AA 1	NORTH SHORE LONG IS JEWISH NOTE		03/11/2016	Raymond James		103,721	100,000	1,800
665789 AW 3	NORTHERN STATES PWR-WISC		08/12/2016	Falcon Square		143,496	100,000	2,940
66989H AG 3	NOVARTIS CAPITAL CORP		06/23/2016	R.W. Baird		107,750	100,000	491
67021C AL 1	NSTAR ELECTRIC CO		06/02/2016	Falcon Square		101,037	100,000	83
649322 AC 8	NY & PRESBYTERIAN HOSPIT		09/26/2016	Raymond James		213,204	200,000	1,801
674599 CG 8	OCCIDENTAL PETROLEUM COR		08/17/2016	Raymond James		106,877	100,000	651
674599 CJ 2	OCCIDENTAL PETROLEUM COR		04/07/2016	Piper Jaffray & Co.		102,524	100,000	98
678858 BP 5	OKLAHOMA G&E CO		09/15/2016	Raymond James		114,412	100,000	63
678858 BM 2	OKLAHOMA GAS & ELEC CO		04/21/2016	Falcon Square		119,429	100,000	2,348
68235P AE 8	ONE GAS INC		05/19/2016	Raymond James		105,596	100,000	1,133
68235P AF 5	ONE GAS INC		06/22/2016	Piper Jaffray & Co.		111,531	100,000	1,889
686515 AA 5	ORLANDO HEALTH OBL GRP		04/15/2016	Piper Jaffray & Co.		207,136	200,000	
74005P BQ 6	PRAXAIR INC		05/10/2016	R.W. Baird		214,278	200,000	1,831
74052B AA 5	PREMIER HEALTH PARTNERS		09/14/2016	RBC Capital Markets		198,906	200,000	307
742718 BH 1	PROCTER & GAMBLE CO/THE		05/10/2016	Piper Jaffray & Co.		135,222	100,000	2,114
743756 AB 4	PROV ST JOSEPH HLTH OBL		09/21/2016	Piper Jaffray & Co.		202,100	200,000	
74456Q BK 1	PUBLIC SERVICE ELECTRIC		06/21/2016	Stephens, Inc.		211,232	200,000	661
74531E AA 0	PUGET SOUND ENERGY INC		05/11/2016	Falcon Square		135,913	100,000	1,190
755111 AF 8	RAYTHEON COMPANY		07/20/2016	Falcon Square		143,236	100,000	3,200
774341 AF 8	ROCKWELL COLLINS INC		08/22/2016	Raymond James		122,445	100,000	933
778296 AA 1	ROSS STORES INC		09/14/2016	Raymond James		105,818	100,000	38
797440 BH 6	SAN DIEGO G & E		05/25/2016	Raymond James		129,239	100,000	3,000
828807 CE 5	SIMON PROPERTY GROUP		03/11/2016	R.W. Baird		133,231	100,000	844
842400 ES 8	SOUTHERN CALIF EDISON CO		04/25/2016	Stephens, Inc.		129,792	100,000	1,717
855244 AK 5	STARBUCKS CORP		05/18/2016	Raymond James		198,460	200,000	95
904764 AH 0	UNILEVER CAPITAL CORP		04/25/2016	Raymond James		270,096	200,000	5,343
907818 DX 3	UNION PACIFIC CORP		02/17/2016	VARIOUS		220,193	200,000	1,630
911312 AN 6	UNITED PARCEL SERVICE		10/27/2016	Raymond James		240,640	200,000	4,496
913017 BK 4	UNITED TECHNOLOGIES CORP		07/25/2016	Raymond James		136,339	100,000	958
25468P BW 5	WALT DISNEY COMPANY		04/25/2016	Stephens, Inc.		287,614	200,000	2,217

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
976826 BE 6	WISCONSIN POWER & LIGHT		09/19/2016	Stephens, Inc.		140,122	100,000	655
046353 AM 0	ASTRAZENECA PLC	D	07/11/2016	Raymond James		114,223	100,000	705
3899999.	Total - Bonds - Industrial and Miscellaneous					11,504,642	9,900,000	100,276
8399997.	Total - Bonds - Part 3					20,956,489	18,000,000	185,737
8399998.	Total - Bonds - Summary Item from Part 5					104,545	100,000	1,839
8399999.	Total - Bonds					21,061,034	18,100,000	187,576
Preferred Stocks - Industrial and Miscellaneous								
G68603 15 1	PARTNERRE LTD 5.875		05/04/2016	Undefined	7,728.000	200,715	25.00	
8499999.	Total - Preferred Stocks - Industrial and Miscellaneous					200,715	XXX	0
8999997.	Total - Preferred Stocks - Part 3					200,715	XXX	0
8999999.	Total - Preferred Stocks					200,715	XXX	0
9899999.	Total - Preferred and Common Stocks					200,715	XXX	0
9999999.	Total - Bonds, Preferred and Common Stocks					21,261,749	XXX	187,576

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
Bonds - U.S. States, Territories and Possessions																				
882722 VP 3	TEXAS ST		06/01/2016.	Raymond James		118,400	100,000	114,069	113,232		(301)		(301)		112,931		5,469	5,469	3,152	04/01/2033.
1799999.	Total - Bonds - U.S. States, Territories & Possessions					118,400	100,000	114,069	113,232	0	(301)	0	(301)	0	112,931	0	5,469	5,469	3,152	XXX
Bonds - U.S. Political Subdivisions of States																				
018340 LA 5	ALLENTOWN PA RFDG PENSION		02/12/2016.	CALLED @ 100.0000000		10,000	10,000	9,844	10,000				0		10,000			0	32	10/01/2034.
150461 N5 6	CEDAR PARK TX		06/01/2016.	Suntrust Capital Markets		203,000	200,000	200,000	200,000				0		200,000		3,000	3,000	6,467	08/15/2033.
283734 TV 3	EL PASO TX		06/01/2016.	Suntrust Capital Markets		112,321	100,000	108,961	107,940		(326)		(326)		107,614		4,707	4,707	3,996	08/15/2033.
306801 D3 2	FALMOUTH MA		06/01/2016.	Suntrust Capital Markets		103,000	100,000	101,972	101,787		(74)		(74)		101,713		1,287	1,287	3,790	07/15/2033.
434110 TG 7	HOBOKEN NJ		06/01/2016.	Stephens, Inc.		205,232	200,000	202,436	202,266		(88)		(88)		202,179		3,053	3,053	6,778	02/01/2034.
551341 BV 1	LYNDHURST TWP NJ - SCHOOL DIST REF		04/01/2016.	MATURITY		80,000	80,000	80,000	80,000				0		80,000			0	2,080	04/01/2016.
562111 U3 6	MANCHESTER CT		08/02/2016.	Raymond James		106,800	100,000	98,434	98,520		34		34		98,554		8,246	8,246	4,424	02/01/2033.
591852 NJ 3	METROPOLITAN COUNCIL MN MINNEAPOLI		08/01/2016.	CALLED @ 100.0000000		120,000	120,000	128,038	124,070		(4,070)		(4,070)		120,000			0	6,360	02/01/2027.
646513 XH 9	NEW LONDON-C-TXBL		09/06/2016.	Advisor Asset Management		215,900	200,000	205,804	205,791		(319)		(319)		205,472		10,428	10,428	6,696	12/15/2035.
743787 L3 5	PROVIDENCE RI - SER B FGIC		01/15/2016.	CALLED @ 100.0000000		5,000	5,000	5,954	5,123		(1)		(1)		5,123		(123)	(123)	135	01/15/2021.
2499999.	Total - Bonds - U.S. Political Subdivisions of States					1,161,253	1,115,000	1,141,442	1,135,498	0	(4,843)	0	(4,843)	0	1,130,655	0	30,598	30,598	40,756	XXX
Bonds - U.S. Special Revenue and Special Assessment																				
010869 BZ 7	ALAMEDA CORRIDOR TRANS AUTH		10/01/2016.	Sink PMT @ 100.0000000		10,000	10,000	11,200	10,334		(334)		(334)		10,000			0	325	10/01/2019.
017348 BD 4	ALLEGHENY CNTY PA REDEV SPL TAX		09/01/2016.	CALLED @ 100.0000000		30,000	30,000	35,361	30,000				0		30,000			0	2,086	09/01/2019.
17239Y MT 6	CINCO TX MUNI UTILITY DIST		09/06/2016.	Advisor Asset Management		108,220	100,000	102,250	101,936		(165)		(165)		101,771		6,449	6,449	3,668	12/01/2035.
194301 JT 5	CLF PARK GA BUSINESS & INDL DEV		08/02/2016.	R.W. Baird		208,600	200,000	199,294	199,287		13		13		199,299		9,301	9,301	8,118	09/01/2036.
312910 UP 5	FHR 1303 L		12/15/2016.	PRINCIPAL RECEIPT		281	281	276	331		(50)		(50)		281			0	13	06/15/2022.
31358U VB 9	FNR 1993-62 E		12/27/2016.	PRINCIPAL RECEIPT		325	325	357	263		62		62		325			0	12	04/25/2023.
31358U WB 8	FNR G93-17 K		12/27/2016.	PRINCIPAL RECEIPT		1,622	1,622	1,629	1,577		44		44		1,622			0	55	04/25/2023.
45188R Y8 6	ILLINOIS DEV FIN AUTH REV - CHICAG		03/01/2016.	MATURITY		100,000	100,000	100,589	100,000				0		100,000			0	2,775	03/01/2016.
546279 4Z 0	LOUISANA LOC GVT ENVMNT		04/01/2016.	CALLED @ 100.0000000		200,000	200,000	196,005	197,136		27		27		197,163		2,837	2,837	6,750	04/01/2031.
574218 NF 6	MARYLAND ST HLTH & HGR EDUCTNL FAC		08/02/2016.	R.W. Baird		113,100	100,000	97,750	97,869		48		48		97,917		15,183	15,183	5,106	07/01/2036.
57429L AL 0	MARYLAND TRANSN-LTD OBLIG REV		07/01/2016.	Sink PMT @ 100.0000000		10,000	10,000	10,895	10,306		(306)		(306)		10,000			0	367	07/01/2022.
57563R FW 4	MASSACHUSETTS EDL FING AUTH		06/01/2016.	R.W. Baird		75,417	75,000	76,577	75,287		(238)		(238)		75,049		368	368	3,280	01/01/2033.
593240 BL 7	MIAMI BCH FL SPL OBLG RFDG PENSION		09/01/2016.	CALLED @ 100.0000000		15,000	15,000	14,832	14,909		9		9		14,918		82	82	451	09/01/2021.
60414F PR 5	MINNESOTA ST CLGS & UNIV REVENUE		06/01/2016.	Raymond James		201,800	200,000	200,000	200,000				0		200,000		1,800	1,800	5,444	10/01/2035.
60415N E7 3	MINNESOTA ST HOUSING REV FINANCE A		01/01/2016.	CALLED @ 100.0000000		50,000	50,000	56,150	50,000				0		50,000			0	1,682	01/01/2032.
67756D FE 1	OHIO ST HGR EDUCTNL FAC COMMISSION		09/06/2016.	Piper Jaffray & Co.		105,848	100,000	100,000	100,000				0		100,000		5,848	5,848	3,348	12/01/2035.
76904K BX 9	RIVERSIDE CA REDEV AGENCY		10/01/2016.	Sink PMT @ 100.0000000		10,000	10,000	10,000	10,000				0		10,000			0	274	10/01/2024.
796253 Y3 0	SAN ANTONIO TX ELEC & GAS REVENUE		06/01/2016.	Hilltop Securities		130,500	100,000	130,430	129,551		(317)		(317)		129,234		1,266	1,266	4,921	02/01/2041.
791676 BK 4	ST LOUIS MO PARKING REV		12/15/2016.	CALLED @ 100.0000000		15,000	15,000	15,235	15,000				0		15,000			0	900	12/15/2018.
89602N UM 4	TRIBOROUGH NY BRIDGE & TUNNEL AUTH		09/06/2016.	Suntrust Capital Markets		125,000	100,000	115,600	115,062		(320)		(320)		114,742		10,258	10,258	4,426	11/15/2036.
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					1,510,713	1,417,228	1,474,429	1,458,847	0	(1,527)	0	(1,527)	0	1,457,320	0	53,392	53,392	54,001	XXX
Bonds - Industrial and Miscellaneous																				
032511 AX 5	ANADARKO PETRO		05/02/2016.	CALLED @ 101.9720000		101,972	100,000	90,806	99,265		345		345		99,610		2,362	2,362	3,752	09/15/2016.
040555 CK 8	ARIZONA PUBLIC SERVICE		08/02/2016.	Stifel Nicolaus		279,680	200,000	263,721	262,109		(1,093)		(1,093)		261,015		18,665	18,665	13,903	08/01/2036.
05348E AM 1	AVALONBAY COMMUNITIES		11/07/2016.	CALLED @ 101.7613300		101,761	100,000	100,545	100,127		(89)		(89)		100,038		1,723	1,723	6,508	03/15/2017.
054303 AW 2	AVON PRODUCTS INC NOTES		08/18/2016.	Raymond James		306,000	300,000	314,737	306,751		(1,257)		(1,257)		305,494		506	506	19,067	03/01/2019.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
06048W FQ 8	BANK OF AMERICA		03/29/2016.	CALLED @ 100.0000000		100,000	100,000	100,000	100,000				0		100,000			0	2,750	03/29/2041.
084664 BU 4	BERKSHIRE HATHAWAY FINANCE CORPORA		06/01/2016.	Hilltop Securities		260,208	240,000	244,288	243,967		(38)		(38)		243,930		16,278	16,278	5,896	05/15/2042.
097023 AU 9	BOEING CO		06/01/2016.	Raymond James		132,780	100,000	124,275	122,665		(380)		(380)		122,285		10,495	10,495	4,951	02/15/2033.
111320 AF 4	BROADCOM CORP		02/03/2016.	TENDER		98,000	100,000	93,377	94,585		65		65		94,651		3,349	3,349	4,160	08/15/2022.
205363 AL 8	COMPUTER SCIENCES CORP		03/17/2016.	CALLED @ 109.8675600		109,868	100,000	109,601	103,020		(3,020)		(3,020)		100,000		9,868	9,868	3,287	03/15/2018.
210518 CP 9	CONSUMERS ENERGY CO		08/02/2016.	Raymond James		128,470	100,000	118,785	117,873		(339)		(339)		117,534		10,936	10,936	5,156	09/15/2035.
222372 AJ 3	COUNTRYWIDE FINANCIAL CORP		05/15/2016.	MATURITY		100,000	100,000	98,088	99,871		129		129		100,000			0	3,125	05/15/2016.
22238H BC 3	COUNTRYWIDE FINANCIAL CORP - MEDIU		09/23/2016.	CALLED @ 100.0000000		100,000	100,000	100,000	100,000				0		100,000			0	6,000	03/23/2021.
25243Y AH 2	DIAGEO CAPITAL PLC		08/02/2016.	William Blair		265,660	200,000	242,293	241,158		(729)		(729)		240,429		25,231	25,231	9,955	09/30/2036.
25459H BG 9	DIRECTV HOLDINGS/FNG		03/22/2016.	Exchange		203,991	200,000	204,447	204,008		(17)		(17)		203,991			0	5,150	03/15/2042.
29364D AJ 9	ENTERGY ARKANSAS INC - FIRST MORTG		09/15/2016.	CALLED @ 100.0000000		100,000	100,000	100,000	100,000				0		100,000			0	4,654	06/01/2033.
29364N 83 5	ENTERGY MISS 6.00% PFD FIRST MRG B		10/17/2016.	CALLED @ 25.0000000		190,000	190,000	189,352	190,000				0		190,000			0	10,957	05/01/2051.
29476L AC 1	ERP OPERATING LP NOTES		02/01/2016.	TENDER		100,554	100,000	97,975	99,943		23		23		99,966		588	588	1,936	03/15/2016.
37247D AB 2	GENWORTH FINANCIAL INC		02/09/2016.	Hilltop Securities		90,000	200,000	211,005	209,925		(31)		(31)		209,894		(119,894)	(119,894)	2,058	06/15/2034.
373334 JW 2	GEORGIA POWER COMPANY		08/02/2016.	Stifel Nicolaus		107,641	100,000	102,442	102,266		(29)		(29)		102,237		5,404	5,404	3,822	03/15/2042.
410867 AD 7	HANOVER INSURANCE GRP		05/23/2016.	CALLED @ 121.5100000		121,510	100,000	102,292	101,418		(88)		(88)		101,331		20,179	20,179	2,763	06/15/2021.
421915 EG 0	HEALTH CARE PRPS SER MTN		09/15/2016.	MATURITY		100,000	100,000	100,700	100,056		(56)		(56)		100,000			0	6,300	09/15/2016.
53117E AD 0	LIBERTY PROPERTY		11/07/2016.	CALLED @ 107.8771200		107,877	100,000	112,250	101,844		(738)		(738)		101,105		6,772	6,772	8,521	01/15/2018.
548661 CJ 4	LOWE'S COMPANIES INC		08/02/2016.	Piper Jaffray & Co		126,855	100,000	105,176	104,679		(82)		(82)		104,598		22,257	22,257	4,431	10/15/2035.
54909W AB 4	LOYOLA UNIV OF CHICAGO		08/02/2016.	Piper Jaffray & Co		110,700	100,000	107,084	106,833		(136)		(136)		106,697		4,003	4,003	5,063	07/01/2042.
585055 AW 6	MEDTRONIC INC		09/06/2016.	Advisor Asset Management		116,152	100,000	101,508	101,498		(22)		(22)		101,476		14,676	14,676	4,425	03/15/2042.
59156R AU 2	METLIFE INC		06/01/2016.	MATURITY		100,000	100,000	104,336	100,227		(227)		(227)		100,000			0	3,375	06/01/2016.
677415 CL 3	OHIO POWER COMPANY - SENIOR NOTE		06/01/2016.	MATURITY		100,000	100,000	99,583	99,976		24		24		100,000			0	3,000	06/01/2016.
720186 AE 5	PIEDMONT NATURAL GAS CO		09/06/2016.	Hilltop Securities		124,300	100,000	123,290	122,263		(573)		(573)		121,690		2,610	2,610	7,133	12/19/2033.
74913G 30 3	QWEST CORP 7.5% PFD		09/15/2016.	CALLED @ 25.0000000		50,000	50,000	50,000	50,000				0		50,000			0	2,344	09/15/2051.
756109 AJ 3	REALTY INCOME CORP NOTES		09/15/2016.	MATURITY		100,000	100,000	96,460	99,719		281		281		100,000			0	5,950	09/15/2016.
824348 AQ 9	SHERWIN-WILLIAMS CO		09/06/2016.	Hilltop Securities		101,111	100,000	98,044	98,087		27		27		98,114		2,997	2,997	2,933	12/15/2042.
828807 BT 3	SIMON PROPERTY GROUP LP		02/01/2016.	CALLED @ 100.0000000		100,000	100,000	98,234	99,911		22		22		99,933		67	67	1,525	05/01/2016.
842400 EV 1	SOUTHERN CAL EDISON		09/06/2016.	Suntrust Capital Markets		126,476	100,000	121,256	120,134		(471)		(471)		119,663		6,813	6,813	5,399	04/01/2035.
844741 AY 4	SOUTHWEST AIRLINES CO. NOTES		12/15/2016.	MATURITY		100,000	100,000	96,652	99,654		346		346		100,000			0	5,750	12/15/2016.
871829 AJ 6	SYSCO CORPORATION		08/02/2016.	William Blair		119,153	100,000	113,109	113,097		(250)		(250)		112,848		6,305	6,305	4,688	09/21/2035.
891027 AN 4	TORCHMARK CORP		06/15/2016.	MATURITY		100,000	100,000	104,748	100,266		(266)		(266)		100,000			0	3,188	06/15/2016.
911312 AJ 5	UNITED PARCEL SERVICE		06/01/2016.	Stephens, Inc.		138,000	100,000	134,594	133,763		(407)		(407)		133,356		4,644	4,644	5,528	01/15/2038.
913017 BJ 7	UNITED TECHNOLOGIES CORP		06/01/2016.	Bosc Inc.		119,250	100,000	119,617	118,668		(270)		(270)		118,398		852	852	3,225	05/01/2035.
91913Y AM 2	VALERO ENERGY CORP		10/12/2016.	CALLED @ 103.6970000		103,697	100,000	95,735	99,064		490		490		99,553		4,144	4,144	5,053	06/15/2017.
963320 AN 6	WHIRLPOOL CORP		06/15/2016.	MATURITY		100,000	100,000	103,414	100,212		(212)		(212)		100,000			0	3,250	06/15/2016.
90261X BY 7	UBS AG STAMFORD CT MEDIUM TERM SR	D	07/15/2016.	MATURITY		100,000	100,000	89,821	99,099		901		901		100,000			0	5,875	07/15/2016.
539473 AG 3	LLOYDS TSB BANK PLC BANK GTD		01/21/2016.	MATURITY		100,000	100,000	100,453	100,005		(5)		(5)		100,000			0	2,438	01/21/2016.
3899999.	Total - Bonds - Industrial and Miscellaneous					5,341,666	4,980,000	5,284,093	5,268,007	0	(8,172)	0	(8,172)	0	5,259,835	0	81,831	81,831	219,241	XXX
Bonds - Hybrid Securities																				
29364D 77 9	ENTERGY ARKANSAS INC 1ST MTG BD		09/15/2016.	CALLED @ 25.0000000		99,400	99,400	99,757	99,745		(345)		(345)		99,400			0	4,985	11/01/2040.
29364W 40 5	ENTERGY LOUISANA 5.875%		09/16/2016.	CALLED @ 25.0000000		257,500	257,500	258,246	257,500				0		257,500			0	11,388	06/15/2041.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
402479 74 5	GULF POWER COMPANY	..	05/18/2016.	CALLED @ 25.0000000		69,650	69,650	66,831	66,874		9		9		66,883		2,768	2,768	1,858	06/01/2051.
4899999.	Total - Bonds - Hybrid Securities					426,550	426,550	424,834	424,119	0	(336)	0	(336)	0	423,783	0	2,768	2,768	18,231	XXX
8399997.	Total - Bonds - Part 4					8,558,582	8,038,778	8,438,867	8,399,703	0	(15,179)	0	(15,179)	0	8,384,524	0	174,058	174,058	335,381	XXX
8399998.	Total - Bonds - Summary Item from Part 5					115,767	100,000	104,545			(44)		(44)		104,501		11,266	11,266	3,893	XXX
8399999.	Total - Bonds					8,674,349	8,138,778	8,543,412	8,399,703	0	(15,223)	0	(15,223)	0	8,489,025	0	185,324	185,324	339,273	XXX
Preferred Stocks - Industrial and Miscellaneous																				
G68603 12 8	PARTNERRE LTD	..	05/04/2016.	Exchange	7,728.000	200,715	25.00	200,715	200,715				0		200,715			0	15,335	XXX
40429C 60 7	HSBC FIN CORP	..	06/30/2016.	Called	3,945.000	98,625	25.00	100,349	100,349				0		100,349		(1,724)	(1,724)	3,398	XXX
74460D 14 1	PUBLIC STORAGE	..	04/15/2016.	Called	4,000.000	100,000	25.00	100,000	100,000				0		100,000			0	1,878	XXX
8499999.	Total - Preferred Stocks - Industrial and Miscellaneous					399,340	XXX	401,064	401,064	0	0	0	0	0	401,064	0	(1,724)	(1,724)	20,611	XXX
8999997.	Total - Preferred Stocks - Part 4					399,340	XXX	401,064	401,064	0	0	0	0	0	401,064	0	(1,724)	(1,724)	20,611	XXX
8999999.	Total - Preferred Stocks					399,340	XXX	401,064	401,064	0	0	0	0	0	401,064	0	(1,724)	(1,724)	20,611	XXX
9899999.	Total - Preferred and Common Stocks					399,340	XXX	401,064	401,064	0	0	0	0	0	401,064	0	(1,724)	(1,724)	20,611	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					9,073,689	XXX	8,944,476	8,800,767	0	(15,223)	0	(15,223)	0	8,890,089	0	183,600	183,600	359,884	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
Bonds - Industrial and Miscellaneous																				
039483 BE 1	ARCHER DANIELS	..	02/17/2016	Raymond James	08/02/2016	Stifel Nicolaus	100,000	104,545	115,767	104,501		(44)		(44)			11,266	11,266	3,893	1,839
3899999.	Total - Bonds - Industrial and Miscellaneous						100,000	104,545	115,767	104,501	0	(44)	0	(44)	0	0	11,266	11,266	3,893	1,839
8399998.	Total - Bonds						100,000	104,545	115,767	104,501	0	(44)	0	(44)	0	0	11,266	11,266	3,893	1,839
9999999.	Total - Bonds, Preferred and Common Stocks							104,545	115,767	104,501	0	(44)	0	(44)	0	0	11,266	11,266	3,893	1,839

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

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

NONE

SCHEDULE D - PART 6 - SECTION 2

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

NONE

SCHEDULE DA - PART 1

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

1	2	Codes		5	6	7	8	Change in Book/Adjusted Carrying Value				13	14	Interest						21
		3	4					9	10	11	12			15	16	17	18	19	20	
CUSIP Identification	Description	Code	Foreign	Date Acquired	Name of Vendor	Maturity Date	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Par Value	Actual Cost	Amount Due and Accrued December 31 of Current Year on Bond Not in Default	Nonadmitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
Exempt Money Market Mutual Funds as Identified by the SVO																				
46636U 86 8	EAGLE CLASS-JPMORGAN US GOVT MMF			12/30/2016.	Raymond James	XXX	327,202						327,202				0.009	MON..	97	
8899999. Total - Exempt Money Market Mutual Funds as Identified by the SVO							327,202	0	0	0	0	XXX	327,202	0	0	XXX	XXX	XXX	97	0
All Other Money Market Mutual Funds																				
999990 48 4	REGIONS TRUST CASH SWEEP			02/28/2014.	Initial Data Setup	XXX												MON..		
8999999. Total - All Other Money Market Mutual Funds							0	0	0	0	0	XXX	0	0	0	XXX	XXX	XXX	0	0
9199999. Total - Short-Term Investments							327,202	0	0	0	0	XXX	327,202	0	0	XXX	XXX	XXX	97	0

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

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

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

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

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

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

Sch. DL - Pt. 1
NONE

Sch. DL - Pt. 2
NONE

SCHEDULE E - PART 1 - CASH

1 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							
Huntington National Bank	Columbus, OH					265,579	XXX
Huntington National Bank MM	Columbus, OH					65,577	XXX
0199999. Total - Open Depositories		XXX	XXX	0	0	331,156	XXX
0399999. Total Cash on Deposit		XXX	XXX	0	0	331,156	XXX
0599999. Total Cash		XXX	XXX	0	0	331,156	XXX

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

1. January	636,188	4. April	1,472,539	7. July	470,685	10. October	703,456
2. February	1,455,255	5. May	1,415,907	8. August	310,576	11. November	449,724
3. March	1,336,623	6. June	426,968	9. September	694,330	12. December	331,156

Sch. E - Pt. 2
NONE

Sch. E - Pt. 3
NONE

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