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ANNUAL STATEMENT

For the Year Ended December 31, 2016

of the Condition and Affairs of the

United Transportation Union Insurance Association

NAIC Group Code..... 0, 0 (Current Period) (Prior Period) NAIC Company Code..... 56413 Employer's ID Number..... 23-7131460

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

Incorporated/Organized..... November 16, 1970 Commenced Business..... March 10, 1971

Statutory Home Office 24950 Country Club Blvd Ste 340….. North Olmsted ..... OH ..... US 44070-5333
(Street and Number) (City or Town, State, Country and Zip Code)

Main Administrative Office 24950 Country Club Blvd Ste 340….. North Olmsted ..... OH ..... US..... 44070-5333 216-228-9400
(Street and Number) (City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Mail Address 24950 Country Club Blvd Ste 340….. North Olmsted ..... OH ..... US 44070-5333
(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 24950 Country Club Blvd Ste 340….. North Olmsted ..... OH ..... US 44070-5333 216-228-9400
(Street and Number) (City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Internet Web Site Address utuia.org

Statutory Statement Contact Richard A Kusnic Sr 216-228-9400
(Name) (Area Code) (Telephone Number) (Extension)
Rkusnic@utuia.org 216-228-0411
(E-Mail Address) (Fax Number)

OFFICERS

Name	Title	Name	Title
1. Ken Laugel	President	2. Richard A Kusnic	Secretary
3. Richard Kusnic	Treasurer	4.	

OTHER

DIRECTORS OR TRUSTEES

John Lesniewski	John Previsich	John England	Frank James Riha
Nicholas J Dicicco Jr	John J Risch III	William Jennings Thompson	William B Ryan

State of.....
County of.....

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)
Ken Laugel	Richard A Kusnic	Richard Kusnic
1. (Printed Name)	2. (Printed Name)	3. (Printed Name)
President	Secretary	Treasurer
(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	10,045,972	4.7	10,045,972		10,045,972	4.5
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies		0.0			0	0.0
1.22 Issued by U.S. government sponsored agencies	5,572,258	2.6	5,572,258		5,572,258	2.5
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	13,541,058	6.4	13,541,058		13,541,058	6.1
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations		0.0			0	0.0
1.43 Revenue and assessment obligations	16,152,427	7.6	16,152,427		16,152,427	7.2
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	864,199	0.4	864,199		864,199	0.4
1.512 Issued or guaranteed by FNMA and FHLMC	12,793,516	6.0	12,793,516		12,793,516	5.7
1.513 All other	364,453	0.2	364,453		364,453	0.2
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA	4,151,016	2.0	4,151,016		4,151,016	1.9
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	2,037,708	1.0	2,037,708		2,037,708	0.9
1.523 All other	6,434,932	3.0	6,434,932		6,434,932	2.9
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	114,681,308	54.0	114,681,308		114,681,308	51.3
2.2 Unaffiliated non-U.S. securities (including Canada)	7,544,251	3.6	7,544,251		7,544,251	3.4
2.3 Affiliated securities		0.0			0	0.0
3. Equity interests:						
3.1 Investments in mutual funds	3,963,659	1.9	3,963,659		3,963,659	1.8
3.2 Preferred stocks:						
3.21 Affiliated		0.0			0	0.0
3.22 Unaffiliated		0.0			0	0.0
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated		0.0			0	0.0
3.32 Unaffiliated	14,186,546	6.7	14,186,546		14,186,546	6.3
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	1,520,099		1,520,099	0.7
5.3 Property held for sale (including $.....0 property acquired in satisfaction of debt)		0.0			0	0.0
6. Contract loans		0.0	5,076,585		5,076,585	2.3
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		0.0	2,878,586		2,878,586	1.3
11. Other invested assets		0.0	1,855,576		1,855,576	0.8
12. Total invested assets	212,333,302	100.0	223,664,148	0	223,664,148	100.0

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		1,561,746
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	41,646	
8.2	Totals, Part 3, Column 9		41,646
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8)		1,520,100
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)		1,520,100

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		214,930,510
2.	Cost of bonds and stocks acquired, Part 3, Column 7		11,406,302
3.	Accrual of discount		205,027
4.	Unrealized valuation increase (decrease):		
4.1	Part 1, Column 12		
4.2	Part 2, Section 1, Column 15		
4.3	Part 2, Section 2, Column 13	997,446	
4.4	Part 4, Column 11	(21,475)	975,971
5.	Total gain (loss) on disposals, Part 4, Column 19		3,220
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7		12,751,747
7.	Deduct amortization of premium		580,405
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)		214,188,878
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)		214,188,878

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	25,402,094	25,987,837	25,645,431	24,199,303
Governments (Including all obligations	2. Canada				
guaranteed by governments)	3. Other Countries				
	4. Totals	25,402,094	25,987,837	25,645,431	24,199,303
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	13,541,058	14,893,428	13,637,716	13,455,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals				
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	31,966,425	34,232,688	31,745,137	31,641,096
Industrial and Miscellaneous, SVO Identified	8. United States	117,584,846	123,647,807	118,812,498	115,163,660
Funds and Hybrid Securities (unaffiliated)	9. Canada	3,084,173	3,372,644	3,209,709	2,875,000
	10. Other Countries	4,460,078	4,286,591	4,464,119	4,481,000
	11. Totals	125,129,097	131,307,042	126,486,326	122,519,660
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	196,038,674	206,420,995	197,514,610	191,815,060
PREFERRED STOCKS	14. United States				
Industrial and Miscellaneous (Unaffiliated)	15. Canada				
	16. Other Countries				
	17. Totals	0	0	0	
Parent, Subsidiaries and Affiliates	18. Totals				
	19. Total Preferred Stocks	0	0	0	
COMMON STOCKS	20. United States	18,150,205	18,150,205	15,980,677	
Industrial and Miscellaneous (Unaffiliated)	21. Canada				
	22. Other Countries				
	23. Totals	18,150,205	18,150,205	15,980,677	
Parent, Subsidiaries and Affiliates	24. Totals				
	25. Total Common Stocks	18,150,205	18,150,205	15,980,677	
	26. Total Stocks	18,150,205	18,150,205	15,980,677	
	27. Total Bonds and Stocks	214,188,879	224,571,200	213,495,286	

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	4,864,868	8,086,058	3,614,696	6,922,257	4,658,281	XXX	28,146,160	14.2	27,341,908	13.7	28,146,160	
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	4,864,868	8,086,058	3,614,696	6,922,257	4,658,281	XXX	28,146,160	14.2	27,341,908	13.7	28,146,160	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		9,142,251	1,959,602	2,439,204		XXX	13,541,057	6.8	14,557,139	7.3	13,541,058	
3.2 NAIC 2						XXX	0	0.0		0.0		
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	9,142,251	1,959,602	2,439,204	0	XXX	13,541,057	6.8	14,557,139	7.3	13,541,058	0
4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed**												
4.1 NAIC 1						XXX	0	0.0		0.0		
4.2 NAIC 2						XXX	0	0.0		0.0		
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	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**												
5.1 NAIC 1	3,088,921	13,733,618	9,684,901	5,419,652	39,332	XXX	31,966,425	16.1	37,966,481	19.0	31,966,425	
5.2 NAIC 2						XXX	0	0.0		0.0		
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	3,088,921	13,733,618	9,684,901	5,419,652	39,332	XXX	31,966,425	16.1	37,966,481	19.0	31,966,425	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)
6. **Industrial and Miscellaneous (unaffiliated)**												
6.1 NAIC 1	2,206,015	16,651,383	10,536,774	8,975,904	26,117,424	XXX	64,487,500	32.4	63,517,060	31.8	64,487,500	
6.2 NAIC 2		15,045,185	19,328,445	3,204,633	21,282,070	XXX	58,860,333	29.6	56,411,003	28.2	58,860,333	
6.3 NAIC 3			606,743		573,931	XXX	1,180,675	0.6		0.0	1,180,675	
6.4 NAIC 4	19,114		581,475			XXX	600,589	0.3		0.0	600,589	
6.5 NAIC 5						XXX	0	0.0		0.0		
6.6 NAIC 6						XXX	0	0.0		0.0		
6.7 Totals	2,225,129	31,696,568	31,053,438	12,180,537	47,973,425	XXX	125,129,097	62.9	119,928,062	60.0	125,129,097	0
7. **Hybrid Securities**												
7.1 NAIC 1						XXX	0	0.0		0.0		
7.2 NAIC 2						XXX	0	0.0		0.0		
7.3 NAIC 3						XXX	0	0.0		0.0		
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	0	0	0	0	0	XXX	0	0.0	0	0.0	0	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) 10,159,805	47,613,310	25,795,973	23,757,017	30,815,037	0	138,141,142	69.5	XXX	XXX	138,141,143	0
10.2 NAIC 2	(d) 0	15,045,185	19,328,445	3,204,633	21,282,070	0	58,860,333	29.6	XXX	XXX	58,860,333	0
10.3 NAIC 3	(d) 0	0	606,743	0	573,931	0	1,180,675	0.6	XXX	XXX	1,180,675	0
10.4 NAIC 4	(d) 19,114	0	581,475	0	0	0	600,589	0.3	XXX	XXX	600,589	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	10,178,918	62,658,495	46,312,637	26,961,650	52,671,038	0	(b) 198,782,739	100.0	XXX	XXX	198,782,740	0
10.8 Line 10.7 as a % of Col. 7	5.1	31.5	23.3	13.6	26.5	0.0	100.0	XXX	XXX	XXX	100.0	0.0
11. **Total Bonds Prior Year**												
11.1 NAIC 1	10,265,615	43,300,965	35,817,315	20,328,248	33,670,445	XXX	XXX	XXX	143,382,588	71.8	143,382,588	
11.2 NAIC 2		14,588,153	20,810,191	3,856,710	17,155,949	XXX	XXX	XXX	56,411,003	28.2	56,411,003	
11.3 NAIC 3						XXX	XXX	XXX	0	0.0		
11.4 NAIC 4						XXX	XXX	XXX	0	0.0		
11.5 NAIC 5						XXX	XXX	XXX	(c) 0	0.0		
11.6 NAIC 6						XXX	XXX	XXX	(c) 0	0.0		
11.7 Totals	10,265,615	57,889,118	56,627,507	24,184,958	50,826,394	XXX	XXX	XXX	(b) 199,793,591	100.0	199,793,590	0
11.8 Line 11.7 as a % of Col. 9	5.1	29.0	28.3	12.1	25.4	XXX	XXX	XXX	100.0	XXX	100.0	0.0
12. **Total Publicly Traded Bonds**												
12.1 NAIC 1	10,159,805	47,613,310	25,795,973	23,757,017	30,815,037		138,141,143	69.5	143,382,588	71.8	138,141,143	XXX
12.2 NAIC 2		15,045,185	19,328,445	3,204,633	21,282,070		58,860,333	29.6	56,411,003	28.2	58,860,333	XXX
12.3 NAIC 3			606,743		573,931		1,180,675	0.6	0	0.0	1,180,675	XXX
12.4 NAIC 4	19,114		581,475				600,589	0.3	0	0.0	600,589	XXX
12.5 NAIC 5							0	0.0	0	0.0	0	XXX
12.6 NAIC 6							0	0.0	0	0.0	0	XXX
12.7 Totals	10,178,919	62,658,496	46,312,636	26,961,651	52,671,039	0	198,782,740	100.0	199,793,590	100.0	198,782,740	XXX
12.8 Line 12.7 as a % of Col. 7	5.1	31.5	23.3	13.6	26.5	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	5.1	31.5	23.3	13.6	26.5	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13. **Total Privately Placed Bonds**												
13.1 NAIC 1							0	0.0	0	0.0	XXX	0
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	0	0	0	0	0	0	0.0	0	0.0	XXX	0
13.8 Line 13.7 as a % of Col. 7	0.0	0.0	0.0	0.0	0.0	0.0	0.0	XXX	XXX	XXX	XXX	0.0
13.9 Line 13.7 as a % of Line 10.7, Col. 7, Section 10	0.0	0.0	0.0	0.0	0.0	0.0	0.0	XXX	XXX	XXX	XXX	0.0

(a) Includes $.....0 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

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

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

(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 $.....2,744,066; 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	2,744,066	3,267,143	1,398,619	5,885,490	4,512,893	XXX	17,808,211	9.0	15,474,997	7.7	17,808,211	
1.2 Residential Mortgage-Backed Securities	2,120,802	4,818,914	2,216,077	1,036,767	145,389	XXX	10,337,949	5.2	11,866,911	5.9	10,337,949	
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	4,864,868	8,086,058	3,614,696	6,922,257	4,658,281	XXX	28,146,160	14.2	27,341,908	13.7	28,146,160	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		7,178,968	1,959,602	2,439,204		XXX	11,577,774	5.8	12,592,716	6.3	11,577,774	
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	1,963,283					XXX	1,963,283	1.0	1,964,424	1.0	1,963,283	
3.5 Totals	1,963,283	7,178,968	1,959,602	2,439,204	0	XXX	13,541,058	6.8	14,557,139	7.3	13,541,058	0
4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed**												
4.1 Issuer Obligations						XXX	0	0.0		0.0		
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	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**												
5.1 Issuer Obligations	613,868	5,838,901	5,516,464	4,183,195		XXX	16,152,427	8.1	18,959,312	9.5	16,152,427	
5.2 Residential Mortgage-Backed Securities	2,475,054	7,894,718	4,168,437	1,236,457	39,332	XXX	15,813,998	8.0	19,007,169	9.5	15,813,998	
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	3,088,921	13,733,618	9,684,901	5,419,652	39,332	XXX	31,966,425	16.1	37,966,481	19.0	31,966,425	0
6. **Industrial and Miscellaneous (unaffiliated)**												
6.1 Issuer Obligations	1,920,183	30,790,337	28,362,174	12,179,935	47,973,425	XXX	121,226,055	61.0	115,613,249	57.9	121,226,055	
6.2 Residential Mortgage-Backed Securities	304,946	906,231	682,638	602		XXX	1,894,418	1.0	1,905,074	1.0	1,894,418	
6.3 Commercial Mortgage-Backed Securities			2,008,625			XXX	2,008,625	1.0	2,409,740	1.2	2,008,625	
6.4 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
6.5 Totals	2,225,129	31,696,568	31,053,438	12,180,537	47,973,425	XXX	125,129,097	62.9	119,928,062	60.0	125,129,097	0
7. **Hybrid Securities**												
7.1 Issuer Obligations						XXX	0	0.0		0.0		
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	0	0	0	0	0	XXX	0	0.0	0	0.0	0	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	5,278,117	47,075,349	37,236,859	24,687,824	52,486,318	XXX	166,764,467	83.9	XXX	XXX	166,764,467	0
10.2 Residential Mortgage-Backed Securities	4,900,802	13,619,863	7,067,152	2,273,826	184,721	XXX	28,046,364	14.1	XXX	XXX	28,046,364	0
10.3 Commercial Mortgage-Backed Securities	0	0	2,008,625	0	0	XXX	2,008,625	1.0	XXX	XXX	2,008,625	0
10.4 Other Loan-Backed and Structured Securities	1,963,283	0	0	0	0	XXX	1,963,283	1.0	XXX	XXX	1,963,283	0
10.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
10.6 Totals	12,142,202	60,695,212	46,312,636	26,961,651	52,671,039	0	198,782,739	100.0	XXX	XXX	198,782,739	0
10.7 Line 10.6 as a % of Col. 7	6.1	30.5	23.3	13.6	26.5	0.0	100.0	XXX	XXX	XXX	100.0	0.0
11. **Total Bonds Prior Year**												
11.1 Issuer Obligations	3,141,867	42,347,426	45,199,015	21,374,298	50,577,667	XXX	XXX	XXX	162,640,273	81.4	162,640,273	
11.2 Residential Mortgage-Backed Securities	6,795,427	14,006,322	8,918,018	2,810,659	248,727	XXX	XXX	XXX	32,779,154	16.4	32,779,154	
11.3 Commercial Mortgage-Backed Securities	328,321	70,815	2,010,604			XXX	XXX	XXX	2,409,740	1.2	2,409,740	
11.4 Other Loan-Backed and Structured Securities		1,464,554	499,869			XXX	XXX	XXX	1,964,424	1.0	1,964,424	
11.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11.6 Totals	10,265,615	57,889,118	56,627,507	24,184,958	50,826,394	XXX	XXX	XXX	199,793,591	100.0	199,793,590	0
11.7 Line 11.6 as a % of Col. 9	5.1	29.0	28.3	12.1	25.4	XXX	XXX	XXX	100.0	XXX	100.0	0.0
12. **Total Publicly Traded Bonds**												
12.1 Issuer Obligations	5,278,117	47,075,349	37,236,859	24,687,824	52,486,318	XXX	166,764,467	83.9	162,640,273	81.4	166,764,467	XXX
12.2 Residential Mortgage-Backed Securities	4,900,802	13,619,863	7,067,152	2,273,826	184,721	XXX	28,046,364	14.1	32,779,154	16.4	28,046,364	XXX
12.3 Commercial Mortgage-Backed Securities			2,008,625			XXX	2,008,625	1.0	2,409,740	1.2	2,008,625	XXX
12.4 Other Loan-Backed and Structured Securities		1,963,283				XXX	1,963,283	1.0	1,964,424	1.0	1,963,283	XXX
12.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		0	0.0	XXX	XXX	0	XXX
12.6 Totals	10,178,919	62,658,496	46,312,636	26,961,651	52,671,039	0	198,782,739	100.0	199,793,590	100.0	198,782,739	XXX
12.7 Line 12.6 as a % of Col. 7	5.1	31.5	23.3	13.6	26.5	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	5.1	31.5	23.3	13.6	26.5	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13. **Total Privately Placed Bonds**												
13.1 Issuer Obligations						XXX	0	0.0	0	0.0	XXX	0
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	0	0	0	0	0	0	0.0	0	0.0	XXX	0
13.7 Line 13.6 as a % of Col. 7	0.0	0.0	0.0	0.0	0.0	0.0	0.0	XXX	XXX	XXX	XXX	0.0
13.8 Line 13.6 as a % of Line 10.6, Col. 7, Section 10	0.0	0.0	0.0	0.0	0.0	0.0	0.0	XXX	XXX	XXX	XXX	0.0

Sch. DA - Verification
NONE

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

SCHEDULE E - VERIFICATION BETWEEN YEARS

Cash Equivalents

	1 Total	2 Bonds	3 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	1,942,803	1,942,803	
2. Cost of cash equivalents acquired	26,027,794	26,027,794	
3. Accrual of discount	0		
4. Unrealized valuation increase (decrease)	0		
5. Total gain (loss) on disposals	0		
6. Deduct consideration received on disposals	25,226,533	25,226,533	
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)	2,744,065	2,744,065	0
11. Deduct total nonadmitted amounts	0		
12. Statement value at end of current period (Line 10 minus Line 11)	2,744,065	2,744,065	0

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

SCHEDULE A - PART 1

Showing all Real Estate OWNED December 31 of Current Year

1	2	Location		5	6	7	8	9	10	Change in Book/Adjusted Carrying Value Less Encumbrances					16	17
		3	4							11	12	13	14	15		
Description of Property	Code	City	State	Date Acquired	Date of Last Appraisal	Actual Cost	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Fair Value Less Encumbrances	Current Year Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in B./A.C.V. (13 - 11 - 12)	Total Foreign Exchange Change in B./A.C.V	Gross Income Earned Less Interest on Encumbrances	Taxes, Repairs, and Expenses Incurred
Properties Held for the Production of Income																
304 Pennsylvania Ave SE		Washington	DC	06/18/2004.	01/16/2009.	2,030,269		1,520,100		41,646			(41,646)		207,273	
0499999. Total - Properties Held for the Production of Income						2,030,269	0	1,520,100	0	41,646	0	0	(41,646)	0	207,273	0
0699999. Totals						2,030,269	0	1,520,100	0	41,646	0	0	(41,646)	0	207,273	0

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. Government - Issuer Obligations																					
31331Y EH 9	FEDERAL FARM CR BKS CONS				1	823,800	109.963	824,726	750,000	773,152		(7,474)			5.150	4.000	MN	4,935	38,625	04/16/2009.	11/15/2019.
31331Q KY 2	FEDERAL FARM CREDIT BANK				1	1,086,340	124.801	1,248,013	1,000,000	1,057,963		(4,361)			5.770	5.026	JJ	28,209	57,700	05/08/2009.	01/05/2027.
911759 GL 6	Housing Urban Development				1	15,280	100.193	16,031	16,000	15,866		78			5.380	5.937	FA	359	861	06/15/2007.	08/01/2018.
880591 CS 9	Tenn Valley Authority				1	1,084,360	131.918	1,319,180	1,000,000	1,068,090		(1,998)			5.880	5.310	AO	14,700	58,800	10/18/2006.	04/01/2036.
880591 EH 1	TENNESSEE VALLEY AUTH				1FE	247,205	125.599	313,999	250,000	247,526		55			5.250	5.325	MS	3,865	13,125	09/22/2009.	09/15/2039.
912810 FB 9	UNITED STATES TREAS BDS				1	1,943,047	134.203	1,972,786	1,470,000	1,855,577		(29,158)			6.125	3.242	MN	11,505	90,038	11/25/2013.	11/15/2027.
912810 QU 5	UNITED STATES TREAS BDS				1	1,452,366	101.473	1,354,661	1,335,000	1,446,330		(3,084)			3.125	2.668	FA	15,758	41,719	02/13/2015.	02/15/2042.
912810 QX 9	UNITED STATES TREAS BDS				1	1,038,923	94.473	916,385	970,000	1,035,421		(1,831)			2.750	2.396	FA	10,076	26,675	01/27/2015.	08/15/2042.
912810 QY 7	UNITED STATES TREAS BDS				1	1,007,250	94.449	963,382	1,020,000	1,007,282		32			2.750	2.818	MN	3,642	14,025	11/10/2016.	11/15/2042.
912828 A4 2	UNITED STATES TREAS NTS				1	894,163	101.035	889,110	880,000	889,795		(2,404)			2.000	1.705	MN	1,547	17,600	03/03/2015.	11/30/2020.
912828 D5 6	UNITED STATES TREAS NTS				1	1,404,946	100.465	1,376,368	1,370,000	1,398,619		(3,433)			2.375	2.077	FA	12,290	32,538	02/23/2015.	08/15/2024.
912828 WC 0	UNITED STATES TREAS NTS				1	587,256	100.199	571,135	570,000	585,198		(2,057)			1.750	1.038	AO	1,708	4,988	06/21/2016.	10/31/2020.
912810 QK 7	US Treasury				1	773,094	114.816	918,531	800,000	776,335		587			3.875	4.071	FA	11,709	31,000	11/30/2010.	08/15/2040.
912828 RR 3	US Treasury				1	1,006,094	100.277	1,002,773	1,000,000	1,003,132		(610)			2.000	1.932	MN	2,597	20,000	12/15/2011.	11/15/2021.
912810 FT 0	US Treasury 4 1/2				1	1,924,425	126.531	2,163,684	1,710,000	1,903,860		(6,895)			4.500	3.670	FA	29,065	76,950	11/25/2013.	02/15/2036.
0199999. U.S. Government - Issuer Obligations						15,288,547	XXX	15,850,762	14,141,000	15,064,145	0	(62,554)	0	0	XXX	XXX	XXX	151,965	524,642	XXX	XXX
U.S. Government - Residential Mortgage-Backed Securities																					
3128P7 X9 9	FHLMC PC GOLD CASH 20				1	2,132,785	97.738	2,020,307	2,067,059	2,128,796		(1,438)			2.000	1.140	MON	3,445	52,277	01/22/2013.	01/01/2033.
31292S AQ 3	FHLMC PC GOLD CASH 30				1	1,051,325	99.959	1,007,300	1,007,710	1,050,294		(380)			2.500	1.441	MON	2,099	30,565	11/14/2012.	10/01/2042.
31292S AU 4	FHLMC PC GOLD CASH 30				1	1,213,432	99.959	1,156,383	1,156,855	1,212,299		(496)			2.500	1.308	MON	2,410	35,108	11/20/2012.	12/01/2042.
312946 N9 3	FHLMC PC GOLD COMB 30				1	561,294	107.957	555,606	514,654	560,504		(374)			4.000	1.392	MON	1,716	23,726	05/13/2013.	03/01/2041.
3132HM K2 6	FHLMC PC GOLD PC 30YR				1	1,265,257	99.959	1,209,194	1,209,687	1,264,237		(497)			2.500	1.371	MON	2,520	36,677	09/25/2012.	09/01/2042.
31417E SS 1	FNMA PASS-THRU LNG 30 YEAR				1	770,746	95.651	743,968	777,795	770,844		47			2.000	2.194	MON	1,296	19,572	02/19/2013.	01/01/2043.
31417F ML 9	FNMA PASS-THRU LNG 30 YEAR				1	1,041,424	92.033	1,027,141	1,116,060	1,042,785		587			1.500	3.239	MON	1,395	22,378	03/15/2013.	01/01/2043.
31417H CR 3	FNMA PASS-THRU LNG LP SF30YR				1	1,446,900	106.233	1,468,036	1,381,908	1,443,992		(1,166)			3.500	2.850	MON	4,031	55,873	03/13/2014.	07/01/2043.
36202D AG 6	G2 2707				1	537	100.000	521	521						6.270		MON	3		10/08/2003.	01/20/2014.
36202D YY 1	GNMA II Pool 3427				1	132,609	107.681	145,709	135,315	132,819		31			4.500	5.115	MON	507	6,192	06/18/2009.	08/20/2033.
36290S 5M 9	GNMA II Pool 616552				1	441,989	117.875	486,344	412,592	439,053		(321)			6.500	3.862	MON	2,235	26,978	06/18/2009.	08/20/2034.
36225A KR 0	GNMA PASS-THRU 780304				1	71,198	106.130	65,707	61,911	65,370		(1,287)			10.500	2.188	MON	542	6,746	03/27/2009.	07/15/2021.
36225B 4C 9	GNMA PASS-THRU 781719				1	227,387	116.011	250,859	216,237	226,957		(140)			6.000	3.749	MON	1,081	13,127	05/19/2009.	02/15/2034.
0299999. U.S. Government - Residential Mortgage-Backed Securities						10,356,884	XXX	10,137,076	10,058,303	10,337,949	0	(5,433)	0	0	XXX	XXX	XXX	23,280	329,218	XXX	XXX
U.S. Government - Commercial Mortgage-Backed Securities																					
0399999. U.S. Government - Commercial Mortgage-Backed Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
U.S. Government - Other Loan-Backed and Structured Securities																					
0499999. U.S. Government - Other Loan-Backed and Structured Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
0599999. Total - U.S. Government						25,645,431	XXX	25,987,837	24,199,303	25,402,094	0	(67,987)	0	0	XXX	XXX	XXX	175,245	853,860	XXX	XXX
All Other Governments - Issuer Obligations																					
0699999. All Other Governments - Issuer Obligations						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
All Other Governments - Residential Mortgage-Backed Securities																					

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
0799999.	All Other Governments - Residential Mortgage-Backed Securities					0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
All Other Governments - Commercial Mortgage-Backed Securities																					
0899999.	All Other Gov't - Commercial Mortgage-Backed Securities					0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
All Other Governments - Other Loan-Backed and Structured Securities																					
0999999.	All Other Governments - Other Loan-Backed and Structured Securities					0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
1099999.	Total - All Other Governments					0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
U.S. States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																					
033161 ZQ 6	Anchorage AK 5.91			2	1FE	580,000	109.255	633,679	580,000	580,000					5.910	5.910	AO	8,570	34,278	03/18/2010.	04/01/2030.
059189 GG 9	Baltimore MD			2	1FE	485,765	102.940	514,700	500,000	493,003		978			5.700	5.988	AO	6,017	28,500	06/27/2007.	10/15/2022.
088365 EU 1	Bexar Cnty Tax Hosp Dist Build			2	1FE	599,880	106.433	638,598	600,000	599,884		5			5.263	5.265	FA	11,929	31,578	10/08/2010.	02/15/2031.
172217 FU 0	CINCINNATI OHIO ULT			2	1FE	600,000	112.572	675,432	600,000	600,000					6.046	6.047	JD	3,023	36,276	10/27/2009.	12/01/2028.
180848 DU 4	CLARK CNTY NEV FOR ISSUES DTD GO			2	1FE	519,445	110.898	554,490	500,000	506,531		(2,085)			6.160	5.651	MN	5,133	30,800	09/08/2009.	11/01/2022.
213185 EW 7	Cook Cnty Il			2	1FE	500,000	107.285	536,425	500,000	500,000					5.540	5.540	MN	3,539	27,700	10/27/2011.	11/15/2027.
535137 RD 7	Lindale Tex Indpt Sch Dist				1FE	1,016,040	106.326	1,063,260	1,000,000	1,013,541		(406)			6.160	6.035	FA	23,271	61,600	04/13/2010.	02/15/2035.
544646 XY 3	LOS ANGELES CALIF UNI SCH DIST GO				1FE	504,560	119.871	599,355	500,000	503,398		(183)			5.755	5.678	JJ	14,388	28,775	10/15/2009.	07/01/2029.
594610 2S 5	Michigan State				1FE	700,000	107.022	749,154	700,000	700,000					5.090	5.090	MN	5,938	35,630	04/29/2008.	05/01/2019.
602245 UM 2	MILWAUKEE CNTY WIS TAX				1FE	422,175	126.017	491,466	390,000	413,981		(1,338)			6.840	6.105	JD	2,223	26,676	08/14/2009.	12/01/2028.
63165T FX 8	Nassau Cnty NY Build America			2	1FE	508,250	108.947	544,735	500,000	503,733		(859)			7.400	7.164	AO	9,250	37,000	12/22/2010.	10/01/2035.
64966H HA 1	NEW YORK N Y GO				1FE	776,594	112.493	787,451	700,000	728,820		(7,671)			6.491	5.141	MS	15,146	45,437	09/29/2009.	03/01/2021.
67755W AU 9	OHIO ST DEV ASSISTANCE GO				1FE	250,000	111.736	279,340	250,000	250,000					6.270	6.266	AO	3,919	15,675	06/18/2009.	10/01/2023.
802498 JC 0	SANTA MONICA-MALIBU UNI SCH DI GO				1FE	625,000	110.667	691,669	625,000	625,000					6.095	6.095	FA	15,872	38,094	08/05/2009.	08/01/2022.
815626 GQ 3	SEDGWICK CNTY KANS UNI SCH DIS TAX			2	1FE	500,000	122.159	610,795	500,000	500,000					6.220	6.213	AO	7,775	31,100	05/27/2009.	10/01/2028.
835631 KT 8	Sonoma Valley S D			2	1FE	500,000	115.896	579,480	500,000	500,000					7.123	7.125	FA	14,840	35,615	12/22/2010.	08/01/2028.
891381 H4 0	Torrance Cal Uni Sch Dist				1FE	750,000	112.907	846,803	750,000	750,000					5.520	5.521	FA	17,250	41,400	04/14/2011.	08/01/2021.
916507 KT 2	UPPER ST CLAIR TWP PA SCH DIST GO			2	1FE	1,003,500	106.394	1,063,940	1,000,000	1,001,043		(381)			5.986	5.940	JJ	27,602	59,860	09/24/2009.	07/15/2034.
952347 VB 5	WEST CONTRA COSTA CALIF UNI SC GO			2	1FE	826,312	114.678	917,424	800,000	808,841		(3,002)			8.460	7.973	FA	28,200	67,680	09/18/2009.	08/01/2034.
1199999.	U.S. States, Territories & Possessions - Issuer Obligations					11,667,521	XXX	12,778,196	11,495,000	11,577,774	0	(14,941)	0	0	XXX	XXX	XXX	223,885	713,674	XXX	XXX
U.S. States, Territories & Possessions (Direct and Guaranteed) - Residential Mortgage-Backed Securities																					
1299999.	U.S. States, Territories - Residential Mortgage-Backed Securities					0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
U.S. States, Territories & Possessions (Direct and Guaranteed) - Commercial Mortgage-Backed Securities																					
1399999.	U.S. States, Territories - Commercial Mortgage-Backed Securities					0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
U.S. States, Territories & Possessions (Direct and Guaranteed) - Other Loan-Backed and Structured Securities																					
283493 AC 8	El Paso Cnty Ctfs Partn				1FE	500,000	103.888	519,440	500,000	500,000					4.030	4.031	JD	1,679	20,150	09/30/2010.	12/01/2018.
517705 AJ 8	Las Vegas Nev Ctfs Partn			2	1FE	499,935	110.917	554,585	500,000	499,880		11			6.484	6.487	MS	10,807	32,420	12/17/2009.	09/01/2021.
517705 AK 5	Las Vegas Nev Ctfs Partn			2	1FE	340,260	111.430	367,719	330,000	333,403		(1,151)			6.682	6.251	MS	7,350	22,057	12/18/2009.	09/01/2022.
709144 HZ 5	Pennsylvania St Ctfs Partn				1FE	630,000	106.903	673,489	630,000	630,000					4.400	4.400	AO	6,930	27,720	09/30/2010.	04/01/2020.
1499999.	U.S. States, Territories - Other Loan-Backed and Structured Securities					1,970,195	XXX	2,115,233	1,960,000	1,963,283	0	(1,140)	0	0	XXX	XXX	XXX	26,766	102,347	XXX	XXX
1799999.	Total - U.S. States, Territories & Possessions (Direct and Guaranteed)					13,637,716	XXX	14,893,428	13,455,000	13,541,058	0	(16,081)	0	0	XXX	XXX	XXX	250,651	816,021	XXX	XXX

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
U.S. Political Subdivisions of States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																					
1899999.	U.S. Political Subdivisions of States, Territories & Possessions - Issuer Obligations					0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
U.S. Political Subdivisions of States, Territories & Possessions (Direct and Guaranteed) - Residential Mortgage-Backed Securities																					
1999999.	U.S. Political Subdivisions - Residential Mortgage-Backed Securities					0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
U.S. Political Subdivisions of States, Territories & Possessions (Direct and Guaranteed) - Commercial Mortgage-Backed Securities																					
2099999.	U.S. Political Subdivisions - Commercial Mortgage-Backed Securities					0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
U.S. Political Subdivisions of States, Territories & Possessions (Direct and Guaranteed) - Other Loan-Backed and Structured Securities																					
2199999.	U.S. Political Subdivisions - Other Loan-Backed and Structured Securities					0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2499999.	Total - U.S. Political Subdivisions of States, Territories & Possessions					0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	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																					
052451 AP 6	AUSTIN TEX RENT CAR SPL FAC RE				1FE	300,000	107.452	322,356	300,000	300,000					5.460	5.461	MN	2,093	16,380	02/21/2013.	11/15/2032.
088006 GG 0	BEVERLY HILLS CALIF PUB FING A LEA				1FE	1,000,000	118.851	1,188,510	1,000,000	1,000,000					5.898	5.878	JD	4,915	58,980	07/29/2010.	06/01/2025.
114894 HA 9	Broward Cnty Fla Arpt Sys Rev				1FE	579,528	108.542	559,985	515,916	533,017		(2,332)			6.900	5.577	AO	8,900	35,598	12/13/2005.	10/01/2021.
120525 BU 3	Buncombe Cnty N C			2	1FE	500,000	113.419	567,095	500,000	500,000					6.500	6.467	JD	2,708	32,500	11/18/2010.	06/01/2026.
120827 CV 0	Burbank Glendale Pasadena Airport				1FE	508,825	107.113	535,565	500,000	507,509		(303)			5.562	5.418	JJ	13,905	27,810	05/10/2012.	07/01/2032.
20281P DN 9	COMMONWEALTH FING AUTH PA REV REV				1FE	500,000	111.179	555,895	500,000	500,000					5.410	5.409	JD	2,254	27,050	04/21/2010.	06/01/2022.
287259 BC 8	Elk Grove CA Fin Auth Lease			2	1FE	1,000,000	110.795	1,107,950	1,000,000	1,000,000					8.668	8.671	MS	28,893	86,680	12/22/2010.	03/01/2040.
34160W UD 4	FLORIDA ST DEPT ENVIRONMENTAL FLO			2	1FE	1,027,500	110.914	1,109,140	1,000,000	1,008,992		(3,205)			7.045	6.649	JJ	35,225	70,450	01/28/2010.	07/01/2029.
442348 P3 6	HOUSTON TEX ARPT SYS REV ARP				1FE	445,975	116.599	582,995	500,000	459,535		2,228			6.880	8.000	JJ	17,200	34,400	03/25/2009.	01/01/2028.
45201L VF 9	ILLINOIS HSG DEV AUTH			3	1FE	215,000	101.328	217,855	215,000	215,000					4.440	4.420	JJ	4,773	9,546	05/09/2013.	07/01/2033.
485428 ZY 5	Kansas St Dev Fin Auth Rev				1FE	507,145	111.592	557,960	500,000	505,959		(145)			5.501	5.406	MN	4,584	27,505	09/25/2006.	05/01/2034.
491189 FM 3	Kentucky Asset Gen Fund				1FE	1,165,000	110.284	1,284,809	1,165,000	1,165,000					5.339	5.322	AO	15,550	62,199	02/24/2011.	04/01/2022.
57586N MV 0	MASSACHUSETTS ST HSG FIN AGY			2	1FE	1,335,000	100.286	1,338,818	1,335,000	1,335,000					4.836	4.837	JD	5,380	64,561	09/20/2012.	06/01/2043.
594614 6B 0	Michigan St Bldg Auth Rev			2	1FE	450,000	109.460	492,570	450,000	450,000					6.165	6.167	AO	5,857	27,743	07/28/2011.	10/15/2031.
61212L MW 6	MONTANA ST BRD REGENTS HIGHER				1FE	500,000	100.132	500,660	500,000	500,000					3.090	3.090	MN	1,974	15,450	11/15/2012.	11/15/2025.
649902 ZP 1	NEW YORK ST DORM AUTH ST PERS ST				1FE	1,024,470	113.967	1,139,670	1,000,000	1,015,207		(1,470)			5.292	5.062	MS	15,582	52,920	09/21/2009.	03/15/2025.
645913 AA 2	NJ ECONOMIC DEV				1FE	501,240	119.129	595,645	500,000	500,926		(49)			7.425	7.400	FA	14,025	37,125	03/18/2009.	02/15/2029.
658203 L3 6	NORTH CAROLINA MUN PWR AGY NO REV				1FE	500,000	111.560	557,800	500,000	500,000					5.482	5.483	JJ	13,705	27,410	10/08/2009.	01/01/2021.
64970M ZS 5	NY Hsg Dev Corp				1FE	88,400	101.152	85,979	85,000	85,280		(366)			5.260	4.234	MN	745	4,471	05/19/2010.	05/01/2017.
71884A VC 0	Phoenix Ariz Civic Corp Tax Rev			2	1FE	1,000,000	107.848	1,078,480	1,000,000	1,000,000					5.315	5.316	JJ	26,575	53,150	06/07/2011.	07/01/2031.
73358W AJ 3	Port Auth NY & NJ				1FE	551,280	125.127	625,635	500,000	540,617		(2,167)			6.040	5.170	JD	2,517	30,200	06/30/2011.	12/01/2029.
842475 WF 8	Southern CA Pub Pwr Auth Pwr Proj				1FE	491,572	102.056	441,902	433,000	435,719		(7,148)			6.930	5.182	MN	3,834	30,007	05/09/2007.	05/15/2017.
897799 BZ 4	TRUCKEE CALIF PUB FING AUTH LE LEA			2	1FE	296,916	104.676	314,028	300,000	297,637		139			7.700	7.810	JD	1,925	23,100	09/08/2009.	12/01/2029.
91412G QL 2	UNIVERSITY CALIF REVS FOR PREV				1FE	300,000	101.320	303,960	300,000	300,000					4.062	4.061	MN	1,557	12,186	03/14/2013.	05/15/2033.
927781 UZ 5	Virginia College Bldg Auth				1FE	498,380	108.813	544,065	500,000	498,931		107			4.250	4.281	FA	8,854	21,250	10/26/2010.	02/01/2025.
92812Q W8 6	Virginia St Hsg Dev Auth			2	1FE	497,500	100.520	502,600	500,000	498,099		150			5.282	5.333	MS	8,803	26,410	12/22/2011.	03/01/2028.
971697 BA 4	Wilmington N C Ltd Oblig Rev				1FE	500,000	106.916	534,580	500,000	500,000					6.330	6.331	JD	2,638	31,650	04/08/2010.	06/01/2030.
2599999.	U.S. Special Revenue & Assessment Obligations - Issuer Obligations					16,283,731	XXX	17,646,508	16,098,916	16,152,427	0	(14,560)	0	0	XXX	XXX	XXX	254,972	946,731	XXX	XXX

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
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																					
3128M4 JF 1	FG G02662				1	130,974	119.274	146,683	122,981	129,171		(255)			7.500	5.852	MON	769	9,363	08/13/2008.	07/01/2034.
31292H NC 4	FGC 01287				1	54,482	113.284	60,807	53,677	54,325		(13)			6.500	5.901	MON	291	3,561	05/16/2006.	01/01/2032.
3128M7 VT 0	FGG 05726				1	145,210	109.465	149,780	136,829	144,861		(40)			5.461	2.680	MON	623	6,990	06/28/2010.	08/01/2039.
3133XH RJ 3	FHLB 5.0				1	1,000,000	113.947	1,139,465	1,000,000	1,000,000					5.000	4.948	JD	2,917	50,000	12/07/2006.	12/10/2021.
3137EA CA 5	FHLMC 3 3/4				1FE	1,428,123	105.344	1,474,820	1,400,000	1,409,661		(4,276)			3.750	3.436	MS	13,708	52,500	02/28/2012.	03/27/2019.
312935 H8 5	FHLMC PC A8-8355				1	205,968	107.912	219,995	203,866	205,920		(12)			4.500	3.966	MON	765	9,351	09/29/2009.	09/01/2039.
3128M7 LX 2	FHLMC PC 5442				1	134,708	109.764	131,285	119,607	129,202		(958)			8.500	5.233	MON	847	10,787	05/12/2009.	07/01/2032.
3128M8 3G 7	FHLMC PC G06799 GOLD COMB 30				1	782,855	103.005	787,673	764,694	781,850		(203)			3.500	2.969	MON	2,230	27,147	12/15/2011.	11/01/2041.
3137B4 HD 1	FHLMC REMIC SERIES 4247				1AM	1,323,687	106.533	1,283,419	1,204,721	1,286,044		(8,665)			4.500	2.221	MON	4,518	54,900	01/30/2014.	12/15/2042.
3137AT RW 4	FHLMC REMIC SERIES K-020				1FE	2,036,250	100.176	2,003,526	2,000,000	2,013,793		(4,436)			2.373	2.029	MON	3,879	47,460	05/03/2013.	05/25/2022.
31398W Y3 2	FHR 3652 CP				1	1,101,882	113.854	1,193,373	1,048,164	1,088,247		(2,728)			5.000	4.550	MON	4,367	52,408	06/21/2011.	04/15/2040.
3138EB PJ 8	FN AK6724				1	365,125	99.930	357,114	357,363	364,453		(168)			3.000	2.699	MON	893	10,872	06/13/2012.	03/01/2042.
31371K Y7 0	FN 254634				1	41,749	111.058	46,150	41,554	41,601		(16)			5.500	5.206	MON	190	2,339	10/12/2005.	02/01/2023.
31402C U6 7	FN 725205				1	111,574	109.043	121,588	111,504	111,508		(3)			5.000	4.835	MON	465	5,679	02/15/2005.	03/01/2034.
31404V TS 7	FN 780061				1	134,686	109.512	147,566	134,749	134,629		(3)			5.000	4.881	MON	561	6,926	02/15/2005.	05/01/2034.
31407F GC 8	FN 829195				1	6,289	107.557	7,010	6,517	6,316		1			4.600	5.911	MON	25	294	09/12/2005.	07/01/2035.
31408F GA 1	FN 849893				1	49,169	105.114	55,425	52,729	50,601		162			4.625	6.798	MON	203	2,133	12/14/2005.	11/01/2023.
31408G Y2 7	FN 851329				1	40,883	112.003	46,362	41,393	40,926		3			5.500	5.835	MON	190	2,345	02/08/2006.	02/01/2036.
31419A KZ 9	FN Pool AE0311				1	464,726	102.615	476,433	464,291	464,631		(13)			3.500	3.451	MON	1,354	16,528	09/22/2010.	08/01/2040.
31371K 7E 5	FNMA PASS-THRU 254793				1	119,222	109.525	130,253	118,924	119,186		(6)			5.000	4.727	MON	496	6,073	06/15/2009.	07/01/2033.
31381D 2J 3	FNMA PASS-THRU 458077				1	96,441	110.631	98,335	88,885	94,440		(411)			7.000	4.580	MON	519	6,313	05/14/2009.	08/15/2027.
31385J DJ 4	FNMA PASS-THRU 545605				1	103,148	118.018	110,919	93,985	102,210		(262)			7.000	4.449	MON	548	6,680	07/22/2009.	05/01/2032.
31403D T8 2	FNMA PASS-THRU 745875				1	115,001	113.362	121,466	107,149	114,773		(76)			6.500	3.752	MON	580	7,112	09/21/2009.	09/01/2036.
31403U PF 2	FNMA PASS-THRU 758322				1	106,986	112.295	115,018	102,425	106,826		(58)			5.500	3.495	MON	469	5,763	04/13/2009.	12/01/2033.
31416C FS 0	FNMA PASS-THRU 995777				1	491,008	112.772	509,167	451,501	486,791		(1,221)			7.000	4.643	MON	2,634	32,374	05/28/2009.	04/01/2033.
3136AE GQ 4	FNMA REMIC TRUST 2013-M7				1AM	2,213,438	98.333	2,359,991	2,400,000	2,269,265		19,671			2.280	3.288	MON	4,560	54,720	01/27/2014.	12/25/2022.
31396Y S2 9	FNR 2008-26 ZK				1	696,221	109.534	967,064	882,892	897,147		44,539			5.000	4.279	MON	3,679		05/11/2011.	04/25/2038.
31397N WX 9	FNR 2009-30 Z				1	1,291,468	115.113	1,651,617	1,434,779	1,540,122		81,775			6.500	3.764	MON	5,057		05/07/2012.	05/25/2039.
31396Q LV 9	FNR 2009-50 GX				1	670,133	112.877	673,876	597,000	625,500		(3,925)			5.000	3.100	MON	2,417	29,850	03/22/2012.	07/25/2039.
2699999. U.S. Special Revenue - Residential Mortgage-Backed Securities						15,461,406	XXX	16,586,180	15,542,181	15,813,998	0	118,400	0	0	XXX	XXX	XXX	59,754	520,465	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 - Commercial Mortgage-Backed Securities																					
2799999. U.S. Special Revenue - Commercial Mortgage-Backed Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	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 - Other Loan-Backed and Structured Securities																					
2899999. U.S. Special Revenue - Other Loan-Backed and Structured Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
3199999. Total - U.S. Special Revenue & Special Assessment Obligations						31,745,137	XXX	34,232,688	31,641,096	31,966,425	0	103,839	0	0	XXX	XXX	XXX	314,725	1,467,195	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																					
00507U AP 6	ACTAVIS FUNDING SCS			2	2FE	400,182	101.386	400,476	395,000	398,384		(1,003)			3.000	2.718	MS	3,588	11,850	03/12/2015.	03/12/2020.
00507U AS 0	ACTAVIS FUNDING SCS			2	2FE	1,021,902	100.118	1,011,190	1,010,000	1,020,018		(1,038)			3.800	3.659	MS	11,301	38,380	03/12/2015.	03/15/2025.
29358Q AE 9	ENSCO PLC			2	3FE	607,949	86.367	518,202	600,000	606,743		(657)			5.200	5.031	MS	9,187	31,200	03/12/2015.	03/15/2025.
65504L AN 7	NOBLE HOLD INT LTD			2	4FE	580,970	93.750	548,438	585,000	581,475		313			5.950	6.043	AO	8,702	37,733	03/19/2015.	04/01/2025.

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
822582 BQ 4	SHELL INTERNATIONAL FIN BV				1FE	1,853,117	95.626	1,808,286	1,891,000	1,853,458		341			4.000	4.117	MN	10,716	37,820	05/13/2016.	05/10/2046.
00037B AC 6	ABB FIN USA INC				1FE	582,876	104.916	660,968	630,000	585,444		877			4.375	4.863	MN	4,058	27,563	11/25/2013.	05/08/2042.
00287Y AQ 2	ABBVIE INC				2FE	1,014,908	99.049	1,005,345	1,015,000	1,014,890		8			3.600	3.601	MN	4,771	36,540	05/14/2015.	05/14/2025.
001192 AH 6	AGL CAP CORP				2FE	672,030	116.481	698,888	600,000	667,883		(1,408)			5.875	5.059	MS	10,379	35,250	11/25/2013.	03/15/2041.
008916 AN 8	AGRIUM INC				2FE	634,040	104.138	656,068	630,000	633,999		(67)			5.250	5.209	JJ	15,251	33,075	06/02/2015.	01/15/2045.
03040W AJ 4	AMERICAN WTR CAP CORP			2	1FE	723,974	104.716	753,958	720,000	723,751		(81)			4.300	4.266	JD	2,580	30,960	05/29/2014.	12/01/2042.
032510 AC 3	ANADARKO PETROLEUM CORPORATION				2FE	839,922	114.529	778,798	680,000	830,808		(3,566)			6.200	4.630	MS	12,414	42,160	05/07/2014.	03/15/2040.
032654 AP 0	ANALOG DEVICES INC			2	1	563,251	100.506	567,856	565,000	563,290		40			4.500	4.523	JD	1,836		12/06/2016.	12/05/2036.
035242 AN 6	ANHEUSER BUSCH INBEV FIN INC			2	1FE	800,115	108.087	866,858	802,000	800,117		1			4.900	4.915	FA	16,374	20,304	01/25/2016.	02/01/2046.
00184A AC 9	AOL Time Warner				2FE	1,145,495	135.620	1,356,195	1,000,000	1,112,918		(4,772)			7.625	6.413	AO	16,097	76,250	06/24/2011.	04/15/2031.
037411 BA 2	APACHE CORP				2FE	498,233	103.003	520,164	505,000	498,466		121			4.750	4.837	AO	5,064	23,988	11/07/2014.	04/15/2043.
037833 AT 7	APPLE INC				1FE	791,350	103.548	823,203	795,000	791,472		64			4.450	4.478	MN	5,405	35,378	05/06/2014.	05/06/2044.
042735 BE 9	ARROW ELECTRS INC			2	2FE	522,406	97.432	513,467	527,000	523,096		388			4.000	4.106	AO	5,270	21,080	03/02/2015.	04/01/2025.
04650N AA 2	AT & T Inc				2FE	965,568	102.700	1,175,912	1,145,000	980,751		2,849			5.350	6.550	MS	20,419		09/02/2010.	09/01/2040.
00206R AR 3	AT&T INC				2FE	407,236	107.523	387,082	360,000	385,749		(11,707)			5.800	2.325	FA	7,888	20,880	02/24/2015.	02/15/2019.
04650N AB 0	AT&T INC				2FE	865,022	102.700	872,947	850,000	864,075		(313)			5.350	5.231	MS	15,158	106,733	09/03/2015.	09/01/2040.
048303 CD 1	ATLANTIC CITY ELEC CO				1FE	560,550	110.702	553,510	500,000	514,602		(7,182)			7.750	6.070	MN	4,951	38,750	03/26/2009.	11/15/2018.
049560 AK 1	ATMOS ENERGY CORP				1FE	753,878	115.330	732,342	635,000	748,220		(2,572)			5.500	4.313	JD	1,552	34,925	09/23/2014.	06/15/2041.
052451 AR 2	AUSTIN TEX RENT CAR SPL FAC RE			2	1FE	843,200	110.592	884,736	800,000	828,899		(4,142)			5.750	5.031	MN	5,878	46,000	04/30/2013.	11/15/2042.
06051G EU 9	BANK AMER CORP				2FE	1,001,890	100.334	1,003,340	1,000,000	1,001,281		(193)			3.300	3.277	JJ	15,583	33,000	04/23/2013.	01/11/2023.
06051G FF 1	BANK AMER CORP				2FE	933,300	103.134	964,302	935,000	933,656		151			4.000	4.022	AO	9,350	37,400	04/02/2014.	04/01/2024.
06406F AC 7	BANK NEW YORK MELLON CORP				1FE	267,049	96.301	258,087	268,000	267,098		50			2.800	2.841	MN	1,188	3,794	05/02/2016.	05/04/2026.
075887 AU 3	BECTON DICKINSON & CO				2FE	496,740	106.569	532,844	500,000	499,043		359			5.000	5.084	MN	3,194	25,000	05/15/2009.	05/15/2019.
084664 BL 4	Berkshire Hathaway Fin				1FE	1,154,400	123.031	1,230,310	1,000,000	1,139,248		(3,277)			5.750	4.749	JJ	26,514	57,500	11/28/2011.	01/15/2040.
055451 AH 1	BHP BILLITON FIN USA LTD				1FE	1,142,210	109.772	1,097,724	1,000,000	1,040,633		(16,812)			6.500	4.575	AO	16,250	65,000	03/31/2010.	04/01/2019.
09247X AC 5	Blackrock Inc				1FE	495,980	103.516	517,580	500,000	499,599		459			6.250	6.351	MS	9,201	31,250	09/13/2007.	09/15/2017.
097023 AG 0	Boeing Co				1FE	1,001,506	151.669	1,092,013	720,000	927,980		(8,690)			8.625	5.715	MN	7,935	62,100	12/14/2005.	11/15/2031.
10112R AQ 7	BOSTON PPTYS LTD PARTNERSHIP				2FE	414,896	109.045	392,562	360,000	392,133		(10,988)			5.875	2.538	AO	4,465	21,150	11/25/2014.	10/15/2019.
10112R AR 5	BOSTON PPTYS LTD PARTNERSHIP				2FE	998,910	110.291	1,102,907	1,000,000	999,478		101			5.625	5.638	MN	7,188	56,250	04/19/2010.	11/15/2020.
10112R AW 4	BOSTON PPTYS LTD PARTNERSHIP				2FE	1,366,106	101.421	1,409,746	1,390,000	1,372,036		2,149			3.800	4.011	FA	22,008	52,820	02/18/2014.	02/01/2024.
05565Q BJ 6	BP Capital Mkts				1FE	1,253,538	106.007	1,325,083	1,250,000	1,250,955		(445)			4.750	4.710	MS	18,307	59,375	09/23/2010.	03/10/2019.
12189L AJ 0	Burlington Northern Santa Fe				1FE	995,850	104.260	1,042,604	1,000,000	996,578		72			4.400	4.422	MS	12,956	44,000	02/28/2012.	03/15/2042.
12189T BC 7	BURLINGTON NORTHN SANTA FE CP				1FE	407,033	107.543	392,533	365,000	389,370		(8,511)			4.700	2.184	AO	4,289	17,155	11/25/2014.	10/01/2019.
14040H BE 4	CAPITAL ONE FINL CORP				2FE	399,248	100.633	402,533	400,000	399,591		167			2.450	2.495	AO	1,824	9,800	11/24/2014.	04/24/2019.
14040H BJ 3	CAPITAL ONE FINL CORP				2FE	1,004,221	100.333	1,003,326	1,000,000	1,003,764		(351)			4.200	4.148	AO	7,233	42,000	10/30/2015.	10/29/2025.
14912L 4D 0	CATERPILLAR FINL SVCS MTNS BE				1FE	571,085	108.993	544,966	500,000	516,335		(8,740)			7.050	5.069	MS	8,910	35,250	09/18/2009.	10/01/2018.
149123 BN 0	Caterpillar Inc				1FE	1,018,053	125.129	1,251,285	1,000,000	1,015,017		(402)			6.050	5.919	FA	22,856	60,500	10/18/2006.	08/15/2036.
124857 AF 0	CBS CORP NEW				2FE	670,529	112.303	662,585	590,000	666,448		(1,656)			5.900	4.965	AO	7,349	34,810	06/11/2014.	10/15/2040.
124857 AL 7	CBS CORP NEW				2FE	448,007	100.332	456,512	455,000	451,019		1,445			2.300	2.647	FA	3,953	10,465	11/20/2014.	08/15/2019.
151020 AN 4	CELGENE CORP				2FE	397,108	100.057	400,228	400,000	398,427		635			2.250	2.421	MN	1,150	9,000	11/20/2014.	05/15/2019.
151020 AU 8	CELGENE CORP 5.000% 8/15/				2FE	947,857	103.973	988,783	951,000	947,863		48			5.000	5.021	FA	17,963	47,946	08/12/2015.	08/15/2045.
15189X AN 8	CENTERPOINT ENERGY HOUSTON ELE			2	1FE	584,986	108.638	640,962	590,000	585,194		87			4.500	4.552	AO	6,638	26,550	03/17/2014.	04/01/2044.
172967 FT 3	Citigroup Inc				2FE	467,725	106.618	533,088	500,000	481,803		3,072			4.500	5.333	JJ	10,438	22,500	11/25/2011.	01/14/2022.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	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
172967 HT 1	CITIGROUP INC.				2FE	769,353	101.846	768,937	755,000	766,545		(1,333)			3.750	3.515	JD	1,180	28,313	11/04/2014.	06/16/2024.
12572Q AG 0	CME GROUP INC.			2	1FE	564,567	99.949	564,713	565,000	564,622		38			3.000	3.009	MS	4,991	16,950	03/10/2015.	03/15/2025.
125896 BM 1	CMS ENERGY CORP.				2FE	566,999	104.003	587,615	565,000	566,483		(180)			3.875	3.832	MS	7,298	21,894	02/28/2014.	03/01/2024.
20030N AM 3	Comcast Corp.				1FE	1,086,090	129.115	1,291,145	1,000,000	1,075,403		(1,927)			6.450	5.810	MS	18,992	64,500	07/26/2010.	03/15/2037.
20030N BA 8	Comcast Corp.				1FE	505,460	109.157	545,787	500,000	502,031		(588)			5.150	5.007	MS	8,583	25,750	04/28/2010.	03/01/2020.
200340 AQ 0	COMERICA INC.				1FE	683,341	98.463	664,625	675,000	682,105		(612)			3.800	3.668	JJ	11,329	25,650	04/15/2015.	07/22/2026.
202795 HV 5	COMMONWEALTH EDISON CO.				1FE	499,880	105.397	526,984	500,000	500,071		(22)			4.000	3.995	FA	8,333	20,000	07/26/2010.	08/01/2020.
202795 HK 9	Commonwlth Edis Exc.				1FE	479,595	122.847	614,237	500,000	482,965		451			5.900	6.205	MS	8,686	29,500	03/16/2007.	03/15/2036.
20825C AR 5	CONOCOPHILLIPS.				2FE	1,090,910	107.437	1,074,366	1,000,000	1,023,611		(10,591)			5.750	4.547	FA	23,958	57,500	09/17/2009.	02/01/2019.
126408 HD 8	CSX CORP.				2FE	743,234	100.099	745,738	745,000	743,398		160			3.350	3.378	MN	4,160	25,720	10/20/2015.	11/01/2025.
126650 CJ 7	CVS HEALTH CORP 2.800% 7/20/.				2FE	389,711	101.461	395,696	390,000	389,787		55			2.800	2.816	JJ	4,884	10,920	07/20/2015.	07/20/2020.
126650 CN 8	CVS HEALTH CORP 5.125% 7/20/.				2FE	1,195,663	111.445	1,331,764	1,195,000	1,195,611		(10)			5.125	5.121	JJ	27,390	61,244	07/20/2015.	07/20/2045.
235851 AR 3	DANAHER CORP DEL.				1FE	553,801	104.184	578,221	555,000	553,795		20			4.375	4.388	MS	7,149	24,281	09/15/2015.	09/15/2045.
244199 BD 6	DEERE & CO.				1FE	997,690	119.940	1,199,402	1,000,000	998,172		93			5.375	5.394	AO	11,198	53,750	10/16/2009.	10/16/2029.
24422E QF 9	DEERE JOHN CAP CORP MTNS BE.				1FE	427,840	101.189	404,755	400,000	401,191		(4,188)			5.500	4.405	AO	4,767	22,000	09/28/2009.	04/13/2017.
250847 EK 2	DETROIT EDISON CO.				1FE	729,146	99.350	725,256	730,000	729,173		18			3.950	3.957	JD	1,282	28,835	06/01/2015.	06/15/2042.
25271C AN 2	DIAMOND OFFSHORE DRILLING INC.				3FE	574,526	71.033	397,785	560,000	573,931		(255)			4.875	4.710	MN	4,550	27,300	07/28/2014.	11/01/2043.
25459H AT 2	DIRECTV HLDGS LLC / DIRECTV.				2FE	501,615	107.506	483,776	450,000	482,100		(9,438)			5.200	2.854	MS	6,890	23,400	11/25/2014.	03/15/2020.
25459H AX 3	DIRECTV HLDGS LLC / DIRECTV.				2FE	378,003	109.911	406,670	370,000	377,579		(147)			6.000	5.838	FA	8,387	22,200	01/30/2014.	08/15/2040.
260543 CE 1	Dow Chemical Co.				2FE	984,100	108.042	1,080,422	1,000,000	985,317		276			5.250	5.357	MN	6,708	52,500	11/22/2011.	11/15/2041.
233331 AT 4	DTE ENERGY CO.				2FE	400,353	100.493	401,973	400,000	400,207		(69)			2.400	2.381	JD	800	9,600	11/24/2014.	12/01/2019.
26442C AJ 3	Duke Energy Carolinas.				1FE	498,825	106.898	534,489	500,000	499,526		122			4.300	4.329	JD	956	21,500	06/07/2010.	06/15/2020.
26441Y AQ 0	Duke Realty LP.				2FE	498,200	104.690	523,452	500,000	499,794		169			6.500	6.538	JJ	14,986	32,500	09/06/2007.	01/15/2018.
278865 AR 1	ECOLAB INC.				2FE	410,548	99.971	409,882	410,000	410,338		(107)			2.250	2.222	JJ	4,331	9,225	01/16/2015.	01/12/2020.
29250R AT 3	ENBRIDGE ENERGY PTNR 5.500% 9/15/.				2FE	492,025	99.306	496,530	500,000	492,710		145			5.500	5.612	MS	8,097	27,500	09/06/2011.	09/15/2040.
29379V BC 6	ENTERPRISE PRODS OPER LLC.				2FE	958,085	105.465	1,007,190	955,000	957,908		(47)			5.100	5.079	FA	18,400	48,705	02/14/2014.	02/15/2045.
29379V BD 4	ENTERPRISE PRODS OPER LLC.				2FE	404,457	101.021	409,133	405,000	404,678		107			2.550	2.579	AO	2,180	10,328	11/20/2014.	10/15/2019.
26884A BC 6	ERP OPER LTD PARTNERSHIP.				1FE	400,324	100.788	403,154	400,000	400,183		(70)			2.375	2.356	JJ	4,750	9,500	11/25/2014.	07/01/2019.
30161M AG 8	EXELON GENERATION CO LLC.				2FE	499,315	100.687	503,433	500,000	499,319		12			6.250	6.260	AO	7,813	31,250	09/23/2009.	10/01/2039.
30231G AW 2	EXXON MOBIL CORP.				1FE	822,687	102.427	839,905	820,000	822,629		(58)			4.114	4.095	MS	11,245	16,680	03/04/2016.	03/01/2046.
341099 CK 3	FLORIDA POWER CORP.				1FE	1,099,920	105.719	1,057,191	1,000,000	1,019,288		(12,596)			5.650	4.267	JD	2,511	56,500	09/18/2009.	06/15/2018.
345397 WW 9	FORD MOTOR CREDIT CO LLC.				2FE	1,195,000	97.576	1,166,030	1,195,000	1,195,000					3.664	3.664	MS	13,744	43,785	09/08/2014.	09/08/2024.
345397 WY 5	FORD MOTOR CREDIT CO LLC.				2FE	498,175	99.852	499,258	500,000	498,917		359			2.597	2.676	MN	2,056	12,985	11/19/2014.	11/04/2019.
354613 AG 6	Franklin Resources Inc.				1FE	752,988	107.281	804,609	750,000	751,131		(312)			4.625	4.575	MN	3,951	34,688	05/21/2010.	05/20/2020.
36962G 5J 9	General Elec Cap Corp.				1FE	501,555	109.694	548,470	500,000	500,821		(156)			4.650	4.610	AO	4,779	23,250	11/25/2011.	10/17/2021.
36962G 3P 7	GENERAL ELEC CAP CORP MTN BE.				1FE	496,410	125.853	629,265	500,000	496,819		74			5.875	5.928	JJ	13,627	29,375	07/26/2010.	01/14/2038.
369604 BF 9	GENERAL ELECTRIC CO.				1FE	497,185	100.885	504,426	500,000	497,640		50			4.125	4.155	AO	4,698	20,625	10/04/2012.	10/09/2042.
375558 AX 1	GILEAD SCIENCES INC.			2	1FE	588,855	103.837	612,636	590,000	588,889		19			4.800	4.812	AO	7,080	28,320	03/07/2014.	04/01/2044.
38141E A6 6	Goldman Sachs Group Inc.				1FE	1,376,160	110.894	1,441,623	1,300,000	1,330,829		(8,024)			6.000	5.246	JD	3,467	78,000	11/25/2011.	06/15/2020.
38141G RD 8	GOLDMAN SACHS GROUP INC.				1FE	498,630	102.141	510,706	500,000	499,103		129			3.625	3.658	JJ	8,005	18,125	01/24/2013.	01/22/2023.
362333 AJ 5	GTE Florida Inc.				1FE	1,042,900	120.212	1,202,120	1,000,000	1,028,678		(1,728)			6.860	6.492	FA	28,583	68,600	10/14/2005.	02/01/2028.
406216 BE 0	HALLIBURTON CO.				2FE	725,672	102.690	693,155	675,000	723,607		(966)			4.750	4.293	FA	13,359	32,063	10/15/2014.	08/01/2043.

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
40414L AF 6	HCP INC				2FE	406,175	102.810	395,818	385,000	395,778		(4,991)			3.750	2.364	FA	6,016	14,438	11/21/2014.	02/01/2019.
40414L AL 3	HCP INC				2FE	583,551	99.950	584,708	585,000	583,827		128			3.875	3.905	FA	8,564	22,669	08/15/2014.	08/15/2024.
423074 AZ 6	HEINZ H J CO				2FE	399,092	100.950	403,801	400,000	399,350		174			2.800	2.849	JJ	5,569	11,200	07/02/2015.	07/02/2020.
423074 AV 5	HJ HEINZ CO 5.200% 7/15/				2FE	846,651	114.227	970,930	850,000	846,684		49			5.200	5.226	JJ	20,381	45,796	07/02/2015.	07/15/2045.
438516 AR 7	Honeywell International				1FE	498,145	122.434	612,169	500,000	498,700		35			5.700	5.722	MS	8,392	28,500	03/10/2006.	03/15/2036.
40434C AD 7	HSBC USA INC				1FE	1,375,596	100.423	1,360,732	1,355,000	1,371,285		(1,891)			3.500	3.317	JD	1,054	47,425	08/25/2014.	06/23/2024.
458140 AK 6	INTEL CORP				1FE	500,668	110.083	544,909	495,000	500,347		(113)			4.800	4.725	AO	5,940	23,760	02/27/2014.	10/01/2041.
46513E FF 4	ISRAEL ST				1FE	549,145	118.358	591,788	500,000	527,622		(3,453)			5.500	4.535	MS	7,868	27,500	11/18/2009.	09/18/2023.
472319 AE 2	Jefferies Group				2FE	497,775	109.672	548,359	500,000	498,709		82			6.450	6.484	JD	2,060	32,250	06/04/2007.	06/08/2027.
472319 AF 9	JEFFERIES GROUP INC NEW				2FE	369,082	113.416	396,955	350,000	356,366		(2,198)			8.500	7.695	JJ	13,718	29,750	09/25/2009.	07/15/2019.
478160 BV 5	JOHNSON & JOHNSON				1FE	876,398	98.536	867,119	880,000	876,421		23			3.700	3.723	MS	10,853	16,280	03/02/2016.	03/01/2046.
46625H HV 5	JPMorgan Chase & Co				1FE	990,870	118.122	1,181,215	1,000,000	991,673		164			5.500	5.563	AO	11,611	55,000	10/21/2010.	10/15/2040.
501044 CH 2	KROGER CO				2FE	411,938	110.703	392,994	355,000	389,899		(10,866)			6.150	2.755	JJ	10,067	21,833	12/10/2014.	01/15/2020.
501044 CT 6	KROGER CO				2FE	702,234	107.809	689,978	640,000	699,793		(1,142)			5.150	4.541	FA	13,733	32,960	10/15/2014.	08/01/2043.
539830 BB 4	LOCKHEED MARTIN CORP				2FE	872,600	98.705	829,124	840,000	872,119		(482)			4.070	3.836	JD	1,519	34,188	04/18/2016.	12/15/2042.
55616X AL 1	MACYS RETAIL HLDGS INC			2	2FE	734,258	98.073	720,835	735,000	734,413		66			3.625	3.637	JD	2,220	26,644	05/23/2014.	06/01/2024.
559080 AG 1	MAGELLAN MIDSTREAM PRTNRS LP				2FE	557,420	103.935	561,251	540,000	556,614		(294)			5.150	4.941	AO	5,871	27,810	02/25/2014.	10/15/2043.
582839 AG 1	MEAD JOHNSON NUTRITION CO			2	2FE	519,590	96.634	502,498	520,000	519,600		6			4.600	4.605	JD	1,993	23,920	05/13/2014.	06/01/2044.
582839 AJ 5	MEAD JOHNSON NUTRITION CO				2FE	403,535	101.253	407,036	402,000	403,195		(286)			3.000	2.918	MN	1,541	12,462	11/04/2015.	11/15/2020.
594918 BT 0	MICROSOFT CORP				1FE	1,492,725	94.147	1,412,198	1,500,000	1,492,736		11			3.700	3.727	FA	22,046		08/08/2016.	08/08/2046.
61747Y CJ 2	MORGAN STANLEY				1FE	972,492	108.396	1,083,960	1,000,000	988,156		3,721			5.625	6.111	MS	15,313	56,250	11/25/2011.	09/23/2019.
617482 V9 2	MORGAN STANLEY				1FE	988,670	128.517	1,285,167	1,000,000	989,257		161			6.375	6.461	JJ	27,802	63,750	07/24/2012.	07/24/2042.
637432 CG 8	NATIONAL RURAL UTILS COOP FIN				1FE	841,703	108.452	813,386	750,000	771,806		(11,142)			6.550	4.868	MN	8,188	49,125	09/30/2009.	11/01/2018.
655044 AH 8	NOBLE ENERGY INC				2FE	334,171	100.762	337,553	335,000	334,314		72			3.900	3.930	MN	1,669	13,065	11/10/2014.	11/15/2024.
655844 AZ 1	NORFOLK SOUTHERN CORP				2FE	501,585	104.998	524,988	500,000	500,200		(188)			5.750	5.708	AO	7,188	28,750	04/04/2008.	04/01/2018.
670346 AL 9	Nucor Corp				2FE	512,280	106.343	531,714	500,000	506,551		(1,012)			4.125	3.866	MS	6,073	20,625	10/08/2010.	09/15/2022.
68268N AN 3	ONEOK PARTNERS LP			2	2FE	499,910	103.632	518,162	500,000	499,917		18			3.800	3.804	MS	5,594	19,000	03/20/2015.	03/15/2020.
68268N AP 8	ONEOK PARTNERS LP			2	2FE	957,984	107.262	1,029,715	960,000	958,200		168			4.900	4.927	MS	13,851	47,040	03/20/2015.	03/15/2025.
68389X AH 8	ORACLE CORP				1FE	1,237,878	125.839	1,277,268	1,015,000	1,224,571		(5,201)			6.125	4.639	JJ	29,876	62,169	10/23/2015.	07/08/2039.
694308 HN 0	PACIFIC GAS & ELEC CO				1FE	934,061	101.623	970,501	955,000	934,360		293			4.250	4.382	MS	11,951	34,950	11/10/2015.	03/15/2046.
695114 BX 5	PACIFICORP				1FE	1,055,380	119.720	1,197,200	1,000,000	1,045,966		(1,520)			5.900	5.489	FA	22,289	59,000	09/18/2009.	08/15/2034.
718549 AE 8	PHILLIPS 66 PARTNERS LP				2	285,211	96.029	273,682	285,000	285,191		(20)			4.900	4.895	AO	2,987		10/17/2016.	10/01/2046.
72650R BE 1	PLAINS ALL AMERN PIPELINE L P			2	2FE	660,442	89.103	588,081	660,000	660,489		(9)			4.700	4.695	JD	1,379	31,020	05/14/2014.	06/15/2044.
72650R BG 6	PLAINS ALL AMERN PIPELINE L P				2FE	417,505	100.105	417,437	417,000	417,303		(98)			2.600	2.574	JD	5,032	10,842	12/09/2014.	12/15/2019.
69349L AC 2	PNC Bank NA				1FE	990,510	102.392	1,023,917	1,000,000	999,183		986			4.875	4.981	MS	13,542	48,750	09/21/2005.	09/21/2017.
69352P AH 6	PPL CAP FDG INC				2FE	712,670	100.544	708,832	705,000	712,492		(143)			4.700	4.630	JD	2,761	33,135	11/27/2015.	06/01/2043.
74340X BE 0	PROLOGIS				2FE	555,385	102.467	573,816	560,000	555,814		390			3.750	3.850	MN	3,500	21,058	11/04/2015.	11/01/2025.
744448 CG 4	PUBLIC SERVICE CO COLO				1FE	829,414	94.054	841,779	895,000	832,617		1,362			3.600	4.038	MS	9,487	32,220	07/28/2014.	09/15/2042.
74456Q AV 8	PUBLIC SVC ELEC GAS CO MTN BE				1FE	819,516	119.525	741,053	620,000	810,628		(5,239)			5.500	3.543	MS	11,367	34,100	04/13/2015.	03/01/2040.
745332 BW 5	Puget Sound Energy Inc				1FE	500,000	130.816	654,082	500,000	500,000					6.724	6.719	JD	1,494	33,620	06/26/2006.	06/15/2036.
755111 BW 0	Raytheon Company				1FE	995,200	110.106	1,101,059	1,000,000	995,577		91			4.700	4.730	JD	2,089	47,000	11/29/2011.	12/15/2041.
756109 AR 5	REALTY INCOME CORP				2FE	637,349	102.949	658,874	640,000	637,735		181			4.125	4.169	AO	5,573	26,400	09/23/2014.	10/15/2026.
760759 AH 3	REPUBLIC SVCS INC				2FE	448,866	107.948	437,191	405,000	432,326		(8,153)			5.000	2.759	MS	6,750	20,250	12/10/2014.	03/01/2020.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
760759 AP 5	REPUBLIC SVCS INC				2FE	322,245	103.880	342,804	330,000	324,733		857			3.550	3.879	JD	976	11,715	12/24/2013.	06/01/2022.
767201 AL 0	Rio Tinto Fin USA				2FE	976,995	113.776	1,137,761	1,000,000	979,072		425			5.200	5.356	MN	8,522	52,000	06/17/2011.	11/02/2040.
775109 AZ 4	ROGERS COMMUNICATIONS INC				2FE	639,387	110.329	645,423	585,000	637,278		(941)			5.450	4.850	AO	7,971	31,883	09/26/2014.	10/01/2043.
776743 AA 4	ROPER INDS INC NEW			2	2FE	402,045	101.301	405,202	400,000	401,633		(382)			3.000	2.890	JD	533	12,267	12/07/2015.	12/15/2020.
776743 AB 2	ROPER INDS INC NEW			2	2FE	603,996	101.228	612,432	605,000	604,081		93			3.850	3.870	JD	1,035	23,810	12/07/2015.	12/15/2025.
78355H JW 0	RYDER SYS MTN BE				2FE	402,116	100.753	403,010	400,000	401,154		(460)			2.550	2.426	JD	850	10,200	11/19/2014.	06/01/2019.
828807 CG 0	Simon Property Group			2	1FE	503,525	106.716	533,580	500,000	501,852		(352)			4.125	4.037	JD	1,719	20,625	11/25/2011.	12/01/2021.
855244 AH 2	STARBUCKS CORP				1FE	629,557	105.014	663,689	632,000	629,613		42			4.300	4.323	JD	1,208	27,176	06/10/2015.	06/15/2045.
857477 AG 8	STATE STR CORP				1FE	797,240	107.341	858,730	800,000	798,881		229			4.375	4.411	MS	11,083	35,000	03/02/2011.	03/07/2021.
857477 AL 7	STATE STR CORP				1FE	499,190	99.804	499,021	500,000	499,646		48			3.100	3.112	MN	1,981	15,500	05/08/2013.	05/15/2023.
85771P AQ 5	STATOIL ASA				1FE	874,491	108.711	956,656	880,000	874,735		93			4.800	4.840	MN	6,219	42,240	11/25/2013.	11/08/2043.
867229 AE 6	SUNCOR ENERGY INC NEW				2FE	850,050	127.774	849,697	665,000	838,561		(4,682)			6.500	4.577	JD	1,921	43,225	06/18/2014.	06/15/2038.
86765B AM 1	SUNOCO LOGISTICS PARTNERS				2FE	605,321	91.501	553,582	605,000	605,338		(7)			4.950	4.946	JJ	13,809	29,948	10/29/2014.	01/15/2043.
880591 EP 3	TENNESSEE VALLEY AUTH				1FE	487,470	97.722	488,608	500,000	488,467		263			3.500	3.638	JD	778	17,500	12/21/2012.	12/15/2042.
882389 CC 1	TEXAS EASTN TRANSMISSION CORP				2FE	576,167	122.124	537,344	440,000	562,985		(5,379)			7.000	4.483	JJ	14,202	30,800	06/18/2014.	07/15/2032.
883556 BE 1	THERMO FISHER SCIENTIFIC INC				2FE	424,018	100.760	428,231	425,000	424,498		230			2.400	2.458	FA	4,250	10,200	11/24/2014.	02/01/2019.
883556 BF 8	THERMO FISHER SCIENTIFIC INC				2FE	311,607	104.133	312,399	300,000	308,939		(1,088)			4.150	3.668	FA	5,188	12,450	06/20/2014.	02/01/2024.
887317 AT 2	TIME WARNER INC				2FE	393,168	99.940	399,758	400,000	396,248		1,486			2.100	2.502	JD	700	8,400	11/24/2014.	06/01/2019.
900212 AA 9	TURLOCK CORP				2FE	323,986	92.312	300,013	325,000	324,116		39			4.000	4.023	MN	2,131	13,000	11/20/2012.	11/02/2032.
907818 DA 3	Union Pacific Corp				1FE	498,305	106.460	532,301	500,000	499,629		191			5.700	5.744	FA	10,767	28,500	02/05/2008.	08/15/2018.
90783W AA 1	Union Pacific RR Co				1FE	343,295	112.105	384,850	343,295	343,295					5.866	5.853	JJ	10,013	20,680	07/20/2006.	07/02/2030.
913017 AS 8	United Technologies Corp				1FE	642,100	124.473	622,367	500,000	553,376		(11,034)			8.750	5.824	MS	14,583	43,750	08/21/2006.	03/01/2021.
913017 BP 3	UNITED TECHNOLOGIES CORP				1FE	498,535	127.209	636,047	500,000	499,014		21			6.125	6.141	JJ	14,122	30,625	05/13/2008.	07/15/2038.
911308 AA 2	UPS				1FE	1,306,250	118.645	1,186,445	1,000,000	1,090,693		(24,982)			8.375	5.296	AO	20,938	83,750	12/05/2005.	04/01/2020.
91159H HA 1	US Bancorp 4 1/8				1FE	996,190	107.010	1,070,100	1,000,000	998,095		380			4.125	4.172	MN	4,240	41,250	05/24/2011.	05/24/2021.
92343V BR 4	VERIZON COMMUNICATIONS INC				2FE	1,054,078	110.574	1,083,628	980,000	1,034,441		(6,906)			5.150	4.190	MS	14,861	50,470	01/16/2014.	09/15/2023.
92343V BS 2	VERIZON COMMUNICATIONS INC				2FE	716,915	120.651	711,843	590,000	705,906		(4,492)			6.400	4.690	MS	11,118	37,760	06/17/2014.	09/15/2033.
92343V CB 8	VERIZON COMMUNICATIONS INC				2FE	400,277	101.409	400,567	395,000	397,904		(1,136)			2.550	2.241	JD	392	10,073	11/19/2014.	06/17/2019.
929043 AG 2	Vornado Realty				2FE	995,460	108.150	1,081,503	1,000,000	997,403		438			5.000	5.059	JJ	23,056	50,000	12/07/2011.	01/15/2022.
931142 BF 9	WAL MART STORES INC				1FE	648,045	144.404	722,018	500,000	611,732		(5,827)			7.550	5.181	FA	14,261	37,750	09/22/2009.	02/15/2030.
931427 AA 6	WALGREENS BOOTS ALLIANCE INC				2FE	401,850	101.327	405,306	400,000	401,088		(362)			2.700	2.601	MN	1,290	10,800	11/18/2014.	11/18/2019.
931427 AC 2	WALGREENS BOOTS ALLIANCE INC				2FE	738,593	102.781	755,440	735,000	738,432		(59)			4.800	4.769	MN	4,214	35,280	11/18/2014.	11/18/2044.
25468P CR 5	Walt Disney Company				1FE	988,290	102.557	1,025,570	1,000,000	989,579		233			4.125	4.193	JD	3,438	41,250	11/29/2011.	12/01/2041.
949746 JM 4	Wells Fargo & Co				1FE	559,089	113.616	613,524	540,000	558,561		(668)			5.375	5.099	FA	11,610	29,025	09/03/2015.	02/07/2035.
94974B EV 8	Wells Fargo Co				1FE	264,451	107.454	284,753	265,000	264,718		55			4.600	4.626	AO	3,048	12,190	03/29/2011.	04/01/2021.
94974B FY 1	WELLS FARGO CO MTN BE				1FE	852,057	101.319	861,211	850,000	851,690		(146)			4.100	4.074	JD	2,711	34,850	06/20/2014.	06/03/2026.
976656 CH 9	WISCONSIN ELEC PWR CO				1FE	535,448	99.812	534,990	536,000	535,520		48			3.100	3.112	JD	1,385	16,616	05/20/2015.	06/01/2025.
98389B AM 2	XCEL ENERGY INC				2FE	407,533	106.350	393,494	370,000	393,935		(6,697)			4.700	2.680	MN	2,222	17,390	12/10/2014.	05/15/2020.
98978V AJ 2	ZOETIS INC				2FE	401,454	102.636	410,544	400,000	401,137		(274)			3.450	3.370	MN	1,840	13,800	11/16/2015.	11/13/2020.
98978V AK 9	ZOETIS INC				2FE	751,320	106.015	795,111	750,000	751,164		(108)			4.500	4.478	MN	4,500	33,750	11/16/2015.	11/13/2025.
136375 BE 1	CANADIAN NATL RY CO		A		1FE	606,850	134.828	674,138	500,000	590,609		(2,620)			6.712	5.221	JJ	15,475	33,560	09/28/2009.	07/15/2036.
13645R AS 3	CANADIAN PAC RY CO NEW				2FE	374,839	98.013	367,550	375,000	374,861		15			2.900	2.905	FA	4,531	10,875	02/02/2015.	02/01/2025.
73755L AK 3	Potash Corp		A		2FE	1,008,890	107.960	1,079,595	1,000,000	1,008,064		(169)			5.625	5.566	JD	4,688	56,250	06/17/2011.	12/01/2040.

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
748148 PD 9	Quebec Province		A		1FE	1,219,130	125.136	1,251,362	1,000,000	1,110,640		(12,566)			7.125	5.239	FA	28,104	71,250	12/14/2005.	02/09/2024.
3299999.	Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations					122,573,638	XXX	127,303,335	118,624,295	121,226,055	0	(272,318)	0	0	XXX	XXX	XXX	1,494,959	5,582,674	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																					
15200W AC 9	CNP 2012-1 A3				1FE	999,993	101.615	1,016,154	1,000,000	999,504		(110)			3.028	3.015	AO	7,571	30,282	01/19/2012.	10/15/2024.
294751 AV 4	EQABS 2002 - 3 M1				4FM	19,257	99.827	19,081	19,114	19,114		(25)			6.039	5.582	MON		1,040	06/23/2005.	11/25/2032.
74332M AA 3	PROGRESS RESI TR 2015-SFR2				1FE	871,399	99.333	865,604	871,417	870,998		(302)			2.740	2.705	MON	2,055	23,879	06/02/2015.	06/14/2032.
929227 ZC 3	WAMU 2002 - AR18 A				1FM	4,810	94.938	4,589	4,834	4,801		0			4.158	4.255	MON	17	137	10/05/2004.	01/25/2033.
3399999.	Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities					1,895,459	XXX	1,905,428	1,895,365	1,894,418	0	(437)	0	0	XXX	XXX	XXX	9,642	55,338	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																					
61760V AQ 6	MSC 2012 - C4 AS				1FM	1,002,265	104.294	1,042,944	1,000,000	1,000,658		(363)			3.773	3.728	MON	3,144	37,730	03/28/2012.	03/15/2022.
90269G AE 1	UBSCM 2012-C1 AS				1FM	1,014,964	105.533	1,055,334	1,000,000	1,007,967		(1,616)			4.171	3.968	MON	4,055	41,710	05/08/2012.	05/10/2045.
92978Y AB 6	WBCMT 2007-C32 A2				1FM	0	100.000	0	0	0					5.922	3.440	MON		248	06/25/2012.	06/15/2049.
3499999.	Industrial & Miscellaneous - Commercial Mortgage-Backed Securities					2,017,229	XXX	2,098,278	2,000,000	2,008,625	0	(1,979)	0	0	XXX	XXX	XXX	7,199	79,688	XXX	XXX
3899999.	Total - Industrial & Miscellaneous (Unaffiliated)					126,486,326	XXX	131,307,042	122,519,660	125,129,097	0	(274,734)	0	0	XXX	XXX	XXX	1,511,800	5,717,701	XXX	XXX
Totals																					
7799999.	Total - Issuer Obligations					165,813,437	XXX	173,578,800	160,359,211	164,020,401	0	(364,374)	0	0	XXX	XXX	XXX	2,125,780	7,767,720	XXX	XXX
7899999.	Total - Residential Mortgage-Backed Securities					27,713,749	XXX	28,628,684	27,495,849	28,046,364	0	112,531	0	0	XXX	XXX	XXX	92,676	905,021	XXX	XXX
7999999.	Total - Commercial Mortgage-Backed Securities					2,017,229	XXX	2,098,278	2,000,000	2,008,625	0	(1,979)	0	0	XXX	XXX	XXX	7,199	79,688	XXX	XXX
8099999.	Total - Other Loan-Backed and Structured Securities					1,970,195	XXX	2,115,233	1,960,000	1,963,283	0	(1,140)	0	0	XXX	XXX	XXX	26,766	102,347	XXX	XXX
8399999.	Grand Total - Bonds					197,514,610	XXX	206,420,995	191,815,060	196,038,674	0	(254,962)	0	0	XXX	XXX	XXX	2,252,422	8,854,776	XXX	XXX

SCHEDULE D - PART 2 - SECTION 1

Showing all PREFERRED STOCKS Owned December 31 of Current Year

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

NONE

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
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
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																	
04314H 10 5	ARTISAN PTRNS FDS INC			12,985.644	363,468	27.990	363,468	334,064				14,850		14,850		L	11/18/2016.
25264S 65 0	DIAMOND HILL FDS			50,668.103	1,293,557	25.530	1,293,557	1,197,249				83,140		83,140		L	12/16/2016.
47804M 87 8	John Hancock II GI Abs			115,551.040	1,171,688	10.140	1,171,688	1,175,000				(3,312)		(3,312)		L	04/04/2016.
744336 50 4	PRUDENTIAL INVT PORTFOLIO 12			52,487.927	1,198,299	22.830	1,198,299	1,269,291		39,597		(43,917)		(43,917)		L	12/12/2016.
922040 10 0	VANGUARD INSTL INDEX FD			42,818.785	8,727,753	203.830	8,727,753	6,664,257		183,152		727,281		727,281		L	12/27/2016.
30249V 10 9	Victory Integrity Small Cap Value			11,213.800	293,129	26.140	293,129	365,304		1,086		37,342		37,342		L	12/30/2015.
92647K 77 0	Victory Integrity Small Cap Value			38.660	1,486	38.450	1,486	1,086				400		400		L	12/29/2016.
94987W 73 7	WELLS FARGO FDS TR			109,977.423	1,137,167	10.340	1,137,167	1,227,476		13,248		19,578		19,578		L	12/29/2016.
9099999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated)					14,186,546	XXX	14,186,546	12,233,727	0	237,083	0	835,361	0	835,361	0	XXX	XXX
Common Stocks - Mutual Funds																	
256206 10 3	Dodge & Cox Intl Stock Fund			31,567.413	1,202,718	38.100	1,202,718	1,033,478		25,915		54,472		54,472		L	12/22/2016.
411511 30 6	Harbor International Inst			18,770.325	1,096,375	58.410	1,096,375	1,091,680		21,403		(17,731)		(17,731)		L	12/20/2016.
683974 50 5	Oppenheimer Developing Mkts Fds Cl			23,536.429	752,460	31.970	752,460	802,830		3,897		46,413		46,413		L	12/06/2016.
922908 64 5	Vanguard Index TR			5,597.803	912,106	162.940	912,106	818,961		13,099		78,931		78,931		L	12/22/2016.
9299999. Total - Common Stocks - Mutual Funds					3,963,659	XXX	3,963,659	3,746,949	0	64,314	0	162,085	0	162,085	0	XXX	XXX
9799999. Total - Common Stock					18,150,205	XXX	18,150,205	15,980,677	0	301,398	0	997,446	0	997,446	0	XXX	XXX
9899999. Total Common and Preferred Stock					18,150,205	XXX	18,150,205	15,980,677	0	301,398	0	997,446	0	997,446	0	XXX	XXX

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

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
Bonds - U.S. Government								
912810 QY 7	UNITED STATES TREAS BDS		11/10/2016	Citigroup Global Mkts		1,007,250	1,020,000	13,644
912828 WC 0	UNITED STATES TREAS NTS		06/21/2016	Goldman Sachs		587,256	570,000	1,410
0599999. Total - Bonds - U.S. Government						1,594,506	1,590,000	15,053
Bonds - Industrial and Miscellaneous								
822582 BQ 4	SHELL INTERNATIONAL FIN BV		05/13/2016	Barclays Capital Inc.		1,853,117	1,891,000	313
032654 AP 0	ANALOG DEVICES INC		12/06/2016	VARIOUS		563,251	565,000	60
035242 AN 6	ANHEUSER BUSCH INBEV FIN INC		01/25/2016	MLPFS Inc.		800,115	802,000	
06406F AC 7	BANK NEW YORK MELLON CORP		05/02/2016	MLPFS Inc.		267,049	268,000	
30231G AW 2	EXXON MOBIL CORP		03/04/2016	VARIOUS		822,687	820,000	47
478160 BV 5	JOHNSON & JOHNSON		03/02/2016	VARIOUS		876,398	880,000	56
539830 BB 4	LOCKHEED MARTIN CORP		04/18/2016	BNP Paribas		872,600	840,000	11,681
594918 BT 0	MICROSOFT CORP		08/08/2016	MLPFS Inc.		1,492,725	1,500,000	
718549 AE 8	PHILLIPS 66 PARTNERS LP		10/17/2016	VARIOUS		285,211	285,000	84
3899999. Total - Bonds - Industrial and Miscellaneous						7,833,153	7,851,000	12,241
8399997. Total - Bonds - Part 3						9,427,659	9,441,000	27,295
8399999. Total - Bonds						9,427,659	9,441,000	27,295
Common Stocks - Industrial and Miscellaneous								
04314H 10 5	ARTISAN PTRNS FDS INC		11/18/2016	Dividend Reinvestment	144.686	4,223	XXX	
25264S 65 0	DIAMOND HILL FDS		12/16/2016	capital gains reinvestment	1,628.231	41,797	XXX	
47804M 87 8	John Hancock II GI Abs		04/04/2016	VARIOUS	115,551.040	1,175,000	XXX	
744336 50 4	PRUDENTIAL INVT PORTFOLIO 12		12/12/2016	Dividend Reinvestment	2,316.743	54,163	XXX	
922040 10 0	VANGUARD INSTL INDEX FD		12/27/2016	Dividend Reinvestment	1,064.272	208,245	XXX	
92647K 77 0	Victory Integrity Small Cap Value		12/29/2016	Dividend Reinvestment	38.660	1,086	XXX	
94987W 73 7	WELLS FARGO FDS TR		12/29/2016	Dividend Reinvestment	1,282.453	13,248	XXX	
9099999. Total - Common Stocks - Industrial and Miscellaneous						1,497,762	XXX	0
Common Stocks - Mutual Funds								
256206 10 3	Dodge & Cox Intl Stock Fund		12/22/2016	VARIOUS	3,997.101	142,482	XXX	
411511 30 6	Harbor International Inst		12/20/2016	VARIOUS	5,431.891	321,403	XXX	
683974 50 5	Oppenheimer Developing Mkts Fds Cl		12/06/2016	Dividend Reinvestment	123.638	3,897	XXX	
922908 64 5	Vanguard Index TR		12/22/2016	Dividend Reinvestment	83.577	13,099	XXX	
9299999. Total - Common Stocks - Mutual Funds						480,881	XXX	0
9799997. Total - Common Stocks - Part 3						1,978,643	XXX	0
9799999. Total - Common Stocks						1,978,643	XXX	0
9899999. Total - Preferred and Common Stocks						1,978,643	XXX	0
9999999. Total - Bonds, Preferred and Common Stocks						11,406,302	XXX	27,295

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. Government																				
3128P7 X9 9	FHLMC PC GOLD CASH 20		12/15/2016.	PRINCIPAL RECEIPT		321,646	321,646	331,874	331,477		(9,831)		(9,831)		321,646			0	4,247	01/01/2033.
31292S AQ 3	FHLMC PC GOLD CASH 30		12/15/2016.	PRINCIPAL RECEIPT		153,577	153,577	160,224	160,125		(6,548)		(6,548)		153,577			0	2,464	10/01/2042.
31292S AU 4	FHLMC PC GOLD CASH 30		12/15/2016.	PRINCIPAL RECEIPT		186,872	186,872	196,011	195,908		(9,036)		(9,036)		186,872			0	2,998	12/01/2042.
312946 N9 3	FHLMC PC GOLD COMB 30		12/15/2016.	PRINCIPAL RECEIPT		176,952	176,952	192,988	192,845		(15,893)		(15,893)		176,952			0	4,333	03/01/2041.
3132HM K2 6	FHLMC PC GOLD PC 30YR		12/15/2016.	PRINCIPAL RECEIPT		178,807	178,807	187,021	186,944		(8,137)		(8,137)		178,807			0	2,799	09/01/2042.
31417E SS 1	FNMA PASS-THRU LNG 30 YEAR		12/25/2016.	PRINCIPAL RECEIPT		69,023	69,023	68,397	68,402		621		621		69,023			0	832	01/01/2043.
31417F ML 9	FNMA PASS-THRU LNG 30 YEAR		12/25/2016.	PRINCIPAL RECEIPT		37,563	37,563	35,051	35,077		2,486		2,486		37,563			0	333	01/01/2043.
31417H CR 3	FNMA PASS-THRU LNG LP SF30YR		12/25/2016.	PRINCIPAL RECEIPT		191,338	191,338	200,337	200,096		(8,758)		(8,758)		191,338			0	3,560	07/01/2043.
36202D YY 1	GNMA II Pool 3427		12/20/2016.	PRINCIPAL RECEIPT		33,555	33,555	32,884	32,928		627		627		33,555			0	677	08/20/2033.
36290S 5M 9	GNMA II Pool 616552		12/20/2016.	PRINCIPAL RECEIPT		38,293	38,293	41,022	40,779		(2,486)		(2,486)		38,293			0	1,003	08/20/2034.
36225A KR 0	GNMA PASS-THRU 780304		12/15/2016.	PRINCIPAL RECEIPT		38,137	38,137	43,858	41,060		(2,923)		(2,923)		38,137			0	1,893	07/15/2021.
36225B 4C 9	GNMA PASS-THRU 781719		12/15/2016.	PRINCIPAL RECEIPT		36,077	36,077	37,937	37,889		(1,812)		(1,812)		36,077			0	883	02/15/2034.
0599999.	Total - Bonds - U.S. Government					1,461,841	1,461,841	1,527,604	1,523,529	0	(61,689)	0	(61,689)	0	1,461,841	0	0	0	26,021	XXX
Bonds - U.S. States, Territories and Possessions																				
199491 S3 6	COLUMBUS OHIO GO		03/07/2016.	Call		1,000,000	1,000,000	1,000,000	1,000,000				0		1,000,000			0	14,800	06/01/2031.
1799999.	Total - Bonds - U.S. States, Territories & Possessions					1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	14,800	XXX
Bonds - U.S. Special Revenue and Special Assessment																				
114894 HA 9	Broward Cnty Fla Arpt Sys Rev		10/05/2016.	Sink PMT @ 100.0000000		84,084	84,084	94,452	87,251		(3,167)		(3,167)		84,084			0	5,802	10/01/2021.
196711 LY 9	COLORADO ST CTFS PARTN		03/04/2016.	Pershing		618,890	500,000	648,475	627,568		(1,218)		(1,218)		626,350		(7,460)	(7,460)	14,670	09/15/2029.
31359M L8 4	FEDERAL NATL MTG ASSN		04/18/2016.	CALLED @ 100.0000000		678,000	678,000	712,748	679,638		(1,638)		(1,638)		678,000			0	20,340	04/18/2036.
3128M4 JF 1	FG G02662		12/15/2016.	PRINCIPAL RECEIPT		26,044	26,044	27,737	27,409		(1,365)		(1,365)		26,044			0	887	07/01/2034.
31292H NC 4	FGC 01287		12/15/2016.	PRINCIPAL RECEIPT		15,471	15,471	15,703	15,661		(190)		(190)		15,471			0	423	01/01/2032.
3128M7 VT 0	FGG 05726		12/15/2016.	PRINCIPAL RECEIPT		43,428	43,428	46,088	45,990		(2,562)		(2,562)		43,428			0	1,114	08/01/2039.
312935 H8 5	FHLMC PC A8-8355		12/15/2016.	PRINCIPAL RECEIPT		59,539	59,539	60,153	60,143		(604)		(604)		59,539			0	1,224	09/01/2039.
3128M7 LX 2	FHLMC PC 5442		12/15/2016.	PRINCIPAL RECEIPT		122,931	122,931	138,451	133,777		(10,846)		(10,846)		122,931			0	4,717	07/01/2032.
3128M8 3G 7	FHLMC PC G06799 GOLD COMB 30		12/15/2016.	PRINCIPAL RECEIPT		172,123	172,123	176,211	176,031		(3,907)		(3,907)		172,123			0	3,167	11/01/2041.
3137B4 HD 1	FHLMC REMIC SERIES 4247		12/15/2016.	PRINCIPAL RECEIPT		237,707	237,707	261,181	255,463		(17,756)		(17,756)		237,707			0	5,080	12/15/2042.
3138EB PJ 8	FN AK6724		12/25/2016.	PRINCIPAL RECEIPT		66,934	66,934	68,388	68,293		(1,359)		(1,359)		66,934			0	1,090	03/01/2042.
31371K Y7 0	FN 254634		12/25/2016.	PRINCIPAL RECEIPT		14,625	14,625	14,693	14,647		(22)		(22)		14,625			0	360	02/01/2023.
31402C U6 7	FN 725205		12/25/2016.	PRINCIPAL RECEIPT		30,141	30,141	30,160	30,143		(2)		(2)		30,141			0	710	03/01/2034.
31404V TS 7	FN 780061		12/25/2016.	PRINCIPAL RECEIPT		51,664	51,664	51,640	51,619		45		45		51,664			0	986	05/01/2034.
31407F GC 8	FN 829195		12/25/2016.	PRINCIPAL RECEIPT		205	205	198	198		6		6		205			0	4	07/01/2035.
31408F GA 1	FN 849893		12/25/2016.	PRINCIPAL RECEIPT		8,292	8,292	7,732	7,932		360		360		8,292			0	158	11/01/2023.
31408G Y2 7	FN 851329		12/25/2016.	PRINCIPAL RECEIPT		16,587	16,587	16,382	16,399		188		188		16,587			0	530	02/01/2036.
31419A KZ 9	FN Pool AE0311		12/25/2016.	PRINCIPAL RECEIPT		107,518	107,518	107,619	107,600		(82)		(82)		107,518			0	2,077	08/01/2040.
31359M Z2 2	FNMA 5.45		10/18/2016.	CALLED @ 100.0000000		1,000,000	1,000,000	1,025,938	1,002,538		(2,538)		(2,538)		1,000,000			0	54,500	10/18/2021.
31371K 7E 5	FNMA PASS-THRU 254793		12/25/2016.	PRINCIPAL RECEIPT		36,361	36,361	36,452	36,443		(82)		(82)		36,361			0	837	07/01/2033.
31381D 2J 3	FNMA PASS-THRU 458077		12/25/2016.	PRINCIPAL RECEIPT		22,107	22,107	23,986	23,591		(1,484)		(1,484)		22,107			0	638	08/15/2027.
31385J DJ 4	FNMA PASS-THRU 545605		12/25/2016.	PRINCIPAL RECEIPT		21,121	21,121	23,180	23,028		(1,907)		(1,907)		21,121			0	646	05/01/2032.
31403D T8 2	FNMA PASS-THRU 745875		12/25/2016.	PRINCIPAL RECEIPT		34,090	34,090	36,588	36,540		(2,450)		(2,450)		34,090			0	998	09/01/2036.
31403U PF 2	FNMA PASS-THRU 758322		12/25/2016.	PRINCIPAL RECEIPT		32,303	32,303	33,742	33,710		(1,406)		(1,406)		32,303			0	768	12/01/2033.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 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
31416C FS 0	FNMA PASS-THRU 995777		12/25/2016.	PRINCIPAL RECEIPT		162,004	162,004	176,179	175,104		(13,100)		(13,100)		162,004			0	5,499	04/01/2033.
31396Y S2 9	FNR 2008-26 ZK		12/25/2016.	PRINCIPAL RECEIPT		291,578	291,578	236,544	289,677		1,902		1,902		291,578			0		04/25/2038.
347622 CK 6	FORT LAUDERDALE FLA SPL OBLIG		03/04/2016.	Bony/Vining-Sparks		796,718	750,000	765,000	761,251		(242)		(242)		761,008		35,709	35,709	19,359	01/01/2024.
45201L PT 6	IL Hsg Dev Ath Multi Fam Rev 6.057		06/15/2016.	Call		500,000	500,000	500,000	500,000				0		500,000			0	28,771	07/01/2028.
45201L VF 9	ILLINOIS HSG DEV AUTH		12/27/2016.	Call		145,000	145,000	145,000	145,000				0		145,000			0	8,222	07/01/2033.
57586N MV 0	MASSACHUSETTS ST HSG FIN AGY		07/01/2016.	Call		165,000	165,000	165,000	165,000				0		165,000			0	4,655	06/01/2043.
60415N E7 3	MNSHSG 6.51		01/07/2016.	CALLED @ 100.0000000		350,000	350,000	360,500	350,000				0		350,000			0	11,772	01/01/2032.
64970M ZS 5	NY Hsg Dev Corp.		11/01/2016.	VARIOUS		165,000	165,000	171,600	166,254		9,561		9,561		175,816		(10,816)	(10,816)	6,575	05/01/2017.
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					6,075,464	5,909,856	6,177,717	6,113,896	0	(55,866)	0	(55,866)	0	6,058,030	0	17,434	17,434	206,577	XXX
Bonds - Industrial and Miscellaneous																				
126408 HD 8	CSX CORP		10/17/2016.	Credit Suisse Securities USA		212,044	200,000	199,526	199,527		39		39		199,566		12,478	12,478	6,644	11/01/2025.
294751 AV 4	EQABS 2002 - 3 M1		11/25/2016.	PRINCIPAL RECEIPT		97	97	98	97		(0)		(0)		97			0	2	11/25/2032.
35671D AZ 8	FREEPORT-MCMORAN INC		06/21/2016.	Morgan Stanley		586,738	730,000	726,868	727,335		150		150		727,485		(140,747)	(140,747)	21,687	03/15/2023.
35671D BG 9	FREEPORT-MCMORAN INC		12/12/2016.	HSBC Securities		502,350	510,000	500,687	502,481		1,596		1,596		504,076		(1,726)	(1,726)	19,631	03/15/2020.
61754K AC 9	MORGAN STANLEY CAP 2007-IQ14		10/17/2016.	PRINCIPAL RECEIPT		245,063	245,063	254,252	247,681		(2,619)		(2,619)		245,063			0	10,700	04/15/2049.
69349L AG 3	PNC BK N A PITTSBURGH PA		08/08/2016.	VARIOUS		505,518	500,000	499,955	499,960		5		5		499,965		5,553	5,553	8,794	11/01/2022.
74332M AA 3	PROGRESS RESI TR 2015-SFR2		11/15/2016.	PRINCIPAL RECEIPT		8,583	8,583	8,583	8,582		1		1		8,583			0	158	06/14/2032.
90783W AA 1	Union Pacific RR Co.		07/02/2016.	Sink PMT @ 100.0000000		18,727	18,727	18,727	18,727				0		18,727			0	281	07/02/2030.
929227 ZC 3	WAMU 2002 - AR18 A		12/25/2016.	PRINCIPAL RECEIPT		1,552	1,552	1,544	1,541		11		11		1,552			0	21	01/25/2033.
92978Y AB 6	WBCMT 2007-C32 A2		11/15/2016.	PRINCIPAL RECEIPT		149,436	149,436	153,452	151,454		(2,018)		(2,018)		149,436			0	6,331	06/15/2049.
3899999.	Total - Bonds - Industrial and Miscellaneous					2,230,106	2,363,457	2,363,693	2,357,385	0	(2,836)	0	(2,836)	0	2,354,549	0	(124,443)	(124,443)	74,250	XXX
8399997.	Total - Bonds - Part 4					10,767,411	10,735,154	11,069,014	10,994,810	0	(120,390)	0	(120,390)	0	10,874,420	0	(107,009)	(107,009)	321,648	XXX
8399999.	Total - Bonds					10,767,411	10,735,154	11,069,014	10,994,810	0	(120,390)	0	(120,390)	0	10,874,420	0	(107,009)	(107,009)	321,648	XXX
Common Stocks - Industrial and Miscellaneous																				
04314H 10 5	ARTISAN PTRNS FDS INC		11/17/2016.	CAPITAL GAIN		4,223	XXX						0				4,223	4,223		XXX
25264S 65 0	DIAMOND HILL FDS		12/15/2016.	CAPITAL GAIN		41,797	XXX						0				41,797	41,797		XXX
744336 50 4	PRUDENTIAL INVT PORTFOLIO 12		12/09/2016.	CAPITAL GAIN		14,566	XXX						0				14,566	14,566		XXX
922040 10 0	VANGUARD INSTL INDEX FD		12/22/2016.	VARIOUS	5,282.620	1,025,093	XXX	807,237	985,843	(178,605)			(178,605)		807,237		217,856	217,856		XXX
9099999.	Total - Common Stocks - Industrial and Miscellaneous					1,085,679	XXX	807,237	985,843	(178,605)	0	0	(178,605)	0	807,237	0	278,442	278,442	0	XXX
Common Stocks - Mutual Funds																				
256206 10 3	Dodge & Cox Intl Stock Fund		12/19/2016.	CAPITAL GAIN		16,566	XXX						0				16,566	16,566		XXX
722005 62 6	Pimco All Asset Fund - Instl		01/28/2016.	VENDOR CODE 000 NOT IN TABLE	89,190.196	882,091	XXX	1,066,871	909,740	157,131			157,131		1,066,871		(184,780)	(184,780)		XXX
9299999.	Total - Common Stocks - Mutual Funds					898,657	XXX	1,066,871	909,740	157,131	0	0	157,131	0	1,066,871	0	(168,213)	(168,213)	0	XXX
9799997.	Total - Common Stocks - Part 4					1,984,336	XXX	1,874,108	1,895,583	(21,475)	0	0	(21,475)	0	1,874,108	0	110,228	110,228	0	XXX
9799999.	Total - Common Stocks					1,984,336	XXX	1,874,108	1,895,583	(21,475)	0	0	(21,475)	0	1,874,108	0	110,228	110,228	0	XXX
9899999.	Total - Preferred and Common Stocks					1,984,336	XXX	1,874,108	1,895,583	(21,475)	0	0	(21,475)	0	1,874,108	0	110,228	110,228	0	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					12,751,747	XXX	12,943,122	12,890,392	(21,475)	(120,390)	0	(141,865)	0	12,748,527	0	3,220	3,220	321,648	XXX

Sch. D - Pt. 5
NONE

Sch. D - Pt. 6 - Sn. 1
NONE

Sch. D - Pt. 6 - Sn. 2
NONE

Sch. DA - Pt. 1
NONE

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							
Fifth Third Bank	Cleveland, OH					(144,094)	XXX
Fifth Third Bank	Cleveland, OH						XXX
US Bank	St Paul, MN					278,614	XXX
0199999. Total - Open Depositories		XXX	XXX	0	0	134,521	XXX
0399999. Total Cash on Deposit		XXX	XXX	0	0	134,521	XXX
0599999. Total Cash		XXX	XXX	0	0	134,521	XXX

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

1. January	269,651	4. April	331,966	7. July	108,422	10. October	358,682
2. February	422,053	5. May	154,860	8. August	(61,266)	11. November	342,995
3. March	(97,569)	6. June	57,853	9. September	368,522	12. December	134,521

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due & Accrued	8 Amount Received During Year
U.S. Government Bonds - Issuer Obligations							
First Amer Prime Oblid Fund Cl Y		Various			2,744,066		566
0199999. U.S. Government Bonds - Issuer Obligations					2,744,066	0	566
0599999. Total - U.S. Government Bonds					2,744,066	0	566
Total Bonds							
7799999. Subtotals - Issuer Obligations					2,744,066	0	566
8399999. Subtotals - Bonds					2,744,066	0	566
8699999. Total - Cash Equivalents					2,744,066	0	566

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

	1	2	Deposits for the Benefit of All Policyholders		All Other Special Deposits	
			3	4	5	6
States, Etc.	Type of Deposit	Purpose of Deposit	Book/Adjusting Carrying Value	Fair Value	Book/Adjusting Carrying Value	Fair Value
1. Alabama AL						
2. Alaska AK						
3. Arizona AZ						
4. Arkansas AR						
5. California CA						
6. Colorado CO						
7. Connecticut CT						
8. Delaware DE						
9. District of Columbia DC						
10. Florida FL						
11. Georgia GA						
12. Hawaii HI						
13. Idaho ID						
14. Illinois IL						
15. Indiana IN						
16. Iowa IA						
17. Kansas KS						
18. Kentucky KY						
19. Louisiana LA						
20. Maine ME						
21. Maryland MD						
22. Massachusetts MA						
23. Michigan MI						
24. Minnesota MN						
25. Mississippi MS						
26. Missouri MO						
27. Montana MT						
28. Nebraska NE						
29. Nevada NV						
30. New Hampshire NH						
31. New Jersey NJ						
32. New Mexico NM						
33. New York NY						
34. North Carolina NC						
35. North Dakota ND						
36. Ohio OH						
37. Oklahoma OK						
38. Oregon OR						
39. Pennsylvania PA						
40. Rhode Island RI						
41. South Carolina SC						
42. South Dakota SD						
43. Tennessee TN						
44. Texas TX						
45. Utah UT						
46. Vermont VT						
47. Virginia VA						
48. Washington WA						
49. West Virginia WV						
50. Wisconsin WI						
51. Wyoming WY						
52. American Samoa AS						
53. Guam GU						
54. Puerto Rico PR						
55. US Virgin Islands VI						
56. Northern Mariana Islands MP						
57. Canada CAN						
58. Aggregate Alien and Other OT	XXX	XXX	0	0	0	0
59. Total	XXX	XXX	0	0	0	0

NONE

DETAILS OF WRITE-INS

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

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