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PROPERTY AND CASUALTY COMPANIES—ASSOCIATION EDITION

ANNUAL STATEMENT

For the Year Ended December 31, 2017

OF THE CONDITION AND AFFAIRS OF THE

Plans' Liability Insurance Company

NAIC Group Code 00023 (Current Period), 00023 (Prior Period) NAIC Company Code 26794 Employer's ID Number 36-3503382

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

Country of Domicile United States

Incorporated/Organized 05/15/1986 Commenced Business 06/17/1986

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

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

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

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

Internet Web Site Address N/A

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

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

OFFICERS

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

OTHER OFFICERS

Sharon Jane Dold	Vice President, Marketing	David John Jacobs	Chief Actuary
Susan Chylla Lindquist	Chief Talent Officer		

DIRECTORS OR TRUSTEES

Howard Francis Beacham III	Terry Dee Kellogg	Steven Scott Martin	Scott Phillip Serota
Paul Mark White			

State of Illinois
ss
County of DuPage

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

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

Subscribed and sworn to before me this 26th day of February, 2018

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

Danielle Walters, Notary Public
01/27/2021

"OFFICIAL SEAL"
DANIELLE WALTERS
NOTARY PUBLIC, STATE OF ILLINOIS
My Commission Expires 01/27/2021

SUMMARY INVESTMENT SCHEDULE

	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1	2	3	4	5	6
Investment Categories	Amount	Percentage	Amount	Securities Lending Reinvested Collateral Amount	Total (Col. 3+4) Amount	Percentage
1. Bonds:						
1.1 U.S. treasury securities	9,664,428	13.953	9,664,428		9,664,428	13.953
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies		0.000			0	0.000
1.22 Issued by U.S. government sponsored agencies	600,617	0.867	600,617		600,617	0.867
1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities)		0.000			0	0.000
1.4 Securities issued by states, territories, and possessions and political subdivisions in the U.S.:						
1.41 States, territories and possessions general obligations	848,411	1.225	848,411		848,411	1.225
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations	962,862	1.390	962,862		962,862	1.390
1.43 Revenue and assessment obligations	4,115,267	5.942	4,115,267		4,115,267	5.942
1.44 Industrial development and similar obligations	80,495	0.116	80,495		80,495	0.116
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA	271,104	0.391	271,104		271,104	0.391
1.512 Issued or guaranteed by FNMA and FHLMC	9,932,950	14.341	9,932,950		9,932,950	14.341
1.513 All other	123,769	0.179	123,769		123,769	0.179
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA	1,766,926	2.551	1,766,926		1,766,926	2.551
1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-backed securities issued or guaranteed by agencies shown in Line 1.521		0.000			0	0.000
1.523 All other	8,653,194	12.493	8,653,194		8,653,194	12.493
2. Other debt and other fixed income securities (excluding short term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	16,381,069	23.651	16,381,069		16,381,069	23.651
2.2 Unaffiliated non-U.S. securities (including Canada)	4,338,171	6.263	4,338,171		4,338,171	6.263
2.3 Affiliated securities		0.000			0	0.000
3. Equity interests:						
3.1 Investments in mutual funds	3,114,454	4.497	3,114,454		3,114,454	4.497
3.2 Preferred stocks:						
3.21 Affiliated		0.000			0	0.000
3.22 Unaffiliated		0.000			0	0.000
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated		0.000			0	0.000
3.32 Unaffiliated		0.000			0	0.000
3.4 Other equity securities:						
3.41 Affiliated		0.000			0	0.000
3.42 Unaffiliated	217,600	0.314	217,600		217,600	0.314
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated		0.000			0	0.000
3.52 Unaffiliated		0.000			0	0.000
4. Mortgage loans:						
4.1 Construction and land development		0.000			0	0.000
4.2 Agricultural		0.000			0	0.000
4.3 Single family residential properties		0.000			0	0.000
4.4 Multifamily residential properties		0.000			0	0.000
4.5 Commercial loans		0.000			0	0.000
4.6 Mezzanine real estate loans		0.000			0	0.000
5. Real estate investments:						
5.1 Property occupied by company		0.000	0		0	0.000
5.2 Property held for production of income (including $ ..... of property acquired in satisfaction of debt)		0.000	0		0	0.000
5.3 Property held for sale (including $ ..... property acquired in satisfaction of debt)		0.000	0		0	0.000
6. Contract loans		0.000	0		0	0.000
7. Derivatives		0.000	0		0	0.000
8. Receivables for securities	10,698	0.015	10,698		10,698	0.015
9. Securities Lending (Line 10, Asset Page reinvested collateral)		0.000	0	XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments	4,225,489	6.101	4,225,489		4,225,489	6.101
11. Other invested assets	3,955,095	5.710	3,955,095		3,955,095	5.710
12. Total invested assets	69,262,600	100.000	69,262,600	0	69,262,600	100.000

SCHEDULE A – VERIFICATION BETWEEN YEARS

Real Estate

NONE

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

SCHEDULE B – VERIFICATION BETWEEN YEARS

Mortgage Loans

NONE

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

SCHEDULE BA – VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		3,966,659
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	0	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	0	0
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16	0	
	3.2 Totals, Part 3, Column 12	0	0
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13	(11,563)	
	5.2 Totals, Part 3, Column 9	0	(11,563)
6.	Total gain (loss) on disposals, Part 3, Column 19		0
7.	Deduct amounts received on disposals, Part 3, Column 16		0
8.	Deduct amortization of premium and depreciation		
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17	0	
	9.2 Totals, Part 3, Column 14	0	0
10.	Deduct current year's other-than-temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15	0	
	10.2 Totals, Part 3, Column 11	0	0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		3,955,096
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		3,955,096

SCHEDULE D – VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		66,121,281
2.	Cost of bonds and stocks acquired, Part 3, Column 7		5,350,993
3.	Accrual of discount		49,829
4.	Unrealized valuation increase (decrease):		
	4.1 Part 1, Column 12	35,835	
	4.2 Part 2, Section 1, Column 15	0	
	4.3 Part 2, Section 2, Column 13	503,799	
	4.4 Part 4, Column 11	(304,992)	234,642
5.	Total gain (loss) on disposals, Part 4, Column 19		711,750
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		11,209,430
7.	Deduct amortization of premium		155,226
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1 Part 1, Column 15	0	
	8.2 Part 2, Section 1, Column 19	0	
	8.3 Part 2, Section 2, Column 16	0	
	8.4 Part 4, Column 15	0	0
9.	Deduct current year's other-than-temporary impairment recognized:		
	9.1 Part 1, Column 14	32,517	
	9.2 Part 2, Section 1, Column 17	0	
	9.3 Part 2, Section 2, Column 14	0	
	9.4 Part 4, Column 13	0	32,517
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)		61,071,322
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)		61,071,322

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	10,336,589	10,454,598	10,350,345	10,312,767
Governments	2. Canada				
(Including all obligations guaranteed	3. Other Countries				
by governments)	4. Totals	10,336,589	10,454,598	10,350,345	10,312,767
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	848,411	962,790	854,966	841,030
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	962,862	1,116,220	970,534	945,000
U.S. Special revenue and special assessment obligations and all non-guaranteed obligations of agencies and authorities of governments and their political subdivisions	7. Totals	16,102,317	16,682,376	16,247,917	15,680,468
	8. United States	25,150,914	26,254,005	25,293,718	25,353,566
Industrial and Miscellaneous, SVO Identified	9. Canada	724,297	734,613	726,031	715,000
Funds and Hybrid Securities (unaffiliated)	10. Other Countries	3,613,875	3,646,774	3,615,964	3,612,000
	11. Totals	29,489,085	30,635,392	29,635,713	29,680,566
Parent, Subsidiaries and Affiliates	12. Totals	0	0	0	0
	13. Total Bonds	57,739,264	59,851,376	58,059,475	57,459,831
PREFERRED STOCKS	14. United States				
Industrial and Miscellaneous (unaffiliated)	15. Canada				
	16. Other Countries				
	17. Totals	0	0	0	
Parent, Subsidiaries and Affiliates	18. Totals	0	0	0	
	19. Total Preferred Stocks	0	0	0	
COMMON STOCKS	20. United States	3,332,054	3,332,054	2,288,007	
Industrial and Miscellaneous (unaffiliated)	21. Canada				
	22. Other Countries				
	23. Totals	3,332,054	3,332,054	2,288,007	
Parent, Subsidiaries and Affiliates	24. Totals	0	0	0	
	25. Total Common Stocks	3,332,054	3,332,054	2,288,007	
	26. Total Stocks	3,332,054	3,332,054	2,288,007	
	27. Total Bonds and Stocks	61,071,318	63,183,430	60,347,482	

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 10.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1	313,000	6,291,493	2,196,076	17,289	1,518,730	XXX	10,336,589	17.9	9,879,152	16.0	10,336,589	
1.2 NAIC 2						XXX	0	0.0	0	0.0		
1.3 NAIC 3						XXX	0	0.0	0	0.0		
1.4 NAIC 4						XXX	0	0.0	0	0.0		
1.5 NAIC 5						XXX	0	0.0	0	0.0		
1.6 NAIC 6						XXX	0	0.0	0	0.0		
1.7 Totals	313,000	6,291,493	2,196,076	17,289	1,518,730	XXX	10,336,589	17.9	9,879,152	16.0	10,336,589	0
2. All Other Governments												
2.1 NAIC 1						XXX	0	0.0	0	0.0		
2.2 NAIC 2						XXX	0	0.0	0	0.0		
2.3 NAIC 3						XXX	0	0.0	0	0.0		
2.4 NAIC 4						XXX	0	0.0	0	0.0		
2.5 NAIC 5						XXX	0	0.0	0	0.0		
2.6 NAIC 6						XXX	0	0.0	0	0.0		
2.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions, etc., Guaranteed												
3.1 NAIC 1		59,435	442,028	215,000		XXX	716,464	1.2	732,443	1.2	716,464	
3.2 NAIC 2		131,948				XXX	131,948	0.2	132,754	0.2	131,948	
3.3 NAIC 3						XXX	0	0.0	0	0.0		
3.4 NAIC 4						XXX	0	0.0	0	0.0		
3.5 NAIC 5						XXX	0	0.0	0	0.0		
3.6 NAIC 6						XXX	0	0.0	0	0.0		
3.7 Totals	0	191,383	442,028	215,000	0	XXX	848,411	1.5	865,197	1.4	848,411	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 NAIC 1			532,835	430,027		XXX	962,862	1.7	964,102	1.6	962,862	
4.2 NAIC 2						XXX	0	0.0	0	0.0		
4.3 NAIC 3						XXX	0	0.0	0	0.0		
4.4 NAIC 4						XXX	0	0.0	0	0.0		
4.5 NAIC 5						XXX	0	0.0	0	0.0		
4.6 NAIC 6						XXX	0	0.0	0	0.0		
4.7 Totals	0	0	532,835	430,027	0	XXX	962,862	1.7	964,102	1.6	962,862	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	2,578,368	5,158,590	4,268,690	3,209,235	788,821	XXX	16,003,703	27.7	16,950,864	27.4	16,003,703	
5.2 NAIC 2			98,614			XXX	98,614	0.2	98,476	0.2	98,614	
5.3 NAIC 3						XXX	0	0.0	0	0.0		
5.4 NAIC 4						XXX	0	0.0	0	0.0		
5.5 NAIC 5						XXX	0	0.0	0	0.0		
5.6 NAIC 6						XXX	0	0.0	0	0.0		
5.7 Totals	2,578,368	5,158,590	4,367,304	3,209,235	788,821	XXX	16,102,317	27.9	17,049,340	27.6	16,102,317	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 10.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial and Miscellaneous (unaffiliated)												
6.1 NAIC 1	1,531,328	8,856,035	7,239,668	1,527,744	1,102,572	XXX	20,257,346	35.1	22,926,143	37.1	12,874,482	7,382,865
6.2 NAIC 2	66,221	3,681,445	3,027,216	983,083	860,122	XXX	8,618,087	14.9	9,267,221	15.0	7,072,152	1,545,934
6.3 NAIC 3	36,241	98,899	59,919	85,588		XXX	280,648	0.5	306,027	0.5	209,508	71,140
6.4 NAIC 4	31,996	52,925	35,962	16,819	13,236	XXX	150,938	0.3	0	0.0	150,938	
6.5 NAIC 5						XXX	0	0.0	0	0.0		
6.6 NAIC 6	22,813	59,516				XXX	82,329	0.1	291,686	0.5		82,329
6.7 Totals	1,688,599	12,748,820	10,362,764	2,613,234	1,975,930	XXX	29,389,347	50.9	32,791,077	53.0	20,307,079	9,082,268
7. Hybrid Securities												
7.1 NAIC 1		99,738				XXX	99,738	0.2	298,656	0.5	99,738	
7.2 NAIC 2						XXX	0	0.0	0	0.0		
7.3 NAIC 3						XXX	0	0.0	0	0.0		
7.4 NAIC 4						XXX	0	0.0	0	0.0		
7.5 NAIC 5						XXX	0	0.0	0	0.0		
7.6 NAIC 6						XXX	0	0.0	0	0.0		
7.7 Totals	0	99,738	0	0	0	XXX	99,738	0.2	298,656	0.5	99,738	0
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1						XXX	0	0.0	0	0.0		
8.2 NAIC 2						XXX	0	0.0	0	0.0		
8.3 NAIC 3						XXX	0	0.0	0	0.0		
8.4 NAIC 4						XXX	0	0.0	0	0.0		
8.5 NAIC 5						XXX	0	0.0	0	0.0		
8.6 NAIC 6						XXX	0	0.0	0	0.0		
8.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
9. SVO-Designated Securities												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0		
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0		
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0		
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0		
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0		
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0		
9.7 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 10.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
10. Total Bonds Current Year												
10.1 NAIC 1	(d) 4,422,695	20,465,291	14,679,298	5,399,295	3,410,123	0	48,376,702	83.8	XXX	XXX	40,993,837	7,382,865
10.2 NAIC 2	(d) 66,221	3,813,393	3,125,829	983,083	860,122	0	8,848,648	15.3	XXX	XXX	7,302,714	1,545,934
10.3 NAIC 3	(d) 36,241	98,899	59,919	85,588	0	0	280,648	0.5	XXX	XXX	209,508	71,140
10.4 NAIC 4	(d) 31,996	52,925	35,962	16,819	13,236	0	150,938	0.3	XXX	XXX	150,938	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) 22,813	59,516	0	0	0	0	(c) 82,329	0.1	XXX	XXX	0	82,329
10.7 Totals	4,579,966	24,490,024	17,901,008	6,484,785	4,283,481	0	(b) 57,739,264	100.0	XXX	XXX	48,656,996	9,082,268
10.8 Line 10.7 as a % of Col. 7	7.9	42.4	31.0	11.2	7.4	0.0	100.0	XXX	XXX	XXX	84.3	15.7
11. Total Bonds Prior Year												
11.1 NAIC 1	4,790,506	19,850,501	16,346,082	6,380,984	4,383,288	0	XXX	XXX	51,751,360	83.7	44,772,200	6,979,160
11.2 NAIC 2	205,790	2,653,460	4,910,834	1,052,014	676,353	0	XXX	XXX	9,498,451	15.4	7,442,192	2,056,259
11.3 NAIC 3	0	97,645	75,094	133,289	0	0	XXX	XXX	306,027	0.5	306,027	0
11.4 NAIC 4	0	0	0	0	0	0	XXX	XXX	0	0.0	0	0
11.5 NAIC 5	0	0	0	0	0	0	XXX	XXX	(c) 0	0.0	0	0
11.6 NAIC 6	18,988	125,254	30,985	48,524	67,934	0	XXX	XXX	(c) 291,686	0.5	0	291,686
11.7 Totals	5,015,284	22,726,860	21,362,995	7,614,811	5,127,575	0	XXX	XXX	(b) 61,847,524	100.0	52,520,419	9,327,105
11.8 Line 11.7 as a % of Col. 9	8.1	36.7	34.5	12.3	8.3	0.0	XXX	XXX	100.0	XXX	84.9	15.1
12. Total Publicly Traded Bonds												
12.1 NAIC 1	3,308,171	16,631,907	13,063,009	4,929,361	3,061,389		40,993,837	71.0	44,772,200	72.4	40,993,837	XXX
12.2 NAIC 2		3,380,836	2,596,335	754,373	571,171		7,302,714	12.6	7,442,192	12.0	7,302,714	XXX
12.3 NAIC 3		76,125	48,120	85,263			209,508	0.4	306,027	0.5	209,508	XXX
12.4 NAIC 4	31,996	52,925	35,962	16,819	13,236		150,938	0.3	0	0.0	150,938	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	3,340,167	20,141,792	15,743,425	5,785,816	3,645,796	0	48,656,996	84.3	52,520,419	84.9	48,656,996	XXX
12.8 Line 12.7 as a % of Col. 7	6.9	41.4	32.4	11.9	7.5	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	5.8	34.9	27.3	10.0	6.3	0.0	84.3	XXX	XXX	XXX	84.3	XXX
13. Total Privately Placed Bonds												
13.1 NAIC 1	1,114,524	3,833,384	1,616,289	469,934	348,734		7,382,865	12.8	6,979,160	11.3	XXX	7,382,865
13.2 NAIC 2	66,221	432,557	529,495	228,710	288,951		1,545,934	2.7	2,056,259	3.3	XXX	1,545,934
13.3 NAIC 3	36,241	22,774	11,799	325			71,140	0.1	0	0.0	XXX	71,140
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	22,813	59,516					82,329	0.1	291,686	0.5	XXX	82,329
13.7 Totals	1,239,800	4,348,231	2,157,583	698,969	637,685	0	9,082,268	15.7	9,327,105	15.1	XXX	9,082,268
13.8 Line 13.7 as a % Col. 7	13.7	47.9	23.8	7.7	7.0	0.0	100.0	XXX	XXX	XXX	XXX	100.0
13.9 Line 13.7 as a % of Line 10.7, Col. 7, Section 10	2.1	7.5	3.7	1.2	1.1	0.0	15.7	XXX	XXX	XXX	XXX	15.7

(a) Includes $ 9,051,408 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

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

(c) Includes $ ..... current year, $ ..... prior year of bonds with 5* designations and $ ..... current year, $ 164,982 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$ ....; NAIC 2 $ ....; NAIC 3 $ ....; NAIC 4 $ ....; NAIC 5 $ ....; NAIC 6 $ ....

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 10.6	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 Issuer Obligations	210,060	6,053,181	1,882,457		1,518,730	XXX	9,664,428	16.7	9,071,620	14.7	9,664,428	
1.2 Residential Mortgage-Backed Securities	63,440	145,741	65,988	17,289		XXX	292,457	0.5	347,256	0.6	292,457	
1.3 Commercial Mortgage-Backed Securities	39,500	92,572	247,632			XXX	379,704	0.7	460,275	0.7	379,704	
1.4 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0		
1.5 Totals	313,000	6,291,493	2,196,076	17,289	1,518,730	XXX	10,336,589	17.9	9,879,152	16.0	10,336,589	0
2. All Other Governments												
2.1 Issuer Obligations						XXX	0	0.0	0	0.0		
2.2 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
2.3 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
2.4 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0		
2.5 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions, Guaranteed												
3.1 Issuer Obligations		191,383	442,028	215,000		XXX	848,411	1.5	865,197	1.4	848,411	
3.2 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
3.3 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
3.4 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0		
3.5 Totals	0	191,383	442,028	215,000	0	XXX	848,411	1.5	865,197	1.4	848,411	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 Issuer Obligations			532,835	430,027		XXX	962,862	1.7	964,102	1.6	962,862	
4.2 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
4.3 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
4.4 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0		
4.5 Totals	0	0	532,835	430,027	0	XXX	962,862	1.7	964,102	1.6	962,862	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 Issuer Obligations	944,438	977,576	1,215,347	1,051,968	526,554	XXX	4,715,883	8.2	5,382,678	8.7	4,715,883	
5.2 Residential Mortgage-Backed Securities	1,358,961	3,957,927	3,092,763	2,157,266	262,266	XXX	10,829,184	18.8	11,114,676	18.0	10,829,184	
5.3 Commercial Mortgage-Backed Securities	265,982	193,815	16,957			XXX	476,754	0.8	466,912	0.8	476,754	
5.4 Other Loan-Backed and Structured Securities	8,986	29,272	42,237			XXX	80,495	0.1	85,073	0.1	80,495	
5.5 Totals	2,578,368	5,158,590	4,367,304	3,209,235	788,821	XXX	16,102,317	27.9	17,049,340	27.6	16,102,317	0
6. Industrial and Miscellaneous												
6.1 Issuer Obligations	624,159	7,610,574	6,346,453	1,908,420	1,569,959	XXX	18,059,564	31.3	19,336,518	31.3	15,149,805	2,909,760
6.2 Residential Mortgage-Backed Securities	427,707	1,016,112	787,522	253,625	59,344	XXX	2,544,309	4.4	3,079,339	5.0	943,959	1,600,351
6.3 Commercial Mortgage-Backed Securities	267,685	2,579,617	2,798,452	290,830	288,951	XXX	6,225,535	10.8	7,580,980	12.3	2,506,712	3,718,824
6.4 Other Loan-Backed and Structured Securities	369,048	1,542,517	430,338	160,359	57,676	XXX	2,559,938	4.4	2,794,240	4.5	1,706,605	853,334
6.5 Totals	1,688,599	12,748,820	10,362,764	2,613,234	1,975,930	XXX	29,389,347	50.9	32,791,077	53.0	20,307,079	9,082,268
7. Hybrid Securities												
7.1 Issuer Obligations		99,738				XXX	99,738	0.2	298,656	0.5	99,738	
7.2 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
7.3 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
7.4 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0		
7.5 Totals	0	99,738	0	0	0	XXX	99,738	0.2	298,656	0.5	99,738	0
8. Parent, Subsidiaries and Affiliates												
8.1 Issuer Obligations						XXX	0	0.0	0	0.0		
8.2 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
8.3 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
8.4 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0		
8.5 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 10.6	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
9. SVO Identified Funds												
9.1 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0		
9.2 Bond Mutual Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0		
9.3 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Total Bonds Current Year												
10.1 Issuer Obligations	1,778,657	14,932,451	10,419,120	3,605,415	3,615,243	XXX	34,350,886	59.5	XXX	XXX	31,441,127	2,909,760
10.2 Residential Mortgage-Backed Securities	1,850,107	5,119,780	3,946,273	2,428,180	321,611	XXX	13,665,951	23.7	XXX	XXX	12,065,600	1,600,351
10.3 Commercial Mortgage-Backed Securities	573,167	2,866,004	3,063,041	290,830	288,951	XXX	7,081,993	12.3	XXX	XXX	3,363,169	3,718,824
10.4 Other Loan-Backed and Structured Securities	378,035	1,571,789	472,574	160,359	57,676	XXX	2,640,434	4.6	XXX	XXX	1,787,100	853,334
10.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
10.6 Totals	4,579,966	24,490,024	17,901,008	6,484,785	4,283,481	0	57,739,264	100.0	XXX	XXX	48,656,996	9,082,268
10.7 Lines 10.6 as a % Col. 7	7.9	42.4	31.0	11.2	7.4	0.0	100.0	XXX	XXX	XXX	84.3	15.7
11. Total Bonds Prior Year												
11.1 Issuer Obligations	1,901,057	12,822,480	12,847,983	4,388,812	3,958,440	XXX	XXX	XXX	35,918,772	58.1	32,770,898	3,147,874
11.2 Residential Mortgage-Backed Securities	2,018,626	5,387,535	4,103,767	2,511,661	519,683	XXX	XXX	XXX	14,541,272	23.5	13,217,616	1,323,656
11.3 Commercial Mortgage-Backed Securities	618,132	2,854,594	4,027,913	459,803	547,726	XXX	XXX	XXX	8,508,168	13.8	4,612,429	3,895,739
11.4 Other Loan-Backed and Structured Securities	477,469	1,662,252	383,332	254,535	101,726	XXX	XXX	XXX	2,879,313	4.7	1,919,477	959,837
11.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	XXX	XXX	0	0.0	0	0
11.6 Totals	5,015,284	22,726,860	21,362,995	7,614,811	5,127,575	0	XXX	XXX	61,847,524	100.0	52,520,419	9,327,105
11.7 Line 11.6 as a % of Col. 9	8.1	36.7	34.5	12.3	8.3	0.0	XXX	XXX	100.0	XXX	84.9	15.1
12. Total Publicly Traded Bonds												
12.1 Issuer Obligations	1,442,859	13,525,235	9,719,638	3,411,016	3,342,379	XXX	31,441,127	54.5	32,770,898	53.0	31,441,127	XXX
12.2 Residential Mortgage-Backed Securities	1,522,998	4,380,646	3,619,689	2,238,850	303,417	XXX	12,065,600	20.9	13,217,616	21.4	12,065,600	XXX
12.3 Commercial Mortgage-Backed Securities	316,292	1,107,409	1,939,469			XXX	3,363,169	5.8	4,612,429	7.5	3,363,169	XXX
12.4 Other Loan-Backed and Structured Securities	58,017	1,128,503	464,630	135,949		XXX	1,787,100	3.1	1,919,477	3.1	1,787,100	XXX
12.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	XXX
12.6 Totals	3,340,167	20,141,792	15,743,425	5,785,816	3,645,796	0	48,656,996	84.3	52,520,419	84.9	48,656,996	XXX
12.7 Line 12.6 as a % of Col. 7	6.9	41.4	32.4	11.9	7.5	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	5.8	34.9	27.3	10.0	6.3	0.0	84.3	XXX	XXX	XXX	84.3	XXX
13. Total Privately Placed Bonds												
13.1 Issuer Obligations	335,798	1,407,216	699,482	194,399	272,864	XXX	2,909,760	5.0	3,147,874	5.1	XXX	2,909,760
13.2 Residential Mortgage-Backed Securities	327,109	739,134	326,584	189,331	18,193	XXX	1,600,351	2.8	1,323,656	2.1	XXX	1,600,351
13.3 Commercial Mortgage-Backed Securities	256,875	1,758,595	1,123,572	290,830	288,951	XXX	3,718,824	6.4	3,895,739	6.3	XXX	3,718,824
13.4 Other Loan-Backed and Structured Securities	320,017	443,286	7,944	24,410	57,676	XXX	853,334	1.5	959,837	1.6	XXX	853,334
13.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	XXX	0
13.6 Totals	1,239,800	4,348,231	2,157,583	698,969	637,685	0	9,082,268	15.7	9,327,105	15.1	XXX	9,082,268
13.7 Line 13.6 as a % of Col. 7	13.7	47.9	23.8	7.7	7.0	0.0	100.0	XXX	XXX	XXX	XXX	100.0
13.8 Line 13.6 as a % of Line 10.6, Col. 7, Section 10	2.1	7.5	3.7	1.2	1.1	0.0	15.7	XXX	XXX	XXX	XXX	15.7

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets(a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	552,020	552,020	0	0	0
2. Cost of short-term investments acquired	232,978			232,978	
3. Accrual of discount	0				
4. Unrealized valuation increase (decrease)	16			16	
5. Total gain (loss) on disposals	0				
6. Deduct consideration received on disposals	785,014	46,984		738,030	
7. Deduct amortization of premium	0				
8. Total foreign exchange change in book/adjusted carrying value	0				
9. Deduct current year's other-than-temporary impairment recognized	0				
10. Book adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	(1)	505,036	0	(505,036)	0
11. Deduct total nonadmitted amounts	0				
12. Statement value at end of current period (Line 10 minus Line 11)	(1)	505,036	0	(505,036)	0

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

Schedule DB - Part A - Verification

NONE

Schedule DB - Part B - Verification

NONE

Schedule DB - Part C - Section 1

NONE

Schedule DB - Part C - Section 2

NONE

Schedule DB - Verification

NONE

SCHEDULE E – PART 2 – VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1 Total	2 Bonds	3 Money Market Mutual Funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	0	0		0
2. Cost of cash equivalents acquired	22,473,071		22,473,071	
3. Accrual of discount	0			
4. Unrealized valuation increase (decrease)	(66)		(66)	
5. Total gain (loss) on disposals	(70)		(70)	
6. Deduct consideration received on disposals	21,835,106		21,835,106	
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)	637,829	0	637,829	0
11. Deduct total nonadmitted amounts	0			
12. Statement value at end of current period (Line 10 minus Line 11)	637,829	0	637,829	0

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

Schedule A - Part 1

NONE

Schedule A - Part 2

NONE

Schedule A - Part 3

NONE

Schedule B - Part 1

NONE

Schedule B - Part 2

NONE

Schedule B - Part 3

NONE

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book / Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
Joint Venture, Partnership or Limited Liability Company Interests that have the Underlying Characteristics of: Fixed Income Instruments - Unaffiliated																			
05617#-10-0	BABSON CAPITAL FLOATING RATE INCOME FUND, L.P.		Charlotte	NC	Babson Capital Floating Rate Income Fund	4	11/30/2012		2,050,000	1,989,878	1,989,878	(13,737)					92,301		0.358
G2926*-10-0	EATON VANCE INSTITUTIONAL SENIOR LOAN FUND			CYM	Eaton Vance Institutional Senior Loan Fu	4	06/27/2014		2,000,000	1,965,217	1,965,217	2,174					75,610		0.030
1399999 - Joint Venture, Partnership or Limited Liability Company Interests that have the Underlying Characteristics of: Fixed Income Instruments - Unaffiliated									4,050,000	3,955,095	3,955,095	(11,563)	0	0	0	0	167,912	0	XXX
4499999 - Subtotals - Unaffiliated									4,050,000	3,955,095	3,955,095	(11,563)	0	0	0	0	167,912	0	XXX
4599999 - Subtotals - Affiliated									0	0	0	0	0	0	0	0	0	0	XXX
4699999 Totals									4,050,000	3,955,095	3,955,095	(11,563)	0	0	0	0	167,912	0	XXX

Schedule BA - Part 2

NONE

Schedule BA - Part 3

NONE

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
Bonds - U.S. Governments - Issuer Obligations																					
912810-QH-4	UNITED STATES TREASURY				1	293,593	128.8200	347,814	270,000	289,947		(552)			4.375	3.878	MN	1,534	11,813	07/01/2010	05/15/2040
912810-QL-5	UNITED STATES TREASURY				1	73,409	126.8820	95,162	75,000	73,633		34			4.250	4.377	MN	414	3,188	01/03/2011	11/15/2040
912810-QQ-4	UNITED STATES TREASURY				1	150,872	129.2570	180,960	140,000	149,455		(247)			4.375	3.928	MN	795	6,125	08/05/2011	05/15/2041
912810-QS-0	UNITED STATES TREASURY				1	244,533	118.3880	266,373	225,000	241,823		(469)			3.750	3.290	FA	3,187	8,438	09/30/2011	08/15/2041
912810-QT-8	UNITED STATES TREASURY				1	46,461	107.3950	48,328	45,000	46,261		(36)			3.125	2.960	MN	183	1,406	01/03/2012	11/15/2041
912810-QX-9	UNITED STATES TREASURY				1	83,214	100.5890	85,501	85,000	83,428		44			2.750	2.855	FA	883	2,338	10/31/2012	08/15/2042
912810-QY-7	UNITED STATES TREASURY				1	70,570	100.5250	75,394	75,000	71,065		104			2.750	3.053	MN	268	2,063	01/02/2013	11/15/2042
912810-RB-6	UNITED STATES TREASURY				1	66,375	102.7140	77,036	75,000	67,179		189			2.875	3.498	MN	280	2,156	07/01/2013	05/15/2043
912810-RC-4	UNITED STATES TREASURY				1	123,429	116.5910	145,739	125,000	123,569		33			3.625	3.694	FA	1,712	4,531	10/03/2013	08/15/2043
912810-RK-6	UNITED STATES TREASURY				1	370,622	95.2250	380,900	400,000	372,369		666			2.500	2.868	FA	3,777	10,000	05/29/2015	02/15/2045
912828-2D-1	UNITED STATES TREASURY				1	373,667	95.3130	357,424	375,000	373,910		184			1.375	1.429	FA	1,752	5,156	08/31/2016	08/31/2023
912828-C5-7	UNITED STATES TREASURY				1	198,391	100.6520	201,304	200,000	199,222		228			2.250	2.375	MS	1,150	4,500	04/02/2014	03/31/2021
912828-D5-6	UNITED STATES TREASURY				1	157,418	100.2970	150,446	150,000	156,374		(902)			2.375	1.694	FA	1,346	3,563	10/31/2016	08/15/2024
912828-F9-6	UNITED STATES TREASURY				1	75,422	99.5640	74,673	75,000	75,241		(60)			2.000	1.913	AO	257	1,500	11/28/2014	10/31/2021
912828-J2-7	UNITED STATES TREASURY				1	204,579	97.7290	195,458	200,000	203,744		(490)			2.000	1.720	FA	1,511	4,000	04/12/2016	02/15/2025
912828-L3-2	UNITED STATES TREASURY				1	124,043	98.5290	123,161	125,000	124,481		190			1.375	1.535	FA	584	1,719	08/31/2015	08/31/2020
912828-M8-0	UNITED STATES TREASURY				1	247,900	99.0750	247,688	250,000	248,479		291			2.000	2.131	MN	440	5,000	12/30/2015	11/30/2022
912828-P7-9	UNITED STATES TREASURY				1	124,531	96.4800	120,600	125,000	124,645		66			1.500	1.557	FA	637	1,875	03/31/2016	02/28/2023
912828-PC-8	UNITED STATES TREASURY	SD			1	119,729	101.7960	111,976	110,000	113,556		(1,205)			2.625	1.470	MN	375	2,888	09/14/2012	11/15/2020
912828-SD-3	UNITED STATES TREASURY	SD			1	1,006,351	99.3710	993,710	1,000,000	1,002,081		(1,905)			1.250	1.056	JJ	5,231	12,500	10/07/2015	01/31/2019
912828-SX-9	UNITED STATES TREASURY	SD			1	2,554,715	98.9930	2,549,070	2,575,000	2,566,682		5,796			1.125	1.357	MN	2,547	28,969	12/02/2015	05/31/2019
912828-TJ-9	UNITED STATES TREASURY				1	73,770	97.6530	73,240	75,000	74,394		125			1.625	1.808	FA	460	1,219	10/22/2012	08/15/2022
912828-U2-4	UNITED STATES TREASURY				1	295,061	96.7480	290,244	300,000	295,246		185			2.000	2.198	MN	779	3,000	08/28/2017	11/15/2026
912828-UN-8	UNITED STATES TREASURY				1	150,768	98.9570	148,436	150,000	150,521		(96)			2.000	1.928	FA	1,133	3,000	05/08/2015	02/15/2023
912828-VA-5	UNITED STATES TREASURY	SD			1	84,470	98.2030	83,473	85,000	84,699		127			1.125	1.280	AO	164	956	03/09/2016	04/30/2020
912828-VE-7	UNITED STATES TREASURY	SD			1	210,322	99.7960	209,572	210,000	210,060		(145)			1.000	0.930	MN	185	2,100	03/09/2016	05/31/2018
912828-WN-6	UNITED STATES TREASURY	SD			1	618,332	99.8210	598,926	600,000	611,958		(3,284)			2.000	1.399	MN	1,055	12,000	05/15/2017	05/31/2021
912828-WY-2	UNITED STATES TREASURY				1	253,564	100.5750	251,438	250,000	251,913		(510)			2.250	2.027	JJ	2,354	5,625	08/29/2014	07/31/2021
912828-WZ-9	UNITED STATES TREASURY				1	348,824	98.2680	343,938	350,000	349,255		164			1.750	1.801	AO	1,049	6,125	04/30/2015	04/30/2022
912828-X8-8	UNITED STATES TREASURY				1	278,392	99.6840	274,131	275,000	278,287		(104)			2.375	2.233	MN	848	3,266	09/22/2017	05/15/2027
912828-XG-0	UNITED STATES TREASURY				1	351,587	99.8060	349,321	350,000	351,221		(248)			2.125	2.043	JD	3,739	5,047	01/17/2017	06/30/2022
912828-XT-2	UNITED STATES TREASURY				1	299,707	98.1100	294,330	300,000	299,730		23			2.000	2.015	MN	527	3,000	05/31/2017	05/31/2024
0199999 - Bonds - U.S. Governments - Issuer Obligations						9,674,622	XXX	9,745,760	9,645,000	9,664,428	0	(1,805)	0	0	XXX	XXX	XXX	41,154	169,062	XXX	XXX
Bonds - U.S. Governments - Residential Mortgage-Backed Securities																					
36200J-6P-0	GN 603078 - RMBS			4	1	69,587	108.5120	74,349	68,517	69,419		(41)			5.000	4.618	MON	285	3,478	08/01/2003	08/15/2033
36200K-W8-6	GN 603771 - RMBS			4	1	20,263	111.1320	21,585	19,423	19,990		(81)			5.500	4.617	MON	89	1,073	06/01/2003	05/15/2033
36211U-HD-7	GN 523228 - RMBS			4	1	342	111.8120	371	332	338		(1)			8.000	7.436	MON	2	27	02/14/2001	10/15/2030
36212G-SB-9	GN 533414 - RMBS			4	1	6,017	101.2770	5,920	5,846	5,910		(15)			8.000	7.638	MON	39	469	02/14/2001	11/15/2030
36212U-BM-2	GN 543744 - RMBS			4	1	5,293	102.7730	5,152	5,013	5,129		(23)			8.000	7.204	MON	33	402	01/30/2002	12/15/2030
36241K-BZ-0	GN 781856 - RMBS			4	1	40,905	113.0450	44,695	39,537	40,587		(86)			6.000	5.151	MON	198	2,404	12/22/2004	08/15/2034
36241K-J6-6	GN 782085 - RMBS			4	1	7,592	116.0400	8,509	7,333	7,510		(21)			7.000	6.095	MON	43	521	05/11/2006	11/15/2033
36241K-JL-3	GN 782067 - RMBS			4	1	17,769	118.0620	20,106	17,030	17,529		(52)			7.000	6.005	MON	99	1,207	03/16/2006	11/15/2032
36241K-JQ-2	GN 782071 - RMBS			4	1	8,217	115.9370	9,129	7,874	8,104		(25)			7.000	5.909	MON	46	559	03/21/2006	05/15/2033
36241K-JS-8	GN 782073 - RMBS			4	1	12,086	112.6400	13,043	11,580	11,908		(43)			7.000	5.710	MON	68	826	03/23/2006	03/15/2032
36241K-JT-6	GN 782074 - RMBS			4	1	10,299	116.2860	11,474	9,867	10,160		(31)			7.000	5.908	MON	58	701	03/23/2006	01/15/2033
36295Q-BH-2	GN 676940 - RMBS			4	1	17,779	108.4840	18,886	17,409	17,756		2			5.000	4.492	MON	73	886	02/27/2009	04/15/2038
36295Q-J8-4	GN 677187 - RMBS			4	1	57,084	115.7240	64,058	55,354	56,764		(103)			6.000	5.269	MON	277	3,360	12/19/2008	06/15/2038
38374L-5Z-0	GNR 0574E HC - CMO/RMBS			4	1	14,603	116.6400	15,984	13,704	14,235		(21)			7.500	6.198	MON	86	1,041	09/14/2005	09/16/2035
62888W-AC-0	NGN 10R3 3A - CMO/RMBS			4	1	7,106	99.8030	7,109	7,123	7,119		3			2.400	2.492	MON	12	177	12/03/2010	12/08/2020
0299999 - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						294,941	XXX	320,371	285,942	292,457	0	(538)	0	0	XXX	XXX	XXX	1,407	17,132	XXX	XXX
Bonds - U.S. Governments - Commercial Mortgage-Backed Securities																					
38373M-R5-1	GNR 0814A C - CMBS	C		4	1	63,657	102.4090	61,883	60,428	61,198		(358)			5.295	4.427	MON	267	3,518	08/31/2009	12/16/2042
38376G-6R-6	GNR 11147 D - CMBS	C		4	1	231,916	101.0360	237,435	235,000	232,705		86			3.423	3.584	MON	670	8,142	11/15/2011	10/16/2044
38376G-RY-8	GNR 1083 D - CMBS	C		4	1	85,209	103.1840	89,148	86,397	85,801		23			4.300	4.539	MON	310	3,727	07/12/2010	06/16/2044

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
0399999 - Bonds - U.S. Governments - Commercial Mortgage-Backed Securities						380,782	XXX	388,466	381,825	379,704	0	(250)	0	0	XXX	XXX	XXX	1,247	15,387	XXX	XXX
0599999 - Bonds - U.S. Governments - Subtotals - U.S. Governments						10,350,345	XXX	10,454,598	10,312,767	10,336,589	0	(2,593)	0	0	XXX	XXX	XXX	43,807	201,581	XXX	XXX
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations																					
13063B-FV-9	CALIFORNIA ST			1,2	1FE	63,649	111.6720	61,420	55,000	59,435		(1,926)			7.950	4.018	MS	1,458	4,373	10/02/2013	03/01/2036
419791-YU-6	HAWAII ST			1	1FE	306,537	119.4790	364,411	305,000	305,998		(83)			5.430	5.384	FA	6,901	16,562	02/10/2010	02/01/2027
452152-FL-0	ILLINOIS ST			1	2FE	78,750	104.2350	78,176	75,000	76,948		(807)			5.727	4.498	AO	1,074	4,295	09/08/2015	04/01/2020
452152-HU-8	ILLINOIS ST			1	2FE	55,000	103.1160	56,714	55,000	55,000					5.877	5.874	MS	1,077	3,232	02/23/2011	03/01/2019
605580-5Q-8	MISSISSIPPI ST			1	1FE	215,000	117.5400	252,711	215,000	215,000					5.539	5.538	AO	2,977	11,909	10/15/2009	10/01/2029
68607L-XP-7	OREGON ST			1	1FE	136,030	109.7980	149,358	136,030	136,030					5.762	5.761	JD	653	8,241	10/28/2003	06/01/2023
1199999 - Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations						854,966	XXX	962,790	841,030	848,411	0	(2,816)	0	0	XXX	XXX	XXX	14,140	48,611	XXX	XXX
1799999 - Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Subtotals - U.S. States, Territories and Possessions (Direct and Guaranteed)						854,966	XXX	962,790	841,030	848,411	0	(2,816)	0	0	XXX	XXX	XXX	14,140	48,611	XXX	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations																					
108151-VU-2	BRIDGEPORT				1FE	54,506	118.5180	53,333	45,000	52,824		(444)			7.640	5.632	JJ	1,585	3,438	01/22/2015	01/15/2030
164231-KQ-4	CHEROKEE CNTY GA SCH SYS			1	1FE	115,000	116.3770	133,834	115,000	115,000					5.870	5.869	FA	2,813	6,751	06/19/2009	08/01/2028
686053-BN-8	OREGON SCH BRDS ASSN				1FE	609,216	116.4640	698,784	600,000	605,242		(484)			5.550	5.419	JD	16,743	16,650	01/22/2004	06/30/2028
815626-GQ-3	SEDGWICK CNTY KANS UNI SCH DIST NO 259 W			1	1FE	191,812	124.4700	230,270	185,000	189,796		(312)			6.220	5.891	AO	2,877	11,507	05/12/2009	10/01/2028
1899999 - Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations						970,534	XXX	1,116,220	945,000	962,862	0	(1,240)	0	0	XXX	XXX	XXX	24,017	38,346	XXX	XXX
2499999 - Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Subtotals - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)						970,534	XXX	1,116,220	945,000	962,862	0	(1,240)	0	0	XXX	XXX	XXX	24,017	38,346	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Issuer Obligations																					
01030L-BS-3	ALABAMA INCENTIVES FING AUTH SPL OBLIG			1	1FE	71,103	115.0850	80,560	70,000	70,796		(46)			6.042	5.906	MS	1,410	4,229	09/25/2009	09/01/2029
072024-NT-5	BAY AREA TOLL AUTH CALIF TOLL BRDG REV			1	1FE	100,000	123.4910	123,491	100,000	100,000					6.793	6.791	AO	1,698	6,793	06/24/2010	04/01/2030
167725-AB-6	CHICAGO ILL TRAN AUTH SALES & TRANSFER T			1	1FE	141,625	107.4170	150,384	140,000	141,043		(235)			6.300	6.079	JD	735	9,731	05/28/2015	12/01/2021
20281P-CE-0	COMMONWEALTH FING AUTH PA REV			1	1FE	208,492	114.3950	228,790	200,000	204,558		(568)			6.392	5.959	JD	1,065	12,784	05/06/2009	06/01/2024
235241-LS-3	DALLAS TEX AREA RAPID TRAN SALES TAX REV			1	1FE	85,000	137.9840	117,286	85,000	85,000					5.999	5.999	JD	425	5,099	06/17/2009	12/01/2044
3137EA-BP-3	FREDDIE MAC				1	610,892	101.4500	608,700	600,000	600,617		(1,334)			4.875	4.640	JD	1,463	29,250	08/29/2008	06/13/2018
452252-FH-7	ILLINOIS ST TOLL HWY AUTH TOLL HIGHWAY R			1	1FE	225,969	129.7950	292,039	225,000	225,753		(47)			6.184	6.149	JJ	6,957	13,914	05/19/2009	01/01/2034
454624-7G-6	INDIANA BD BK REV				1FE	125,000	100.1100	125,138	125,000	125,000					2.329	2.329	JJ	1,342	2,911	06/05/2013	01/15/2020
45528S-4Y-9	INDIANAPOLIS IND LOC PUB IMPT BD BK			1	1FE	45,000	119.7930	53,907	45,000	45,000					5.854	5.854	JJ	1,215	2,634	02/03/2010	01/15/2030
54473E-NT-7	LOS ANGELES CNTY CALIF PUB WKS FING AUTH			1	1FE	101,601	137.5070	103,130	75,000	98,601		(1,015)			7.488	4.631	FA	2,340	5,616	04/07/2015	08/01/2033
54627R-AC-4	LOUISIANA LOC GOVT ENVIRONMENTAL FACS &				1FE	112,484	101.1550	113,827	112,527	112,526		0			3.450	3.450	FA	1,618	4,485	07/16/2010	02/01/2022
54627R-AD-2	LOUISIANA LOC GOVT ENVIRONMENTAL FACS &				1FE	113,679	102.8720	108,016	105,000	109,214		(565)			3.960	3.277	FA	1,733	4,158	01/30/2012	08/01/2024
54627R-AK-6	LOUISIANA LOC GOVT ENVIRONMENTAL FACS &				1FE	134,967	101.1160	136,507	135,000	135,000					3.240	3.240	FA	1,823	4,374	07/29/2014	08/01/2028
57420P-EU-6	MARYLAND ST ECONOMIC DEV CORP LEASE REV				1FE	299,601	110.5780	331,734	300,000	299,842		18			5.600	5.609	JD	1,400	16,800	07/23/2003	12/01/2024
57583U-XX-1	MASSACHUSETTS ST DEV FIN AGY REV			1	1FE	85,000	115.4110	98,099	85,000	85,000					5.353	5.352	JD	379	4,550	07/31/2013	12/01/2028

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
575896-JC-0	MASSACHUSETTS ST PORT AUTH REV				1FE	138,636	101.6430	127,054	125,000	125,976		(1,904)			5.000	3.411	JJ	3,125	6,250	08/05/2010	07/01/2018
59164G-CX-8	METRO WASTEWTR RECLAMATION DIST COLO SWR			1	1FE	60,000	121.9070	73,144	60,000	60,000					5.775	5.774	AO	866	3,465	08/12/2009	04/01/2029
626207-YF-5	MUNICIPAL ELEC AUTH GA			1	1FE	83,198	128.1840	96,138	75,000	82,849		(50)			6.637	5.945	AO	1,244	4,978	02/24/2014	04/01/2057
645913-AA-2	NEW JERSEY ECONOMIC DEV AUTH ST PENSION				1FE	250,990	125.0660	250,132	200,000	231,818		(2,029)			7.425	5.494	FA	5,610	14,850	03/21/2005	02/15/2029
646139-X8-3	NEW JERSEY ST TPK AUTH TPK REV			1	1FE	75,000	149.3930	112,045	75,000	75,000					7.102	7.102	JJ	2,663	5,327	12/08/2010	01/01/2041
647200-M9-2	NEW MEXICO MTG FIN AUTH			2	1FE	32,296	102.4540	30,736	30,000	30,599		(262)			4.500	3.532	MS	450	1,659	09/09/2010	09/01/2028
64971M-L6-7	NEW YORK N Y CITY TRANSITIONAL FIN AUTH			1	1FE	99,059	111.2270	111,227	100,000	99,557		75			5.000	5.100	FA	2,083	5,000	03/26/2010	02/01/2023
649902-ZL-0	NEW YORK ST DORM AUTH ST PERS INCOME TAX			1	1FE	226,170	108.0870	205,365	190,000	206,323		(3,612)			4.992	2.810	MS	2,793	9,485	02/13/2012	03/15/2022
679087-EZ-5	OKLAHOMA ST CAP IMPT AUTH ST HWY CAP IMP			1	1FE	198,102	107.2470	209,132	195,000	195,866		(318)			5.140	4.949	JJ	5,012	10,023	09/09/2009	07/01/2020
73358W-AH-7	PORT AUTH N Y & N J				1FE	80,000	119.2200	95,376	80,000	80,000					5.859	5.858	JD	391	4,687	06/18/2009	12/01/2024
771902-GB-3	ROCHESTER MINN HEALTH CARE FACS REV				1FE	67,177	102.0470	66,331	65,000	65,586		(655)			4.000	2.943	MN	332	2,600	04/21/2011	11/15/2038
786091-AG-3	SACRAMENTO CNTY CALIF PENSION OBLIG			1	2FE	98,053	115.1340	115,134	100,000	98,614		137			7.250	7.498	FA	3,021	7,250	10/17/2013	08/01/2025
79766D-CX-5	SAN FRANCISCO CALIF CITY & CNTY ARPTS CO			1	1FE	103,277	103.1990	103,199	100,000	101,219		(496)			3.696	3.149	MN	616	3,696	08/09/2013	05/01/2020
880557-7X-5	TENNESSEE ST SCH BD AUTH			1	1FE	336,315	112.9520	333,208	295,000	323,563		(2,414)			4.848	3.654	MS	4,211	14,302	03/27/2012	09/15/2027
898365-AH-4	TRUSTEES BOSTON COLLEGE			1	1FE	65,000	103.4670	67,254	65,000	65,000					3.519	3.519	JJ	1,144	2,287	08/14/2013	07/01/2021
913366-EP-1	UNIV CALIF REGTS MED CTR POOLED REV			1	1FE	110,000	141.7790	155,957	110,000	110,000					6.548	6.547	MN	920	7,203	11/09/2010	05/15/2048
917565-LB-7	UTAH TRAN AUTH SALES TAX REV			1	1FE	173,420	132.3360	231,588	175,000	173,705		60			5.937	6.001	JD	462	10,390	06/09/2009	06/15/2039
93978E-U2-6	WASHINGTON ST HEALTH CARE FACS AUTH REV				1FE	169,839	102.7490	154,124	150,000	152,259		(2,643)			5.000	3.149	MN	1,250	7,500	08/26/2010	11/01/2018
2599999 - Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Issuer Obligations						4,826,945	XXX	5,208,749	4,592,527	4,715,883	0	(17,903)	0	0	XXX	XXX	XXX	61,795	248,280	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Residential Mortgage-Backed Securities																					
3128HX-RT-4	FHR S267A A5 - CMO/RMBS			4	1	180,267	98.7100	173,533	175,801	180,222		(46)			3.000	2.427	MON	440	891	09/29/2017	08/15/2042
3128K5-WP-3	FH A45154 - RMBS			4	1	17,344	111.7230	18,873	16,893	17,369		45			6.000	5.178	MON	84	1,051	07/06/2005	05/01/2035
3128KQ-D7-8	FH A60126 - RMBS			4	1	4,990	112.0760	5,336	4,761	5,025		9			6.000	4.520	MON	24	292	07/27/2009	05/01/2037
3128KY-JB-6	FH A67458 - RMBS			4	1	5,092	112.5770	5,642	5,012	5,064		(9)			6.000	5.720	MON	25	301	12/10/2007	11/01/2037
3128L0-Q8-8	FH A68579 - RMBS			4	1	18,383	112.5720	20,222	17,964	18,249		(46)			6.000	5.575	MON	90	1,080	09/16/2008	11/01/2037
3128L0-V6-6	FH A68737 - RMBS			4	1	9,469	110.7660	10,278	9,279	9,468		11			6.500	5.944	MON	50	618	07/22/2008	11/01/2037
3128LX-FS-4	FH G01977 - RMBS			4	1	15,361	108.4020	17,176	15,845	15,313		(14)			5.000	5.856	MON	66	806	12/29/2005	12/01/2035
3128M5-4E-7	FH G04121 - RMBS			4	1	18,618	110.5050	18,952	17,150	18,734		89			5.500	3.260	MON	79	964	01/23/2012	04/01/2038
3128M5-GR-5	FH G03508 - RMBS			4	1	21,442	113.3410	24,091	21,256	21,422		(3)			6.000	5.789	MON	106	1,301	11/21/2007	07/01/2037
3128M6-3Y-2	FH G05015 - RMBS			4	1	46,958	110.5130	47,988	43,423	47,256		242			5.500	3.329	MON	199	2,445	12/02/2011	09/01/2038
3128M6-EP-9	FH G04342 - RMBS			4	1	25,520	113.5570	28,961	25,504	25,492		(11)			6.000	6.021	MON	128	1,556	07/18/2008	04/01/2038
3128M7-XV-3	FH G05792 - RMBS			4	1	123,542	107.6410	121,479	112,856	123,849		163			4.500	2.560	MON	423	5,168	05/19/2015	02/01/2040
3128M7-YV-2	FH G05824 - RMBS			4	1	56,751	111.2880	59,608	53,562	56,432		(54)			5.500	4.178	MON	245	2,989	02/25/2010	01/01/2040
3128M8-G3-2	FH G06218 - RMBS			4	1	91,259	103.2410	93,198	90,272	91,206		(24)			3.500	3.320	MON	263	3,194	10/12/2011	12/01/2040
3128M9-TQ-5	FH G07459 - RMBS			4	1	86,594	103.2430	85,199	82,523	86,658		(19)			3.500	2.678	MON	241	2,923	04/30/2015	08/01/2043
3128MJ-DT-4	FH G08113 - RMBS			4	1	10,477	111.0960	11,404	10,265	10,460		9			6.500	5.991	MON	56	684	04/06/2006	02/01/2036
3128MJ-Q3-7	FH G08473 - RMBS	C		4	1	188,118	103.2440	188,506	182,583	188,142		(45)			3.500	2.992	MON	533	6,464	01/11/2012	01/01/2042
3128MJ-QU-7	FH G08466 - RMBS			4	1	130,807	103.2410	132,317	128,163	130,734		(30)			3.500	3.149	MON	374	4,538	12/02/2011	11/01/2041
3128MJ-S3-5	FH G08537 - RMBS			4	1	333,379	100.5380	350,641	348,765	333,776		100			3.000	3.670	MON	872	10,559	12/16/2013	07/01/2043
3128MJ-XD-7	FH G08675 - RMBS			4	1	177,705	100.2090	178,544	178,172	177,653		(15)			3.000	3.044	MON	445	5,388	11/06/2015	11/01/2045
3128MJ-Y6-1	FH G08732 - RMBS			4	1	179,871	100.1820	174,512	174,195	179,578		(231)			3.000	2.575	MON	435	5,256	10/31/2016	11/01/2046
3128PR-TM-1	FH J12356 - RMBS	C		4	1	43,418	103.6720	43,582	42,039	42,920		(56)			4.000	3.149	MON	140	1,725	06/16/2010	06/01/2025
31292H-VU-5	FH C01527 - RMBS			4	1	20,047	110.8520	21,651	19,532	19,987		1			5.500	4.910	MON	90	1,094	05/05/2003	04/01/2033

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		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
31292L-N7-6	FH C04014 - RMBS			4	1	61,279	103.2440	58,725	56,880	61,080		(121)			3.500	2.323	MON	166	2,009	10/02/2012	06/01/2042
31292L-YA-7	FH C04305 - RMBS	C		4	1	150,833	100.6310	145,249	144,338	150,381		(88)			3.000	2.385	MON	361	4,371	11/21/2012	11/01/2042
312941-3E-5	FH A93497 - RMBS			4	1	65,814	107.8770	68,811	63,786	65,747		(8)			4.500	3.833	MON	239	2,914	05/03/2011	08/01/2040
312942-4G-7	FH A94423 - RMBS			4	1	165,901	105.0110	168,082	160,061	165,979		215			4.000	3.259	MON	534	6,528	11/05/2010	10/01/2040
312942-CQ-6	FH A93679 - RMBS			4	1	79,454	105.0190	81,431	77,540	79,874		101			4.000	3.394	MON	258	3,165	08/23/2010	09/01/2040
312942-YK-5	FH A94314 - RMBS			4	1	56,162	106.4860	57,667	54,154	56,234		214			4.500	3.685	MON	203	2,510	07/05/2011	10/01/2040
312942-Z9-9	FH A94368 - RMBS			4	1	143,918	105.4990	153,778	145,763	143,589		(253)			4.000	4.315	MON	486	5,989	02/01/2011	10/01/2040
312943-GL-1	FH A94703 - RMBS			4	1	75,878	103.2410	77,681	75,243	75,850		6			3.500	3.358	MON	219	2,674	11/05/2010	11/01/2040
312943-QZ-9	FH A94972 - RMBS			4	1	28,250	106.7360	29,421	27,564	28,233		(18)			4.500	3.971	MON	103	1,256	01/03/2011	11/01/2040
312943-UP-6	FH A95090 - RMBS			4	1	111,348	106.7370	115,947	108,628	111,474		109			4.500	3.936	MON	407	4,988	01/03/2011	11/01/2040
312943-VN-0	FH A95121 - RMBS			4	1	67,400	106.7320	68,711	64,378	67,567		10			4.500	3.456	MON	241	2,942	11/23/2010	11/01/2040
312944-PM-7	FH A95828 - RMBS			4	1	107,611	107.8770	107,753	99,885	107,677		87			4.500	2.891	MON	375	4,569	03/12/2014	12/01/2040
312965-HQ-2	FH B12939 - RMBS			4	1	8,432	101.9900	8,346	8,184	8,204		(26)			5.000	4.254	MON	34	437	03/29/2004	04/01/2019
312965-T4-8	FH B13271 - RMBS			4	1	5,470	101.4290	5,596	5,517	5,498		4			4.500	4.871	MON	21	264	04/14/2004	04/01/2019
31297G-6W-6	FH A28985 - RMBS			4	1	19,912	112.4420	21,659	19,262	19,713		(34)			6.000	5.307	MON	96	1,174	01/07/2005	12/01/2034
31307B-ZA-1	FH J23437 - RMBS			4	1	176,659	100.5230	173,834	172,930	175,785		(190)			2.500	2.027	MON	360	4,396	05/29/2013	04/01/2028
3132GD-5T-5	FH Q00858 - RMBS			4	1	94,440	105.0270	98,053	93,360	94,337		(33)			4.000	3.790	MON	311	3,784	06/13/2011	05/01/2041
3132GG-CG-8	FH Q02771 - RMBS	C		4	1	208,059	105.7780	211,775	200,207	207,322		(197)			4.000	3.307	MON	667	8,100	08/31/2011	08/01/2041
3132GJ-EL-9	FH Q03139 - RMBS			4	1	96,097	105.7780	97,141	91,835	95,733		(80)			4.000	3.171	MON	306	3,720	08/16/2011	09/01/2041
3132GL-VB-7	FH Q05410 - RMBS	C		4	1	167,334	103.2410	168,672	163,377	167,396		(4)			3.500	3.089	MON	477	5,790	12/21/2011	01/01/2042
3132HM-AZ-4	FH Q10924 - RMBS			4	1	71,850	103.2440	68,696	66,537	71,571		(183)			3.500	2.272	MON	194	2,348	10/02/2012	09/01/2042
3132J6-6W-9	FH Q15884 - RMBS			4	1	182,466	100.6460	178,107	176,963	182,302		(65)			3.000	2.556	MON	442	5,361	02/28/2013	02/01/2043
3132J6-HQ-0	FH Q15238 - RMBS			4	1	684,640	100.6350	670,955	666,721	682,903		(429)			3.000	2.637	MON	1,667	20,177	01/30/2013	01/01/2043
3132JA-6M-2	FH Q19475 - RMBS			4	1	98,524	103.2430	100,096	96,952	98,572		20			3.500	3.221	MON	283	3,442	07/01/2013	06/01/2043
3132JA-B4-6	FH Q18658 - RMBS			4	1	60,524	103.2430	59,627	57,754	60,609		(83)			3.500	2.692	MON	168	2,040	05/24/2013	06/01/2043
3132L5-B4-4	FH V80059 - RMBS	C		4	1	262,765	100.6620	263,271	261,539	262,633		(64)			3.000	2.938	MON	654	7,910	05/28/2013	05/01/2043
3132QP-E9-1	FH Q32859 - RMBS			4	1	336,696	103.1600	336,563	326,254	335,203		(409)			3.500	3.039	MON	952	11,510	06/30/2015	04/01/2045
31335A-BF-4	FH G60038 - RMBS			4	1	110,732	103.2410	108,480	105,074	109,700		(5)			3.500	2.786	MON	306	3,722	09/30/2015	01/01/2044
3136AH-2T-6	FNR 143C AY - CMO/RMBS			4	1	122,456	98.5230	118,228	120,000	121,814		(216)			3.000	2.790	MON	300	3,600	01/14/2015	10/25/2032
3136AK-D3-4	FNR 1458A PY - CMO/RMBS			4	1	106,047	97.5610	107,317	110,000	106,648		214			3.000	3.319	MON	275	3,300	02/24/2015	04/25/2044
3136AX-C4-5	FNR 1769A HA - CMO/RMBS			4	1	243,339	100.9150	238,721	236,557	243,143		(196)			3.000	2.393	MON	591	1,786	09/11/2017	06/25/2046
31371L-CE-7	FN 254869 - RMBS			4	1	7,247	110.9540	8,021	7,229	7,233		(5)			5.500	5.456	MON	33	404	08/11/2003	09/01/2033
31371L-DL-0	FN 254907 - RMBS			4	1	311	101.8170	308	303	303		(1)			5.000	4.384	MON	1	16	01/13/2004	10/01/2018
31371M-UK-1	FN 256286 - RMBS			4	1	1,957	105.4210	2,098	1,991	1,924		(15)			6.000	7.176	MON	10	122	06/15/2006	06/01/2036
31371N-EW-1	FN 256749 - RMBS			4	1	53,190	112.8670	55,330	49,023	53,336		214			6.000	3.696	MON	245	3,010	02/03/2011	06/01/2037
31381Q-2U-9	FN 467987 - RMBS			4	1	72,746	99.8890	71,802	71,882	71,752		(149)			3.740	3.537	MON	232	2,730	03/15/2011	04/01/2018
3138A2-BV-0	FN AH0951 - RMBS			4	1	72,749	107.6800	75,064	69,710	72,845		52			4.500	3.519	MON	261	3,192	06/21/2011	12/01/2040
3138EK-6P-5	FN AL3577 - RMBS			4	1	145,441	103.2670	139,978	135,550	144,913		156			3.500	2.391	MON	395	4,807	04/29/2013	04/01/2043
3138EK-AT-2	FN AL2717 - RMBS			4	1	207,899	102.1580	204,863	200,536	206,107		(464)			3.000	2.119	MON	501	6,118	10/03/2013	11/01/2027
3138EQ-NL-2	FN AL7594 - RMBS			4	1	225,710	103.4400	222,721	215,315	224,794		(444)			3.500	2.760	MON	628	7,572	10/23/2015	08/01/2045
3138LC-BJ-3	FN AN0040 - RMBS			4	1	123,015	102.6520	119,165	116,086	121,954		(593)			3.110	2.368	MON	311	3,665	04/20/2016	10/01/2025
3138LH-GU-2	FN AN4710 - RMBS			4	1	234,241	102.8560	236,569	230,000	234,188		(53)			3.310	3.238	MON	656	5,815	02/28/2017	02/01/2029
3138LJ-ZL-7	FN AN6146 - RMBS			4	1	116,761	99.6460	114,593	115,000	116,786		25			3.130	3.140	MON	310	1,530	06/22/2017	07/01/2032
3138ME-BN-9	FN AP9944 - RMBS			4	1	14,988	103.2950	14,355	13,897	15,027		(10)			3.500	2.205	MON	41	492	10/02/2012	09/01/2042
3138MF-AE-7	FN AQ0004 - RMBS			4	1	26,288	103.2830	25,174	24,374	26,018		(160)			3.500	2.416	MON	71	855	10/02/2012	10/01/2042
3138MF-P2-7	FN AQ0440 - RMBS			4	1	102,962	103.2980	98,894	95,737	102,840		(163)			3.500	2.308	MON	279	3,383	10/02/2012	10/01/2042
3138NW-GG-8	FN AR0198 - RMBS			4	1	29,392	103.2660	28,980	28,063	29,295		83			3.500	2.763	MON	82	1,003	05/24/2013	05/01/2043
3138WF-GC-4	FN AS5594 - RMBS			4	1	158,228	103.0730	156,676	152,005	157,916		(89)			3.500	2.844	MON	443	5,378	08/31/2015	08/01/2045
3138WQ-JN-3	FN AT2968 - RMBS			4	1	52,466	103.2760	51,658	50,020	52,917		309			3.500	2.540	MON	146	1,796	05/24/2013	05/01/2043
3138WT-AR-7	FN AT5415 - RMBS			4	1	54,816	103.2660	53,967	52,261	54,951		101			3.500	2.643	MON	152	1,860	05/24/2013	06/01/2043
3138WT-CE-4	FN AT5468 - RMBS			4	1	7,033	103.2870	6,935	6,715	7,093		2			3.500	2.562	MON	20	238	05/24/2013	06/01/2043
3138YW-H4-2	FN AZ4750 - RMBS			4	1	203,908	103.0730	200,704	194,720	203,509		(55)			3.500	2.746	MON	568	6,897	10/14/2015	10/01/2045
31392C-T6-1	FNW 02W3 A4 - CMO/RMBS	C		4	1	76,706	111.8050	86,791	77,628	76,889		(18)			6.500	6.748	MON	420	5,103	05/14/2002	11/25/2041
31393B-HP-3	FNR 0333F PT - CMO/RMBS			4	1	9,026	105.5880	9,451	8,951	8,989		(8)			4.500	4.362	MON	34	408	03/01/2004	05/25/2033
31397Q-4W-5	FNR 10155B JH - CMO/RMBS			4	1	160,969	104.7780	157,167	150,000	158,529		(958)			4.000	3.190	MON	500	6,000	11/20/2015	12/25/2028
31401X-LZ-8	FN 721344 - RMBS			4	1	1,972	101.8170	2,070	2,033	2,020		9			5.000	6.212	MON	8	105	07/21/2006	06/01/2018
31402K-BX-1	FN 730954 - RMBS			4	1	22,359	108.6480	25,500	23,470	22,253		(60)			5.000	6.312	MON	98	1,198	08/31/2007	08/01/2033
31403C-6L-0	FN 745275 - RMBS			4	1	74,454	108.6470	80,353	73,958	74,378		(29)			5.000	4.825	MON	308	3,774	05/19/2010	02/01/2036

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
31403J-TN-6	FN 750357 - RMBS			4	1	64,259	114.0900	70,952	62,189	63,958		63			6.000	5.096	MON	311	3,841	12/01/2003	11/01/2033
31403T-QE-7	FN 757453 - RMBS			4	1	244	101.8170	242	238	237		(1)			5.000	4.543	MON	1	13	01/13/2004	11/01/2018
31404A-M4-3	FN 762779 - RMBS			4	1	714	101.8170	709	697	696		(1)			5.000	4.680	MON	3	55	01/13/2004	11/01/2018
31404Q-QW-2	FN 775469 - RMBS			4	1	2,861	110.8440	3,030	2,733	2,850		18			6.500	5.275	MON	15	186	07/09/2004	05/01/2034
31404V-2P-2	FN 780282 - RMBS			4	1	5,255	110.8440	5,564	5,019	5,132		(19)			6.500	5.836	MON	27	327	07/15/2004	07/01/2034
31405A-M6-7	FN 783481 - RMBS			4	1	12,445	109.4840	13,793	12,598	12,448		(2)			5.500	5.796	MON	58	701	06/01/2004	06/01/2034
31405R-F3-5	FN 796786 - RMBS			4	1	23,994	107.4350	25,959	24,162	24,022		2			5.000	5.113	MON	101	1,212	02/01/2005	01/01/2035
31405S-ET-7	FN 797646 - RMBS			4	1	2,509	111.7480	2,736	2,448	2,528		33			6.000	5.017	MON	12	167	09/09/2005	09/01/2035
31405S-KJ-2	FN 797797 - RMBS			4	1	14,501	112.5940	15,832	14,062	14,389		(60)			6.000	5.257	MON	70	846	04/19/2005	04/01/2035
31406K-KA-7	FN 812189 - RMBS			4	1	23,432	108.6580	25,639	23,596	23,405		(16)			5.000	5.171	MON	98	1,201	02/01/2005	02/01/2035
31406Y-Y7-9	FN 824334 - RMBS			4	1	17,841	110.0530	19,492	17,711	17,829		9			5.500	5.288	MON	81	1,014	07/27/2005	07/01/2035
31407F-6B-1	FN 829866 - RMBS			4	1	31,027	108.5820	34,189	31,487	31,060		(2)			5.000	5.307	MON	131	1,593	08/01/2005	07/01/2035
31407H-DK-9	FN 830906 - RMBS			4	1	5,324	107.4240	5,804	5,403	5,333		(6)			5.000	5.301	MON	23	277	08/01/2005	07/01/2035
31407R-Q4-9	FN 838475 - RMBS			4	1	12,798	108.6090	14,588	13,431	12,810		15			5.000	6.162	MON	56	679	08/31/2007	09/01/2035
31407Y-RV-3	FN 844800 - RMBS			4	1	14,388	108.2130	16,273	15,038	14,182		(77)			5.000	6.452	MON	63	771	11/03/2005	10/01/2035
31408B-U5-5	FN 846704 - RMBS			4	1	13,347	113.2850	14,895	13,148	13,280		(10)			6.000	5.659	MON	66	804	01/18/2006	01/01/2036
3140J5-MF-3	FN BM1257 - RMBS			4	1	235,822	98.3550	235,028	238,959	235,892		70			2.500	2.712	MON	498	3,507	05/24/2017	04/01/2037
31410G-AF-0	FN 888406 - RMBS			4	1	11,857	108.6890	13,556	12,473	11,833		(15)			5.000	6.309	MON	52	635	06/04/2007	08/01/2036
31410G-E4-1	FN 888555 - RMBS			4	1	7,185	102.9680	7,352	7,140	7,130		(12)			5.500	5.328	MON	33	409	12/27/2007	09/01/2021
31410P-EM-1	FN 893040 - RMBS			4	1	15,536	112.8420	17,374	15,397	15,515		(5)			6.000	5.733	MON	77	948	02/20/2007	11/01/2036
31412D-SQ-2	FN 922227 - RMBS	C		4	1	19,909	110.8440	21,042	18,983	19,739		42			6.500	5.408	MON	103	1,267	02/18/2009	12/01/2036
31412P-MN-8	FN 931065 - RMBS			4	1	102,653	107.6590	102,715	95,408	102,995		186			4.500	2.861	MON	358	4,368	04/24/2014	05/01/2039
31412P-U8-2	FN 931307 - RMBS	C		4	1	109,031	108.1040	113,521	105,011	108,752		(13)			4.500	3.720	MON	394	4,797	07/01/2010	06/01/2039
31412Q-7B-9	FN 932490 - RMBS	C		4	1	108,198	108.4570	112,061	103,323	107,918		(31)			4.500	3.512	MON	387	4,719	07/29/2010	02/01/2040
31412S-PS-8	FN 933433 - RMBS			4	1	16,727	107.5890	18,786	17,461	16,635		(86)			5.000	6.201	MON	73	897	06/09/2008	03/01/2038
31413J-UL-6	FN 947087 - RMBS			4	1	14,439	114.3440	16,354	14,303	14,415		1			6.000	5.744	MON	72	884	11/05/2007	10/01/2037
31414B-XR-6	FN 961588 - RMBS			4	1	9,421	107.7480	10,321	9,579	9,387		(5)			5.000	5.477	MON	40	486	05/12/2008	02/01/2038
31414K-FW-5	FN 968281 - RMBS			4	1	21,293	107.6710	23,496	21,822	21,125		(112)			5.000	5.778	MON	91	1,130	09/05/2008	02/01/2038
31414S-GR-8	FN 974608 - RMBS			4	1	1,932	107.3710	2,166	2,017	1,961		5			5.000	5.672	MON	8	101	06/09/2008	03/01/2038
31414S-M7-5	FN 974782 - RMBS			4	1	4,702	107.7540	5,152	4,781	4,707		1			5.000	5.358	MON	20	241	05/12/2008	04/01/2038
31414S-Y6-4	FN 975133 - RMBS			4	1	9,044	112.0140	9,990	8,919	9,080		31			6.000	5.475	MON	45	566	05/29/2008	05/01/2038
31415R-ZU-1	FN 987355 - RMBS	C		4	1	51,312	114.1410	57,392	50,282	51,186		(61)			6.500	5.978	MON	272	3,314	11/01/2008	10/01/2038
31416L-HY-5	FN AA2946 - RMBS			4	1	37,889	105.5920	38,695	36,646	37,339		(81)			4.500	3.578	MON	137	1,692	04/09/2009	04/01/2024
31416R-RG-0	FN AA7686 - RMBS	C		4	1	149,655	107.8860	152,595	141,441	150,751		516			4.500	3.114	MON	530	6,502	12/02/2013	06/01/2039
31416X-QT-0	FN AB2265 - RMBS			4	1	87,313	106.2830	89,150	83,879	86,780		(108)			4.000	3.295	MON	280	3,394	08/24/2011	02/01/2041
31417A-VT-3	FN AB4225 - RMBS			4	1	212,794	103.3930	208,544	201,700	212,463		(125)			3.500	2.585	MON	588	7,143	05/23/2013	01/01/2042
31417E-ZA-2	FN AB7936 - RMBS			4	1	394,327	100.5540	392,434	390,271	393,761		(135)			3.000	2.855	MON	976	11,816	06/03/2013	02/01/2043
31417Y-HM-2	FN MA0235 - RMBS			4	1	5,538	102.9330	5,530	5,373	5,410		(24)			4.000	2.863	MON	18	227	10/26/2009	11/01/2019
31418C-DL-5	FN MA2806 - RMBS			4	1	179,741	100.0700	174,056	173,934	179,404		(269)			3.000	2.557	MON	435	5,247	10/31/2016	11/01/2046
31418C-MH-4	FN MA3059 - RMBS			4	1	327,186	103.7450	324,718	312,996	326,708		(478)			3.500	2.617	MON	913	3,682	07/28/2017	07/01/2037
31418M-KS-0	FN AD0304 - RMBS			4	1	3,271	102.4680	3,103	3,028	3,229		0			6.000	0.454	MON	15	192	09/24/2009	05/01/2022
31418N-YK-0	FN AD1613 - RMBS			4	1	16,646	105.5210	16,925	16,040	16,449		(43)			4.500	3.359	MON	60	739	04/14/2010	02/01/2025
31418Q-PN-7	FN AD3128 - RMBS			4	1	78,227	109.2150	76,689	70,218	78,296		85			5.000	2.470	MON	293	3,571	08/19/2014	04/01/2040
31418V-T5-1	FN AD7771 - RMBS	C		4	1	22,543	104.1790	22,417	21,518	22,195		(56)			4.000	2.719	MON	72	881	08/20/2010	07/01/2025
31419J-TQ-1	FN AE7758 - RMBS			4	1	35,990	103.2590	36,501	35,349	35,768		(49)			3.500	2.999	MON	103	1,264	05/12/2011	11/01/2025
31419L-XR-9	FN AE9687 - RMBS			4	1	81,869	106.2700	85,770	80,709	81,664		(61)			4.000	3.735	MON	269	3,264	11/24/2010	11/01/2040
2699999 - Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Residential Mortgage-Backed Securities						10,849,524	XXX	10,912,407	10,542,431	10,829,184	0	(4,859)	0	0	XXX	XXX	XXX	32,186	367,107	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Commercial Mortgage-Backed Securities																					
3136AW-WC-7	FN 17M05B FA - CMBS			4	1	19,904	100.0990	19,919	19,899	20,111		207			1.728	3.492	MON	30	196	05/09/2017	04/25/2024
3137AE-V7-7	FHMS K703 A2 - CMBS			4	1	71,412	100.0840	70,766	70,707	70,611		(92)			2.699	2.581	MON	159	1,918	08/24/2011	05/25/2018
3137AH-6C-7	FHMS K015 A2 - CMBS			4	1	198,283	102.7070	195,143	190,000	192,892		(827)			3.230	2.711	MON	511	6,137	01/20/2012	07/25/2021

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond CHAR	NAIC Designation	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change In B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date
3137AH-6Q-6	FHMS K704 A2 - CMBS			4	1	197,536	100.0390	193,087	193,012	193,140		(855)			2.412	1.963	MON	388	4,664	01/10/2014	08/25/2018
2799999 - Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Commercial Mortgage-Backed Securities						487,135	XXX	478,916	473,618	476,754	0	(1,567)	0	0	XXX	XXX	XXX	1,088	12,914	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Other Loan-Backed and Structured Securities																					
249218-AJ-7	DENVER COLO PUB SCHS CTFS PARTN			1	1FE	84,314	114.4840	82,304	71,891	80,495		(1,052)			6.220	3.769	JD	199	4,568	12/02/2014	12/15/2026
2899999 - Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Other Loan-Backed and Structured Securities						84,314	XXX	82,304	71,891	80,495	0	(1,052)	0	0	XXX	XXX	XXX	199	4,568	XXX	XXX
3199999 - Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Subtotals - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies of Governments and Their Political Subdivisions						16,247,917	XXX	16,682,376	15,680,468	16,102,317	0	(25,382)	0	0	XXX	XXX	XXX	95,267	632,870	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations																					
001055-AF-9	AFLAC INC			1	1FE	17,804	136.9430	19,172	14,000	17,525		(87)			6.450	4.641	FA	341	903	07/30/2014	08/15/2040
00206R-CS-9	AT&T INC			1,2	2FE	52,002	102.2820	51,141	50,000	51,542		(285)			3.600	2.928	FA	670	1,800	05/03/2016	02/17/2023
00206R-EM-0	AT&T INC			1,2	2FE	124,784	100.6390	125,799	125,000	124,792		8			3.900	3.921	FA	1,950		07/27/2017	08/14/2027
00287Y-AL-3	ABBVIE INC			1	2FE	29,819	100.1900	30,057	30,000	29,900		19			2.900	2.974	MN	133	870	08/05/2013	11/06/2022
00287Y-AP-4	ABBVIE INC			1,2	2FE	198,626	101.5310	203,062	200,000	199,064		176			3.200	3.306	MN	978	6,400	06/30/2015	11/06/2022
00440E-AU-1	CHUBB INA HOLDINGS INC		C	1,2	1FE	202,095	101.3480	202,696	200,000	201,523		(301)			2.875	2.701	MN	926	5,750	01/20/2016	11/03/2022
00507U-AF-8	ACTAVIS FUNDING SCS		C	1,2	2FE	46,013	102.4530	46,104	45,000	45,732		(103)			3.850	3.556	JD	77	1,733	02/27/2015	06/15/2024
00507U-AU-5	ACTAVIS FUNDING SCS		C	1,2	2FE	3,979	106.3640	4,255	4,000	3,980		0			4.750	4.783	MS	56	190	03/03/2015	03/15/2045
008916-AG-3	AGRIUM INC			1	2FE	88,137	134.9710	101,228	75,000	86,072		(331)			7.125	5.808	MN	564	5,344	07/01/2010	05/23/2036
023135-AN-6	AMAZON.COM INC			1,2	1FE	74,729	105.5930	79,195	75,000	74,803		24			3.800	3.844	JD	206	2,850	12/02/2014	12/05/2024
023135-BA-3	AMAZON.COM INC			1,2	1FE	95,247	100.1210	95,115	95,000	95,239		(8)			3.150	3.119	FA	1,072		08/16/2017	08/22/2027
03027X-AD-2	AMERICAN TOWER CORP			1	2FE	25,615	109.5150	27,379	25,000	25,408		(56)			5.000	4.690	FA	472	1,250	01/07/2014	02/15/2024
03027X-AE-0	AMERICAN TOWER CORP			1	2FE	49,708	102.1970	51,099	50,000	49,841		40			3.450	3.542	MS	508	1,725	08/04/2014	09/15/2021
03076C-AE-6	AMERIPRISE FINANCIAL INC			1	1FE	107,546	106.0710	111,375	105,000	105,682		(287)			5.300	4.984	MS	1,639	5,565	05/11/2010	03/15/2020
031162-BB-5	AMGEN INC			1	2FE	14,993	104.4380	15,666	15,000	14,999		1			4.500	4.504	MS	199	675	03/09/2010	03/15/2020
032654-AN-5	ANALOG DEVICES INC			1,2	2FE	99,059	101.1700	101,170	100,000	99,145		80			3.500	3.613	JD	253	3,500	12/01/2016	12/05/2026
035242-AN-6	ANHEUSER-BUSCH INBEV FINANCE INC		C	1,2	2FE	200,511	115.7950	231,590	200,000	200,497		(9)			4.900	4.883	FA	4,083	9,800	01/14/2016	02/01/2046
037833-CX-6	APPLE INC			1,2	1FE	49,885	99.5310	49,766	50,000	49,890		5			3.000	3.027	JD	46	750	06/13/2017	06/20/2027
046353-AL-2	ASTRAZENECA PLC		C	1	2FE	76,166	101.6410	76,231	75,000	75,970		(107)			3.375	3.188	MN	316	2,531	02/08/2016	11/16/2025
053807-AR-4	AVNET INC			1	2FE	79,838	106.2930	79,720	75,000	77,984		(540)			4.875	3.976	JD	305	3,656	05/14/2014	12/01/2022
05523U-AJ-9	BAE SYSTEMS HOLDINGS INC		C	1	2FE	49,826	105.4310	52,716	50,000	49,970		20			6.375	6.421	JD	266	3,188	06/01/2009	06/01/2019
05565Q-DB-1	BP CAPITAL MARKETS PLC		C	1,2	1FE	20,000	101.0460	20,209	20,000	20,000					3.119	3.119	MN	99	624	04/28/2016	05/04/2026
05568B-AA-6	BNSF RAILWAY CO				1FE	52,455	109.5310	57,455	52,455	52,459		(1)			5.720	5.716	JJ	1,384	3,170	05/10/2006	01/15/2024
06051G-EU-9	BANK OF AMERICA CORP				1FE	204,240	102.2850	204,570	200,000	203,323		(605)			3.300	2.942	JJ	3,117	6,600	06/15/2016	01/11/2023
06051G-FX-2	BANK OF AMERICA CORP			1	1FE	153,699	102.2130	153,320	150,000	153,625		(74)			3.500	3.166	AO	1,050		10/19/2017	04/19/2026
06406H-CS-6	BANK OF NEW YORK MELLON CORP			2	1FE	99,635	104.6400	104,640	100,000	99,764		34			3.650	3.694	FA	1,490	3,650	01/28/2014	02/04/2024
06406H-CX-5	BANK OF NEW YORK MELLON CORP			2	1FE	298,959	102.0780	306,234	300,000	299,275		95			3.250	3.291	MS	2,979	9,750	09/04/2014	09/11/2024
081437-AJ-4	BEMIS COMPANY INC			1,2	2FE	34,940	96.5470	33,791	35,000	34,947		5			3.100	3.120	MS	319	1,085	09/08/2016	09/15/2026
09062X-AF-0	BIOGEN INC			1,2	2FE	74,823	105.7940	79,346	75,000	74,858		15			4.050	4.079	MS	894	3,038	09/10/2015	09/15/2025
11120V-AC-7	BRIXMOR OPERATING PARTNERSHIP LP			1,2	2FE	34,765	100.8330	35,292	35,000	34,795		20			4.125	4.208	JD	64	1,444	06/02/2016	06/15/2026
118230-AR-2	BUCKEYE PARTNERS LP			1,2	2FE	64,677	98.8540	64,255	65,000	64,680		3			4.125	4.186	JD	305		11/09/2017	12/01/2027
12189L-AF-8	BURLINGTON NORTHERN SANTA FE LLC			1,2	1FE	139,279	103.3110	144,635	140,000	139,710		72			3.450	3.510	MS	1,422	4,830	08/26/2011	09/15/2021
12189T-BC-7	BURLINGTON NORTHERN SANTA FE CORP			1	1FE	89,843	104.2240	93,802	90,000	89,970		16			4.700	4.720	AO	1,058	4,230	09/21/2009	10/01/2019

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
12201P-AN-6	BURLINGTON RESOURCES FINANCE COMPANY			1	2FE	91,806	139.7450	104,809	75,000	88,005		(605)			7.400	5.590	JD	463	5,550	06/30/2010	12/01/2031
124857-AT-0	CBS CORP			1,2	2FE	74,270	96.2720	72,204	75,000	74,301		31			3.375	3.485	FA	1,252		06/26/2017	02/15/2028
12527G-AF-0	CF INDUSTRIES INC			1	3FE	85,290	102.0000	86,700	85,000	85,263	11,984	(10)			5.150	5.122	MS	1,289	4,378	03/17/2014	03/15/2034
126659-AA-9	CVS 096 CTF - ABS			1	2FE	179,627	128.8800	231,503	179,627	179,627					8.353	8.353	MON	875	15,059	06/10/2009	07/10/2031
14040H-BK-0	CAPITAL ONE FINANCIAL CORP			2	2FE	59,787	99.5530	59,732	60,000	59,813		18			3.750	3.793	JJ	956	2,250	07/25/2016	07/28/2026
14916R-AF-1	CATHOLIC HEALTH INITIATIVES			1	2FE	76,469	103.5380	77,654	75,000	75,933		(147)			4.200	3.950	FA	1,313	3,150	02/06/2014	08/01/2023
151020-AS-3	CELGENE CORP			1,2	2FE	74,276	103.4840	77,613	75,000	74,423		64			3.875	3.993	FA	1,098	2,906	08/03/2015	08/15/2025
161175-AZ-7	CHARTER COMMUNICATIONS INC			1,2	2FE	60,000	117.1980	70,319	60,000	60,000					6.384	6.383	AO	724	3,830	07/09/2015	10/23/2035
166764-AH-3	CHEVRON CORP			1,2	1FE	50,000	102.7470	51,374	50,000	50,000					3.191	3.191	JD	31	1,596	06/17/2013	06/24/2023
17275R-AP-7	CISCO SYSTEMS INC			1	1FE	24,955	101.8130	25,453	25,000	24,979		6			2.900	2.928	MS	236	725	02/24/2014	03/04/2021
172967-CC-3	CITIGROUP INC				2FE	310,873	121.9630	365,889	300,000	308,249		(315)			6.000	5.733	AO	3,050	18,000	11/30/2006	10/31/2033
172967-FT-3	CITIGROUP INC				2FE	106,253	106.3640	106,364	100,000	103,235		(732)			4.500	3.631	JJ	2,088	4,500	08/08/2013	01/14/2022
20030N-AM-3	COMCAST CORP			1	1FE	78,006	134.8380	101,129	75,000	77,592		(69)			6.450	6.141	MS	1,424	4,838	06/10/2010	03/15/2037
209111-FK-4	CONSOLIDATED EDISON COMPANY OF NEW YORK			1,2	1FE	174,101	108.9980	190,747	175,000	174,114		12			4.300	4.327	JD	627	7,839	11/15/2016	12/01/2056
212015-AH-4	CONTINENTAL RESOURCES INC			1,2	3FE	78,094	101.5000	76,125	75,000	76,125	1,581	(550)			5.000	4.074	MS	1,104	3,750	12/18/2013	09/15/2022
224044-BR-7	COX COMMUNICATIONS INC			1	2FE	74,697	117.4710	88,103	75,000	74,716		7			6.450	6.485	JD	403	4,838	04/19/2016	12/01/2036
24422E-RE-1	JOHN DEERE CAPITAL CORP				1FE	89,904	104.7270	94,254	90,000	89,962		10			3.900	3.913	JJ	1,648	3,510	07/07/2011	07/12/2021
25179M-AP-8	DEVON ENERGY CORP			1,2	2FE	89,554	101.7070	101,707	100,000	92,142		1,560			3.250	5.288	MN	415	3,250	04/20/2016	05/15/2022
25243Y-AU-3	DIAGEO CAPITAL PLC		C	1,2	1FE	139,657	99.9670	139,954	140,000	139,808		33			2.625	2.653	AO	633	3,675	04/24/2013	04/29/2023
254010-AD-3	DIGNITY HEALTH			1	1FE	25,160	103.2240	25,806	25,000	25,116		(15)			3.812	3.734	MN	159	953	10/10/2014	11/01/2024
25746U-BH-1	DOMINION RESOURCES INC			1	2FE	60,080	104.3820	62,629	60,000	60,018		(10)			5.200	5.181	FA	1,179	3,120	08/12/2009	08/15/2019
260543-CF-8	DOW CHEMICAL CO			1,2	2FE	129,484	104.8420	136,295	130,000	129,778		52			4.125	4.173	MN	685	5,363	11/04/2011	11/15/2021
26444G-AC-7	DUKE ENERGY FLORIDA PROJECT FINANCE LLC				1FE	224,991	96.9230	218,077	225,000	224,991		(1)			2.538	2.538	MS	1,904	6,805	06/16/2016	09/01/2031
26884T-AD-4	ERAC USA FINANCE LLC			1	2FE	44,791	105.4590	47,457	45,000	44,915		21			4.500	4.557	FA	759	2,025	05/09/2011	08/16/2021
26884T-AL-6	ERAC USA FINANCE LLC			1,2	2FE	25,165	103.5690	25,892	25,000	25,116		(15)			3.850	3.770	MN	123	963	06/30/2014	11/15/2024
278062-AC-8	EATON CORP		C	1	2FE	214,338	100.2780	215,598	215,000	214,627		71			2.750	2.789	MN	969	5,913	11/07/2013	11/02/2022
29103D-AJ-5	EMERA US FINANCE LP			1,2	2FE	14,959	100.2600	15,039	15,000	14,965		4			3.550	3.583	JD	24	533	06/09/2016	06/15/2026
29273R-AN-9	ENERGY TRANSFER PARTNERS LP			1,2	2FE	94,695	104.9550	99,707	95,000	94,884		31			4.650	4.689	JD	368	4,418	05/09/2011	06/01/2021
29358Q-AG-4	ENSCO PLC		C	1,2	3FE	49,920	100.2500	48,120	48,000	48,120	(1,591)	(209)			8.000	7.242	JJ	1,611	2,155	01/09/2017	01/31/2024
29379V-AC-7	ENTERPRISE PRODUCTS OPERATING LLC			1	2FE	82,526	104.4900	78,368	75,000	76,134		(996)			6.500	5.045	JJ	2,045	4,875	06/17/2010	01/31/2019
294429-AL-9	EQUIFAX INC			1,2	2FE	8,644	95.6130	8,605	9,000	8,646		2			3.250	3.801	JD	24		12/08/2017	06/01/2026
316773-CL-2	FIFTH THIRD BANCORP			2	2FE	104,271	102.9360	108,083	105,000	104,666		72			3.500	3.582	MS	1,082	3,675	03/02/2012	03/15/2022
33829T-AA-4	FIVE CORNERS FUNDING TRUST			1	2FE	215,278	107.1450	214,290	200,000	212,381		(1,885)			4.419	3.252	MN	1,129	8,838	06/08/2016	11/15/2023
341099-CK-3	DUKE ENERGY FLORIDA LLC			1	1FE	74,729	101.6920	76,269	75,000	74,985		33			5.650	5.696	JD	188	4,238	06/11/2008	06/15/2018
34964C-AA-4	FORTUNE BRANDS HOME & SECURITY INC			1,2	2FE	74,518	104.5210	78,391	75,000	74,623		43			4.000	4.079	JD	133	3,000	06/08/2015	06/15/2025
369622-SM-8	GENERAL ELECTRIC CAPITAL CORP				1FE	15,944	107.9690	17,275	16,000	15,980		6			5.300	5.345	FA	330	848	02/08/2011	02/11/2021
37331N-AG-6	GEORGIA-PACIFIC LLC			1,2	1FE	74,999	101.7720	76,329	75,000	75,001		0			3.163	3.163	MN	303	2,372	11/03/2014	11/15/2021
38141G-FD-1	GOLDMAN SACHS GROUP INC			1	2FE	60,782	133.7740	66,887	50,000	60,297		(297)			6.750	5.085	AO	844	3,375	04/28/2016	10/01/2037
38141G-GM-0	GOLDMAN SACHS GROUP INC				1FE	44,830	134.6560	60,595	45,000	44,850		3			6.250	6.277	FA	1,172	2,813	01/21/2011	02/01/2041
384802-AB-0	W W GRAINGER INC			1,2	1FE	39,968	109.3610	43,744	40,000	39,969		1			4.600	4.605	JD	82	1,840	06/04/2015	06/15/2045
391164-AE-0	GREAT PLAINS ENERGY INC			1,2	2FE	237,392	105.9060	248,879	235,000	235,930		(262)			4.850	4.716	JD	950	11,398	05/18/2011	06/01/2021
404280-AP-4	HSBC HOLDINGS PLC		C		1FE	198,680	104.4370	208,874	200,000	199,126		121			4.250	4.331	MS	2,526	8,500	03/05/2014	03/14/2024
416518-AB-4	HARTFORD FINANCIAL SERVICES GROUP INC			1	2FE	19,891	109.1140	21,823	20,000	19,948		11			5.125	5.194	AO	216	1,025	04/02/2012	04/15/2022
42809H-AG-2	HESS CORP			1,2	2FE	74,834	100.2170	75,163	75,000	74,850		13			4.300	4.326	AO	806	3,252	09/20/2016	04/01/2027
432748-AB-7	HILLTOP HOLDINGS INC			2	2FE	100,000	102.3750	102,375	100,000	100,000					5.000	4.999	AO	1,056	5,000	04/06/2015	04/15/2025
437076-BB-7	HOME DEPOT INC			1,2	1FE	99,859	100.2850	100,285	100,000	99,980		28			2.250	2.279	MS	694	2,250	09/03/2013	09/10/2018
437076-BM-3	HOME DEPOT INC			1,2	1FE	59,614	100.1040	60,062	60,000	59,679		34			3.000	3.074	AO	450	1,800	02/03/2016	04/01/2026
44891A-AD-9	HYUNDAI CAPITAL AMERICA		C	1	2FE	49,970	99.8260	49,913	50,000	49,982		6			3.000	3.013	AO	254	1,500	10/27/2015	10/30/2020
45866F-AD-6	INTERCONTINENTAL EXCHANGE INC			1,2	1FE	54,991	105.1980	57,859	55,000	54,993		1			3.750	3.752	JD	172	2,063	11/19/2015	12/01/2025
46625H-HF-0	JPMORGAN CHASE & CO				1FE	83,087	137.4960	103,122	75,000	81,962		(179)			6.400	5.628	MN	613	4,800	06/10/2010	05/15/2038
46625H-RV-4	JPMORGAN CHASE & CO			1,2	1FE	154,665	98.1960	152,204	155,000	154,715		31			2.950	2.974	AO	1,143	4,573	07/14/2016	10/01/2026

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
476556-DB-8	JERSEY CENTRAL POWER & LIGHT CO			1,2	2FE	99,481	108.2580	108,258	100,000	99,674		44			4.700	4.761	AO	1,175	4,700	08/14/2013	04/01/2024
48305Q-AA-1	KAISER FOUNDATION HOSPITALS			1	1FE	124,899	102.9320	128,665	125,000	124,955		10			3.500	3.509	AO	1,094	4,375	04/11/2012	04/01/2022
49326E-ED-1	KEYCORP				2FE	64,940	107.7570	70,042	65,000	64,980		5			5.100	5.110	MS	893	3,315	03/21/2011	03/24/2021
494550-BH-8	KINDER MORGAN ENERGY PARTNERS LP			1	2FE	99,841	116.1530	116,153	100,000	99,866		2			6.375	6.386	MS	2,125	6,375	02/23/2011	03/01/2041
494550-BJ-4	KINDER MORGAN ENERGY PARTNERS LP			1	2FE	149,951	103.7900	155,685	150,000	149,984		3			4.150	4.153	MS	2,075	6,225	08/05/2011	03/01/2022
501044-CQ-2	THE KROGER CO			1,2	2FE	248,388	102.3480	255,870	250,000	249,247		160			3.400	3.476	AO	1,794	8,500	04/10/2012	04/15/2022
53117C-AN-2	LIBERTY PROPERTY LP			1,2	2FE	124,756	105.0170	131,271	125,000	124,881		24			4.125	4.149	JD	229	5,156	06/06/2012	06/15/2022
534187-AY-5	LINCOLN NATIONAL CORP			1	2FE	80,488	107.6770	80,758	75,000	76,463		(636)			6.250	5.266	FA	1,771	4,688	06/30/2010	02/15/2020
539830-BH-1	LOCKHEED MARTIN CORP			1,2	2FE	185,963	103.8110	192,050	185,000	185,814		(95)			3.550	3.482	JJ	3,028	6,568	02/05/2016	01/15/2026
55336V-AL-4	MPLX LP			1,2	2FE	77,109	109.6480	82,236	75,000	77,098		(11)			5.200	5.015	MS	1,300	2,177	08/24/2017	03/01/2047
571748-BA-9	MARSH & MCLENNAN COMPANIES INC			1,2	1FE	149,832	102.4710	153,707	150,000	149,872		22			3.300	3.318	MS	1,471	4,950	03/09/2016	03/14/2023
57629W-BU-3	MASSMUTUAL GLOBAL FUNDING II				1FE	199,784	100.1940	200,388	200,000	199,944		43			2.350	2.372	AO	1,071	4,700	04/02/2014	04/09/2019
58155Q-AD-5	MCKESSON CORP			1,2	2FE	14,954	105.9740	15,896	15,000	14,984		5			4.750	4.788	MS	238	713	02/23/2011	03/01/2021
58933Y-AA-3	MERCK & CO INC			1,2	1FE	233,052	104.4140	245,373	235,000	234,336		202			3.875	3.975	JJ	4,199	9,106	12/08/2010	01/15/2021
59217G-AG-4	METROPOLITAN LIFE GLOBAL FUNDING I				1FE	244,701	100.7310	246,791	245,000	244,979		45			3.650	3.669	JD	422	8,943	06/07/2011	06/14/2018
598329-AC-4	MIDWEST FAMILY HSG LLC			1	1FE	181,498	92.1000	180,729	196,231	183,513	20,025	121			5.531	5.983	JJ	5,427	10,907	06/11/2007	01/01/2051
60856B-AC-8	MOLEX INC			1,2	2FE	49,922	101.9420	50,971	50,000	49,940		7			3.900	3.919	AO	412	1,950	04/01/2015	04/15/2025
61761J-3R-8	MORGAN STANLEY			1	1FE	49,660	98.6060	49,303	50,000	49,702		30			3.125	3.205	JJ	668	1,571	07/20/2016	07/27/2026
628530-BD-8	MYLAN INC		C	1,2	2FE	82,103	103.6330	82,906	80,000	81,635		(255)			4.200	3.800	MN	299	3,360	04/26/2016	11/29/2023
637417-AE-6	NATIONAL RETAIL PROPERTIES INC			1,2	2FE	123,081	103.2830	129,104	125,000	124,011		184			3.800	3.983	AO	1,003	4,750	08/07/2012	10/15/2022
637417-AH-9	NATIONAL RETAIL PROPERTIES INC			1,2	2FE	24,940	102.5560	25,639	25,000	24,952		5			4.000	4.029	MN	128	1,000	10/14/2015	11/15/2025
638671-AL-1	NATIONWIDE MUTUAL INSURANCE CO			1	1FE	200,593	112.5770	225,154	200,000	200,571		(10)			4.950	4.930	AO	1,898	9,900	04/17/2014	04/22/2044
655044-AP-0	NOBLE ENERGY INC			1,2	2FE	74,766	100.2750	75,206	75,000	74,771		5			3.850	3.887	JJ	1,091		08/08/2017	01/15/2028
664675-AM-7	NORTHEASTERN UNIVERSITY			1	1FE	25,000	107.4260	26,857	25,000	25,000					5.285	5.284	MS	440	1,321	01/10/2014	03/01/2032
665859-AP-9	NORTHERN TRUST CORP				1FE	59,932	105.9120	63,547	60,000	59,954		5			3.950	3.961	AO	402	2,370	10/28/2013	10/30/2025
67021C-AK-3	NSTAR ELECTRIC CO			1,2	1FE	74,639	101.5200	76,140	75,000	74,706		32			3.250	3.307	MN	311	2,438	11/13/2015	11/15/2025
67103H-AA-5	O'REILLY AUTOMOTIVE INC			1,2	2FE	55,050	106.1830	53,092	50,000	51,890		(635)			4.875	3.442	JJ	1,131	2,438	08/20/2012	01/14/2021
67103H-AC-1	O'REILLY AUTOMOTIVE INC			1,2	2FE	24,907	105.1860	26,297	25,000	24,953		9			3.800	3.844	MS	317	950	08/16/2012	09/01/2022
674599-CE-3	OCCIDENTAL PETROLEUM CORP			1,2	1FE	200,988	100.0480	200,096	200,000	200,768		(145)			2.700	2.616	FA	2,040	5,400	06/07/2016	02/15/2023
680033-AC-1	OLD NATIONAL BANCORP				1FE	120,744	100.4560	120,547	120,000	120,647		(84)			4.125	4.031	FA	1,870	4,950	10/25/2016	08/15/2024
681919-AY-2	OMNICOM GROUP INC			1	2FE	210,701	105.7070	190,273	180,000	186,853		(4,255)			6.250	3.681	JJ	5,188	11,250	11/03/2011	07/15/2019
68233D-AP-2	ONCOR ELECTRIC DELIVERY CO			1	1FE	90,449	141.1870	105,890	75,000	87,260		(508)			7.250	5.625	JJ	2,507	5,438	07/07/2010	01/15/2033
68235P-AE-8	ONE GAS INC			1,2	1FE	75,000	103.6470	77,735	75,000	75,000					3.610	3.610	FA	1,128	2,708	10/07/2014	02/01/2024
693476-BJ-1	PNC FUNDING CORP				1FE	130,289	105.5350	131,919	125,000	126,368		(607)			5.125	4.573	FA	2,545	6,406	07/06/2010	02/08/2020
693476-BN-2	PNC FUNDING CORP			2	1FE	183,971	102.6620	189,925	185,000	184,532		103			3.300	3.365	MS	1,916	6,105	03/05/2012	03/08/2022
694308-HL-4	PACIFIC GAS AND ELECTRIC CO			1,2	1FE	49,610	104.3970	52,199	50,000	49,632		7			4.300	4.346	MS	633	2,150	11/04/2014	03/15/2045
709599-AL-8	PENSKE TRUCK LEASING CO LP			1	2FE	40,190	100.4310	40,172	40,000	40,020		(36)			2.875	2.781	JJ	524	1,150	01/15/2013	07/17/2018
713448-BS-6	PEPSICO INC			1	1FE	109,792	120.3010	132,331	110,000	109,826		4			4.875	4.887	MN	894	5,363	10/19/2010	11/01/2040
716473-AC-7	PETROFAC LTD		C	1	3FE	29,888	99.0000	29,700	30,000	29,700	(282)	23			3.400	3.481	AO	230	1,020	10/03/2013	10/10/2018
723787-AK-3	PIONEER NATURAL RESOURCES CO			1,2	2FE	76,102	104.2170	78,163	75,000	75,676		(142)			3.950	3.722	JJ	1,366	2,963	10/28/2014	07/15/2022
742718-DY-2	PROCTER & GAMBLE COPGYUSUS			1	1FE	54,611	99.6990	54,834	55,000	54,830		39			2.300	2.380	FA	510	1,265	02/01/2012	02/06/2022
744448-CD-1	PUBLIC SERVICE CO OF COLORADO			1,2	1FE	114,532	102.1130	117,430	115,000	114,852		49			3.200	3.247	MN	470	3,680	11/08/2010	11/15/2020
747262-AU-7	QVC INC			1,2	2FE	74,897	101.9840	76,488	75,000	74,929		8			4.450	4.466	FA	1,261	3,338	12/02/2014	02/15/2025
74825Q-AA-8	QUEEN'S HEALTH SYSTEMS			1	1FE	75,434	103.0330	77,275	75,000	75,410		(9)			4.464	4.428	JJ	1,674	3,348	01/23/2015	07/01/2045
767201-AS-5	RIO TINTO FINANCE (USA) LTD		C	1,2	1FE	82,852	104.7990	83,839	80,000	82,610		(242)			3.750	3.239	JD	133	3,000	03/21/2017	06/15/2025
806213-AD-6	SCENTRE GROUP TRUST 1		C	1,2	1FE	74,775	98.2630	73,697	75,000	74,825		19			3.250	3.284	AO	427	2,438	04/21/2015	10/28/2025
80685Q-AA-4	SCHLUMBERGER OILFIELD UK PLC			1,2	1FE	243,425	104.4470	255,895	245,000	244,450		166			4.200	4.280	JJ	4,745	10,290	02/08/2011	01/15/2021
811065-AE-1	SCRIPPS NETWORKS INTERACTIVE INC			1,2	2FE	64,778	99.9790	64,986	65,000	64,888		43			2.800	2.873	JD	81	1,820	05/18/2015	06/15/2020

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
816851-AV-1	SEMPRA ENERGY			1,2	2FE	74,781	102.4630	76,847	75,000	74,851		20			3.550	3.585	JD	118	2,663	06/10/2014	06/15/2024
822582-BQ-4	SHELL INTERNATIONAL FINANCE BV		C	1	1FE	157,117	106.4020	170,243	160,000	157,200		51			4.000	4.105	MN	907	6,400	05/05/2016	05/10/2046
82481L-AD-1	SHIRE ACQUISITIONS INVESTMENTS IRELAND D		C	1,2	2FE	72,329	97.7480	73,311	75,000	72,361		33			3.200	3.675	MS	653		11/15/2017	09/23/2026
83051G-AC-2	SKANDINAVISKA ENSKILDA BANKEN AB		C		1FE	199,850	100.2240	200,448	200,000	199,963		29			2.375	2.390	MS	1,267	4,750	03/18/2014	03/25/2019
837004-BV-1	SOUTH CAROLINA ELECTRIC & GAS COMPANY			1	1FE	6,289	126.6150	6,331	5,000	6,248		(42)			6.625	4.252	FA	138	166	05/01/2017	02/01/2032
842587-CV-7	SOUTHERN CO			1,2	2FE	74,729	98.0450	73,534	75,000	74,768		23			3.250	3.292	JJ	1,219	2,688	05/19/2016	07/01/2026
857477-AL-7	STATE STREET CORP				1FE	49,919	100.8520	50,426	50,000	49,954		8			3.100	3.119	MN	198	1,550	05/08/2013	05/15/2023
857477-AM-5	STATE STREET CORP				1FE	199,520	105.2810	210,562	200,000	199,701		45			3.700	3.729	MN	843	7,400	11/14/2013	11/20/2023
867914-BK-8	SUNTRUST BANKS INC			2	2FE	199,800	101.1100	202,220	200,000	199,870		39			2.900	2.922	MS	1,901	5,800	03/02/2016	03/03/2021
86960B-AE-2	SVENSKA HANDELSBANKEN AB		C		1FE	249,793	100.3780	250,945	250,000	249,956		40			2.500	2.517	JJ	2,708	6,250	09/19/2013	01/25/2019
87020P-AD-9	SWEDBANK AB		C		1FE	199,662	100.1590	200,318	200,000	199,920		68			2.375	2.411	FA	1,636	4,750	02/20/2014	02/27/2019
87164K-AB-0	SYNGENTA FINANCE NV		C	1	2FE	189,685	85.3750	162,213	190,000	189,729		6			4.375	4.385	MS	2,147	8,313	03/21/2012	03/28/2042
87165B-AD-5	SYNCHRONY FINANCIAL			1,2	2FE	14,971	103.6640	15,550	15,000	14,980		3			4.250	4.273	FA	241	638	08/06/2014	08/15/2024
87246Y-AC-0	TIAA ASSET MANAGEMENT FINANCE CO LLC			1	2FE	49,943	105.5120	52,756	50,000	49,961		5			4.125	4.138	MN	344	2,063	10/27/2014	11/01/2024
87971M-BD-4	TELUS CORP			1,2	2FE	174,017	94.6460	165,631	175,000	174,120		83			2.800	2.863	FA	1,838	4,451	09/16/2016	02/16/2027
88167A-AE-1	TEVA PHARMACEUTICAL FINANCE NETHERLANDS		C	1	2FE	216,837	82.5420	177,465	215,000	216,637		(155)			3.150	3.050	AO	1,693	8,089	08/26/2016	10/01/2026
883556-BF-8	THERMO FISHER SCIENTIFIC INC			1,2	2FE	39,892	106.0550	42,422	40,000	39,933		10			4.150	4.182	FA	692	1,660	12/04/2013	02/01/2024
891160-MJ-9	TORONTO-DOMINION BANK			2	1FE	174,390	99.7020	174,479	175,000	174,431		32			3.625	3.655	MS	1,868	6,344	09/16/2016	09/15/2031
89153V-AB-5	TOTAL CAPITAL INTERNATIONAL SA		C	1	1FE	265,676	101.3610	268,607	265,000	265,306		(69)			2.875	2.845	FA	2,836	7,619	02/15/2012	02/17/2022
89233P-4C-7	TOYOTA MOTOR CREDIT CORP		C	1	1FE	99,610	105.2430	105,243	100,000	99,888		42			4.500	4.549	JD	175	4,500	06/14/2010	06/17/2020
89352H-AK-5	TRANSCANADA PIPELINES LTD			1,2	1FE	74,528	104.4670	78,350	75,000	74,709		44			3.750	3.825	AO	586	2,813	10/02/2013	10/16/2023
89641U-AC-5	TRINITY ACQUISITION PLC		C	1,2	2FE	74,684	105.7320	79,299	75,000	74,730		27			4.400	4.453	MS	972	3,300	03/17/2016	03/15/2026
89641U-AD-3	TRINITY ACQUISITION PLC		C	1,2	2FE	34,955	101.9390	35,679	35,000	34,969		8			3.500	3.526	MS	361	1,225	03/17/2016	09/15/2021
90131H-BF-1	21ST CENTURY FOX AMERICA INC				2FE	77,956	129.0530	96,790	75,000	77,449		(82)			6.200	5.893	JD	207	4,650	06/09/2010	12/15/2034
911312-AH-9	UNITED PARCEL SERVICE INC			1	1FE	84,832	100.1150	85,098	85,000	84,999		20			5.500	5.525	JJ	2,156	4,675	01/10/2008	01/15/2018
91159H-HK-9	U.S. BANCORP			2	1FE	374,220	103.5690	388,384	375,000	374,459		70			3.600	3.624	MS	4,125	13,500	09/08/2014	09/11/2024
913017-BR-9	UNITED TECHNOLOGIES CORP			1	1FE	69,651	104.8950	73,427	70,000	69,911		36			4.500	4.559	AO	665	3,150	02/23/2010	04/15/2020
91324P-BP-6	UNITEDHEALTH GROUP INC			1,2	1FE	39,928	106.3260	42,530	40,000	39,975		7			4.700	4.722	FA	710	1,880	02/14/2011	02/15/2021
91324P-CP-5	UNITEDHEALTH GROUP INC			1	1FE	39,892	105.3770	42,151	40,000	39,914		10			3.750	3.783	JJ	692	1,500	07/20/2015	07/15/2025
92343V-BR-4	VERIZON COMMUNICATIONS INC			1	2FE	174,932	111.2470	194,682	175,000	174,966		5			5.150	5.154	MS	2,654	9,013	09/11/2013	09/15/2023
92826C-AC-6	VISA INC			1,2	1FE	99,861	101.4510	101,451	100,000	99,899		19			2.800	2.822	JD	132	2,800	12/09/2015	12/14/2022
929043-AJ-6	VORNADO REALTY LP			1,2	2FE	74,697	99.7290	74,797	75,000	74,698		1			3.500	3.565	JJ	29		12/12/2017	01/15/2025
931142-CB-7	WAL MART STORES INC				1FE	101,608	127.0740	127,074	100,000	101,332		(45)			5.250	5.134	MS	1,750	5,250	06/08/2010	09/01/2035
941063-AQ-2	WASTE MANAGEMENT INC			1,2	2FE	241,358	106.1820	254,837	240,000	240,495		(151)			4.600	4.526	MS	3,680	11,040	02/24/2011	03/01/2021
949746-RW-3	WELLS FARGO & CO				1FE	44,846	98.0830	44,137	45,000	44,869		14			3.000	3.040	AO	259	1,350	04/15/2016	04/22/2026
94974B-EV-8	WELLS FARGO & CO				1FE	74,845	106.2600	79,695	75,000	74,945		15			4.600	4.625	AO	863	3,450	03/22/2011	04/01/2021
94974B-GE-4	WELLS FARGO & CO				1FE	34,759	108.9530	38,134	35,000	34,774		4			4.650	4.693	MN	258	1,628	10/28/2014	11/04/2044
94980V-AG-3	WELLS FARGO BANK NA				1FE	249,550	128.0740	320,185	250,000	249,662		10			5.950	5.962	FA	5,165	14,875	08/22/2006	08/26/2036
982526-AQ-8	WM WRIGLEY JR CO			1,2	1FE	49,951	102.4060	51,203	50,000	49,980		7			3.375	3.390	AO	328	1,688	10/16/2013	10/21/2020
983024-AG-5	WYETH			1	1FE	86,921	136.6730	102,505	75,000	84,568		(369)			6.500	5.311	FA	2,031	4,875	06/08/2010	02/01/2034
983919-AH-4	XILINX INC			1	1FE	150,949	100.8510	151,277	150,000	150,836		(246)			3.000	2.816	MS	1,325	4,500	12/14/2016	03/15/2021
98417E-AK-6	GLENCORE FINANCE CANADA LTD		C	1	2FE	235,817	106.7020	250,750	235,000	235,373		(86)			4.950	4.904	MN	1,486	11,633	11/04/2011	11/15/2021
98978V-AB-9	ZOETIS INC			1,2	2FE	10,091	101.5250	10,153	10,000	10,053		(10)			3.250	3.132	FA	135	325	10/25/2013	02/01/2023
3299999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						18,121,255	XXX	18,881,341	17,964,313	18,059,564	31,718	(12,801)	0	0	XXX	XXX	XXX	193,401	707,552	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																					
008414-AA-2	ABMT 131 A1 - CMO/RMBS			4	1FM	159,647	101.1050	151,767	150,109	159,571		(130)			3.500	2.351	MON	438	5,316	10/04/2016	07/25/2043
00842A-AD-1	ABMT 154 A4 - CMO/RMBS			4	1FM	132,952	100.8800	133,934	132,765	132,867		(8)			3.500	3.488	MON	387	4,677	06/08/2015	06/26/2045
00842V-AC-7	ABMT 163 A3 - CMO/RMBS			4	1FM	140,981	101.6680	139,497	137,208	140,973		17			3.500	2.827	MON	400	4,859	08/08/2016	08/27/2046
05949A-5A-4	BOAMS 054 1A1 - CMO/RMBS			4	4FM	106,151	98.6280	102,831	104,261	102,831	1,526	(595)			5.500	5.001	MON	478	5,849	06/28/2005	05/25/2035
05949C-HQ-2	BOAMS 05I 2A1 - CMO/RMBS			4	1FM	13,521	95.4500	14,689	15,390	13,294		(193)			3.608	5.715	MON	46	529	03/17/2006	10/25/2035

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
07326T-AA-6	BOMFT 17RT3 A - CMO/RMBS			4	1FM	96,708	102.0060	95,573	93,694	96,553		(155)			3.500	2.412	MON	27	1,093	08/29/2017	01/28/2058
1248MG-AP-9	CBASS 07CB1 A6 - CMO/RMBS			4	1FM	67,821	49.3930	73,102	148,001	63,516		(4,234)			2.109	9.236	MON	260	3,111	12/31/2009	01/25/2037
12544L-AA-9	CWHL 0711 A1 - CMO/RMBS			4	4FM	29,334	85.2810	28,329	33,218	28,227	1,730	(816)			6.000	5.902	MON	166	2,029	12/31/2009	08/25/2037
126670-CM-8	CWL 0511 MF1 - CMO/RMBS			4	1FM	44,190	68.6690	137,338	200,000						4.629	250.000	MON	772	9,339	12/31/2009	12/26/2035
126673-WE-8	CWL 051 MF1 - CMO/RMBS			4	1FM	410,506	98.6880	436,114	441,912	416,005		2,793			5.042	6.233	MON	1,857	22,526	12/31/2009	06/25/2035
12668X-AC-9	CWL 06S8 A3 - CMO/RMBS			4	1FM	21,899	99.6950	29,749	29,840	24,281		304			5.555	30.579	MON	138	1,771	12/07/2006	04/25/2036
17307G-6K-9	CMLTI 06AR2A 1A1 - CMO/RMBS			4	1FM	45,055	88.7490	49,397	55,660	44,065		(1,174)			3.633	6.616	MON	169	1,989	12/31/2009	03/25/2036
17310B-AY-0	CMSI 063 3A1 - CMO/RMBS			4	1FM	10,757	99.7490	11,223	11,251	11,104		28			5.500	6.032	MON	52	620	06/20/2006	06/25/2036
225458-EZ-7	CSFB 052 1A8 - CMO/RMBS			4	1FM	37,715	98.7800	44,851	45,405	39,440		(2,618)			5.250	10.114	MON	199	2,420	12/31/2009	03/25/2035
33850B-AT-4	FSMT 171 2A2 - CMO/RMBS			4	1FM	165,780	100.4410	164,328	163,607	165,656		(123)			3.000	2.413	MON	409	2,073	07/27/2017	03/25/2047
361856-DD-6	GMACM 04HE2 M1 - CMO/RMBS			4	1FM	8,370	99.7670	8,679	8,699	8,699		215			4.700		MON	34	440	06/08/2006	10/25/2033
362341-4F-3	GSR 06AR1 3A1 - CMO/RMBS			4	1FM	25,205	97.2360	26,563	27,318	24,535		(349)			3.814	5.233	MON	87	1,011	01/01/2009	01/25/2036
46644M-AS-5	JPMMT 153 A3 - CMO/RMBS			4	1FE	120,924	101.6000	121,137	119,229	120,652		43			3.500	3.214	MON	348	4,224	05/27/2015	05/25/2045
46647E-AA-9	JPMMT 163 1A1 - CMO/RMBS			4	1FM	153,003	101.3500	150,379	148,376	152,697		(438)			3.500	2.829	MON	433	5,235	11/29/2016	10/25/2046
64828Y-AR-2	NRZT 142 A3 - CMO/RMBS			4	1FE	77,873	101.4710	76,555	75,445	78,481		371			3.750	2.866	MON	236	2,914	04/20/2016	05/26/2054
64829G-AA-7	NRZT 162 A1 - CMO/RMBS			4	1FE	70,716	102.2180	70,013	68,494	70,807		15			3.750	2.925	MON	214	2,617	05/31/2016	11/26/2035
64829J-AA-1	NRZT 171 A - CMO/RMBS			4	1FM	104,024	102.9630	104,048	101,054	105,942		1,918			4.000	2.758	MON	337	3,441	03/06/2017	02/26/2057
73316P-BS-8	POPLR 051 M1 - CMO/RMBS			4	1FM	92,247	99.4460	91,740	92,251	91,886		(103)			4.856	4.968	MON	373	4,527	01/14/2005	05/25/2035
82281E-AA-5	SCOT 161 A1 - CMO/RMBS			4	1FM	105,291	101.5740	105,857	104,216	105,286		7			3.500	3.224	MON	304	3,688	11/18/2016	11/26/2046
86359A-MH-3	SASC 03AL1 B1 - RMBS			4	3AM	38,203	95.3910	41,768	43,786	41,440		831			3.357	6.191	MON	122	1,491	10/19/2005	04/25/2031
86359A-WU-3	SASC 03AL2 B1 - RMBS			4	6FE	82,333	61.4900	82,329	133,890	82,329	(4)	(3,050)	32,517		3.357		MON	375	5,347	12/20/2005	01/25/2031
89172R-AR-6	TPMT 156 A1B - CMO/RMBS			4	1FM	63,693	99.8810	64,071	64,147	64,780		1,666			2.750	3.018	MON	29	1,797	11/20/2015	04/26/2055
89173F-AA-8	TPMT 171 A1 - CMO/RMBS			4	1FE	82,358	99.8600	82,134	82,249	82,315		(43)			2.750	2.669	MON	188	1,922	02/07/2017	10/25/2056
94981Y-AB-7	WFMBS 04BB A2 - CMO/RMBS			4	1FM	14,177	100.4350	14,190	14,129	14,160		(2)			3.718	4.057	MON	44	458	12/03/2004	01/25/2035
949834-AA-3	WFMBS 0714 1A1 - CMO/RMBS			4	4FM	20,213	99.0160	20,248	20,449	19,880	865	(140)			6.000	5.925	MON	102	1,261	09/19/2007	10/25/2037
94986F-AF-4	WFMBS 0712 A6 - CMO/RMBS			4	1FM	40,560	100.0320	42,884	42,871	42,035		(31)			5.500	6.249	MON	196	2,469	09/26/2007	09/25/2037
3399999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						2,582,208	XXX	2,715,316	2,908,922	2,544,309	4,117	(5,995)	32,517	0	XXX	XXX	XXX	9,220	111,040	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																					
04624U-AC-5	ACM 161 A2 - CMBS			4	1FM	206,452	99.0360	198,072	200,000	204,938		(976)			2.723	2.190	MON	454	5,446	05/13/2016	05/17/2049
05524H-AA-6	BAMLL 13DSNY A - CMBS			4	1FM	100,000	100.2000	100,200	100,000	100,000					2.527	2.680	MON	119	2,120	11/04/2013	09/15/2026
05524U-AA-7	BAMLL 12PARK A - CMBS			4	1FM	82,397	101.1030	80,882	80,000	81,153		(325)			2.959	2.662	MON	197	2,367	11/29/2012	12/12/2030
05529S-AC-3	BBCMS 13TYSN A2 - CMBS			4	1FM	257,757	103.3190	258,298	250,000	253,112		(1,133)			3.756	3.276	MON	783	9,390	09/19/2013	09/07/2032
05538U-AA-1	BBUBS 012 A - CMBS			4	1FM	194,816	101.3190	202,638	200,000	196,564		413			3.430	3.734	MON	572	6,860	11/06/2014	11/07/2036
05547H-AC-5	BBCMS 15SRCH A2 - CMBS			4	1FM	102,992	107.8310	107,831	100,000	102,651		(229)			4.197	3.892	MON	291	4,197	12/04/2015	08/10/2035
12591U-AF-0	COMM 14UBS2 A5 - CMBS			4	1FM	154,431	105.4560	158,184	150,000	152,850		(440)			3.961	3.620	MON	495	5,941	03/17/2014	03/12/2047
17323V-AY-1	CGCMT 15GC29 A3 - CMBS			4	1FM	68,420	99.5120	69,658	70,000	68,761		148			2.935	3.227	MON	171	2,054	08/20/2015	04/10/2048
17325G-AD-8	CGCMT 16C3 A4 - CMBS			4	1FM	70,285	100.3660	70,256	70,000	70,240		(36)			3.154	3.112	MON	184	2,089	01/03/2017	11/18/2049
21870K-AA-6	CORE 15WEST A - CMBS			4	1FM	205,828	101.4670	202,934	200,000	204,887		(530)			3.292	2.955	MON	549	6,584	04/21/2016	02/12/2037
233050-AC-7	DBUBS 11LC1 A3 - CMBS			4	1FM	55,559	105.4620	58,004	55,000	55,130		(68)			5.002	4.910	MON	229	2,751	02/09/2011	11/12/2046
36186Y-AF-2	GMACN 07HCKM CTF - CMBS			4	2	433,881	112.4218	490,687	436,469	434,259		36			6.107	6.230	MON	2,221	26,673	08/01/2007	08/10/2052
36191Y-BB-3	GSMS 11GC5 A4 - CMBS			4	1FM	237,335	103.4140	243,023	235,000	235,830		(243)			3.707	3.590	MON	726	8,711	09/22/2011	08/12/2044
36192L-AA-3	GSMS 12SHOP A - CMBS			4	1FM	260,703	100.8450	252,113	250,000	252,712		(1,907)			2.933	2.147	MON	611	7,332	11/06/2014	06/06/2031
36249K-AC-4	GSMS 10C1 A2 - CMBS			4	1FM	238,452	104.2370	244,957	235,000	235,890		(453)			4.592	4.417	MON	899	10,791	07/19/2011	08/10/2043
36252W-AV-0	GSMS 14GC20 A3 - CMBS			4	1FM	114,149	102.2620	113,332	110,825	112,280		(593)			3.680	3.064	MON	340	4,714	03/27/2014	04/12/2047
36253B-AU-7	GSMS 14GC22 A5 - CMBS			4	1FM	128,757	105.3210	131,651	125,000	127,519		(368)			3.862	3.517	MON	402	4,827	06/10/2014	06/12/2047
36253X-AA-3	GSMS 17500K A - CMBS			4	1FM	100,000	100.1000	100,100	100,000	100,000					2.177	2.208	MON	103	657	07/26/2017	07/15/2032
38406H-AA-0	GRCE 14GRCE A - CMBS			4	1FM	149,349	102.5580	148,709	145,000	147,053		(768)			3.369	2.954	MON	407	4,885	05/21/2014	06/12/2028
44217N-AC-0	HGMT 15HGLR 1A2 - CMBS			4	1FM	201,348	98.9890	197,978	200,000	200,967		(130)			3.087	3.025	MON	514	6,173	10/21/2015	03/05/2037
46636D-AE-6	JPMCC 11C4 A3 - CMBS			4	1FM	95,097	100.3490	94,484	94,155	94,050		(125)			4.106	4.005	MON	322	3,866	05/25/2011	07/15/2046
61690V-AZ-1	MSBAM 15C26 A5 - CMBS			4	1FM	102,997	103.3110	103,311	100,000	102,388		(290)			3.531	3.181	MON	294	3,531	10/28/2015	10/15/2048
61690Y-BU-5	MSC 16BNK2 A4 - CMBS			4	1FM	30,952	99.5620	29,869	30,000	30,860		(90)			3.049	2.682	MON	76	915	11/04/2016	11/18/2049
61761X-AA-6	MSC 13WLSR A - CMBS			4	1FM	201,063	99.9050	199,810	200,000	200,207		(286)			2.695	2.657	MON	449	5,390	02/03/2014	01/13/2032
78413M-AC-2	SFAVE 155AVE A2A - CMBS			4	1FM	207,776	99.0180	198,036	200,000	206,649		(776)			3.659	3.425	MON	610	7,318	02/21/2015	01/08/2043
87264J-AA-4	TMSQ 1415 A - CMBS			4	1FM	205,985	103.6440	207,288	200,000	203,940		(867)			3.680	3.378	MON	613	7,360	10/23/2014	10/10/2036
902055-AA-0	LIBST 16225L A - CMBS			4	1FM	103,277	102.9720	102,972	100,000	102,575		(464)			3.597	3.257	MON	300	3,597	02/17/2016	02/12/2036
90270R-BE-3	UBSBB 12C4 A5 - CMBS			4	1FM	230,508	100.3370	250,843	250,000	238,789		2,037			2.850	3.886	MON	594	7,125	08/20/2013	12/12/2045
90349D-AD-4	UBSBB 12C3 A4 - CMBS			4	1FM	231,196	101.5910	228,580	225,000	229,433		(915)			3.091	2.627	MON	580	6,955	02/09/2016	08/12/2049

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
92935J-BC-8	WFRBS 11C2 A4 - CMBS			4	1FM	151,472	105.9410	157,336	148,513	149,351		(370)			4.869	4.632	MON	603	7,237	02/17/2011	02/15/2044
92936C-AJ-8	WFRBS 11C4 A4 - CMBS			4	1FM	170,064	106.8720	165,652	155,000	161,876		(1,990)			4.902	3.477	MON	633	7,598	07/17/2013	06/17/2044
92937U-AD-0	WFRBS 13C13 A4 - CMBS			4	1FM	148,195	100.9940	151,491	150,000	148,649		197			3.001	3.183	MON	375	4,501	07/08/2014	05/17/2045
92938C-AD-9	WFRBS 13C15 A4 - CMBS			4	1FM	180,237	106.7100	186,743	175,000	178,043		(537)			4.153	3.803	MON	606	7,268	08/05/2013	08/17/2046
92938V-AP-0	WFRBS 14C19 A4 - CMBS			4	1FM	95,948	104.8760	99,632	95,000	95,566		(110)			3.829	3.717	MON	303	3,637	03/10/2014	03/15/2047
92939F-AU-3	WFRBS 14C21 A5 - CMBS			4	1FM	154,491	104.0990	156,149	150,000	153,363		(490)			3.678	3.294	MON	460	5,517	07/18/2014	08/16/2047
94989K-AV-5	WFCM 15C29 A4 - CMBS			4	1FM	204,773	103.8880	207,776	200,000	203,793		(486)			3.637	3.349	MON	606	7,274	08/26/2015	06/17/2048
94989Q-AV-2	WFCM 15SG1 A4 - CMBS			4	1FM	315,000	104.8420	314,526	300,000	311,977		(1,500)			3.789	3.175	MON	947	11,367	10/23/2015	09/17/2048
95001M-AF-7	WFCM 17C38 A5 - CMBS			4	1FM	77,330	102.1860	76,640	75,000	77,231		(100)			3.453	3.093	MON	216	1,079	06/27/2017	07/15/2050
3499999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						6,269,269	XXX	6,360,642	6,159,962	6,225,535	0	(14,767)	0	0	XXX	XXX	XXX	18,855	226,100	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																					
02006W-AE-9	ALLYA 142 B - ABS			4	1FE	54,982	100.1030	55,057	55,000	54,995		4			2.100	2.117	MON	51	1,155	09/17/2014	03/16/2020
02006W-AF-6	ALLYA 142 C - ABS			4	1FE	19,995	100.1380	20,028	20,000	19,998		1			2.350	2.368	MON	21	470	09/17/2014	06/15/2020
02007L-AE-2	ALLYA 163 B - ABS			4	1FE	19,994	99.4610	19,892	20,000	19,996		1			1.970	1.985	MON	18	394	05/31/2016	07/15/2021
02007L-AF-9	ALLYA 163 C - ABS			4	1FE	14,997	100.0050	15,001	15,000	14,998		1			2.320	2.336	MON	15	348	05/31/2016	10/15/2021
03768O-AB-1	AEPWV 1113 A2 - ABS			4	1FE	210,563	104.3250	208,650	200,000	208,872		(951)			3.772	3.145	FA	3,144	7,544	03/08/2016	08/01/2031
04248N-AA-1	ARMYHW 051 1A - ABS			1	1FE	97,534	114.6330	111,806	97,534	97,534					5.524	5.524	JD	239	5,416	04/13/2005	06/15/2050
04364T-AC-2	ACER 161 A3 - ABS			4	1FE	84,993	99.9220	84,934	85,000	84,957		(38)			1.920	1.931	MON	95	1,632	04/18/2016	12/10/2019
12594D-AF-5	CNHI 16B B - ABS			4	1FE	24,999	99.3720	24,843	25,000	25,000		0			2.200	2.211	MON	24	550	05/31/2016	10/16/2023
12623P-AE-6	CNHI 14B B - ABS			4	1FE	34,992	100.0020	35,001	35,000	34,997		1			1.930	1.943	MON	30	675	06/03/2014	11/15/2021
14312Q-AE-6	CARMX 164 B - ABS			4	1FE	74,999	98.0420	73,532	75,000	74,999		0			1.920	1.928	MON	64	1,440	10/19/2016	07/15/2022
14314M-AE-3	CARMX 162 B - ABS			4	1FE	14,997	99.2670	14,890	15,000	14,998		1			2.160	2.174	MON	14	324	04/12/2016	12/15/2021
14314M-AF-0	CARMX 162 C - ABS			4	1FE	24,999	99.5630	24,891	25,000	24,999		0			2.560	2.575	MON	28	640	04/12/2016	02/15/2022
15200W-AC-9	CNP 4 A3 - ABS			4	1FE	153,439	102.0850	153,128	150,000	151,682		(321)			3.028	2.920	AO	959	4,542	02/14/2012	10/15/2025
161571-HC-1	CHAIT 162 A - ABS			4	1FE	125,000	99.0390	123,799	125,000	125,000		0			1.370	1.374	MON	76	1,713	06/07/2016	06/15/2021
17305E-GE-9	CCCIT 17A6 A6 - ABS			4	1FE	120,000	100.9380	121,126	120,000	120,000					2.242	0.771	MON	135	1,345	05/15/2017	05/14/2029
28618W-AB-0	ERL 141 A2 - ABS			4	1FE	130,000	101.2410	131,613	130,000	130,000					3.668	3.696	MON	159	4,768	04/11/2014	04/19/2044
33766Q-AC-1	FEOH 2013 A3 - ABS			4	1FE	202,438	100.6950	201,390	200,000	201,966		(188)			3.450	3.321	JJ	3,182	6,900	09/10/2015	01/15/2036
34531C-AF-7	FORDO 16C B - ABS			4	1FE	19,995	98.2580	19,652	20,000	19,997		1			1.730	1.741	MON	15	346	10/18/2016	03/15/2022
34531C-AG-5	FORDO 16C C - ABS			4	1FE	19,997	98.7180	19,744	20,000	19,997		1			1.930	1.941	MON	17	386	10/18/2016	04/15/2023
34531H-AF-6	FORDO 17B B - ABS			4	1FE	59,990	98.8230	59,294	60,000	59,991		1			2.150	2.164	MON	57	602	06/20/2017	10/15/2022
34532E-AF-2	FORDO 16B B - ABS			4	1FE	19,999	99.0110	19,802	20,000	19,999		0			1.850	1.859	MON	16	370	04/19/2016	09/15/2021
34532E-AG-0	FORDO 16B C - ABS			4	1FE	34,989	99.5400	34,839	35,000	34,993		2			2.140	2.156	MON	33	749	04/19/2016	10/15/2022
438124-AD-1	HAROT 163 A4 - ABS			4	1FE	79,980	98.4620	78,770	80,000	79,988		6			1.330	1.341	MON	38	1,064	08/15/2016	11/18/2022
43814P-AD-2	HAROT 173 A4 - ABS			4	1FE	24,993	99.3100	24,828	25,000	24,993		0			1.980	1.996	MON	18	109	09/25/2017	11/20/2023
55314Q-AE-7	MMAF 12A A5 - ABS			4	1FE	78,656	99.9680	78,650	78,675	78,673		3			1.980	1.993	MON	91	1,631	06/13/2012	06/10/2032
58768U-AF-0	MBMOT 16B B - ABS			4	1FE	110,000	100.7300	110,803	110,000	110,000					2.177	2.202	MON	113	1,939	05/25/2016	05/17/2021
78403D-AK-6	SBAC 161 1C - ABS			4	1FE	125,173	99.2500	124,063	125,000	125,175		4			2.877	3.483	MON	160	3,596	06/22/2016	07/16/2046
80284M-AE-0	SDART 154 B - ABS			4	1FE	24,163	100.0360	24,173	24,165	24,164		0			2.260	2.273	MON	24	582	08/20/2015	06/15/2020
80284M-AF-7	SDART 154 C - ABS			4	1FE	39,999	100.6890	40,276	40,000	40,000		0			2.970	2.989	MON	53	1,188	08/20/2015	03/15/2021
81376N-AE-5	SSTRT 172 A4 - ABS		A	4	1FE	55,000	99.1310	54,522	55,000	55,000					2.289	2.302	MON	14	283	09/27/2017	03/25/2022
87165L-AF-8	SYNCT 151 A - ABS			4	1FE	99,980	100.2920	100,292	100,000	99,990		4			2.370	2.386	MON	105	2,370	03/09/2015	03/15/2023
89621A-AA-7	TCCT-161-A - ABS		A	4	1FE	145,000	100.2510	145,364	145,000	145,000					2.272	2.311	MON	54	2,624	06/15/2016	05/26/2021
89655V-AA-0	TRL 031 A - ABS			4	1FE	26,994	103.0000	27,804	26,994	26,994					5.640	5.707	MON	80	1,541	10/30/2003	10/12/2026
90290X-AE-7	USAOT 151 B - ABS			4	1FE	99,997	99.7990	99,799	100,000	99,999		1			1.960	1.969	MON	87	1,960	07/21/2015	11/15/2022
98158L-AE-7	WOART 14A B - ABS			4	1FE	89,976	99.9890	89,990	90,000	89,992		4			1.800	1.812	MON	72	1,620	04/15/2014	02/16/2021
3599999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						2,563,803	XXX	2,572,240	2,547,367	2,559,938	0	(1,459)	0	0	XXX	XXX	XXX	9,304	62,816	XXX	XXX
3899999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Subtotals - Industrial and Miscellaneous (Unaffiliated)						29,536,535	XXX	30,529,539	29,580,566	29,389,347	35,835	(35,021)	32,517	0	XXX	XXX	XXX	230,781	1,107,509	XXX	XXX
Bonds - Hybrid Securities - Issuer Obligations																					
40428H-PB-2	HSBC USA INC (NEW)		C		1FE	99,178	105.8530	105,853	100,000	99,738		87			5.000	5.104	MS	1,306	5,000	09/20/2010	09/27/2020
4299999 - Bonds - Hybrid Securities - Issuer Obligations						99,178	XXX	105,853	100,000	99,738	0	87	0	0	XXX	XXX	XXX	1,306	5,000	XXX	XXX
4899999 - Bonds - Hybrid Securities - Subtotals - Hybrid Securities						99,178	XXX	105,853	100,000	99,738	0	87	0	0	XXX	XXX	XXX	1,306	5,000	XXX	XXX
7799999 - Bonds - Total Bonds - Subtotals - Issuer Obligations						34,547,500	XXX	36,020,713	34,087,870	34,350,886	31,718	(36,478)	0	0	XXX	XXX	XXX	335,812	1,216,852	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
7899999 - Bonds - Total Bonds - Subtotals - Residential Mortgage-Backed Securities						13,726,673	XXX	13,948,095	13,737,296	13,665,950	4,117	(11,392)	32,517	0	XXX	XXX	XXX	42,812	495,279	XXX	XXX
7999999 - Bonds - Total Bonds - Subtotals - Commercial Mortgage-Backed Securities						7,137,186	XXX	7,228,024	7,015,406	7,081,993	0	(16,584)	0	0	XXX	XXX	XXX	21,190	254,402	XXX	XXX
8099999 - Bonds - Total Bonds - Subtotals - Other Loan-Backed and Structured Securities						2,648,116	XXX	2,654,545	2,619,259	2,640,434	0	(2,511)	0	0	XXX	XXX	XXX	9,503	67,384	XXX	XXX
8399999 Subtotals - Total Bonds						58,059,475	XXX	59,851,376	57,459,831	57,739,264	35,835	(66,964)	32,517	0	XXX	XXX	XXX	409,317	2,033,916	XXX	XXX

SCHEDULE D - PART 2 - SECTION 1

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

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

NONE

SCHEDULE D - PART 2 - SECTION 2

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

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book / Adjusted Carrying Value	Rate per Share Used To Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
Industrial and Miscellaneous (Unaffiliated)																	
31337#-10-5	FEDERAL HOME LOAN BANK OF CINCINNATI			2,176.000	217,600	100.000	217,600	217,600		10,875				0		A	04/11/2013
9099999 - Industrial and Miscellaneous (Unaffiliated)					217,600	XXX	217,600	217,600	0	10,875	0	0	0	0	0	XXX	XXX
Mutual Funds																	
04314H-85-7	ARTISAN INTERNATNL VALUE CL INSTI MF			30,327.213	1,174,573	38.730	1,174,573	1,028,713		15,467		188,029		188,029		L	11/19/2014
922040-10-0	VANGUARD CL INST INDEX MF			7,967.967	1,939,881	243.460	1,939,881	1,041,694		35,344		315,771		315,771		L	12/26/2013
9299999 - Mutual Funds					3,114,454	XXX	3,114,454	2,070,407	0	50,811	0	503,799	0	503,799	0	XXX	XXX
9799999 Total Common Stocks					3,332,054	XXX	3,332,054	2,288,007	0	61,686	0	503,799	0	503,799	0	XXX	XXX
9899999 Total Preferred and Common Stocks					3,332,054	XXX	3,332,054	2,288,007	0	61,686	0	503,799	0	503,799	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. Governments								
912828-U2-4	UNITED STATES TREASURY		08/28/2017	FED BUY	XXX	295,061	300,000	1,561
912828-WN-6	UNITED STATES TREASURY		05/15/2017	FED BUY	XXX	116,322	115,000	1,055
912828-X8-8	UNITED STATES TREASURY		09/22/2017	FED BUY	XXX	278,392	275,000	1,799
912828-XG-0	UNITED STATES TREASURY		01/17/2017	FED BUY	XXX	225,996	225,000	225
912828-XT-2	UNITED STATES TREASURY		05/31/2017	FED BUY	XXX	299,707	300,000	
0599999 - Bonds - U.S. Governments						1,215,478	1,215,000	4,640
Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions								
3128HX-RT-4	FHR S267A A5 - CMO/RMBS		10/01/2017	FED BUY	XXX	185,043	180,459	45
3136AW-WC-7	FN 17M05B FA - CMBS		05/09/2017	FED BUY	XXX	20,005	20,000	
3136AX-C4-5	FNR 1769A HA - CMO/RMBS		09/11/2017	FED BUY	XXX	248,413	241,489	262
3138LH-GU-2	FN AN4710 - RMBS		03/01/2017	FED BUY	XXX	234,241	230,000	42
3138LJ-ZL-7	FN AN6146 - RMBS		07/01/2017	FED BUY	XXX	116,761	115,000	300
3140J5-MF-3	FN BM1257 - RMBS		05/24/2017	FED BUY	XXX	246,719	250,000	503
31418C-MH-4	FN MA3059 - RMBS		08/01/2017	FED BUY	XXX	338,159	323,493	
3199999 - Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						1,389,340	1,360,441	1,152
Bonds - Industrial and Miscellaneous (Unaffiliated)								
00206R-EM-0	AT&T INC		07/27/2017	J.P. Morgan Securities LLC	XXX	124,784	125,000	
023135-BA-3	AMAZON.COM INC		08/16/2017	VARIOUS	XXX	95,247	95,000	
037833-CX-6	APPLE INC		06/13/2017	GOLDMAN SACHS AND CO	XXX	49,885	50,000	
06051G-FX-2	BANK OF AMERICA CORP		10/19/2017	MERRILL LYNCH PIERCE FENNER & SMITH INC	XXX	153,699	150,000	
07326T-AA-6	BOMFT 17RT3 A - CMO/RMBS		08/29/2017	Credit Suisse Securities (USA), LLC	XXX	103,217	100,000	
11823Q-AR-2	BUCKEYE PARTNERS LP		11/09/2017	BARCLAYS CAPITAL INC	XXX	64,677	65,000	
124857-AT-0	CBS CORP		06/26/2017	MERRILL LYNCH PIERCE FENNER & SMITH INC	XXX	74,270	75,000	
17305E-GE-9	CCCIT 17A6 A6 - ABS		05/15/2017	CITIGROUP GLOBAL MKTS/SALOMON	XXX	120,000	120,000	
17325G-AD-8	CGCMT 16C3 A4 - CMBS		01/03/2017	BANK OF AMERICA SEC LLC FIXED	XXX	44,501	45,000	20
29103D-AJ-5	EMERA US FINANCE LP		01/13/2017	Unknown	XXX	14,961	15,000	41
29358Q-AF-6	ENSCO PLC	C	01/09/2017	CORPORATE ACTION	XXX	49,920	48,000	
294429-AL-9	EQUIFAX INC		12/08/2017	Morgan Stanley	XXX	8,644	9,000	9
33850B-AT-4	FSMT 171 2A2 - CMO/RMBS		07/27/2017	J.P. Morgan Securities LLC	XXX	177,324	175,000	438
34531H-AF-6	FORDO 17B B - ABS		06/20/2017	J.P. Morgan Securities LLC	XXX	59,990	60,000	
36253X-AA-3	GSMS 17500K A - CMBS		08/01/2017	GOLDMAN SACHS AND CO	XXX	100,000	100,000	
432748-AB-7	HILLTOP HOLDINGS INC		04/01/2017	Unknown	XXX	100,000	100,000	972
43814P-AD-2	HAROT 173 A4 - ABS		09/25/2017	J.P. Morgan Securities LLC	XXX	24,993	25,000	
55336V-AL-4	MPLX LP		08/24/2017	Morgan Stanley	XXX	77,109	75,000	2,156
64829J-AA-1	NRZT 171 A - CMO/RMBS		05/01/2017	MERRILL LYNCH, PIERCE, FENNER & SMI/BAS	XXX	128,674	125,000	528
655044-AP-0	NOBLE ENERGY INC		08/08/2017	MITSUBISHI UFJ SECURITIES	XXX	74,766	75,000	
767201-AS-5	RIO TINTO FINANCE (USA) LTD	C	03/21/2017	JP MORGAN SECURITIES INC	XXX	82,852	80,000	825
81376N-AE-5	SSTRT 172 A4 - ABS		09/27/2017	BARCLAYS CAPITAL INC	XXX	55,000	55,000	
82481L-AD-1	SHIRE ACQUISITIONS INVESTMENTS IRELAND D	C	11/15/2017	BARCLAYS CAPITAL INC	XXX	72,329	75,000	360
837004-BV-1	SOUTH CAROLINA ELECTRIC & GAS COMPANY		05/01/2017	R.W. PRESSPRICH & CO., INC	XXX	6,289	5,000	86
89173F-AA-8	TPMT 171 A1 - CMO/RMBS		02/07/2017	BANK OF AMERICA SEC LLC FIXED	XXX	100,132	100,000	176
929043-AJ-6	VORNADO REALTY LP		12/12/2017	CITIGROUP GLOBAL MKTS/SALOMON	XXX	74,697	75,000	
95001M-AF-7	WFRBS 17C38 A5 - CMBS		07/01/2017	Wells Fargo Securities LLC	XXX	77,330	75,000	
3899999 - Bonds - Industrial and Miscellaneous (Unaffiliated)						2,115,288	2,097,000	5,610
8399997 - Bonds - Subtotals - Bonds - Part 3						4,720,106	4,672,441	11,402
8399998 - Bonds - Summary item from Part 5 for Bonds						630,886	629,628	918
8399999 - Bonds - Subtotals - Bonds						5,350,993	5,302,068	12,320
9999999 Totals						5,350,993	XXX	12,320

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B/A. C.V. (11+12-13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
Bonds - U.S. Governments																				
36200J-6P-0	GN 603078 - RMBS		12/01/2017	Paydown		14,527	14,527	14,754	14,727		(200)		(200)		14,527		0	0	328	08/15/2033
36200K-W8-6	GN 603771 - RMBS		12/01/2017	Paydown		1,176	1,176	1,226	1,215		(39)		(39)		1,176			0	30	05/15/2033
36211U-HD-7	GN 523228 - RMBS		12/01/2017	Paydown		14	14	15	15		0		0		14			0	1	10/15/2030
36212G-SB-9	GN 533414 - RMBS		12/01/2017	Paydown		246	246	254	250		(3)		(3)		246			0	9	11/15/2030
36212U-BM-2	GN 543744 - RMBS		12/01/2017	Paydown		224	224	237	230		(6)		(6)		224			0	8	12/15/2030
36241K-BZ-0	GN 781856 - RMBS		12/01/2017	Paydown		7,112	7,112	7,358	7,316		(204)		(204)		7,112		0	0	190	08/15/2034
36241K-J6-6	GN 782085 - RMBS		12/01/2017	Paydown		1,417	1,417	1,467	1,455		(38)		(38)		1,417			0	47	11/15/2033
36241K-JL-3	GN 782067 - RMBS		12/01/2017	Paydown		2,759	2,759	2,879	2,848		(89)		(89)		2,759		0	0	83	11/15/2032
36241K-JQ-2	GN 782071 - RMBS		12/01/2017	Paydown		1,565	1,565	1,633	1,616		(51)		(51)		1,565		0	0	49	05/15/2033
36241K-JS-8	GN 782073 - RMBS		12/01/2017	Paydown		3,008	3,008	3,139	3,104		(97)		(97)		3,008		0	0	98	03/15/2032
36241K-JT-6	GN 782074 - RMBS		12/01/2017	Paydown		1,897	1,897	1,980	1,960		(62)		(62)		1,897		0	0	57	01/15/2033
36295Q-BH-2	GN 676940 - RMBS		12/01/2017	Paydown		4,246	4,246	4,336	4,330		(84)		(84)		4,246			0	92	04/15/2038
36295Q-J8-4	GN 677187 - RMBS		12/01/2017	Paydown		8,438	8,438	8,702	8,669		(231)		(231)		8,438			0	196	06/15/2038
38373M-R5-1	GNR 0814A C - CMBS		12/01/2017	Paydown		75,591	75,591	79,630	77,003		(1,412)		(1,412)		75,591		0	0	2,313	12/16/2042
38374L-5Z-0	GNR 0574E HC - CMO/RMBS		12/01/2017	Paydown		2,345	2,345	2,499	2,440		(94)		(94)		2,345			0	83	09/16/2035
38376G-RY-8	GNR 1083 D - CMBS		12/01/2017	Paydown		3,343	3,343	3,297	3,319		24		24		3,343			0	67	06/16/2044
62888W-AC-0	NGN 10R3 3A - CMO/RMBS		12/02/2017	Paydown		4,092	4,092	4,082	4,087		4		4		4,092		0	0	47	12/08/2020
912810-DY-1	UNITED STATES TREASURY		06/01/2017	Maturity @ 100.0		50,000	50,000	67,150	50,747		(747)		(747)		50,000			0	2,188	05/15/2017
912810-DZ-8	UNITED STATES TREASURY		06/01/2017	FED SELL		219,803	210,000	286,404	216,745		(494)		(494)		216,251		3,552	3,552	7,901	08/15/2017
912828-HA-1	UNITED STATES TREASURY		09/01/2017	VARIOUS		303,851	300,000	314,658	301,183		(762)		(762)		300,421		3,430	3,430	9,686	08/15/2017
912828-UN-8	UNITED STATES TREASURY		08/01/2017	FED SELL		50,248	50,000	50,256	50,206		(19)		(19)		50,187		61	61	961	02/15/2023
0599999 - Bonds - U.S. Governments						755,902	742,000	855,956	753,464	0	(4,605)	0	(4,605)	0	748,859	0	7,043	7,043	24,433	XXX
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed)																				
68607L-XP-7	OREGON ST		06/01/2017	Call @ 100.0		13,970	13,970	13,970	13,970				0		13,970			0		06/01/2023
1799999 - Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed)						13,970	13,970	13,970	13,970	0	0	0	0	0	13,970	0	0	0	0	XXX
Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions																				
047856-EX-3	ATLANTA GA URBAN RESIDENTIAL FIN AUTH SI		11/01/2017	VARIOUS		40,875	40,000	41,960	41,102		(92)		(92)		41,010		(135)	(135)	1,673	03/01/2041
167725-AB-6	CHICAGO ILL TRAN AUTH SALES & TRANSFER T		12/01/2017	VARIOUS		30,000	30,000	30,325	30,256		(43)		(43)		30,213		(213)	(213)	979	12/01/2021
249218-AJ-7	DENVER COLO PUB SCHS CTFS PARTN		12/15/2017	Paydown		3,109	3,109	3,646	3,526		(418)		(418)		3,109		0	0	97	12/15/2026
3128HX-RT-4	FHR S267A A5 - CMO/RMBS		12/01/2017	Paydown		4,658	4,658	4,776			(118)		(118)		4,658			0	6	08/15/2042
3128K5-WP-3	FH A45154 - RMBS		12/01/2017	Paydown		7,732	7,732	7,939	7,930		(197)		(197)		7,732		0	0	51	05/01/2035
3128KQ-D7-8	FH A60126 - RMBS		12/01/2017	Paydown		1,522	1,522	1,595	1,604		(82)		(82)		1,522			0	60	05/01/2037
3128KY-JB-6	FH A67458 - RMBS		12/01/2017	Paydown		144	144	146	145		(2)		(2)		144			0	4	11/01/2037
3128L0-Q8-8	FH A68579 - RMBS		12/01/2017	Paydown		438	438	448	446		(8)		(8)		438		0	0	12	11/01/2037
3128L0-V6-6	FH A68737 - RMBS		12/01/2017	Paydown		3,743	3,743	3,820	3,815		(72)		(72)		3,743		0	0	136	11/01/2037
3128LX-FS-4	FH G01977 - RMBS		12/01/2017	Paydown		3,983	3,983	3,861	3,853		130		130		3,983		0	0	106	12/01/2035
3128M5-4E-7	FH G04121 - RMBS		12/01/2017	Paydown		5,546	5,546	6,021	6,030		(484)		(484)		5,546		0	0	133	04/01/2038
3128M5-GR-5	FH G03508 - RMBS		12/01/2017	Paydown		6,141	6,141	6,195	6,190		(49)		(49)		6,141		0	0	167	07/01/2037
3128M6-3Y-2	FH G05015 - RMBS		12/01/2017	Paydown		14,833	14,833	16,041	16,060		(1,227)		(1,227)		14,833			0	349	09/01/2038
3128M6-EP-9	FH G04342 - RMBS		12/01/2017	Paydown		5,844	5,844	5,848	5,844		0		0		5,844		0	0	157	04/01/2038
3128M7-XV-3	FH G05792 - RMBS		12/01/2017	Paydown		26,300	26,300	28,790	28,824		(2,524)		(2,524)		26,300			0	490	02/01/2040
3128M7-YV-2	FH G05824 - RMBS		12/01/2017	Paydown		10,147	9,099	10,751	10,701		(554)		(554)		10,147		0	0	240	01/01/2040
3128M8-G3-2	FH G06218 - RMBS		12/01/2017	Paydown		12,576	12,576	12,713	12,709		(134)		(134)		12,576		0	0	161	12/01/2040
3128M9-TQ-5	FH G07459 - RMBS		12/01/2017	Paydown		12,845	12,845	13,478	13,491		(647)		(647)		12,845		0	0	205	08/01/2043
3128MJ-DT-4	FH G08113 - RMBS		12/01/2017	Paydown		3,719	3,719	3,796	3,786		(67)		(67)		3,719			0	120	02/01/2036
3128MJ-Q3-7	FH G08473 - RMBS		12/01/2017	Paydown		27,339	27,339	28,168	28,178		(839)		(839)		27,339		0	0	420	01/01/2042
3128MJ-QU-7	FH G08466 - RMBS		12/01/2017	Paydown		19,122	19,122	19,517	19,510		(388)		(388)		19,122		0	0	299	11/01/2041
3128MJ-S3-5	FH G08537 - RMBS		12/01/2017	Paydown		40,624	40,624	38,831	38,866		1,757		1,757		40,624		0	0	575	07/01/2043
3128MJ-XD-7	FH G08675 - RMBS		12/01/2017	Paydown		17,942	17,942	17,895	17,891		51		51		17,942		0	0	259	11/01/2045
3128MJ-Y6-1	FH G08732 - RMBS		12/01/2017	Paydown		12,613	12,613	13,024	13,019		(406)		(406)		12,613			0	201	11/01/2046
3128PR-TM-1	FH J12356 - RMBS		12/01/2017	Paydown		16,382	16,382	16,919	16,747		(365)		(365)		16,382		0	0	321	06/01/2025
31292H-VU-5	FH C01527 - RMBS		12/01/2017	Paydown		5,006	5,006	5,138	5,122		(116)		(116)		5,006		0	0	126	04/01/2033
31292L-N7-6	FH C04014 - RMBS		12/01/2017	Paydown		6,447	6,447	6,946	6,937		(490)		(490)		6,447		0	0	98	06/01/2042
31292L-YA-7	FH C04305 - RMBS		12/01/2017	Paydown		17,593	17,593	18,385	18,341		(747)		(747)		17,593		0	0	261	11/01/2042
312941-3E-5	FH A93497 - RMBS		12/01/2017	Paydown		13,048	13,048	13,463	13,451		(403)		(403)		13,048			0	268	08/01/2040
312942-4G-7	FH A94423 - RMBS		12/01/2017	Paydown		41,857	41,857	43,384	43,348		(1,491)		(1,491)		41,857		0	0	820	10/01/2040
312942-CQ-6	FH A93679 - RMBS		12/01/2017	Paydown		20,792	20,792	21,305	21,390		(599)		(599)		20,792			0	256	09/01/2040
312942-YK-5	FH A94314 - RMBS		12/01/2017	Paydown		22,112	22,112	22,932	22,875		(762)		(762)		22,112			0	514	10/01/2040
312942-Z9-9	FH A94368 - RMBS		12/01/2017	Paydown		54,954	54,954	54,259	54,230		725		725		54,954			0	1,001	10/01/2040
312943-GL-1	FH A94703 - RMBS		12/01/2017	Paydown		15,490	15,490	15,621	15,614		(124)		(124)		15,490		0	0	226	11/01/2040
312943-QZ-9	FH A94972 - RMBS		12/01/2017	Paydown		4,626	4,626	4,741	4,741		(115)		(115)		4,626		0	0	89	11/01/2040
312943-UP-6	FH A95090 - RMBS		12/01/2017	Paydown		30,087	30,087	30,840	30,845		(758)		(758)		30,087			0	624	11/01/2040
312943-VN-0	FH A95121 - RMBS		12/01/2017	Paydown		13,191	13,191	13,811	13,843		(651)		(651)		13,191			0	253	11/01/2040
312944-PM-7	FH A95828 - RMBS		12/01/2017	Paydown		21,650	19,590	23,324	23,320		(1,670)		(1,670)		21,650			0	428	12/01/2040

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B/A. C.V. (11+12-13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
312965-HQ-2	FH B12939 - RMBS		12/01/2017	Paydown		11,661	11,661	12,015	11,727		(66)		(66)		11,661			0	217	04/01/2019
312965-T4-8	FH B13271 - RMBS		12/01/2017	Paydown		7,847	7,847	7,780	7,814		33		33		7,847		0	0	154	04/01/2019
31297G-6W-6	FH A28985 - RMBS		12/01/2017	Paydown		3,678	3,678	3,802	3,770		(93)		(93)		3,678			0	166	12/01/2034
31307B-ZA-1	FH J23437 - RMBS		12/01/2017	Paydown		38,176	34,239	38,999	38,848		(672)		(672)		38,176			0	412	04/01/2028
3132GD-5T-5	FH Q00858 - RMBS		12/01/2017	Paydown		15,665	15,665	15,846	15,834		(169)		(169)		15,665			0	257	05/01/2041
3132GG-CG-8	FH Q02771 - RMBS		12/01/2017	Paydown		29,874	29,874	31,046	30,965		(1,091)		(1,091)		29,874		0	0	522	08/01/2041
3132GJ-EL-9	FH Q03139 - RMBS		12/01/2017	Paydown		14,807	14,422	15,494	15,448		(641)		(641)		14,807		0	0	315	09/01/2041
3132GL-VB-7	FH Q05410 - RMBS		12/01/2017	Paydown		26,239	26,239	26,875	26,885		(646)		(646)		26,239		0	0	327	01/01/2042
3132HM-AZ-4	FH Q10924 - RMBS		12/01/2017	Paydown		7,117	7,117	7,685	7,675		(558)		(558)		7,117			0	103	09/01/2042
3132J6-6W-9	FH Q15884 - RMBS		12/01/2017	Paydown		22,015	22,015	22,699	22,687		(672)		(672)		22,015			0	306	02/01/2043
3132J6-HQ-0	FH Q15238 - RMBS		12/01/2017	Paydown		74,502	74,502	76,505	76,359		(1,856)		(1,856)		74,502		0	0	1,218	01/01/2043
3132JA-6M-2	FH Q19475 - RMBS		12/01/2017	Paydown		18,355	18,355	18,653	18,658		(303)		(303)		18,355		0	0	270	06/01/2043
3132JA-B4-6	FH Q18658 - RMBS		12/01/2017	Paydown		6,870	6,870	7,200	7,220		(350)		(350)		6,870		0	0	100	06/01/2043
3132L5-B4-4	FH V80059 - RMBS		12/01/2017	Paydown		26,911	26,911	27,037	27,030		(119)		(119)		26,911			0	385	05/01/2043
3132QP-E9-1	FH Q32859 - RMBS		12/01/2017	Paydown		32,667	32,667	33,712	33,604		(937)		(937)		32,667		0	0	577	04/01/2045
31335A-BF-4	FH G60038 - RMBS		12/01/2017	Paydown		16,204	16,204	17,077	16,918		(714)		(714)		16,204			0	254	01/01/2044
3136AW-WC-7	FN 17M05B FA - CMBS		12/01/2017	Paydown		101	101	101			0		0		101		0	0	0	04/25/2024
3136AX-C4-5	FNR 1769A HA - CMO/RMBS		12/01/2017	Paydown		4,932	4,932	5,073			(141)		(141)		4,932			0	13	06/25/2046
31371K-P4-7	FN 254343 - RMBS		07/01/2017	VARIOUS		1,483	1,483	1,567	1,483		0		0		1,483		0	0	21	06/01/2017
31371L-CE-7	FN 254869 - RMBS		12/01/2017	Paydown		1,618	1,618	1,622	1,620		(2)		(2)		1,618			0	47	09/01/2033
31371L-DL-0	FN 254907 - RMBS		12/01/2017	Paydown		710	710	728	712		(2)		(2)		710		0	0	17	10/01/2018
31371M-UK-1	FN 256286 - RMBS		12/01/2017	Paydown		1,412	1,412	1,388	1,375		36		36		1,412			0	42	06/01/2036
31371N-EW-1	FN 256749 - RMBS		12/01/2017	Paydown		16,203	16,203	17,580	17,558		(1,355)		(1,355)		16,203			0	402	06/01/2037
3137AE-V7-7	FHMS K703 A2 - CMBS		12/01/2017	Paydown		4,368	4,368	4,412	4,368		0		0		4,368			0	90	05/25/2018
3137AH-6Q-6	FHMS K704 A2 - CMBS		12/01/2017	Paydown		4,106	3,789	4,202	4,127		(21)		(21)		4,106			0	46	08/25/2018
31381Q-2U-9	FN 467987 - RMBS		12/01/2017	Paydown		1,431	1,431	1,448	1,432		0		0		1,431			0	25	04/01/2018
31385W-WZ-8	FN 555164 - RMBS		11/01/2017	Paydown		307	307	322	308		(1)		(1)		307			0	6	11/01/2017
31389R-UG-9	FN 633383 - RMBS		06/01/2017	VARIOUS		1,397	1,397	1,388	1,390		7		7		1,397			0	18	05/01/2017
3138A2-BV-0	FN AH0951 - RMBS		12/01/2017	Paydown		16,558	16,558	17,280	17,290		(732)		(732)		16,558			0	318	12/01/2040
3138EK-6P-5	FN AL3577 - RMBS		12/01/2017	Paydown		23,137	20,840	24,826	24,709		(1,572)		(1,572)		23,137			0	362	04/01/2043
3138EK-AT-2	FN AL2717 - RMBS		12/01/2017	Paydown		46,017	46,017	47,706	47,401		(1,385)		(1,385)		46,017			0	634	11/01/2027
3138EQ-NL-2	FN AL7594 - RMBS		12/01/2017	Paydown		12,583	12,583	13,190	13,163		(580)		(580)		12,583		0	0	195	08/01/2045
3138LC-BJ-3	FN AN0040 - RMBS		12/01/2017	Paydown		1,866	1,866	1,977	1,970		(104)		(104)		1,866		0	0	27	10/01/2025
3138ME-BN-9	FN AP9944 - RMBS		12/01/2017	Paydown		2,059	2,059	2,221	2,228		(169)		(169)		2,059		0	0	45	09/01/2042
3138MF-AE-7	FN AQ0004 - RMBS		12/01/2017	Paydown		718	718	774	771		(53)		(53)		718		0	0	12	10/01/2042
3138MF-P2-7	FN AQ0440 - RMBS		12/01/2017	Paydown		11,843	11,843	12,737	12,742		(899)		(899)		11,843			0	175	10/01/2042
3138NW-GG-8	FN AR0198 - RMBS		12/01/2017	Paydown		7,664	7,664	8,027	7,978		(314)		(314)		7,664			0	103	05/01/2043
3138WF-GC-4	FN AS5594 - RMBS		12/01/2017	Paydown		21,132	19,644	21,997	21,966		(834)		(834)		21,132			0	345	08/01/2045
3138WQ-JN-3	FN AT2968 - RMBS		12/01/2017	Paydown		17,493	17,493	18,348	18,398		(905)		(905)		17,493		0	0	259	05/01/2043
3138WT-AR-7	FN AT5415 - RMBS		12/01/2017	Paydown		11,571	11,571	12,137	12,145		(573)		(573)		11,571		0	0	151	06/01/2043
3138WT-CE-4	FN AT5468 - RMBS		12/01/2017	Paydown		1,224	1,224	1,281	1,292		(69)		(69)		1,224		0	0	25	06/01/2043
3138YW-H4-2	FN AZ4750 - RMBS		12/01/2017	Paydown		30,060	30,060	31,479	31,426		(1,365)		(1,365)		30,060			0	482	10/01/2045
31390J-RR-4	FN 647696 - RMBS		04/25/2017	Paydown		510	510	539	511		(1)		(1)		510		0	0	7	05/01/2017
31392C-T6-1	FNW 02W3 A4 - CMO/RMBS		12/01/2017	Paydown		11,308	11,308	11,173	11,203		105		105		11,308		0	0	315	11/25/2041
31393B-HP-3	FNR 0333F PT - CMO/RMBS		12/01/2017	Paydown		1,456	1,456	1,468	1,463		(8)		(8)		1,456			0	28	05/25/2033
31401X-LZ-8	FN 721344 - RMBS		12/01/2017	Paydown		8,435	8,435	8,179	8,343		92		92		8,435		0	0	214	06/01/2018
31402K-BX-1	FN 730954 - RMBS		12/01/2017	Paydown		6,498	6,498	6,191	6,178		320		320		6,498		0	0	108	08/01/2033
31403C-6L-0	FN 745275 - RMBS		12/01/2017	Paydown		21,411	21,411	21,555	21,541		(130)		(130)		21,411		0	0	468	02/01/2036
31403J-TN-6	FN 750357 - RMBS		12/01/2017	Paydown		25,379	25,379	26,224	26,076		(696)		(696)		25,379		0	0	643	11/01/2033
31403T-QE-7	FN 757453 - RMBS		12/01/2017	Paydown		608	608	623	608		(1)		(1)		608		0	0	16	11/01/2018
31404A-M4-3	FN 762779 - RMBS		12/01/2017	Paydown		13,331	13,331	13,671	13,333		(2)		(2)		13,331		0	0	105	11/01/2018
31404Q-QW-2	FN 775469 - RMBS		12/01/2017	Paydown		1,574	1,574	1,648	1,631		(57)		(57)		1,574			0	19	05/01/2034
31404V-2P-2	FN 780282 - RMBS		12/01/2017	Paydown		162	162	169	166		(4)		(4)		162			0	5	07/01/2034
31405A-M6-7	FN 783481 - RMBS		12/01/2017	Paydown		2,079	2,079	2,053	2,054		24		24		2,079			0	53	06/01/2034
31405R-F3-5	FN 796786 - RMBS		12/01/2017	Paydown		928	928	921	922		5		5		928		0	0	22	01/01/2035
31405S-ET-7	FN 797646 - RMBS		12/01/2017	Paydown		5,419	5,419	5,554	5,522		(103)		(103)		5,419		0	0	102	09/01/2035
31405S-KJ-2	FN 797797 - RMBS		12/01/2017	Paydown		563	563	581	579		(16)		(16)		563		0	0	16	04/01/2035
31406K-KA-7	FN 812189 - RMBS		12/01/2017	Paydown		5,645	5,645	5,606	5,603		42		42		5,645			0	124	02/01/2035
31406Y-Y7-9	FN 824334 - RMBS		12/01/2017	Paydown		9,873	9,873	9,946	9,934		(61)		(61)		9,873			0	133	07/01/2035
31407F-6B-1	FN 829866 - RMBS		12/01/2017	Paydown		4,660	4,660	4,592	4,597		63		63		4,660		0	0	72	07/01/2035
31407H-DK-9	FN 830906 - RMBS		12/01/2017	Paydown		1,698	1,698	1,673	1,677		20		20		1,698			0	60	07/01/2035
31407R-Q4-9	FN 838475 - RMBS		12/01/2017	Paydown		1,925	1,925	1,834	1,834		91		91		1,925		0	0	11	09/01/2035
31407Y-RV-3	FN 844800 - RMBS		12/01/2017	Paydown		5,778	5,778	5,529	5,479		299		299		5,778		0	0	129	10/01/2035
31408B-U5-5	FN 846704 - RMBS		12/01/2017	Paydown		3,383	3,383	3,434	3,419		(36)		(36)		3,383		0	0	52	01/01/2036
3140J5-MF-3	FN BM1257 - RMBS		12/01/2017	Paydown		11,041	11,041	10,896			145		145		11,041		0	0	71	04/01/2037
31410G-AF-0	FN 888406 - RMBS		12/01/2017	Paydown		3,018	3,018	2,869	2,867		151		151		3,018		0	0	64	08/01/2036
31410G-E4-1	FN 888555 - RMBS		12/01/2017	Paydown		5,119	5,119	5,151	5,121		(1)		(1)		5,119		0	0	130	09/01/2021
31410P-EM-1	FN 893040 - RMBS		12/01/2017	Paydown		5,276	5,276	5,324	5,318		(42)		(42)		5,276		0	0	79	11/01/2036
31412D-SQ-2	FN 922227 - RMBS		12/01/2017	Paydown		7,102	7,102	7,448	7,369		(267)		(267)		7,102			0	285	12/01/2036

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B/A. C.V. (11+12-13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
31412P-MN-8	FN 931065 - RMBS		12/01/2017	Paydown		22,116	22,116	23,796	23,832		(1,716)		(1,716)		22,116		0	0	346	05/01/2039
31412P-U8-2	FN 931307 - RMBS		12/01/2017	Paydown		21,341	21,341	22,158	22,104		(763)		(763)		21,341		0	0	393	06/01/2039
31412Q-7B-9	FN 932490 - RMBS		12/01/2017	Paydown		20,688	20,688	21,664	21,615		(926)		(926)		20,688		0	0	385	02/01/2040
31412S-PS-8	FN 933433 - RMBS		12/01/2017	Paydown		6,706	6,706	6,424	6,421		284		284		6,706		0	0	154	03/01/2038
31413J-UL-6	FN 947087 - RMBS		12/01/2017	Paydown		5,936	5,936	5,993	5,982		(46)		(46)		5,936		0	0	137	10/01/2037
31414B-XR-6	FN 961588 - RMBS		12/01/2017	Paydown		1,844	1,844	1,813	1,808		36		36		1,844			0	31	02/01/2038
31414K-FW-5	FN 968281 - RMBS		12/01/2017	Paydown		10,906	10,906	10,642	10,614		292		292		10,906			0	181	02/01/2038
31414S-GR-8	FN 974608 - RMBS		12/01/2017	Paydown		53	53	50	51		2		2		53		0	0	1	03/01/2038
31414S-M7-5	FN 974782 - RMBS		12/01/2017	Paydown		573	573	563	564		9		9		573			0	21	04/01/2038
31414S-Y6-4	FN 975133 - RMBS		12/01/2017	Paydown		6,885	6,885	6,982	6,986		(101)		(101)		6,885			0	137	05/01/2038
31415R-ZU-1	FN 987355 - RMBS		12/01/2017	Paydown		8,565	8,565	8,740	8,729		(164)		(164)		8,565			0	235	10/01/2038
31416L-HY-5	FN AA2946 - RMBS		12/01/2017	Paydown		13,275	13,275	13,725	13,555		(281)		(281)		13,275			0	200	04/01/2024
31416R-RG-0	FN AA7686 - RMBS		12/01/2017	Paydown		41,668	37,192	44,088	44,259		(2,591)		(2,591)		41,668		0	0	735	06/01/2039
31416X-QT-0	FN AB2265 - RMBS		12/01/2017	Paydown		12,371	10,431	12,877	12,814		(444)		(444)		12,371		0	0	216	02/01/2041
31417A-VT-3	FN AB4225 - RMBS		12/01/2017	Paydown		31,078	31,078	32,788	32,756		(1,677)		(1,677)		31,078		0	0	515	01/01/2042
31417E-ZA-2	FN AB7936 - RMBS		12/01/2017	Paydown		46,025	46,025	46,503	46,453		(427)		(427)		46,025		0	0	637	02/01/2043
31417Y-HM-2	FN MA0235 - RMBS		12/01/2017	Paydown		5,777	5,777	5,954	5,842		(66)		(66)		5,777			0	103	11/01/2019
31418C-DL-5	FN MA2806 - RMBS		12/01/2017	Paydown		11,936	11,936	12,334	12,329		(394)		(394)		11,936			0	187	11/01/2046
31418C-MH-4	FN MA3059 - RMBS		12/01/2017	Paydown		10,497	10,497	10,973			(476)		(476)		10,497		0	0	59	07/01/2037
31418M-KS-0	FN AD0304 - RMBS		12/01/2017	Paydown		3,951	3,951	4,266	4,213		(262)		(262)		3,951		0	0	87	05/01/2022
31418N-YK-0	FN AD1613 - RMBS		12/01/2017	Paydown		5,528	5,528	5,737	5,684		(156)		(156)		5,528		0	0	108	02/01/2025
31418Q-PN-7	FN AD3128 - RMBS		12/01/2017	Paydown		15,925	15,925	17,741	17,737		(1,813)		(1,813)		15,925			0	302	04/01/2040
31418V-T5-1	FN AD7771 - RMBS		12/01/2017	Paydown		7,249	7,249	7,594	7,496		(247)		(247)		7,249			0	130	07/01/2025
31419J-TQ-1	FN AE7758 - RMBS		12/01/2017	Paydown		10,603	10,603	10,795	10,743		(140)		(140)		10,603		0	0	167	11/01/2025
31419L-XR-9	FN AE9687 - RMBS		12/01/2017	Paydown		11,673	11,673	11,840	11,819		(147)		(147)		11,673			0	232	11/01/2040
523470-EY-4	LEE CNTY FLA ARPT REV		10/01/2017	Maturity @ 100.0		120,000	120,000	124,484	120,533		(533)		(533)		120,000			0	6,000	10/01/2017
54627R-AC-4	LOUISIANA LOC GOVT ENVIRONMENTAL FACS &		08/01/2017	VARIOUS		37,473	37,473	37,459	37,472		1		1		37,473		0	0	429	02/01/2022
575579-VN-4	MASSACHUSETTS BAY TRANSN AUTH MASS SALE		12/06/2017	Morgan Stanley		84,646	75,000	77,940	76,816		(194)		(194)		76,622		8,024	8,024	5,421	07/01/2024
605360-RR-9	MISSISSIPPI HOSP EQUIP & FACS AUTH REV		10/01/2017	Maturity @ 100.0		125,000	125,000	140,234	126,759		(1,759)		(1,759)		125,000			0	6,250	10/01/2017
647200-M9-2	NEW MEXICO MTG FIN AUTH		10/01/2017	VARIOUS		15,000	15,000	16,148	15,431		(64)		(64)		15,366		(366)	(366)	254	09/01/2028
797398-EG-5	SAN DIEGO CNTY CALIF PENSION OBLIG		08/15/2017	Maturity @ 100.0		200,000	200,000	206,034	200,524		(524)		(524)		200,000			0	11,456	08/15/2017
3199999 - Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						2,269,074	2,240,604	2,340,081	2,279,162	0	(49,218)	0	(49,218)	0	2,261,763	0	7,310	7,310	60,468	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)																				
00440E-AJ-6	CHUBB INA HOLDINGS INC	C	02/15/2017	Maturity @ 100.0		35,000	35,000	35,000	35,000		0		0		35,000			0	998	02/15/2017
00507U-AF-8	ACTAVIS FUNDING SCS	C	09/25/2017	Credit Suisse Securities (USA), LLC		52,332	50,000	50,603	50,499		(46)		(46)		50,453		1,879	1,879	1,508	06/15/2024
00507U-AU-5	ACTAVIS FUNDING SCS	C	05/30/2017	Unknown		6,423	6,000	5,969	5,970		0		0		5,970		453	453	202	03/15/2045
00817Y-AW-8	AETNA INC		03/16/2017	Call @ 100.0		40,000	40,000	39,850	39,858		3		3		39,860		140	140	724	06/15/2026
008414-AA-2	ABMT 131 A1 - CMO/RMBS		12/01/2017	Paydown		23,056	23,056	24,522	24,530		(1,473)		(1,473)		23,056		0	0	384	07/25/2043
00842A-AD-1	ABMT 154 A4 - CMO/RMBS		12/01/2017	Paydown		10,730	10,730	10,746	10,739		(9)		(9)		10,730		0	0	160	06/26/2045
00842V-AC-7	ABMT 163 A3 - CMO/RMBS		12/01/2017	Paydown		20,562	20,562	21,128	21,124		(562)		(562)		20,562		0	0	327	08/27/2046
02005A-CW-6	AMOT 125 A - ABS		09/15/2017	VARIOUS		100,000	100,000	99,971	99,996		4		4		100,000			0	1,155	09/16/2019
021517-AC-1	ARAUCO ARGENTINA SA	C	06/09/2017	Maturity @ 100.0		40,000	40,000	39,720	39,984		16		16		40,000			0	1,275	06/09/2017
03027X-AK-6	AMERICAN TOWER CORP		08/10/2017	VARIOUS		197,031	200,000	198,008	198,107		102		102		198,208		(1,177)	(1,177)	5,618	10/15/2026
03064X-AE-4	AMCAR 125 C - ABS		05/01/2017	Paydown		2,963	2,963	2,962	2,963		0		0		2,963			0	4	11/08/2018
035242-AN-6	ANHEUSER-BUSCH INBEV FINANCE INC	C	06/01/2017	J.P. Morgan Securities LLC		81,881	75,000	74,824	74,827		1		1		74,828		7,052	7,052	3,052	02/01/2046
037833-BG-4	APPLE INC		06/01/2017	BARCLAYS CAPITAL INC		100,724	100,000	99,652	99,702		2		2		99,703		1,021	1,021	622	05/13/2025
04248N-AA-1	ARMYHW 051 1A - ABS		12/15/2017	Paydown		1,028	1,028	1,028	1,028				0		1,028		0	0	15	06/15/2050
05568B-AA-6	BNSF RAILWAY CO		12/01/2017	Paydown		5,937	5,937	5,937	5,937		(1)		(1)		5,937		0	0	1	01/15/2024
05949A-5A-4	BOAMS 054 1A1 - CMO/RMBS		12/01/2017	Paydown		31,873	31,873	32,451	31,151	705	17		722		31,873		0	0	957	05/25/2035
05949C-HQ-2	BOAMS 051 2A1 - CMO/RMBS		12/01/2017	Paydown		4,583	4,857	4,268	4,257		601		601		4,857		(274)	(274)	71	10/25/2035
05949C-KQ-8	BOAMS 05J 2A1 - CMO/RMBS		11/01/2017	VARIOUS		11,473	12,354	10,665	10,440		376		376		10,817		656	656	194	11/25/2035
06051G-FM-6	BANK OF AMERICA CORP		10/19/2017	MERRILL LYNCH PIERCE FENNER & SMITH INC		181,781	175,000	175,846	175,829		(72)		(72)		175,756		6,025	6,025	8,769	01/22/2025
064159-AM-8	BANK OF NOVA SCOTIA		01/12/2017	Maturity @ 100.0		235,000	235,000	234,530	234,997		3		3		235,000			0	2,996	01/12/2017
07326T-AA-6	BOMFT 17RT3 A - CMO/RMBS		12/28/2017	Paydown		6,306	6,306	6,509			(203)		(203)		6,306		0	0	29	01/28/2058
07387A-AW-5	BSARM 053 2A1 - CMO/RMBS		11/01/2017	VARIOUS		48,685	49,224	42,216	42,155		1,181		1,181		43,335		5,350	5,350	473	06/25/2035
07387M-AG-4	BSCMS 06PR11 AM - CMBS		05/01/2017	Paydown		70	70	70	70		0		0		70		0	0	0	03/11/2039
07388Y-AE-2	BSCMS 07PR16 A4 - CMBS		05/01/2017	Paydown		62,834	62,834	69,088	63,324		(490)		(490)		62,834		0	0	754	06/11/2040
1248MG-AP-9	CBASS 07CB1 A6 - CMO/RMBS		12/01/2017	Paydown		8,210	8,210	3,762	3,758		4,452		4,452		8,210		0	0	74	01/25/2037
12514A-AE-1	CD 07CD5 A4 - CMBS		08/01/2017	Paydown		84,135	84,135	98,464	85,930		(1,795)		(1,795)		84,135		0	0	1,547	11/15/2044
12544L-AA-9	CWHL 0711 A1 - CMO/RMBS		12/01/2017	Paydown		7,023	8,126	7,176	6,681	423	1,021		1,445		8,126		(1,103)	(1,103)	216	08/25/2037
12613S-AC-6	CNHI 13C A3 - ABS		05/01/2017	Paydown		2,851	2,851	2,851	2,851				0		2,851		0	0	3	08/15/2018
126659-AA-9	CVS 096 CTF - ABS		12/10/2017	Paydown		6,924	6,924	6,924	6,924				0		6,924		0	0	262	07/10/2031
12668B-EG-4	CWALT 0585CB 2A2 - CDO/CMO/RMBS		09/01/2017	VARIOUS		48,925	51,291	42,394	45,189		915		915		46,104		2,821	2,821	1,005	02/25/2036

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B/A. C.V. (11+12-13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
12668X-AC-9	CWL 06S8 A3 - CMO/RMBS		12/01/2017	Paydown		48,404	48,404	35,523	38,893		9,511		9,511		48,404		0	0	1,334	04/25/2036
12669G-HY-0	CWHL 0429 1A1 - CMO/RMBS		09/01/2017	VARIOUS		2,769	2,927	2,927	2,927				0		2,927		(158)	(158)	26	02/25/2035
13975E-AF-0	AFIN 131 C - ABS		04/01/2017	Paydown		4,715	4,715	4,714	4,715				0		4,715		0	0	10	10/22/2018
13975J-AD-4	AFIN 143 A4 - ABS		12/20/2017	Paydown		70,000	70,000	70,000	70,000				0		70,000		0	0	1,016	04/22/2019
17307G-6K-9	CMLTI 06AR2A 1A1 - CMO/RMBS		12/01/2017	Paydown		14,127	11,317	9,161	11,199		2,197		2,197		11,317		2,811	2,811	227	03/25/2036
17310B-AY-0	CMSI 063 3A1 - CMO/RMBS		12/01/2017	Paydown		339	339	324	333		5		5		339			0	9	06/25/2036
17319W-AA-7	CGCMT 13SMP A - CMBS		10/01/2017	VARIOUS		176,344	176,332	177,131	176,631		(287)		(287)		176,344			0	1,234	01/14/2030
225458-EZ-7	CSFB 052 1A8 - CMO/RMBS		12/01/2017	Paydown		10,187	10,187	8,461	9,436		751		751		10,187		0	0	229	03/25/2035
25243Y-AM-1	DIAGEO CAPITAL PLC	C	10/23/2017	Maturity @ 100.0		80,000	80,000	79,910	79,994		6		6		80,000			0	4,600	10/23/2017
25272K-AK-9	DIAMOND 1 FINANCE CORP		08/07/2017	RBC CAPITAL MARKETS		194,752	175,000	188,607	188,210		(698)		(698)		187,512		7,240	7,240	6,877	06/15/2026
254709-AD-0	DISCOVER FINANCIAL SERVICES INC		06/12/2017	Maturity @ 100.0		55,000	55,000	55,000	55,000				0		55,000			0	1,774	06/12/2017
29103D-AG-1	EMERA US FINANCE LP		01/13/2017	Unknown		14,961	15,000	14,959	14,961		0		0		14,961			0	41	06/15/2026
29358Q-AA-7	ENSCO PLC	C	01/09/2017	Not Available		98,420	100,000	98,025	97,645	1,412	4		1,417		99,062		(642)	(642)	1,488	03/15/2021
32051G-DA-0	FHAMS 04FA2 1A1 - CMO/RMBS		10/01/2017	Paydown		37,777	37,777	31,261	31,316		6,461		6,461		37,777		0	0	1,609	01/25/2035
33850B-AT-4	FSMT 171 2A2 - CMO/RMBS		12/01/2017	Paydown		11,393	11,393	11,545			(151)		(151)		11,393		0	0	56	03/25/2047
34528Q-DL-5	FORDF 144 A1 - ABS		08/15/2017	VARIOUS		100,000	100,000	99,971	99,994		6		6		100,000			0	933	08/15/2019
34530E-AF-4	FORDO 13B C - ABS		07/17/2017	Paydown		25,000	25,000	24,996	24,999		1		1		25,000			0	193	01/15/2019
34530M-AA-7	FORDO 14REV1 A - ABS		06/01/2017	TORONTO DOMINION SECS USA INC		101,000	100,000	99,975	99,987		2		2		99,989		1,011	1,011	998	11/15/2025
361856-DD-6	GMACM 04HE2 M1 - CMO/RMBS		09/01/2017	Paydown		11,504	11,504	11,069	11,220		284		284		11,504		0	0	143	10/25/2033
36186Y-AF-2	GMACN 07HCKM CTF - CMBS		12/01/2017	Paydown		3,453	3,453	3,433	3,435		18		18		3,453		0	0	98	08/10/2052
36198F-AE-2	GSMS 13GC14 A5 - CMBS		12/05/2017	CITIGROUP GLOBAL MKTS/SALOMON		805,969	750,000	811,828	795,972		(5,836)		(5,836)		790,137		15,832	15,832	30,662	08/10/2046
362341-4F-3	GSR 06AR1 3A1 - CMO/RMBS		12/01/2017	Paydown		11,052	12,512	11,545	11,398		1,115		1,115		12,512		(1,461)	(1,461)	182	01/25/2036
36252W-AV-0	GSMS 14GC20 A3 - CMBS		12/01/2017	Paydown		19,175	19,175	19,750	19,529		(354)		(354)		19,175		0	0	426	04/12/2047
369604-BC-6	GENERAL ELECTRIC COMPANY		12/06/2017	Maturity @ 100.0		45,000	45,000	44,638	44,959		41		41		45,000			0	2,363	12/06/2017
36962G-3H-5	GENERAL ELECTRIC CO		09/15/2017	Maturity @ 100.0		100,000	100,000	99,663	99,974		26		26		100,000			0	5,625	09/15/2017
432748-AA-9	HILLTOP HOLDINGS INC		04/01/2017	Adjustment		100,000	100,000	100,000	100,000				0		100,000			0	(6,611)	04/15/2025
432748-AB-7	HILLTOP HOLDINGS INC		04/01/2017	Adjustment									0					0	7,583	04/15/2025
46631Q-AD-4	JPMCC 07CB20 A4 - CMBS		10/01/2017	Paydown		63,202	63,202	69,499	64,501		(1,299)		(1,299)		63,202		0	0	1,512	02/12/2051
46644M-AS-5	JPMMT 153 A3 - CMO/RMBS		12/01/2017	Paydown		19,859	19,859	20,141	20,089		(230)		(230)		19,859		0	0	324	05/25/2045
46647E-AA-9	JPMMT 163 1A1 - CMO/RMBS		12/01/2017	Paydown		15,949	15,949	16,446	16,460		(512)		(512)		15,949			0	279	10/25/2046
500472-AB-1	KONINKLIJKE PHILIPS ELECTRONICS NV	C	06/01/2017	VARIOUS		147,137	140,000	138,327	139,754		10		10		139,765		7,372	7,372	2,885	03/11/2018
50177A-AE-9	LBCMT 07C3 A4 - CMBS		07/01/2017	Paydown		78,951	78,951	86,753	80,110		(1,159)		(1,159)		78,951		0	0	1,861	07/15/2044
55265K-XT-1	MASTR 035 4A4 - CMO/RMBS		04/01/2017	Paydown		22,940	22,940	22,023	22,119		821		821		22,940			0	312	06/25/2033
55314Q-AE-7	MMAF 12A A5 - ABS		12/10/2017	Paydown		56,325	56,325	56,312	56,322		3		3		56,325		0	0	689	06/10/2032
59020U-QD-0	MLMI 05A1 2A1 - CMO/RMBS		09/01/2017	VARIOUS		24,566	24,308	23,925	24,003		59		59		24,062		504	504	483	12/25/2034
590219-AE-1	MLMI 062 2A - CMO/RMBS		11/01/2017	VARIOUS		40,876	38,329	36,662	36,821		429		429		37,250		3,626	3,626	(1,217)	05/25/2036
598329-AC-4	MIDWEST FAMILY HSG LLC		07/01/2017	Paydown		1,941	1,941	1,795	1,616	198	127		325		1,941		0	0	27	01/01/2051
60688C-AE-6	MLCFC 079 A4 - CMBS		10/01/2017	Paydown		57,830	57,830	64,445	58,750		(920)		(920)		57,830		0	0	1,840	09/12/2049
617446-H5-1	MORGAN STANLEY		04/27/2017	Maturity @ 100.0		100,000	100,000	99,697	99,990		10		10		100,000			0	2,775	04/27/2017
61759L-AA-6	MSRR 10GG10 A4A - CMBS		06/01/2017	Paydown		83,850	83,850	96,607	84,309		(460)		(460)		83,850		0	0	781	08/15/2045
61761J-VL-0	MORGAN STANLEY		08/28/2017	BARCLAYS CAPITAL INC		83,110	80,000	79,861	79,890		8		8		79,898		3,211	3,211	2,532	10/23/2024
61766L-BS-7	MSBAM 16C28 A4 - CMBS		09/08/2017	DEUTSCHE BANK SECURITIES INC-BANK DEBT		131,973	125,000	128,742	128,446		(249)		(249)		128,197		3,775	3,775	3,458	01/15/2049
61913P-AR-3	MHL 051 2A - CMO/RMBS		09/01/2017	VARIOUS		29,866	30,237	29,766	29,951		78		78		30,029		(163)	(163)	441	02/25/2035
64828Y-AR-2	NRZT 142 A3 - CMO/RMBS		12/01/2017	Paydown		32,125	32,125	33,159	33,260		(1,135)		(1,135)		32,125		0	0	540	05/26/2054
64829G-AA-7	NRZT 162 A1 - CMO/RMBS		12/01/2017	Paydown		17,218	17,218	17,777	17,796		(578)		(578)		17,218		0	0	287	11/26/2035
64829J-AA-1	NRZT 171 A - CMO/RMBS		12/01/2017	Paydown		23,946	23,946	24,650			(704)		(704)		23,946		0	0	354	02/26/2057
694308-HC-4	PACIFIC GAS AND ELECTRIC CO		10/16/2017	MITSUBISHI UFJ SECURITIES		205,116	200,000	198,986	199,310		77		77		199,388		5,728	5,728	5,471	06/15/2023
709629-AN-9	PENTAIR FINANCE SA	C	05/26/2017	Unknown		78,640	75,000	74,918	74,938		6		6		74,944		3,695	3,695	1,896	09/15/2020
72650R-BE-1	PLAINS ALL AMERICAN PIPELINE LP		08/24/2017	BARCLAYS CAPITAL INC		67,088	75,000	74,801	74,818		2		2		74,820		(7,733)	(7,733)	2,487	06/15/2044
74958T-AB-9	RFMSI 07SA3 2A1 - CMO/RMBS		07/01/2017	VARIOUS		67,842	75,504	58,791	60,581		1,827		1,827		62,409		5,433	5,433	1,844	07/27/2037
756109-AK-0	REALTY INCOME CORP		12/15/2017	Call @ 100.0		75,000	75,000	81,448	77,194		(762)		(762)		76,431		(1,431)	(1,431)	12,429	08/15/2019
760985-ZH-7	RAMP 03RS8 MI1 - CMO/RMBS		10/25/2017	Paydown		72,808	72,808	72,814	72,609		199		199		72,808		0	0	3,346	09/25/2033
76110V-MH-8	RFMS2 03HI1 M1 - CMO/RMBS		09/01/2017	Paydown		6,153	6,154	6,213	6,151		3		3		6,154		0	0	140	04/25/2028
76110W-QR-0	RASC 03KS2 A16 - CMO/RMBS		05/01/2017	Paydown		13,676	13,676	13,121	13,454		222		222		13,676		0	0	172	04/25/2033
78473W-AC-7	STARM 074 2A1 - CMO/RMBS		06/01/2017	VARIOUS		28,229	29,969	26,650	27,156		120		120		27,276		953	953	(177)	10/25/2037
80284M-AE-0	SDART 154 B - ABS		12/15/2017	Paydown		25,835	25,835	25,834	25,835		1		1		25,835		0	0	460	06/15/2020
81744F-FJ-1	SEMT 0411 A1 - CMO/RMBS		10/01/2017	VARIOUS		4,578	4,842	4,842	4,842				0		4,842		(264)	(264)	54	12/20/2034
81744F-FY-8	SEMT 0412 A1 - CMO/RMBS		09/01/2017	VARIOUS		5,029	5,261	5,261	5,261				0		5,261		(232)	(232)	44	01/20/2035
82281E-AA-5	SCOT 161 A1 - CMO/RMBS		12/01/2017	Paydown		14,850	14,850	15,003	15,002		(153)		(153)		14,850		0	0	227	11/26/2046
85172H-AA-3	SLFMT 133 A - CMO/RMBS		11/01/2017	Paydown		67,679	67,679	67,670	67,637		42		42		67,679		0	0	885	09/25/2057
86359A-MH-3	SASC 03AL1 B1 - CMBS/RMBS		05/01/2017	Paydown		2,186	2,186	1,907	2,027		159		159		2,186			0	17	04/25/2031
86359A-MH-3	SASC 03AL1 B1 - RMBS		12/01/2017	Paydown		6,049	6,049	5,278	5,610		439		439		6,049			0	134	04/25/2031
86359A-WU-3	SASC 03AL2 B1 - CMBS/RMBS		05/01/2017	Paydown		1,777	1,777	1,527	1,565		212		212		1,777			0	27	01/25/2031
86359A-WU-3	SASC 03AL2 B1 - RMBS		12/01/2017	Paydown		8,221	8,221	7,065	7,239		982		982		8,221		0	0	237	01/25/2031
86359B-A4-3	SASC 0415 4A1 - CMO/RMBS		06/01/2017	VARIOUS		7,192	7,192	7,392	7,211		(19)		(19)		7,192		0	0	155	09/25/2019
887317-AE-5	TIME WARNER INC		12/22/2017	Unknown		118,230	95,000	108,883	108,130		(295)		(295)		107,835		10,395	10,395	7,477	03/15/2040

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B/A. C.V. (11+12-13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
887317-AH-8	TIME WARNER INC.		12/22/2017	Unknown		24,652	20,000	19,986	19,988		0		0		19,988		4,663	4,663	1,752	07/15/2040
88732J-AH-1	SPECTRUM MANAGEMENT HOLDING COMPANY LLC		04/10/2017	Call @ 100.0		50,000	50,000	50,000	50,000				0		50,000			0	1,432	05/01/2017
89172R-AR-6	TPMT 156 A1B - CMO/RMBS		12/25/2017	Paydown		16,012	16,012	15,899	16,158		(1,764)		(1,764)		16,012			0	198	04/26/2055
89173F-AA-8	TPMT 171 A1 - CMO/RMBS		12/01/2017	Paydown		17,751	17,751	17,775			(24)		(24)		17,751			0	178	10/25/2056
89655V-AA-0	TRL 031 A - ABS		10/01/2017	Paydown		4,135	4,135	4,135	4,135				0		4,135			0	70	10/12/2026
92935J-BC-8	WFRBS 11C2 A4 - CMBS		12/01/2017	Paydown		1,487	1,487	1,517	1,499		(12)		(12)		1,487			0	66	02/15/2044
94981Y-AB-7	WFMBS 04BB A2 - CMO/RMBS		12/01/2017	Paydown		5,416	5,416	5,434	5,428		(13)		(13)		5,416			0	73	01/25/2035
949834-AA-3	WFMBS 0714 1A1 - CMO/RMBS		12/01/2017	Paydown		7,736	8,363	8,267	7,834	354	176		529		8,363		(627)	(627)	248	10/25/2037
94983R-AD-6	WFMBS 06AR5 2A1 - CMO/RMBS		09/01/2017	VARIOUS		47,014	48,678	41,093	41,531		927		927		42,459		4,556	4,556	395	04/25/2036
94984G-AD-9	WFMBS 06AR12 2A1 - CMO/RMBS		09/01/2017	VARIOUS		37,063	36,957	33,205	33,174		621		621		33,796		3,267	3,267	74	09/25/2036
94986F-AF-4	WFMBS 0712 A6 - CMO/RMBS		12/01/2017	Paydown		32,866	32,866	31,095	32,250		616		616		32,866		0	0	828	09/25/2037
3899999 - Bonds - Industrial and Miscellaneous (Unaffiliated)						5,751,654	5,630,045	5,694,944	5,579,303	3,092	15,035	0	18,128	0	5,657,449	0	94,205	94,205	159,322	XXX
8399997 - Bonds - Subtotals - Bonds - Part 4						8,790,599	8,626,619	8,904,951	8,625,898	3,092	(38,787)	0	(35,695)	0	8,682,042	0	108,558	108,558	244,223	XXX
8399998 - Bonds - Summary item from Part 5 for Bonds						635,568	629,628	630,886		0	354	0	354	0	631,240	0	4,328	4,328	9,954	XXX
8399999 - Bonds - Subtotals - Bonds						9,426,167	9,256,247	9,535,837	8,625,898	3,092	(38,433)	0	(35,341)	0	9,313,282	0	112,885	112,885	254,177	XXX
Common Stocks - Mutual Funds																				
04314H-85-7	ARTISAN INTERNATNL VALUE CL INSTI MF		12/01/2017	Unknown	19,010.837	783,263		632,681	618,423	14,258			14,258		632,681		150,582	150,582		XXX
922040-10-0	VANGUARD CL INST INDEX MF		11/16/2017	Unknown	4,288.182	1,000,000		551,717	874,060	(322,343)			(322,343)		551,717		448,283	448,283	13,765	XXX
9299999 - Common Stocks - Mutual Funds						1,783,263	XXX	1,184,398	1,492,483	(308,085)	0	0	(308,085)	0	1,184,398	0	598,865	598,865	13,765	XXX
9799997 - Common Stocks - Subtotals - Common Stocks - Part 4						1,783,263	XXX	1,184,398	1,492,483	(308,085)	0	0	(308,085)	0	1,184,398	0	598,865	598,865	13,765	XXX
9799999 - Common Stocks - Subtotals - Common Stocks						1,783,263	XXX	1,184,398	1,492,483	(308,085)	0	0	(308,085)	0	1,184,398	0	598,865	598,865	13,765	XXX
9899999 - Common Stocks - Subtotals - Preferred and Common Stocks						1,783,263	XXX	1,184,398	1,492,483	(308,085)	0	0	(308,085)	0	1,184,398	0	598,865	598,865	13,765	XXX
9999999 Totals						11,209,430	XXX	10,720,235	10,118,381	(304,992)	(38,433)	0	(343,425)	0	10,497,680	0	711,750	711,750	267,942	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stocks)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change In B./A. C.V. (12 + 13 - 14)	Total Foreign Exchange Change in B./A. C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions																				
3138LH-Q5-6	FN AN4975 - RMBS		03/01/2017	FED BUY	12/04/2017	FED SELL	65,000	65,421	66,077	65,378		(43)		(43)			698	698	1,629	174
31418C-GG-3	FN MA2898 - RMBS		03/01/2017	FED BUY	08/01/2017	VARIOUS	350,000	350,930	356,031	351,335		406		406			4,696	4,696	5,009	438
3199999 - Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions							415,000	416,351	422,107	416,713	0	362	0	362	0	0	5,394	5,394	6,638	611
Bonds - Industrial and Miscellaneous (Unaffiliated)																				
17319W-AA-7	CGCMT 13SMP A - CMBS		10/01/2017	Unknown	12/14/2017	Paydown	174,628	174,640	174,628	174,628		(12)		(12)			0	0	2,728	307
747525-AU-7	QUALCOMM INC		05/19/2017	GOLDMAN SACHS AND CO	11/07/2017	RBC CAPITAL MARKETS, LLC	40,000	39,895	38,833	39,899		4		4			(1,066)	(1,066)	589	
3899999 - Bonds - Industrial and Miscellaneous (Unaffiliated)							214,628	214,535	213,461	214,527	0	(8)	0	(8)	0	0	(1,066)	(1,066)	3,317	307
8399998 - Bonds - Subtotals - Bonds							629,628	630,886	635,568	631,240	0	354	0	354	0	0	4,328	4,328	9,954	918
9999999 Totals								630,886	635,568	631,240	0	354	0	354	0	0	4,328	4,328	9,954	918

Schedule D - Part 6 - Section 1

NONE

Schedule D - Part 6 - Section 2

NONE

Schedule DA - Part 1

NONE

Schedule DB - Part A - Section 1

NONE

Schedule DB - Part A - Section 2

NONE

Schedule DB - Part B - Section 1

NONE

Schedule DB - Part B - Section 2

NONE

Schedule DB - Part D - Section 1

NONE

Schedule DB - Part D - Section 2

NONE

Schedule DL - Part 1

NONE

Schedule DL - Part 2

NONE

SCHEDULE E - PART 1 - CASH

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
OPEN DEPOSITORIES						
JP Morgan Chase Bank, N.A. Chicago, IL					3,545,833	XXX
0199998 Deposits in 2 depositories that do not exceed the allowable limit in any one depository - Open Depositories	XXX	XXX			41,827	XXX
0199999 Totals - Open Depositories	XXX	XXX	0	0	3,587,660	XXX
0399999 Total Cash on Deposit	XXX	XXX	0	0	3,587,660	XXX
0499999 Cash in Company's Office	XXX	XXX	XXX	XXX		XXX
0599999 Total Cash	XXX	XXX	0	0	3,587,660	XXX

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

1. January	3,127,520	4. April	3,225,235	7. July	2,876,122	10. October	2,297,950
2. February	3,528,578	5. May	3,454,705	8. August	2,008,540	11. November	3,004,436
3. March	2,924,111	6. June	2,664,113	9. September	1,650,385	12. December	3,587,660

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due & Accrued	9 Amount Received During Year
Exempt Money Market Mutual Funds - as Identified by SVO								
	FIRST AMER:TRES OBLG:V	SD	12/04/2017	1.080		1,051	1	0
	JPMORGAN:US GVT MM:AGCY		12/01/2017	1.110			2,970	
	WELLS FRGO TREASURY PLUS CL I MMF	SD	12/04/2017	1.170		479	0	0
8599999 - Exempt Money Market Mutual Funds - as Identified by SVO						1,530	2,971	1
All Other Money Market Mutual Funds								
	PLAN INVMNT:MONEY MKT		12/01/2017	1.390		6,731	8	47
	SS INST INV:LIQ RSVS;ADM		12/28/2017	1.200		615,057	612	1
	SS INST INV:LIQ RSVS;ADM	SD	12/01/2017	1.200		14,511	14	0
8699999 - All Other Money Market Mutual Funds						636,299	633	48
8899999 Total Cash Equivalents						637,829	3,604	48

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, etc.	1 Type of Deposits	2 Purpose of Deposits	Deposits For the Benefit of All Policyholders 3 Book/Adjusted Carrying Value	4 Fair Value	All Other Special Deposits 5 Book/Adjusted Carrying Value	6 Fair Value
1. Alabama AL						
2. Alaska AK						
3. Arizona AZ						
4. Arkansas AR	B	State Requirement	163,682	159,714		
5. California CA						
6. Colorado CO						
7. Connecticut CT						
8. Delaware DE						
9. District of Columbia DC						
10. Florida FL	B	State Requirement	219,890	214,615		
11. Georgia GA	B	State Requirement	84,699	83,473		
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	B	State Requirement			113,556	111,976
23. Michigan MI						
24. Minnesota MN						
25. Mississippi MS						
26. Missouri MO						
27. Montana MT						
28. Nebraska NE						
29. Nevada NV	B	State Requirement	225,831	224,563		
30. New Hampshire NH	B	State Requirement	521,717	516,729		
31. New Jersey NJ						
32. New Mexico NM	B	State Requirement			228,386	224,597
33. New York NY						
34. North Carolina NC	B	State Requirement	210,060	209,572		
35. North Dakota ND						
36. Ohio OH	B	State Requirement	2,566,682	2,549,070		
37. Oklahoma OK						
38. Oregon OR	B	State Requirement			270,405	268,302
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	B	State Requirement			209,959	208,679
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 Other Alien OT	XXX	XXX	0	0	4,013,563	4,046,942
59. Total	XXX	XXX	3,992,561	3,957,736	4,835,869	4,860,496
DETAILS OF WRITE-INS						
5801. 31392CT61	B	Held for collateral			76,889	86,792
5802. 31415RZU1	B	Held for collateral			21,901	24,597
5803. 31412DSQ2	B	Held for collateral			19,739	21,042
5898. Sum of remaining write-ins for Line 58 from overflow page	XXX	XXX	0	0	3,895,034	3,914,511
5899. Totals (Lines 5801 - 5803 + 5898) (Line 58 above)	XXX	XXX	0	0	4,013,563	4,046,942

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