FRATERNAL ORDERS - ASSOCIATION EDITION

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ANNUAL STATEMENT

For the Year Ended December 31, 2017

of the Condition and Affairs of the

Catholic Ladies of Columbia

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

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

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

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

OFFICERS

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

OTHER

DIRECTORS OR TRUSTEES

TERESA M BRODMAN HELEN RALL IRENE BORROR SISTER DEBRA WISCHMEYER

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

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

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

Subscribed and sworn to before me
This _____ day of _____ 2018

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

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings 1 Amount	2 Percentage	Admitted Assets as Reported in the Annual Statement 3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage
1. Bonds:						
1.1 U.S. treasury securities		0.0			0	0.0
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies		0.0			0	0.0
1.22 Issued by U.S. government sponsored agencies		0.0			0	0.0
1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities)		0.0			0	0.0
1.4 Securities issued by states, territories and possessions and political subdivisions in the U.S.:						
1.41 States, territories and possessions general obligations	1,388,654	1.2	1,388,654		1,388,654	1.2
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations	11,528,413	9.9	11,528,413		11,528,413	9.8
1.43 Revenue and assessment obligations	24,505,678	21.1	24,505,678		24,505,678	20.7
1.44 Industrial development and similar obligations		0.0			0	0.0
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA		0.0			0	0.0
1.512 Issued or guaranteed by FNMA and FHLMC		0.0			0	0.0
1.513 All other		0.0			0	0.0
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA	5,012	0.0	5,012		5,012	0.0
1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-based securities issued or guaranteed by agencies shown in Line 1.521		0.0			0	0.0
1.523 All other		0.0			0	0.0
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	72,352,399	62.2	72,352,399		72,352,399	61.2
2.2 Unaffiliated non-U.S. securities (including Canada)	4,801,551	4.1	4,801,551		4,801,551	4.1
2.3 Affiliated securities		0.0			0	0.0
3. Equity interests:						
3.1 Investments in mutual funds		0.0			0	0.0
3.2 Preferred stocks:						
3.21 Affiliated		0.0			0	0.0
3.22 Unaffiliated	1,577,711	1.4	1,577,711		1,577,711	1.3
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated		0.0			0	0.0
3.32 Unaffiliated		0.0			0	0.0
3.4 Other equity securities:						
3.41 Affiliated		0.0			0	0.0
3.42 Unaffiliated		0.0			0	0.0
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated		0.0			0	0.0
3.52 Unaffiliated		0.0			0	0.0
4. Mortgage loans:						
4.1 Construction and land development		0.0			0	0.0
4.2 Agricultural		0.0			0	0.0
4.3 Single family residential properties		0.0			0	0.0
4.4 Multifamily residential properties		0.0			0	0.0
4.5 Commercial loans		0.0			0	0.0
4.6 Mezzanine real estate loans		0.0			0	0.0
5. Real estate investments:						
5.1 Property occupied by company		0.0			0	0.0
5.2 Property held for production of income (including $.....0 of property acquired in satisfaction of debt)		0.0			0	0.0
5.3 Property held for sale (including $.....0 property acquired in satisfaction of debt)		0.0			0	0.0
6. Contract loans		0.0	1,249,223		1,249,223	1.1
7. Derivatives		0.0			0	0.0
8. Receivables for securities		0.0			0	0.0
9. Securities lending (Line 10, Asset Page reinvested collateral)		0.0		XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments	192,914	0.2	736,643		736,643	0.6
11. Other invested assets		0.0			0	0.0
12. Total invested assets	116,352,331	100.0	118,145,284	0	118,145,284	100.0

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

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

NONE

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

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

NONE

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

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

NONE

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		94,531,154
2.	Cost of bonds and stocks acquired, Part 3, Column 7		28,204,524
3.	Accrual of discount		20,561
4.	Unrealized valuation increase (decrease):		
	4.1 Part 1, Column 12	27	
	4.2 Part 2, Section 1, Column 15		
	4.3 Part 2, Section 2, Column 13		
	4.4 Part 4, Column 11		27
5.	Total gain (loss) on disposals, Part 4, Column 19		50,036
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7		6,206,248
7.	Deduct amortization of premium		440,654
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1 Part 1, Column 15		
	8.2 Part 2, Section 1, Column 19		
	8.3 Part 2, Section 2, Column 16		
	8.4 Part 4, Column 15		0
9.	Deduct current year's other-than-temporary impairment recognized:		
	9.1 Part 1, Column 14		
	9.2 Part 2, Section 1, Column 17		
	9.3 Part 2, Section 2, Column 14		
	9.4 Part 4, Column 13		0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)		116,159,399
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)		116,159,399

SCHEDULE D - SUMMARY BY COUNTRY

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

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS	1. United States				
Governments (Including all obligations	2. Canada				
guaranteed by governments)	3. Other Countries				
	4. Totals	0	0	0	0
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	1,388,654	1,379,115	1,407,029	1,260,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	11,528,413	11,632,295	11,654,359	10,830,000
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	24,510,690	25,262,856	24,761,655	22,535,126
Industrial and Miscellaneous, SVO Identified	8. United States	72,352,399	76,574,045	73,115,924	67,100,420
Funds and Hybrid Securities (Unaffiliated)	9. Canada	641,999	677,471	646,804	610,000
	10. Other Countries	4,159,552	4,272,152	4,181,634	3,862,000
	11. Totals	77,153,950	81,523,667	77,944,362	71,572,420
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	114,581,706	119,797,933	115,767,405	106,197,546
PREFERRED STOCKS	14. United States	1,577,711	1,597,374	1,577,711	
Industrial and Miscellaneous (Unaffiliated)	15. Canada				
	16. Other Countries				
	17. Totals	1,577,711	1,597,374	1,577,711	
Parent, Subsidiaries and Affiliates	18. Totals				
	19. Total Preferred Stocks	1,577,711	1,597,374	1,577,711	
COMMON STOCKS	20. United States				
Industrial and Miscellaneous (Unaffiliated)	21. Canada				
	22. Other Countries				
	23. Totals	0	0	0	
Parent, Subsidiaries and Affiliates	24. Totals				
	25. Total Common Stocks	0	0	0	
	26. Total Stocks	1,577,711	1,597,374	1,577,711	
	27. Total Bonds and Stocks	116,159,417	121,395,307	117,345,116	

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 10.7	9 Total from Column 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						XXX	0	0.0	327,202	0.4		
1.2 NAIC 2						XXX	0	0.0		0.0		
1.3 NAIC 3						XXX	0	0.0		0.0		
1.4 NAIC 4						XXX	0	0.0		0.0		
1.5 NAIC 5						XXX	0	0.0		0.0		
1.6 NAIC 6						XXX	0	0.0		0.0		
1.7 Totals	0	0	0	0	0	XXX	0	0.0	327,202	0.4	0	0
2. **All Other Governments**												
2.1 NAIC 1						XXX	0	0.0		0.0		
2.2 NAIC 2						XXX	0	0.0		0.0		
2.3 NAIC 3						XXX	0	0.0		0.0		
2.4 NAIC 4						XXX	0	0.0		0.0		
2.5 NAIC 5						XXX	0	0.0		0.0		
2.6 NAIC 6						XXX	0	0.0		0.0		
2.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. **U.S. States, Territories and Possessions, etc., Guaranteed**												
3.1 NAIC 1		40,499	767,881	419,333		XXX	1,227,713	1.1	1,000,005	1.1	1,227,713	
3.2 NAIC 2	40,235	120,706				XXX	160,941	0.1	201,664	0.2	160,941	
3.3 NAIC 3						XXX	0	0.0		0.0		
3.4 NAIC 4						XXX	0	0.0		0.0		
3.5 NAIC 5						XXX	0	0.0		0.0		
3.6 NAIC 6						XXX	0	0.0		0.0		
3.7 Totals	40,235	161,205	767,881	419,333	0	XXX	1,388,654	1.2	1,201,669	1.3	1,388,654	0
4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed**												
4.1 NAIC 1	200,085	2,125,830	3,979,772	3,839,520	1,313,204	XXX	11,458,413	10.0	9,532,335	10.3	11,458,413	
4.2 NAIC 2		70,000				XXX	70,000	0.1	100,014	0.1	70,000	
4.3 NAIC 3						XXX	0	0.0		0.0		
4.4 NAIC 4						XXX	0	0.0		0.0		
4.5 NAIC 5						XXX	0	0.0		0.0		
4.6 NAIC 6						XXX	0	0.0		0.0		
4.7 Totals	200,085	2,195,830	3,979,772	3,839,520	1,313,204	XXX	11,528,413	10.1	9,632,349	10.4	11,528,413	0
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**												
5.1 NAIC 1	131,879	3,470,577	7,414,801	9,449,937	3,444,193	XXX	23,911,386	20.9	18,244,625	19.6	23,810,996	100,390
5.2 NAIC 2	132,549	189,266	277,488			XXX	599,303	0.5	487,028	0.5	399,303	200,000
5.3 NAIC 3						XXX	0	0.0		0.0		
5.4 NAIC 4						XXX	0	0.0		0.0		
5.5 NAIC 5						XXX	0	0.0		0.0		
5.6 NAIC 6						XXX	0	0.0		0.0		
5.7 Totals	264,428	3,659,843	7,692,289	9,449,937	3,444,193	XXX	24,510,690	21.4	18,731,653	20.1	24,210,299	300,390

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 10.7	9 Total from Column 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	611,339	2,002,575	10,320,818	15,424,646	18,689,840	XXX	47,049,218	41.1	30,763,356	33.1	46,481,088	568,130
6.2 NAIC 2	861,788	3,661,491	3,842,194	7,978,450	5,901,686	XXX	22,245,608	19.4	22,828,364	24.6	22,245,608	
6.3 NAIC 3	183,485	642,622	411,554	2,443,360	721,739	XXX	4,402,759	3.8	4,886,384	5.3	4,402,759	
6.4 NAIC 4			198,771	618,821	418,664	XXX	1,236,257	1.1	1,269,962	1.4	1,236,257	
6.5 NAIC 5						XXX	0	0.0		0.0		
6.6 NAIC 6						XXX	0	0.0		0.0		
6.7 Totals	1,656,611	6,306,687	14,773,339	26,465,277	25,731,930	XXX	74,933,843	65.4	59,748,065	64.3	74,365,713	568,130
7. **Hybrid Securities**												
7.1 NAIC 1					515,326	XXX	515,326	0.4	715,113	0.8	515,326	
7.2 NAIC 2	100,000				1,505,231	XXX	1,605,231	1.4	2,610,499	2.8	1,605,231	
7.3 NAIC 3			99,550			XXX	99,550	0.1		0.0	99,550	
7.4 NAIC 4						XXX	0	0.0		0.0		
7.5 NAIC 5						XXX	0	0.0		0.0		
7.6 NAIC 6						XXX	0	0.0		0.0		
7.7 Totals	100,000	0	99,550	0	2,020,557	XXX	2,220,107	1.9	3,325,613	3.6	2,220,107	0
8. **Parent, Subsidiaries and Affiliates**												
8.1 NAIC 1						XXX	0	0.0		0.0		
8.2 NAIC 2						XXX	0	0.0		0.0		
8.3 NAIC 3						XXX	0	0.0		0.0		
8.4 NAIC 4						XXX	0	0.0		0.0		
8.5 NAIC 5						XXX	0	0.0		0.0		
8.6 NAIC 6						XXX	0	0.0		0.0		
8.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
9. **SVO Identified Funds**												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX		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 Column 7 as a % of Line 10.7	9 Total from Column 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) 943,303	7,639,482	22,483,272	29,133,436	23,962,564	0	84,162,056	73.5	XXX	XXX	83,493,536	668,520
10.2 NAIC 2	(d) 1,134,572	4,041,462	4,119,682	7,978,450	7,406,917	0	24,681,084	21.5	XXX	XXX	24,481,084	200,000
10.3 NAIC 3	(d) 183,485	642,622	511,104	2,443,360	721,739	0	4,502,309	3.9	XXX	XXX	4,502,309	0
10.4 NAIC 4	(d) 0	0	198,771	618,821	418,664	0	1,236,257	1.1	XXX	XXX	1,236,257	0
10.5 NAIC 5	(d) 0	0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
10.6 NAIC 6	(d) 0	0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
10.7 Totals	2,261,360	12,323,566	27,312,830	40,174,067	32,509,884	0	(b) 114,581,706	100.0	XXX	XXX	113,713,186	868,520
10.8 Line 10.7 as a % of Col. 7	2.0	10.8	23.8	35.1	28.4	0.0	100.0	XXX	XXX	XXX	99.2	0.8
11. **Total Bonds Prior Year**												
11.1 NAIC 1	1,921,214	7,059,736	16,039,794	17,072,439	18,489,453		XXX	XXX	60,582,637	65.2	60,184,938	397,699
11.2 NAIC 2	2,345,467	4,823,687	3,545,968	8,245,494	7,266,954		XXX	XXX	26,227,570	28.2	26,227,570	
11.3 NAIC 3	178,000	446,190	302,996	2,946,739	1,012,459		XXX	XXX	4,886,384	5.3	4,886,384	
11.4 NAIC 4		101,384	198,570	970,007			XXX	XXX	1,269,962	1.4	1,269,962	
11.5 NAIC 5							XXX	XXX	(c) 0	0.0		
11.6 NAIC 6							XXX	XXX	(c) 0	0.0		
11.7 Totals	4,444,682	12,430,997	20,087,328	29,234,678	26,768,866	0	XXX	XXX	(b) 92,966,552	100.0	92,568,853	397,699
11.8 Line 11.7 as a % of Col. 9	4.8	13.4	21.6	31.4	28.8	0.0	XXX	XXX	100.0	XXX	99.6	0.4
12. **Total Publicly Traded Bonds**												
12.1 NAIC 1	943,303	7,539,092	22,177,861	28,870,716	23,962,564		83,493,536	72.9	60,184,938	64.7	83,493,536	XXX
12.2 NAIC 2	1,110,994	3,932,645	4,052,078	7,978,450	7,406,917		24,481,084	21.4	26,227,570	28.2	24,481,084	XXX
12.3 NAIC 3	183,485	642,622	511,104	2,443,360	721,739		4,502,309	3.9	4,886,384	5.3	4,502,309	XXX
12.4 NAIC 4			198,771	618,821	418,664		1,236,257	1.1	1,269,962	1.4	1,236,257	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	2,237,782	12,114,358	26,939,815	39,911,347	32,509,884	0	113,713,186	99.2	92,568,853	99.6	113,713,186	XXX
12.8 Line 12.7 as a % of Col. 7	2.0	10.7	23.7	35.1	28.6	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	2.0	10.6	23.5	34.8	28.4	0.0	99.2	XXX	XXX	XXX	99.2	XXX
13. **Total Privately Placed Bonds**												
13.1 NAIC 1		100,390	305,410	262,720			668,520	0.6	397,699	0.4	XXX	668,520
13.2 NAIC 2	23,578	108,817	67,605				200,000	0.2	0	0.0	XXX	200,000
13.3 NAIC 3							0	0.0	0	0.0	XXX	0
13.4 NAIC 4							0	0.0	0	0.0	XXX	0
13.5 NAIC 5							0	0.0	0	0.0	XXX	0
13.6 NAIC 6							0	0.0	0	0.0	XXX	0
13.7 Totals	23,578	209,208	373,015	262,720	0	0	868,520	0.8	397,699	0.4	XXX	868,520
13.8 Line 13.7 as a % of Col. 7	2.7	24.1	42.9	30.2	0.0	0.0	100.0	XXX	XXX	XXX	XXX	100.0
13.9 Line 13.7 as a % of Line 10.7, Col. 7, Section 10	0.0	0.2	0.3	0.2	0.0	0.0	0.8	XXX	XXX	XXX	XXX	0.8

(a) Includes $.....868,520 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $.....0 current year, $.....0 prior year of bonds with Z designations and $.....145,000 current year, $.....180,014 prior year of bonds with Z* designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement. "Z*" means the SVO could not evaluate the obligation because valuation procedures for the security class are under regulatory review.

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

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

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 10.6	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. **U.S. Governments**												
1.1 Issuer Obligations						XXX	0	0.0	327,202	0.4		
1.2 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
1.3 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
1.4 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
1.5 Totals	0	0	0	0	0	XXX	0	0.0	327,202	0.4	0	0
2. **All Other Governments**												
2.1 Issuer Obligations						XXX	0	0.0		0.0		
2.2 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
2.3 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
2.4 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
2.5 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. **U.S. States, Territories and Possessions, Guaranteed**												
3.1 Issuer Obligations	40,235	161,205	767,881	419,333		XXX	1,388,654	1.2	1,201,669	1.3	1,388,654	
3.2 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
3.3 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
3.4 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
3.5 Totals	40,235	161,205	767,881	419,333	0	XXX	1,388,654	1.2	1,201,669	1.3	1,388,654	0
4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed**												
4.1 Issuer Obligations	200,085	2,195,830	3,979,772	3,839,520	1,313,204	XXX	11,528,413	10.1	9,632,349	10.4	11,528,413	
4.2 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
4.3 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
4.4 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
4.5 Totals	200,085	2,195,830	3,979,772	3,839,520	1,313,204	XXX	11,528,413	10.1	9,632,349	10.4	11,528,413	0
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**												
5.1 Issuer Obligations	262,699	3,656,573	7,692,276	9,449,937	3,444,193	XXX	24,505,678	21.4	18,724,950	20.1	24,205,288	300,390
5.2 Residential Mortgage-Backed Securities	1,729	3,270	13			XXX	5,012	0.0	6,704	0.0	5,012	
5.3 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
5.4 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
5.5 Totals	264,428	3,659,843	7,692,289	9,449,937	3,444,193	XXX	24,510,690	21.4	18,731,653	20.1	24,210,299	300,390
6. **Industrial and Miscellaneous (unaffiliated)**												
6.1 Issuer Obligations	1,656,611	6,306,687	14,773,339	26,465,277	25,731,930	XXX	74,933,843	65.4	59,748,065	64.3	74,365,713	568,130
6.2 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
6.3 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
6.4 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
6.5 Totals	1,656,611	6,306,687	14,773,339	26,465,277	25,731,930	XXX	74,933,843	65.4	59,748,065	64.3	74,365,713	568,130
7. **Hybrid Securities**												
7.1 Issuer Obligations	100,000		99,550		2,020,557	XXX	2,220,107	1.9	3,325,613	3.6	2,220,107	
7.2 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
7.3 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
7.4 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
7.5 Totals	100,000	0	99,550	0	2,020,557	XXX	2,220,107	1.9	3,325,613	3.6	2,220,107	0
8. **Parent, Subsidiaries and Affiliates**												
8.1 Issuer Obligations						XXX	0	0.0		0.0		
8.2 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
8.3 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
8.4 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
8.5 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 10.6	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. **SVO Identified Funds**												
9.1 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.2 Bond Mutual Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX		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	2,259,631	12,320,295	27,312,818	40,174,067	32,509,884	XXX	114,576,695	100.0	XXX	XXX	113,708,174	868,520
10.2 Residential Mortgage-Backed Securities	1,729	3,270	13	0	0	XXX	5,012	0.0	XXX	XXX	5,012	0
10.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
10.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
10.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
10.6 Totals	2,261,360	12,323,566	27,312,830	40,174,067	32,509,884	0	114,581,706	100.0	XXX	XXX	113,713,186	868,520
10.7 Line 10.6 as a % of Col. 7	2.0	10.8	23.8	35.1	28.4	0.0	100.0	XXX	XXX	XXX	99.2	0.8
11. **Total Bonds Prior Year**												
11.1 Issuer Obligations	4,442,745	12,426,801	20,086,757	29,234,678	26,768,866	XXX	XXX	XXX	92,959,848	100.0	92,562,149	397,699
11.2 Residential Mortgage-Backed Securities	1,936	4,196	571			XXX	XXX	XXX	6,704	0.0	6,704	
11.3 Commercial Mortgage-Backed Securities						XXX	XXX	XXX	0	0.0		
11.4 Other Loan-Backed and Structured Securities						XXX	XXX	XXX	0	0.0		
11.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		XXX	XXX	0	0.0		
11.6 Totals	4,444,682	12,430,997	20,087,328	29,234,678	26,768,866	0	XXX	XXX	92,966,552	100.0	92,568,853	397,699
11.7 Line 11.6 as a % of Col. 9	4.8	13.4	21.6	31.4	28.8	0.0	XXX	XXX	100.0	XXX	99.6	0.4
12. **Total Publicly Traded Bonds**												
12.1 Issuer Obligations	2,236,053	12,111,088	26,939,802	39,911,347	32,509,884	XXX	113,708,174	99.2	92,562,149	99.6	113,708,174	XXX
12.2 Residential Mortgage-Backed Securities	1,729	3,270	13			XXX	5,012	0.0	6,704	0.0	5,012	XXX
12.3 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0	0	XXX
12.4 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0	0	XXX
12.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0	0	XXX
12.6 Totals	2,237,782	12,114,358	26,939,815	39,911,347	32,509,884	0	113,713,186	99.2	92,568,853	99.6	113,713,186	XXX
12.7 Line 12.6 as a % of Col. 7	2.0	10.7	23.7	35.1	28.6	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	2.0	10.6	23.5	34.8	28.4	0.0	99.2	XXX	XXX	XXX	99.2	XXX
13. **Total Privately Placed Bonds**												
13.1 Issuer Obligations	23,578	209,208	373,015	262,720		XXX	868,520	0.8	397,699	0.4	XXX	868,520
13.2 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0	XXX	0
13.3 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0	XXX	0
13.4 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0	XXX	0
13.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0	XXX	0
13.6 Totals	23,578	209,208	373,015	262,720	0	0	868,520	0.8	397,699	0.4	XXX	868,520
13.7 Line 13.6 as a % of Col. 7	2.7	24.1	42.9	30.2	0.0	0.0	100.0	XXX	XXX	XXX	XXX	100.0
13.8 Line 13.6 as a % of Line 10.6, Col. 7, Section 10	0.0	0.2	0.3	0.2	0.0	0.0	0.8	XXX	XXX	XXX	XXX	0.8

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	327,202	327,202			
2. Cost of short-term investments acquired	16,902,828	16,902,828			
3. Accrual of discount	0				
4. Unrealized valuation increase (decrease)	0				
5. Total gain (loss) on disposals	0				
6. Deduct consideration received on disposals	17,230,030	17,230,030			
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)	0	0	0	0	0
11. Deduct total nonadmitted amounts	0				
12. Statement value at end of current period (Line 10 minus Line 11)	0	0	0	0	0

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

Sch. DB - Pt. A - Verification
NONE

Sch. DB - Pt. B - Verification
NONE

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

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

Sch. DB - Verification
NONE

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			
2. Cost of cash equivalents acquired	192,914		192,914	
3. Accrual of discount	0			
4. Unrealized valuation increase (decrease)	0			
5. Total gain (loss) on disposals	0			
6. Deduct consideration received on disposals	0			
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)	192,914	0	192,914	0
11. Deduct total nonadmitted amounts	0			
12. Statement value at end of current period (Line 10 minus Line 11)	192,914	0	192,914	0

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

Sch. A - Pt. 1
NONE

Sch. A - Pt. 2
NONE

Sch. A - Pt. 3
NONE

Sch. B - Pt. 1
NONE

Sch. B - Pt. 2
NONE

Sch. B - Pt. 3
NONE

Sch. BA - Pt. 1
NONE

Sch. BA - Pt. 2
NONE

Sch. BA - Pt. 3
NONE

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
U.S. States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																					
20772J 7U 0	CONNECTICUT ST-BAM 5.632 12/1/2029			1	1FE	119,388	116.027	116,027	100,000	118,959		(429)			5.632	3.447	JD	469	2,816	09/19/2017.	12/01/2029.
20772J AA 0	CONNECTISCUT ST.			1	1FE	254,542	114.314	228,628	200,000	249,392		(3,502)			5.295	2.812	AO	2,648	10,590	07/08/2016.	10/01/2029.
373384 RX 6	GEORGIA ST.			1	1FE	106,543	109.003	109,003	100,000	104,706		(525)			4.000	3.307	AO	1,000	4,000	05/05/2014.	10/01/2025.
419791 YS 1	HAWAII ST SER DX BUILD AMER BDS.			1	1FE	102,005	114.951	114,951	100,000	101,030		(118)			5.230	5.055	FA	2,179	5,230	02/11/2010.	02/01/2025.
419791 YT 9	HI ST-TXB-DX-BABS 5.33 2/1/2026.			1	1FE	117,732	117.126	117,126	100,000	117,382		(350)			5.330	2.902	FA	2,221		10/25/2017.	02/01/2026.
452152 GR 6	ILLINOIS ST 6.2 7/1/21.			1	2FE	163,004	104.632	167,411	160,000	160,941		(390)			6.200	5.878	JJ	4,960	11,160	07/15/2010.	07/01/2021.
57582P UT 5	MASSACHUSETTS ST.			1	1FE	113,003	117.385	117,385	100,000	110,462		(764)			4.910	3.734	MN	818	4,910	07/08/2014.	05/01/2029.
70914P ME 9	PA TXB-B-BAB.			1	1FE	229,258	108.796	217,592	200,000	224,410		(3,595)			4.650	2.512	FA	3,513	9,300	09/14/2016.	02/15/2026.
977100 DD 5	WISCONSIN-A-REF-TXBL.			1	1FE	201,554	95.496	190,992	200,000	201,373		(130)			2.483	2.400	MN	828	6,001	08/05/2016.	05/01/2027.
1199999. U.S. States, Territories & Possessions - Issuer Obligations.						1,407,029	XXX	1,379,115	1,260,000	1,388,654	0	(9,803)	0	0	XXX	XXX	XXX	18,636	54,007	XXX	XXX
1799999. Total - U.S. States, Territories & Possessions (Direct and Guaranteed).						1,407,029	XXX	1,379,115	1,260,000	1,388,654	0	(9,803)	0	0	XXX	XXX	XXX	18,636	54,007	XXX	XXX
U.S. Political Subdivisions of States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																					
01728V KR 0	ALLEGHENY CNTY PA.			1	1FE	121,000	110.915	110,915	100,000	116,987		(1,375)			6.250	4.131	MN	1,042	6,250	12/16/2014.	11/01/2027.
018340 LA 5	ALLENTOWN PA RFDG PENSION.			2	1FE	39,375	100.133	40,053	40,000	40,000					5.250	5.250	AO	525	2,320	04/12/2012.	10/01/2034.
047086 AM 5	ATHENS FACS-B-TXBL 4.15 6/15/2035.			2	1FE	200,338	99.104	198,208	200,000	200,325		(13)			4.150	4.121	JD	369	2,236	09/12/2017.	06/15/2035.
052396 6A 1	AUSTIN TX.			2	1FE	102,513	104.460	104,460	100,000	101,794		(234)			3.924	3.619	MS	1,308	3,924	10/21/2014.	09/01/2032.
054375 SE 1	AVONDALE MICH SCH DIEST TAXABLE.			2	1FE	54,377	103.782	51,891	50,000	51,603		(638)			5.875	4.415	MN	490	2,938	11/08/2012.	05/01/2035.
05620P HJ 5	BABYLON-TXBL-IMPT.			2	1FE	200,000	104.754	209,508	200,000	200,000					4.700	4.700	JJ	4,700	9,400	07/06/2015.	07/01/2039.
082419 ZT 2	BENSENVILLE IL.			2	1FE	200,000	101.540	203,080	200,000	200,000					4.875	4.875	JD	433	9,750	11/19/2014.	12/15/2034.
082849 CN 8	BENTON CNTY WA FIRE PROT DIST #1.			2	1FE	102,420	100.013	100,013	100,000	101,739		(213)			4.400	4.109	JD	367	4,400	08/26/2014.	12/01/2029.
09088R C4 6	BIRMINGHAM-B-TXBL.			2	1FE	202,000	100.391	200,782	200,000	201,650		(184)			3.651	3.527	MS	2,434	7,302	01/27/2016.	03/01/2030.
132380 AM 8	CAMBRIDGE MN INDEP SCH DIST.			2	1FE	103,450	101.274	101,274	100,000	102,022		(448)			4.500	3.959	FA	1,875	4,500	08/26/2014.	02/01/2027.
13741R AE 7	CANDLER SD-TXB-QSCB.			1	1FE	120,753	104.256	104,256	100,000	118,401		(1,944)			5.760	3.184	MS	1,920	5,760	10/14/2016.	03/01/2026.
167393 MV 6	CHICAGO HTS IL.			2	1FE	208,505	106.584	213,168	200,000	202,446		(720)			6.000	5.557	JJ	5,533	12,000	01/03/2012.	01/15/2027.
171466 LZ 6	CHURCHILL CNTY NV S/D.			1	1FE	101,759	104.735	104,735	100,000	100,451		(179)			4.925	4.719	MN	821	4,925	06/21/2010.	05/01/2021.
180810 CH 4	CLARK CNTY MO REORG SCH DIST #R-1.				1FE	235,366	113.934	227,868	200,000	229,867		(2,772)			5.300	3.412	MS	3,533	10,600	08/11/2016.	03/01/2027.
181059 QF 6	CLARK CNTY NEVADA SCH DIST.			1	1FE	94,643	110.211	110,211	100,000	97,613		393			5.510	6.066	JD	245	5,510	06/21/2010.	06/15/2024.
186392 EK 8	CLEVELAND SD-B-QSCB.				1FE	219,846	112.560	225,120	200,000	218,768		(469)			5.023	4.371	JD	837	10,046	08/19/2015.	12/01/2040.
230723 MK 1	CUMBERLAND-REF-TXBL 4.26 6/1/2037.			2	1FE	306,303	101.659	304,977	300,000	306,185		(118)			4.260	4.091	JD	1,065	4,970	07/10/2017.	06/01/2037.
232291 WQ 3	CUYAHOGA FALLS-TXBL.			2	1FE	200,000	103.460	206,920	200,000	200,000					4.500	4.500	JD	750	9,000	07/09/2015.	12/01/2032.
249218 BC 1	DENVER SCHS-B-REF-TXB 4.242 12/15/.			1	1FE	212,656	106.141	212,282	200,000	212,343		(313)			4.242	3.730	JD	377	8,484	06/07/2017.	12/15/2037.
249174 MQ 3	DENVER SD #1-C-BABS.			1	1FE	132,255	125.425	125,425	100,000	129,941		(1,818)			5.664	2.929	JD	472	5,664	09/21/2016.	12/01/2033.
265741 CV 8	DUNMORE PA TAXABLE PENSION.			2	2Z*	72,358	100.000	70,000	70,000	70,000		(10)			6.100	6.100	MN	546	4,270	05/24/2004.	05/15/2019.
269408 LT 5	EAGAN MN.			2	1FE	95,890	101.444	101,444	100,000	96,722		278			3.450	3.862	FA	1,438	3,450	11/19/2014.	02/01/2028.
295407 M2 3	ERIE -TXBL -REF -A 3.879 11/15/203.				1FE	312,000	102.345	307,035	300,000	311,815		(185)			3.879	3.518	MN	3,459		09/19/2017.	11/15/2031.
358775 R7 1	FRISCO TX CTF OBLIG.			2	1FE	203,750	100.363	200,726	200,000	200,085		(667)			6.375	6.024	FA	4,817	12,750	02/20/2008.	02/15/2033.
348764 GX 3	FT SMITH SD #100-QZAB.				1FE	114,593	105.669	105,669	100,000	113,268		(932)			4.300	2.955	AO	1,075	4,300	07/26/2016.	10/01/2029.
360046 Q8 2	FULTON CNTY Ga BUILD AMERICA.			1	1FE	242,034	115.192	230,384	200,000	238,123		(3,064)			4.948	2.842	JJ	4,948	9,896	09/20/2016.	07/01/2030.
368347 CS 7	GEARY USD #475-C-TXBL 3.769 9/1/20.			2	1FE	201,976	100.784	201,568	200,000	201,969		(7)			3.769	3.621	MS	209		12/19/2017.	09/01/2037.
392641 X2 7	GREEN BAY-B-REF-TXBL.			2	1FE	201,538	94.545	189,090	200,000	200,000					2.700	2.700	AO	1,350	6,585	07/26/2016.	04/01/2030.
407741 KX 4	HAMILTON-A-TXBL.			2	1FE	98,108	100.123	100,123	100,000	98,212		41			4.250	4.370	MN	708	4,250	05/08/2015.	05/01/2042.
416415 HK 6	HARTFORD-REF-B.			1	1FE	208,224	101.081	202,162	200,000	206,722		(745)			4.830	4.301	JJ	4,830	9,660	12/09/2015.	07/01/2030.

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
438670 WQ 0	HONOLULU-TXB-A-BABS			1	1FE	267,738	122.775	245,550	200,000	262,792		(3,996)			5.668	2.762	JD	945	11,336	10/04/2016.	12/01/2030.
440614 GA 7	HORNELL NY CITY SCH DIST				1FE	104,912	105.384	105,384	100,000	101,793		(473)			4.750	4.187	JD	211	4,750	10/01/2010.	06/15/2021.
443348 DP 9	HUBBARD CNTY MN			2	1FE	200,000	101.239	202,478	200,000	200,000					4.000	4.000	AO	2,000	8,000	12/11/2014.	10/01/2031.
457216 AL 3	INKSTER BRWNFLD MI REDEV AUTH TAX			2	1FE	191,246	100.118	200,236	200,000	195,708		409			6.125	6.479	MN	2,042	12,250	01/17/2008.	11/01/2025.
468312 EU 3	JACKSON MI PUB SCHS BLDG & SITE SE			2	1FE	101,578	106.688	106,688	100,000	100,845		(329)			6.200	5.808	MN	1,033	6,200	05/12/2010.	05/01/2024.
481502 2C 5	JUNCTION CITY-B-REF			2	1FE	201,446	94.878	189,756	200,000	201,214		(166)			2.500	2.401	MS	1,667	4,986	08/05/2016.	09/01/2025.
483836 TD 4	KANE COOK & DU PAGE CNTYS IL SCH			2	1FE	100,000	99.974	99,974	100,000	100,000					3.950	3.950	JJ	1,975	3,950	01/29/2015.	01/01/2028.
484350 KD 4	KANKAKEE CO SD #111-B			1	1FE	209,428	97.646	195,292	200,000	208,950		(336)			4.300	3.950	JJ	4,300	8,027	07/21/2016.	01/01/2036.
486116 XY 7	KAUAI CNTY HI 5.763 8/1/2033			1	1FE	248,870	126.842	253,684	200,000	247,157		(1,713)			5.763	3.751	FA	4,803	5,763	03/21/2017.	08/01/2033.
528828 XC 5	LEWISVILLE TX INDPT SCH DIST SCH B			1	1FE	102,505	108.071	108,071	100,000	100,739		(319)			5.974	5.600	FA	2,257	5,974	01/22/2010.	08/15/2027.
531680 AG 1	LICKING HTS OH LOC S/D			2	1FE	101,880	100.818	100,818	100,000	100,670		(207)			5.550	5.299	MS	1,850	5,550	09/08/2010.	09/01/2027.
534366 AN 9	LINCOLN ETC FACS-A-BA			1	1FE	223,612	112.809	225,618	200,000	222,266		(541)			5.000	4.248	JD	444	10,000	06/05/2015.	12/15/2045.
534366 AX 7	LINCOLN WEST HAYMARKET NEB-BAB			1	1FE	127,500	126.683	126,683	100,000	127,471		(29)			6.000	4.019	JD	267		12/19/2017.	12/15/2039.
53957K GD 3	LOCAL OREGON CAPITAL ASSETS PROGRA			2	1FE	101,298	101.870	101,870	100,000	100,844		(170)			4.500	4.288	JD	375	4,500	03/23/2015.	06/01/2035.
543096 BA 8	LONGMONT CO COPS			2	1FE	103,120	105.429	105,429	100,000	102,266		(274)			4.850	4.466	JD	404	4,850	09/23/2014.	12/01/2037.
543298 PW 7	LONGVIEW WA			2	1FE	102,064	104.543	104,543	100,000	101,355		(221)			4.080	3.801	JD	340	4,080	08/26/2014.	12/01/2028.
567288 RZ 0	MARICOPA CNTY AZ UNIF SCH DIST #48			1	1FE	122,778	126.018	126,018	100,000	118,932		(1,114)			6.409	4.421	JJ	3,205	6,409	05/05/2014.	07/01/2030.
567337 QV 5	MARICOPA SD 66-TXB				1FE	240,744	114.908	229,816	200,000	235,318		(4,499)			6.243	2.857	JJ	6,243	9,365	06/07/2017.	07/01/2026.
567609 CV 2	MARIEMONT OH CITY SCH DIST			2	1FE	112,554	108.246	108,246	100,000	105,340		(1,682)			6.300	4.332	JD	525	6,300	05/14/2012.	12/01/2040.
569101 FT 0	MARION SD 60-TXB-B				1FE	127,392	113.506	113,506	100,000	124,004		(2,302)			5.450	2.503	MS	1,817	5,450	07/08/2016.	03/01/2027.
570799 GG 5	MARLBORO CNTY SC SCH DIST QUALIF			1	1FE	115,000	112.135	112,135	100,000	110,659		(1,224)			5.440	3.779	JD	453	5,440	04/08/2014.	06/01/2025.
581391 FZ 7	MCKEESPORT PA RFDG			2	1FE	51,147	100.272	55,150	55,000	52,509		143			5.600	6.150	MS	1,027	3,080	03/31/2008.	09/01/2029.
586145 WJ 9	MEMPHIS-C-BABS			1	1FE	126,315	117.998	117,998	100,000	122,804		(2,385)			5.442	2.453	JJ	2,721	5,442	07/08/2016.	07/01/2026.
593563 AF 6	MIAMI GARDENS FL COPS			1	1FE	122,410	118.018	118,018	100,000	118,892		(1,137)			7.000	4.897	JD	583	7,000	09/25/2014.	06/01/2032.
597502 BJ 1	MIDLAND CNTY TX HOSP DIST			1	1FE	245,294	118.297	236,594	200,000	234,841		(3,415)			6.340	3.902	MN	1,620	12,680	10/22/2014.	05/15/2029.
597502 BK 8	MIDLAND CNTY TX HOSP DIST			1	1FE	125,873	122.807	122,807	100,000	125,676		(197)			6.440	4.398	MN	823	3,220	10/12/2017.	05/15/2039.
63165T DU 6	NASSAU CNTY NY TAXABLE			2	1FE	205,005	106.211	212,422	200,000	201,716		(568)			5.375	5.037	AO	2,688	10,750	08/17/2010.	10/01/2027.
64763F UV 9	NEW ORLEANS LA			2	1FE	98,000	101.434	101,434	100,000	98,110		41			4.250	4.375	JD	354	4,250	03/26/2015.	12/01/2044.
64763F RW 1	NEW ORLEANS LA PUB IMPT BDS			2	1FE	92,505	106.036	106,036	100,000	93,489		181			4.750	5.282	JD	396	4,750	07/15/2013.	12/01/2037.
64763F QQ 5	NEW ORLEANS-TXBL-REF			1	1FE	112,773	108.420	108,420	100,000	109,790		(1,942)			4.961	2.714	MS	1,654	4,961	06/14/2016.	09/01/2030.
64966H 4K 3	NEW YORK NY GO BDS BUILD AMERICA B			1	1FE	100,020	126.136	126,136	100,000	100,001		(0)			5.517	5.517	AO	1,379	5,517	10/21/2010.	10/01/2037.
64966H 4L 1	NEW YORK NY GO BDS BUILD AMERICA B			1	1FE	99,252	109.412	109,412	100,000	99,383		29			5.817	5.883	AO	1,454	5,817	10/25/2010.	10/01/2031.
702528 JD 3	PASCO CNTY FL SCH BRD COPS			1	1FE	103,907	106.640	106,640	100,000	102,892		(349)			5.000	4.509	JD	417	5,000	12/16/2014.	12/01/2037.
709144 JC 4	PENNSYLVANIA ST CTFS PARTN DEPT			2	1FE	100,502	105.774	105,774	100,000	100,172		(57)			5.250	5.182	AO	1,313	5,250	09/27/2010.	04/01/2027.
721858 CN 6	PIMA CNTY AZ USD NO 013			2	1FE	101,755	105.534	105,534	100,000	100,490		(179)			5.323	5.112	JJ	2,662	5,323	03/16/2010.	07/01/2022.
729781 BX 1	PLYMOUTH SD 287-E-QSC				1FE	250,288	114.449	228,898	200,000	245,591		(3,315)			6.000	3.501	FA	5,000	12,000	07/27/2016.	02/01/2029.
743787 L3 5	PROVIDENCE RI - SER B FGIC				1FE	17,861	103.719	15,558	15,000	15,000		(305)			6.740	6.740	JJ	466	1,011	12/28/2005.	01/15/2021.
777543 UF 4	ROSEMONT IL TXBL CORP			1	1FE	202,505	111.813	223,626	200,000	201,905		(91)			5.375	5.278	JD	896	10,750	03/23/2012.	12/01/2031.
779698 8F 9	ROWLETT TX			2	1FE	98,508	104.234	104,234	100,000	98,633		38			4.400	4.501	FA	1,662	4,400	07/11/2014.	08/15/2039.
798764 7F 7	SAN MARCOS TX			2	1FE	100,000	98.468	98,468	100,000	100,000					4.000	4.000	FA	1,511	4,000	12/11/2014.	02/15/2032.
799017 FY 9	SAN MATEO CA UN HIGH SCH DEST SER			2	1FE	101,930	109.118	109,118	100,000	100,629		(213)			5.850	5.593	MS	1,950	5,850	02/03/2010.	09/01/2025.
812626 C3 1	SEATTLE WA 5.23 8/1/2030			1	1FE	240,758	118.611	237,222	200,000	238,763		(1,995)			5.230	3.332	FA	4,358	5,230	03/08/2017.	08/01/2030.
864855 5B 3	SUGAR LAND TX			2	1FE	199,325	107.201	214,402	200,000	199,367		14			4.300	4.321	JD	382	8,600	11/13/2014.	12/15/2044.

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
898735 SG 1	TUCSON AZ COPS			1	1FE	102,250	110.203	110,203	100,000	101,943		(92)			4.831	4.646	JJ	2,416	4,831	06/17/2014.	07/01/2034.
906437 AS 7	UNION CNTY OR SCH DIST #11 IMMBLER			1	1FE	119,034	117.514	117,514	100,000	115,491		(1,048)			5.700	4.001	JD	253	5,700	06/11/2014.	06/15/2029.
942408 EX 9	WATERVLIET NY CITY SCH DIST				1FE	111,000	102.627	102,627	100,000	109,429		(569)			5.100	4.124	JD	227	5,100	02/19/2015.	06/15/2030.
981306 HX 4	WORCESTER MA			2	1FE	99,252	105.520	105,520	100,000	99,311		20			4.200	4.250	JD	187	4,200	12/10/2014.	12/15/2038.
981305 B2 0	WORCESTER MA - GEN OBLIG - REG TA			2	1FE	107,173	100.273	100,273	100,000	100,000					5.800	5.800	JJ	2,900	5,800	07/15/2003.	07/01/2020.
986525 QJ 5	YORK CNTY SC SCH DIST #4 FORT MILL			1	1FE	106,022	107.115	107,115	100,000	104,217		(508)			4.250	3.578	MS	1,417	4,250	04/08/2014.	03/01/2025.
1899999. U.S. Political Subdivisions of States, Territories & Possessions - Issuer Obligations						11,654,359	XXX	11,632,295	10,830,000	11,528,413	0	(53,419)	0	0	XXX	XXX	XXX	132,344	483,081	XXX	XXX
2499999. Total - U.S. Political Subdivisions of States, Territories & Possessions						11,654,359	XXX	11,632,295	10,830,000	11,528,413	0	(53,419)	0	0	XXX	XXX	XXX	132,344	483,081	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Issuer Obligations																					
010869 CD 5	ALAMEDA CA CORRIDOR TRNSN ATH RV				1FE	206,000	123.566	247,132	200,000	203,552		(198)			6.600	6.383	AO	3,300	13,200	03/07/2008.	10/01/2029.
010869 BZ 7	ALAMEDA CORRIDOR TRANS AUTH				1FE	22,400	103.789	20,758	20,000	20,345		(137)			6.500	5.074	AO	325	1,625	09/07/2005.	10/01/2019.
01179P E4 5	ALASKA ST MUNI BOND BANK AUTH			1	1FE	241,498	123.531	247,062	200,000	237,364		(1,471)			6.118	4.514	FA	5,098	12,236	05/26/2015.	02/01/2039.
01354M GK 1	ALBUQUERQUE NM GROSS 3.5 7/1/2032			2	1FE	101,050	100.575	100,575	100,000	101,016		(34)			3.500	3.346	JJ	1,750		09/19/2017.	07/01/2032.
017348 BD 4	ALLEGHENY CNTY PA REDEV SPL TAX			2	1FE	82,510	100.338	70,237	70,000	70,000					7.900	7.900	MS	1,843	5,530	03/24/2003.	09/01/2019.
02765U CR 3	AMERN MUN PWR			1	1FE	114,985	134.758	134,758	100,000	114,343		(312)			6.053	5.011	FA	2,287	6,053	11/19/2015.	02/15/2043.
02765U JT 2	AMERN MUNI PWR-C-BAM			1	1FE	122,846	139.433	139,433	100,000	121,950		(510)			6.053	4.531	FA	2,287	6,053	03/18/2016.	02/15/2043.
035824 BN 0	ANNAPOLIS WTR SYS-B			2	1FE	205,248	106.271	212,542	200,000	204,313		(472)			4.637	4.301	FA	3,864	9,274	12/21/2015.	08/01/2045.
04048R EA 0	ARIZONA BRD REGENTS AZ ST UNIV SYS			2	1FE	100,417	107.786	107,786	100,000	100,000					5.500	5.500	FA	2,292	5,500	07/23/2010.	08/01/2025.
040627 DW 8	ARIZONA ST PWR AUTH PWR RESOURCE			1	1FE	101,005	109.099	109,099	100,000	100,817		(53)			4.309	4.220	AO	1,077	4,309	03/24/2014.	10/01/2029.
04144R DL 0	ARLINGTON CNTY VA INDL DEV AUTH RE			1	1FE	198,750	100.063	200,126	200,000	199,074		118			2.926	3.000	JD	260	5,852	03/06/2015.	12/15/2024.
052404 LB 4	AUSTIN TX CMNTY CLG DIST			2	1FE	104,558	103.971	103,971	100,000	101,110		(976)			5.767	4.705	FA	2,403	5,767	03/26/2014.	02/01/2036.
08589R AA 0	BERTIE CNTY NC LTD OBLIG			1	1FE	211,633	110.200	220,400	200,000	211,022		(273)			4.667	4.225	MN	1,556	7,001	07/03/2017.	11/01/2035.
186371 BR 0	CLEVELAND-TXBL			1	1FE	213,276	98.589	197,178	200,000	211,352		(1,486)			3.400	2.501	JD	567	6,800	09/13/2016.	12/01/2024.
19668Q DM 4	CO BLDG-TXB-D-QSCB				1FE	261,708	128.869	257,738	200,000	257,406		(4,302)			6.817	3.456	MS	4,014	13,634	01/26/2017.	03/15/2028.
190760 HT 8	COBB-MARIETTA COLISEU			2	1FE	195,904	106.893	213,786	200,000	196,134		103			4.500	4.643	JJ	4,500	9,000	09/16/2015.	01/01/2047.
196581 AZ 5	COLORADO ST SCH OF MINES ENTPR REV			1	1FE	121,576	117.650	117,650	100,000	117,660		(1,341)			6.090	4.002	JD	508	6,090	12/17/2014.	12/01/2029.
19679R NA 4	COLORADO WTR RES REV			2	1FE	210,424	108.319	227,470	210,000	210,135		(46)			5.350	5.324	MS	3,745	11,235	11/04/2010.	09/01/2027.
199098 CG 7	COLUMBUS-FRANKLIN CNTY OH FINAUTH			2	1FE	30,382	100.398	30,119	30,000	30,000					6.625	6.625	FA	751	1,988	02/23/2015.	08/15/2027.
212474 GG 9	CONVENTION CENTER AUTH RI REV			1	1FE	242,324	119.520	239,040	200,000	237,440		(1,823)			6.060	4.313	MN	1,549	12,120	04/16/2015.	05/15/2035.
223663 HJ 7	COWETA CO WTR/SWG-B			2	1FE	200,776	95.024	190,048	200,000	200,682		(67)			2.625	2.582	JD	438	5,250	08/05/2016.	06/01/2027.
223777 CM 3	COWLITZ CNTY WA PUB UTIL			1	1FE	226,540	115.120	230,240	200,000	221,308		(3,112)			6.188	4.307	MS	4,125	12,376	07/21/2016.	09/01/2025.
207758 KM 4	CT SPL TAX-TRANSN-B			1	1FE	349,273	114.165	342,495	300,000	346,025		(3,071)			5.459	3.614	MN	2,729	13,648	06/14/2017.	11/01/2030.
238676 DM 9	DAVIE FL W&S REV TAXABLE SER B			2	1FE	103,540	109.853	109,853	100,000	101,176		(385)			6.062	5.595	AO	1,516	6,062	08/03/2010.	10/01/2025.
249182 AQ 9	DENVER ARPT			1	1FE	129,517	127.271	127,271	100,000	127,999		(818)			6.414	4.351	MN	820	6,414	02/10/2016.	11/15/2039.
24917D AG 8	DENVER CITY/CO-B-REF 3.818 8/1/203			2	1FE	207,440	105.418	210,836	200,000	207,069		(371)			3.818	3.341	FA	3,182	3,818	06/22/2017.	08/01/2032.
25477G EU 5	DISTRICT COLUMBIA INC TAX REV-BAB			1	1FE	247,982	125.011	250,022	200,000	246,130		(1,852)			5.582	3.472	JD	930	11,164	04/11/2017.	12/01/2035.
259561 PU 6	DOUGLAS CNTY WASH PUB UTIL DIS			1	1FE	110,024	121.139	121,139	100,000	108,978		(303)			5.495	4.754	MS	1,832	5,495	05/01/2014.	09/01/2040.
270618 DY 4	E BATON ROUGE PARISH LA SWR			1	1FE	201,788	104.326	208,652	200,000	201,346		(162)			3.950	3.841	FA	3,292	7,900	03/06/2015.	02/01/2030.
28209N AZ 2	EFFINGHAM COUNTY GEORGIA INDUSTRIA			2	1FE	136,116	106.551	143,844	135,000	135,425		(174)			5.250	5.100	AO	1,772	7,088	12/17/2013.	04/01/2038.
28209N BV 0	EFFINGHAM IDA-TXBL			2	1FE	198,000	97.176	194,352	200,000	198,084		58			3.625	3.690	AO	1,813	7,250	07/21/2016.	04/01/2041.
29270C ZB 4	ENERGY NW-B-REF-TXBL 4.052 7/1/203			1	1FE	214,788	108.853	217,706	200,000	214,225		(563)			4.052	3.351	JJ	4,052	4,052	05/18/2017.	07/01/2030.
293430 CC 6	ENNIS TX ECON DEV CORP			2	1FE	100,703	100.460	100,460	100,000	100,502		(64)			4.500	4.411	FA	1,875	4,500	09/22/2014.	08/01/2034.

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
299620 DZ 4	EVANSVILLE VANDERBURGH IN SCH BLDG			2	1FE	101,830	106.246	106,246	100,000	100,433		(197)			5.350	5.123	JJ	2,467	5,350	01/27/2010.	07/15/2021.
341578 AS 1	FL ST BRD GOVERNORS UNIV CENT FL P			2	1FE	202,305	104.909	209,818	200,000	200,525		(326)			5.850	5.665	JJ	5,850	11,700	02/22/2010.	07/01/2026.
34160W TZ 7	FLORIDA ST DPT ENVMNTL PROTN REV S			2	1FE	206,705	105.690	211,380	200,000	201,294		(805)			6.026	5.571	JJ	6,026	12,052	01/19/2010.	07/01/2021.
34160W UA 0	FLORIDA ST DPT ENVMNTL PROTN REV S			2	1FE	101,805	105.989	105,989	100,000	100,367		(228)			6.206	5.946	JJ	3,103	6,206	01/08/2010.	07/01/2022.
34281P KS 1	FLORIDA ST GOVERNMENTAL UTIL AUTH			2	1FE	210,505	110.894	221,788	200,000	203,507		(1,142)			6.584	5.884	AO	3,292	13,168	08/16/2010.	10/01/2025.
353174 FT 7	FRANKLIN CNTY OH CNVNTN FAC AUTH L			1	1FE	101,905	111.366	111,366	100,000	100,950		(111)			5.550	5.384	JD	463	5,550	01/21/2010.	12/01/2024.
359900 Z8 3	FULTON DEV AUTH-B-TXB			1	1FE	110,500	115.679	115,679	100,000	109,721		(402)			5.310	4.461	AO	1,328	5,310	01/08/2016.	10/01/2035.
362848 QS 5	GAINSVILLE UTL-BABS-B			1	1FE	118,150	118.815	118,815	100,000	116,556		(632)			5.655	4.292	AO	1,414	5,655	05/22/2015.	10/01/2039.
367556 FN 2	GATESVILLE TX UTILITY SYSTEM REV A			2	1FE	103,750	103.136	103,136	100,000	100,412		(586)			6.600	5.963	MS	2,200	6,600	04/15/2008.	09/01/2030.
04780N HN 0	GATV GEORGIA TECH ATDC PROJECT-TXB			1	1FE	100,975	104.788	104,788	100,000	100,820		(47)			5.350	5.258	JJ	2,675	5,350	06/10/2014.	01/01/2035.
378294 DM 1	GLENDALE MUN PPTY-B			1	1FE	369,492	123.811	371,433	300,000	366,867		(2,625)			6.157	3.902	JJ	9,236	9,236	05/09/2017.	07/01/2033.
386442 XZ 5	GRAND RIVER DAM-B-REF			2	1FE	97,740	99.825	99,825	100,000	97,891		151			3.209	3.419	JD	267	3,209	11/16/2016.	06/01/2030.
387883 PP 0	GRANT CNTY WA PUBLIC UTIL DIST #2			1	1FE	243,180	124.175	248,350	200,000	238,911		(1,458)			5.830	4.251	JJ	5,830	11,660	12/11/2014.	01/01/2040.
389532 FW 7	GRAYS HARBOUR CNTY WA PUB UTIL			1	1FE	261,366	136.386	272,772	200,000	257,475		(2,016)			6.707	4.402	JJ	6,707	13,414	09/22/2016.	07/01/2040.
392684 DW 3	GREEN BAY WI REDEV AUTH LEASE REV			2	1FE	109,024	111.573	105,994	95,000	95,000		(11,438)			6.150	6.150	JD	487	5,875	04/16/2015.	06/01/2043.
403720 EG 6	GWINNETT CNTY GA DEV AUTH 3.5 1/1/			2	1FE	197,652	96.996	193,992	200,000	197,733		81			3.500	3.584	JJ	3,500	3,014	01/19/2017.	01/01/2038.
427101 DD 9	HERCULES CA RDEV AGY TAX ALLC			2	1FE	98,250	100.199	100,199	100,000	99,354		119			6.000	6.164	FA	2,500	6,000	04/03/2008.	08/01/2022.
41978C AP 0	HI ARPTS SYS CUST FAC 3.675 7/1/20			1	1FE	203,668	102.502	205,004	200,000	203,609		(59)			3.675	3.451	JJ	3,144		10/25/2017.	07/01/2031.
41980U AB 7	HI ST BUS ECON-A-2				1FE	106,690	100.981	100,981	100,000	106,150		(391)			3.242	2.679	JJ	1,621	3,242	08/11/2016.	01/01/2031.
434682 AA 8	HOKE CNTY N C LTD OBIG TAXABLE LTD			1	1FE	220,390	112.260	224,520	200,000	218,708		(951)			4.914	4.059	JD	819	9,828	09/21/2016.	06/01/2032.
451443 ZR 9	ID BLDG AUTH-TXBL 3.79 9/1/2037			1	1FE	201,112	100.156	200,312	200,000	201,109		(3)			3.790	3.721	MS	211		12/19/2017.	09/01/2037.
45188R 2L 2	ILLINOIS DEV FIN REV TAXABLE - CHI				1FE	101,483	103.434	103,434	100,000	100,358		(74)			6.000	5.902	MS	2,000	6,000	10/23/2002.	03/01/2022.
45528S 4Y 9	INDIANAPOLIS IN LOCAL PUBLIC IMPT			1	1FE	357,399	119.793	359,379	300,000	353,534		(3,865)			5.854	3.521	JJ	8,098	8,781	03/23/2017.	01/15/2030.
472149 BH 5	JEA FL BULK PWR SUPPLY			1	1FE	100,505	115.377	115,377	100,000	100,249		(30)			5.400	5.356	AO	1,350	5,400	04/01/2010.	10/01/2024.
46613C WH 4	JEA FL ELEC SYS REV			1	1FE	101,699	113.492	113,492	100,000	100,639		(77)			5.500	5.386	AO	1,375	5,500	12/08/2009.	10/01/2024.
46613P YG 5	JEA FL W&S SYS REV			1	1FE	103,118	116.366	116,366	100,000	101,542		(185)			5.650	5.375	AO	1,413	5,650	03/03/2010.	10/01/2024.
47770V AZ 3	JOBSOHIO BEVERAGE SYS STWD LIQUOR				1FE	216,700	111.934	223,868	200,000	216,119		(581)			4.532	3.794	JJ	4,532	4,532	04/24/2017.	01/01/2035.
485106 GX 0	KANSAS CITY MO SPL OBLIG			2	1FE	206,005	107.372	214,744	200,000	202,687		(568)			5.250	4.890	MS	3,500	10,500	04/09/2012.	03/01/2032.
485424 NF 8	KS DEPT TRN-BABS			1	1FE	228,085	113.728	227,456	200,000	227,840		(245)			4.596	3.441	MS	3,064		10/25/2017.	09/01/2035.
491552 UY 9	KY ST TPK-TXB-B-REVIT			1	1FE	233,514	108.540	217,080	200,000	227,078		(4,710)			5.244	2.505	JJ	5,244	10,488	08/17/2016.	07/01/2025.
546282 7J 7	LA LOCAL GOVT AUTH 4 2/1/2036			2	1FE	198,718	101.417	202,834	200,000	198,719		1			4.000	4.050	FA	3,333		12/22/2017.	02/01/2036.
511662 AT 5	LAKELAND FL CAPITAL IMPT REVENUE			1	1FE	367,829	114.712	344,136	300,000	362,374		(4,457)			5.929	3.419	AO	4,447	14,823	07/11/2017.	10/01/2030.
543103 CW 3	LONGMONT CO SALES & USE TAX REV			2	1FE	271,369	101.941	280,338	275,000	272,734		151			5.200	5.301	MN	1,827	14,300	12/03/2010.	11/15/2028.
546589 QW 5	LOUISVILLE & JEFFERSON CNTY KY MET			1	1FE	249,500	126.894	253,788	200,000	246,385		(1,252)			5.980	4.329	MN	1,528	11,960	06/05/2015.	05/15/2040.
54675T BS 5	LOUISVILLE/JEFFERSON CNTY KY METRO			2	1FE	101,205	109.027	109,027	100,000	100,430		(133)			5.600	5.438	JD	467	5,600	01/20/2010.	12/01/2027.
57429L AM 8	MARYLAND ST TRANSPRTN AUTH LTD OBL			1	1FE	131,507	123.818	123,818	100,000	128,622		(2,266)			6.650	3.364	JJ	3,325	6,650	09/21/2016.	07/01/2032.
57429L AL 0	MARYLAND TRANSN-LTD OBLIG REV			1	1FE	59,925	108.699	59,784	55,000	56,223		(232)			6.480	5.540	JJ	1,782	3,888	02/06/2003.	07/01/2022.
575898 CS 8	MASSACHUSETTS ST PORT AUTH FACS			1	1FE	239,438	121.119	242,238	200,000	232,481		(2,799)			6.202	4.094	JJ	6,202	12,404	06/08/2015.	07/01/2031.
57583U XX 1	MASSACHUSETTS STATE DEVELOPMENT			1	1FE	96,905	115.411	109,640	95,000	95,000		(1,520)			5.353	5.353	JD	424	5,085	08/19/2013.	12/01/2028.
582201 AR 0	MCLENNAN CNTY TX PUBLIC FAC CORP			2	1FE	101,350	107.845	107,845	100,000	100,967		(127)			4.660	4.485	JD	388	4,660	11/07/2014.	06/01/2035.
57419R D5 1	MD CMNTY DEV HSG-A			2	1FE	95,147	99.787	99,787	100,000	95,444		290			3.463	3.944	MS	1,154	3,473	12/21/2016.	09/01/2031.
626207 YF 5	MEAG TXB-PLT VOGTLE			1	1FE	248,750	128.184	256,368	200,000	247,880		(870)			6.637	4.965	AO	3,319	13,274	01/26/2017.	04/01/2057.
58607T AX 9	MEMPHIS CTR CITY-B			2	1FE	213,580	110.050	220,100	200,000	211,723		(1,678)			4.970	3.879	FA	4,142	9,940	11/22/2016.	02/01/2030.

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
59067A BJ 1	MESA CO ST CLG AUXILIARY FACS ENT			1	1FE	122,999	122.611	122,611	100,000	121,137		(670)			5.800	4.218	MN	741	5,800	02/10/2015.	05/15/2040.
592125 AA 6	MET GOVT NASHVILLE & DAVIDSON CNTY			1	1FE	138,448	139.094	139,094	100,000	136,268		(1,277)			7.431	4.484	JJ	3,716	7,431	04/07/2016.	07/01/2043.
592125 AM 0	MET GOVT NASHVILLE & DAVIDSON CNTY			1	1FE	138,785	138.045	138,045	100,000	136,951		(1,444)			6.731	3.830	JJ	3,366	6,731	09/22/2016.	07/01/2043.
592041 WJ 2	MET GOVT NASHVILLE-B			1	1FE	220,060	106.183	212,366	200,000	217,526		(1,859)			4.053	2.853	JJ	4,053	8,106	08/18/2016.	07/01/2026.
59259Y CA 5	MET TRN AUTH			1	1FE	128,200	131.133	131,133	100,000	126,295		(1,723)			6.548	3.782	MN	837	6,548	11/22/2016.	11/15/2031.
592195 AV 3	METRO NASHVILLE ARPT ATH TN			2	1FE	104,550	106.778	106,778	100,000	101,800		(656)			6.187	5.407	JJ	3,094	6,187	07/01/2010.	07/01/2024.
59259Y DJ 5	METROPOLITAN TRANSN AUTH NY			1	1FE	101,130	109.650	109,650	100,000	100,390		(89)			5.369	5.256	MN	686	5,369	07/06/2010.	11/15/2021.
59333P V5 4	MIAMI-DADE CNTY-TXBL				1FE	202,724	96.394	192,788	200,000	202,387		(241)			2.704	2.551	AO	1,352	5,408	08/04/2016.	10/01/2026.
597839 CF 4	MIDLOTHIABN TX CMNTY DEV CORP SALE			2	1FE	109,000	107.603	107,603	100,000	106,578		(834)			5.500	4.353	MS	1,833	5,500	12/19/2014.	09/01/2034.
59982Q AU 4	MILL CREEK IL WTR DIST WTRWKS REV			2	1FE	101,880	106.032	106,032	100,000	100,627		(276)			6.000	5.677	FA	2,500	6,000	02/01/2010.	02/01/2026.
60534R MF 3	MISSISSIPPI DEV BK SPL OBLIG			1	1FE	247,134	130.903	261,806	200,000	240,887		(2,133)			6.589	4.557	JJ	6,589	13,178	02/10/2015.	01/01/2035.
60534R TM 1	MISSISSIPPI ST DEV BANK SPL OBLG			1	1FE	138,650	134.032	134,032	100,000	136,799		(1,306)			6.413	3.707	JJ	3,207	6,413	07/27/2016.	01/01/2040.
606092 ES 9	MISSOURI JT MUN ELEC RV UTIL COMMN			1	1FE	102,430	102.319	102,319	100,000	100,411		(386)			6.790	6.359	JJ	3,395	6,790	12/15/2009.	01/01/2029.
606092 ET 7	MISSOURI JT MUNI ELEC UTILITY COMM			1	1FE	135,750	129.419	129,419	100,000	134,115		(1,217)			6.890	4.201	JJ	3,445	6,890	08/24/2016.	01/01/2042.
60636S BM 5	MISSOURI ST DEV FIN BRD INFRASTURC			2	1FE	104,450	103.802	103,802	100,000	102,904		(493)			4.893	4.261	MS	1,631	4,893	09/16/2014.	03/01/2027.
60636W NU 5	MO HWYS & TRANS -BABS			1	1FE	116,527	121.248	121,248	100,000	115,539		(961)			5.445	3.856	MN	908	5,445	12/21/2016.	05/01/2033.
612201 FU 2	MONTCLAIR CA REDEV AGY				2FE	98,875	104.006	104,006	100,000	99,365		47			6.000	6.088	MS	2,000	6,000	03/27/2008.	09/01/2027.
65857P AM 3	N CHARLESTON-B-TXBL 4.049 10/1/202			2	1FE	316,599	103.610	310,830	300,000	315,758		(841)			4.049	3.351	AO	3,037	6,074	06/14/2017.	10/01/2029.
660043 AB 6	N HUDSON NJ SEWERAGE AUTH GROSS RE			1	1FE	105,449	115.077	115,077	100,000	104,988		(141)			5.396	5.000	JD	450	5,396	07/08/2014.	06/01/2042.
667530 AA 7	N W WA INFRASTRUCTURE FING CORP TR			1	1FE	235,476	120.292	240,584	200,000	231,692		(1,388)			5.379	4.026	JJ	5,379	10,758	03/04/2015.	01/01/2034.
658203 V8 4	NC PWR AGY 1-C-TXBL			1	1FE	106,087	98.329	98,329	100,000	105,640		(379)			3.822	3.251	JJ	1,911	3,822	10/25/2016.	01/01/2030.
64542P AF 2	NEW HOPE CULTURAL EDU FACS FIN COR			2	2FE	106,877	101.948	101,948	100,000	104,818		(786)			5.000	3.998	FA	2,083	5,000	04/16/2015.	08/01/2025.
645916 TV 9	NEW JERSEY DEV AUTH			2	2FE	204,504	104.614	209,228	200,000	200,000					5.800	5.800	AO	2,900	11,600	04/14/2003.	04/01/2025.
64578J AQ 9	NEW JERSEY ECONOMIC DEV AUTH MTR V			1	2FE	20,214	110.418	22,084	20,000	20,120		(14)			6.310	6.200	JJ	631	1,262	08/26/2011.	07/01/2026.
645913 BA 1	NEW JERSEY ECONOMIC DEV AUTH ST PE	@			1FE	38,322	87.566	56,918	65,000	51,282		2,865				5.832	N/A			08/26/2011.	02/15/2022.
64972H QZ 8	NEW YORK NY CITY TRANSITIONAL FIN			1	1FE	125,005	116.905	146,131	125,000	125,002		(0)			6.204	6.204	JJ	3,576	7,755	11/24/2010.	07/15/2025.
650035 5Z 7	NEW YORK ST URBAN DEV 3.37 3/15/20			1	1FE	201,150	99.874	199,748	200,000	201,147		(3)			3.370	3.312	MS	187		12/18/2017.	03/15/2030.
646139 X8 3	NJ TPK-TXB-A-BABS			1	1FE	137,442	149.393	149,393	100,000	135,247		(1,035)			7.102	4.460	JJ	3,551	7,102	10/28/2015.	01/01/2041.
64711N Z2 4	NM FIN AUTH-TXBL-F 3.655 6/15/2036			2	1FE	303,738	100.198	300,594	300,000	303,721		(17)			3.655	3.559	JD	944		11/21/2017.	06/15/2036.
660043 AG 5	NORTH HUDSON SEW AUTH N J GROS SR			1	1FE	116,790	111.087	111,087	100,000	115,335		(1,233)			5.246	3.451	JD	437	5,246	10/25/2016.	06/01/2032.
649902 S6 1	NY DORM-TXB-SER C-BAB			1	1FE	125,791	122.645	122,645	100,000	123,891		(1,585)			5.652	3.252	FA	2,135	5,652	10/18/2016.	02/15/2030.
649670 KR 6	NYC EDL CONSTR FD-BAB			1	1FE	236,000	120.481	240,962	200,000	233,608		(953)			6.200	4.885	AO	3,100	12,400	05/22/2015.	04/01/2040.
64966N AC 1	NYC HSG-A-I-FT HAMILT			1	1FE	255,295	123.155	246,310	200,000	253,315		(1,073)			6.320	4.552	JD	1,053	12,640	03/18/2016.	06/01/2049.
67755C D9 7	OH ST BLDG AUTH ST FACS			2	1FE	101,384	105.918	105,918	100,000	100,393		(160)			5.380	5.193	AO	1,345	5,380	04/15/2010.	10/01/2024.
67766W QG 0	OHIO ST WTR DEV AUTH WTR POLL CONT			1	1FE	229,536	115.236	230,472	200,000	227,972		(1,564)			4.879	3.261	JD	813	9,758	04/24/2017.	12/01/2034.
678331 DD 8	OKANOGAN CNTY WA PUBLIC UTIL DIST			1	1FE	239,500	123.122	246,244	200,000	237,445		(1,041)			6.046	4.640	JD	1,008	12,092	10/27/2016.	12/01/2040.
681725 LH 8	OMAHA NE ARPT AUTH 4.064 12/15/203			2	1FE	200,000	103.190	206,380	200,000	200,000					4.064	4.064	JD	361	6,615	02/10/2017.	12/15/2031.
68607D NL 5	OR TRN-TXB-A-SUB LIEN			1	1FE	276,070	128.790	257,580	200,000	271,163		(3,452)			5.834	3.001	MN	1,491	11,668	07/26/2016.	11/15/2034.
709221 TG 0	PENNSYLVANIA ST TPK COMMN OIL FRAN			1	1FE	129,382	137.328	137,328	100,000	128,781		(601)			6.378	4.045	JD	532	3,189	06/22/2017.	12/01/2037.
73358W XP 4	PORT AUTH OF NEW YORK			2	1FE	203,542	110.021	220,042	200,000	202,772		(307)			4.823	4.600	JD	804	9,646	05/26/2015.	06/01/2045.
733911 BU 4	PORT CORPUS CHRISTI			1	1FE	100,000	105.672	105,672	100,000	100,000					4.607	4.607	JD	384	4,607	05/08/2015.	12/01/2035.
735541 GP 3	PORT VANCOUVER WA REV 3.903 12/1/2			1	1FE	308,604	102.681	308,043	300,000	308,157		(447)			3.903	3.561	JD	976	6,050	05/18/2017.	12/01/2030.
212474 JB 7	RHODE ISLAND ST CONVE 3.265 5/15/2			1	1FE	100,733	99.544	99,544	100,000	100,730		(3)			3.265	3.174	MN	100		12/13/2017.	05/15/2027.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
76245E HH 0	RIALTO CA REDEV AGY TAX ALLOC			1	1FE	102,500	140.301	140,301	100,000	101,808		(40)			7.500	7.325	MS	2,500	7,500	04/21/2008.	09/01/2037.
76904K BX 9	RIVERSIDE CA REDEV AGENCY			2	2Z*	75,000	99.464	74,598	75,000	75,000					5.480	5.480	AO	1,028	4,247	07/23/2003.	10/01/2024.
83759R AK 5	S DAVIS SWR-A-TXBL 4.5 12/1/2037			1	1FE	98,809	103.985	103,985	100,000	98,835		26			4.500	4.596	JD	375	2,425	05/10/2017.	12/01/2037.
795681 GM 1	SALT LAKE CNTY UT MUNI BLDG AUTH			1	1FE	260,920	122.462	244,924	200,000	254,352		(4,697)			5.820	2.692	JD	970	11,640	08/05/2016.	12/01/2029.
79642B HU 0	SAN ANTONIO TX WTR REVENUE			1	1FE	238,706	123.592	247,184	200,000	234,826		(1,386)			5.602	4.164	MN	1,432	11,204	06/05/2015.	05/15/2039.
798343 CB 3	SAN JUAN CAPISTRANO CA CMNTY REDEV			1	1FE	52,462	110.101	55,051	50,000	51,579		(238)			5.875	5.216	FA	1,224	2,938	09/17/2010.	08/01/2023.
79844P AM 0	SAN LEANDRO CA PENSION			1	1FE	103,540	113.598	113,598	100,000	101,998		(257)			5.540	5.170	JD	462	5,540	03/21/2012.	06/01/2024.
837151 AA 7	SC PUB SVC-TXB-C-BABS			1	1FE	134,257	135.728	135,728	100,000	133,298		(543)			6.454	4.421	JJ	3,227	6,454	03/15/2016.	01/01/2050.
837147 6A 0	SC PUB SVC-TXB-SER C			1	1FE	115,550	113.634	113,634	100,000	113,565		(1,927)			6.224	3.736	JJ	3,112	6,224	12/20/2016.	01/01/2029.
825437 AV 8	SHREVEPORT ARPT-TXBL			2	1FE	202,916	107.189	214,378	200,000	202,343		(276)			5.000	4.801	JJ	5,000	10,000	11/12/2015.	01/01/2040.
833102 XE 1	SNOHOMISH PUD 1-A-BAB 5.63 12/1/20			1	1FE	122,340	122.353	122,353	100,000	122,293		(47)			5.630	3.826	JD	469		12/13/2017.	12/01/2035.
837151 NP 0	SOUTH CAROLINA ST PUBLIC SVC AUTH			1	1FE	102,350	108.371	108,371	100,000	102,230		(44)			4.770	4.622	JD	398	4,770	02/19/2015.	12/01/2045.
837227 H9 1	SOUTH CENTRAL CT REGL WTR AUTH WTR			1	1FE	122,800	127.648	127,648	100,000	120,411		(694)			6.393	4.712	FA	2,664	6,393	05/05/2014.	08/01/2040.
83755L XV 3	SOUTH DAKOTA ST BLDG AUTH REVENUE			2	1FE	104,659	106.298	106,298	100,000	103,351		(448)			4.700	4.101	JD	392	4,700	12/16/2014.	06/01/2032.
838530 MN 0	SOUTH JERSEY PORT CRP NJ			1	2FE	101,430	100.000	100,000	100,000	100,000		(258)			5.912	5.643	JJ	2,956	5,912	12/28/2009.	01/01/2018.
79164T AT 9	ST LOUIS MO IDA LEASEHOLD REV TAXA			2	1FE	101,755	107.445	107,445	100,000	100,511		(211)			6.100	5.850	MS	1,796	6,100	07/06/2010.	03/15/2025.
791676 BK 4	ST LOUIS MO PARKING REV				1FE	10,156	100.761	10,076	10,000	10,000					6.000	6.000	JD	27	780	11/30/2007.	12/15/2018.
792905 DW 8	ST PAUL HSG-B-TXBL			1	1FE	100,000	103.205	103,205	100,000	100,000					4.189	4.189	JJ	2,095	4,189	05/29/2015.	07/01/2027.
852413 AQ 6	STAFFORD CNTY & STAUNTON VA			2	1FE	101,755	104.543	104,543	100,000	100,493		(214)			5.512	5.263	FA	2,082	5,512	03/05/2010.	02/15/2025.
86657M BK 1	SUMTER LANDING FL CDD			1	1FE	197,484	108.418	216,836	200,000	197,563		69			4.172	4.260	AO	2,086	7,301	11/09/2016.	10/01/2047.
873547 HN 6	TACOMA WA WTR REVENUE 5.371 12/1/2			1	1FE	118,075	117.275	117,275	100,000	117,100		(975)			5.371	3.540	JD	448	5,371	03/08/2017.	12/01/2030.
87354T BG 9	TACOMA WTR-TXB-B-BABS			1	1FE	118,500	123.898	123,898	100,000	117,098		(556)			5.621	4.310	JD	468	5,621	05/22/2015.	12/01/2040.
87638T EG 4	TARRANT CNTY TX CULTURAL EDU FACS			1	1FE	101,200	105.265	105,265	100,000	101,142		(22)			4.366	4.294	MN	558	4,366	04/17/2015.	11/15/2047.
88278P VN 1	TEXAS ST UNIV SYS FING REVENUE			2	1FE	100,000	102.289	102,289	100,000	100,000					4.273	4.273	MS	1,258	4,273	02/27/2015.	03/15/2045.
89546R HQ 0	TRI-CNTY TRN-BABS-B			1	1FE	238,629	117.884	235,768	200,000	236,706		(1,820)			5.730	4.022	MS	3,820	11,460	01/26/2017.	09/01/2033.
91428L GY 6	UNIV OF HAWAII BOR-A			1	1FE	101,066	107.555	107,555	100,000	100,865		(91)			4.693	4.559	AO	1,173	4,693	09/22/2015.	10/01/2044.
914440 LW 0	UNIV OF MASSACHUSETTS MA BLDG AUTH			2	1FE	99,250	102.291	102,291	100,000	99,319		23			4.212	4.265	MN	702	4,212	11/10/2014.	11/01/2038.
914119 SF 0	UNIVERSITY CINCINNATI OH GEN RCPTS			2	1FE	101,855	108.923	108,923	100,000	100,635		(196)			5.616	5.378	JD	468	5,616	11/03/2010.	06/01/2025.
914760 W6 6	UNIVERSITY OK REVS SER B BOOK ENTR			1	1FE	102,150	114.049	114,049	100,000	100,978		(118)			6.634	6.447	JJ	3,317	6,634	09/18/2008.	07/01/2024.
916277 KU 9	UPPER OCCOQUAN SWR-BA			1	1FE	123,300	116.932	116,932	100,000	120,530		(2,142)			5.200	2.504	JJ	2,600	5,200	09/14/2016.	07/01/2026.
917563 JF 6	UT HSG CORP-TXBL-RGTS			1	1FE	207,854	110.102	220,204	200,000	207,391		(218)			4.725	4.448	JD	788	9,450	10/27/2015.	12/01/2039.
91756T AS 0	UTAH ST MUNI PWR AGY			1	1FE	197,186	97.001	194,002	200,000	197,390		181			3.387	3.526	JJ	3,387	4,591	11/16/2016.	07/01/2029.
928172 VF 9	VA ST PUB BLDG AUTH PUB FACS REV			2	1FE	100,725	106.319	106,319	100,000	100,240		(85)			5.500	5.399	FA	2,292	5,500	02/24/2010.	08/01/2027.
92812V CD 6	VIRGINIA ST HSG DEV AUTH			2	1FE	199,353	104.939	209,878	200,000	199,391		13			4.666	4.687	MN	1,555	9,332	11/13/2014.	11/01/2044.
928077 KD 7	VIRGINIA ST PORT AUTH PORT FAC REV			2	1FE	99,500	101.331	101,331	100,000	99,509		9			4.478	4.509	JJ	2,239	2,786	01/04/2017.	07/01/2045.
93878L AN 7	WASHINGTON DC CONVENTION & SPORTS			1	1FE	101,204	105.588	105,588	100,000	100,341		(114)			4.814	4.680	AO	1,204	4,814	10/27/2010.	10/01/2021.
940855 BF 5	WASHOE CO SLS-H-BABS			1	1FE	139,950	135.853	135,853	100,000	137,929		(1,505)			7.451	4.275	FA	3,105	7,451	08/24/2016.	02/01/2040.
969544 AK 1	WILLIAMSBURG FACS-BAB			2	1FE	114,485	107.656	107,656	100,000	109,892		(3,200)			6.526	2.962	JD	544	6,526	07/21/2016.	12/01/2030.
975680 DG 1	WINSTON SALEM NC LTD OBLG			2	1FE	101,997	103.252	103,252	100,000	101,403		(189)			4.100	3.851	JD	342	4,100	09/22/2014.	06/01/2029.
2599999. U.S. Special Revenue & Assessment Obligations - Issuer Obligations						24,756,455	XXX	25,257,371	22,530,000	24,505,678	0	(124,251)	0	0	XXX	XXX	XXX	345,498	1,045,833	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Residential Mortgage-Backed Securities																					
312910 UP 5	FHR 1303 L			2	1	554	109.107	616	565	638		(15)			8.250	0.735	MON...	4	47	06/30/1992.	06/15/2022.
31358U VB 9	FNR 1993-62 E			4	1	744	107.176	725	677	570		13			7.000	16.519	MON...	4	48	04/30/1993.	04/25/2023.

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
31358U WB 8	FNR G93-17 K			4	1	3,902	106.675	4,144	3,885	3,804		13			7.000	7.942	MON	23	273	04/30/1993.	04/25/2023.
2699999. U.S. Special Revenue - Residential Mortgage-Backed Securities						5,199	XXX	5,485	5,126	5,012	0	10	0	0	XXX	XXX	XXX	30	367	XXX	XXX
3199999. Total - U.S. Special Revenue & Special Assessment Obligations						24,761,655	XXX	25,262,856	22,535,126	24,510,690	0	(124,240)	0	0	XXX	XXX	XXX	345,528	1,046,200	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																					
01609W AU 6	ALIBABA GROUP 4 12/6/2037		D	1	1FE	209,250	103.485	206,970	200,000	209,228		(22)			4.000	3.666	JD	556		12/06/2017.	12/06/2037.
056752 AJ 7	BAIDU INC 3.625 7/6/2027		D	1	1FE	198,944	99.000	198,000	200,000	198,947		3			3.625	3.691	JJ	3,524		12/19/2017.	07/06/2027.
136375 BQ 4	CANADIAN NATL RAILWAY		A	1	1FE	261,808	140.492	280,985	200,000	259,823		(1,907)			6.375	4.150	MN	1,629	12,750	12/16/2016.	11/15/2037.
136375 BN 1	CANADIAN NATL RR 6.2 6/1/2036		A	1	1FE	132,457	135.498	135,498	100,000	131,878		(579)			6.200	3.781	JD	517	3,100	07/06/2017.	06/01/2036.
22546Q AD 9	CREDIT SUISSE SUB NTS GLB				2FE	103,002	105.561	105,561	100,000	100,835		(380)			5.400	4.964	JJ	2,505	5,400	04/12/2012.	01/14/2020.
559222 AR 5	MAGNA INTL INC 4.15 10/1/2025		A	1	1FE	213,646	106.603	213,205	200,000	213,358		(288)			4.150	3.144	AO	2,075		10/25/2017.	10/01/2025.
65334H AG 7	NEXEN INC 6.4 5/15/2037		A	1	1FE	129,980	130.500	130,500	100,000	129,952		(28)			6.400	4.137	MN	818		12/21/2017.	05/15/2037.
65504L AK 3	NOBLE HOLDING INTL LTD			1	4FE	420,856	63.750	255,000	400,000	418,664		(395)			5.250	4.918	MS	6,183	21,000	04/29/2013.	03/15/2042.
656531 AM 2	NORSK HYDRO A/S 7.25 9/23/2027				1FE	133,796	132.016	132,016	100,000	133,155		(641)			7.250	3.248	MS	1,974		10/11/2017.	09/23/2027.
822582 AY 8	SHELL INTL FIN 4.55 8/12/2043		D	1	1FE	111,967	113.739	113,739	100,000	111,941		(26)			4.550	3.815	FA	1,757		11/27/2017.	08/12/2043.
822582 BQ 4	SHELL INTL FIN SR UNSECURED 4 5/10		C	1	1FE	94,766	106.505	106,505	100,000	94,841		75			4.000	4.317	MN	567	4,000	03/08/2017.	05/10/2046.
604059 AE 5	3M COMPANY			1	1FE	136,164	125.554	125,554	100,000	132,816		(2,791)			6.375	2.657	FA	2,408	6,375	10/18/2016.	02/15/2028.
002819 AC 4	ABBOTT LABORATORIES			1	2FE	123,115	125.418	125,418	100,000	121,533		(657)			6.150	4.501	MN	513	6,150	07/06/2015.	11/30/2037.
002824 BN 9	ABBOTT LABORATORIES 4.75 4-15-43			1	2FE	76,550	111.031	88,824	80,000	76,600		50			4.750	5.049	AO	802	3,800	03/29/2017.	04/15/2043.
002824 AV 2	ABBOTT LABORATORIES 6% 4/1/39			1	2FE	128,856	124.130	124,130	100,000	126,554		(770)			6.000	4.114	AO	1,500	6,000	11/18/2014.	04/01/2039.
00724F AC 5	ADOBE SYS INC Sr Unsecured 3.25 2/			1	1FE	200,162	102.698	205,396	200,000	200,145		(17)			3.250	3.238	FA	2,708	3,250	02/01/2017.	02/01/2025.
00751Y AA 4	ADVANCE AUTO PARTS INC			1	2FE	211,875	106.560	213,121	200,000	203,605		(1,423)			5.750	4.923	MN	1,917	11,500	11/09/2012.	05/01/2020.
008117 AG 8	AETNA INC - DEBENTURE				1FE	148,900	118.203	165,484	140,000	140,422		(59)			7.250	7.184	FA	3,834	10,150	06/17/2003.	08/15/2023.
008117 AH 6	AETNA INC - GTD DEB				1FE	56,938	128.191	64,095	50,000	52,963		(247)			7.625	6.709	FA	1,440	3,813	12/18/2003.	08/15/2026.
00817Y AG 3	AETNA INC			1	2FE	99,918	137.148	137,148	100,000	100,000					6.750	6.750	JD	300	6,750	12/07/2007.	12/15/2037.
001306 AB 5	AHS HOSPITAL CORP			1	1FE	122,992	121.022	121,022	100,000	122,324		(460)			5.024	3.720	JJ	2,512	5,024	07/14/2016.	07/01/2045.
013817 AU 5	ALCOA INC			1	3FE	102,544	107.510	107,510	100,000	100,675		(232)			6.150	5.869	FA	2,323	6,150	07/28/2010.	08/15/2020.
013817 AQ 4	ALCOA INC GLB			1	3FE	102,221	108.250	108,250	100,000	100,837		(175)			5.870	5.641	FA	2,087	5,870	10/18/2010.	02/23/2022.
022249 AU 0	ALCOA INC			1	3FE	173,525	117.831	206,204	175,000	174,329		40			6.750	6.808	JJ	5,447	11,813	12/05/2011.	01/15/2028.
01959L AB 8	ALLINA HEALTH 4.43 4/15/2047			1	1FE	103,129	107.150	107,150	100,000	103,096		(33)			4.430	4.244	AO	935	2,240	05/19/2017.	04/15/2047.
01959L AA 0	ALLINA HEALTH SYSTEM			1	1FE	200,780	114.156	228,311	200,000	200,748		(15)			4.805	4.780	MN	1,228	9,610	09/16/2015.	11/15/2045.
020002 AH 4	ALLSTATE CORP				1FE	122,974	101.606	121,927	120,000	120,093		(239)			6.750	6.537	MN	1,035	8,100	12/05/2005.	05/15/2018.
020002 AP 6	ALLSTATE CORP			1	1FE	92,978	125.919	125,919	100,000	95,306		179			6.125	6.624	JD	272	6,125	07/28/2008.	12/15/2032.
02209S AM 5	ALTRIA GROUP INC				1FE	101,848	104.948	104,948	100,000	101,822		(26)			4.250	4.131	FA	1,676	2,125	05/19/2017.	08/09/2042.
02209S AU 7	ALTRIA GROUP INC			1	1FE	100,692	96.692	96,692	100,000	100,610		(64)			2.625	2.544	MS	766	2,625	09/14/2016.	09/16/2026.
02209S AV 5	ALTRIA GROUP INC SR UNSECURED 3.87			1	1FE	93,622	99.231	99,231	100,000	93,702		80			3.875	4.257	MS	1,130	1,938	04/10/2017.	09/16/2046.
023771 S2 5	AM AIRLIN 16-3 A 3.25 10/15/2028			1	1FE	96,049	99.750	97,002	97,245	96,079		30			3.250	3.430	AO	667	1,580	07/11/2017.	10/15/2028.
023761 AA 7	AM AIRLN 17-1 AA 1st lien 3.65 2/1			1	1FE	203,902	102.180	204,360	200,000	203,554		(348)			3.650	3.382	FA	2,758	4,299	02/23/2017.	02/15/2029.
02361D AM 2	AMEREN ILLINOIS CO			1	1FE	119,770	116.463	116,463	100,000	119,193		(452)			4.800	3.637	JD	213	4,800	09/19/2016.	12/15/2043.
026609 AC 1	AMERICAN HOME PRODUCTS				1FE	116,342	120.726	120,726	100,000	105,196		(833)			7.250	6.064	MS	2,417	7,250	01/26/2005.	03/01/2023.
02687Q DG 0	AMERICAN INTL GROUP				2FE	102,952	100.125	100,125	100,000	100,020		(450)			5.850	5.380	JJ	2,681	5,850	10/31/2011.	01/16/2018.
03040W AD 7	AMERICAN WATER 6.593 10/15/2037			1	1FE	138,905	138.820	138,820	100,000	138,616		(289)			6.593	3.799	AO	1,392	3,297	10/11/2017.	10/15/2037.
03040W AL 9	AMERICAN WATER CAPITAL C			1	1FE	215,222	103.050	206,100	200,000	212,664		(1,664)			3.400	2.401	MS	2,267	6,800	06/14/2016.	03/01/2025.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
030955 AJ 7	AMERITECH CAP FDG CORP - DEBENTURE				2FE	218,000	118.209	236,418	200,000	208,503		(613)			6.875	6.287	AO	2,903	13,750	10/28/2004.	10/15/2027.
030955 AN 8	AMERITECH CAPITAL FUNDING				2FE	102,000	117.916	117,916	100,000	101,129		(78)			6.550	6.396	JJ	3,020	6,550	02/06/2008.	01/15/2028.
031162 BE 9	AMGEN INC			1	2FE	58,774	115.904	69,543	60,000	58,905		23			4.950	5.083	AO	743	2,970	08/12/2013.	10/01/2041.
032654 AK 1	ANALOG DEVICES INC			1	2FE	214,727	118.850	237,700	200,000	214,273		(248)			5.300	4.831	JD	471	10,600	03/15/2016.	12/15/2045.
035229 CJ 0	ANHEUSER BUSCH COS INC - NOTES			1	2FE	104,084	131.949	131,949	100,000	102,504		(100)			6.800	6.532	FA	2,833	6,800	06/21/2007.	08/20/2032.
035229 CG 6	ANHEUSER BUSCH COS INC NOTES			1	2FE	97,300	129.275	129,275	100,000	98,226		81			6.800	7.010	JJ	3,136	6,800	08/22/2008.	01/15/2031.
037411 AW 5	APACHE CORP			1	2FE	105,344	106.539	106,539	100,000	104,907		(119)			5.100	4.744	MS	1,700	5,100	01/23/2014.	09/01/2040.
037833 AL 4	APPLE INC			1	1FE	185,331	103.896	207,792	200,000	186,313		290			3.850	4.300	MN	1,219	7,700	11/13/2014.	05/04/2043.
037833 BX 7	APPLE INC			1	1FE	108,944	117.104	117,104	100,000	108,815		(129)			4.650	4.113	FA	1,653	2,325	03/27/2017.	02/23/2046.
038222 AG 0	APPLIED MATERIALS INC			1	1FE	115,969	131.004	131,004	100,000	115,113		(344)			5.850	4.772	JD	260	5,850	06/02/2015.	06/15/2041.
038222 AK 1	APPLIED MATERIALS INC			2	1FE	220,705	120.235	240,471	200,000	220,222		(400)			5.100	4.296	AO	2,550	7,650	07/25/2017.	10/01/2035.
039483 AT 9	ARCHER DANIELS MIDLAND			1	1FE	223,948	125.070	250,140	200,000	223,431		(771)			5.935	4.894	AO	2,968	8,903	05/03/2017.	10/01/2032.
039483 BL 5	ARCHER-DANIELS-MIDLAND C			1	1FE	100,700	95.385	95,385	100,000	100,610		(65)			2.500	2.419	FA	972	2,500	08/11/2016.	08/11/2026.
040555 CM 4	ARIZONA PUB SERVICE			1	1FE	114,226	119.112	119,112	100,000	113,952		(274)			5.050	4.110	MS	1,683	2,525	03/24/2017.	09/01/2041.
040555 CK 8	ARIZONA PUBLIC SERVICE			1	1FE	289,682	135.211	270,422	200,000	285,369		(3,153)			6.875	3.683	FA	5,729	13,750	08/15/2016.	08/01/2036.
042735 AK 6	ARRO ELECTRONICS INC				2FE	111,366	125.353	125,353	100,000	105,377		(421)			7.500	6.697	JJ	3,458	7,500	06/15/2005.	01/15/2027.
046003 JU 4	ASSOCIATES CORPORATION				2FE	161,370	103.786	166,057	160,000	160,192		(218)			6.950	6.801	MN	1,853	11,120	12/31/2007.	11/01/2018.
046353 AD 0	ASTRAZENECA PLC NOTE			1	2FE	124,359	135.875	135,875	100,000	121,988		(664)			6.450	4.723	MS	1,899	6,450	03/11/2014.	09/15/2037.
00206R BA 9	AT & T INC GLOBAL NOTE			1	2FE	102,375	108.681	108,681	100,000	102,128		(44)			5.550	5.390	FA	2,097	5,550	10/07/2013.	08/15/2041.
001957 AW 9	AT&T CORP			1	2FE	214,993	116.602	248,362	213,000	214,008		(61)			6.500	6.441	MS	4,077	13,845	03/27/2008.	03/15/2029.
04650N AB 0	AT&T INC			1	2FE	295,398	105.529	316,588	300,000	295,901		90			5.350	5.456	MS	5,350	16,050	10/29/2013.	09/01/2040.
00206R DH 2	AT&T INC 5.15			1	2FE	203,991	103.757	207,514	200,000	203,851		(80)			5.150	5.012	MS	3,033	10,300	03/22/2016.	03/15/2042.
049560 AK 1	ATMOS ENERGY CORP			1	1FE	236,915	126.168	252,336	200,000	235,937		(616)			5.500	4.277	JD	489	8,250	06/28/2017.	06/15/2041.
049560 AL 9	ATMOS ENERGY CORP			1	1FE	107,264	107.487	107,487	100,000	107,042		(174)			4.150	3.710	JJ	1,914	4,150	09/19/2016.	01/15/2043.
053015 AE 3	AUTOMATIC DATA PROCESSNG			1	1FE	106,921	103.215	103,215	100,000	105,798		(699)			3.375	2.517	MS	994	3,375	05/18/2016.	09/15/2025.
05348E BB 4	AVALONBAY COMMUN 4.15 7/1/2047			1	1FE	103,199	104.708	104,708	100,000	103,169		(30)			4.150	3.965	JJ	2,190		06/26/2017.	07/01/2047.
05348E AZ 2	AVALONBAY COMMUN SR UNSECURED 3.9			1	1FE	186,230	100.102	200,204	200,000	186,421		191			3.900	4.314	AO	1,647	8,017	03/09/2017.	10/15/2046.
054303 BA 9	AVON PRODUCTS INC			1	4FE	197,806	80.750	161,500	200,000	198,771		201			5.000	5.136	MS	2,944	14,000	11/13/2013.	03/15/2023.
057224 AK 3	BAKER HUGHES			1	1FE	133,691	126.866	126,866	100,000	126,888		(1,921)			6.875	3.860	JJ	3,170	6,875	04/09/2014.	01/15/2029.
057224 AZ 0	BAKER HUGHES INC			1	1FE	107,406	117.560	117,560	100,000	107,006		(172)			5.125	4.623	MS	1,509	5,125	08/05/2015.	09/15/2040.
06051G EE 5	BANK AMER CORP FIXED				1FE	105,002	110.123	110,123	100,000	101,843		(552)			5.875	5.206	JJ	2,872	5,875	04/25/2012.	01/05/2021.
06050W DF 9	BANK OF AMERICA CORP				1FE	93,616	101.516	101,516	100,000	98,764		748			4.850	5.700	JJ	2,236	4,850	10/27/2011.	07/15/2019.
060505 DB 7	BANK OF AMERICA CORPORATION				2FE	102,755	103.531	103,531	100,000	100,440		(345)			5.490	5.109	MS	1,617	5,490	04/15/2011.	03/15/2019.
06406R AB 3	BANK OF NY MELLO Sr Unsecured 3.44			2	1FE	201,414	102.215	204,430	200,000	201,306		(108)			3.442	3.358	FA	2,754	3,442	02/09/2017.	02/07/2028.
066836 AB 3	BAPTIST HEALTH 4.342 11/15/2041			1	1FE	305,122	107.726	323,178	300,000	305,050		(72)			4.342	4.229	MN	1,664	6,513	06/01/2017.	11/15/2041.
07284R AA 0	BAYLOR COLLEGE OF MEDICINE			1	1FE	109,802	116.579	116,579	100,000	109,193		(194)			5.259	4.632	MN	672	5,259	09/10/2014.	11/15/2046.
072863 AF 0	BAYLOR SCOTT & W SECURED 3.967 11/			1	1FE	194,890	103.998	207,996	200,000	194,955		65			3.967	4.117	MN	1,014	7,934	04/10/2017.	11/15/2046.
072863 AC 7	BAYLOR SCOTT & WHITE HOL			1	1FE	97,386	107.190	107,190	100,000	97,502		45			4.185	4.340	MN	535	4,185	05/08/2015.	11/15/2045.
054937 AF 4	BB&T CORPORATION				1FE	100,922	105.153	105,153	100,000	100,160		(81)			5.250	5.158	MN	875	5,250	10/30/2009.	11/01/2019.
075887 AN 9	BECTON DICKINSON				2FE	128,500	125.292	125,292	100,000	121,939		(1,826)			7.000	4.196	FA	2,917	7,000	03/11/2014.	08/01/2027.
07786D AA 4	BELL ATLANTIC PENNSYLVANIA				1FE	122,900	115.177	143,971	125,000	123,924		68			6.000	6.109	JD	625	7,500	01/14/2006.	12/01/2028.
079860 AE 2	BELLSOUTH CORPORATION			1	2FE	101,787	117.567	117,567	100,000	101,238		(41)			6.550	6.427	JD	291	6,550	03/20/2008.	06/15/2034.
079867 AM 9	BELLSOUTH TELECOMMUNICATIONS				2FE	112,343	118.913	118,913	100,000	105,141		(504)			7.000	6.156	AO	1,750	7,000	11/16/2004.	10/01/2025.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
079867 AW 7	BELLSOUTH TELECOMMUNICATIONS			1	2FE	96,980	116.742	116,742	100,000	98,284		112			6.375	6.605	JD	531	6,375	07/26/2006.	06/01/2028.
086516 AL 5	BEST BUY INC			1	2FE	102,432	107.724	107,724	100,000	100,799		(244)			5.500	5.205	MS	1,619	5,500	05/03/2011.	03/15/2021.
08658E AA 5	BESTFOODS 6.625 4/15/2028				1FE	130,010	129.180	129,180	100,000	128,878		(1,132)			6.625	3.293	AO	1,399	3,313	07/07/2017.	04/15/2028.
092114 AB 3	BLACK HILLS POWER INC			1	1FE	254,636	126.190	252,381	200,000	252,983		(1,450)			6.125	4.251	MN	2,042	12,250	11/09/2016.	11/01/2039.
09256B AH 0	BLACKSTONE HOLDINGS FINA			1	1FE	211,478	107.340	214,680	200,000	211,410		(68)			4.450	4.102	JJ	4,104		09/12/2017.	07/15/2045.
093662 AE 4	BLOCK FINANCIAL LLC			1	2FE	516,333	107.453	537,265	500,000	508,118		(1,639)			5.500	5.079	MN	4,583	27,500	03/07/2013.	11/01/2022.
097023 AM 7	BOEING CO				1FE	273,915	126.569	253,138	200,000	262,374		(7,484)			7.250	2.619	JD	644	14,500	06/21/2016.	06/15/2025.
097023 AN 5	BOEING CO 6.875 10/15/2043				1FE	149,847	146.953	146,953	100,000	149,275		(572)			6.875	3.846	AO	1,451	3,438	06/26/2017.	10/15/2043.
100743 AK 9	BOSTON GAS CO 3.15 8/1/2027			1	1FE	100,332	99.678	99,678	100,000	100,330		(2)			3.150	3.109	FA	1,295		12/06/2017.	08/01/2027.
10112R AQ 7	BOSTON PROPERTIES LP			1	2FE	101,832	105.411	105,411	100,000	100,285		(171)			5.875	5.680	AO	1,240	5,875	10/21/2009.	10/15/2019.
115637 AL 4	BROWN-FORMAN CORP			1	1FE	288,914	98.697	296,090	300,000	289,142		216			3.750	3.986	JJ	5,188	7,500	06/26/2017.	01/15/2043.
121899 CG 1	BURLINGTON NORTHERN CO				1FE	19,840	108.516	21,703	20,000	20,000					8.150	8.150	JJ	815	1,630	10/27/1997.	01/01/2020.
121899 CE 6	BURLINGTON NORTHERN RR CO CONS MTG				1FE	155,250	107.071	160,607	150,000	150,949		(433)			6.550	6.209	JJ	4,913	9,825	01/03/2007.	01/01/2020.
12189T AA 2	BURLINGTON NORTHERN SANTA FE CORP			1	1FE	104,372	127.346	127,346	100,000	102,201		(204)			7.000	6.639	JD	311	7,000	06/16/2008.	12/15/2025.
130789 AF 7	CALIFORNIA WATER SERVICE			2	1FE	245,822	123.467	246,934	200,000	243,352		(1,184)			5.500	4.032	JD	917	11,000	08/24/2016.	12/01/2040.
14149Y AW 8	CARDINAL HEALTH INC			1	2FE	133,775	102.964	133,853	130,000	133,380		(72)			4.600	4.428	MS	1,761	5,980	05/07/2013.	03/15/2043.
149123 BJ 9	CATERPILLAR INC			1	1FE	102,125	137.416	137,416	100,000	101,417		(62)			7.300	7.134	MN	1,217	7,300	10/14/2008.	05/01/2031.
149123 BN 0	CATERPILLAR INC			1	1FE	246,096	133.616	267,232	200,000	244,109		(1,310)			6.050	4.320	FA	4,571	9,075	03/27/2017.	08/15/2036.
14916R AD 6	CATHOLIC HEALTH INIT			1	2FE	98,823	96.538	96,538	100,000	98,869		26			4.350	4.427	MN	725	4,350	03/15/2016.	11/01/2042.
14916R AC 8	CATHOLIC HEALTH INITIATI			1	2FE	95,032	99.134	99,134	100,000	97,020		554			2.950	3.628	MN	492	2,950	03/25/2014.	11/01/2022.
15189X AD 0	CENTERPOINT HOUS Secured 6.95 3/15			1	1FE	410,762	139.142	417,426	300,000	407,007		(3,755)			6.950	3.836	MS	6,139	17,375	08/16/2017.	03/15/2033.
158525 AS 4	CHAMPION INTERNATIONAL CORPORATION				2FE	85,830	113.592	113,592	100,000	92,431		651			6.400	7.669	FA	2,418	6,400	08/08/2008.	02/15/2026.
166764 BL 3	CHEVRON CORP			1	1FE	101,309	99.968	99,968	100,000	101,119		(121)			2.954	2.799	MN	369	2,954	06/02/2016.	05/16/2026.
166754 AP 6	CHEVRON PHILLIPS 3.4 12/1/2026			1	1FE	205,106	102.560	205,121	200,000	205,081		(25)			3.400	3.064	JD	567		12/13/2017.	12/01/2026.
16876A AA 2	CHILDREN'S HOSPITAL MEDI			1	1FE	98,154	108.867	108,867	100,000	98,241		35			4.268	4.381	MN	545	4,268	06/02/2015.	05/15/2044.
171232 AE 1	CHUBB CORPORATION			1	1FE	105,532	133.497	133,497	100,000	103,605		(158)			6.800	6.404	MN	869	7,800	05/07/2008.	11/15/2031.
172062 AE 1	CINCINNATI FINANCIAL CORP			1	1FE	192,890	127.350	254,700	200,000	195,013		162			6.125	6.369	MN	2,042	12,250	05/05/2008.	11/01/2034.
17275R AD 4	CISCO SYSTEMS INC			1	1FE	121,801	136.719	136,719	100,000	120,705		(586)			5.900	4.387	FA	2,229	5,900	02/04/2016.	02/15/2039.
17275R AF 9	CISCO SYSTEMS INC			1	1FE	116,545	132.320	132,320	100,000	115,146		(400)			5.500	4.418	JJ	2,536	5,500	04/16/2014.	01/15/2040.
172967 AL 5	CITIGROUP INC				2FE	122,975	126.435	126,435	100,000	112,965		(1,380)			7.875	5.697	MN	1,006	7,875	05/03/2011.	05/15/2025.
17858P AA 9	CITY OF HOPE			1	1FE	229,774	127.507	255,014	200,000	228,529		(570)			5.623	4.679	MN	1,437	11,246	03/22/2016.	11/15/2043.
126117 AE 0	CNA FINANCIAL CORP				2FE	315,515	119.280	357,840	300,000	305,245		(707)			7.250	6.885	MN	2,779	21,750	11/01/2004.	11/15/2023.
191216 BW 9	COCA-COLA CO/THE			1	1FE	101,323	97.320	97,320	100,000	101,130		(120)			2.550	2.401	JD	213	2,550	06/06/2016.	06/01/2026.
191219 BC 7	COCA-COLA REFRESH USA				1FE	140,924	143.533	143,533	100,000	137,592		(1,204)			6.750	4.004	JJ	3,113	6,750	02/18/2015.	01/15/2038.
19416Q EJ 5	COLGATE-PALM CO 4 8/15/2045			1	1FE	105,082	107.098	107,098	100,000	105,035		(47)			4.000	3.707	FA	1,511	2,000	07/19/2017.	08/15/2045.
195869 AL 6	COLONIAL PIPELIN 6.375 8/1/2037			1	1FE	263,228	130.356	260,712	200,000	262,720		(508)			6.375	4.042	FA	5,313		10/04/2017.	08/01/2037.
199575 AT 8	COLUMBUS SOUTHERN PWR CO			1	1FE	394,124	131.805	395,415	300,000	393,063		(1,061)			6.600	3.877	MS	6,600	3,300	12/12/2017.	03/01/2033.
00209T AB 1	COMCAST CABLE COMM HLDGS				1FE	79,910	130.658	96,687	74,000	75,618		(255)			9.455	8.892	MN	894	6,997	11/19/2002.	11/15/2022.
202795 HT 0	COMMONWEALTH EDISON CO			1	1FE	127,477	138.425	138,425	100,000	125,860		(784)			6.450	4.481	JJ	2,974	6,450	11/20/2015.	01/15/2038.
20369E AA 0	COMMUNITY HOSPITALS OF I			1	1FE	216,662	105.177	210,354	200,000	214,060		(1,679)			4.237	3.156	MN	1,412	8,474	06/08/2016.	05/01/2025.
12612W AB 0	CON-WAY INC			1	4FE	523,347	104.000	520,000	500,000	520,286		(715)			6.700	6.307	MN	5,583	33,500	03/27/2013.	05/01/2034.
205887 AF 9	CONAGRA INC SR NTS BOOK ENTRY				2FE	102,788	121.976	121,976	100,000	101,508		(122)			7.125	6.893	AO	1,781	7,125	08/15/2008.	10/01/2026.
207597 DV 4	CONNECTICUT LT & PWR CO MTG 6.35			1	1FE	133,012	133.946	133,946	100,000	129,790		(1,073)			6.350	4.041	JD	529	6,350	11/13/2014.	06/01/2036.

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
208251 AE 8	CONOCO INC			1	2FE	132,615	131.341	131,341	100,000	126,149		(1,796)			6.950	4.042	AO	1,467	6,950	03/11/2014.	04/15/2029.
209111 EL 3	CONS EDISON CO OF NY			1	1FE	192,256	127.553	255,106	200,000	194,606		158			5.850	6.097	MS	3,445	11,700	03/27/2008.	03/15/2036.
209111 EJ 8	CONSOLIDATED EDI 5.25 7/1/2035			1	1FE	114,046	119.011	119,011	100,000	113,713		(333)			5.250	4.141	JJ	2,625	2,625	05/15/2017.	07/01/2035.
219350 AH 8	CORNING INC DEBENTURE				2FE	99,660	125.332	125,332	100,000	99,798		12			6.850	6.876	MS	2,283	6,850	03/01/2010.	03/01/2029.
22160K AM 7	COSTCO COMPANIES 3 5/18/2027			1	1FE	201,570	100.146	200,292	200,000	201,497		(73)			3.000	2.906	MN	717	3,000	06/27/2017.	05/18/2027.
12626P AL 7	CRH AMERICA INC			1	2FE	229,657	108.380	233,017	215,000	220,396		(1,610)			5.750	4.852	JJ	5,700	12,363	04/17/2012.	01/15/2021.
231021 AJ 5	CUMMINS ENGINE SR UNSECURED 7.125			1	1FE	130,358	131.606	131,606	100,000	128,577		(1,781)			7.125	3.723	MS	2,375	3,563	03/20/2017.	03/01/2028.
231021 AD 8	CUMMINS INC			1	1FE	127,195	123.971	123,971	100,000	120,820		(1,857)			6.750	4.003	FA	2,550	6,750	05/21/2014.	02/15/2027.
231021 AQ 9	CUMMINS INC			1	1FE	106,620	119.885	119,885	100,000	106,338		(134)			4.875	4.454	AO	1,219	4,875	11/04/2015.	10/01/2043.
126650 BJ 8	CVS CAREMARK CORP			1	2FE	100,398	119.130	119,130	100,000	100,216		(16)			6.250	6.219	JD	521	6,250	12/18/2007.	06/01/2027.
237194 AE 5	DARDEN RESTAURANTS NOTES			1	2FE	587,161	119.563	717,378	600,000	588,984		338			6.000	6.172	FA	13,600	36,000	09/03/2013.	08/15/2035.
239753 DL 7	DAYTON HUDSON CORPORATION				1FE	64,838	125.313	62,657	50,000	59,619		(702)			6.650	4.361	FA	1,385	3,325	10/12/2011.	08/01/2028.
244199 BA 2	DEERE & CO SR UNSECURED 7.125 3/3/				1FE	136,111	137.574	137,574	100,000	134,551		(1,560)			7.125	3.773	MS	2,335	3,563	03/20/2017.	03/03/2031.
244199 AW 5	DEERE & COMPANY				1FE	129,760	126.275	126,275	100,000	124,195		(1,793)			6.550	3.789	AO	1,638	6,550	10/06/2014.	10/01/2028.
24702R AM 3	DELL INC			1	3FE	107,042	91.250	91,250	100,000	106,013		(141)			5.400	4.956	MS	1,665	5,400	11/08/2012.	09/10/2040.
250847 DZ 0	DETROIT EDISON 5.45 2/15/2035			1	1FE	241,402	120.566	241,132	200,000	240,677		(725)			5.450	3.821	FA	4,118	5,450	07/25/2017.	02/15/2035.
25159N AW 5	DEVELOPERS DIVERSIFIED REALTY				2FE	161,870	102.729	155,121	151,000	151,480		(842)			7.500	6.893	MN	1,447	11,325	01/03/2006.	07/15/2018.
25243Y AH 2	DIAGEO CAPITAL PLC			1	1FE	132,100	131.721	131,721	100,000	131,744		(356)			5.875	3.543	MS	1,469	2,938	09/13/2017.	09/30/2036.
386088 AH 1	DIAGEO INVESTMENTS CORP				1FE	300,044	148.493	296,985	200,000	295,394		(3,883)			7.450	3.693	AO	3,146	14,900	10/18/2016.	04/15/2035.
254010 AD 3	DIGNITY HEALTH			1	1FE	107,930	103.247	103,247	100,000	106,697		(880)			3.812	2.731	MN	635	3,812	08/04/2016.	11/01/2024.
254010 AB 7	DIGNITY HEALTH DEB			1	1FE	104,253	100.096	100,096	100,000	104,106		(92)			4.500	4.231	MN	750	4,500	05/19/2016.	11/01/2042.
257375 AF 2	DOMINION GAS HLDGS LLC			1	1FE	201,525	112.041	224,081	200,000	201,463		(29)			4.800	4.750	MN	1,600	9,600	10/21/2015.	11/01/2043.
257559 AJ 3	DOMTAR CORP ST UNSECURED			1	2FE	212,891	109.709	219,418	200,000	211,676		(209)			6.250	5.802	MS	4,167	12,500	01/02/2013.	09/01/2042.
260003 AG 3	DOVER CORP			1	2FE	268,395	136.233	272,465	200,000	265,129		(1,116)			6.600	4.196	MS	3,887	6,600	10/26/2017.	03/15/2038.
260003 AK 4	DOVER CORP			1	2FE	113,165	122.464	122,464	100,000	112,443		(300)			5.375	4.504	MS	1,792	5,375	07/06/2015.	03/01/2041.
260543 BE 2	DOW CHEMICAL CO				2FE	112,276	117.554	117,554	100,000	104,731		(753)			7.375	6.289	MS	2,458	7,375	02/04/2008.	03/01/2023.
26442C AA 2	DUKE ENERGY CAROLINAS			1	1FE	248,387	132.329	264,657	200,000	245,621		(1,475)			6.100	4.351	JD	1,017	12,200	03/28/2016.	06/01/2037.
263534 BR 9	E. I. DU PONT DE NEMOURS			1	1FE	228,605	121.507	243,014	200,000	226,103		(854)			5.600	4.566	JD	498	11,200	10/27/2015.	12/15/2036.
277432 AB 6	EASTMAN CHEMICAL CO - DEBENTURE				2FE	112,960	120.878	120,878	100,000	104,649		(615)			7.250	6.312	JJ	3,343	7,250	11/30/2004.	01/15/2024.
278058 DH 2	EATON CORP			1	2FE	100,533	105.265	105,265	100,000	100,052		(39)			6.950	6.905	MS	1,950	6,950	03/17/2009.	03/20/2019.
278642 AE 3	EBAY INC			1	2FE	94,995	99.098	99,098	100,000	97,098		584			2.600	3.294	JJ	1,199	2,600	03/25/2014.	07/15/2022.
532457 BA 5	ELI LILLY & CO			1	1FE	252,687	127.824	255,648	200,000	249,880		(1,753)			5.550	3.721	MS	3,268	11,100	05/18/2016.	03/15/2037.
268648 AN 2	EMC CORP			1	3FE	100,489	96.415	96,415	100,000	100,301		(53)			3.375	3.311	JD	281	3,375	04/08/2014.	06/01/2023.
291011 AQ 7	EMERSON ELECTRIC CO			1	1FE	247,342	124.734	249,469	200,000	242,965		(1,873)			6.000	4.041	FA	4,533	9,000	03/20/2017.	08/15/2032.
291011 BB 9	EMERSON ELECTRIC CO			1	1FE	124,289	129.508	129,508	100,000	122,974		(638)			6.125	4.445	AO	1,293	6,125	11/20/2015.	04/15/2039.
29364G AF 0	ENTERGY CORP			1	2FE	203,869	105.648	211,296	200,000	200,746		(279)			5.125	4.962	MS	3,018	10,250	10/04/2010.	09/15/2020.
29364W 50 4	ENTERGY LA LLC 5.25% PFD				1FE	100,000	25.100	100,400	100,000	100,000					5.250	5.250	JAJO	1,313	5,250	06/26/2012.	07/01/2052.
29364W AT 5	ENTERGY LOUISIANA LLC			1	1FE	102,748	104.463	104,463	100,000	102,521		(227)			5.000	4.550	JJ	2,306	2,500	04/21/2017.	07/15/2044.
293562 AD 6	EOG RESOURCES INC				2FE	126,254	119.664	119,664	100,000	120,780		(1,598)			6.650	4.142	AO	1,663	6,650	05/21/2014.	04/01/2028.
294628 50 8	EQUITY COMMONWEALTH				2FE	100,000	25.400	101,600	100,000	100,000					5.750	5.750	FMAN		5,750	07/20/2012.	08/01/2042.
26884A BB 8	ERP OPERATING LP 4.5 7/1/2044			1	1FE	216,922	109.470	218,940	200,000	216,779		(143)			4.500	3.985	JJ	4,500		08/07/2017.	07/01/2044.
29736R AG 5	ESTEE LAUDER CO INC			1	1FE	104,384	112.565	112,565	100,000	104,293		(86)			4.375	4.110	JD	194	4,375	12/07/2016.	06/15/2045.

SCHEDULE D - PART 1

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

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CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
29736R AC 4	ESTEE LAUDER COS INC			1	1FE	243,762	131.848	263,696	200,000	241,145		(1,129)			6.000	4.411	MN	1,533	12,000	04/10/2017.	05/15/2037.
30231G AT 9	EXXON MOBIL CORPORATION			1	1FE	208,276	101.544	203,089	200,000	207,033		(792)			3.043	2.550	MS	2,029	6,086	06/02/2016.	03/01/2026.
313747 AX 5	FEDERAL REALTY I Sr Unsecured 3.62			1	1FE	174,318	93.710	187,419	200,000	174,725		407			3.625	4.407	FA	3,021	7,633	01/25/2017.	08/01/2046.
313747 AV 9	FEDERAL REALTY INVESTMEN			1	1FE	106,242	109.354	109,354	100,000	106,210		(32)			4.500	4.112	JD	375	2,250	10/04/2017.	12/01/2044.
31410H AQ 4	FEDERATED DEPT STORES INC DE DEB			1	2FE	112,500	105.525	105,525	100,000	106,466		(390)			6.900	6.097	AO	1,725	6,900	02/22/2005.	04/01/2029.
316773 CH 1	FIFTH THIRD BANCORP SUBORDINATED				2FE	224,378	152.701	320,672	210,000	220,864		(219)			8.250	7.739	MS	5,775	17,325	04/09/2008.	03/01/2038.
338915 AM 3	FLEET BOSTON FINANCIAL CORP				2FE	104,986	122.764	122,764	100,000	103,315		(217)			6.700	6.266	JJ	3,089	6,700	03/29/2011.	07/15/2028.
341081 FE 2	FLORIDA POWER & LIGHT			1	1FE	232,531	122.949	245,898	200,000	231,924		(607)			5.125	4.049	JD	854	10,250	04/10/2017.	06/01/2041.
341081 EU 7	FLORIDA PWR & LT 5.4 9/1/2035			1	1FE	122,661	123.017	123,017	100,000	122,463		(198)			5.400	3.662	MS	1,800		10/12/2017.	09/01/2035.
341099 CB 3	FLORIDA PWR CORP			1	1FE	117,477	122.805	122,805	100,000	115,027		(677)			5.900	4.520	MS	1,967	5,900	02/24/2014.	03/01/2033.
30251B AB 4	FMR LLC			1	1FE	269,498	134.704	269,409	200,000	268,976		(522)			6.450	4.057	MN	1,648	6,450	09/25/2017.	11/15/2039.
345370 BJ 8	FORD MOTOR CO - DEBENTURE				2FE	226,500	121.539	243,078	200,000	207,315		(1,488)			8.875	7.802	JJ	8,185	17,750	02/14/2005.	01/15/2022.
345370 CA 6	FORD MOTOR CO - GLOBAL LANDMARK SE				2FE	101,750	130.721	130,721	100,000	101,004		(42)			7.450	7.332	JJ	3,415	7,450	12/16/2004.	07/16/2031.
358885 AA 9	FROEDTERT & COMMUNITY HEALTH			1	1FE	204,377	106.662	213,324	200,000	204,169		(78)			4.686	4.554	AO	2,343	9,372	08/18/2015.	04/01/2045.
36158F AD 2	GE GLOBAL INSURANCE			1	1FE	99,500	137.548	137,548	100,000	99,672		15			7.750	7.792	JD	344	7,750	01/26/2009.	06/15/2030.
369550 AZ 1	GENERAL DYNAMICS 2.625 11/15/2027			1	1FE	97,748	96.819	96,819	100,000	97,758		10			2.625	2.888	MN	780		12/13/2017.	11/15/2027.
369622 SM 8	GENERAL ELEC CAP CORP				1FE	103,767	107.979	107,979	100,000	101,265		(368)			5.300	4.857	FA	2,061	5,300	10/18/2011.	02/11/2021.
369622 41 0	GENERAL ELECTRIC CAPITAL CORP				1FE	121,800	25.039	137,489	137,275	122,297		135			4.875	5.586	JAJO		6,692	09/09/2013.	01/29/2053.
36966R 6E 1	GENERAL ELECTRIC CAPITAL CORP				1FE	27,944	109.361	27,340	25,000	26,482		(246)			5.400	4.141	AO	285	1,350	03/08/2012.	04/15/2023.
36966T DU 3	GENERAL ELECTRIC CAPITAL CORP MTN				1FE	120,005	104.865	125,838	120,000	120,000					4.200	4.200	MN	644	5,040	11/25/2011.	11/15/2024.
372546 AU 5	GEORGE WASHINGTON UNIVER			1	1FE	211,115	119.383	238,766	200,000	210,670		(192)			4.868	4.530	MS	2,867	9,736	08/21/2015.	09/15/2045.
373298 BU 1	GEORGIA PAC CORP NOTE			1	1FE	157,887	154.899	154,899	100,000	157,153		(734)			8.875	3.490	MN	1,134	4,438	10/12/2017.	05/15/2031.
373334 JN 2	GEORGIA POWER CO			1	1FE	247,986	126.040	252,080	200,000	246,309		(1,199)			5.950	4.273	FA	4,958	8,925	03/20/2017.	02/01/2039.
373334 KE 0	GEORGIA POWER CO			1	1FE	106,895	100.270	100,270	100,000	105,958		(667)			3.250	2.426	AO	813	3,250	08/03/2016.	04/01/2026.
373298 BN 7	GEORGIA-PACIFIC 7.375 12/1/2025				1FE	127,745	127.276	127,276	100,000	126,360		(1,385)			7.375	3.530	JD	615	3,688	07/07/2017.	12/01/2025.
375558 AX 1	GILEAD SCIENCES INC			1	1FE	206,907	116.032	232,065	200,000	206,685		(121)			4.800	4.578	AO	2,400	9,600	03/20/2017.	04/01/2044.
375558 AZ 6	GILEAD SCIENCES INC			1	1FE	100,832	103.421	103,421	100,000	100,600		(77)			3.500	3.401	FA	1,458	3,500	11/13/2014.	02/01/2025.
377372 AE 7	GLAXOSMITHKLINE CAP INC			1	1FE	389,299	141.073	423,218	300,000	384,001		(2,313)			6.375	4.301	MN	2,444	19,125	03/27/2017.	05/15/2038.
38143Y AC 7	GOLDMAN SACHS			1	2FE	206,060	128.939	257,877	200,000	205,247		(150)			6.450	6.208	MN	2,150	12,900	06/13/2013.	05/01/2036.
38141E T8 2	GOLDMAN SACHS GROUP				1FE	100,000	111.372	111,372	100,000	100,000					5.250	5.250	MON	233	5,250	09/16/2011.	09/15/2026.
38141G CU 6	GOLDMAN SACHS GROUP INC			1	1FE	100,750	127.456	127,456	100,000	100,440		(17)			6.125	6.080	FA	2,314	6,125	08/24/2004.	02/15/2033.
38141G ES 9	GOLDMAN SACHS GROUP INC			1	2FE	100,820	116.817	116,817	100,000	100,411		(34)			5.950	5.891	JJ	2,744	5,950	01/17/2007.	01/15/2027.
38141E W8 8	GOLDMAN SACHS GRP INC NOTES				1FE	100,000	110.000	110,000	100,000	100,000					5.100	5.100	MON	227	5,100	06/17/2011.	06/15/2024.
362311 AG 7	GTE CALIFORNIA				3FE	220,122	86.625	173,250	200,000	209,715		(751)			6.750	6.063	MN	1,725	13,500	06/28/2005.	05/15/2027.
362320 BA 0	GTE CORP				2FE	114,878	124.240	124,240	100,000	107,317		(502)			6.940	5.978	AO	1,465	6,940	02/17/2005.	04/15/2028.
362333 AH 9	GTE FLORIDA INC				3FE	423,401	86.750	347,000	400,000	411,377		(785)			6.860	6.474	FA	11,433	27,440	06/05/2006.	02/01/2028.
362337 AK 3	GTE NORTH INC				3FE	517,952	87.000	435,000	500,000	509,033		(615)			6.730	6.484	FA	12,712	33,650	06/21/2010.	02/15/2028.
40621P AA 7	HALLIBURTON COMPANY-MEDIUM TERM NO				2FE	135,212	118.010	145,152	123,000	130,041		(583)			6.750	5.940	FA	3,459	8,303	09/02/2011.	02/01/2027.
412822 AE 8	HARLEY-DAVIDSON INC			1	1FE	308,743	108.804	326,411	300,000	308,577		(114)			4.625	4.445	JJ	5,897	11,563	06/01/2017.	07/28/2045.
416515 AV 6	HARTFORD FINL SVCS GRP			1	2FE	100,398	103.613	103,613	100,000	100,046		(41)			6.000	5.954	JJ	2,767	6,000	12/07/2009.	01/15/2019.
41652P AB 5	HARTFORD HEALTHCARE CORP			1	1FE	354,514	123.299	369,898	300,000	352,714		(907)			5.746	4.588	AO	4,310	14,365	05/19/2017.	04/01/2044.
42217K AW 6	HEALTH CARE REIT INC			1	2FE	100,005	108.668	108,668	100,000	100,002		(0)			5.250	5.250	JJ	2,421	5,250	01/09/2012.	01/15/2022.
427866 AW 8	HERSHEY COMPANY			1	1FE	189,114	95.257	190,514	200,000	189,357		207			3.375	3.677	FA	2,550	6,863	10/27/2016.	08/15/2046.

SCHEDULE D - PART 1

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428236 BR 3	HEWLETT PACKARD CO			1	2FE	522,931	106.931	534,656	500,000	520,110		(397)			6.000	5.690	MS	8,833	30,000	04/03/2013.	09/15/2041.
428236 BV 4	HEWLETT-PACKARD CO SR UNSECURED			1	2FE	100,506	106.291	106,291	100,000	100,213		(48)			4.650	4.590	JD	284	4,650	11/13/2012.	12/09/2021.
437076 AS 1	HOME DEPOT INC			1	1FE	83,198	135.321	135,321	100,000	86,453		328			5.875	7.195	JD	245	5,875	02/21/2008.	12/16/2036.
437076 AU 6	HOME DEPOT INC			1	1FE	242,388	127.363	254,725	200,000	241,197		(792)			5.400	3.997	MS	3,180	8,100	07/06/2017.	09/15/2040.
438516 AT 3	HONEYWELL INTERNATIONAL			1	1FE	129,460	130.049	130,049	100,000	127,881		(986)			5.700	3.665	MS	1,678	5,700	05/18/2016.	03/15/2037.
438516 BB 1	HONEYWELL INTERNATIONAL			1	1FE	117,323	128.393	128,393	100,000	116,069		(400)			5.375	4.275	MS	1,792	5,375	09/16/2014.	03/01/2041.
438516 AR 7	HONEYWELL INTL INC NOTE 5.700% 3/			1	1FE	126,385	129.877	129,877	100,000	125,907		(478)			5.700	3.727	MS	1,678	2,850	07/07/2017.	03/15/2036.
40428H PB 2	HSBC USA INC				1FE	204,090	105.861	211,722	200,000	201,212		(405)			5.000	4.762	MS	2,611	10,000	11/03/2011.	09/27/2020.
443510 AH 5	HUBBELL INC 3.15 8/15/2027			1	1FE	200,819	99.356	198,712	200,000	200,804		(15)			3.150	3.100	FA	2,590		10/18/2017.	08/15/2027.
444859 BB 7	HUMANA, INC			1	2FE	29,559	109.113	32,734	30,000	29,605		8			4.625	4.715	JD	116	1,388	03/05/2013.	12/01/2042.
459200 AR 2	IBM CORP			1	1FE	123,470	124.728	124,728	100,000	118,032		(1,521)			6.220	3.943	FA	2,592	6,220	03/24/2014.	08/01/2027.
459200 GS 4	IBM CORP			1	1FE	116,754	130.662	130,662	100,000	115,862		(420)			5.600	4.458	MN	467	5,600	10/27/2015.	11/30/2039.
459200 JH 5	IBM CORP			1	1FE	111,495	118.215	118,215	100,000	111,369		(126)			4.700	4.021	FA	1,723	2,350	06/01/2017.	02/19/2046.
452308 AT 6	ILLINIOS TOOL WK			1	1FE	101,300	104.674	104,674	100,000	100,846		(127)			3.500	3.341	MS	1,167	3,500	04/08/2014.	03/01/2024.
452308 AQ 2	ILLINOIS TOOL WKS INC			1	1FE	120,573	120.356	120,356	100,000	119,954		(525)			4.875	3.615	MS	1,435	4,875	10/25/2016.	09/15/2041.
458140 AK 6	INTEL CORP			1	1FE	101,934	120.174	120,174	100,000	101,832		(41)			4.800	4.671	AO	1,200	4,800	06/15/2015.	10/01/2041.
458140 AN 0	INTEL CORP			1	1FE	204,498	110.040	220,080	200,000	204,862		(59)			4.000	3.803	JD	356	6,000	06/27/2017.	12/15/2032.
461070 AG 9	INTERSTATE POWER & LIGHT			1	1FE	128,934	133.900	133,900	100,000	126,408		(729)			6.250	4.349	JJ	2,882	6,250	05/01/2014.	07/15/2039.
472319 AC 6	JEFFERIES GROUP INC			1	2FE	464,074	113.717	511,727	450,000	462,117		(366)			6.250	6.004	JJ	12,969	28,125	06/11/2013.	01/15/2036.
472319 AE 2	JEFFERIES GROUP INC			1	2FE	266,544	116.173	290,432	250,000	261,505		(894)			6.450	5.810	JD	1,030	16,125	06/17/2013.	06/08/2027.
476556 CP 8	JERSEY CENTRAL PWR & LT WI SENIOR			1	2FE	210,980	122.239	244,478	200,000	209,482		(278)			6.400	5.972	MN	1,636	12,800	12/03/2013.	05/15/2036.
24422E SP 5	JOHN DEERE CAPITAL CORP				1FE	106,160	102.974	102,974	100,000	105,042		(712)			3.350	2.498	JD	177	3,350	06/02/2016.	06/12/2024.
478160 AN 4	JOHNSON & JOHNSON			1	1FE	126,892	137.188	137,188	100,000	124,138		(785)			5.950	4.141	FA	2,248	5,950	04/17/2014.	08/15/2037.
478160 BY 9	JOHNSON & JOHNSON			1	1FE	101,439	97.518	97,518	100,000	101,222		(139)			2.450	2.280	MS	817	2,450	06/08/2016.	03/01/2026.
478165 AH 6	JOHNSON (S.C.) & SON INC			1	1FE	233,416	116.901	233,802	200,000	233,223		(193)			4.750	3.788	AO	2,006	4,750	09/15/2017.	10/15/2046.
48125X GW 0	JP MORGAN CHASE & CO			2,5	1FE	100,000	106.841	106,841	100,000	100,000					5.000	5.000	MS	1,333	5,250	03/22/2011.	03/25/2031.
48125X SN 7	JP MORGAN CHASE MULTI STEP UP			2,5	1FE	200,000	106.354	212,708	200,000	200,000					5.250	5.250	JD	613	10,500	06/07/2011.	06/10/2031.
491674 BG 1	KENTUCKY UTILITIES CO			1	1FE	122,661	123.388	123,388	100,000	121,866		(622)			5.125	3.681	MN	854	5,125	09/19/2016.	11/01/2040.
494368 BC 6	KIMBERLY CLARK CORP			1	1FE	142,912	142.347	142,347	100,000	142,464		(448)			6.625	3.588	FA	2,760		09/13/2017.	08/01/2037.
494368 BU 6	KIMBERLY-CLARK CORP			1	1FE	102,140	98.715	98,715	100,000	101,822		(200)			2.750	2.501	FA	1,039	2,750	05/25/2016.	02/15/2026.
494368 BL 6	KIMBERLY-CLARK Sr Unsecured 3.7 6/			1	1FE	94,873	99.720	99,720	100,000	94,978		105			3.700	4.017	JD	308	3,700	01/25/2017.	06/01/2043.
49446R AJ 8	KIMCO REALTY CORP			1	2FE	103,806	107.475	107,475	100,000	100,654		(342)			6.875	6.474	AO	1,719	6,875	10/13/2009.	10/01/2019.
494550 AJ 5	KINDER MORGAN ENER PART			1	2FE	104,141	123.944	123,944	100,000	102,716		(121)			7.400	7.080	MS	2,179	7,400	07/01/2008.	03/15/2031.
494550 AT 3	KINDER MORGAN ENER PART			1	2FE	429,718	110.709	442,835	400,000	424,324		(859)			5.800	5.261	MS	6,831	23,200	09/27/2013.	03/15/2035.
494550 BE 5	KINDER MORGAN ENER PART			1	2FE	100,330	106.583	106,583	100,000	100,088		(30)			5.300	5.265	MS	1,561	5,300	06/03/2010.	09/15/2020.
494550 AL 0	KINDER MORGAN ENERGY PARTNER NOTE			1	2FE	83,388	128.304	89,813	70,000	77,377		(306)			7.750	6.596	MS	1,597	5,425	06/19/2003.	03/15/2032.
500255 AN 4	KOHLS CORP			1	2FE	595,430	102.555	615,330	600,000	599,609		(48)			6.000	6.027	JJ	16,600	36,000	08/28/2013.	01/15/2033.
50075N AC 8	KRAFT FOODS INC				2FE	106,389	124.876	124,876	100,000	103,929		(177)			6.500	6.076	MN	1,083	6,500	02/05/2007.	11/01/2031.
505588 BJ 1	LACLEDE GAS GO			1	1FE	100,863	101.838	101,838	100,000	100,541		(91)			3.400	3.289	FA	1,275	3,400	04/16/2014.	08/15/2023.
525555 AB 4	LELAND STANFORD JR UNIV CALIF - DE			1	1FE	102,145	123.401	111,061	90,000	93,899		(517)			6.875	6.014	FA	2,578	6,188	01/14/2003.	02/01/2024.
530715 AJ 0	LIBERTY MEDIA CORP - SENIOR DEBENT				3FE	116,606	108.500	108,500	100,000	109,022		(459)			8.250	7.124	FA	3,438	8,250	01/21/2005.	02/01/2030.
534187 AR 0	LINCOLN NATIONAL CORP			1	2FE	109,165	124.048	124,048	100,000	107,533		(235)			6.150	5.492	AO	1,435	6,150	06/29/2012.	04/07/2036.

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
534187 AL 3	LINCOLN NATIONAL CORPORATION				2FE	105,551	100.979	100,979	100,000	100,137		(638)			7.000	6.323	MS	2,061	7,000	10/28/2009.	03/15/2018.
539830 AZ 2	LOCKHEED MARTIN CORP			1	2FE	19,909	114.307	22,861	20,000	19,919		2			4.850	4.879	MS	286	970	12/13/2013.	09/15/2041.
544152 AB 7	LORILLARD TOBACCO CO COMPANY GTD				2FE	203,957	109.639	219,279	200,000	201,100		(422)			6.875	6.617	MN	2,292	13,750	02/04/2011.	05/01/2020.
546676 AV 9	LOUISVILLE G & E 4.65 11/15/2043			1	1FE	113,117	115.432	115,432	100,000	112,964		(153)			4.650	3.845	MN	594	2,325	06/28/2017.	11/15/2043.
546676 AU 1	LOUISVILLE GAS & ELEC			1	1FE	122,684	121.411	121,411	100,000	121,890		(622)			5.125	3.681	MN	655	5,125	09/19/2016.	11/15/2040.
548661 AK 3	LOWES COMPANIES NOTE BOOK ENTRY				1FE	302,668	129.087	387,261	300,000	301,630		(100)			6.500	6.433	MS	5,742	19,500	06/03/2008.	03/15/2029.
573284 AJ 5	MARTIN MARIETTA MATERIAL SR NOTES			1	2FE	100,005	121.495	121,495	100,000	100,004		(0)			6.250	6.250	MN	1,042	6,250	05/08/2012.	05/01/2037.
578454 AC 4	MAYO CLINIC			1	1FE	93,063	104.905	104,905	100,000	93,458		112			4.000	4.404	MN	511	4,000	04/09/2014.	11/15/2047.
55262C AH 3	MBIA Inc.			2	3FE	78,000	99.750	77,805	78,000	78,000					6.400	6.400	FMAN.	638	4,992	07/17/2007.	08/15/2022.
579780 AK 3	MCCORMICK & CO			1	2FE	215,432	100.664	201,328	200,000	213,281		(1,577)			3.250	2.296	MN	831	6,500	08/18/2016.	11/15/2025.
58013M EF 7	MCDONALDS CORP 6.3% 3/1/38			1	2FE	131,505	133.306	133,306	100,000	128,608		(889)			6.300	4.186	MS	2,100	6,300	07/28/2014.	03/01/2038.
582839 AG 1	MEAD JOHNSON NUT 4.6 6/1/2044			1	1FE	108,805	111.491	111,491	100,000	108,770		(35)			4.600	4.050	JD	383	2,300	10/26/2017.	06/01/2044.
582839 AF 3	MEAD JOHNSON NUTRITION C			1	1FE	127,948	126.871	126,871	100,000	127,725		(223)			5.900	3.987	MN	983	2,950	09/20/2017.	11/01/2039.
58506Y AR 3	MEDSTAR HEALTH INC			1	1FE	94,774	93.549	93,549	100,000	95,182		258			3.699	4.166	FA	1,397	3,699	05/25/2016.	08/15/2031.
585055 AQ 9	MEDTRONIC INC			1	1FE	127,776	138.448	138,448	100,000	125,304		(692)			6.500	4.616	MS	1,914	6,500	03/10/2014.	03/15/2039.
585055 BD 7	MEDTRONIC INC			1	1FE	102,623	114.537	114,537	100,000	102,505		(51)			4.625	4.460	MS	1,362	4,625	08/18/2015.	03/15/2044.
585055 BT 2	MEDTRONIC INC Sr Unsecured 4.375 3			1	1FE	112,141	112.731	112,731	100,000	112,141	27	(27)			4.375	3.437	MS	1,288		12/12/2017.	03/15/2035.
806605 AH 4	MERCK & CO INC			1	1FE	137,694	141.651	141,651	100,000	136,317		(1,207)			6.550	3.894	MS	1,929	6,550	11/09/2016.	09/15/2037.
589331 AD 9	MERCK & COMPANY INC SENIOR NOTE			1	1FE	103,713	126.136	126,136	100,000	102,149		(149)			6.400	6.113	MS	2,133	6,400	07/28/2008.	03/01/2028.
590188 JF 6	MERRILL LYNCH				1FE	99,500	102.303	102,303	100,000	99,987		24			6.500	6.526	JJ	2,997	6,500	10/06/1998.	07/15/2018.
59022C AB 9	MERRILL LYNCH & CO			1	2FE	297,788	116.880	350,639	300,000	299,279		41			6.220	6.266	MS	5,494	18,660	08/21/2012.	09/15/2026.
59156R AE 8	METLIFE INC			1	1FE	100,476	130.963	130,963	100,000	100,322		(13)			6.500	6.466	JD	289	6,500	08/06/2008.	12/15/2032.
594457 BT 9	MICHIGAN CONS GAS			1	1FE	77,474	123.533	86,473	70,000	75,822		(253)			5.700	4.917	MS	1,175	3,990	04/04/2012.	03/15/2033.
594918 AJ 3	MICROSOFT CORP				1FE	99,506	116.874	116,874	100,000	99,547		11			4.500	4.532	AO	1,125	4,500	01/23/2014.	10/01/2040.
594918 BL 7	MICROSOFT CORP			1	1FE	99,654	117.210	117,210	100,000	99,666		6			4.450	4.471	MN	717	4,450	11/10/2015.	11/03/2045.
61746B CY 0	MORGAN STANLEY			1	1FE	95,434	119.354	119,354	100,000	97,608		201			6.250	6.619	FA	2,465	6,250	04/10/2008.	08/09/2026.
617446 7P 8	MORGAN STANLEY SR UNSECURED			1	1FE	102,117	107.218	107,218	100,000	100,609		(216)			5.500	5.243	JJ	2,399	5,500	02/02/2011.	07/24/2020.
61747W AF 6	MORGAN STANLEY SR UNSECURED			1	1FE	195,587	108.974	212,499	195,000	195,220		(64)			5.750	5.709	JJ	4,859	11,213	03/26/2012.	01/25/2021.
61945C AB 9	MOSAIC CO			1	2FE	14,939	99.454	15,913	16,000	15,014		20			4.875	5.335	MN	100	780	01/03/2014.	11/15/2041.
61945C AD 5	MOSAIC CO			1	2FE	208,206	108.905	217,811	200,000	206,746		(283)			5.450	5.130	MN	1,393	10,900	12/19/2013.	11/15/2033.
620076 AH 2	MOTOROLA INC - DEBENTURE				2FE	109,573	120.654	120,654	100,000	104,385		(446)			7.500	6.736	MN	958	7,500	04/16/2007.	05/15/2025.
626717 AG 7	MURPHY OIL CORP SR UNSECURED			1	3FE	486,185	97.690	488,450	500,000	487,476		231			5.125	5.310	JD	2,135	30,625	03/26/2013.	12/01/2042.
635405 AM 5	NATIONAL CITY CORP				1FE	98,287	106.024	106,024	100,000	99,763		159			6.875	7.059	MN	878	6,875	03/03/2008.	05/15/2019.
637071 AK 7	NATIONAL OILWELL VARCO I			1	2FE	185,464	88.201	176,402	200,000	186,223		294			3.950	4.414	JD	658	7,900	08/05/2015.	12/01/2042.
637432 MS 1	NATIONAL RURAL UTILITIES			1	1FE	318,882	105.028	315,084	300,000	318,436		(446)			4.023	3.489	MN	2,012	6,035	07/11/2017.	11/01/2032.
637417 AD 8	NATL RETAIL PROPERTIES			1	2FE	102,849	108.429	108,429	100,000	101,178		(296)			5.500	5.132	JJ	2,536	5,500	11/15/2011.	07/15/2021.
645767 AY 0	NEW JERSEY BELL CO - DEBENTURES -				1FE	207,875	120.527	241,054	200,000	201,952		(359)			8.000	7.736	JD	1,333	16,000	08/06/2002.	06/01/2022.
650094 CJ 2	NEW YORK TELEPHONE CO - DEBENTURES				1FE	250,388	116.568	264,609	227,000	241,063		(1,017)			6.500	5.719	AO	3,115	14,755	07/10/2012.	04/15/2028.
651639 AM 8	NEWMONT MINING CORP			1	2FE	382,535	127.874	480,805	376,000	381,760		(141)			6.250	6.133	AO	5,875	23,500	08/01/2013.	10/01/2039.
90131H AY 1	NEWS AMER HLDGS INC SR DEBT BOOK E				2FE	105,989	129.437	129,437	100,000	103,240		(262)			7.430	6.930	AO	1,858	7,430	08/18/2008.	10/01/2026.
654106 AF 0	NIKE INC 2.375 11/1/2026			1	1FE	95,708	95.271	95,271	100,000	95,800		92			2.375	2.918	MN	396	1,188	10/11/2017.	11/01/2026.
654106 AE 3	NIKE INC Sr Unsecured 3.875 11/1/2			1	1FE	194,808	104.719	209,439	200,000	194,900		92			3.875	4.028	MN	1,292	7,750	01/25/2017.	11/01/2045.
662352 AA 1	NORTH SHORE LONG IS JEWISH NOTE			1	1FE	103,721	108.499	108,499	100,000	103,585		(77)			4.800	4.557	MN	800	4,800	03/11/2016.	11/01/2042.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
662352 AB 9	NORTH SHORE LONG ISLAND			1	1FE	122,787	129.443	129,443	100,000	121,444		(419)			6.150	4.707	MN	1,025	6,150	08/13/2014.	11/01/2043.
665772 BS 7	NORTHERN STATES POWER CO				1FE	111,982	126.273	126,273	100,000	105,739		(586)			7.125	6.158	JJ	3,563	7,125	12/19/2007.	07/01/2025.
665789 AW 3	NORTHERN STATES PWR-WISC			1	1FE	143,496	136.444	136,444	100,000	141,637		(1,351)			6.375	3.522	MS	2,125	6,375	08/12/2016.	09/01/2038.
668074 AU 1	NORTHWESTERN CRP 4.176 11/15/2044			1	1FE	316,248	107.962	323,886	300,000	316,095		(153)			4.176	3.854	MN	1,601	6,264	07/19/2017.	11/15/2044.
668444 AP 7	NORTHWESTERN UNI 3.812 12/1/2050			2	1FE	100,699	101.530	101,530	100,000	100,689		(10)			3.812	3.728	JD	318	519	10/27/2017.	12/01/2050.
66988A AE 4	NOVANT HEALTH INC			1	1FE	104,038	107.032	107,032	100,000	103,801		(81)			4.371	4.130	MN	729	4,371	12/16/2014.	11/01/2043.
66989H AG 3	NOVARTIS CAPITAL CORP			1	1FE	107,750	103.997	103,997	100,000	106,359		(920)			3.400	2.317	MN	519	3,400	06/23/2016.	05/06/2024.
67021C AL 1	NSTAR ELECTRIC CO			1	1FE	101,037	96.562	96,562	100,000	100,886		(96)			2.700	2.579	JD	225	2,700	06/02/2016.	06/01/2026.
649322 AC 8	NY & PRESBYTERIAN HOSPIT			1	1FE	213,204	100.782	201,563	200,000	212,583		(493)			3.563	3.115	FA	2,969	7,779	09/26/2016.	08/01/2036.
62952E AC 1	NYU HOSPITALS CENTER			1	1FE	108,100	114.270	114,270	100,000	107,677		(153)			4.784	4.296	JJ	2,392	4,784	02/18/2015.	07/01/2044.
674599 CG 8	OCCIDENTAL PETROLEUM COR			1	1FE	106,877	103.555	103,555	100,000	105,876		(732)			3.500	2.601	JD	156	3,500	08/17/2016.	06/15/2025.
674599 CJ 2	OCCIDENTAL PETROLEUM COR			1	1FE	102,524	110.695	110,695	100,000	102,447		(45)			4.400	4.249	AO	929	4,400	04/07/2016.	04/15/2046.
678858 BP 5	OKLAHOMA G&E CO			1	1FE	114,412	110.767	110,767	100,000	113,998		(322)			4.550	3.701	MS	1,340	4,550	09/15/2016.	03/15/2044.
678858 BL 4	OKLAHOMA GAS & E SR UNSECURED 5.85			1	1FE	122,473	128.013	128,013	100,000	122,053		(420)			5.850	4.306	JD	488	5,850	04/10/2017.	06/01/2040.
678858 BM 2	OKLAHOMA GAS & ELEC CO			1	1FE	119,429	119.557	119,557	100,000	118,610		(490)			5.250	4.001	MN	671	5,250	04/21/2016.	05/15/2041.
68233J AH 7	ONCOR ELECTRIC D 5.25 9/30/2040			1	1FE	241,134	124.685	249,370	200,000	240,932		(202)			5.250	3.887	MS	2,625		10/26/2017.	09/30/2040.
68235P AE 8	ONE GAS INC			1	1FE	105,596	103.667	103,667	100,000	104,477		(698)			3.610	2.774	FA	1,504	3,610	05/19/2016.	02/01/2024.
68235P AF 5	ONE GAS INC			1	1FE	221,739	113.889	227,778	200,000	221,255		(358)			4.658	3.991	FA	3,882	6,987	07/06/2017.	02/01/2044.
682680 AN 3	ONEOK INC NEW NOTE			1	2FE	484,766	114.335	571,673	500,000	486,867		388			6.000	6.257	JD	1,333	30,000	08/14/2013.	06/15/2035.
68389X AS 4	ORACLE CORP			1	1FE	101,665	104.994	104,994	100,000	101,053		(170)			3.625	3.415	JJ	1,672	3,625	03/25/2014.	07/15/2023.
68389X AV 7	ORACLE CORP			1	1FE	99,855	111.135	111,135	100,000	99,866		5			4.300	4.311	JJ	2,066	4,300	11/10/2015.	07/08/2034.
68389X BF 1	ORACLE CORP SR UNSECURED 4.125 5/1			1	1FE	97,892	107.854	107,854	100,000	97,923		31			4.125	4.254	MN	527	4,125	03/24/2017.	05/15/2045.
686515 AA 5	ORLANDO HEALTH OBL GRP			1	1FE	207,136	101.955	203,910	200,000	206,895		(143)			4.416	4.198	AO	2,208	8,832	04/15/2016.	10/01/2044.
694032 AT 0	PACIFIC BELL - DEBENTURES				2FE	226,484	122.914	245,828	200,000	211,414		(1,038)			7.125	6.226	MS	4,196	14,250	10/29/2004.	03/15/2026.
694308 GE 1	PACIFIC GAS & ELECTRIC			1	1FE	257,916	126.044	252,088	200,000	256,441		(1,475)			6.050	3.713	MS	4,033	6,050	06/01/2017.	03/01/2034.
694308 GY 7	PACIFIC GAS&ELEC 4.5 12/15/2041			1	1FE	106,921	106.869	106,869	100,000	106,820		(101)			4.500	4.052	JD	200	4,500	05/23/2017.	12/15/2041.
70109H AJ 4	PARKER HANNIFIN CORP			1	1FE	127,784	133.728	133,728	100,000	125,395		(762)			6.250	4.357	MN	799	6,250	09/16/2014.	05/15/2038.
713409 AC 4	PEPSI BOTTLING GROUP INC			1	1FE	269,684	134.937	269,875	200,000	261,947		(3,151)			7.000	3.619	MS	4,667	10,500	06/27/2017.	03/01/2029.
713448 BS 6	PEPSICO INC			1	1FE	106,662	120.399	120,399	100,000	106,332		(158)			4.875	4.431	MN	813	4,875	11/10/2015.	11/01/2040.
717265 AM 4	PHELPS DODGE CORP BOND			1	3FE	211,243	109.500	219,000	200,000	209,428		(347)			6.125	5.676	MS	3,607	12,250	01/17/2013.	03/15/2034.
718172 BD 0	PHILIP MORRIS IN				1FE	221,113	114.218	228,436	200,000	220,545		(283)			4.875	4.227	MN	1,246	7,313	06/26/2017.	11/15/2043.
718172 AC 3	PHILLIP MORRIS INTL INC				1FE	123,221	135.326	135,326	100,000	121,823		(628)			6.375	4.699	MN	797	6,375	09/16/2015.	05/16/2038.
718546 AL 8	PHILLIPS 66			1	2FE	99,298	114.539	114,539	100,000	99,333		12			4.875	4.920	MN	623	4,875	11/13/2014.	11/15/2044.
724479 AH 3	PITNEY BOWES INC NOTES			1	3FE	211,920	103.000	206,000	200,000	201,984		(1,552)			6.250	5.391	MS	3,681	12,500	05/23/2012.	03/15/2019.
724479 50 6	PITNEY BOWES INC NT				2FE	212,698	24.420	205,641	210,525	212,577		(33)			6.700	6.624	MJSD.		14,105	09/20/2013.	03/07/2043.
737679 DB 3	POTOMAC ELECTRIC POWER			1	1FE	137,459	138.524	138,524	100,000	134,039		(1,104)			6.500	4.001	MN	831	6,500	10/06/2014.	11/15/2037.
693506 BE 6	PPG INDUSTRIES INC			1	1FE	356,618	122.441	367,324	300,000	355,434		(1,184)			5.500	4.233	MN	2,108	16,500	03/24/2017.	11/15/2040.
69352J AK 3	PPL ENERGY SUPPLY LLC SENIOR NOTE			1	4FE	98,316	62.000	62,000	100,000	98,536		40			6.000	6.132	JD	267	6,000	11/18/2013.	12/15/2036.
74005P BQ 6	PRAXAIR INC			1	1FE	214,278	102.721	205,441	200,000	212,025		(1,383)			3.200	2.355	JJ	2,667	6,400	05/10/2016.	01/30/2026.
74052B AA 5	PREMIER HEALTH PARTNERS			1	1FE	198,906	95.718	191,436	200,000	199,016		96			2.911	2.974	MN	744	5,822	09/14/2016.	11/15/2026.
740816 AD 5	PRES & FELLOWS OF HARVAR			1	1FE	124,655	135.267	135,267	100,000	122,503		(684)			5.625	4.016	AO	1,406	5,625	09/16/2014.	10/01/2038.
742718 AV 1	PROCTER & GAMBLE				1FE	145,121	145.329	145,329	100,000	136,698		(2,377)			8.000	4.060	AO	1,444	8,000	04/04/2014.	10/26/2029.
742718 BH 1	PROCTER & GAMBLE CO/THE			1	1FE	135,222	124.462	124,462	100,000	129,796		(3,329)			6.450	2.359	JJ	2,974	6,450	05/10/2016.	01/15/2026.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
742718 CB 3	PROCTOR & GAMBLE CO.			1	1FE	128,754	128.675	128,675	100,000	128,128		(626)			5.500	3.242	FA	2,292	2,750	07/11/2017.	02/01/2034.
743315 AL 7	PROGRESSIVE CORP.			1	1FE	199,870	129.270	258,540	200,000	199,912		4			6.250	6.255	JD	1,042	12,500	05/08/2008.	12/01/2032.
743674 AX 1	PROTECTIVE LIFE CORP SR NT.			1	2FE	110,648	108.384	108,384	100,000	102,306		(1,185)			7.375	5.998	AO	1,557	7,375	01/12/2011.	10/15/2019.
743756 AB 4	PROV ST JOSEPH HLTH OBL.			1	1FE	202,100	96.872	193,744	200,000	201,862		(187)			2.746	2.626	AO	1,373	5,538	09/21/2016.	10/01/2026.
74456Q AP 1	PUB SVC EL & GAS 5.25 7/1/2035.			1	1FE	117,739	120.935	120,935	100,000	117,403		(336)			5.250	3.872	JJ	2,625		07/06/2017.	07/01/2035.
74456Q BK 1	PUBLIC SERVICE ELECTRIC.			1	1FE	211,232	100.617	201,234	200,000	209,283		(1,284)			3.050	2.291	MN	779	6,100	06/21/2016.	11/15/2024.
74460D AC 3	PUBLIC STORAGE 3.094 9/15/2027.			1	1FE	201,068	99.356	198,712	200,000	201,047		(21)			3.094	3.030	MS	1,770		10/11/2017.	09/15/2027.
74531E AA 0	PUGET SOUND ENERGY INC.			1	1FE	398,004	129.074	387,221	300,000	385,106		(6,232)			7.020	3.599	MS	6,201	17,550	05/02/2017.	12/01/2027.
745867 AP 6	PULTE HOMES INC - SENIOR NOTES.			1	3FE	102,750	112.000	112,000	100,000	101,853		(71)			6.375	6.187	MN	815	6,375	07/21/2005.	05/15/2033.
747525 AK 9	QUALCOMM INC.			1	1FE	208,078	107.555	215,109	200,000	207,957		(99)			4.800	4.547	MN	1,093	7,200	05/23/2017.	05/20/2045.
74836H AD 9	QUESTAR PIPELINE CO.			1	2FE	104,892	116.457	116,457	100,000	104,556		(107)			4.875	4.556	JD	406	4,875	09/16/2014.	12/01/2041.
74913G 50 1	QWEST CORP.				3FE	100,000	23.750	95,000	100,000	100,000					7.000	7.000	JAJO		7,000	06/14/2012.	07/01/2052.
74913G 30 3	QWEST CORP 7.5% PFD.				3FE	28,250	25.169	28,441	28,250	28,250					7.500	7.687	MJSD		2,363	09/14/2011.	09/15/2051.
755111 AF 8	RAYTHEON COMPANY.			1	1FE	143,236	132.917	132,917	100,000	138,278		(3,447)			7.200	2.664	FA	2,720	7,200	07/20/2016.	08/15/2027.
755111 BX 8	RAYTHEON COMPANY.			1	1FE	94,650	99.787	99,787	100,000	96,768		593			2.500	3.211	JD	111	2,500	04/08/2014.	12/15/2022.
756109 AG 9	REALTY INCOME CORP.			1	2FE	207,274	120.862	241,724	200,000	206,172		(209)			5.875	5.593	MS	3,460	11,750	09/17/2013.	03/15/2035.
759351 AG 4	REINSURANCE GRP OF AMERICA.			1	2FE	103,673	107.060	107,060	100,000	100,657		(322)			6.450	6.074	MN	824	6,450	11/16/2009.	11/15/2019.
773903 AE 9	ROCKWELL AUTOMATION.			1	1FE	381,445	130.947	392,840	300,000	376,769		(2,223)			6.250	4.322	JD	1,562	18,750	03/20/2017.	12/01/2037.
774341 AF 8	ROCKWELL COLLINS INC.			1	2FE	230,768	114.216	228,432	200,000	229,509		(688)			4.800	3.899	JD	427	9,600	08/22/2016.	12/15/2043.
778296 AA 1	ROSS STORES INC.			1	1FE	308,099	101.392	304,176	300,000	307,174		(772)			3.375	2.969	MS	2,981	6,750	09/13/2017.	09/15/2024.
797440 BH 6	SAN DIEGO G & E.			1	1FE	129,239	120.181	120,181	100,000	125,072		(2,625)			6.000	2.656	JD	500	6,000	05/25/2016.	06/01/2026.
78387G AQ 6	SBC COMMUNICATIONS.			1	2FE	105,881	115.240	115,240	100,000	104,959		(174)			6.150	5.686	MS	1,811	6,150	09/16/2013.	09/15/2034.
78387G AM 5	SBC COMMUNICATIONS INC - GLOBAL NO.			1	2FE	100,411	119.195	119,195	100,000	100,266		(9)			6.450	6.424	JD	287	6,450	06/07/2007.	06/15/2034.
808626 AG 0	SCIENCE APPLICATIONS INT.			1	3FE	207,931	98.836	197,672	200,000	206,225		(256)			5.500	5.205	JJ	5,500	11,000	12/18/2012.	07/01/2033.
816851 AJ 8	SEMPRA ENERGY.			1	2FE	99,092	101.857	101,857	100,000	99,953		98			6.150	6.255	JD	273	6,150	06/08/2009.	06/15/2018.
828807 CE 5	SIMON PROPERTY GROUP.			1	1FE	401,128	139.474	418,422	300,000	397,542		(1,995)			6.750	4.417	FA	8,438	13,500	08/15/2017.	02/01/2040.
78490F KA 6	SLM CORP - EDNOTES.			2	3FE	100,000	79.541	79,541	100,000	100,000					5.750	5.750	MON	256	5,750	02/09/2004.	03/15/2029.
833034 AK 7	SNAP-ON INC Sr Unsecured 3.25 3/1/.			1	1FE	201,424	101.618	203,236	200,000	201,317		(107)			3.250	3.167	MS	2,167	3,431	02/15/2017.	03/01/2027.
837004 BW 9	SOUTH CAROLINA ELECTRIC & GAS.			1	1FE	116,600	115.352	115,352	100,000	115,122		(696)			5.800	4.414	JJ	2,674	5,800	10/27/2015.	01/15/2033.
837004 CE 8	SOUTH CAROLINA ELECTRIC & GAS.			1	1FE	119,590	118.216	118,216	100,000	118,067		(472)			5.450	4.203	FA	2,271	5,450	08/12/2014.	02/01/2041.
842329 AA 2	SOUTHERN BAPTIST HOSPITA.			1	1FE	102,780	115.158	115,158	100,000	102,660		(48)			4.857	4.683	JJ	2,240	4,857	06/02/2015.	07/15/2045.
842400 FH 1	SOUTHERN CA EDISON.			1	1FE	128,177	132.262	132,262	100,000	127,634		(543)			5.950	3.945	FA	2,479	2,975	05/23/2017.	02/01/2038.
842400 FC 2	SOUTHERN CAL ED 5.625 2/1/2036.			1	1FE	125,136	126.266	126,266	100,000	124,902		(233)			5.625	3.721	FA	2,344		10/04/2017.	02/01/2036.
842434 CG 5	SOUTHERN CAL GAS 5.75 11/15/2035.			1	1FE	125,735	126.565	126,565	100,000	125,260		(475)			5.750	3.791	MN	735	2,875	07/07/2017.	11/15/2035.
842400 ES 8	SOUTHERN CALIF EDISON CO.			1	1FE	129,792	128.795	128,795	100,000	127,717		(1,247)			6.000	3.694	JJ	2,767	6,000	04/25/2016.	01/15/2034.
26439R AK 2	SPECTRA ENERGY CAPITAL6.75 2/15/32.			1	2FE	108,019	122.239	122,239	100,000	105,148		(223)			6.750	6.198	FA	2,550	6,750	02/23/2007.	02/15/2032.
852891 AC 4	STANCORP FINL GROUP INC NOTE.			1	2FE	103,152	107.211	107,211	100,000	101,475		(280)			5.000	4.642	FA	1,889	5,000	09/11/2012.	08/15/2022.
854502 70 5	STANLEY BLACK & DECKER.				2FE	200,000	25.240	201,920	200,000	200,000					5.750	5.750	MJSD		11,500	07/18/2012.	07/25/2052.
855244 AK 5	STARBUCKS CORP.			1	1FE	198,460	96.400	192,800	200,000	198,682		138			2.450	2.537	JD	218	4,900	05/18/2016.	06/15/2026.
863667 AG 6	STRYKER COPR.			1	1FE	98,890	108.067	108,067	100,000	98,959		20			4.375	4.442	MN	559	4,375	06/18/2014.	05/15/2044.
867914 AH 6	SUNTRUST BANKS INC.				2FE	104,048	115.152	115,152	100,000	102,399		(227)			6.000	5.628	FA	2,267	6,000	06/01/2011.	02/15/2026.
36158F AA 8	SWISS RE SOLUTIONS NOTES.				1FE	331,314	122.171	366,514	300,000	313,465		(1,237)			7.000	6.286	FA	7,933	21,000	11/30/2004.	02/15/2026.
871829 AN 7	SYSCO CORP.			1	2FE	137,083	134.606	134,606	100,000	133,902		(976)			6.625	4.196	MS	1,914	6,625	07/28/2014.	03/17/2039.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
87612E AK 2	TARGET CORP			1	1FE	232,605	129.610	259,220	200,000	230,995		(816)			6.350	4.966	MN	2,117	9,525	06/27/2017.	11/01/2032.
87236Y AF 5	TD AMERITRADE 3.3 4/1/2027			1	1FE	300,120	100.909	302,727	300,000	300,115		(5)			3.300	3.295	AO	2,475	4,235	07/11/2017.	04/01/2027.
88163V AD 1	TEVA PHARMACEUTICAL FINANCE			1	2FE	119,845	100.178	100,178	100,000	117,865		(618)			6.150	4.675	FA	2,563	6,150	08/12/2014.	02/01/2036.
882508 BC 7	TEXAS INSTRUMENT 2.9 11/3/2027			1	1FE	99,255	99.670	99,670	100,000	99,262		7			2.900	2.987	MN	467		11/20/2017.	11/03/2027.
577778 AZ 6	THE MAY DEPARTMENT STORES				2FE	147,032	111.053	138,817	125,000	138,439		(1,414)			7.600	5.796	JD	792	9,500	04/17/2012.	06/01/2025.
88732J BB 3	TIME WARNER CABLE INC COMPANY GTD			1	2FE	157,910	104.229	156,344	150,000	157,051		(155)			5.500	5.150	MS	2,750	8,250	05/15/2013.	09/01/2041.
887315 AY 5	TIME WARNER INC - DEBENTURES				2FE	50,000	102.102	51,051	50,000	50,000					6.875	6.875	JD	153	3,438	10/18/2001.	06/15/2018.
887315 BM 0	TIME WARNER INC - DEBENTURES				2FE	220,000	126.731	253,462	200,000	209,715		(677)			6.950	6.290	JJ	6,409	13,900	10/28/2004.	01/15/2028.
872540 AQ 2	TJX COS INC			1	1FE	187,010	93.844	187,689	200,000	187,839		829			2.250	3.051	MS	1,325	2,250	04/24/2017.	09/15/2026.
889175 BE 4	TOLEDO EDISON CO			1	2FE	16,809	108.533	17,365	16,000	16,184		(71)			7.250	6.709	MN	193	1,160	05/01/2009.	05/01/2020.
889184 AA 5	TOLEDO HOSPITAL/THE			1	1FE	208,938	118.479	236,957	200,000	208,613		(152)			4.982	4.701	MN	1,273	9,964	10/21/2015.	11/15/2045.
89236T DR 3	TOYOTA MTR CRED Sr Unsecured 3.2 1			1	1FE	201,096	101.896	203,792	200,000	201,010		(86)			3.200	3.135	JJ	3,058	3,236	02/09/2017.	01/11/2027.
896516 AA 9	TRINITY HEALTH			1	1FE	213,600	106.031	212,062	200,000	213,574		(26)			4.125	3.732	JD	688	4,125	11/27/2017.	12/01/2045.
89566E AH 1	TRISTATE GENERAT Secured 4.7 11/1/			1	1FE	308,260	109.089	327,267	300,000	308,125		(135)			4.700	4.523	MN	2,350	14,100	03/20/2017.	11/01/2044.
902494 AD 5	TYSON FOODS INC - DEBENTURES				2FE	112,921	122.405	122,405	100,000	106,311		(443)			7.000	6.148	JJ	3,228	7,000	02/18/2005.	01/15/2028.
912920 AX 3	U S WEST COMMUNICATION INC.			2	1FE	172,858	98.715	167,816	170,000	170,954		(162)			6.875	6.737	MS	3,441	11,688	11/16/2007.	09/15/2033.
904764 AH 0	UNILEVER CAPITAL CORP.			1	1FE	270,096	130.212	260,424	200,000	264,516		(3,351)			5.900	3.164	MN	1,508	11,800	04/25/2016.	11/15/2032.
907818 DX 3	UNION PACIFIC CORP.			1	1FE	220,193	118.480	236,961	200,000	219,440		(406)			4.850	4.230	JD	431	9,700	02/17/2016.	06/15/2044.
907818 CF 3	UNION PACIFIC CORP - DEBENTURE			1	1FE	100,250	129.545	129,545	100,000	100,151		(9)			6.625	6.606	FA	2,760	6,625	07/17/2008.	02/01/2029.
907834 AF 2	UNION PACIFIC RESOURCE GROUP - DEB			1	3FE	100,750	101.614	101,614	100,000	100,019		(48)			7.050	6.998	MN	901	7,050	10/15/2001.	05/15/2018.
911312 AN 6	UNITED PARCEL SERVICE			1	1FE	240,640	119.608	239,216	200,000	239,314		(1,129)			4.875	3.589	MN	1,246	9,750	10/27/2016.	11/15/2040.
913017 AT 6	UNITED TECH CORP 6.7 8/1/2028				1FE	133,298	129.582	129,582	100,000	132,002		(1,296)			6.700	3.125	FA	2,792	3,350	06/27/2017.	08/01/2028.
913017 BK 4	UNITED TECHNOLOGIES CORP.			1	1FE	136,339	130.464	130,464	100,000	134,469		(1,314)			6.050	3.496	JD	504	6,050	07/25/2016.	06/01/2036.
913017 BP 3	UNITED TECHNOLOGIES CORP.			1	1FE	125,727	132.571	132,571	100,000	124,086		(715)			6.125	4.341	JJ	2,824	6,125	08/21/2015.	07/15/2038.
914746 AQ 5	UNIV OF LOUISVILLE FOUND.			1	1FE	114,361	117.215	117,215	100,000	113,403		(274)			5.626	4.711	MS	1,875	5,626	04/09/2014.	03/01/2043.
91529Y AH 9	UNUM GROUP			1	2FE	102,201	107.654	107,654	100,000	100,589		(197)			5.625	5.388	MS	1,656	5,625	09/13/2010.	09/15/2020.
911684 AD 0	US CELLULAR CORP.			1	3FE	530,528	104.323	521,615	500,000	525,132		(903)			6.700	6.199	JD	1,489	33,500	06/03/2013.	12/15/2033.
912920 AC 9	US WEST COMMUNICATIONS			2	3FE	83,835	95.866	79,569	83,000	83,466		(79)			6.875	6.737	MS	1,680	5,706	03/18/2013.	09/15/2033.
912920 AG 0	US WEST COMMUNICATIONS			2	3FE	102,005	92.620	92,620	100,000	101,538		(93)			7.125	6.921	MN	910	7,125	07/30/2012.	11/15/2043.
912920 AR 6	US WEST COMMUNICATIONS MBIA DEBENT			2	2FE	175,069	100.207	177,366	177,000	175,515		51			6.875	6.964	MS	3,583	12,169	10/05/2011.	09/15/2033.
92239M AE 1	VECTREN UTIL HLDGS INC			1	1FE	100,750	101.999	101,999	100,000	100,032		(52)			5.750	5.694	FA	2,396	5,750	07/29/2003.	08/01/2018.
92343V AF 1	VERIZON COMMUNICATIONS INC.			1	2FE	98,956	122.457	122,457	100,000	99,237		20			6.250	6.319	AO	1,563	6,250	03/20/2008.	04/01/2037.
92343V BE 3	VERIZON COMMUNICATIONS INC.			1	2FE	78,354	101.946	76,460	75,000	77,976		(69)			4.750	4.477	MN	594	3,563	04/10/2013.	11/01/2041.
92344G AX 4	VERIZON GLOBAL FDG CORP BONDS			1	2FE	317,805	117.518	352,554	300,000	315,141		(501)			5.850	5.404	MS	5,168	17,550	09/23/2013.	09/15/2035.
92344W AB 7	VERIZON MARYLAND INC.			1	1FE	211,952	106.811	213,623	200,000	209,220		(406)			5.125	4.708	JD	456	10,250	11/01/2012.	06/15/2033.
918204 AR 9	VF CORP.			1	1FE	233,138	125.332	290,770	232,000	233,541		(78)			6.000	5.951	AO	2,939	13,920	04/12/2012.	10/15/2033.
92826C AE 2	VISA INC.			1	1FE	109,560	111.026	111,026	100,000	109,390		(170)			4.150	3.430	JD	196	2,075	07/25/2017.	12/14/2035.
929903 AM 4	WACHOVIA CORPORATION SENIOR NOTES				1FE	571,849	119.677	658,224	550,000	568,450		(633)			5.500	5.208	FA	12,604	30,250	07/15/2013.	08/01/2035.
931142 DQ 3	WAL-MART STORES INC.			1	1FE	103,886	116.624	116,624	100,000	103,649		(79)			4.300	4.070	AO	824	4,300	11/13/2014.	04/22/2044.
931422 AK 5	WALGREEN CO.			1	2FE	194,046	100.264	200,528	200,000	194,552		107			4.400	4.596	MS	2,591	8,800	07/05/2013.	09/15/2042.
931142 BF 9	WALMART STORES INC.				1FE	288,005	145.131	290,262	200,000	279,517		(3,063)			7.550	3.511	FA	5,704	7,550	09/13/2017.	02/15/2030.
25468P BW 5	WALT DISNEY COMPANY				1FE	425,069	138.115	414,344	300,000	416,341		(5,839)			7.000	3.505	MS	7,000	17,500	03/20/2017.	03/01/2032.

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
93884P DU 1	WASH GAS LIGHT 5 12/15/2043			1	1FE	347,829	120.127	360,381	300,000	347,578		(251)			5.000	4.011	MS	4,417		10/04/2017.	12/15/2043.
939640 AD 0	WASHINGTON POST CO NOTES			1	3FE	103,630	103.750	103,750	100,000	100,441		(379)			7.250	6.822	FA	3,021	7,250	04/22/2009.	02/01/2019.
94973V AY 3	WELLPOINT INC			1	2FE	102,346	108.951	108,951	100,000	102,020		(45)			4.625	4.488	MN	591	4,625	08/29/2012.	05/15/2042.
95709T AK 6	WESTAR ENERGY			1	1FE	323,823	113.545	340,635	300,000	323,534		(289)			4.625	4.124	MS	4,625	9,250	10/27/2017.	09/01/2043.
959802 AH 2	WESTERN UNION CO			1	2FE	527,159	110.346	551,730	500,000	522,159		(639)			6.200	5.813	MN	3,789	31,000	01/22/2013.	11/17/2036.
959802 AM 1	WESTERN UNION CO			1	2FE	208,521	107.618	210,931	196,000	204,227		(1,036)			6.200	5.422	JD	338	12,152	05/02/2013.	06/21/2024.
962166 AW 4	WEYERHAEUSER CO				2FE	100,000	125.341	125,341	100,000	100,000					6.950	6.950	AO	1,738	6,950	10/05/2006.	10/01/2027.
962166 AS 3	WEYERHAEUSER CORP				2FE	112,828	117.287	117,287	100,000	104,313		(635)			7.125	6.193	JJ	3,285	7,125	04/11/2005.	07/15/2023.
969133 AJ 6	WILLIAMETTE INDUSTRIES				2FE	106,204	122.097	122,097	100,000	103,034		(255)			7.350	6.873	JJ	3,675	7,350	11/17/2006.	07/01/2026.
976656 BZ 0	WISC ELEC POWER			1	1FE	127,178	126.339	126,339	100,000	126,812		(366)			5.700	3.714	JD	475	2,850	08/16/2017.	12/01/2036.
976826 BK 2	WISCONSIN P&L 4.1 10/15/2044			1	1FE	103,680	106.320	106,320	100,000	103,640		(40)			4.100	3.878	AO	866	2,050	06/28/2017.	10/15/2044.
976826 BE 6	WISCONSIN POWER & LIGHT			1	1FE	140,122	136.838	136,838	100,000	138,430		(1,325)			6.375	3.622	FA	2,408	6,375	09/19/2016.	08/15/2037.
976843 BJ 0	WISCONSIN PUBLIC SERVICE			1	1FE	234,978	119.379	238,759	200,000	234,670		(308)			4.752	3.714	MN	1,584	4,752	08/08/2017.	11/01/2044.
384802 AB 0	WW GRAINGER INC			1	1FE	199,254	109.458	218,917	200,000	199,285		13			4.600	4.623	JD	409	9,200	06/10/2015.	06/15/2045.
384802 AC 8	WW GRAINGER INC 3.75 5/15/2046			1	1FE	93,370	96.375	96,375	100,000	93,447		77			3.750	4.145	MN	479	1,875	05/10/2017.	05/15/2046.
983024 AF 7	WYETH			1	1FE	218,578	120.583	241,166	200,000	206,310		(842)			6.450	5.827	FA	5,375	12,900	03/12/2004.	02/01/2024.
98385X AM 8	XTO ENERGY INC 6.75 8/1/2037			1	1FE	141,728	142.324	142,324	100,000	141,331		(397)			6.750	3.751	FA	2,813		09/21/2017.	08/01/2037.
20825V AB 8	CONOCOPHILLIPS CANADA		A	1	2FE	117,374	126.775	126,775	100,000	116,143		(528)			5.950	4.652	AO	1,256	5,950	08/05/2015.	10/15/2036.
496902 AJ 6	KINROSS GOLD CORP		A	1	3FE	61,685	104.250	62,550	60,000	60,685		(167)			5.125	4.782	MS	1,025	3,075	09/13/2012.	09/01/2021.
65334H AE 2	NEXEN ENERGY ULC		A	1	1FE	109,425	122.454	122,454	100,000	108,369		(297)			5.875	5.136	MS	1,811	5,875	03/10/2014.	03/10/2035.
878742 AE 5	TECK COMINCO LIMITED 6.125%		A	1	3FE	96,474	112.000	112,000	100,000	96,962		90			6.125	6.414	AO	1,531	6,125	09/19/2013.	10/01/2035.
89352H AK 5	TRANS-CANADA PL		A	1	1FE	101,635	104.817	104,817	100,000	101,040		(167)			3.750	3.542	AO	781	3,750	04/04/2014.	10/16/2023.
89346D AE 7	TRANSALTA CORP SR UNSECURED		A	1	2FE	160,211	99.250	148,875	150,000	158,801		(186)			6.500	6.018	MS	2,871	9,750	10/24/2012.	03/15/2040.
06849U AD 7	BARRICK AUSTRALIA FINANC COMPANY G		D	1	2FE	381,497	124.787	451,730	362,000	379,271		(400)			5.950	5.569	AO	4,547	21,539	05/10/2013.	10/15/2039.
01959E AB 4	ALLIED WORLD ASSURN CO		D	1	2FE	100,628	106.598	106,598	100,000	100,174		(55)			5.500	5.434	MN	703	5,500	11/15/2010.	11/15/2020.
70213B AA 9	PARTNERRE FINANCE B LLC		D	1	2FE	103,480	106.341	106,341	100,000	100,962		(365)			5.500	5.072	JD	458	5,500	02/11/2011.	06/01/2020.
007924 60 8	AEGON NV		D		2FE	100,000	26.400	105,600	100,000	100,000					8.000	8.000	FMAN.		8,000	01/24/2012.	02/15/2042.
500472 AC 9	PHILLIPS ELECTRONICS NV		D	1	2FE	134,880	138.346	138,346	100,000	131,613		(947)			6.875	4.480	MS	2,101	6,875	05/05/2014.	03/11/2038.
656531 AD 2	STATOIL ASA		D	1	1FE	131,233	127.400	127,400	100,000	122,586		(2,418)			7.150	3.803	MN	914	7,150	03/26/2014.	11/15/2025.
06738J CY 8	BARCLAYS BANK PLC		D		1FE	100,000	105.220	105,220	100,000	100,000					5.000	5.000	JD	389	5,000	05/28/2010.	06/03/2020.
92857W AB 6	VODAFONE GROUP PLC		D	1	2FE	107,748	122.766	122,766	100,000	106,356		(267)			6.250	5.615	MN	521	6,250	09/11/2013.	11/30/2032.
98372P AK 4	XL CAPITAL LTD		D	1	2FE	100,738	118.361	118,361	100,000	100,385		(30)			6.250	6.195	MN	799	6,250	05/21/2007.	05/15/2027.
98372P AG 3	XL GROUP PLC		D	1	2FE	108,050	116.491	116,491	100,000	103,136		(362)			6.375	5.815	MN	815	6,375	07/25/2005.	11/15/2024.
22541H CC 4	CREDIT SUISSE NY		D		2FE	100,275	100.453	100,453	100,000	100,005		(41)			6.000	5.956	FA	2,267	6,000	10/12/2011.	02/15/2018.
90261X FA 5	UBS AG STAMFORD CT MEDIUM TERM SR		D		1FE	92,631	101.300	101,300	100,000	99,726		825			5.750	6.635	AO	1,054	5,750	06/19/2009.	04/25/2018.
046353 AM 0	ASTRAZENECA PLC		D	1	2FE	114,223	108.850	108,850	100,000	113,807		(285)			4.375	3.587	MN	547	4,375	07/11/2016.	11/16/2045.
06739G BP 3	BARCLAYS BK PLC SUB NTS		D		2FE	99,472	106.134	106,134	100,000	99,840		52			5.140	5.202	AO	1,099	5,140	05/18/2011.	10/14/2020.
05565Q DH 8	BP CAPITAL PLC 3.723 11/28/2028		D	1	1FE	105,029	104.645	104,645	100,000	104,965		(64)			3.723	3.170	MN	341	1,862	11/02/2017.	11/28/2028.
87938W AC 7	TELEFONICA EMISIONES SAU GTD SENIO		D	1	2FE	194,089	134.162	268,324	200,000	194,791		127			7.045	7.309	JD	431	14,090	04/02/2012.	06/20/2036.
87938W AM 5	USD TELEFONICA		D	1	2FE	97,189	105.614	105,614	100,000	99,313		270			5.134	5.453	AO	913	5,134	12/28/2010.	04/27/2020.
3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations						75,721,910	XXX	79,254,944	69,332,295	74,933,843	27	(220,437)	0	0	XXX	XXX	XXX	965,153	3,415,528	XXX	XXX
3899999. Total - Industrial & Miscellaneous (Unaffiliated)						75,721,910	XXX	79,254,944	69,332,295	74,933,843	27	(220,437)	0	0	XXX	XXX	XXX	965,153	3,415,528	XXX	XXX

Hybrid Securities - Issuer Obligations

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
233331 70 1	DTE ENERGY CO 5.25% PFD				2FE	200,000	25.139	201,113	200,000	200,000					5.250	5.361	MJSD.		10,500	09/25/2012.	12/01/2062.
29364D 76 1	ENTERGY ARKANSAS 4.9% PFD INC				1FE	200,000	25.097	200,772	200,000	200,000					4.900	4.900	MJSD.		9,800	12/06/2012.	12/01/2052.
369622 42 8	GE CAP CORP 4.875% PFD				1FE	314,549	24.980	341,801	342,075	315,326		213			4.875	5.424	JAJO..		16,676	01/03/2014.	10/15/2052.
65339K 80 3	NEXTERA ENERGY				2FE	406,914	25.025	405,755	405,350	405,350		(372)			5.125	5.125	FMAN.		20,774	02/28/2013.	11/15/2072.
67401P 20 7	OAKTREE SPECIALTY LENDING CORP				3FE	100,674	25.113	100,000	99,550	99,550		(264)			5.875	5.875	JAJO..		5,849	05/08/2013.	10/30/2024.
744320 60 7	PRUDENTIAL FINL PFD				2FE	200,000	25.200	201,600	200,000	200,000					5.750	5.750	MJSD.		11,500	11/28/2012.	12/15/2052.
759351 70 3	REINSURANCE GROUP 6.2% PFD				2FE	200,000	27.560	220,480	200,000	200,000					6.200	6.445	MJSD.		12,400	08/14/2012.	09/15/2042.
816300 40 4	SELECTIVE INS GROUP INC				2FE	300,315	25.190	295,378	293,150	299,881		(118)			5.875	5.702	FMAN.		17,223	05/08/2013.	02/09/2043.
81721M 20 8	SENIOR HOUSING 5.625%				2FE	200,000	25.130	201,040	200,000	200,000					5.625	5.625	FMAN.		11,250	07/17/2012.	08/01/2042.
92276M 20 4	VENTAS REALTY LP				2FE	100,000	25.196	100,784	100,000	100,000					5.450	5.450	MJSD.		5,450	02/28/2013.	03/15/2043.
4299999. Hybrid Securities - Issuer Obligations						2,222,452	XXX	2,268,723	2,240,125	2,220,107	0	(541)	0	0	XXX	XXX	XXX	0	121,422	XXX	XXX
4899999. Total - Hybrid Securities						2,222,452	XXX	2,268,723	2,240,125	2,220,107	0	(541)	0	0	XXX	XXX	XXX	0	121,422	XXX	XXX
Totals																					
7799999. Total - Issuer Obligations						115,762,205	XXX	119,792,447	106,192,420	114,576,695	27	(408,451)	0	0	XXX	XXX	XXX	1,461,630	5,119,871	XXX	XXX
7899999. Total - Residential Mortgage-Backed Securities						5,199	XXX	5,485	5,126	5,012	0	10	0	0	XXX	XXX	XXX	30	367	XXX	XXX
8399999. Grand Total - Bonds						115,767,405	XXX	119,797,933	106,197,546	114,581,706	27	(408,440)	0	0	XXX	XXX	XXX	1,461,661	5,120,238	XXX	XXX

SCHEDULE D - PART 2 - SECTION 1

Showing all PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Par Value per Share	Rate per Share	Book/Adjusting Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (15+16-17)	Total Foreign Exchange Change in B./A.C.V.	NAIC Designation	Date Acquired
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)																				
035710 70 6	ANNALY CAPITAL MANAGEMENT, INCORPO.			1,340.000	25.00	26.072	34,937	25.440	34,090	34,937		2,554					0		P5L	08/12/2012.
054937 40 4	BB&T CORP.			4,000.000	25.00		100,000	25.210	100,840	100,000		5,625					0		P2LFE	07/24/2012.
150602 40 7	CEDAR SHOPPING CENTERS.			216.000	25.00	25.000	5,400	25.260	5,456	5,400		426					0		P1LFE	08/03/2012.
49446R 77 8	KIMCO REALTY 5.5% PFD.			13,963.000	25.00	25.101	350,490	24.960	348,515	350,490	4,800	19,199					0		P2LFE	02/06/2013.
G68603 15 1	PARTNERRE LTD 5.875.			7,728.000	25.00		200,715	26.270	203,015	200,715		11,351					0		P2LFE	05/04/2016.
69360J 68 5	PS BUS PARKS 6% PFD.			2,936.000	25.00	25.000	73,400	25.000	73,400	73,400		5,016					0		P2LFE	05/03/2012.
74460W 10 7	PUBLIC STORAGE CUMULATIVE PREFERRE.			8,789.000	25.00	22.779	200,203	25.000	219,725	200,203		11,426					0		P2LFE	07/15/2013.
857477 50 9	STATE STR CORP.			4,378.000	25.00		112,631	25.085	109,822	112,631		5,746					0		P2LFE	04/22/2013.
902973 83 3	U.S. BANCORP DEP SHS PFD.			2,850.000	25.00	27.509	78,401	28.220	80,427	78,401	1,158	4,631					0		P2LFE	05/04/2012.
929042 85 1	VORNADO REALTY 5.7%.			8,000.000	25.00	25.000	200,000	25.260	202,080	200,000	2,850	11,400					0		P2LFE	07/18/2012.
949746 72 1	WELLS FARGO & CO.			4,786.000	25.00	25.394	121,534	25.030	119,794	121,534		6,132					0		P2LFE	06/04/2013.
949746 74 7	WELLS FARGO & CO 5.2%PFD.			4,000.000	25.00	25.000	100,000	25.053	100,211	100,000		5,200					0		P2LFE	08/09/2012.
8499999. Total - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated).							1,577,711	XXX	1,597,374	1,577,711	8,808	88,705	0	0	0	0	0	0	XXX	XXX
8999999. Total - Preferred Stocks.							1,577,711	XXX	1,597,374	1,577,711	8,808	88,705	0	0	0	0	0	0	XXX	XXX

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
9899999. Total Common and Preferred Stock					1,577,711	XXX	1,597,374	1,577,711	8,808	88,705	0	0	0	0	0	XXX	XXX

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

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
Bonds - U.S. States, Territories and Possessions								
20772J 7U 0	CONNECTICUT ST-BAM 5.632 12/1/2029		09/19/2017	Raymond James		119,388	100,000	1,721
419791 YT 9	HI ST-TXB-DX-BABS 5.33 2/1/2026		10/25/2017	Piper Jaffray & Co		117,732	100,000	1,273
1799999. Total - Bonds - U.S. States, Territories & Possessions						237,120	200,000	2,994
Bonds - U.S. Political Subdivisions of States								
047086 AM 5	ATHENS FACS-B-TXBL 4.15 6/15/2035		09/12/2017	Piper Jaffray & Co		200,338	200,000	138
230723 MK 1	CUMBERLAND-REF-TXBL 4.26 6/1/2037		07/10/2017	Raymond James		306,303	300,000	71
249218 BC 1	DENVER SCHS-B-REF-TXB 4.242 12/15/		06/07/2017	Raymond James		212,656	200,000	4,171
295407 M2 3	ERIE -TXBL -REF -A 3.879 11/15/203		09/19/2017	Piper Jaffray & Co		312,000	300,000	226
368347 CS 7	GEARY USD #475-C-TXBL 3.769 9/1/20		12/19/2017	RBC Capital Markets		201,976	200,000	
486116 XY 7	KAUAI CNTY HI 5.763 8/1/2033		03/21/2017	Piper Jaffray & Co		248,870	200,000	1,697
534366 AX 7	LINCOLN WEST HAYMARKET NEB-BAB		12/19/2017	RBC Capital Markets		127,500	100,000	100
567337 QV 5	MARICOPA SD 66-TXB		06/07/2017	Piper Jaffray & Co		118,315	100,000	2,792
597502 BK 8	MIDLAND CNTY TX HOSP DIST		10/12/2017	Piper Jaffray & Co		125,873	100,000	2,701
812626 C3 1	SEATTLE WA 5.23 8/1/2030		03/08/2017	Piper Jaffray & Co		240,758	200,000	1,220
2499999. Total - Bonds - U.S. Political Subdivisions of States						2,094,589	1,900,000	13,117
Bonds - U.S. Special Revenue and Special Assessment								
01354M GK 1	ALBUQUERQUE NM GROSS 3.5 7/1/2032		09/19/2017	Piper Jaffray & Co		101,050	100,000	778
08589R AA 0	BERTIE CNTY NC LTD OBLIG		07/03/2017	Hilltop Securities		107,381	100,000	856
19668Q DM 4	CO BLDG-TXB-D-QSCB		01/26/2017	Raymond James		261,708	200,000	5,151
207758 KM 4	CT SPL TAX-TRANSN-B		06/14/2017	VARIOUS		232,171	200,000	2,305
24917D AG 8	DENVER CITY/CO-B-REF 3.818 8/1/203		06/22/2017	Piper Jaffray & Co		207,440	200,000	3,097
25477G EU 5	DISTRICT COLUMBIA INC TAX REV-BAB		04/11/2017	Raymond James		247,982	200,000	4,218
29270C ZB 4	ENERGY NW-B-REF-TXBL 4.052 7/1/203		05/18/2017	Piper Jaffray & Co		214,788	200,000	3,197
378294 DM 1	GLENDALE MUN PPTY-B		05/09/2017	Piper Jaffray & Co		369,492	300,000	6,721
403720 EG 6	GWINNETT CNTY GA DEV AUTH 3.5 1/1/		01/19/2017	Raymond James		197,652	200,000	
41978C AP 0	HI ARPTS SYS CUST FAC 3.675 7/1/20		10/25/2017	Piper Jaffray & Co		203,668	200,000	1,838
451443 ZR 9	ID BLDG AUTH-TXBL 3.79 9/1/2037		12/19/2017	RBC Capital Markets		201,112	200,000	
45528S 4Y 9	INDIANAPOLIS IN LOCAL PUBLIC IMPT		03/23/2017	Piper Jaffray & Co		357,399	300,000	3,561
47770V AZ 3	JOBSOHIO BEVERAGE SYS STWD LIQUOR		04/24/2017	Piper Jaffray & Co		216,700	200,000	2,921
485424 NF 8	KS DEPT TRN-BABS		10/25/2017	Piper Jaffray & Co		228,085	200,000	1,430
546282 7J 7	LA LOCAL GOVT AUTH 4 2/1/2036		12/22/2017	Stephens, Inc		198,718	200,000	3,244
511662 AT 5	LAKELAND FL CAPITAL IMPT REVENUE		07/11/2017	Piper Jaffray & Co		119,373	100,000	1,696
626207 YF 5	MEAG TXB-PLT VOGTLE		01/26/2017	Raymond James		248,750	200,000	4,425
65857P AM 3	N CHARLESTON-B-TXBL 4.049 10/1/202		06/14/2017	Piper Jaffray & Co		316,599	300,000	2,632
650035 5Z 7	NEW YORK ST URBAN DEV 3.37 3/15/20		12/18/2017	RBC Capital Markets		201,150	200,000	
64711N Z2 4	NM FIN AUTH-TXBL-F 3.655 6/15/2036		11/21/2017	Crews & Assoc		303,738	300,000	
67766W QG 0	OHIO ST WTR DEV AUTH WTR POLL CONT		04/24/2017	Piper Jaffray & Co		229,536	200,000	3,957
681725 LH 8	OMAHA NE ARPT AUTH 4.064 12/15/203		02/10/2017	Piper Jaffray & Co		200,000	200,000	
709221 TG 0	PENNSYLVANIA ST TPK COMMN OIL FRAN		06/22/2017	Raymond James		129,382	100,000	461
735541 GP 3	PORT VANCOUVER WA REV 3.903 12/1/2		05/18/2017	Piper Jaffray & Co		308,604	300,000	
212474 JB 7	RHODE ISLAND ST CONVE 3.265 5/15/2		12/13/2017	RBC Capital Markets		100,733	100,000	
83759R AK 5	S DAVIS SWR-A-TXBL 4.5 12/1/2037		05/10/2017	Stifel Nicolaus		98,809	100,000	
833102 XE 1	SNOHOMISH PUD 1-A-BAB 5.63 12/1/20		12/13/2017	RBC Capital Markets		122,340	100,000	219
873547 HN 6	TACOMA WA WTR REVENUE 5.371 12/1/2		03/08/2017	Piper Jaffray & Co		118,075	100,000	1,522
89546R HQ 0	TRI-CNTY TRN-BABS-B		01/26/2017	Stephens, Inc		118,692	100,000	2,388
928077 KD 7	VIRGINIA ST PORT AUTH PORT FAC REV		01/04/2017	Piper Jaffray & Co		99,500	100,000	647

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
3199999. Total - Bonds - U.S. Special Revenue and Special Assessments						6,060,627	5,500,000	57,261
Bonds - Industrial and Miscellaneous								
01609W AU 6	ALIBABA GROUP 4 12/6/2037	D	12/06/2017	Falcon Square		209,250	200,000	44
056752 AJ 7	BAIDU INC 3.625 7/6/2027	D	12/19/2017	Raymond James		198,944	200,000	3,323
136375 BN 1	CANADIAN NATL RR 6.2 6/1/2036	A	07/06/2017	Stephens, Inc.		132,457	100,000	689
559222 AR 5	MAGNA INTL INC 4.15 10/1/2025	A	10/25/2017	Stephens, Inc.		213,646	200,000	599
65334H AG 7	NEXEN INC 6.4 5/15/2037	A	12/21/2017	Raymond James		129,980	100,000	729
656531 AM 2	NORSK HYDRO A/S 7.25 9/23/2027		10/11/2017	Raymond James		133,796	100,000	403
822582 AY 8	SHELL INTL FIN 4.55 8/12/2043	D	11/27/2017	Stephens, Inc.		111,967	100,000	1,352
822582 BQ 4	SHELL INTL FIN SR UNSECURED 4 5/10	C	03/08/2017	Stephens, Inc.		94,766	100,000	1,367
002824 BN 9	ABBOTT LABORATORIES 4.75 4-15-43		03/29/2017	Exchange		76,550	80,000	
00724F AC 5	ADOBE SYS INC Sr Unsecured 3.25 2/		02/01/2017	Hilltop Securities		200,162	200,000	90
01959L AB 8	ALLINA HEALTH 4.43 4/15/2047		05/19/2017	Raymond James		103,129	100,000	505
02209S AM 5	ALTRIA GROUP INC		05/19/2017	Falcon Square		101,848	100,000	1,240
02209S AV 5	ALTRIA GROUP INC SR UNSECURED 3.87		04/10/2017	Raymond James		93,622	100,000	291
023771 S2 5	AM AIRLIN 16-3 A 3.25 10/15/2028		07/11/2017	Falcon Square		98,770	100,000	803
023761 AA 7	AM AIRLN 17-1 AA 1st lien 3.65 2/1		02/23/2017	R.W. Baird		203,902	200,000	913
03040W AD 7	AMERICAN WATER 6.593 10/15/2037		10/11/2017	Piper Jaffray & Co		138,905	100,000	3,260
037833 BX 7	APPLE INC		03/27/2017	Raymond James		108,944	100,000	478
038222 AK 1	APPLIED MATERIALS INC		07/25/2017	Raymond James		118,500	100,000	1,658
039483 AT 9	ARCHER DANIELS MIDLAND		05/03/2017	Stephens, Inc.		124,790	100,000	610
040555 CM 4	ARIZONA PUB SERVICE		03/24/2017	Hilltop Securities		114,226	100,000	393
049560 AK 1	ATMOS ENERGY CORP		06/28/2017	R.W. Baird		124,020	100,000	229
05348E BB 4	AVALONBAY COMMUN 4.15 7/1/2047		06/26/2017	R.W. Baird		103,199	100,000	92
05348E AZ 2	AVALONBAY COMMUN SR UNSECURED 3.9		03/09/2017	Piper Jaffray & Co		186,230	200,000	3,445
06406R AB 3	BANK OF NY MELLO Sr Unsecured 3.44		02/09/2017	Falcon Square		201,414	200,000	134
066836 AB 3	BAPTIST HEALTH 4.342 11/15/2041		06/01/2017	Raymond James		305,122	300,000	519
072863 AF 0	BAYLOR SCOTT & W SECURED 3.967 11/		04/10/2017	Raymond James		194,890	200,000	3,262
08658E AA 5	BESTFOODS 6.625 4/15/2028		07/07/2017	Hilltop Securities		130,010	100,000	1,601
09256B AH 0	BLACKSTONE HOLDINGS FINA		09/12/2017	Piper Jaffray & Co		211,478	200,000	1,459
097023 AN 5	BOEING CO 6.875 10/15/2043		06/26/2017	Raymond James		149,847	100,000	1,413
100743 AK 9	BOSTON GAS CO 3.15 8/1/2027		12/06/2017	Falcon Square		100,332	100,000	1,094
115637 AL 4	BROWN-FORMAN CORP		06/26/2017	Falcon Square		197,790	200,000	3,417
149123 BN 0	CATERPILLAR INC		03/27/2017	R.W. Baird		126,466	100,000	756
15189X AD 0	CENTERPOINT HOUS Secured 6.95 3/15		08/16/2017	VARIOUS		410,762	300,000	7,954
166754 AP 6	CHEVRON PHILLIPS 3.4 12/1/2026		12/13/2017	Raymond James		205,106	200,000	264
19416Q EJ 5	COLGATE-PALM CO 4 8/15/2045		07/19/2017	Piper Jaffray & Co		105,082	100,000	1,767
195869 AL 6	COLONIAL PIPELIN 6.375 8/1/2037		10/04/2017	Raymond James		263,228	200,000	2,302
199575 AT 8	COLUMBUS SOUTHERN PWR CO		12/12/2017	VARIOUS		394,124	300,000	5,133
209111 EJ 8	CONSOLIDATED EDI 5.25 7/1/2035		05/15/2017	Raymond James		114,046	100,000	1,998
22160K AM 7	COSTCO COMPANIES 3 5/18/2027		06/27/2017	Falcon Square		201,570	200,000	700
231021 AJ 5	CUMMINS ENGINE SR UNSECURED 7.125		03/20/2017	Raymond James		130,358	100,000	435
244199 BA 2	DEERE & CO SR UNSECURED 7.125 3/3/		03/20/2017	Raymond James		136,111	100,000	396
250847 DZ 0	DETROIT EDISON 5.45 2/15/2035		07/25/2017	Raymond James		241,402	200,000	4,935
25243Y AH 2	DIAGEO CAPITAL PLC		09/13/2017	Hilltop Securities		132,100	100,000	2,693
260003 AG 3	DOVER CORP		10/26/2017	Hilltop Securities		135,260	100,000	825

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
291011 AQ 7	EMERSON ELECTRIC CO		03/20/2017	Hilltop Securities		123,866	100,000	633
29364W AT 5	ENTERGY LOUISIANA LLC		04/21/2017	Raymond James		102,748	100,000	1,403
26884A BB 8	ERP OPERATING LP 4.5 7/1/2044		08/07/2017	Raymond James		216,922	200,000	975
29736R AC 4	ESTEE LAUDER COS INC		04/10/2017	Raymond James		122,604	100,000	2,467
313747 AX 5	FEDERAL REALTY I Sr Unsecured 3.62		01/25/2017	Raymond James		174,318	200,000	3,988
313747 AV 9	FEDERAL REALTY INVESTMEN		10/04/2017	Raymond James		106,242	100,000	1,563
341081 FE 2	FLORIDA POWER & LIGHT		04/10/2017	Morgan Stanley		232,531	200,000	3,758
341081 EU 7	FLORIDA PWR & LT 5.4 9/1/2035		10/12/2017	Cantor Fitzger		122,661	100,000	675
30251B AB 4	FMR LLC		09/25/2017	Keybanc Capital Market		269,498	200,000	4,730
369550 AZ 1	GENERAL DYNAMICS 2.625 11/15/2027		12/13/2017	Raymond James		97,748	100,000	664
373298 BU 1	GEORGIA PAC CORP NOTE		10/12/2017	Raymond James		157,887	100,000	3,723
373334 JN 2	GEORGIA POWER CO		03/20/2017	Stephens, Inc.		122,382	100,000	859
373298 BN 7	GEORGIA-PACIFIC 7.375 12/1/2025		07/07/2017	Stephens, Inc.		127,745	100,000	840
375558 AX 1	GILEAD SCIENCES INC		03/20/2017	Raymond James		102,983	100,000	2,293
377372 AE 7	GLAXOSMITHKLINE CAP INC		03/27/2017	Raymond James		132,126	100,000	2,391
412822 AE 8	HARLEY-DAVIDSON INC		06/01/2017	Raymond James		106,482	100,000	1,644
41652P AB 5	HARTFORD HEALTHCARE CORP		05/19/2017	Falcon Square		116,106	100,000	846
437076 AU 6	HOME DEPOT INC		07/06/2017	Raymond James		124,500	100,000	1,740
438516 AR 7	HONEYWELL INTL INC NOTE 5.700% 3/		07/07/2017	Stephens, Inc.		126,385	100,000	1,853
443510 AH 5	HUBBELL INC 3.15 8/15/2027		10/18/2017	Hilltop Securities		200,819	200,000	1,348
459200 JH 5	IBM CORP		06/01/2017	Raymond James		111,495	100,000	1,397
458140 AN 0	INTEL CORP		06/27/2017	Raymond James		108,422	100,000	167
478165 AH 6	JOHNSON (S.C.) & SON INC		09/15/2017	Raymond James		233,416	200,000	4,064
494368 BC 6	KIMBERLY CLARK CORP		09/13/2017	Raymond James		142,912	100,000	810
494368 BL 6	KIMBERLY-CLARK Sr Unsecured 3.7 6/		01/25/2017	Piper Jaffray & Co		94,873	100,000	606
546676 AV 9	LOUISVILLE G & E 4.65 11/15/2043		06/28/2017	Raymond James		113,117	100,000	581
582839 AG 1	MEAD JOHNSON NUT 4.6 6/1/2044		10/26/2017	Keybanc Capital Market		108,805	100,000	1,904
582839 AF 3	MEAD JOHNSON NUTRITION C		09/20/2017	Raymond James		127,948	100,000	2,311
585055 BT 2	MEDTRONIC INC Sr Unsecured 4.375 3		12/12/2017	Raymond James		112,141	100,000	1,082
637432 MS 1	NATIONAL RURAL UTILITIES		07/11/2017	Raymond James		318,882	300,000	2,447
654106 AF 0	NIKE INC 2.375 11/1/2026		10/11/2017	Piper Jaffray & Co		95,708	100,000	1,069
654106 AE 3	NIKE INC Sr Unsecured 3.875 11/1/2		01/25/2017	Raymond James		194,808	200,000	1,916
668074 AU 1	NORTHWESTERN CRP 4.176 11/15/2044		07/19/2017	Raymond James		316,248	300,000	2,401
668444 AP 7	NORTHWESTERN UNI 3.812 12/1/2050		10/27/2017	Raymond James		100,699	100,000	201
678858 BL 4	OKLAHOMA GAS & E SR UNSECURED 5.85		04/10/2017	Morgan Stanley		122,473	100,000	2,145
68233J AH 7	ONCOR ELECTRIC D 5.25 9/30/2040		10/26/2017	Stephens, Inc.		241,134	200,000	875
68235P AF 5	ONE GAS INC		07/06/2017	Piper Jaffray & Co		110,208	100,000	2,070
68389X BF 1	ORACLE CORP SR UNSECURED 4.125 5/1		03/24/2017	Stephens, Inc.		97,892	100,000	1,535
694308 GE 1	PACIFIC GAS & ELECTRIC		06/01/2017	Wells Fargo		257,916	200,000	3,193
694308 GY 7	PACIFIC GAS&ELEC 4.5 12/15/2041		05/23/2017	Stephens, Inc.		106,921	100,000	2,013
713409 AC 4	PEPSI BOTTLING GROUP INC		06/27/2017	Raymond James		137,844	100,000	2,314
718172 BD 0	PHILIP MORRIS IN		06/26/2017	Falcon Square		115,068	100,000	596
693506 BE 6	PPG INDUSTRIES INC		03/24/2017	VARIOUS		356,618	300,000	5,194
742718 CB 3	PROCTOR & GAMBLE CO		07/11/2017	Raymond James		128,754	100,000	2,490
74456Q AP 1	PUB SVC EL & GAS 5.25 7/1/2035		07/06/2017	Raymond James		117,739	100,000	146
74460D AC 3	PUBLIC STORAGE 3.094 9/15/2027		10/11/2017	Raymond James		201,068	200,000	430

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
74531E AA 0	PUGET SOUND ENERGY INC		05/02/2017	Stephens, Inc.		130,905	100,000	975
747525 AK 9	QUALCOMM INC		05/23/2017	Raymond James		107,258	100,000	80
773903 AE 9	ROCKWELL AUTOMATION		03/20/2017	Raymond James		126,152	100,000	1,944
778296 AA 1	ROSS STORES INC		09/13/2017	Raymond James		102,525	100,000	
828807 CE 5	SIMON PROPERTY GROUP		08/15/2017	Hilltop Securities		136,950	100,000	319
833034 AK 7	SNAP-ON INC Sr Unsecured 3.25 3/1/		02/15/2017	Hilltop Securities		201,424	200,000	
842400 FH 1	SOUTHERN CA EDISON		05/23/2017	Falcon Square		128,177	100,000	1,901
842400 FC 2	SOUTHERN CAL ED 5.625 2/1/2036		10/04/2017	Hilltop Securities		125,136	100,000	1,016
842434 CG 5	SOUTHERN CAL GAS 5.75 11/15/2035		07/07/2017	Hilltop Securities		125,735	100,000	910
87612E AK 2	TARGET CORP		06/27/2017	Falcon Square		130,145	100,000	1,041
87236Y AF 5	TD AMERITRADE 3.3 4/1/2027		07/11/2017	Falcon Square		300,120	300,000	2,118
882508 BC 7	TEXAS INSTRUMENT 2.9 11/3/2027		11/20/2017	Raymond James		99,255	100,000	153
872540 AQ 2	TJX COS INC		04/24/2017	Hilltop Securities		187,010	200,000	525
89236T DR 3	TOYOTA MTR CRED Sr Unsecured 3.2 1		02/09/2017	Raymond James		201,096	200,000	622
896516 AA 9	TRINITY HEALTH		11/27/2017	Hilltop Securities		213,600	200,000	4,079
89566E AH 1	TRISTATE GENERAT Secured 4.7 11/1/		03/20/2017	VARIOUS		308,260	300,000	4,726
913017 AT 6	UNITED TECH CORP 6.7 8/1/2028		06/27/2017	Raymond James		133,298	100,000	2,773
92826C AE 2	VISA INC		07/25/2017	Raymond James		109,560	100,000	507
931142 BF 9	WALMART STORES INC		09/13/2017	Raymond James		146,638	100,000	629
25468P BW 5	WALT DISNEY COMPANY		03/20/2017	Raymond James		137,455	100,000	428
93884P DU 1	WASH GAS LIGHT 5 12/15/2043		10/04/2017	Wells Fargo		347,829	300,000	875
95709T AK 6	WESTAR ENERGY		10/27/2017	VARIOUS		323,823	300,000	4,753
976656 BZ 0	WISC ELEC POWER		08/16/2017	Raymond James		127,178	100,000	1,267
976826 BK 2	WISCONSIN P&L 4.1 10/15/2044		06/28/2017	Morgan Stanley		103,680	100,000	854
976843 BJ 0	WISCONSIN PUBLIC SERVICE		08/08/2017	Raymond James		234,978	200,000	2,640
384802 AC 8	WW GRAINGER INC 3.75 5/15/2046		05/10/2017	Raymond James		93,370	100,000	
98385X AM 8	XTO ENERGY INC 6.75 8/1/2037		09/21/2017	Stephens, Inc.		141,728	100,000	1,013
05565Q DH 8	BP CAPITAL PLC 3.723 11/28/2028	D	11/02/2017	Falcon Square		105,029	100,000	1,634
3899999.	Total - Bonds - Industrial and Miscellaneous					18,896,078	16,680,000	185,698
8399997.	Total - Bonds - Part 3					27,288,414	24,280,000	259,070
8399998.	Total - Bonds - Summary Item from Part 5					916,110	700,000	6,892
8399999.	Total - Bonds					28,204,524	24,980,000	265,962
9999999.	Total - Bonds, Preferred and Common Stocks					28,204,524	XXX	265,962

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
Bonds - U.S. States, Territories and Possessions																				
452152 GR 6	ILLINOIS ST 6.2 7/1/21		07/01/2017.	Sink PMT @ 100.0000000		40,000	40,000	40,751	40,333		(333)		(333)		40,000			0	1,240	07/01/2021.
1799999.	Total - Bonds - U.S. States, Territories & Possessions					40,000	40,000	40,751	40,333	0	(333)	0	(333)	0	40,000	0	0	0	1,240	XXX
Bonds - U.S. Political Subdivisions of States																				
018340 LA 5	ALLENTOWN PA RFDG PENSION		03/03/2017.	CALLED @ 100.0000000		10,000	10,000	9,844	10,000				0		10,000			0		10/01/2034.
214147 AV 2	COOK CNTY IL SCHOOL DISTRICT		01/07/2017.	CALLED @ 100.0000000		100,000	100,000	109,375	100,000				0		100,000			0	625	12/01/2024.
265741 CV 8	DUNMORE PA TAXABLE PENSION		05/15/2017.	CALLED @ 100.0000000		30,000	30,000	31,011	30,004		(4)		(4)		30,000			0	915	05/15/2019.
743787 L3 5	PROVIDENCE RI - SER B FGIC		01/17/2017.	CALLED @ 100.0000000		5,000	5,000	5,954	5,102		(102)		(102)		5,000			0	169	01/15/2021.
2499999.	Total - Bonds - U.S. Political Subdivisions of States					145,000	145,000	156,183	145,106	0	(106)	0	(106)	0	145,000	0	0	0	1,709	XXX
Bonds - U.S. Special Revenue and Special Assessment																				
010869 BZ 7	ALAMEDA CORRIDOR TRANS AUTH		10/01/2017.	Sink PMT @ 100.0000000		10,000	10,000	11,200	10,241		(241)		(241)		10,000			0	325	10/01/2019.
017348 BD 4	ALLEGHENY CNTY PA REDEV SPL TAX		09/23/2017.	CALLED @ 100.0000000		25,000	25,000	29,468	25,000				0		25,000			0	1,975	09/01/2019.
312910 UP 5	FHR 1303 L		12/15/2017.	PRINCIPAL RECEIPT		219	219	214	253		(34)		(34)		219			0	10	06/15/2022.
31358U VB 9	FNR 1993-62 E		12/26/2017.	PRINCIPAL RECEIPT		244	244	268	200		43		43		244			0	9	04/25/2023.
31358U WB 8	FNR G93-17 K		12/26/2017.	PRINCIPAL RECEIPT		1,280	1,280	1,285	1,249		31		31		1,280			0	49	04/25/2023.
392684 DW 3	GREEN BAY WI REDEV AUTH LEASE REV		01/11/2017.	CALLED @ 100.0000000		5,000	5,000	5,738	5,602		(602)		(602)		5,000			0	2	06/01/2043.
57429L AL 0	MARYLAND TRANSN-LTD OBLIG REV		07/01/2017.	Sink PMT @ 100.0000000		10,000	10,000	10,895	10,265		(265)		(265)		10,000			0	324	07/01/2022.
593240 BL 7	MIAMI BCH FL SPL OBLG RFDG PENSION		01/25/2017.	CALLED @ 100.0000000		85,000	85,000	84,048	84,563		6		6		84,568		432	432	1,778	09/01/2021.
76904K BX 9	RIVERSIDE CA REDEV AGENCY		10/01/2017.	Sink PMT @ 100.0000000		5,000	5,000	5,000	5,000				0		5,000			0	137	10/01/2024.
791676 BK 4	ST LOUIS MO PARKING REV		12/15/2017.	CALLED @ 100.0000000		15,000	15,000	15,235	15,000				0		15,000			0	720	12/15/2018.
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					156,742	156,742	163,351	157,373	0	(1,062)	0	(1,062)	0	156,310	0	432	432	5,328	XXX
Bonds - Industrial and Miscellaneous																				
893830 AY 5	TRANSOCEAN INC COMPANY GTD		05/02/2017.	Raymond James		100,100	100,000	103,761	101,384		(108)		(108)		101,276		(1,176)	(1,176)	3,069	11/15/2020.
001055 30 0	AFLAC INC 5.50% SUB PFD		11/16/2017.	CALLED @ 25.0000000		313,325	313,325	300,055	300,656		86		86		300,742		12,583	12,583	20,153	09/15/2052.
023771 S2 5	AM AIRLIN 16-3 A 3.25 10/15/2028		10/18/2017.	Sink PMT @ 100.0000000		2,755	2,755	2,721			34		34		2,755			0	45	10/15/2028.
02687Q BW 7	AMERICAN INTL GROUP		05/18/2017.	MATURITY		100,000	100,000	99,942	99,996		4		4		100,000			0	2,725	05/18/2017.
133131 AQ 5	CAMDEN PROPERTY TRUST		05/15/2017.	MATURITY		100,000	100,000	96,707	99,750		250		250		100,000			0	2,850	05/15/2017.
186108 CF 1	CLEVELAND ELECTRIC ILLUM CO		04/03/2017.	MATURITY		52,000	52,000	48,398	51,885		115		115		52,000			0	1,482	04/01/2017.
20030N AU 5	COMCAST CORP		11/15/2017.	MATURITY		100,000	100,000	98,402	99,851		149		149		100,000			0	6,300	11/15/2017.
278265 AC 7	EATON VANCE CORP		05/08/2017.	CALLED @ 102.1180000		102,118	100,000	95,955	99,663		156		156		99,819		2,299	2,299	3,864	10/02/2017.
30161M AE 3	EXELON GENERATION CO LLC		10/02/2017.	MATURITY		100,000	100,000	98,254	99,856		144		144		100,000			0	6,200	10/01/2017.
316773 CF 5	FIFTH THIRD BANCORP		01/17/2017.	MATURITY		100,000	100,000	91,592	99,955		45		45		100,000			0	2,725	01/15/2017.
361448 AF 0	GATX CORP		12/15/2017.	CALLED @ 100.7226700		100,723	100,000	103,257	100,427		(362)		(362)		100,066		657	657	8,000	02/15/2018.
379352 AL 1	GLOBAL MARINE NOTES		05/03/2017.	Hilltop Securities		136,788	155,000	155,202	155,143		(3)		(3)		155,140		(18,352)	(18,352)	4,732	06/01/2028.
444859 AU 6	HUMANA INC		12/29/2017.	CALLED @ 102.5710000		102,571	100,000	101,724	100,324		(200)		(200)		100,124		2,447	2,447	8,890	08/01/2018.
571903 AG 8	MARRIOTT INTERNATIONAL INC NEW NOT		06/15/2017.	MATURITY		100,000	100,000	96,154	99,782		218		218		100,000			0	3,188	06/15/2017.
617446 V7 1	MORGAN STANLEY MEDIUM TERM NOTES		08/28/2017.	MATURITY		100,000	100,000	101,465	100,000				0		100,000			0	6,250	08/28/2017.
65339K 70 4	NEXTERA ENERGY CAPITAL		10/23/2017.	CALLED @ 25.0000000		100,000	100,000	100,000	100,000				0		100,000			0	4,797	06/15/2072.
655664 AK 6	NORDSTROM INC		04/06/2017.	CALLED @ 103.6780000		103,678	100,000	92,911	99,102		221		221		99,322		4,356	4,356	4,531	01/15/2018.
69352J AK 3	PPL ENERGY SUPPLY LLC SENIOR NOTE		05/02/2017.	Raymond James		51,750	100,000	98,316	98,496		13		13		98,509		(46,759)	(46,759)	2,333	12/15/2036.
743674 60 8	PROTECTIVE LIFE CORP		09/11/2017.	CALLED @ 25.0000000		100,000	100,000	100,000	100,000				0		100,000			0	5,104	05/15/2042.
743674 70 7	PROTECTIVE LIFE CORP		09/11/2017.	CALLED @ 25.0000000		100,000	100,000	100,000	96,933		35		35		96,968		3,032	3,032	4,633	09/01/2042.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
74913G 30 3	QWEST CORP 7.5% PFD		05/09/2017.	CALLED @ 25.0000000		21,750	21,750	21,750	21,750				0		21,750			0	408	09/15/2051.
754730 20 8	RAYMOND JAMES FINANCIAL		03/15/2017.	CALLED @ 25.0000000		96,250	96,250	98,267	98,056		(6)		(6)		98,050		(1,800)	(1,800)	1,660	03/15/2042.
756109 AK 0	REALTY INCOME CORP		12/15/2017.	CALLED @ 107.5715400		107,572	100,000	101,408	100,360		(124)		(124)		100,236		7,336	7,336	9,000	08/15/2019.
83413U 30 8	SOLAR CAPITAL LIMITED SENIOR NOTE		12/18/2017.	CALLED @ 25.0000000		57,375	57,375	57,582	57,426		(51)		(51)		57,375			0	4,163	11/15/2042.
845437 BH 4	SOUTHWESTERN ELECTRIC POWER BONDS		01/17/2017.	MATURITY		100,000	100,000	91,700	99,955		45		45		100,000			0	2,775	01/15/2017.
26439R AH 9	SPECTRA ENERGY CAPITAL 8 10/01/19		09/08/2017.	CALLED @ 113.0730000		310,951	275,000	296,800	278,998		(929)		(929)		278,069		32,882	32,882	20,594	10/01/2019.
790849 AK 9	ST JUDE MEDICAL LLC		03/29/2017.	Exchange		76,550	80,000	76,231	76,535		16		16		76,550			0	200	04/15/2043.
867914 AZ 6	SUNTRUST BANKS		09/11/2017.	MATURITY		100,000	100,000	100,946	100,073		(73)		(73)		100,000			0	6,000	09/11/2017.
87612E AP 1	TARGET CORP		05/01/2017.	MATURITY		100,000	100,000	86,539	99,374		626		626		100,000			0	2,688	05/01/2017.
887315 BJ 7	TIME WARNER INC - DEBENTURES		10/16/2017.	MATURITY		150,000	150,000	167,933	150,988		(988)		(988)		150,000			0	10,875	10/15/2017.
906548 CE 0	UNION ELECTRIC COMPANY		06/15/2017.	MATURITY		100,000	100,000	98,805	99,930		70		70		100,000			0	3,200	06/15/2017.
91324P BC 5	UNITEDHEALTH GROUP INC SENIOR NOTE		11/15/2017.	MATURITY		100,000	100,000	96,015	99,630		370		370		100,000			0	6,000	11/15/2017.
86722T AA 0	SUNCOR ENERGY INC	A	04/26/2017.	CALLED @ 105.0690000		105,069	100,000	105,776	100,891		(195)		(195)		100,696		4,373	4,373	2,457	06/01/2018.
3899999.	Total - Bonds - Industrial and Miscellaneous					3,491,324	3,503,455	3,484,568	3,487,169	0	(444)	0	(444)	0	3,489,447	0	1,877	1,877	171,891	XXX
Bonds - Hybrid Securities																				
025932 50 0	AMERICAN FIN GRPS 5.75% PFD		08/25/2017.	CALLED @ 25.0000000		100,000	100,000	100,000	100,000				0		100,000			0	4,313	08/25/2042.
025932 40 1	AMERICAN FINL 6.375% PFD		06/26/2017.	CALLED @ 25.0000000		250,000	250,000	258,558	257,639		(7,639)		(7,639)		250,000			0	8,589	06/12/2042.
04010L 60 8	ARES CAPITAL 5.875%		06/21/2017.	CALLED @ 25.0000000		347,325	347,325	351,475	347,325				0		347,325			0	14,737	10/01/2022.
20030N 60 6	COMCAST CORP 5% PFD		12/15/2017.	CALLED @ 25.0000000		200,000	200,000	200,000	200,000				0		200,000			0	10,000	12/15/2061.
891027 30 2	TORCHMARK CORP 5.875% PFD		12/22/2017.	CALLED @ 25.0000000		200,000	200,000	200,000	200,000				0		200,000			0	11,978	12/15/2052.
4899999.	Total - Bonds - Hybrid Securities					1,097,325	1,097,325	1,110,033	1,104,964	0	(7,639)	0	(7,639)	0	1,097,325	0	0	0	49,617	XXX
8399997.	Total - Bonds - Part 4					4,930,391	4,942,522	4,954,886	4,934,945	0	(9,584)	0	(9,584)	0	4,928,082	0	2,309	2,309	229,785	XXX
8399998.	Total - Bonds - Summary Item from Part 5					967,157	700,000	916,110	914,041		(2,069)		(2,069)		914,041		53,116	53,116	18,634	XXX
8399999.	Total - Bonds					5,897,548	5,642,522	5,870,996	5,848,986	0	(11,653)	0	(11,653)	0	5,842,123	0	55,425	55,425	248,419	XXX
Preferred Stocks - Industrial and Miscellaneous																				
035710 50 8	ANNALY MORTGAGE MANAGEMENT		08/31/2017.	Called	1,000.000	25,000	25.00	27,059	27,059				0		27,059		(2,059)	(2,059)	1,285	XXX
150602 40 7	CEDAR SHOPPING CENTERS		09/15/2017.	Called	284.000	7,100	25.00	7,100	7,100				0		7,100			0	374	XXX
69360J 68 5	PS BUS PARKS 6% PFD		10/30/2017.	Partial Call	5,064.000	126,600	25.00	126,600	126,600				0		126,600			0	5,697	XXX
69360J 71 9	PS BUSINES PK 6.45% PFD		01/18/2017.	Called	4,000.000	100,000	25.00	100,000	100,000				0		100,000			0	305	XXX
808513 20 4	THE CHARLES SCHWAB CORP		12/01/2017.	Called	2,000.000	50,000	25.00	53,330	53,330				0		53,330		(3,330)	(3,330)	3,000	XXX
8499999.	Total - Preferred Stocks - Industrial and Miscellaneous					308,700	XXX	314,089	314,089	0	0	0	0	0	314,089	0	(5,389)	(5,389)	10,660	XXX
8999997.	Total - Preferred Stocks - Part 4					308,700	XXX	314,089	314,089	0	0	0	0	0	314,089	0	(5,389)	(5,389)	10,660	XXX
8999999.	Total - Preferred Stocks					308,700	XXX	314,089	314,089	0	0	0	0	0	314,089	0	(5,389)	(5,389)	10,660	XXX
9899999.	Total - Preferred and Common Stocks					308,700	XXX	314,089	314,089	0	0	0	0	0	314,089	0	(5,389)	(5,389)	10,660	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					6,206,248	XXX	6,185,085	6,163,075	0	(11,653)	0	(11,653)	0	6,156,212	0	50,036	50,036	259,079	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
Bonds - Industrial and Miscellaneous																				
88579E AC 9	3M COMPANY	..	06/01/2017	Raymond James	10/06/2017	TENDER	200,000	256,392	265,520	255,712		(680)		(680)			9,808	9,808	6,365	2,565
110122 AQ 1	BRISTOL MYERS SQUIBB	..	06/01/2017	Stephens, Inc.	06/23/2017	TENDER	100,000	129,704	135,965	129,649		(55)		(55)			6,316	6,316	885	595
110122 AP 3	BRISTOL-MYERS SQUIBB CO.	..	01/04/2017	Stephens, Inc.	06/23/2017	TENDER	200,000	253,096	264,882	252,257		(839)		(839)			12,625	12,625	7,115	1,763
481165 AH 1	JOY GLOBAL INC.	..	11/27/2017	VARIOUS	12/11/2017	CALLED @ 150.3950000	200,000	276,918	300,790	276,424		(494)		(494)			24,366	24,366	4,269	1,969
3899999.	Total - Bonds - Industrial and Miscellaneous						700,000	916,110	967,157	914,041	0	(2,069)	0	(2,069)	0	0	53,116	53,116	18,634	6,892
8399998.	Total - Bonds						700,000	916,110	967,157	914,041	0	(2,069)	0	(2,069)	0	0	53,116	53,116	18,634	6,892
9999999.	Total - Bonds, Preferred and Common Stocks							916,110	967,157	914,041	0	(2,069)	0	(2,069)	0	0	53,116	53,116	18,634	6,892

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

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

Sch. DA - Pt. 1
NONE

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

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

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

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

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

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

Sch. DL - Pt. 1
NONE

Sch. DL - Pt. 2
NONE

SCHEDULE E - PART 1 - CASH

1 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
Open Depositories							
Huntington National Bank	Columbus, OH					448,076	XXX
Huntington National Bank MM	Columbus, OH					95,654	XXX
0199999. Total - Open Depositories		XXX	XXX	0	0	543,730	XXX
0399999. Total Cash on Deposit		XXX	XXX	0	0	543,730	XXX
0599999. Total Cash		XXX	XXX	0	0	543,730	XXX

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

1. January	631,537	4. April	3,570,916	7. July	282,714	10. October	
2. February	1,749,851	5. May	196,828	8. August	444,016	11. November	
3. March	1,205,906	6. June	1,517,845	9. September	307,897	12. December	543,730

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP Identification	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 the SVO								
46636U 86 8	EAGLE CLASS-JPMORGAN US GOVT MMF		12/31/2017			192,914		
8599999. Total - Exempt Money Market Mutual Funds as Identified by the SVO						192,914	0	0
8899999. Total - Cash Equivalents						192,914	0	0

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

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

NONE

DETAILS OF WRITE-INS

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

2017 ALPHABETICAL INDEX
FRATERNAL ANNUAL STATEMENT BLANK

Analysis of Increase in Reserves During The Year	7
Analysis of Operations By Lines of Business	6
Asset Valuation Reserve (Replications (Synthetic) Assets	32
Asset Valuation Reserve Default Component	27
Asset Valuation Reserve Equity Component	29
Asset Valuation Reserve	26
Assets	2
Cash Flow	5
Exhibit 1 – Part 1 – Premiums and Annuity Considerations for Life and Accident and Health Contracts	9
Exhibit 1 – Part 2 – Refunds Applied, Reinsurance Commissions and Expense	10
Exhibit 2 – General Expenses	11
Exhibit 3 – Taxes, Licenses and Fees	11
Exhibit 4 – Dividends	11
Exhibit 5 – Aggregate Reserve for Life Contracts	12
Exhibit 5 – Interrogatories	13
Exhibit 5A – Changes in Bases of Valuation During The Year	13
Exhibit 6 – Aggregate Reserves for Accident and Health Contracts	14
Exhibit 7 – Deposit-Type Contracts	14
Exhibit 8 – Claims for Life and Accident and Health Contracts - Part 1	15
Exhibit 8 – Claims for Life and Accident and Health Contracts - Part 2	16
Exhibit of Capital Gains (Losses)	8
Exhibit of Life Insurance	24
Exhibit of Net Investment Income	8
Exhibit of Nonadmitted Assets	17
Exhibit of Number of Certificates for Supplementary Contracts, Annuities and Accident and Health Insurance	24
Five-Year Historical Data	21
Form for Calculating the Interest Maintenance Reserve (IMR)	25
General Interrogatories	19
Jurat Page	1
Liabilities, Surplus and Other Funds	3
Life Insurance (State Page)	23
Notes To Financial Statements	18
Overflow Page For Write-Ins	52
Schedule A – Part 1	E01
Schedule A – Part 2	E02
Schedule A – Part 3	E03
Schedule A – Verification Between Years	SI02
Schedule B – Part 1	E04
Schedule B – Part 2	E05
Schedule B –Part 3	E06
Schedule B – Verification Between Years	SI02
Schedule BA – Part 1	E07
Schedule BA – Part 2	E08
Schedule BA –Part 3	E09
Schedule BA – Verification Between Years	SI03
Schedule D – Part 1	E10
Schedule D – Part 1A – Section 1	SI05
Schedule D – Part 1A – Section 2	SI08
Schedule D – Part 2 – Section 1	E11
Schedule D – Part 2 – Section 2	E12
Schedule D – Part 3	E13
Schedule D – Part 4	E14
Schedule D – Part 5	E15
Schedule D – Part 6 – Section 1	E16
Schedule D – Part 6 – Section 2	E16
Schedule D – Summary By Country	SI04
Schedule D – Verification Between Years	SI03
Schedule DA – Part 1	E17
Schedule DA – Part 2 – Verification Between Years	SI10
Schedule DB – Part A – Section 1	E18
Schedule DB – Part A – Section 2	E19
Schedule DB – Part A – Verification Between Years	SI11
Schedule DB – Part B – Section 1	E20
Schedule DB – Part B – Section 2	E21
Schedule DB – Part B – Verification Between Years	SI11
Schedule DB – Part C – Section 1	SI12
Schedule DB – Part C – Section 2	SI13
Schedule DB – Part D – Section 1	E22
Schedule DB – Part D – Section 2	E23
Schedule DB – Verification	SI14
Schedule DL – Part 1	E24
Schedule DL – Part 2	E25
Schedule E – Part 1 – Cash	E26
Schedule E – Part 2 – Cash Equivalents	E27
Schedule E – Part 3 – Special Deposits	E28
Schedule E – Verification Between Years	SI15
Schedule F	33
Schedule H – Accident and Health Exhibit – Part 1	34
Schedule H – Part 5 – Health Claims	36
Schedule H – Parts – 2, 3, and 4	35
Schedule S – Part 1 – Section 1	37
Schedule S – Part 1 – Section 2	38
Schedule S – Part 2	39
Schedule S – Part 3 – Section 1	40
Schedule S – Part 3 – Section 2	41
Schedule S – Part 4	42
Schedule S – Part 5	43
Schedule S – Part 6	44
Schedule S – Part 7	45
Schedule T – Part 2 – Interstate Compact	46
Schedule T – Premiums and Annuity Considerations	47
Schedule Y – Information Concerning Activities of Insurer Members of a Holding Company Group	48
Schedule Y – Part 1A – Detail of Insurance Holding Company System	49
Schedule Y – Part 2 – Summary of Insurer's Transactions With Any Affiliates	50
Summary Investment Schedule	SI01
Summary of Operations	4
Supplemental Exhibits and Schedules Interrogatories	51