We experienced some errors due to the transition from one software provider to anther which occured during 2019.

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LIFE, AND ACCIDENT AND HEALTH COMPANIES/FRATERNAL BENEFIT SOCIETIES - ASSOCIATION EDITION

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2019
OF THE CONDITION AND AFFAIRS OF THE

United Transportation Union Insurance Assocation

NAIC Group Code 0000 (Current) 0000 (Prior) NAIC Company Code 56413 Employer's ID Number 23-7131460

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

Country of Domicile United States of America

Licensed as business type: Life, Accident and Health [ ] Fraternal Benefit Societies [X]

Incorporated/Organized 11/16/1970 Commenced Business 03/10/1971

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

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

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

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

Internet Website Address utuia.org

Statutory Statement Contact Jeffery A Becker (Name), 216-228-9400 (Area Code) (Telephone Number)
jbecker@utuia.org (E-mail Address), 216-228-0411 (FAX Number)

OFFICERS

President Kenneth L Laugel
Treasurer Jeffery A Becker
Secretary Jeffery A Becker

OTHER

DIRECTORS OR TRUSTEES

Jeremy R Ferguson	William Harrington	Gregory Hynes
Troy Johnson	Nicholas J Dicicco Jr	Richard A Kusnic Sr
Patrick Sullivan	Doyle Turner	

State of Ohio
County of USA
SS:

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.

Kenneth L Laugel President	Jeffery A Becker Secretary	Jeffery A Becker Treasurer

Subscribed and sworn to before me this
_____ day of _____

Erin McKeever
Underwriter

a. Is this an original filing? ..... Yes [ ] No [X]
b. If no,
1. State the amendment number.....1
2. Date filed 06/10/2020
3. Number of pages attached.....

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 and Administrative Symbol	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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
313310-KY-2	FEDERAL FARM CREDIT BANK				1	1,086,340	124.6610	1,246,610	1,000,000	1,043,500	0	(5,063)	0	0	5.770	5.026	JJ	28,369	57,700	05/08/2009	01/05/2027
880591-CS-9	Tenn Valley Authority				1	1,084,360	141.9310	1,419,310	1,000,000	1,061,421	0	(2,344)	0	0	5.880	5.311	AO	14,863	58,800	10/18/2006	04/01/2036
880591-EH-1	TENNESSEE VALLEY AUTH				1FE	247,205	137.8270	344,568	250,000	247,709	0	65	0	0	5.250	5.326	MS	3,901	13,125	09/22/2009	09/15/2039
912810-FT-0	US Treasury 4 1/2				1	1,924,425	132.7580	2,270,162	1,710,000	1,881,615	0	(7,680)	0	0	4.500	3.670	FA	29,065	76,950	11/25/2013	02/15/2036
912810-QU-5	UNITED STATES TREAS BDS				1	1,452,366	113.6560	1,517,308	1,335,000	1,436,583	0	(1,679)	0	0	3.125	2.667	FA	15,758	20,859	02/13/2015	02/15/2042
912828-A4-2	UNITED STATES TREAS NTS				1	894,163	100.3240	882,851	880,000	882,349	0	(11,766)	0	0	2.000	1.705	MN	1,547	8,800	03/03/2015	11/30/2020
912828-RR-3	US Treasury				1	1,006,094	100.7890	1,007,890	1,000,000	1,001,236	0	(322)	0	0	2.000	1.933	MN	2,582	20,000	12/15/2011	11/15/2021
912810-FB-9	UNITED STATES TREAS BDS				1	1,943,047	131.4300	1,932,080	1,470,000	1,762,259	0	(16,185)	0	0	6.130	3.240	MN	11,626	45,019	11/25/2013	11/15/2027
912810-QX-9	UNITED STATES TREAS BDS				1	1,038,923	107.0200	1,038,094	970,000	1,029,661	0	(990)	0	0	2.750	2.400	FA	10,076	13,338	01/27/2015	08/15/2042
912810-QY-7	UNITED STATES TREAS BDS				1	1,007,250	106.9500	1,090,839	1,020,000	1,008,328	0	181	0	0	2.750	2.820	MN	3,622	14,025	11/10/2016	11/15/2042
912828-D5-6	UNITED STATES TREAS BDS				1	1,404,946	103.0600	1,411,963	1,370,000	1,387,892	0	(1,835)	0	0	2.380	2.080	FA	12,290	16,269	02/23/2015	08/15/2024
912828-WC-0	UNITED STATES TREAS BDS				1	587,256	100.0800	570,467	570,000	573,345	0	(2,007)	0	0	1.750	1.040	AO	1,717	4,987	06/21/2016	10/31/2020
912810-QK-7	UNITED STATES TREAS BDS				1	773,094	126.2500	1,010,032	800,000	778,244	0	342			3.880	4.070	FA	11,709	31,000	11/30/2010	08/15/2040
United States Total						14,449,469	XXX	15,742,173	13,375,000	14,094,142	0	(49,283)	0	0	XXX	XXX	XXX	147,126	380,872	XXX	XXX
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						14,449,469	XXX	15,742,173	13,375,000	14,094,142	0	(49,283)	0	0	XXX	XXX	XXX	147,126	380,872	XXX	XXX
3128P7-X9-9	FHLMC PC GOLD CASH 20				1	1,433,343	99.9480	1,388,450	1,389,172	1,426,483	0	(4,656)	0	0	2.000	1.769	MON	2,315	36,205	01/22/2013	01/01/2033
31292S-AU-4	FHLMC PC GOLD CASH 30				1	843,297	103.0820	828,756	803,977	840,894	0	(3,475)	0	0	2.500	2.244	MON	1,675	25,203	11/20/2012	12/01/2042
312946-N9-3	FHLMC PC GOLD COMB 30				1	348,650	108.6550	347,347	319,679	347,041	0	(2,438)	0	0	4.000	3.431	MON	1,066	14,943	05/13/2013	03/01/2041
3132HM-K2-6	FHLMC PC GOLD PC 30YR				1	885,560	103.0950	872,871	846,667	883,213	0	(3,455)	0	0	2.500	2.257	MON	1,764	26,451	09/25/2012	09/01/2042
3136AB-2B-8	FNMA GTD REMIC 2.5				1	1,392,042	96.8680	1,339,236	1,382,537	1,391,938	0	(104)	0	0	2.500	2.461	MON	672	11,521	08/21/2019	02/25/2043
3136AK-HB-2	FNR 1437B PB				1	1,743,000	110.6990	1,771,184	1,600,000	1,742,694	0	(306)	0	0	3.500	2.987	MON	4,822	0	12/03/2019	07/25/2044
3136AR-TE-8	FNA 16M03B A2				1	1,026,563	102.4670	1,024,670	1,000,000	1,026,407	0	(156)	0	0	2.702	2.242	MON	2,327	0	12/12/2019	02/25/2026
3138LL-Q7-3	FNMA MBS BLLN MULTI 7+				1	1,025,469	105.1510	1,051,510	1,000,000	1,024,358	0	(1,062)	0	0	3.020	2.739	MON	2,517	15,351	06/13/2019	12/01/2029
3138LL-XS-9	FNMA PASS-THRU BLLN MULTI 7+				1	881,855	103.9720	930,549	895,000	882,307	0	452	0	0	3.300	3.422	MON	2,461	20,018	04/11/2019	12/01/2034
3140FX-KX-9	FN BF0309				1	1,140,751	104.9160	1,142,559	1,089,023	1,140,655	0	(96)	0	0	3.500	3.203	MON	3,176	0	12/04/2019	06/01/2042
31417E-SS-1	FNMA PASS-THRU LNG 30 YEAR				1	586,049	99.5180	588,558	591,409	586,313	0	346	0	0	2.000	2.047	MON	986	7,392	02/19/2013	01/01/2043
31417H-CR-3	FNMA PASS-THRU LNG LP SF30YR				1	943,337	106.4380	958,968	900,964	938,816	0	(2,793)	0	0	3.500	3.244	MON	2,628	37,190	03/13/2014	07/01/2043
36202D-YY-1	GNMA II Pool 3427				1	77,004	105.4460	82,855	78,576	77,218	0	185	0	0	4.500	4.672	MON	118	3,747	06/18/2009	08/20/2033
36225A-KR-0	GNMA PASS-THRU 780304				1	795	100.3130	693	691	696	0	(5)	0	0	10.500	10.024	MON	3	120	03/27/2009	07/15/2021
36225B-4C-9	GNMA PASS-THRU 781719				1	123,337	114.0970	133,823	117,289	122,735	0	(857)	0	0	6.000	5.526	MON	332	7,556	05/19/2009	02/15/2034
36290S-5M-9	GNMA II Pool 616552				1	318,012	115.9260	344,138	296,860	314,779	0	(1,670)	0	0	6.500	5.884	MON	643	20,027	06/18/2009	08/20/2034
31292S-AQ-3	FHLMC PC GOLD CASH 30				1	749,208	103.0800	740,259	718,127	747,201	0	(2,972)	0	0	2.500	2.270	MON	1,496	22,432	11/14/2012	10/04/2042
3138LJ-H4-5	FNMA MBS BLLN LUMTI 7+				1	945,813	106.3100	983,368	925,000	945,019	0	(658)	0	0	3.250	3.040	MON	2,505	15,282	06/01/2019	06/01/2032
3138LM-D9-1	FNMA MBS BLLN MULTI 7+				1	1,035,625	105.4400	1,054,360	1,000,000	1,034,099	0	(1,458)	0	0	3.130	2.740	MON	2,608	15,911	06/13/2019	02/01/2030
3138LJ-ZL-7	FNMA PASS-THRU BLLN				1	647,444	105.5800	702,244	665,111	648,246	0	802	0	0	3.130	3.380	MON	1,735	14,110	04/03/2019	07/01/2032
3138LL-PR-0	FNMA PASS-THRU BLLN				1	634,359	104.4200	685,217	650,000	635,042	0	683	0	0	3.160	3.380	MON	1,712	13,922	04/03/2019	12/01/2032
31417F-ML-9	FNMA PASS-THRU LNG 30				1	834,665	94.3750	844,169	894,483	838,064	0	2,009			1.500	1.840	MON	1,118	8,945	03/15/2013	01/01/2043
United States Total						17,616,178	XXX	17,815,785	17,164,564	17,594,217	0	(21,685)	0	0	XXX	XXX	XXX	38,680	316,327	XXX	XXX
0299999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						17,616,178	XXX	17,815,785	17,164,564	17,594,217	0	(21,685)	0	0	XXX	XXX	XXX	38,680	316,327	XXX	XXX
3137AU-TT-6	FHLMC Mltcl Mtg				1	1,098,438	107.2210	1,072,210	1,000,000	1,097,676	0	(761)	0	0	3.500	2.913	MON	1,653	8,750	09/25/2019	10/15/2042
3137FJ-Y6-0	FHMS K1508 A2				1	905,906	111.2530	890,024	800,000	905,237	0	(669)	0	0	3.900	2.527	MON	2,687	0	12/02/2019	12/25/2030
3137FM-TT-9	FHMS K1512 A3				1	1,081,250	103.2500	1,032,500	1,000,000	1,080,260	0	(990)	0	0	3.059	2.396	MON	595	5,098	10/09/2019	04/25/2034
38375G-B7-5	GNR 1298C AY				1	963,594	94.8360	948,360	1,000,000	963,806	0	212	0	0	2.500	2.714	MON	1,111	4,167	10/22/2019	08/16/2042
38378H-3C-8	GNR 12126 BE				1	928,125	91.5100	915,100	1,000,000	928,529	0	404	0	0	2.000	2.408	MON	667	3,333	10/24/2019	10/20/2042
3137AT-CU-4	FHLMC Mltcl Mtg				1	953,359	94.3760	943,760	1,000,000	953,629	0	270	0	0	2.000	2.260	MON	944	3,333	10/24/2019	08/15/2042
United States Total						5,930,672	XXX	5,801,954	5,800,000	5,929,137	0	(1,534)	0	0	XXX	XXX	XXX	7,656	24,681	XXX	XXX
0399999. Subtotal - Bonds - U.S. Governments - Commercial Mortgage-Backed Securities						5,930,672	XXX	5,801,954	5,800,000	5,929,137	0	(1,534)	0	0	XXX	XXX	XXX	7,656	24,681	XXX	XXX
0599999. Total - U.S. Government Bonds						37,996,319	XXX	39,359,912	36,339,564	37,617,496	0	(72,502)	0	0	XXX	XXX	XXX	193,462	721,880	XXX	XXX
1099999. Total - All Other Government Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
033161-A2-6	Anchorage AK 5.91	$		2	1FE	580,000	101.0530	586,107	580,000	580,000	0	0	0	0	5.910	5.910	AO	8,665	17,139	03/18/2010	04/01/2030
088365-EU-1	Bexar Cnty Tax Hosp Dist Build	$		2	1FE	599,880	100.3700	602,220	600,000	599,900	0	6	0	0	5.263	5.265	FA	12,017	31,578	10/08/2010	02/15/2031
213185-EW-7	Cook Cnty Il	$		2	1FE	500,000	104.5500	522,750	500,000	500,000	0	0	0	0	5.540	5.540	MN	3,616	27,700	10/27/2011	11/15/2027

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 and Administrative Symbol	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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
535137-RD-7	Lindale Tex Indpt Sch Dist				1FE	1,016,040	100.5200	1,005,200	1,000,000	1,012,168	0	(485)	0	0	6.160	6.036	FA	23,442	61,600	04/13/2010	02/15/2035
544646-XY-3	LOS ANGELES CALIF UNI SCH DIST GO				1FE	504,560	121.2490	606,245	500,000	502,785	0	(216)	0	0	5.755	5.678	JJ	14,388	28,775	10/15/2009	07/01/2029
602245-UM-2	MILWAUKEE CNTY WIS TAX				1FE	422,175	126.2080	492,211	390,000	409,447	0	(1,604)	0	0	6.840	6.106	JD	2,297	26,676	08/14/2009	12/01/2028
63165T-FX-8	Nassau Cnty NY Build America	$		2	1FE	508,250	103.3620	516,810	500,000	500,435	0	(1,388)	0	0	7.400	7.040	AO	9,353	37,000	12/22/2010	10/01/2035
64966H-HA-1	NEW YORK N Y GO	$			1FE	493,692	102.9550	458,150	445,000	449,860	0	(5,061)	0	0	6.491	(0.059)	MS	9,709	28,885	09/29/2009	03/01/2021
815626-GQ-3	SEDGWICK CNTY KANS UNI SCH DIS TAX	$		2	1FE	500,000	123.6200	618,100	500,000	500,000	0	0	0	0	6.220	6.220	AO	7,861	31,100	05/27/2009	10/01/2028
835631-KT-8	Sonoma Valley S D	$		2	1FE	500,000	102.6420	513,210	500,000	500,000	0	0	0	0	7.123	7.123	FA	14,939	35,615	12/22/2010	08/01/2028
891381-H4-0	Torrance Cal Uni Sch Dist				1FE	750,000	105.7180	792,885	750,000	750,000	0	0	0	0	5.520	5.520	FA	17,365	41,400	04/14/2011	08/01/2021
United States Total						6,374,597	XXX	6,713,888	6,265,000	6,304,595	0	(8,748)	0	0	XXX	XXX	XXX	123,651	367,468	XXX	XXX
1199999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						6,374,597	XXX	6,713,888	6,265,000	6,304,595	0	(8,748)	0	0	XXX	XXX	XXX	123,651	367,468	XXX	XXX
709144-HZ-5	Pennsylvania St Ctfs Partn				1FE	630,000	100.5330	633,358	630,000	630,000	0	0	0	0	4.400	4.400	AO	7,007	27,720	09/30/2010	04/01/2020
United States Total						630,000	XXX	633,358	630,000	630,000	0	0	0	0	XXX	XXX	XXX	7,007	27,720	XXX	XXX
1499999. Subtotal - Bonds - U.S. States, Territories and Possessions - Other Loan-Backed and Structured Securities						630,000	XXX	633,358	630,000	630,000	0	0	0	0	XXX	XXX	XXX	7,007	27,720	XXX	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						7,004,597	XXX	7,347,246	6,895,000	6,934,595	0	(8,748)	0	0	XXX	XXX	XXX	130,658	395,188	XXX	XXX
2499999. Total - U.S. Political Subdivisions Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
052451-AP-6	AUSTIN TEX RENT CAR SPL FAC RE				1FE	300,000	108.2920	324,876	300,000	300,000	0	0	0	0	5.460	5.460	MN	2,139	16,380	02/21/2013	11/15/2032
088006-GG-0	BEVERLY HILLS CALIF PUB FING A LEA				1FE	1,000,000	114.1020	1,141,020	1,000,000	1,000,000	0	0	0	0	5.898	5.898	JD	5,079	58,980	07/29/2010	06/01/2025
114894-HA-9	Broward Cnty Fla Arpt Sys Rev	$			1FE	255,221	104.5600	237,567	227,206	229,380	0	(4,210)	0	0	6.900	5.577	AO	3,963	19,221	12/13/2005	10/01/2021
120525-BU-3	Buncombe Cnty N C	$		2	1FE	500,000	101.6570	508,285	500,000	500,000	0	0	0	0	6.500	6.500	JD	2,799	32,500	11/18/2010	06/01/2026
120827-CV-0	Burbank Glendale Pasadena Airport				1FE	508,825	118.9040	594,520	500,000	506,496	0	(356)	0	0	5.562	5.418	JJ	13,905	27,810	05/10/2012	07/01/2032
20281P-DN-9	COMMONWEALTH FING AUTH PA REV REV				1FE	500,000	107.2460	536,230	500,000	500,000	0	0	0	0	5.410	5.410	JD	2,329	27,050	04/21/2010	06/01/2022
287259-BC-8	Elk Grove CA Fin Auth Lease	$		2	1FE	1,000,000	100.7430	1,007,430	1,000,000	1,000,000	0	0	0	0	8.668	8.668	MS	29,134	86,680	12/22/2010	03/01/2040
442348-P3-6	HOUSTON TEX ARPT SYS REV ARP				1FE	445,975	120.0440	600,220	500,000	467,372	0	2,820	0	0	6.880	8.000	JJ	17,200	34,400	03/25/2009	01/01/2028
45201L-VF-9	ILLINOIS HSG DEV AUTH	$		3	1FE	205,000	104.4770	214,178	205,000	205,000	0	0	0	0	4.440	4.440	JJ	4,551	9,102	05/09/2013	07/01/2033
485428-ZY-5	Kansas St Dev Fin Auth Rev	$			1FE	507,145	124.2610	621,305	500,000	505,366	0	(280)	0	0	5.501	5.369	MN	4,661	27,505	09/25/2006	05/01/2034
491189-FM-3	Kentucky Asset Gen Fund				1FE	1,165,000	103.1920	1,202,187	1,165,000	1,165,000	0	0	0	0	5.339	5.339	AO	15,723	62,199	02/24/2011	04/01/2022
57586N-MV-0	MASSACHUSETTS ST HSG FIN AGY	$		2	1FE	240,000	103.1550	247,572	240,000	240,000	0	0	0	0	4.836	4.836	JD	999	18,619	09/20/2012	06/01/2043
594614-6B-0	Michigan St Bldg Auth Rev	$		2	1FE	450,000	106.5030	479,264	450,000	450,000	0	0	0	0	6.165	6.165	AO	5,934	27,743	07/28/2011	10/15/2031
645913-AA-2	NJ ECONOMIC DEV				2FE	501,240	125.3730	626,865	500,000	500,757	0	(59)	0	0	7.425	7.402	FA	14,128	37,125	03/18/2009	02/15/2029
649902-ZP-1	NEW YORK ST DORM AUTH ST PERS ST				1FE	1,024,470	113.2820	1,132,820	1,000,000	1,010,331	0	(1,707)	0	0	5.292	5.064	MS	15,729	52,920	09/21/2009	03/15/2025
658203-L3-6	NORTH CAROLINA MUN PWR AGY NO REV				1FE	500,000	103.3180	516,590	500,000	500,000	0	0	0	0	5.482	5.482	JJ	13,705	27,410	10/08/2009	01/01/2021
71884A-VC-0	Phoenix Ariz Civic Corp Tax Rev	$		2	1FE	1,000,000	104.6160	1,046,160	1,000,000	1,000,000	0	0	0	0	5.315	5.315	JJ	26,575	53,150	06/07/2011	07/01/2031
73358W-AJ-3	Port Auth NY & NJ				1FE	551,280	128.7680	643,840	500,000	533,408	0	(2,529)	0	0	6.040	5.170	JD	2,601	30,200	06/30/2011	12/01/2029
91412G-QL-2	UNIVERSITY CALIF REVS FOR PREV			2	1FE	300,000	105.2890	315,867	300,000	300,000	0	0	0	0	4.062	4.062	MN	1,591	12,186	03/14/2013	05/15/2033
927781-UZ-5	Virginia College Bldg Auth				1FE	498,380	109.1930	545,965	500,000	499,282	0	123	0	0	4.250	4.282	FA	8,913	21,250	10/26/2010	02/01/2025
971697-BA-4	Wilmington N C Ltd Oblig Rev				1FE	500,000	101.8240	509,120	500,000	500,000	0	0	0	0	6.330	6.330	JD	2,725	31,650	04/08/2010	06/01/2030
United States Total						11,952,536	XXX	13,051,880	11,887,206	11,912,393	0	(6,196)	0	0	XXX	XXX	XXX	194,382	714,080	XXX	XXX
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						11,952,536	XXX	13,051,880	11,887,206	11,912,393	0	(6,196)	0	0	XXX	XXX	XXX	194,382	714,080	XXX	XXX
3128M4-JF-1	FG G02662				1	76,322	116.2870	83,336	71,664	74,784	0	(514)	0	0	7.500	7.021	MON	448	5,732	08/13/2008	07/01/2034
3128M7-LX-2	FHLMC PC 5442				1	61,086	108.2500	58,713	54,239	57,464	0	(729)	0	0	8.500	7.756	MON	384	4,980	05/12/2009	07/01/2032
3128M7-VT-0	FGG 05726				1	65,160	109.3370	67,132	61,399	64,897	0	(670)	0	0	5.461	5.004	MON	279	3,398	06/28/2010	08/01/2039
3128M8-3G-7	FHLMC PC G06799 GOLD COMB 30				1	518,470	105.4450	534,017	506,442	517,248	0	(1,224)	0	0	3.500	3.362	MON	1,477	18,648	12/15/2011	11/01/2041
31292H-NC-4	FGC 01287				1	29,460	113.3190	32,891	29,025	29,344	0	(43)	0	0	6.500	6.369	MON	157	1,985	05/16/2006	01/01/2032
312935-H8-5	FHLMC PC A8-8355				1	124,498	108.6290	133,861	123,228	124,427	0	(132)	0	0	4.500	4.426	MON	462	5,839	09/29/2009	09/01/2039
3133XH-RJ-3	FHLB 5.0				1	1,000,000	106.4150	1,064,150	1,000,000	1,000,000	0	0	0	0	5.000	5.000	JD	3,056	50,000	12/07/2006	12/10/2021
3136AE-GQ-4	FNMA REMIC TRUST 2013-M7				1FE	1,461,956	100.4610	1,592,487	1,585,179	1,553,854	0	14,698	0	0	2.280	2.973	MON	703	41,486	01/27/2014	12/25/2022
31371K-7E-5	FNMA PASS-THRU 254793				1	63,986	110.1830	70,326	63,826	63,953	0	(18)	0	0	5.000	4.980	MON	266	3,366	06/15/2009	07/01/2033
31371K-Y7-0	FN 254634				1	13,203	107.4550	14,121	13,141	13,139	0	(4)	0	0	5.500	5.506	MON	60	836	10/12/2005	02/01/2023
3137B4-HD-1	FHLMC REMIC SERIES 4247				1FE	598,628	104.3960	568,777	544,827	571,827	0	(8,939)	0	0	4.500	4.164	MON	1,158	28,008	01/30/2014	12/15/2042
31381D-2J-3	FNMA PASS-THRU 458077				1	52,430	105.1420	50,807	48,323	50,595	0	(472)	0	0	7.000	6.224	MON	160	3,569	05/14/2009	08/15/2027
31385J-DJ-4	FNMA PASS-THRU 545605				1	59,764	115.0990	62,677	54,455	58,658	0	(618)	0	0	7.000	6.108	MON	318	4,026	07/22/2009	05/01/2032
3138EB-PJ-8	FN AK6724				1	259,617	103.0200	261,772	254,098	258,735	0	(530)	0	0	3.000	2.888	MON	635	7,981	06/13/2012	03/01/2042

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 and Administrative Symbol	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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3138LL-MU-6	F N M A #AN7570 3.160%				1	1,193,934	105.2750	1,210,663	1,150,000	1,192,805	0	(1,128)	0	0	3.160	2.819	MON	3,028	15,445	07/30/2019	02/01/2033
31396Q-LV-9	FNR 2009-50 GX				1	670,133	120.7080	720,627	597,000	617,968	0	(1,428)	0	0	5.000	4.725	MON	580	29,850	03/22/2012	07/25/2039
31396Y-S2-9	FNR 2008-26 ZK				1	326,760	109.4940	513,222	468,721	450,403	0	13,270	0	0	5.000	5.335	MON	456	11,718	05/11/2011	04/25/2038
31397N-WX-9	FNR 2009-30 Z				1	766,434	111.7200	1,114,718	997,778	956,466	0	8,804	0	0	6.500	6.863	MON	1,261	32,428	05/07/2012	05/25/2039
31398W-Y3-2	FHR 3652 CP				1	1,101,882	126.8120	1,329,198	1,048,164	1,080,393	0	(2,012)	0	0	5.000	4.763	MON	2,475	52,408	06/21/2011	04/15/2040
31402C-U6-7	FN 725205				1	61,404	110.2050	67,629	61,366	61,362	0	(1)	0	0	5.000	5.001	MON	256	3,252	02/15/2005	03/01/2034
31403D-T8-2	FNMA PASS-THRU 745875				1	57,422	114.4110	61,212	53,501	57,127	0	(447)	0	0	6.500	5.862	MON	290	3,683	09/21/2009	09/01/2036
31403U-PF-2	FNMA PASS-THRU 758322				1	62,934	111.2450	67,026	60,251	62,673	0	(276)	0	0	5.500	5.096	MON	276	3,469	04/13/2009	12/01/2033
31404V-TS-7	FN 780061				1	73,288	110.2290	80,822	73,322	73,253	0	3	0	0	5.000	5.009	MON	306	3,744	02/15/2005	05/01/2034
31407F-GC-8	FN 829195				1	5,632	105.1970	6,140	5,836	5,663	0	8	0	0	4.600	4.873	MON	22	266	09/12/2005	07/01/2035
31408F-GA-1	FN 849893				1	15,107	103.8900	16,831	16,201	15,758	0	152	0	0	4.625	5.415	MON	62	701	12/14/2005	11/01/2023
31408G-Y2-7	FN 851329				1	24,390	111.7600	27,599	24,695	24,427	0	13	0	0	5.500	5.603	MON	113	1,376	02/08/2006	02/01/2036
31416C-FS-0	FNMA PASS-THRU 995777				1	312,242	112.5690	323,208	287,120	306,695	0	(2,051)	0	0	7.000	6.242	MON	1,675	20,788	05/28/2009	04/01/2033
31419A-KZ-9	FN Pool AE0311				1	304,337	105.2320	319,960	304,052	304,248	0	(27)	0	0	3.500	3.496	MON	887	11,219	09/22/2010	08/01/2040
United States Total						9,360,480	XXX	10,453,918	9,557,852	9,648,164	0	15,685	0	0	XXX	XXX	XXX	21,250	370,200	XXX	XXX
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						9,360,480	XXX	10,453,918	9,557,852	9,648,164	0	15,685	0	0	XXX	XXX	XXX	21,250	370,200	XXX	XXX
3199999. Total - U.S. Special Revenues Bonds						21,313,016	XXX	23,505,799	21,445,058	21,560,557	0	9,489	0	0	XXX	XXX	XXX	215,632	1,084,280	XXX	XXX
00037B-AC-6	ABB FIN USA INC	$			1FE	582,876	120.0100	756,063	630,000	588,346	0	1,016	0	0	4.375	4.863	MN	4,134	27,563	11/25/2013	05/08/2042
00108W-AJ-9	AEP TEX INC			2	2	743,987	110.9940	826,905	745,000	743,963	0	(23)	0	0	4.150	4.158	MN	5,239	15,459	05/01/2019	05/01/2049
001192-AH-6	AGL CAP CORP				2FE	672,030	126.3220	757,932	600,000	663,206	0	(1,640)	0	0	5.875	5.059	MS	10,477	35,250	11/25/2013	03/15/2041
002824-BE-9	ABBOTT LABS			2	2	211,779	105.1390	224,997	214,000	212,345	0	386	0	0	3.400	3.614	MN	627	7,276	07/09/2018	11/30/2023
00287Y-BQ-1	ABBVIE INC			1	1	299,733	100.8090	302,427	300,000	299,739	0	6	0	0	2.600	2.619	MN	888	0	11/12/2019	11/21/2024
00507U-AP-6	ACTAVIS FUNDING SCS	$		2	2FE	298,971	100.0730	295,215	295,000	295,164	0	(829)	0	0	3.000	2.714	MS	2,704	8,850	03/12/2015	03/12/2020
00774M-AL-9	AERCAP IRELAND CAPITAL LIMITED			2	2	911,769	107.3570	969,378	900,000	910,186	0	(1,583)	0	0	4.450	4.442	AO	13,345	20,663	04/01/2019	04/03/2026
00912X-AV-6	AIR LEASE CORP				2	855,966	103.7150	910,222	885,000	860,546	0	1,515	0	0	3.625	4.285	AO	9,298	14,541	09/25/2018	04/01/2027
023135-BJ-4	AMAZON COM				1	992,610	117.6850	1,176,850	1,000,000	992,881	0	69	0	0	4.050	4.093	FA	14,625	20,250	08/22/2017	08/22/2047
023608-AH-5	AMEREN CORP			1	2	254,916	100.4460	256,137	255,000	254,920	0	5	0	0	2.500	2.507	MS	1,877	0	09/11/2019	09/15/2024
026874-CY-1	AMERICAN INTL GROUP 4.125%				2	302,174	107.3910	306,064	285,000	300,414	0	(1,760)	0	0	4.125	2.729	FA	4,474	5,878	07/01/2019	02/15/2024
03027X-AT-7	AMERICAN TOWER CORP NEW			2	2	309,079	103.6700	321,377	310,000	309,275	0	196	0	0	3.375	3.433	MN	1,366	6,975	03/12/2019	05/15/2024
03040W-AJ-4	AMERICAN WTR CAP CORP	$		2	2FE	723,974	111.7140	804,341	720,000	723,486	0	(92)	0	0	4.300	4.266	JD	2,666	30,960	05/29/2014	12/01/2042
032654-AM-7	ANALOG DEVICES INC				2	864,506	103.3700	930,704	875,000	866,928	0	798	0	0	3.125	3.706	JD	2,633	17,556	07/12/2018	12/05/2023
03522A-AJ-9	ANHEUSER BUSCH CO			2	2FE	1,988,296	118.6120	2,279,723	1,922,000	1,984,887	0	(641)	0	0	4.900	4.881	FA	39,502	47,089	04/05/2019	02/01/2046
037411-BA-2	APACHE CORP				2FE	498,233	96.6230	487,946	505,000	498,865	0	140	0	0	4.750	4.838	AO	5,131	23,988	11/07/2014	04/15/2043
037833-AT-7	APPLE INC				1FE	1,450,804	122.0130	1,702,081	1,395,000	1,447,946	0	(1,269)	0	0	4.450	4.200	MN	9,657	62,078	08/03/2017	05/06/2044
04650N-AA-2	AT & T Inc				2FE	965,568	104.4060	1,195,449	1,145,000	990,499	0	3,470	0	0	5.350	6.551	MS	20,589	0	09/02/2010	09/01/2040
04650N-AB-0	AT&T INC				2FE	2,578,835	120.6970	2,865,105	2,220,000	2,563,062	0	(13,323)	0	0	5.350	5.228	MS	40,042	155,958	09/03/2015	09/01/2040
049560-AK-1	ATMOS ENERGY CORP			2	1FE	753,878	129.1790	820,287	635,000	739,394	0	(2,967)	0	0	5.500	4.317	JD	1,649	34,925	09/23/2014	06/15/2041
052451-AR-2	AUSTIN TEX RENT CAR SPL FAC RE	$		2	1FE	843,200	108.1260	865,008	800,000	815,147	0	(4,823)	0	0	5.750	5.033	MN	6,006	46,000	04/30/2013	11/15/2042
05369A-AC-5	AVIATION CAP GROUP LLC			2	1	288,866	103.3310	299,660	290,000	289,209	0	217	0	0	3.875	3.963	MN	1,904	11,238	05/01/2018	05/01/2023
05723K-AF-7	BAKER HUGHES A GE CO LLC / BA				1	625,000	102.5510	640,944	625,000	625,000	0	0	0	0	4.080	4.080	JD	1,204	12,750	12/11/2017	12/15/2047
06051G-FZ-7	BANK AMER CORP				1	1,710,094	100.9730	1,795,351	1,710,000	1,709,128	0	228	0	0	2.503	2.698	AO	18,327	60,544	10/23/2017	10/21/2022
06406F-AC-7	BANK NEW YORK MELLON CORP			2	1FE	416,697	102.8460	435,039	423,000	418,356	0	656	0	0	2.800	2.991	MN	1,908	11,844	05/25/2017	05/04/2026
084664-BL-4	Berkshire Hathaway Fin				1FE	1,154,400	137.2560	1,372,560	1,000,000	1,128,439	0	(3,775)	0	0	5.750	4.749	JJ	26,674	57,500	11/28/2011	01/15/2040
097023-AG-0	Boeing Co				1FE	1,001,506	149.6950	1,077,804	720,000	898,743	0	(10,316)	0	0	8.625	5.716	MN	8,108	62,100	12/14/2005	11/15/2031
101137-AV-9	BOSTON SCIENTIFIC CORP			2	2	876,825	104.6350	998,830	880,000	877,228	0	402	0	0	3.450	3.428	MS	12,423	19,096	02/21/2019	03/01/2024
11134L-AD-1	BROADCOM CORP/BROADCOM CAYMAN	$		2	2	298,776	101.4790	304,437	300,000	299,475	0	124	0	0	3.000	3.089	JJ	4,175	4,500	01/19/2017	01/15/2022
11271L-AB-8	BROOKFIELD FIN INC				2	230,177	115.0210	258,797	225,000	230,007	0	(89)	0	0	4.700	4.558	MS	2,996	10,575	01/17/2018	09/20/2047
120568-AY-6	BUNGE LTD FIN CORP				2	300,206	101.4320	304,296	300,000	300,109	0	(39)	0	0	3.000	2.986	MS	2,425	9,000	09/25/2017	09/25/2022
12189L-AJ-0	Burlington Northern Santa Fe				1FE	995,850	115.8760	1,158,760	1,000,000	996,814	0	83	0	0	4.400	4.423	MS	13,078	44,000	02/28/2012	03/15/2042
124857-AF-0	CBS CORP NEW				2FE	670,529	122.7650	724,314	590,000	660,959	0	(1,923)	0	0	5.900	4.966	AO	7,445	34,810	06/11/2014	10/15/2040
125523-AK-6	CIGNA CORP				1	863,570	119.4500	989,533	865,000	863,725	0	26	0	0	4.900	4.913	JD	6,526	19,468	09/17/2018	12/15/2048
126408-HB-2	CSX CORP 3.400%				2	298,481	105.6160	301,006	285,000	297,224	0	(1,256)	0	0	3.400	2.406	FA	4,064	4,845	07/01/2019	08/01/2024
126650-CJ-7	CVS HEALTH CORP 2.800% 7/20/				2FE	299,778	100.2850	300,855	300,000	299,972	0	48	0	0	2.800	2.817	JJ	3,780	8,400	07/20/2015	07/20/2020
126650-CN-8	CVS HEALTH CORP 5.125% 7/20/				2FE	1,195,663	118.6320	1,417,652	1,195,000	1,195,577	0	(11)	0	0	5.125	5.122	JJ	27,560	61,244	07/20/2015	07/20/2045
133434-AB-6	Cameron LNG, LLC			1	1	507,057	100.9990	510,045	505,000	507,052	0	(5)	0	0	3.302	3.251	JJ	880	0	12/13/2019	01/15/2035

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
136375-BE-1	CANADIAN NATL RY CO				1FE	606,850	143.3200	716,600	500,000	581,884	0	(3,061)	0	0	6.712	5.221	JJ	15,568	33,560	09/28/2009	07/15/2036
136385-AJ-0	Canadian Natl Resources				2FE	656,167	130.7500	699,513	535,000	653,681	0	(2,486)	0	0	6.500	4.612	FA	13,234	17,388	06/13/2019	02/15/2037
14040H-BF-1	CAPITAL ONE FINANCIAL CORP			2	1	299,649	105.3220	300,168	285,000	299,181	0	(468)	0	0	3.750	2.525	AO	2,019	0	11/05/2019	04/24/2024
14040H-BJ-3	CAPITAL ONE FINL CORP				2FE	377,126	107.9490	404,809	375,000	376,327	0	(199)	0	0	4.200	4.131	AO	2,756	15,750	10/30/2015	10/29/2025
14149Y-BF-4	CARDINAL HEALTH INC				2	965,000	101.0240	963,809	965,000	965,000	0	0	0	0	2.616	2.616	JD	1,742	18,448	06/12/2017	06/15/2022
149123-BN-0	Caterpillar Inc				1FE	1,018,053	136.8310	1,368,310	1,000,000	1,013,662	0	(477)	0	0	6.050	5.920	FA	23,024	60,500	10/18/2006	08/15/2036
15089Q-AJ-3	CELANESE US HOLDINGS LLC			2	2	300,838	103.4130	310,239	300,000	300,903	0	66	0	0	3.500	3.425	MN	1,575	5,250	05/01/2019	05/08/2024
151020-AU-8	CELGENE CORP 5.000% 8/15/				2FE	947,857	127.3360	1,210,965	951,000	948,021	0	56	0	0	5.000	5.022	FA	18,095	47,550	08/12/2015	08/15/2045
15189T-AR-8	CENTERPOINT ENERGY INC				2	300,162	100.8320	302,496	300,000	300,085	0	(31)	0	0	2.500	2.489	MS	2,521	7,500	08/11/2017	09/01/2022
15189X-AN-8	CENTERPOINT ENERGY HOUSTON ELE	$		2	1FE	584,986	119.5430	705,304	590,000	585,480	0	101	0	0	4.500	4.552	AO	6,711	26,550	03/17/2014	04/01/2044
17275R-AF-9	CISCO SYS INC			2	1	707,923	136.6280	785,611	575,000	704,569	0	(3,354)	0	0	5.500	3.873	JJ	14,670	15,813	03/14/2019	01/15/2040
172967-FT-3	Citigroup Inc				2FE	467,725	104.8490	524,245	500,000	492,057	0	3,603	0	0	4.500	5.334	JJ	10,500	22,500	11/25/2011	01/14/2022
172967-LG-4	CITIGROUP INC				2	1,070,475	101.6020	1,106,775	1,055,000	1,062,843	0	(1,725)	0	0	2.750	2.662	AO	2,794	36,563	10/25/2017	04/25/2022
20030N-AM-3	Comcast Corp				1FE	1,086,090	141.5450	1,415,450	1,000,000	1,068,907	0	(1,167)	0	0	6.450	5.811	MS	19,171	32,250	07/26/2010	03/15/2037
20030N-CL-3	COMCAST CORP NEW				1	781,689	119.2270	929,971	780,000	781,868	0	(50)	0	0	4.600	4.581	AO	7,674	36,877	10/02/2018	10/15/2038
200340-AQ-0	COMERICA INC				2FE	683,341	105.7300	713,678	675,000	680,131	0	(682)	0	0	3.800	3.669	JJ	11,400	25,650	04/15/2015	07/22/2026
202795-HK-9	Commonwlth Edis Exc				1FE	479,595	132.7490	663,745	500,000	484,497	0	544	0	0	5.900	6.206	MS	8,768	29,500	03/16/2007	03/15/2036
202795-HV-5	COMMONWEALTH EDISON CO				1FE	499,880	100.7320	503,660	500,000	500,007	0	(18)	0	0	4.000	3.998	FA	8,389	20,000	07/26/2010	08/01/2020
205887-CD-2	CONAGRA BRANDS INC				2	882,521	118.7630	1,017,867	885,000	883,360	0	54	0	0	5.300	5.325	MN	7,439	45,003	10/15/2018	11/01/2038
22535W-AD-9	CREDIT AGRICOLE SA LONDON BRH				2	269,012	103.6590	279,879	270,000	269,296	0	134	0	0	3.250	3.310	AO	2,145	8,775	10/04/2017	10/04/2024
225433-AT-8	CREDIT SUISSE GRP FDG GUERNSEY				2	297,054	104.7020	314,106	300,000	297,887	0	562	0	0	3.800	4.021	JD	728	11,400	07/02/2018	06/09/2023
235851-AR-3	DANAHER CORP DEL				1FE	553,801	118.4690	657,503	555,000	553,861	0	23	0	0	4.375	4.388	MS	7,217	24,281	09/15/2015	09/15/2045
244199-BD-6	DEERE & CO				1FE	997,690	124.3230	1,243,230	1,000,000	998,485	0	112	0	0	5.375	5.395	AO	11,347	53,750	10/16/2009	10/16/2029
250847-EK-2	DETROIT EDISON CO			2	1FE	729,146	105.7250	771,793	730,000	729,233	0	21	0	0	3.950	3.957	JD	1,362	28,835	06/01/2015	06/15/2042
25466A-AK-7	DISCOVER BK			2	2	301,632	103.1320	309,396	300,000	301,338	0	(294)	0	0	3.350	3.198	FA	4,076	5,025	04/09/2019	02/06/2023
25468P-CR-5	Walt Disney Company				1FE	988,290	114.9390	1,149,390	1,000,000	990,340	0	265	0	0	4.125	4.193	JD	3,552	41,250	11/29/2011	12/01/2041
260543-CE-1	Dow Chemical Co			2	2FE	984,100	116.5740	1,165,740	1,000,000	986,241	0	325	0	0	5.250	5.358	MN	6,854	52,500	11/22/2011	11/15/2041
26078J-AE-0	DOWDUPONT INC	$		2	2	565,000	119.3670	674,424	565,000	565,000	0	0	0	0	5.319	5.319	MN	3,924	28,967	11/14/2018	11/15/2038
26138E-AT-6	KEURIG DR PEPPER INC			2	2	608,250	110.8230	709,267	640,000	608,586	0	336	0	0	4.500	4.834	MN	3,760	14,400	06/01/2019	11/15/2045
26138E-AW-9	DR PEPPER SNAPPLE 3.130%				2	299,761	102.8280	303,343	295,000	299,255	0	(507)	0	0	3.130	2.743	JD	436	4,617	07/01/2019	12/15/2023
26441C-AN-5	DUKE ENERGY CORP NEW			2	2	298,491	105.9920	307,377	290,000	297,378	0	(1,113)	0	0	3.750	3.112	AO	2,326	5,438	04/22/2019	04/15/2024
26442C-AH-7	DUKE ENERGY CAROLINAS LLC				1	842,142	129.5250	906,675	700,000	838,766	0	(3,376)	0	0	5.300	3.873	FA	14,119	18,550	04/02/2019	02/15/2040
26442C-AJ-3	Duke Energy Carolinas				1FE	498,825	101.0270	505,135	500,000	499,930	0	144	0	0	4.300	4.331	JD	1,015	21,500	06/07/2010	06/15/2020
278865-AR-1	ECOLAB INC				2FE	20,035	99.9970	19,999	20,000	20,000	0	(58)	0	0	2.250	2.195	JJ	140	3,600	01/16/2015	01/12/2020
29250N-AQ-8	ENBRIDGE INC				2	300,134	101.8770	305,631	300,000	300,069	0	(26)	0	0	2.900	2.891	JJ	4,036	8,700	07/07/2017	07/15/2022
29250R-AT-3	ENBRIDGE ENERGY PTNR 5.500% 9/15/				2FE	492,025	118.9590	594,795	500,000	493,196	0	171	0	0	5.500	5.612	MS	8,174	28,000	09/06/2011	09/15/2040
29366M-AA-6	ENTERGY ARK INC			2	1	616,323	116.4000	721,680	620,000	616,763	0	440	0	0	4.200	4.231	AO	6,582	13,888	03/13/2019	04/01/2049
29379V-BC-6	ENTERPRISE PRODS OPER LLC				2FE	958,085	119.8880	1,144,930	955,000	957,753	0	(27)	0	0	5.100	5.080	FA	18,535	24,353	02/14/2014	02/15/2045
30034W-AA-4	EVERGY INC			1	2	299,478	100.5940	301,782	300,000	299,509	0	31	0	0	2.450	2.487	MS	2,307	0	09/05/2019	09/15/2024
30161M-AG-8	EXELON GENERATION CO LLC				2FE	499,315	120.3890	601,945	500,000	499,361	0	15	0	0	6.250	6.261	AO	7,899	31,250	09/23/2009	10/01/2039
30231G-AW-2	EXXON MOBIL CORP				1FE	822,687	117.4050	962,721	820,000	822,477	0	(53)	0	0	4.114	4.095	MS	11,339	33,735	03/04/2016	03/01/2046
316773-CX-6	FIFTH THIRD BANCORP				2	239,749	105.5520	253,325	240,000	239,829	0	79	0	0	3.650	3.669	JJ	3,820	4,380	01/23/2019	01/25/2024
369604-BF-9	GENERAL ELECTRIC CO				2FE	497,185	103.1640	515,820	500,000	497,803	0	57	0	0	4.125	4.155	AO	4,755	20,625	10/04/2012	10/09/2042
36962G-3P-7	GENERAL ELEC CAP CORP MTN BE				2FE	496,410	121.5560	607,780	500,000	497,070	0	89	0	0	5.875	5.928	JJ	13,708	29,375	07/26/2010	01/14/2038
370334-CJ-1	GENERAL MLS INC				2	908,178	119.3070	1,043,913	910,000	908,347	0	68	0	0	4.700	4.712	AO	8,285	19,885	04/17/2018	04/17/2048
37045V-AE-0	GENERAL MTRS CO				2	298,636	107.3260	311,245	290,000	296,348	0	(1,536)	0	0	4.875	4.238	AO	3,534	14,138	06/29/2018	10/02/2023
375558-AX-1	GILEAD SCIENCES INC	$		2	1FE	897,586	120.1780	1,075,593	895,000	897,565	0	(59)	0	0	4.800	4.780	AO	10,859	42,960	10/10/2018	04/01/2044
377372-AE-7	GLAXOSMITHKLINE CAP INC				1FE	676,603	143.5950	761,054	530,000	670,572	0	(4,964)	0	0	6.375	4.276	MN	4,411	33,788	10/12/2018	05/15/2038
38141E-A6-6	Goldman Sachs Group Inc				2FE	1,376,160	101.7650	1,322,945	1,300,000	1,304,344	0	(9,241)	0	0	6.000	5.247	JD	3,683	78,000	11/25/2011	06/15/2020
38141G-RD-8	GOLDMAN SACHS GROUP INC				2FE	498,630	104.1530	520,765	500,000	499,520	0	145	0	0	3.625	3.658	JJ	8,056	18,125	01/24/2013	01/22/2023
404280-CC-1	HSBC HLDGS PLC			2	1	930,000	107.8370	1,002,884	930,000	930,000	0	0	0	0	3.973	3.973	MN	4,105	18,474	05/15/2019	05/22/2030
40434C-AD-7	HSBC USA INC				1FE	461,916	105.5990	480,475	455,000	458,434	0	(701)	0	0	3.500	3.317	JD	398	15,881	08/25/2014	06/23/2024
406216-BE-0	HALLIBURTON CO				2FE	725,672	111.2050	750,634	675,000	720,448	0	(1,099)	0	0	4.750	4.293	FA	13,448	32,063	10/15/2014	08/01/2043
437076-AS-1	HOME DEPOT INC				1	925,140	138.0480	1,069,872	775,000	918,308	0	(5,636)	0	0	5.875	4.325	JD	2,024	45,531	10/10/2018	12/16/2036
438516-AR-7	Honeywell International				1FE	498,145	133.4510	667,255	500,000	498,819	0	43	0	0	5.700	5.723	MS	8,471	28,500	03/10/2006	03/15/2036
446150-AK-0	HUNTINGTON BANCSHARES INC				2	297,978	100.5540	311,717	310,000	302,912	0	3,306	0	0	2.300	3.473	JJ	3,327	7,130	06/29/2018	01/14/2022
452308-AQ-2	ILLINOIS TOOL WKS INC			2	1	545,320	127.0720	609,946	480,000	555,207	0	9,887	0	0	4.875	3.808	MS	6,955	11,700	03/14/2019	09/15/2041

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
458140-AK-6	INTEL CORP				1FE	500,668	125.1340	619,413	495,000	499,975	0	(130)	0	0	4.800	4.726	AO	6,006	23,760	02/27/2014	10/01/2041
459506-AL-5	INTERNATIONAL FLAVORS&FRAGRANC				2	500,697	113.5390	569,966	502,000	500,683	0	20	0	0	5.000	5.017	MS	6,693	25,100	09/26/2018	09/26/2048
46513E-FF-4	ISRAEL ST				1FE	549,145	113.0430	565,215	500,000	516,278	0	(3,956)	0	0	5.500	4.537	MS	7,944	27,500	11/18/2009	09/18/2023
46625H-HV-5	JPMorgan Chase & Co				1FE	990,870	134.5520	1,345,520	1,000,000	992,223	0	195	0	0	5.500	5.564	AO	11,764	55,000	10/21/2010	10/15/2040
472319-AE-2	Jefferies Group				2FE	497,775	117.3130	586,565	500,000	498,992	0	101	0	0	6.450	6.485	JD	2,150	32,250	06/04/2007	06/08/2027
478160-BV-5	JOHNSON & JOHNSON				1FE	876,398	113.0390	994,743	880,000	876,636	0	75	0	0	3.700	3.723	MS	10,944	32,560	03/02/2016	03/01/2046
485134-BS-8	KANSAS CITY PWR & LT CO			2	1	571,861	113.4730	652,470	575,000	572,451	0	591	0	0	4.125	4.151	AO	5,996	12,123	03/18/2019	04/01/2049
50077L-AH-9	HEINZ H J CO	$			2FE	39,909	100.1600	40,064	40,000	39,990	0	10	0	0	2.800	2.849	JJ	560	560	07/02/2015	07/02/2020
50077L-AM-8	HJ HEINZ CO 5.200% 7/15/	$			2FE	846,651	108.5950	923,058	850,000	846,849	0	29	0	0	5.200	5.226	JJ	20,504	22,100	07/02/2015	07/15/2045
501044-CH-2	KROGER CO				2FE	1,027,143	100.1360	1,015,062	920,000	976,404	0	(5,345)	0	0	6.150	2.759	JJ	21,813	25,090	12/10/2014	01/15/2020
50540R-AV-4	LABORATORY CORPORATION OF AMERICA HOLDINGS			1	1	299,307	99.6130	298,839	300,000	299,320	0	13	0	0	2.300	2.349	JD	709	0	11/18/2019	12/01/2024
53079E-BH-6	LIBERTY MUT GROUP INC			2	2	484,442	111.6740	541,619	485,000	484,851	0	409	0	0	4.500	4.502	JD	1,031	11,155	06/04/2019	06/15/2049
532457-BR-8	LILLY ELI & CO				1	552,480	113.4090	640,761	565,000	552,715	0	235	0	0	3.950	4.083	MN	2,914	22,318	01/15/2019	05/15/2047
548661-DS-3	LOWES COS INC			2	2	726,766	118.0680	858,354	727,000	726,902	0	136	0	0	4.550	4.551	AO	7,994	16,539	04/03/2019	04/05/2049
559080-AG-1	MAGELLAN MIDSTREAM PRTNRS LP				2FE	557,420	117.1060	632,372	540,000	555,639	0	(341)	0	0	5.150	4.942	AO	5,948	27,810	02/25/2014	10/15/2043
570535-AT-1	MARKEL CORP			2	2	512,780	117.8480	606,917	515,000	513,123	0	343	0	0	5.000	5.024	MN	3,004	12,875	05/15/2019	05/20/2049
573284-AU-0	MARTIN MARIETTA MATLS INC				2	543,261	103.9810	566,696	545,000	543,310	0	31	0	0	4.250	4.269	JD	1,094	23,163	12/20/2017	12/15/2047
579780-AL-1	MCCORMICK & CO INC				2	802,117	101.5920	856,576	800,000	801,653	0	(95)	0	0	2.700	2.640	FA	11,074	14,550	08/15/2017	08/15/2022
58013M-FE-9	MCDONALDS CORP MED TERM NT BE				2	1,112,381	104.1600	1,233,507	1,110,000	1,112,212	0	(76)	0	0	3.350	3.337	AO	14,656	46,095	03/19/2018	04/01/2023
582839-AG-1	MEAD JOHNSON NUTRITION CO	$		2	1FE	823,223	119.7730	927,504	822,000	821,916	0	(163)	0	0	4.600	4.605	JD	3,243	16,490	05/13/2014	06/01/2044
585055-BU-9	MEDTRONIC INC	$			1	141,701	125.9560	167,521	133,000	141,216	0	(201)	0	0	4.625	4.226	MON	2,853	17,811	03/28/2017	03/15/2045
594918-BT-0	MICROSOFT CORP				1FE	2,058,507	113.0750	2,340,653	2,070,000	2,059,136	0	235	0	0	3.700	3.731	FA	30,636	76,590	08/03/2017	08/08/2046
617482-V9-2	MORGAN STANLEY				2FE	988,670	147.4250	1,474,250	1,000,000	989,808	0	2,496	0	0	6.375	6.461	JJ	27,979	91,875	07/24/2012	07/24/2042
61945C-AF-0	MOSAIC CO NEW			2	2	299,828	102.6110	307,833	300,000	299,892	0	34	0	0	3.250	3.263	MN	1,273	9,750	11/13/2017	11/15/2022
637432-NR-2	NATIONAL RURAL UTILS COOP FIN				1	557,228	119.4950	669,172	560,000	557,652	0	41	0	0	4.400	4.426	MN	4,175	24,708	10/24/2018	11/01/2048
65473Q-BH-5	NISOURCE FIN CORP				2	299,880	101.2270	303,681	300,000	299,925	0	24	0	0	2.650	2.659	MN	994	7,950	11/17/2017	11/17/2022
655044-AH-8	NOBLE ENERGY INC			1	1	299,521	105.7140	301,285	285,000	299,299	0	(222)	0	0	3.900	2.791	MN	1,451	0	12/02/2019	11/15/2024
655844-CC-0	NORFOLK SOUTHERN CORP			2	2	456,614	110.5220	508,401	460,000	456,992	0	378	0	0	4.100	4.139	MN	2,462	9,797	05/01/2019	05/15/2049
666807-BG-6	NORTHROP GRUMMAN CORP				2	297,759	104.2550	312,765	300,000	298,379	0	418	0	0	3.250	3.411	FA	4,090	9,750	07/02/2018	08/01/2023
66989H-AH-1	NOVARTIS CAPITAL CORP				1	672,649	121.8970	774,046	635,000	671,806	0	(843)	0	0	4.400	4.024	MN	4,346	27,940	01/15/2019	05/06/2044
670346-AQ-8	NUCOR CORP				2	541,131	113.4600	618,357	545,000	541,214	0	66	0	0	4.400	4.443	MN	4,063	23,980	04/26/2018	05/01/2048
67077M-AS-7	NUTRIEN LTD				2FE	1,943,652	117.9520	2,229,114	1,940,000	1,943,704	0	688	0	0	5.250	5.207	JJ	23,527	50,281	06/02/2015	01/15/2045
674599-CW-3	Occidental Petroleum			1	2	297,114	101.6340	299,820	295,000	297,024	0	(90)	0	0	2.900	2.707	FA	3,422	0	10/09/2019	08/15/2024
674599-DJ-1	Occidental				2	839,922	120.1700	817,156	680,000	819,110	0	(1,184)	0	0	6.200	4.630	MS	12,062	0	09/19/2019	03/15/2040
68233J-BG-8	ONCOR ELEC DELIVERY CO LLC				1	634,378	114.4920	727,024	635,000	634,336	0	6	0	0	4.100	4.106	MN	3,399	13,018	08/10/2018	11/15/2048
68268N-AP-8	ONEOK PARTNERS LP	$		2	2FE	608,719	110.1430	671,872	610,000	609,212	0	133	0	0	4.900	4.928	MS	8,884	35,590	03/20/2015	03/15/2025
68389X-AH-8	ORACLE CORP				1FE	1,378,141	141.0690	1,594,080	1,130,000	1,346,800	0	(6,732)	0	0	6.125	4.622	JJ	33,453	69,213	10/10/2018	07/08/2039
69352P-AF-0	PPL CAP FDG INC				2	1,012,122	103.2500	1,101,791	1,010,000	1,013,043	0	459	0	0	3.400	3.811	JD	3,746	21,753	07/09/2018	06/01/2023
695114-BX-5	PACIFICORP				1FE	1,055,380	127.1080	1,271,080	1,000,000	1,040,877	0	(1,791)	0	0	5.900	5.490	FA	22,453	59,000	09/18/2009	08/15/2034
713448-DV-7	PEPSICO INC			2	1	960,822	115.6870	1,116,380	965,000	960,983	0	79	0	0	4.000	4.025	MN	6,433	38,600	05/02/2017	05/02/2047
718546-AL-8	PHILLIPS 66			2	2	680,616	120.6450	784,193	650,000	679,467	0	(639)	0	0	4.875	4.568	MN	4,137	31,688	03/01/2018	11/15/2044
718549-AE-8	PHILLIPS 66 PARTNERS LP				2	285,211	113.6230	323,826	285,000	285,175	0	(3)	0	0	4.900	4.896	AO	3,530	13,965	10/17/2016	10/01/2046
72650R-BE-1	PLAINS ALL AMERN PIPELINE L P	$		2	3FE	660,442	97.2490	641,843	660,000	660,459	0	(5)	0	0	4.700	4.695	JD	1,465	15,510	05/14/2014	06/15/2044
740189-AP-0	PRECISION CASTPARTS CORP			2	1	512,663	115.6580	549,376	475,000	512,056	0	(607)	0	0	4.375	3.889	JD	981	20,781	04/09/2019	06/15/2045
74340X-BE-0	PROLOGIS			2	1FE	555,385	108.2720	606,323	560,000	557,077	0	439	0	0	3.750	3.851	MN	3,558	21,000	11/04/2015	11/01/2025
744448-CG-4	PUBLIC SERVICE CO COLO				1FE	829,414	105.7340	946,319	895,000	837,048	0	1,539	0	0	3.600	4.038	MS	9,577	32,220	07/28/2014	09/15/2042
74456Q-AV-8	PUBLIC SVC ELEC GAS CO MTN BE				1FE	819,516	132.6120	822,194	620,000	793,752	0	(5,831)	0	0	5.500	3.543	MS	11,461	34,100	04/13/2015	03/01/2040
745332-BW-5	Puget Sound Energy Inc				1FE	500,000	139.7730	698,865	500,000	500,000	0	0	0	0	6.724	6.724	JD	1,588	33,620	06/26/2006	06/15/2036
748148-PD-9	Quebec Province				1FE	1,219,130	119.8140	1,198,140	1,000,000	1,068,774	0	(14,698)	0	0	7.125	5.241	FA	28,302	71,250	12/14/2005	02/09/2024
755111-BW-0	Raytheon Company				1FE	995,200	124.0010	1,240,010	1,000,000	995,877	0	105	0	0	4.700	4.730	JD	2,219	47,000	11/29/2011	12/15/2041
756109-AR-5	REALTY INCOME CORP				1FE	637,349	109.7390	702,330	640,000	638,328	0	208	0	0	4.125	4.170	AO	5,647	26,400	09/23/2014	10/15/2026
7591EP-AP-5	REGIONS FINL CORP NEW				2	300,384	105.8660	317,598	300,000	300,306	0	(78)	0	0	3.800	3.770	FA	4,370	11,432	01/23/2019	08/14/2023
760759-AH-3	REPUBLIC SVCS INC				2FE	321,410	100.4440	291,288	290,000	291,064	0	(6,336)	0	0	5.000	2.767	MS	4,874	14,500	12/10/2014	03/01/2020
774341-AL-5	ROCKWELL COLLINS INC				2	882,842	117.7740	991,482	884,000	882,961	0	61	0	0	4.350	4.360	AO	7,920	33,649	04/10/2017	04/15/2047
775109-AZ-4	ROGERS COMMUNICATIONS INC				2FE	366,145	126.3740	423,353	335,000	363,156	0	(623)	0	0	5.450	4.850	AO	4,615	18,258	09/26/2014	10/01/2043
776743-AA-4	ROPER INDS INC NEW	$		2	2FE	301,358	100.8500	302,550	300,000	300,272	0	(278)	0	0	3.000	2.903	JD	425	9,000	12/07/2015	12/15/2020
78355H-KH-1	RYDER SYS MTN BE				2FE	299,382	104.4900	313,470	300,000	299,554	0	119	0	0	3.750	3.797	JD	719	11,250	06/19/2018	06/09/2023

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 and Administrative Symbol	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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
80286J-AA-3	SREV 19A A				1	795,781	99.5610	796,488	800,000	795,790	0	8	0	0	2.510	2.561	MON	0	1,618	12/12/2019	01/26/2032
816851-AU-3	SEMPRA ENERGY				2	299,401	106.3520	313,738	295,000	298,269	0	(763)	0	0	4.050	3.743	JD	1,029	11,948	07/02/2018	12/01/2023
822582-BQ-4	SHELL INTERNATIONAL FIN BV				1FE	1,853,117	113.9610	2,155,003	1,891,000	1,855,571	0	735	0	0	4.000	4.117	MN	10,926	75,640	05/13/2016	05/10/2046
842400-GG-2	SOUTHERN CALIF EDISON CO				1	799,440	105.2850	842,280	800,000	799,435	0	11	0	0	4.000	4.004	AO	8,089	32,000	03/24/2017	04/01/2047
855244-AH-2	STARBUCKS CORP				2FE	330,665	110.7390	367,653	332,000	330,771	0	26	0	0	4.300	4.324	JD	674	14,276	06/10/2015	06/15/2045
857477-AL-7	STATE STR CORP				1FE	1,296,430	103.1920	1,339,656	1,300,000	1,299,445	0	329	0	0	3.100	3.113	MN	13,204	50,500	05/08/2013	05/15/2023
85771P-AQ-5	STATOIL ASA				1FE	874,491	126.4880	1,113,094	880,000	875,043	0	108	0	0	4.800	4.840	MN	6,336	42,240	11/25/2013	11/08/2043
867229-AE-6	SUNCOR ENERGY INC NEW				2FE	850,050	139.2070	925,727	665,000	823,170	0	(5,367)	0	0	6.500	4.577	JD	2,041	43,225	06/18/2014	06/15/2038
86765B-AM-1	SUNOCO LOGISTICS PARTNERS				2FE	605,321	99.0450	599,222	605,000	605,317	0	(7)	0	0	4.950	4.946	JJ	13,892	29,948	10/29/2014	01/15/2043
867914-BM-4	SUNTRUST BKS INC				2	303,472	101.3840	309,221	305,000	304,327	0	311	0	0	2.700	2.810	JJ	3,546	8,235	03/23/2017	01/27/2022
87236Y-AF-5	TD AMERITRADE HLDG CORP				1	284,407	104.7540	298,549	285,000	284,536	0	55	0	0	3.300	3.325	AO	2,377	9,405	04/27/2017	04/01/2027
880591-EP-3	TENNESSEE VALLEY AUTH				1FE	487,470	112.2110	561,055	500,000	489,317	0	294	0	0	3.500	3.638	JD	826	17,500	12/21/2012	12/15/2042
882389-CC-1	TEXAS EASTN TRANSMISSION CORP				2FE	576,167	134.1760	590,374	440,000	545,334	0	(6,149)	0	0	7.000	4.483	JJ	14,288	30,800	06/18/2014	07/15/2032
882508-BD-5	TEXAS INSTRS INC			2	1	527,647	118.9300	630,329	530,000	527,698	0	42	0	0	4.150	4.176	MN	2,872	21,995	05/07/2018	05/15/2048
902494-BD-4	TYSON FOODS INC				2	561,700	114.4930	646,885	565,000	561,822	0	57	0	0	4.550	4.586	JD	2,142	25,708	06/02/2017	06/02/2047
90783W-AA-1	Union Pacific RR Co				1FE	234,516	112.2410	263,223	234,516	234,516	0	0	0	0	5.866	5.866	JJ	6,878	14,694	07/20/2006	07/02/2030
911308-AA-2	UPS				1FE	1,306,250	101.5650	1,015,650	1,000,000	1,007,437	0	(29,198)	0	0	8.375	5.321	AO	21,170	83,750	12/05/2005	04/01/2020
91159H-HA-1	US Bancorp 4 1/8			2	1FE	996,190	102.9440	1,029,440	1,000,000	999,343	0	440	0	0	4.125	4.174	MN	4,354	41,250	05/24/2011	05/24/2021
913017-AS-8	United Technologies Corp				2FE	642,100	107.7480	538,740	500,000	516,189	0	(13,124)	0	0	8.750	5.835	MS	14,705	43,750	08/21/2006	03/01/2021
913017-BP-3	UNITED TECHNOLOGIES CORP				2FE	498,535	138.8790	694,395	500,000	499,087	0	26	0	0	6.125	6.142	JJ	14,207	30,625	05/13/2008	07/15/2038
913017-CN-7	UNITED TECHNOLOGIES 2.800% 5/04/	$			2	300,461	102.7940	328,941	320,000	303,952	0	3,322	0	0	2.800	4.072	MN	1,444	8,960	12/12/2018	05/04/2024
91324P-DF-6	UNITEDHEALTH GROUP INC				1	624,179	107.6380	678,119	630,000	624,385	0	112	0	0	3.750	3.802	AO	5,053	23,625	10/25/2017	10/15/2047
92343V-BR-4	VERIZON COMMUNICATIONS INC				2FE	2,524,765	111.1910	2,837,584	2,315,000	2,517,024	0	(3,643)	0	0	5.150	3.700	MS	40,290	56,681	07/09/2018	09/15/2023
927804-FY-5	VIRGINIA ELEC & PWR CO				2	995,560	108.2510	1,082,510	1,000,000	995,710	0	86	0	0	3.800	3.825	MS	11,294	38,000	09/13/2017	09/15/2047
92826C-AJ-1	VISA INC 3.650% 9/15/				1	806,622	112.0410	907,532	810,000	806,737	0	67	0	0	3.650	3.673	MS	8,787	29,565	09/11/2017	09/15/2047
92857W-BH-2	VODAFONE GROUP PLC NEW				2FE	1,226,608	105.7810	1,434,478	1,230,000	1,227,252	0	219	0	0	3.750	3.918	JJ	9,392	30,038	05/30/2018	01/16/2024
931142-BF-9	WAL MART STORES INC				1FE	648,045	145.1180	725,590	500,000	592,338	0	(6,807)	0	0	7.550	5.182	FA	14,366	37,750	09/22/2009	02/15/2030
949746-JM-4	Wells Fargo & Co				1FE	559,089	128.2590	692,599	540,000	556,402	0	(735)	0	0	5.375	5.084	FA	11,691	29,025	09/03/2015	02/07/2035
94974B-EV-8	Wells Fargo Co				1FE	264,451	103.2450	273,599	265,000	264,904	0	68	0	0	4.600	4.630	AO	3,081	12,190	03/29/2011	04/01/2021
94974B-FY-1	WELLS FARGO CO MTN BE				2FE	852,057	107.8410	916,649	850,000	851,214	0	(164)	0	0	4.100	4.074	JD	2,807	34,850	06/20/2014	06/03/2026
95040Q-AG-9	WELLTOWER INC			1	1	300,647	105.0730	299,458	285,000	299,917	0	(729)	0	0	3.625	2.287	FA	3,071	0	10/10/2019	03/15/2024
983024-AN-0	WYETH				1	1,144,397	136.5980	1,256,702	920,000	1,137,436	0	(6,961)	0	0	5.950	4.035	AO	13,837	54,740	03/13/2019	04/01/2037
98978V-AJ-2	ZOETIS INC			2	2FE	296,330	101.0790	298,183	295,000	295,242	0	(274)	0	0	3.450	3.353	MN	1,385	10,178	11/16/2015	11/13/2020
United States Total						127,059,007	XXX	141,840,598	122,675,516	125,883,717	0	(166,872)	0	0	XXX	XXX	XXX	1,453,357	4,868,155	XXX	XXX
136385-AT-8	CANADIAN NATURAL RESOURCES LTD		C	1	1	301,630	105.6720	301,165	285,000	301,065	0	(564)	0	0	3.800	2.409	AO	2,316	0	11/01/2019	04/15/2024
Canada Total						301,630	XXX	301,165	285,000	301,065	0	(564)	0	0	XXX	XXX	XXX	2,316	0	XXX	XXX
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						127,360,636	XXX	142,141,763	122,960,516	126,184,782	0	(167,437)	0	0	XXX	XXX	XXX	1,455,673	4,868,155	XXX	XXX
15200W-AC-9	CNP 2012-1 A3				1FE	999,993	102.3890	1,023,890	1,000,000	999,283	0	10	0	0	3.028	3.044	AO	6,477	30,282	01/19/2012	10/15/2024
294751-AV-4	EQABS 2002 - 3 M1				5FM	16,018	101.7270	16,173	15,899	15,899	0	0	0	0	6.039	6.039	MON	19	895	06/23/2005	11/25/2032
3136AE-SM-0	FNMA REMIC TRUST 2013-61				1FE	1,075,938	101.9150	1,121,065	1,100,000	1,076,410	0	472	0	0	3.000	3.129	MON	642	19,250	05/22/2019	06/25/2043
3136B3-5Z-9	FNMA REMIC TRUST 2019-M4				1	1,029,948	108.6620	1,086,620	1,000,000	1,028,281	0	(1,667)	0	0	3.610	3.306	MON	702	27,075	03/21/2019	02/25/2031
929227-ZC-3	WAMU 2002 - AR18 A				4FM	3,120	101.7310	3,190	3,136	3,117	0	2	0	0	4.158	4.221	MON	3	151	10/05/2004	01/25/2033
United States Total						3,125,017	XXX	3,250,939	3,119,035	3,122,989	0	(1,183)	0	0	XXX	XXX	XXX	7,841	77,652	XXX	XXX
3399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						3,125,017	XXX	3,250,939	3,119,035	3,122,989	0	(1,183)	0	0	XXX	XXX	XXX	7,841	77,652	XXX	XXX
61760V-AQ-6	MSC 2012 - C4 AS				1FM	1,002,265	102.5410	1,025,410	1,000,000	999,745	0	(146)	0	0	3.773	3.785	MON	1,782	37,730	03/28/2012	03/15/2022
90269G-AE-1	UBSCM 2012-C1 AS				1FM	1,014,964	103.2450	1,032,450	1,000,000	1,003,595	0	(941)	0	0	4.171	4.148	MON	2,549	41,710	05/08/2012	05/10/2045
92978Y-AB-6	WBCMT 2007-C32 A2				1FM	0	100.0000	0	0	0	0	0	0	0	5.922	5.440	MON	0	0	06/25/2012	06/15/2049
United States Total						2,017,229	XXX	2,057,860	2,000,000	2,003,340	0	(1,087)	0	0	XXX	XXX	XXX	4,331	79,440	XXX	XXX
3499999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						2,017,229	XXX	2,057,860	2,000,000	2,003,340	0	(1,087)	0	0	XXX	XXX	XXX	4,331	79,440	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						132,502,882	XXX	147,450,562	128,079,551	131,311,111	0	(169,707)	0	0	XXX	XXX	XXX	1,467,845	5,025,247	XXX	XXX

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
4899999. Total - Hybrid Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
6099999. Subtotal - SVO Identified Funds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
6599999. Subtotal - Unaffiliated Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
7699999. Total - Issuer Obligations						160,137,238	XXX	177,649,705	154,487,722	158,495,912	0	(231,664)	0	0	XXX	XXX	XXX	1,920,832	6,330,575	XXX	XXX
7799999. Total - Residential Mortgage-Backed Securities						30,101,675	XXX	31,520,641	29,841,451	30,365,370	0	(7,183)	0	0	XXX	XXX	XXX	67,771	764,179	XXX	XXX
7899999. Total - Commercial Mortgage-Backed Securities						7,947,901	XXX	7,859,814	7,800,000	7,932,477	0	(2,620)	0	0	XXX	XXX	XXX	11,987	104,121	XXX	XXX
7999999. Total - Other Loan-Backed and Structured Securities						630,000	XXX	633,358	630,000	630,000	0	0	0	0	XXX	XXX	XXX	7,007	27,720	XXX	XXX
8099999. Total - SVO Identified Funds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
8199999. Total - Affiliated Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
8299999. Total - Unaffiliated Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
8399999 - Total Bonds						198,816,814	XXX	217,663,518	192,759,173	197,423,759	0	(241,468)	0	0	XXX	XXX	XXX	2,007,597	7,226,595	XXX	XXX