



ANNUAL STATEMENT

For the Year Ended December 31, 2016
OF THE CONDITION AND AFFAIRS OF THE

The Beacon Mutual Insurance Company

NAIC Group Code 3490 3490 **NAIC Company Code** 24017 **Employer's ID Number** 05-0458697
(Current Period) (Prior Period)

Organized under the Laws of Rhode Island, **State of Domicile or Port of Entry** RI
Country of Domicile US

Incorporated/Organized July 11, 1990 **Commenced Business** August 12, 1992

Statutory Home Office One Beacon Centre, Warwick, RI, US 02886-1378
(Street and Number) (City or Town, State, Country and Zip Code)

Main Administrative Office One Beacon Centre
(Street and Number)
Warwick, RI, US 02886-1378 401-825-2667
(City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Mail Address One Beacon Centre, Warwick, RI, US 02886-1378
(Street and Number or P.O. Box) (City or Town, State, Country and Zip Code)

Primary Location of Books and Records One Beacon Centre Warwick, RI, US 02886-1378 401-825-2667
(Street and Number) (City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Internet Web Site Address www.beaconmutual.com

Statutory Statement Contact Ann Lazzareschi 401-825-2621
(Name) (Area Code) (Telephone Number) (Extension)
alazzareschi@beaconmutual.com 401-825-2659
(E-Mail Address) (Fax Number)

OFFICERS

	Name	Title
1.	James Vincent Rosati	President & CEO
2.	Brian Joseph Spero	EVP, COO, General Counsel, Assistant Secretary
3.	Cynthia Lee Lawlor	Chief Financial Officer

VICE-PRESIDENTS

Name	Title	Name	Title
Pamela Lee Alarie	Vice President	Timothy Francis Benson	Vice President
Robert Glenn DeOrsey	Vice President	Michael Dennis Lynch	Vice President
Rajani Mahadevan	Vice President		

DIRECTORS OR TRUSTEES

Harry Robert Bacon	Raymond Christopher Coia	Richard James DeRienzo	James Vincent Rosati
Carol Elaine Saccucci	Robert Anthony Walsh Jr.	Myrth York	Linda D'Amaro Rossi
Kathleen Coyne-McCoy #			

State of Rhode Island

County of Kent 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.

(Signature) James Vincent Rosati	(Signature) Brian Joseph Spero	(Signature) Cynthia Lee Lawlor
(Printed Name) 1.	(Printed Name) 2.	(Printed Name) 3.
President & CEO	EVP, COO, General Counsel, Assistant Secretary	Chief Financial Officer
(Title)	(Title)	(Title)

Subscribed and sworn to (or affirmed) before me this on this _____ day of _____, 2017, by _____

- a. Is this an original filing? Yes 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		Admitted Assets as Reported in the Annual Statement			
	1 Amount	2 Percentage	3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage
1. Bonds:						
1.1 U.S. treasury securities	16,153,159	4.53	16,153,159		16,153,159	4.53
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies						
1.22 Issued by U.S. government sponsored agencies	9,415,529	2.64	9,415,529		9,415,529	2.64
1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities)						
1.4 Securities issued by states, territories, and possessions and political subdivisions in the U.S.:						
1.41 States, territories and possessions general obligations	10,831,270	3.04	10,831,270		10,831,270	3.04
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations	8,032,295	2.25	8,032,295		8,032,295	2.25
1.43 Revenue and assessment obligations	53,818,248	15.09	53,818,248		53,818,248	15.09
1.44 Industrial development and similar obligations	1,750,000	0.49	1,750,000		1,750,000	0.49
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA	664,906	0.19	664,906		664,906	0.19
1.512 Issued or guaranteed by FNMA and FHLMC	34,221,914	9.59	34,221,914		34,221,914	9.59
1.513 All other						
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA	14,678,083	4.11	14,678,083		14,678,083	4.11
1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-backed securities issued or guaranteed by agencies shown in Line 1.521						
1.523 All other	35,786,700	10.03	35,786,700		35,786,700	10.03
2. Other debt and other fixed income securities (excluding short term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	110,936,009	31.10	110,936,009		110,936,009	31.10
2.2 Unaffiliated non-U.S. securities (including Canada)	22,233,694	6.23	22,233,694		22,233,694	6.23
2.3 Affiliated securities						
3. Equity interests:						
3.1 Investments in mutual funds						
3.2 Preferred stocks:						
3.21 Affiliated						
3.22 Unaffiliated	861,800	0.24	861,800		861,800	0.24
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated						
3.32 Unaffiliated	16,463,122	4.62	16,463,122		16,463,122	4.62
3.4 Other equity securities:						
3.41 Affiliated	1,350,845	0.38	1,350,845		1,350,845	0.38
3.42 Unaffiliated						
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated						
3.52 Unaffiliated						
4. Mortgage loans:						
4.1 Construction and land development						
4.2 Agricultural						
4.3 Single family residential properties						
4.4 Multifamily residential properties						
4.5 Commercial loans						
4.6 Mezzanine real estate loans						
5. Real estate investments:						
5.1 Property occupied by company	11,173,328	3.13	11,173,328		11,173,328	3.13
5.2 Property held for production of income (including \$ 0 of property acquired in satisfaction of debt)						
5.3 Property held for sale (including \$ 0 property acquired in satisfaction of debt)						
6. Contract loans						
7. Derivatives						
8. Receivables for securities						
9. Securities Lending (Line 10, Asset Page reinvested collateral)				X X X	X X X	X X X
10. Cash, cash equivalents and short-term investments	8,297,726	2.33	8,297,726		8,297,726	2.33
11. Other invested assets	35,455	0.01	35,455		35,455	0.01
12. Total invested assets	356,704,083	100.00	356,704,083		356,704,083	100.00

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		11,558,043
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)		
3.	Current year change in encumbrances:		
	3.1 Totals, Part 1, Column 13		
	3.2 Totals, Part 3, Column 11		
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		
7.	Deduct current year's other-than-temporary impairment recognized:		
	7.1 Totals, Part 1, Column 12		
	7.2 Totals, Part 3, Column 10		
8.	Deduct current year's depreciation:		
	8.1 Totals, Part 1, Column 11	384,715	
	8.2 Totals, Part 3, Column 9		384,715
9.	Book/adjusted carrying value at the end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 - 7 - 8)		11,173,328
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)		11,173,328

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 acquisitions (Part 2, Column 7)		
	2.2 Additional investment made after acquisitions (Part 2, Column 8)		
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 12		
	3.2 Totals, Part 3, Column 11		
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 9		
	5.2 Totals, Part 3, Column 8		
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		
10.	Deduct current year's other-than-temporary impairment recognized:		
	10.1 Totals, Part 1, Column 11		
	10.2 Totals, Part 3, Column 10		
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1 + 2 + 3 + 4 + 5 + 6 - 7 - 8 + 9 - 10)		
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)		
14.	Deduct total nonadmitted amounts		
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		

NONE

SCHEDULE BA - VERIFICATION BETWEEN YEARS**Other Long-Term Invested Assets**

1. Book/adjusted carrying value, December 31 of prior year		82,849
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)		
3. Capitalized deferred interest and other:		
3.1 Totals, Part 1, Column 16		
3.2 Totals, Part 3, Column 12		
4. Accrual of discount		
5. Unrealized valuation increase (decrease):		
5.1 Totals, Part 1, Column 13	(47,394)	
5.2 Totals, Part 3, Column 9		(47,394)
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		
10. Deduct current year's other-than-temporary impairment recognized:		
10.1 Totals, Part 1, Column 15		
10.2 Totals, Part 3, Column 11		
11. Book/adjusted carrying value at the end of current period (Lines 1 + 2 + 3 + 4 + 5 + 6 - 7 - 8 + 9 - 10)		35,455
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)		35,455

SCHEDULE D - VERIFICATION BETWEEN YEARS**Bonds and Stocks**

1. Book/adjusted carrying value, December 31 of prior year		323,084,781
2. Cost of bonds and stocks acquired, Part 3, Column 7		106,307,730
3. Accrual of discount		91,418
4. Unrealized valuation increase (decrease):		
4.1 Part 1, Column 12	(7,448)	
4.2 Part 2, Section 1, Column 15		
4.3 Part 2, Section 2, Column 13	30,040	
4.4 Part 4, Column 11	(179,079)	(156,487)
5. Total gain (loss) on disposals, Part 4, Column 19		3,361,511
6. Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		94,036,437
7. Deduct amortization of premium		1,413,762
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		
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	41,180	41,180
10. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9)		337,197,574
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)		337,197,574

SCHEDULE D - SUMMARY BY COUNTRY

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

Description	1	2	3	4
	Book/Adjusted Carrying Value	Fair Value	Actual Cost	Par Value of Bonds
BONDS				
Governments (Including all obligations guaranteed by governments)	1. United States 22,761,096	24,018,043	23,273,536	22,188,433
	2. Canada			
	3. Other Countries			
	4. Totals 22,761,096	24,018,043	23,273,536	22,188,433
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals 10,831,269	11,507,411	10,966,170	10,690,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals 8,032,295	8,405,105	8,125,292	7,830,000
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 107,940,744	111,470,295	109,199,708	103,663,972
Industrial and Miscellaneous, SVO Identified Funds and Hybrid Securities (unaffiliated)	8. United States 146,722,710	148,272,713	148,313,255	144,273,251
	9. Canada 3,245,700	3,342,590	3,529,790	3,000,000
	10. Other Countries 18,987,994	19,543,121	19,260,094	18,800,000
	11. Totals 168,956,404	171,158,424	171,103,139	166,073,251
Parent, Subsidiaries and Affiliates	12. Totals			
	13. Total Bonds 318,521,808	326,559,278	322,667,845	310,445,656
PREFERRED STOCKS				
Industrial and Miscellaneous (unaffiliated)	14. United States 361,800	499,200	361,800	
	15. Canada			
	16. Other Countries 500,000	510,800	500,000	
	17. Totals 861,800	1,010,000	861,800	
Parent, Subsidiaries and Affiliates	18. Totals			
	19. Total Preferred Stocks 861,800	1,010,000	861,800	
COMMON STOCKS				
Industrial and Miscellaneous (unaffiliated)	20. United States 16,463,122	16,463,122	16,601,479	
	21. Canada			
	22. Other Countries			
	23. Totals 16,463,122	16,463,122	16,601,479	
Parent, Subsidiaries and Affiliates	24. Totals 1,350,844	1,350,844	1,000,000	
	25. Total Common Stocks 17,813,966	17,813,966	17,601,479	
	26. Total Stocks 18,675,766	18,823,966	18,463,279	
	27. Total Bonds and Stocks 337,197,574	345,383,244	341,131,124	

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 10.7	9 Total from Col. 6 Prior Year	10 % From Col. 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1	6,398,185	5,331,280	8,536,422	4,238,492	3,989,892	X X X	28,494,271	8.788	40,882,255	12.807	28,494,271	
1.2 NAIC 2						X X X						
1.3 NAIC 3						X X X						
1.4 NAIC 4						X X X						
1.5 NAIC 5						X X X						
1.6 NAIC 6						X X X						
1.7 Totals	6,398,185	5,331,280	8,536,422	4,238,492	3,989,892	X X X	28,494,271	8.788	40,882,255	12.807	28,494,271	
2. All Other Governments												
2.1 NAIC 1						X X X						
2.2 NAIC 2						X X X						
2.3 NAIC 3						X X X						
2.4 NAIC 4						X X X						
2.5 NAIC 5						X X X						
2.6 NAIC 6						X X X						
2.7 Totals						X X X						
3. U.S. States, Territories and Possessions, etc., Guaranteed												
3.1 NAIC 1	407,023	7,023,103	3,401,144			X X X	10,831,270	3.340	10,419,859	3.264	10,831,269	
3.2 NAIC 2						X X X						
3.3 NAIC 3						X X X						
3.4 NAIC 4						X X X						
3.5 NAIC 5						X X X						
3.6 NAIC 6						X X X						
3.7 Totals	407,023	7,023,103	3,401,144			X X X	10,831,270	3.340	10,419,859	3.264	10,831,269	
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 NAIC 1	240,000	3,887,710	749,626	2,064,414	599,852	X X X	7,541,602	2.326	7,168,648	2.246	7,541,602	
4.2 NAIC 2				43,879	446,814	X X X	490,693	0.151	490,502	0.154	490,693	
4.3 NAIC 3						X X X						
4.4 NAIC 4						X X X						
4.5 NAIC 5						X X X						
4.6 NAIC 6						X X X						
4.7 Totals	240,000	3,887,710	749,626	2,108,293	1,046,666	X X X	8,032,295	2.477	7,659,150	2.399	8,032,295	
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	5,958,139	32,021,628	34,544,525	22,745,476	12,670,976	X X X	107,940,744	33.289	102,247,952	32.031	107,690,744	250,000
5.2 NAIC 2						X X X						
5.3 NAIC 3						X X X						
5.4 NAIC 4						X X X						
5.5 NAIC 5						X X X						
5.6 NAIC 6						X X X						
5.7 Totals	5,958,139	32,021,628	34,544,525	22,745,476	12,670,976	X X X	107,940,744	33.289	102,247,952	32.031	107,690,744	250,000

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NONE

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 10.7	9 Total from Col. 6 Prior Year	10 % From Col. 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial & Miscellaneous (unaffiliated)												
6.1 NAIC 1	15,841,619	39,529,616	39,756,911	8,404,435	19,671,948	XXX	123,204,529	37.996	114,475,884	35.862	113,802,779	9,401,749
6.2 NAIC 2	1,000,267	12,477,913	12,723,073	5,901,459	12,033,305	XXX	44,136,017	13.612	43,528,341	13.636	39,511,140	4,624,877
6.3 NAIC 3	1,373,426		242,433			XXX	1,615,859	0.498			1,615,859	
6.4 NAIC 4						XXX						
6.5 NAIC 5						XXX						
6.6 NAIC 6						XXX						
6.7 Totals	18,215,312	52,007,529	52,722,417	14,305,894	31,705,253	XXX	168,956,405	52.106	158,004,225	49.498	154,929,778	14,026,626
7. Hybrid Securities												
7.1 NAIC 1						XXX						
7.2 NAIC 2						XXX						
7.3 NAIC 3						XXX						
7.4 NAIC 4						XXX						
7.5 NAIC 5						XXX						
7.6 NAIC 6						XXX						
7.7 Totals						XXX						
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1						XXX						
8.2 NAIC 2						XXX						
8.3 NAIC 3						XXX						
8.4 NAIC 4						XXX						
8.5 NAIC 5						XXX						
8.6 NAIC 6						XXX						
8.7 Totals						XXX						
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX	XXX			XXX	XXX		
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX	XXX			XXX	XXX		
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX	XXX			XXX	XXX		
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX	XXX			XXX	XXX		
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX	XXX			XXX	XXX		
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX	XXX			XXX	XXX		
9.7 Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX	XXX		

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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	2	3	4	5	6	7	8	9	10	11	12
	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Col. 7 as a % of Line 10.7	Total from Col. 6 Prior Year	% From Col. 7 Prior Year	Total Publicly Traded	Total Privately Placed (a)
10. Total Bonds Current Year												
10.1 NAIC 1	(d) 28,844,966	87,793,337	86,988,628	37,452,817	36,932,668		278,012,416	85.739	X X X	X X X	268,360,665	9,651,749
10.2 NAIC 2	(d) 1,000,267	12,477,913	12,723,073	5,945,338	12,480,119		44,626,710	13.763	X X X	X X X	40,001,833	4,624,877
10.3 NAIC 3	(d) 1,373,426		242,433				1,615,859	0.498	X X X	X X X	1,615,859	
10.4 NAIC 4	(d)								X X X	X X X		
10.5 NAIC 5	(d)								X X X	X X X		
10.6 NAIC 6	(d)								X X X	X X X		
10.7 Totals	31,218,659	100,271,250	99,954,134	43,398,155	49,412,787		(b) 324,254,985	100.000	X X X	X X X	309,978,357	14,276,626
10.8 Line 10.7 as a % of Col. 7	9.628	30.924	30.826	13.384	15.239		100.000	X X X	X X X	X X X	95.597	4.403
11. Total Bonds Prior Year												
11.1 NAIC 1	27,742,542	97,777,953	77,640,893	39,248,109	32,785,101	X X X	X X X	X X X	275,194,598	86.210	265,903,547	9,291,051
11.2 NAIC 2	499,962	9,937,975	15,651,249	6,388,565	11,541,092	X X X	X X X	X X X	44,018,843	13.790	38,109,430	5,909,414
11.3 NAIC 3						X X X	X X X	X X X				
11.4 NAIC 4						X X X	X X X	X X X				
11.5 NAIC 5						X X X	X X X	X X X				
11.6 NAIC 6						X X X	X X X	X X X	(c)			
11.7 Totals	28,242,504	107,715,928	93,292,142	45,636,674	44,326,193	X X X	X X X	X X X	(b) 319,213,441	100.000	304,012,977	15,200,465
11.8 Line 11.7 as a % of Col. 9	8.848	33.744	29.226	14.297	13.886	X X X	X X X	X X X	100.000	X X X	95.238	4.762
12. Total Publicly Traded Bonds												
12.1 NAIC 1	27,994,630	81,902,992	84,286,614	37,379,641	36,796,788		268,360,665	82.762	265,903,547	83.300	268,360,665	X X X
12.2 NAIC 2	1,000,267	9,979,203	11,757,129	4,785,116	12,480,118		40,001,833	12.337	38,109,430	11.939	40,001,833	X X X
12.3 NAIC 3	1,373,426		242,433				1,615,859	0.498			1,615,859	X X X
12.4 NAIC 4												X X X
12.5 NAIC 5												X X X
12.6 NAIC 6												X X X
12.7 Totals	30,368,323	91,882,195	96,286,176	42,164,757	49,276,906		309,978,357	95.597	304,012,977	95.238	309,978,357	X X X
12.8 Line 12.7 as a % of Col. 7	9.797	29.641	31.062	13.602	15.897		100.000	X X X	X X X	X X X	100.000	X X X
12.9 Line 12.7 as a % of Line 10.7, Col. 7, Section 10	9.366	28.336	29.695	13.004	15.197		95.597	X X X	X X X	X X X	95.597	X X X
13. Total Privately Placed Bonds												
13.1 NAIC 1	850,336	5,890,344	2,702,014	73,175	135,880		9,651,749	2.977	9,291,051	2.911	X X X	9,651,749
13.2 NAIC 2		2,498,710	965,944	1,160,223			4,624,877	1.426	5,909,414	1.851	X X X	4,624,877
13.3 NAIC 3											X X X	
13.4 NAIC 4											X X X	
13.5 NAIC 5											X X X	
13.6 NAIC 6											X X X	
13.7 Totals	850,336	8,389,054	3,667,958	1,233,398	135,880		14,276,626	4.403	15,200,465	4.762	X X X	14,276,626
13.8 Line 13.7 as a % of Col. 7	5.956	58.761	25.692	8.639	0.952		100.000	X X X	X X X	X X X	X X X	100.000
13.9 Line 13.7 as a % of Line 10.7, Col. 7, Section 10	0.262	2.587	1.131	0.380	0.042		4.403	X X X	X X X	X X X	X X X	4.403

(a) Includes \$ 14,026,606 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes \$ 0 current year, \$ 0 prior year of bonds with Z designations and \$ 0 current year, \$ 0 prior year of bonds with Z* designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement. "Z*" means the SVO could not evaluate the obligation because valuation procedures for the security class is 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 \$ 5,733,175; 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 Col. 7 as a % of Line 10.6	9 Total from Col. 6 Prior Year	10 % From Col. 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.1 Issuer Obligations	5,733,175	3,981,706	5,323,061	2,861,466	3,986,926	X X X	21,886,334	6.750	33,172,119	10.392	21,886,334	
1.2 Residential Mortgage-Backed Securities	255,005	361,117	126,149	63,994	2,965	X X X	809,230	0.250	1,627,864	0.510	809,229	
1.3 Commercial Mortgage-Backed Securities	410,006	988,457	3,087,212	1,313,032		X X X	5,798,707	1.788	6,082,272	1.905	5,798,708	
1.4 Other Loan-Backed and Structured Securities						X X X						
1.5 Totals	6,398,186	5,331,280	8,536,422	4,238,492	3,989,891	X X X	28,494,271	8.788	40,882,255	12.807	28,494,271	
2. All Other Governments												
2.1 Issuer Obligations						X X X						
2.2 Residential Mortgage-Backed Securities						X X X						
2.3 Commercial Mortgage-Backed Securities						X X X						
2.4 Other Loan-Backed and Structured Securities						X X X						
2.5 Totals						X X X						
3. U.S. States, Territories and Possessions, Guaranteed												
3.1 Issuer Obligations	407,023	7,023,103	3,401,144			X X X	10,831,270	3.340	10,419,859	3.264	10,831,269	
3.2 Residential Mortgage-Backed Securities						X X X						
3.3 Commercial Mortgage-Backed Securities						X X X						
3.4 Other Loan-Backed and Structured Securities						X X X						
3.5 Totals	407,023	7,023,103	3,401,144			X X X	10,831,270	3.340	10,419,859	3.264	10,831,269	
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 Issuer Obligations	240,000	3,887,710	749,626	2,108,293	1,046,666	X X X	8,032,295	2.477	7,659,150	2.399	8,032,295	
4.2 Residential Mortgage-Backed Securities						X X X						
4.3 Commercial Mortgage-Backed Securities						X X X						
4.4 Other Loan-Backed and Structured Securities						X X X						
4.5 Totals	240,000	3,887,710	749,626	2,108,293	1,046,666	X X X	8,032,295	2.477	7,659,150	2.399	8,032,295	
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 Issuer Obligations	496,245	16,239,766	20,959,187	15,715,422	11,573,157	X X X	64,983,777	20.041	65,882,233	20.639	64,733,777	250,000
5.2 Residential Mortgage-Backed Securities	5,461,894	15,781,862	13,585,338	7,030,054	1,097,819	X X X	42,956,967	13.248	36,365,718	11.392	42,956,967	
5.3 Commercial Mortgage-Backed Securities						X X X						
5.4 Other Loan-Backed and Structured Securities						X X X						
5.5 Totals	5,958,139	32,021,628	34,544,525	22,745,476	12,670,976	X X X	107,940,744	33.289	102,247,951	32.031	107,690,744	250,000
6. Industrial and Miscellaneous												
6.1 Issuer Obligations	12,405,440	37,249,439	21,368,503	14,305,894	31,705,253	X X X	117,034,529	36.093	123,783,806	38.778	110,882,964	6,151,564
6.2 Residential Mortgage-Backed Securities	182,678	101,493	3,748			X X X	287,919	0.089	366,764	0.115	287,920	
6.3 Commercial Mortgage-Backed Securities	378,803	4,799,655	30,320,323			X X X	35,498,781	10.948	15,917,040	4.986	32,361,512	3,137,268
6.4 Other Loan-Backed and Structured Securities	5,248,391	9,856,942	1,029,843			X X X	16,135,176	4.976	17,936,616	5.619	11,397,382	4,737,794
6.5 Totals	18,215,312	52,007,529	52,722,417	14,305,894	31,705,253	X X X	168,956,405	52.106	158,004,226	49.498	154,929,778	14,026,626
7. Hybrid Securities												
7.1 Issuer Obligations						X X X						
7.2 Residential Mortgage-Backed Securities						X X X						
7.3 Commercial Mortgage-Backed Securities						X X X						
7.4 Other Loan-Backed and Structured Securities						X X X						
7.5 Totals						X X X						
8. Parent, Subsidiaries and Affiliates												
8.1 Issuer Obligations						X X X						
8.2 Residential Mortgage-Backed Securities						X X X						
8.3 Commercial Mortgage-Backed Securities						X X X						
8.4 Other Loan-Backed and Structured Securities						X X X						
8.5 Totals						X X X						

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 10.6	9 Total from Col. 6 Prior Year	10 % From Col. 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.1 Exchange Traded Funds Identified by the SVO	X X X	X X X	X X X	X X X	X X X				X X X	X X X		
9.2 Bond Mutual Funds Identified by the SVO	X X X	X X X	X X X	X X X	X X X				X X X	X X X		
9.3 Totals	X X X	X X X	X X X	X X X	X X X				X X X	X X X		
10. Total Bonds Current Year												
10.1 Issuer Obligations	19,281,883	68,381,724	51,801,521	34,991,075	48,312,002	X X X	222,768,205	68.702	X X X	X X X	216,366,639	6,401,564
10.2 Residential Mortgage-Backed Securities	5,899,577	16,244,472	13,715,235	7,094,048	1,100,784	X X X	44,054,116	13.586	X X X	X X X	44,054,116	
10.3 Commercial Mortgage-Backed Securities	788,809	5,788,112	33,407,535	1,313,032		X X X	41,297,488	12.736	X X X	X X X	38,160,220	3,137,268
10.4 Other Loan-Backed and Structured Securities	5,248,391	9,856,942	1,029,843			X X X	16,135,176	4.976	X X X	X X X	11,397,382	4,737,794
10.5 SVO - Identified Securities	X X X	X X X	X X X	X X X	X X X				X X X	X X X		
10.6 Totals	31,218,660	100,271,250	99,954,134	43,398,155	49,412,786		324,254,985	100.000	X X X	X X X	309,978,357	14,276,626
10.7 Line 10.6 as a % of Col. 7	9.628	30.924	30.826	13.384	15.239			X X X	X X X	X X X	95.597	4.403
11. Total Bonds Prior Year												
11.1 Issuer Obligations	15,929,810	77,504,950	70,181,776	33,850,308	43,450,323	X X X	X X X	X X X	240,917,167	75.472	234,758,528	6,158,638
11.2 Residential Mortgage-Backed Securities	4,743,694	12,920,026	11,341,792	8,478,963	875,871	X X X	X X X	X X X	38,360,346	12.017	38,360,347	
11.3 Commercial Mortgage-Backed Securities	4,151,548	4,090,865	10,449,497	3,307,402		X X X	X X X	X X X	21,999,312	6.892	18,755,888	3,243,425
11.4 Other Loan-Backed and Structured Securities	3,417,452	13,200,087	1,319,077			X X X	X X X	X X X	17,936,616	5.619	12,138,215	5,798,401
11.5 SVO - Identified Securities	X X X	X X X	X X X	X X X	X X X				X X X	X X X	X X X	X X X
11.6 Totals	28,242,504	107,715,928	93,292,142	45,636,673	44,326,194	X X X	X X X	X X X	319,213,441	100.000	304,012,978	15,200,464
11.7 Line 11.6 as a % of Col. 9	8.848	33.744	29.226	14.297	13.886	X X X	X X X	X X X	100.000%	X X X	95.238	4.762
12. Total Publicly Traded Bonds												
12.1 Issuer Obligations	19,281,882	64,342,463	50,808,494	33,757,677	48,176,122	X X X	216,366,638	66.727	234,758,528	73.543	216,366,638	X X X
12.2 Residential Mortgage-Backed Securities	5,899,577	16,244,472	13,715,235	7,094,048	1,100,784	X X X	44,054,116	13.586	38,360,347	12.017	44,054,116	X X X
12.3 Commercial Mortgage-Backed Securities	628,975	5,314,466	30,903,747	1,313,032		X X X	38,160,220	11.769	18,755,888	5.876	38,160,220	X X X
12.4 Other Loan-Backed and Structured Securities	4,557,889	5,980,794	858,699			X X X	11,397,382	3.515	12,138,215	3.803	11,397,382	X X X
12.5 SVO - Identified Securities	X X X	X X X	X X X	X X X	X X X				X X X	X X X	X X X	X X X
12.6 Totals	30,368,323	91,882,195	96,286,175	42,164,757	49,276,906		309,978,356	95.597	304,012,978	95.238	309,978,356	X X X
12.7 Line 12.6 as a % of Col. 7	9.797	29.641	31.062	13.602	15.897		100.000	X X X	X X X	X X X	100.000	X X X
12.8 Line 12.6 as a % of Line 10.6, Col. 7, Section 10	9.366	28.336	29.695	13.004	15.197		95.597	X X X	X X X	X X X	95.597	X X X
13. Total Privately Placed Bonds												
13.1 Issuer Obligations		4,039,260	993,026	1,233,397	135,880	X X X	6,401,563	1.974	6,158,638	1.929	X X X	6,401,563
13.2 Residential Mortgage-Backed Securities						X X X					X X X	
13.3 Commercial Mortgage-Backed Securities	159,834	473,646	2,503,788			X X X	3,137,268	0.968	3,243,425	1.016	X X X	3,137,268
13.4 Other Loan-Backed and Structured Securities	690,502	3,876,148	171,144			X X X	4,737,794	1.461	5,798,401	1.816	X X X	4,737,794
13.5 SVO - Identified Securities	X X X	X X X	X X X	X X X	X X X				X X X	X X X	X X X	X X X
13.6 Totals	850,336	8,389,054	3,667,958	1,233,397	135,880		14,276,625	4.403	15,200,464	4.762	X X X	14,276,625
13.7 Line 13.6 as a % of Col. 7	5.956	58.761	25.692	8.639	0.952		100.000	X X X	X X X	X X X	X X X	100.000
13.8 Line 13.6 as a % of Line 10.6, Col. 7, Section 10	0.262	2.587	1.131	0.380	0.042		4.403	X X X	X X X	X X X	X X X	4.403

6019

NONE

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1	2	3	4	5
	Total	Bonds	Mortgage Loans	Other Short-Term Investment Assets (a)	Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	11,189,510	11,189,510			
2. Cost of short-term investments acquired	45,724,459	45,724,459			
3. Accrual of discount					
4. Unrealized valuation increase (decrease)					
5. Total gain (loss) on disposals					
6. Deduct consideration received on disposals	51,180,795	51,180,795			
7. Deduct amortization of premium					
8. Total foreign exchange change in book/adjusted carrying value					
9. Deduct current year's other-than-temporary impairment recognized					
10. Book adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9)	5,733,174	5,733,174			
11. Deduct total nonadmitted amounts					
12. Statement value at end of current period (Line 10 minus Line 11)	5,733,174	5,733,174			

0110

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

NONE **Schedule DB - Part A and B Verification**

NONE **Schedule DB - Part C - Section 1**

NONE **Schedule DB - Part C - Section 2**

NONE **Schedule DB - Verification**

NONE **Schedule E Verification**

NONE **Schedule A - Part 2**

NONE **Schedule A - Part 3**

NONE **Schedule B - Part 1**

NONE **Schedule B - Part 2**

NONE **Schedule B - Part 3**

SCHEDULE BA - PART 1

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

1 CUSIP Ident- ification	2 Name or Description	3 Code	4 Location		6 Name of Vendor or General Partner	7 NAIC Desig- nation	8 Date Originally Acquired	9 Type and Strategy	10 Actual Cost	11 Fair Value	12 Book/Adjusted Carrying Value Less Encumbrances	Change in Book/Adjusted Carrying Value					18 Investment Income	19 Commitment for Additional Investment	20 Percentage of Ownership
			4 City	5 State								13 Unrealized Valuation Increase (Decrease)	14 Current Year's (Depreciation) or (Amortization)/ Accretion	15 Current Year's Other-Than- Temporary Impairment Recognized	16 Capitalized Deferred Interest and Other	17 Total Foreign Exchange Change in B./A.C.V.			
	Business Development Company of RI Pt. Judith Venture Fund, LP		Providence Providence	RI RI	Business Development Company of Pt. Judith Capital Partners, LLC		05/01/2000 06/08/2001		50,000 152,072	19,344 16,111	19,344 16,111								1,408 2,800
1599999	Joint Venture, Partnership or Limited Liability Interests - Common Stocks - Unaffiliated								202,072	35,455	35,455	(47,395)							X X X
4499999	Subtotal Unaffiliated								202,072	35,455	35,455	(47,395)							X X X
4699999	Totals								202,072	35,455	35,455	(47,395)							X X X

E07

NONE **Schedule BA - Part 2**

NONE **Schedule BA - Part 3**

SCHEDULE D - PART 1

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

1 CUSIP Identification	2 Description	Codes			6 NAIC Design- nation	7 Actual Cost	Fair Value		10 Par Value	11 Book / Adjusted Carrying Value	Change in Book/Adjusted Carrying Value				Interest				Dates		
		3 Code	4 F o r e i g n B o n d C H A R	5 Bond CHAR			8 Rate Used To Obtain Fair Value	9 Fair Value			12 Unrealized Valuation Increase / (Decrease)	13 Current Year's (Amortization) / Accretion	14 Current Year's Other -Than- Temporary Impairment Recognized	15 Total Foreign Exchange Change in B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date
912810-EQ-7	UNITED STATES TREASURY BOND	SD			1	5,727,422	124.922	6,246,100	5,000,000	5,323,061			(40,271)		6.250	5.070	FA	118,037	312,500	10/01/2003	08/15/2023
912810-FF-0	UNITED STATES TREASURY BOND	SD			1	2,035,547	127.141	2,542,820	2,000,000	2,022,382			(1,343)		5.250	5.120	MN	13,633	105,000	09/25/2003	11/15/2028
912810-FT-0	UNITED STATES TREASURY BOND	SD			1	891,000	126.360	833,976	660,000	839,084			(7,090)		4.500	2.670	FA	11,218	29,700	12/18/2008	02/15/2036
912810-RP-5	UNITED STATES TREASURY BOND				1	3,986,891	98.391	3,935,640	4,000,000	3,986,926			35		3.000	3.010	MN	15,580		11/21/2016	11/15/2045
912828-U4-0	UNITED STATES TREASURY NOTE				1	3,981,420	99.692	3,987,680	4,000,000	3,981,706			287		1.000	1.240	MN	3,516		12/20/2016	11/30/2018
0199999	U.S. Government - Issuer Obligations					16,622,280	X X X	17,546,216	15,660,000	16,153,159			(48,382)		X X X	X X X	X X X	161,984	447,200	X X X	X X X
38373A-L2-0	GOVERNMENT NATIONAL MORTGAGE A				4	135,933	103.681	134,100	129,338	131,820			(4,092)		4.500	2.510	MON	485	5,820	12/11/2012	07/20/2038
38376F-J3-7	GOVERNMENT NATIONAL MORTGAGE A				4	13,074	104.022	12,317	11,841	12,503			(882)		4.500	(0.080)	MON	44	533	12/11/2012	08/20/2038
36296H-Q6-9	GOVERNMENT NATL MTG ASSOC #69177				4	87,780	110.098	94,750	86,059	87,780			(351)		5.000	4.150	MON	359	4,303	02/26/2009	07/15/2038
36296Q-LY-3	GOVERNMENT NATL MTG ASSOC #69794				4	59,748	110.632	64,646	58,433	59,748			(622)		5.000	4.240	MON	243	2,922	02/19/2009	03/15/2039
36296W-WP-7	GOVERNMENT NATL MTG ASSOC #70365				4	31,886	110.632	34,500	31,185	31,602			(2,723)		5.000	4.400	MON	130	1,559	02/19/2009	02/15/2039
3620C6-EG-6	GOVERNMENT NATL MTG ASSOC #74993				4	327,432	106.553	334,367	313,802	323,405			(7,836)		4.000	3.220	MON	1,046	12,552	10/21/2010	11/15/2040
36241K-YZ-5	GOVERNMENT NATL MTG ASSOC #78252				4	162,591	110.098	175,501	159,403	162,372			(1,180)		5.000	4.310	MON	664	7,970	02/26/2009	01/15/2039
0299999	U.S. Government - Residential Mortgage-Backed Securities					818,444	X X X	850,181	790,061	809,230			(17,686)		X X X	X X X	X X X	2,971	35,659	X X X	X X X
38378B-UY-3	GOVERNMENT NATIONAL MORTGAGE A				4	3,788,672	97.803	3,667,613	3,750,000	3,775,805			(4,973)		3.130	3.020	MON	9,781	117,375	05/16/2012	02/16/2053
38378K-RR-2	GOVERNMENT NATIONAL MORTGAGE A				4	2,044,139	98.273	1,954,033	1,988,372	2,022,903			(11,963)		2.426	1.920	MON	4,020	48,241	05/07/2013	03/16/2048
0399999	U.S. Government - Commercial Mortgage-Backed Securities					5,832,811	X X X	5,621,646	5,738,372	5,798,708			(16,936)		X X X	X X X	X X X	13,801	165,616	X X X	X X X
0599999	Subtotals - U.S. Governments					23,273,535	X X X	24,018,043	22,188,433	22,761,097			(83,004)		X X X	X X X	X X X	178,756	648,475	X X X	X X X
13063B-JE-3	CALIFORNIA ST				1	445,036	126.002	428,407	340,000	437,387			(7,650)		6.875	3.420	MN	3,896	23,375	01/20/2016	11/01/2026
20772G-4V-7	CONNECTICUT ST				1	2,772,666	109.863	2,856,464	2,600,000	2,673,103			(16,852)		4.950	4.160	JD	10,725	128,700	05/17/2010	12/01/2020
70914P-MX-7	PENNSYLVANIA ST				2	1,936,340	106.572	2,131,460	2,000,000	1,963,757			4,768		4.600	4.930	MN	15,333	92,000	06/02/2010	05/01/2023
880541-NL-7	TENNESSEE ST				2	1,350,000	105.372	1,422,522	1,350,000	1,350,000					4.321	4.320	MN	9,722	58,334	12/02/2009	05/01/2020
880541-NM-5	TENNESSEE ST				2	1,000,000	105.716	1,057,160	1,000,000	1,000,000					4.521	4.520	MN	7,535	45,210	12/02/2009	05/01/2021
880541-NN-3	TENNESSEE ST				2	1,000,000	104.572	1,045,720	1,000,000	1,000,000					4.671	4.670	MN	7,785	46,710	12/02/2009	05/01/2022
880541-NP-8	TENNESSEE ST				2	1,000,000	107.738	1,077,380	1,000,000	1,000,000					4.821	4.820	MN	8,035	48,210	12/02/2009	05/01/2023
880541-NQ-6	TENNESSEE ST				2	1,000,000	108.013	1,080,130	1,000,000	1,000,000					4.941	4.940	MN	8,235	49,410	12/02/2009	05/01/2024
93974B-P9-7	WASHINGTON ST				2	462,128	102.042	408,168	400,000	407,023			(13,893)		5.000	1.460	JJ	10,000	20,000	12/11/2012	07/01/2030
1199999	U.S. States, Territories and Possessions (Direct and Guaranteed) Issuer Obligatio					10,966,170	X X X	11,507,411	10,690,000	10,831,270			(33,627)		X X X	X X X	X X X	81,266	511,949	X X X	X X X

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SCHEDULE D - PART 1

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

1 CUSIP Identification	2 Description	Codes			6 NAIC Design- nation	7 Actual Cost	Fair Value		10 Par Value	11 Book / Adjusted Carrying Value	Change in Book/Adjusted Carrying Value				Interest				Dates		
		3 Code	4 F o r e i g n	5 Bond CHAR			8 Rate Used To Obtain Fair Value	9 Fair Value			12 Unrealized Valuation Increase / (Decrease)	13 Current Year's (Amortization) / Accretion	14 Current Year's Other -Than- Temporary Impairment Recognized	15 Total Foreign Exchange Change in B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date
1799999 Subtotals – States, Territories and Possessions (Direct and Guaranteed)						10,966,170	X X X	11,507,411	10,690,000	10,831,270		(33,627)			X X X	X X X	X X X	81,266	511,949	X X X	X X X
101565-YR-4	BOULDER LARIMER & WELD CNTYS C		2		1FE	1,000,000	109.646	1,096,460	1,000,000	1,000,000				5.740	5.740	JD	2,551	57,400	05/12/2010	12/15/2030	
121637-V7-4	BURLINGTON CNTY NJ		2		1FE	898,010	106.290	945,981	890,000	891,638		(875)		5.125	5.010	AO	11,403	45,613	03/13/2008	10/01/2019	
232760-T5-7	CYPRESS-FAIRBANKS TX INDEP SCH		2		1FE	300,000	109.172	327,519	300,000	300,000				6.629	6.620	FA	7,513	19,887	07/30/2009	02/15/2038	
406792-2U-4	HAMDEN CT		2		2FE	490,375	102.055	510,275	500,000	490,693		191		5.200	5.330	FA	9,822	26,000	02/25/2015	08/15/2044	
442331-ST-2	HOUSTON TX		2		1FE	561,615	110.072	550,365	500,000	526,464		(7,614)		6.319	4.500	MS	10,532	31,595	12/09/2011	03/01/2030	
484008-MT-1	KANE CNTY IL SCH DIST #131 AUR		1		1FE	500,000	91.392	456,960	500,000	500,000				4.150	4.150	JD	1,729	5,188	08/04/2016	06/01/2041	
486116-XU-5	KAUAI CNTY HI		1		1FE	500,000	117.851	589,260	500,000	500,000				5.663	5.660	FA	11,798	28,315	03/03/2010	08/01/2029	
542433-ND-5	LONG BEACH CA UNIF SCH DIST		4		1FE	606,055	117.641	588,210	500,000	587,428		(10,780)		5.914	3.150	FA	12,321	29,570	03/26/2015	08/01/2025	
597502-BD-4	MIDLAND CNTY TX HOSP DIST		1		1FE	400,000	105.041	420,164	400,000	400,000				5.255	5.250	MN	2,686	21,020	08/19/2009	05/15/2018	
60374Y-G8-4	MINNEAPOLIS MN		2		1FE	2,014,900	105.794	2,115,880	2,000,000	2,004,390		(1,880)		4.900	4.790	MS	32,667	98,000	06/30/2010	03/01/2025	
655867-QD-4	NORFOLK VA		2		1FE	246,530	113.303	226,606	200,000	224,746		(5,533)		5.000	1.950	AO	2,500	10,000	12/11/2012	10/01/2025	
662523-WZ-8	NORTH SLOPE BORO AK		1		1FE	366,936	112.287	336,861	300,000	366,936				5.226	2.330	JD	44	15,678	12/11/2012	06/30/2021	
798135-TQ-2	SAN JOSE CA		2		1FE	240,871	100.235	240,564	240,000	240,000				5.100	4.570	MS	4,080	12,240	12/11/2012	09/01/2024	
1899999 U.S. Political Subdivisions - Issuer Obligations						8,125,292	X X X	8,405,105	7,830,000	8,032,295		(26,491)		X X X	X X X	X X X	109,646	400,506	X X X	X X X	
2499999 Subtotals – U.S. Political Subdivisions of States, Territories and Possessions (Dire						8,125,292	X X X	8,405,105	7,830,000	8,032,295		(26,491)		X X X	X X X	X X X	109,646	400,506	X X X	X X X	
02765U-CY-8	AMERICAN MUNI PWR-OHIO INC OHR		1		1FE	391,937	123.521	364,387	295,000	391,258		(679)		6.449	4.160	FA	7,187		09/26/2016	02/15/2044	
130685-Q7-8	CALIFORNIA ST PUBLIC WKS BRD L		1		1FE	1,215,815	108.141	1,243,621	1,150,000	1,178,331		(8,489)		5.786	4.890	JD	5,545	66,539	02/03/2012	12/01/2021	
130795-S4-0	CALIFORNIA ST STWD CMNTYS DEV		1		1FE	664,745	111.838	587,150	525,000	662,728		(2,017)		6.400	4.010	JD	2,800	16,800	09/22/2016	06/01/2039	
134041-EF-5	CAMPBELL & KENTON CNTYS KY SAN		2		1FE	2,301,656	110.068	2,531,564	2,300,000	2,300,539		(187)		6.250	6.240	FA	59,896	143,750	07/22/2009	08/01/2026	
155675-BT-7	CENTRL UT WTR CONSERVANCY DIST		2		1FE	1,250,000	105.295	1,316,200	1,250,000	1,250,000				4.750	4.750	AO	14,844	59,375	05/27/2010	10/01/2023	
155675-BU-4	CENTRL UT WTR CONSERVANCY DIST		2		1FE	1,000,000	105.683	1,056,840	1,000,000	1,000,000				4.900	4.900	AO	12,250	49,000	05/27/2010	10/01/2024	
196632-GY-3	COLORADO SPRINGS CO UTILITIESR		1		1FE	1,500,000	116.228	1,743,435	1,500,000	1,500,000				5.913	5.910	MN	11,333	88,695	11/06/2009	11/15/2029	
19668Q-DZ-5	COLORADO ST BLDG EXCELLENT SCH		2		1FE	572,165	113.961	569,810	500,000	536,959		(7,709)		7.017	5.040	MS	10,331	35,085	12/12/2011	03/15/2031	
196707-HT-3	COLORADO ST BRD OF GOVERNORS U		1		1FE	421,225	115.237	403,330	350,000	408,200		(3,427)		5.957	4.240	MS	6,950	20,850	12/11/2012	03/01/2033	
196711-LY-9	COLORADO ST COPS		1		1FE	1,785,564	118.629	2,135,340	1,800,000	1,789,845		646		6.250	6.320	MS	33,125	112,500	07/16/2009	09/15/2029	
207758-KH-5	CONNECTICUT ST SPL TAX OBLIG R		1		1FE	1,400,000	118.472	1,658,608	1,400,000	1,400,000				5.740	5.740	JD	6,697	80,360	10/29/2009	12/01/2029	
249218-AV-0	DENVER CO PUBLIC SCHS COPS		1		1FE	2,500,000	100.557	2,513,925	2,500,000	2,500,000				2.798	2.790	JD	3,109	69,950	04/18/2013	12/15/2022	
25477G-CU-7	DIST OF COLUMBIA INCOME TAX SE		1		1FE	2,000,000	107.088	2,141,780	2,000,000	2,000,000				4.513	4.510	JD	7,522	90,260	12/09/2009	12/01/2019	
31331S-VM-2	FEDERAL FARM CREDIT BANK				1FE	1,001,830	109.882	1,098,820	1,000,000	1,000,479		(141)		4.875	4.850	JJ	20,854	48,750	05/03/2005	01/27/2020	
31331X-3X-8	FEDERAL FARM CREDIT BANK	SD			1FE	1,574,726	116.243	1,743,645	1,500,000	1,535,648		(5,318)		5.200	4.720	MS	22,100	78,000	03/26/2008	09/19/2022	
31331X-E8-1	FEDERAL FARM CREDIT BANK	SD			1FE	1,896,764	104.832	1,820,947	1,737,000	1,757,561		(18,776)		5.630	4.460	JJ	44,279	97,793	03/26/2008	01/18/2018	
31331X-PS-5	FEDERAL FARM CREDIT BANK	SD			1FE	1,850,765	110.884	1,940,475	1,750,000	1,781,390		(9,416)		5.250	4.610	JJ	42,365	91,875	03/26/2008	01/15/2020	

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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	For e i g n	Bond CHAR	NAIC Desig- nation	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
31331Y-FQ-8	FEDERAL FARM CREDIT BANK	SD			1FE	1,977,750	116.225	2,179,221	1,875,000	1,924,457		(7,132)			5.125	4.600	MN	8,809	96,094	01/31/2008	11/28/2022
3133MS-K4-1	FEDERAL HOME LOAN BANK				1FE	998,280	116.254	1,162,542	1,000,000	999,306		102			5.250	5.260	FA	19,833	52,500	01/04/2005	08/15/2022
343136-L7-0	FLORIDA ST TURNPIKE AUTH		2		1FE	283,763	109.629	274,075	250,000	271,710		(8,219)			6.800	3.160	JJ	8,500	17,000	07/06/2015	07/01/2039
373541-Z9-5	GEORGIA ST MUNI ELEC AUTH		1		1FE	998,000	109.140	1,091,400	1,000,000	998,613		140			4.630	4.650	JJ	23,150	46,300	01/05/2012	01/01/2025
454898-QY-6	INDIANA ST MUNI PWR AGY		1		1FE	2,904,870	117.202	3,516,060	3,000,000	2,914,762		1,939			5.594	5.820	JJ	83,910	167,820	05/02/2011	01/01/2042
485428-ZY-5	KANSAS ST DEV FIN AUTH REVENUE		1		1FE	569,705	111.592	557,960	500,000	563,058		(3,228)			5.501	4.290	MN	4,584	27,505	11/18/2014	05/01/2034
544652-6F-2	LOS ANGELES CA WSTWTR SYS REVE		1		1FE	1,673,348	120.144	1,501,812	1,250,000	1,667,413		(4,648)			5.813	3.650	JD	6,055	43,598	09/01/2016	06/01/2040
575832-TW-0	MASSACHUSETTS ST CLG BLDG AUTH		1		1FE	1,881,504	116.936	2,104,866	1,800,000	1,860,423		(3,697)			5.832	5.430	MN	17,496	104,976	05/17/2010	05/01/2030
575832-TX-8	MASSACHUSETTS ST CLG BLDG AUTH		1		1FE	1,737,120	117.996	1,887,936	1,600,000	1,716,782		(3,563)			5.932	5.310	MN	15,819	94,912	05/20/2010	05/01/2040
575896-GC-3	MASSACHUSETTS ST PORT AUTH		2		1FE	123,153	110.762	110,762	100,000	111,099		(3,051)			5.000	1.710	JJ	2,500	5,000	12/11/2012	07/01/2027
59333P-W2-0	MIAMI-DADE CNTY FL AVIATION RE		2		1FE	250,000	92.054	230,135	250,000	250,000					3.856	3.850	AO	2,410	964	08/04/2016	10/01/2041
594712-PP-0	MICHIGAN ST UNIV REVENUES		1		1FE	636,390	119.157	595,790	500,000	634,314		(2,076)			6.173	3.580	FA	11,660		09/22/2016	02/15/2050
663903-DM-1	N E OH REGL SWR DIST		2		1FE	1,668,810	110.119	1,651,785	1,500,000	1,581,831		(18,951)			6.038	4.480	MN	11,573	90,570	12/20/2011	11/15/2040
63948W-AR-3	ND SU RESEARCH & TECHNOLOGY PAR		1		1FE	250,000	92.712	231,780	250,000	250,000					3.541	3.540	MN	1,475	2,311	07/15/2016	05/01/2032
644693-KV-4	NEW HAMPSHIRE ST TURNPIKE SYS		2		1FE	1,000,000	109.924	1,099,240	1,000,000	1,000,000					6.259	6.250	MN	10,432	62,590	11/18/2009	11/01/2029
64542W-BJ-8	NEW HOPE CULTURAL EDU FACS FIN		2		1FE	250,000	92.782	231,955	250,000	250,000					4.032	4.030	AO	1,288		11/03/2016	04/01/2041
64542W-BK-5	NEW HOPE CULTURAL EDU FACS FIN		2		1FE	1,000,000	92.477	924,770	1,000,000	1,000,000					4.232	4.230	AO	5,408		11/03/2016	04/01/2048
64972H-RB-0	NEW YORK CITY NY TRANSITIONAL		1		1FE	882,120	130.895	824,639	630,000	878,912		(3,208)			6.828	3.620	JJ	19,835		09/12/2016	07/15/2040
681810-FQ-5	OMAHA NE SANTN SWR REVENUE		2		1FE	1,848,648	110.348	2,030,403	1,840,000	1,843,070		(935)			6.153	6.080	JD	9,435	113,215	12/08/2009	12/01/2039
68607D-NK-7	OREGON ST DEPT OF TRANSPRTN HI		1		1FE	1,183,620	121.268	1,212,690	1,000,000	1,147,439		(7,998)			5.784	4.320	MN	7,391	57,840	01/25/2012	11/15/2030
69848A-AA-6	PANHANDLE TX ECON DEV CORP LEA		1		1FE	250,000	94.694	236,735	250,000	250,000					3.985	3.980	JJ	3,708		08/11/2016	07/15/2048
702528-JD-3	PASCO CNTY FL SCH BRD COPS		1		1FE	250,000	101.235	253,088	250,000	250,000					5.000	5.000	JD	1,042	12,500	11/21/2014	12/01/2037
709221-TF-2	PENNSYLVANIA ST TURNPIKE COMMI		1		1FE	640,790	114.878	574,395	500,000	638,394		(2,396)			5.848	3.750	JD	2,437	14,620	07/08/2016	12/01/2037
709223-A2-7	PENNSYLVANIA ST TURNPIKE COMMI		1		1FE	855,218	120.492	903,697	750,000	846,963		(1,834)			5.511	4.650	JD	3,444	41,333	01/17/2012	12/01/2045
71884A-VH-9	PHOENIX AZ CIVIC IMPT CORP EXC		2		1FE	550,000	108.209	595,150	550,000	550,000					4.957	4.950	JD	13,632	27,264	05/18/2011	07/01/2025
73358W-AG-9	PORT AUTH OF NEW YORK & NEW JE		1		1FE	3,353,487	108.940	3,377,140	3,100,000	3,188,643		(27,978)			5.309	4.250	JD	13,715	164,579	05/18/2010	12/01/2019
762315-HS-1	RHODE ISLAND ST STUDENT LOAN A		2		1FE	401,853	103.150	422,915	410,000	408,528		1,272			5.250	5.550	JD	1,794	21,525	05/01/2008	12/01/2018
786129-DE-3	SACRAMENTO CNTY CA PUBLIC FING		1		1FE	627,285	102.955	638,321	620,000	621,356		(1,122)			5.317	5.150	JD	2,747	32,965	03/27/2008	12/01/2018
79575D-ZX-1	SALT RIVER AZ PROJ AGRIC IMPT		2		1FE	120,748	107.147	107,147	100,000	107,049		(3,451)			5.000	1.410	JJ	2,500	5,000	12/11/2012	01/01/2022
842475-F7-5	STHRN CALIFORNIA ST PUBLIC PWR		1		1FE	890,123	121.626	912,195	750,000	881,541		(4,237)			5.943	4.550	JJ	22,286	44,573	11/25/2014	07/01/2040
880591-CJ-9	TENN VALLEY AUTHORITY		4		1FE	432,250	130.914	523,656	400,000	416,687		(1,388)			6.750	6.130	MN	4,500	27,000	03/03/1999	11/01/2025
91417K-MZ-1	UNIV OF COLORADO CO ENTERPRISE		2		1FE	3,005,000	106.842	3,210,602	3,005,000	3,005,000					4.829	4.820	JD	12,093	145,111	12/10/2009	06/01/2020
91417K-NA-5	UNIV OF COLORADO CO ENTERPRISE		2		1FE	1,000,000	106.800	1,068,000	1,000,000	1,000,000					4.979	4.970	JD	4,149	49,790	12/10/2009	06/01/2021
914440-KJ-0	UNIV OF MASSACHUSETTS MA BLDG		2		1FE	2,283,203	107.738	2,424,127	2,250,000	2,268,145		(7,381)			6.423	6.010	MN	24,086	144,518	12/01/2014	05/01/2029
914440-KK-7	UNIV OF MASSACHUSETTS MA BLDG		2		1FE	288,358	107.918	269,795	250,000	264,131		(5,669)			6.573	4.010	MN	2,739	16,433	05/29/2012	05/01/2039
915200-TT-6	UNIV OF VERMONT ST AGRIC CLG		1		1FE	651,866	129.929	714,610	550,000	644,734		(1,604)			6.428	5.220	AO	8,839	35,354	01/17/2012	10/01/2044
91739R-AQ-0	UTAH CNTY UT TRANSPRTN SALES T		2		1FE	301,920	109.752	329,256	300,000	300,653		(200)			5.870	5.780	JD	1,468	17,610	08/19/2009	12/01/2024

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SCHEDULE D - PART 1

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

1 CUSIP Identification	2 Description	Codes			6 NAIC Desig- nation	7 Actual Cost	Fair Value		10 Par Value	11 Book / Adjusted Carrying Value	Change in Book/Adjusted Carrying Value				Interest				Dates	
		3 Code	4 F o r e i g n C H A R	5 Bond CHAR			8 Rate Used To Obtain Fair Value	9 Fair Value			12 Unrealized Valuation Increase / (Decrease)	13 Current Year's (Amortization) / Accretion	14 Current Year's Other -Than- Temporary Impairment Recognized	15 Total Foreign Exchange Change in B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired
91754R-QC-4	UTAH ST BRD OF RGTS REVENUE		1		1FE	1,055,030	114.872	1,148,720	1,000,000	1,030,985		(4,211)		5.847	5.240	FA	24,363	58,470	05/14/2010	08/01/2024
928172-WD-3	VIRGINIA ST PUBLIC BLDG AUTH P		1		1FE	3,106,308	112.238	3,008,005	2,680,000	2,958,324		(31,893)		4.800	3.240	FA	53,600	128,640	01/18/2012	08/01/2024
977100-DQ-6	WISCONSIN ST GEN FUND ANNUAL A		1		1FE	496,460	92.227	461,135	500,000	496,513		53		3.194	3.250	MN	5,989		10/19/2016	05/01/2033
2599999	U.S. Special Revenue - Issuer Obligations					66,004,172	X X X	69,468,387	62,367,000	64,983,773		(212,077)		X X X	X X X	X X X	791,881	3,120,062	X X X	X X X
E103	31396V-4B-1	FANNIE MAE 07 58 FG		4	1FE	75,709	99.999	75,709	75,709	75,709				1.091	1.090	MON	14	603	05/15/2007	06/25/2037
	3136A8-PH-7	FANNIE MAE 12 100 AY		4	1FE	5,554,315	96.677	5,119,376	5,295,340	5,476,015		(28,324)		3.000	2.520	MON	13,238	158,860	11/20/2012	09/25/2032
	3136A5-TB-2	FANNIE MAE 12 33 GV		4	1FE	1,628,658	103.134	1,572,575	1,524,782	1,581,726		(19,117)		3.500	2.390	MON	4,447	53,367	05/10/2012	07/25/2028
	312943-7E-7	FEDERAL HOME LN MTG CORP #A95393		4	1FE	497,755	105.433	524,554	497,522	497,716		(93)		4.000	3.950	MON	1,658	19,901	12/07/2010	12/01/2040
	312944-FE-6	FEDERAL HOME LN MTG CORP #A95565		4	1FE	1,317,534	105.433	1,418,051	1,344,974	1,319,513		6,956		4.000	4.370	MON	4,483	53,799	12/16/2010	12/01/2040
	312962-VW-0	FEDERAL HOME LN MTG CORP #B10629		4	1FE	12,343	101.498	11,588	11,417	11,744		(451)		5.000	1.370	MON	48	571	12/11/2012	11/01/2018
	312962-ZK-2	FEDERAL HOME LN MTG CORP #B10746		4	1FE	6,772	101.362	6,349	6,264	6,429		(254)		5.000	1.300	MON	26	313	12/11/2012	11/01/2018
	312962-3G-6	FEDERAL HOME LN MTG CORP #B10799		4	1FE	22,536	101.578	21,174	20,845	21,479		(728)		5.000	1.380	MON	87	1,042	12/11/2012	12/01/2018
	312963-PY-1	FEDERAL HOME LN MTG CORP #B11339		4	1FE	12,410	101.428	11,643	11,479	11,824		(420)		5.000	0.900	MON	48	574	12/11/2012	12/01/2018
	31292S-AN-0	FEDERAL HOME LN MTG CORP #C09013		4	1FE	344,870	99.861	337,848	338,315	343,605		(1,272)		3.000	2.690	MON	846	10,149	08/17/2012	09/01/2042
	3128H8-CB-4	FEDERAL HOME LN MTG CORP #E99966		4	1FE	9,968	101.508	9,359	9,220	9,502		(350)		5.000	0.970	MON	38	461	12/11/2012	10/01/2018
	3128M4-CP-6	FEDERAL HOME LN MTG CORP #G02478		4	1FE	19,195	112.118	21,842	19,481	19,195		97		5.500	5.910	MON	89	1,071	05/16/2007	12/01/2036
	3128MJ-Q7-8	FEDERAL HOME LN MTG CORP #G08477		4	1FE	631,140	102.899	621,269	603,765	631,140		(5,662)		3.500	2.600	MON	1,761	21,132	12/11/2012	02/01/2042
	3128MJ-Q9-4	FEDERAL HOME LN MTG CORP #G08479		4	1FE	211,813	102.899	204,881	199,109	211,813		(2,504)		3.500	2.360	MON	581	6,969	12/11/2012	03/01/2042
	3128MJ-RV-4	FEDERAL HOME LN MTG CORP #G08499		4	1FE	282,838	99.861	276,995	277,378	282,571		(1,195)		3.000	2.650	MON	693	8,321	06/12/2012	07/01/2042
	3128MJ-R5-1	FEDERAL HOME LN MTG CORP #G08507		4	1FE	143,572	99.984	136,876	136,898	142,621		(1,240)		3.000	2.300	MON	342	4,107	12/11/2012	10/01/2042
	3128MM-K7-7	FEDERAL HOME LN MTG CORP #G18317		4	1FE	94,035	104.724	94,455	90,194	93,455		(1,466)		4.500	2.880	MON	338	4,059	12/11/2012	07/01/2024
	3128PP-YY-3	FEDERAL HOME LN MTG CORP #J10727		4	1FE	29,479	104.724	28,893	27,590	29,199		(728)		4.500	2.060	MON	103	1,242	12/11/2012	10/01/2024
	3128PP-4D-2	FEDERAL HOME LN MTG CORP #J10820		4	1FE	73,615	104.724	75,064	71,678	73,211		(575)		4.500	3.540	MON	269	3,225	08/31/2009	10/01/2024
	3128PR-FA-2	FEDERAL HOME LN MTG CORP #J11961		4	1FE	340,164	105.214	343,941	326,896	337,096		(4,602)		4.500	3.140	MON	1,226	14,710	03/25/2010	04/01/2025
	3128PR-M7-1	FEDERAL HOME LN MTG CORP #J12182		4	1FE	401,041	105.214	407,407	387,216	397,629		(9,512)		4.500	3.360	MON	1,452	17,425	04/20/2010	05/01/2025
	3128PT-7B-5	FEDERAL HOME LN MTG CORP #J14490		4	1FE	349,644	104.364	364,279	349,044	349,456		(141)		3.500	3.410	MON	1,018	12,217	01/20/2011	02/01/2026
	3128PV-BD-1	FEDERAL HOME LN MTG CORP #J15436		4	1FE	134,109	105.019	135,059	128,603	133,140		(1,732)		4.000	2.740	MON	429	5,144	06/13/2011	05/01/2026
	3128PV-5E-6	FEDERAL HOME LN MTG CORP #J16245		4	1FE	160,315	105.019	160,202	152,544	159,193		(2,033)		4.000	2.600	MON	508	6,102	08/02/2011	08/01/2026
	3128Q0-VW-4	FEDERAL HOME LN MTG CORP #J19629		4	1FE	560,226	102.733	548,788	534,184	556,138		(5,239)		3.000	1.820	MON	1,335	16,026	07/05/2012	07/01/2027
	31306Y-KF-7	FEDERAL HOME LN MTG CORP #J21194		4	1FE	1,216,062	100.724	1,173,001	1,164,566	1,199,326		(14,325)		2.500	1.520	MON	2,426	29,114	11/09/2012	11/01/2027
	3132GM-KJ-0	FEDERAL HOME LN MTG CORP #Q05997		4	1FE	1,181,846	102.899	1,171,271	1,138,272	1,173,314		(12,361)		3.500	2.880	MON	3,320	39,840	02/02/2012	02/01/2042
	3132GT-DJ-3	FEDERAL HOME LN MTG CORP #Q07905		4	1FE	1,806,957	102.899	1,788,366	1,737,981	1,802,921		(19,894)		3.500	2.750	MON	5,069	60,829	05/07/2012	05/01/2042
	3132HL-A2-9	FEDERAL HOME LN MTG CORP #Q10025		4	1FE	135,092	102.899	130,671	126,989	135,038		(1,383)		3.500	2.340	MON	370	4,445	12/11/2012	08/01/2042
	3132QU-AK-9	FEDERAL HOME LN MTG CORP #Q37209		4	1FE	2,389,391	102.748	2,372,760	2,309,288	2,386,151		(9,484)		3.500	2.910	MON	6,735	80,825	11/24/2015	11/01/2045
	31371L-PL-7	FEDERAL NATIONAL MTG ASSOC #25522		4	1FE	72,729	102.114	71,994	70,503	71,186		(778)		4.500	3.260	MON	264	3,173	03/06/2009	05/01/2019

SCHEDULE D - PART 1

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

1 CUSIP Identification	2 Description	Codes			6 NAIC Design- nation	7 Actual Cost	Fair Value		10 Par Value	11 Book / Adjusted Carrying Value	Change in Book/Adjusted Carrying Value				Interest				Dates	
		3 Code	4 F o r e i g n B o n d C H A R	5 Bond CHAR			8 Rate Used To Obtain Fair Value	9 Fair Value			12 Unrealized Valuation Increase / (Decrease)	13 Current Year's (Amortization) / Accretion	14 Current Year's Other -Than- Temporary Impairment Recognized	15 Total Foreign Exchange Change in B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired
31400S-BR-9	FEDERAL NATIONAL MTG ASSOC #69584		4		1FE	6,022	101.106	5,587	5,525	5,683		(294)		5.000	0.200	MON	23	276	12/11/2012	05/01/2018
31400S-CF-4	FEDERAL NATIONAL MTG ASSOC #69587		4		1FE	3,821	101.034	3,542	3,506	3,605		(204)		5.000	(0.040)	MON	15	175	12/11/2012	04/01/2018
31401C-LJ-0	FEDERAL NATIONAL MTG ASSOC #70422		4		1FE	7,199	101.102	6,678	6,605	6,778		(312)		5.000	0.530	MON	28	330	12/11/2012	05/01/2018
31401X-L4-7	FEDERAL NATIONAL MTG ASSOC #72134		4		1FE	7,455	101.265	6,927	6,841	7,052		(322)		5.000	0.360	MON	29	342	12/11/2012	06/01/2018
31405D-KC-0	FEDERAL NATIONAL MTG ASSOC #78609		4		1FE	4,892	100.630	4,518	4,490	4,678		(280)		5.000	0.810	MON	19	224	12/11/2012	07/01/2019
31407B-WY-1	FEDERAL NATIONAL MTG ASSOC #82606		4		1FE	156,275	109.058	177,851	163,078	156,633		1,380		5.000	5.970	MON	679	8,154	03/08/2006	07/01/2035
31410G-ME-0	FEDERAL NATIONAL MTG ASSOC #88875		4		1FE	13,938	106.097	14,641	13,799	13,938		(22)		3.061	2.800	MON	35	379	10/18/2007	09/01/2037
31410G-RJ-4	FEDERAL NATIONAL MTG ASSOC #88888		4		1FE	9,337	102.043	8,818	8,642	8,889		(370)		4.500	0.220	MON	32	389	12/11/2012	12/01/2018
31410K-3R-3	FEDERAL NATIONAL MTG ASSOC #89010		4		1FE	18,875	100.962	18,549	18,372	18,438		(197)		4.500	3.280	MON	69	827	02/26/2009	03/01/2018
31410P-P2-3	FEDERAL NATIONAL MTG ASSOC #89334		4		1FE	28,379	104.607	29,410	28,114	28,366		(13)		3.172	2.860	MON	74	1,363	04/12/2007	09/01/2036
31412U-AJ-9	FEDERAL NATIONAL MTG ASSOC #93480		4		1FE	65,883	105.108	66,877	63,626	65,436		(700)		4.500	3.220	MON	239	2,863	09/18/2009	03/01/2024
31412U-L7-3	FEDERAL NATIONAL MTG ASSOC #93515		4		1FE	38,855	105.108	39,471	37,553	38,578		(507)		4.500	3.230	MON	141	1,690	09/18/2009	04/01/2024
31413J-FD-1	FEDERAL NATIONAL MTG ASSOC #94666		4		1FE	8,338	102.708	8,523	8,299	8,338		(15)		5.944	5.700	MON	41	494	08/23/2007	09/01/2037
31417M-KJ-1	FEDERAL NATIONAL MTG ASSOC #AC29		4		1FE	50,026	105.108	50,796	48,327	49,750		(741)		4.500	3.060	MON	181	2,175	09/18/2009	09/01/2024
3138ED-2V-2	FEDERAL NATIONAL MTG ASSOC #AK888		4		1FE	189,774	102.861	182,796	177,710	188,222		(890)		3.500	2.570	MON	518	6,220	12/11/2012	04/01/2042
3138EK-H9-9	FEDERAL NATIONAL MTG ASSOC #AL295		4		1FE	436,646	100.352	417,786	416,318	431,090		(4,136)		2.500	1.480	MON	867	10,408	12/13/2012	01/01/2028
3138ET-DZ-6	FEDERAL NATIONAL MTG ASSOC #AL821		4		1FE	3,906,184	105.480	3,821,965	3,623,390	3,897,259		(29,470)		4.000	2.200	MON	12,078	72,468	06/28/2016	02/01/2046
3138M6-R2-5	FEDERAL NATIONAL MTG ASSOC #AP320		4		1FE	299,908	100.309	289,787	288,894	298,068		(2,699)		2.500	1.560	MON	602	7,222	07/13/2012	08/01/2027
3138W0-RB-7	FEDERAL NATIONAL MTG ASSOC #AR31		4		1FE	172,371	99.737	164,811	165,245	172,371		(2,552)		3.000	2.140	MON	413	4,957	04/09/2013	03/01/2043
3138W0-TZ-2	FEDERAL NATIONAL MTG ASSOC #AR32		4		1FE	759,986	99.738	726,664	728,566	759,986		(6,015)		3.000	2.300	MON	1,821	21,857	04/09/2013	02/01/2043
3138W1-YJ-0	FEDERAL NATIONAL MTG ASSOC #AR43		4		1FE	499,484	99.643	477,344	479,050	499,484		(4,945)		3.000	2.200	MON	1,198	14,372	04/09/2013	02/01/2043
3138W1-3L-9	FEDERAL NATIONAL MTG ASSOC #AR44		4		1FE	158,976	100.384	153,449	152,861	157,279		(1,150)		2.500	1.690	MON	318	3,822	02/08/2013	02/01/2028
3138W7-KH-6	FEDERAL NATIONAL MTG ASSOC #AR92		4		1FE	1,693,870	99.613	1,619,026	1,625,302	1,686,298		(14,740)		3.000	2.350	MON	4,063	48,759	04/09/2013	03/01/2043
3138WE-C5-6	FEDERAL NATIONAL MTG ASSOC #AS459		4		1FE	1,804,293	106.009	1,767,841	1,667,626	1,804,293		(9,370)		4.000	2.700	MON	5,559	33,353	06/21/2016	03/01/2045
3138WG-6E-9	FEDERAL NATIONAL MTG ASSOC #AS716	SD	4		1FE	7,162,232	102.781	6,982,866	6,793,877	7,153,660		(29,573)		3.500	2.540	MON	19,815	118,893	06/07/2016	05/01/2046
31418A-HX-9	FEDERAL NATIONAL MTG ASSOC #MA11		4		1FE	346,098	102.767	337,685	328,590	343,108		(2,927)		3.000	1.740	MON	821	9,858	07/11/2012	08/01/2027
31418B-6G-6	FEDERAL NATIONAL MTG ASSOC #MA26		4		1FE	4,014,174	99.489	3,854,253	3,874,043	4,009,028		(9,542)		3.000	2.380	MON	9,685	58,111	06/29/2016	07/01/2046
31396H-J8-3	FREDDIE MAC 3114 PF		4		1FE	288,830	99.711	286,518	287,348	288,830		(257)		1.167	1.040	MON	141	2,470	02/14/2007	02/15/2036
3137A4-ZH-3	FREDDIE MAC 3794 JH		4		1FE	14,089	100.334	13,577	13,532	13,615		(400)		3.500	0.980	MON	39	474	12/11/2012	12/15/2023
3137AJ-RJ-5	FREDDIE MAC 3976 AE		4		1FE	276,793	100.555	271,293	269,795	273,317		(3,130)		2.500	1.590	MON	562	6,745	05/18/2012	08/15/2029
3137AU-RR-2	FREDDIE MAC 4114 LM		4		1FE	1,036,406	95.582	955,820	1,000,000	1,025,841		(3,093)		3.000	2.650	MON	2,500	30,000	11/20/2012	10/15/2032
2699999	U.S. Special Revenue - Residential Mortgage-Backed Securities					43,195,542	X X X	42,001,909	41,296,970	42,956,966		(266,296)		X X X	X X X	X X X	115,866	1,109,286	X X X	X X X
3199999	Subtotals - U.S. Special Revenue					109,199,714	X X X	111,470,296	103,663,970	107,940,739		(478,373)		X X X	X X X	X X X	907,747	4,229,348	X X X	X X X
90131H-AH-8	21ST CENTURY FOX AMERICA			1	2FE	1,561,275	99.957	1,499,355	1,500,000	1,558,977		(1,090)		4.750	4.490	MS	20,979	71,250	10/08/2014	09/15/2044

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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
CUSIP Identification	Description	Code	For eign Bond CHAR	NAIC Design- nation	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
00287Y-AQ-2	ABBVIE INC		1	2FE	998,250	99.047	990,480	1,000,000	998,494		152			3.600	3.620	MN	4,700	36,000	05/05/2015	05/14/2025
00287Y-AT-6	ABBVIE INC		1	2FE	248,975	100.026	250,065	250,000	249,295		198			2.500	2.580	MN	816	6,250	05/05/2015	05/14/2020
00507U-AS-0	ACTAVIS FUNDING SCS		D	1	2FE	1,765,035	100.116	1,752,047	1,750,000	1,762,074	(1,354)			3.800	3.690	MS	19,581	66,500	10/26/2015	03/15/2025
025816-AX-7	AMERICAN EXPRESS CO			1FE	748,065	102.983	772,373	750,000	749,845		225			6.150	6.180	FA	15,759	46,125	08/22/2007	08/28/2017
035229-CW-1	ANHEUSER-BUSCH COS LLC		1	2FE	1,047,095	106.459	1,133,788	1,065,000	1,061,412		1,528			5.000	5.160	MS	17,750	53,250	10/05/2004	03/01/2019
03524B-AE-6	ANHEUSER-BUSCH INBEV FIN		1	1FE	749,813	103.370	775,275	750,000	749,863		17			3.700	3.700	FA	11,563	27,750	01/22/2014	02/01/2024
035240-AD-2	ANHEUSER-BUSCH INBEV WOR		1	1FE	248,805	104.582	261,455	250,000	249,341		117			3.750	3.800	JJ	4,323	9,625	01/10/2012	01/15/2022
053015-AE-3	AUTOMATIC DATA PROCESSNG		1	1FE	516,915	102.541	512,705	500,000	515,469		(1,446)			3.375	2.950	MS	4,969	16,875	01/27/2016	09/15/2025
07177M-AB-9	BAXALTA INC		1	2FE	297,972	100.292	300,876	300,000	298,230		172			4.000	4.080	JD	267	12,000	06/18/2015	06/23/2025
075887-BG-3	BECTON DICKINSON AND CO		1	2FE	250,000	103.594	258,985	250,000	250,000					4.685	4.680	JD	521	11,713	12/04/2014	12/15/2044
05567L-T3-1	BNP PARIBAS		D	1FE	1,263,513	109.096	1,363,700	1,250,000	1,256,437		(1,410)			5.000	4.850	JJ	28,819	62,500	04/28/2011	01/15/2021
151020-AS-3	CELGENE CORP		1	2FE	247,585	101.431	253,578	250,000	247,866		204			3.875	3.990	FA	3,660	9,768	08/03/2015	08/15/2025
172967-KG-5	CITIGROUP INC		1	2FE	1,527,945	99.485	1,492,275	1,500,000	1,525,964		(1,981)			3.700	3.470	JJ	26,054	27,750	02/24/2016	01/12/2026
125896-BP-4	CMS ENERGY CORP		1	2FE	498,415	101.228	506,145	500,000	498,571		136			3.600	3.630	MN	2,300	18,300	11/04/2015	11/15/2025
19122T-AB-5	COCA-COLA ENTERPRISES		1	2FE	1,663,050	106.962	1,604,445	1,500,000	1,583,121		(17,271)			4.500	3.140	MS	22,500	67,500	01/26/2012	09/01/2021
20030N-BH-3	COMCAST CORP		1	1FE	2,879,688	104.066	2,913,848	2,800,000	2,871,845		(3,149)			4.250	4.030	JJ	54,872	119,000	05/15/2014	01/15/2033
20030N-BQ-3	COMCAST CORP		1	1FE	249,523	104.825	262,065	250,000	249,525		2			4.600	4.610	FA	4,344	11,500	06/11/2015	08/15/2045
209111-ET-6	CONSOLIDATED EDISON CO O		1	1FE	399,824	105.239	420,960	400,000	399,972		21			5.850	5.850	AO	5,850	23,400	04/01/2008	04/01/2018
21686C-AD-2	COOPERATIEVE RABOBANK UA		D	1FE	2,071,540	100.091	2,001,820	2,000,000	2,000,805		(15,972)			3.375	2.560	JJ	30,375	67,500	05/08/2012	01/19/2017
224044-CF-2	COX COMMUNICATIONS INC		1	2FE	1,153,678	93.147	1,257,485	1,350,000	1,160,223		5,687			4.800	6.090	FA	27,000	64,800	11/23/2015	02/01/2035
22546Q-AF-4	CREDIT SUISSE NEW YORK		D	1FE	1,262,538	105.486	1,318,575	1,250,000	1,255,157		(1,302)			4.375	4.250	FA	22,179	54,688	08/20/2010	08/05/2020
22546Q-AP-2	CREDIT SUISSE NEW YORK		D	1FE	1,528,195	100.668	1,510,020	1,500,000	1,524,377		(2,597)			3.625	3.380	MS	16,917	54,375	02/24/2016	09/09/2024
126650-BW-9	CVS HEALTH CORP		1	2FE	493,420	105.810	529,055	500,000	496,782		656			4.125	4.280	MN	2,635	20,625	05/09/2011	05/15/2021
126650-CL-2	CVS HEALTH CORP		1	2FE	494,970	103.160	515,800	500,000	495,581		426			3.875	3.990	JJ	8,665	19,375	07/13/2015	07/20/2025
23636T-AA-8	DANONE SA		D	1	2FE	949,800	100.725	1,007,260	1,000,000	965,944	5,538			3.000	3.690	JD	1,333	30,000	12/18/2013	06/15/2022
25152R-VQ-3	DEUTSCHE BANK AG LONDON		D	2FE	1,006,920	100.000	1,000,003	1,000,000	1,000,267		(2,745)			1.512	1.210	FMAN	2,016		05/07/2014	02/13/2017
25179M-AN-3	DEVON ENERGY CORPORATION		1	2FE	1,551,855	94.469	1,417,035	1,500,000	1,549,621		(1,062)			4.750	4.520	MN	9,104	71,250	10/08/2014	05/15/2042
25179M-AU-7	DEVON ENERGY CORPORATION		1	2FE	246,938	98.233	245,583	250,000	247,007		46			5.000	5.080	JD	556	12,500	06/11/2015	06/15/2045
25243Y-AP-4	DIAGEO CAPITAL PLC		D	1	1FE	2,634,925	108.457	2,711,425	2,500,000	2,553,928	(14,004)			4.828	4.140	JJ	55,656	120,700	08/04/2010	07/15/2020
25470D-AG-4	DISCOVERY COMMUNICATIONS		1	2FE	821,220	92.232	839,311	910,000	823,319		1,507			4.950	5.660	MN	5,756	45,045	08/19/2015	05/15/2042
26441C-AP-0	DUKE ENERGY CORP		1	2FE	769,380	105.697	792,727	750,000	769,098		(247)			4.800	4.630	JD	1,600	38,600	12/01/2015	12/15/2045
26441C-AT-2	DUKE ENERGY CORP		1	2FE	990,883	90.019	900,200	1,000,000	990,936		53			3.750	3.800	MS	14,479		10/13/2016	09/01/2046
263901-AC-4	DUKE ENERGY INDIANA INC		1	1FE	2,617,520	104.930	2,623,250	2,500,000	2,552,604		(13,986)			3.750	3.100	JJ	43,229	93,750	02/03/2012	07/15/2020
291011-AW-4	EMERSON ELECTRIC CO		1	1FE	1,316,960	103.289	1,316,935	1,275,000	1,279,181		(5,084)			5.375	4.940	AO	14,468	68,531	01/03/2008	10/15/2017
29250R-AS-5	ENBRIDGE ENERGY PARTNERS		1	2FE	1,115,790	106.491	1,064,920	1,000,000	1,049,780		(14,422)			5.200	3.540	MS	15,311	52,000	02/03/2012	03/15/2020
29250R-AU-0	ENBRIDGE ENERGY PARTNERS		1	2FE	108,246	104.070	104,070	100,000	104,587		(946)			4.200	3.090	MS	1,237	4,200	12/11/2012	09/15/2021
29250R-AW-6	ENBRIDGE ENERGY PARTNERS		1	2FE	498,270	111.491	557,460	500,000	498,443		138			5.875	5.920	AO	6,201	30,109	10/01/2015	10/15/2025

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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	For e i g n C H A R	Bond C H A R	NAIC Desig- nation	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
29273R-BD-0	ENERGY TRANSFER PARTNERS			1	2FE	666,370	98.989	742,425	750,000	665,955		7,824			4.050	5.780	MS	8,944	30,375	10/05/2015	03/15/2025
67019E-AB-3	EVERSOURCE ENERGY			1	2FE	991,670	106.141	1,061,420	1,000,000	997,207		890			4.500	4.600	MN	5,750	45,000	11/12/2009	11/15/2019
31428X-BB-1	FEDEX CORP			1	2FE	1,491,480	93.634	1,404,510	1,500,000	1,491,818		152			4.100	4.130	FA	25,625	61,500	01/06/2015	02/01/2045
31428X-BE-5	FEDEX CORP			1	2FE	247,698	103.567	258,918	250,000	247,749		42			4.750	4.800	MN	1,517	12,601	10/20/2015	11/15/2045
369604-BC-6	GENERAL ELECTRIC CO				1FE	1,376,986	103.593	1,398,506	1,350,000	1,356,254		(6,728)			5.250	4.630	JD	4,922	70,875	12/11/2012	12/06/2017
36962G-4J-0	GENERAL ELECTRIC CO				1FE	472,880	109.569	471,147	430,000	445,710		(4,784)			5.500	4.190	JJ	11,365	23,650	08/26/2010	01/08/2020
372546-AU-5	GEORGE WASHINGTON UNIVER			1	1FE	869,618	108.129	810,975	750,000	869,275		(342)			4.868	3.930	MS	10,750		11/01/2016	09/15/2045
406216-AV-3	HALLIBURTON CO			1	2FE	377,731	106.427	372,495	350,000	355,849		(3,216)			5.900	4.860	MS	6,080	20,650	12/22/2008	09/15/2018
404280-AK-5	HSBC HOLDINGS PLC				1FE	3,263,566	108.070	3,296,135	3,050,000	3,158,514		(23,008)			5.100	4.160	AO	37,159	155,550	12/11/2012	04/05/2021
46625H-GY-0	JPMORGAN CHASE & CO				1FE	1,096,589	104.311	1,095,276	1,050,000	1,056,195		(5,650)			6.000	5.400	JJ	29,050	63,000	03/26/2008	01/15/2018
46625H-JC-5	JPMORGAN CHASE & CO				1FE	111,727	106.978	106,979	100,000	106,600		(1,319)			4.350	2.810	FA	1,643	4,350	12/11/2012	08/15/2021
46625H-QW-3	JPMORGAN CHASE & CO			2	1FE	1,010,080	98.254	982,550	1,000,000	1,009,512		(568)			3.300	3.170	AO	8,250	17,233	04/28/2016	04/01/2026
48126E-AA-5	JPMORGAN CHASE & CO				1FE	101,988	100.370	100,370	100,000	100,273		(433)			2.000	1.550	FA	756	2,000	12/11/2012	08/15/2017
494368-BB-8	KIMBERLY-CLARK CORP			1	1FE	3,497,400	102.884	3,086,520	3,000,000	3,045,523		(76,022)			6.125	3.470	FA	76,563	183,750	06/17/2010	08/01/2017
494550-BD-7	KINDER MORGAN ENER PART			1	2FE	1,450,325	109.794	1,372,425	1,250,000	1,442,554		(4,305)			6.500	5.320	MS	27,083	81,250	02/23/2015	09/01/2039
49456B-AF-8	KINDER MORGAN INC/DELAWA			1	2FE	456,450	102.956	514,780	500,000	460,676		3,592			4.300	5.470	JD	1,792	21,500	10/23/2015	06/01/2025
50076Q-AE-6	KRAFT HEINZ FOODS CO				2FE	542,345	102.392	511,965	500,000	540,735		(849)			5.000	4.460	JD	1,875	25,000	01/09/2015	06/04/2042
50077L-AM-8	KRAFT HEINZ FOODS CO			1	2FE	498,030	104.681	523,405	500,000	498,085		30			5.200	5.220	JJ	11,989	26,939	06/23/2015	07/15/2045
539830-BC-2	LOCKHEED MARTIN CORP			1	2FE	516,675	95.000	475,000	500,000	516,428		(247)			3.600	3.350	MS	6,000	9,000	08/15/2016	03/01/2035
539830-BH-1	LOCKHEED MARTIN CORP			1	2FE	992,280	102.170	1,021,710	1,000,000	993,044		719			3.550	3.640	JJ	16,369	22,878	11/16/2015	01/15/2026
565849-AD-8	MARATHON OIL CORP			1	3FE	1,529,586	102.987	1,390,325	1,350,000	1,373,426		(379)			6.000	3.580	AO	20,250	81,000	12/11/2012	10/01/2017
565849-AL-0	MARATHON OIL CORP			1	3FE	249,428	96.973	242,433	250,000	242,433		(7,069)			3.850	3.870	JD	802	9,625	06/01/2015	06/01/2025
582839-AE-6	MEAD JOHNSON NUTRITION C			1	2FE	1,098,950	107.184	1,071,850	1,000,000	1,034,082		(11,229)			4.900	3.620	MN	8,167	49,000	08/20/2010	11/01/2019
582839-AH-9	MEAD JOHNSON NUTRITION C			1	2FE	249,895	102.238	255,597	250,000	249,908		11			4.125	4.130	MN	1,318	10,656	10/29/2015	11/15/2025
585055-AW-6	MEDTRONIC INC			1	1FE	460,341	104.343	469,544	450,000	459,813		(218)			4.500	4.350	MS	5,963	20,250	05/13/2014	03/15/2042
585055-BC-9	MEDTRONIC INC			1	1FE	998,060	104.065	1,040,650	1,000,000	998,553		173			3.625	3.640	MS	10,674	36,250	02/20/2014	03/15/2024
586054-AA-6	MEMORIAL SLOAN-KETTERING			1	1FE	254,830	112.338	280,847	250,000	254,459		(87)			5.000	4.870	JJ	6,250	12,500	01/06/2012	07/01/2042
58933Y-AT-2	MERCK & CO INC			1	1FE	248,563	95.353	238,385	250,000	248,614		28			3.700	3.730	FA	3,623	9,250	02/05/2015	02/10/2045
595620-AP-0	MIDAMERICAN ENERGY CO			1	1FE	249,655	102.991	257,480	250,000	249,667		9			4.250	4.250	MN	1,771	11,097	10/05/2015	05/01/2046
607059-AT-9	MOBIL CORP				1FE	75,089	127.480	70,114	55,000	62,192		(1,337)			8.625	5.390	FA	1,792	4,744	12/18/2003	08/15/2021
61166W-AF-8	MONSANTO CO			1	2FE	1,614,180	104.029	1,560,435	1,500,000	1,520,090		(14,902)			5.125	4.040	AO	16,229	76,875	11/16/2009	04/15/2018
617446-7P-8	MORGAN STANLEY			1	1FE	1,013,520	109.519	1,095,200	1,000,000	1,005,708		(1,419)			5.500	5.320	JJ	23,986	55,000	08/24/2010	07/24/2020
61747W-AF-6	MORGAN STANLEY			1	1FE	576,475	110.957	665,742	600,000	588,060		2,335			5.750	6.240	JJ	14,950	34,500	12/11/2012	01/25/2021
654106-AD-5	NIKE INC			1	1FE	909,315	94.165	941,650	1,000,000	913,843		1,774			3.625	4.160	MN	6,042	36,250	05/09/2014	05/01/2043
654106-AE-3	NIKE INC			1	1FE	1,486,050	98.566	1,478,490	1,500,000	1,486,347		254			3.875	3.920	MN	9,688	58,448	10/26/2015	11/01/2045
655044-AE-5	NOBLE ENERGY INC			1	2FE	1,627,965	111.030	1,665,465	1,500,000	1,623,405		(2,445)			6.000	5.380	MS	30,000	90,000	01/13/2015	03/01/2041
665772-CD-9	NORTHERN STATES PWR-MINN			1	1FE	1,489,077	104.482	1,410,507	1,350,000	1,374,022		(19,810)			5.250	3.670	MS	23,625	70,875	08/04/2010	03/01/2018

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
CUSIP Identification	Description	Code	For e i g n Bond CHAR	NAIC Desig- nation	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
649322-AA-2	NY & PRESBYTERIAN HOSPIT		1	1FE	500,000	97.057	485,285	500,000	500,000					4.024	4.020	FA	8,383	20,120	01/29/2015	08/01/2045
199575-AT-8	OHIO POWER COMPANY		1	2FE	337,862	122.227	336,127	275,000	331,507		(2,279)			6.600	4.760	MS	6,050	18,150	01/24/2014	03/01/2033
199575-AV-3	OHIO POWER COMPANY		1	2FE	928,163	115.917	869,378	750,000	915,771		(5,755)			5.850	4.140	AO	10,969	43,875	10/10/2014	10/01/2035
68235P-AF-5	ONE GAS INC		1	1FE	289,943	103.654	259,135	250,000	289,560		(382)			4.658	3.710	FA	4,852	5,823	07/19/2016	02/01/2044
713448-BN-7	PEPSICO INC		1	1FE	1,313,888	107.603	1,345,050	1,250,000	1,272,767		(6,933)			4.500	3.850	JJ	25,938	56,250	05/25/2010	01/15/2020
713448-CC-0	PEPSICO INC		1	1FE	1,566,338	93.226	1,631,472	1,750,000	1,575,773		3,710			3.600	4.240	FA	24,150	63,000	05/20/2014	08/13/2042
713448-DD-7	PEPSICO INC		1	1FE	498,675	106.507	532,535	500,000	498,701		21			4.450	4.460	AO	4,759	22,250	10/08/2015	04/14/2046
717081-EA-7	PFIZER INC		1	1FE	1,975,640	98.720	1,974,400	2,000,000	1,975,838		198			3.000	3.140	JD	6,667		11/22/2016	12/15/2026
74456Q-AX-4	PUB SVC ELEC & GAS		1	1FE	2,244,330	103.847	2,336,558	2,250,000	2,247,726		579			3.500	3.530	FA	29,750	78,750	08/03/2010	08/15/2020
755111-BW-0	RAYTHEON COMPANY		1	1FE	1,951,828	110.105	1,926,838	1,750,000	1,943,740		(4,463)			4.700	3.990	JD	3,656	82,250	02/17/2015	12/15/2041
96926G-AC-7	RICE UNIVERSITY		1	1FE	459,835	95.932	479,660	500,000	461,163		810			3.574	4.050	MN	2,283	17,870	05/11/2015	05/15/2045
771196-BB-7	ROCHE HOLDING INC		1	1FE	1,020,280	101.718	1,017,180	1,000,000	1,019,952		(328)			2.875	2.410	MS	7,347		11/29/2016	09/29/2021
811065-AC-5	SCRIPPS NETWORKS INTERAC		1	2FE	1,553,565	101.623	1,524,345	1,500,000	1,544,851		(5,057)			3.900	3.450	MN	7,475	58,500	03/25/2015	11/15/2024
842400-GE-7	SOUTHERN CAL EDISON		1	1FE	747,120	94.589	709,425	750,000	747,239		56			3.600	3.620	FA	11,250	27,000	01/13/2015	02/01/2045
85771P-AF-9	STATOIL ASA		D	1FE	509,295	102.040	510,200	500,000	505,046		(912)			3.150	2.930	JJ	6,913	15,750	01/23/2012	01/23/2022
87020P-AG-2	SWEDBANK AB		D	1FE	507,843	99.972	499,860	500,000	506,735		(1,107)			2.650	2.310	MS	4,085	6,625	04/05/2016	03/10/2021
886546-AB-6	TIFFANY & CO		1	2FE	773,633	99.786	748,397	750,000	769,429		(2,235)			3.800	3.400	AO	7,125	28,500	01/26/2015	10/01/2024
887317-AF-2	TIME WARNER INC		1	2FE	1,566,495	106.746	1,601,190	1,500,000	1,526,998		(7,705)			4.875	4.260	MS	21,531	73,125	05/03/2011	03/15/2020
893526-8Y-2	TRANS-CANADA PIPELINES		A	1FE	2,355,660	109.755	2,195,120	2,000,000	2,097,124		(44,451)			7.125	4.600	JJ	65,708	142,500	05/26/2010	01/15/2019
893526-DF-7	TRANS-CANADA PIPELINES		A	1FE	1,174,130	114.747	1,147,470	1,000,000	1,148,576		(5,678)			5.600	4.360	MS	14,156	56,000	02/03/2012	03/31/2034
907818-DG-0	UNION PACIFIC CORP		1	1FE	113,208	105.971	105,971	100,000	106,923		(1,603)			4.000	2.210	FA	1,667	4,000	12/11/2012	02/01/2021
907818-DK-1	UNION PACIFIC CORP		1	1FE	875,000	107.763	942,926	875,000	875,000					4.163	4.160	JJ	16,797	36,426	06/23/2011	07/15/2022
907818-DT-2	UNION PACIFIC CORP		1	1FE	773,681	110.811	736,900	665,000	772,152		(1,529)			4.821	3.850	FA	13,358	16,030	04/13/2016	02/01/2044
911312-AZ-9	UNITED PARCEL SERVICE		1	1FE	1,734,653	92.181	1,613,168	1,750,000	1,734,718		66			3.400	3.440	MN	11,074		10/19/2016	11/15/2046
913017-BT-5	UNITED TECHNOLOGIES CORP		1	1FE	878,520	107.040	802,800	750,000	877,240		(1,280)			4.500	3.480	JD	2,813	16,875	07/26/2016	06/01/2042
91324P-CR-1	UNITEDHEALTH GROUP INC		1	1FE	995,890	110.161	1,101,610	1,000,000	995,971		64			4.750	4.770	JJ	21,903	46,444	07/20/2015	07/15/2045
91324P-CW-0	UNITEDHEALTH GROUP INC		1	1FE	1,997,920	101.597	2,031,958	2,000,000	1,997,928		8			3.450	3.460	JJ	2,108		12/15/2016	01/15/2027
91412N-AH-3	UNIVERSITY OF CHICAGO		1	1FE	1,249,850	106.375	1,329,688	1,250,000	1,249,994					4.683	4.680	AO	14,634	58,538	01/24/2012	10/01/2042
92343V-BS-2	VERIZON COMMUNICATIONS		1	2FE	1,509,583	120.651	1,508,138	1,250,000	1,486,822		(9,193)			6.400	4.740	MS	23,556	80,000	08/27/2014	09/15/2033
927804-FR-0	VIRGINIA ELEC & POWER CO		1	1FE	992,120	104.986	1,049,860	1,000,000	992,518		139			4.450	4.490	FA	16,811	44,500	02/04/2014	02/15/2044
92826C-AE-2	VISA INC		1	1FE	1,248,313	104.697	1,308,725	1,250,000	1,248,371		56			4.150	4.160	JD	2,450	51,875	12/09/2015	12/14/2035
931427-AB-4	WALGREENS BOOTS ALLIANCE		1	2FE	1,490,025	100.625	1,509,375	1,500,000	1,490,709		331			4.500	4.550	MN	8,063	67,500	11/06/2014	11/18/2034
931142-CB-7	WAL-MART STORES INC		1	1FE	1,149,850	119.601	1,196,020	1,000,000	1,137,716		(4,793)			5.250	4.180	MS	17,500	52,500	05/09/2014	09/01/2035
931142-CV-3	WAL-MART STORES INC		1	1FE	809,430	113.294	849,705	750,000	803,478		(1,280)			4.875	4.380	JJ	17,570	36,563	11/18/2011	07/08/2040
25468P-DB-9	WALT DISNEY COMPANY/THE		1	1FE	748,718	103.384	775,380	750,000	748,776		24			4.125	4.130	JD	2,578	30,938	05/28/2014	06/01/2044
94974B-EV-8	WELLS FARGO & COMPANY		1	1FE	1,710,693	107.454	1,826,718	1,700,000	1,705,200		(1,087)			4.600	4.520	AO	19,550	78,200	04/27/2011	04/01/2021
92976G-AH-4	WELLS FARGO BANK NA		1	1FE	1,498,760	103.779	1,556,685	1,500,000	1,499,867		144			6.000	6.010	MN	11,500	90,000	04/14/2008	11/15/2017

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Code	For eign 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
976826-BK-2	WISCONSIN POWER & LIGHT		1	1FE	749,355	100.777	755,828	750,000	749,381		12			4.100	4.100	AO	6,492	30,750	10/06/2014	10/15/2044
980888-AD-3	WOOLWORTHS LIMITED		D	2FE	2,496,925	102.883	2,572,075	2,500,000	2,498,710		315			4.000	4.010	MS	27,500	100,000	09/14/2010	09/22/2020
98389B-AR-1	XCEL ENERGY INC		1	2FE	497,935	100.027	500,135	500,000	498,218		180			3.300	3.340	JD	1,375	16,500	05/27/2015	06/01/2025
98978V-AB-9	ZOETIS INC		1	2FE	249,725	99.780	249,452	250,000	249,823		26			3.250	3.260	FA	3,385	8,125	01/16/2013	02/01/2023
3299999	Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations				118,992,335	X X X	119,232,321	115,050,000	117,034,530	(7,448)	(376,444)			X X X	X X X	X X X	1,522,687	4,782,989	X X X	X X X
69121P-DE-0	OWNIT MORTGAGE LOAN ASSET-BACK 0		4	1FM	86,310	98.753	115,996	117,460	102,522		12,233			5.632	12.080	MON	551	5,031	03/01/2006	01/25/2037
75970N-BD-8	RENAISSANCE HOME EQUITY LOAN 05 3		4	1FM	185,397	100.147	185,674	185,401	185,398		(3)			4.814	4.750	MON	744	8,925	09/09/2005	11/25/2035
3399999	Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securiti				271,707	X X X	301,670	302,861	287,920		12,230			X X X	X X X	X X X	1,295	13,956	X X X	X X X
06054M-AE-3	BANC OF AMERICA COMM MOR 16-UB10		4	1FM	1,287,415	98.617	1,232,713	1,250,000	1,285,438		(1,977)			3.170	2.800	MON	3,302	19,812	05/20/2016	07/15/2049
12532L-AA-3	CGGS COMMERCIAL MORTGAGE TR 16		4	1FM	499,996	100.474	502,370	500,000	499,996					2.757	2.740	MON	1,149	10,339	03/21/2016	02/10/2033
17320D-AC-2	CITIGROUP COMMERCIAL MORT 13 GC1		4	1FM	2,344,254	100.010	2,276,228	2,276,000	2,292,083		(14,500)			1.987	1.330	MON	3,769	45,224	04/17/2013	04/10/2046
17324D-AU-8	CITIGROUP COMMERCIAL MORT 15 P1 A		4	1FM	257,861	103.908	259,770	250,000	257,085		(742)			3.717	3.310	MON	774	9,293	12/09/2015	09/15/2048
12626L-AE-2	COMM MORTGAGE TRUST 13 CR11 A4		4	1FM	1,575,059	107.924	1,618,860	1,500,000	1,554,571		(7,337)			4.258	3.620	MON	5,323	63,870	02/06/2014	10/10/2046
12593J-BF-2	COMM MORTGAGE TRUST 15 CR24 A5		4	1FM	1,531,758	103.879	1,558,185	1,500,000	1,528,671		(2,985)			3.696	3.420	MON	4,620	55,440	12/15/2015	08/10/2048
12593P-AW-2	COMM MORTGAGE TRUST 15 CR25 A4		4	1FM	2,592,676	104.424	2,610,600	2,500,000	2,584,471		(8,205)			3.759	3.290	MON	7,831	86,144	01/14/2016	08/10/2048
12636L-AX-8	CSAIL COMMERCIAL MORTGAGE TR 16		4	1FM	2,524,998	102.224	2,555,600	2,500,000	2,522,735		(2,262)			3.488	3.350	MON	7,268	72,681	01/26/2016	11/15/2048
23305Y-AD-1	DBUBS MORTGAGE TRUST 11 LC3A A4		4	1FM	757,449	107.925	809,438	750,000	753,071		(901)			4.551	4.400	MON	2,844	34,133	08/11/2011	08/10/2044
23312V-AF-3	DEUTSCHE BANK COMMERCIAL MORTG		4	1FM	772,493	97.650	732,375	750,000	771,695		(798)			2.890	2.530	MON	1,806	7,225	07/26/2016	09/10/2049
36191Y-BB-3	GS MORTGAGE SECURITIES TRUST 11 G		4	1FM	1,523,190	105.176	1,551,346	1,475,000	1,499,824		(5,710)			3.707	3.250	MON	4,557	54,678	12/11/2012	08/10/2044
46645U-AT-4	JP MORGAN CHASE COMMERCIAL MOR		4	1FM	1,287,498	101.932	1,274,150	1,250,000	1,287,418		(80)			3.648	3.270	MON	3,800		12/05/2016	12/15/2049
46645J-AD-4	JPMBB COMMERCIAL MORTGAGE 15 C33		4	1FM	3,463,535	103.914	3,377,205	3,250,000	3,448,478		(15,057)			3.769	2.960	MON	10,210	91,886	03/22/2016	12/15/2048
61766L-BS-7	MORGAN STANLEY BAML TRUST 16 C28		4	1FM	4,377,236	102.243	4,345,328	4,250,000	4,367,286		(9,949)			3.544	3.170	MON	12,552	125,517	02/12/2016	01/15/2049
61766E-BD-6	MORGAN STANLEY BAML TRUST 16 C29		4	1FM	757,482	98.770	740,775	750,000	756,982		(500)			3.058	2.920	MON	1,911	13,379	04/22/2016	05/15/2049
61766E-BE-4	MORGAN STANLEY BAML TRUST 16 C29		4	1FM	2,343,723	100.190	2,254,275	2,250,000	2,338,105		(5,618)			3.325	2.820	MON	6,234	43,641	05/04/2016	05/15/2049
61766N-BB-0	MORGAN STANLEY BAML TRUST 16-C30		4	1FM	475,820	95.786	478,930	500,000	475,873		53			2.860	3.430	MON	1,192		12/19/2016	09/15/2049
92903P-AA-7	VORNADO DP LLC 10 VNO A1		4	1FM	633,480	101.116	640,550	633,481	633,480		(93)			2.969	2.960	MON	1,097	18,812	08/10/2010	09/13/2028
94988M-AA-8	WELLS FARGO COMMERCIAL MORT 13 B		4	1FM	2,018,731	100.942	1,978,463	1,960,000	2,003,792		(236)			3.544	3.240	MON	5,789	69,462	04/11/2013	04/16/2035
94989C-AW-1	WELLS FARGO COMMERCIAL MORT 15 C		4	1FM	511,953	98.661	493,305	500,000	511,225		(728)			2.910	2.580	MON	1,213	7,275	06/08/2016	02/15/2048
95000A-AU-1	WELLS FARGO COMMERCIAL MORT 15 P		4	1FM	2,075,894	104.440	2,088,800	2,000,000	2,073,598		(2,254)			3.809	3.310	MON	6,348	28,567	12/13/2016	12/15/2048
95000L-AZ-6	WELLS FARGO COMMERCIAL MORT 16 C		4	1FM	257,484	101.895	254,738	250,000	256,969		(514)			3.426	3.050	MON	714	6,424	03/18/2016	03/15/2059
95000P-AE-4	WELLS FARGO COMMERCIAL MORTGAG		4	1FM	1,029,954	103.734	1,037,340	1,000,000	1,029,891		(63)			3.794	3.410	MON	3,162		12/09/2016	12/15/2049
92937U-AF-5	WF-RBS COMMERCIAL MORTGAGE TR 1		4	1FM	257,492	101.394	253,485	250,000	254,889		(743)			3.345	2.980	MON	697	8,363	04/17/2013	05/15/2045
92938V-AQ-8	WF-RBS COMMERCIAL MORTGAGE TR 1		4	1FM	514,988	106.063	530,315	500,000	511,154		(1,436)			4.101	3.710	MON	1,709	20,505	03/10/2014	03/15/2047

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SCHEDULE D - PART 1

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

E109

1 CUSIP Identification	2 Description	Codes			6 NAIC Design- nation	7 Actual Cost	Fair Value		10 Par Value	11 Book / Adjusted Carrying Value	Change in Book/Adjusted Carrying Value				Interest				Dates		
		3 Code	4 F o r e i g n CHAR	5 Bond CHAR			8 Rate Used To Obtain Fair Value	9 Fair Value			12 Unrealized Valuation Increase / (Decrease)	13 Current Year's (Amortization) / Accretion	14 Current Year's Other -Than- Temporary Impairment Recognized	15 Total Foreign Exchange Change in B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date
3499999	Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securit					35,672,419	X X X	35,455,144	34,594,481	35,498,780		(82,635)			X X X	X X X	X X X	99,871	892,670	X X X	X X X
02006W-AD-1	ALLY AUTO RECEIVABLES TRUST 14 2 A		4		1FE	749,924	100.499	753,743	750,000	749,968		18			1.840	1.840	MON	613	13,800	09/17/2014	01/15/2020
126802-CR-6	CABELAS MASTER CREDIT CARD TR 13 2		4		1FE	500,000	100.421	502,110	500,000	500,000					1.418	1.430	MON	320	5,639	08/07/2013	08/16/2021
14041N-DX-6	CAPITAL ONE MULTI-ASSET 07 A7 A7		4		1FE	173,971	103.194	154,791	150,000	154,599		(6,442)		5.750	1.380	MON	383	8,625	12/10/2013	07/15/2020	
14310G-AA-8	CARLYLE GLOBAL MARKET STRATEGI 13		4		1FE	1,995,800	99.971	1,999,420	2,000,000	2,000,000		726		2.143	2.160	JAJO	8,444	34,409	06/10/2013	07/15/2025	
14310K-AC-5	CARLYLE GLOBAL MARKET STRATEGI 13		4		1FE	500,000	100.158	500,790	500,000	500,000				2.493	2.520	JAJO	2,481	10,391	10/18/2013	10/15/2025	
143127-AD-0	CARMAX AUTO OWNER TRUST 15 2 A4		4		1FE	499,868	99.980	499,900	500,000	499,919		28		1.800	1.800	MON	400	9,000	05/06/2015	03/15/2021	
15200W-AC-9	CENTERPOINT ENERGY TRANSITION 12		4		1FE	1,249,991	101.614	1,270,187	1,250,000	1,250,000				3.028	3.020	AO	7,991	37,853	01/11/2012	10/15/2025	
161571-FT-6	CHASE ISSUANCE TRUST 12 A10 A10		4		1FE	248,857	100.109	250,273	250,000	249,837		218		1.028	1.100	MON	114	1,828	08/22/2013	12/16/2019	
17119Y-AC-1	CHRYSLER CAPITAL AUTO RECV 14 BA A		4		1FE	240,390	100.012	240,465	240,436	240,428		(117)		1.270	1.270	MON	136	3,054	09/18/2014	05/15/2019	
17305E-EE-1	CITIBANK CREDIT CARD ISSUANCE 08 A1		4		1FE	231,047	104.336	208,672	200,000	208,332		(7,458)		5.350	1.510	FA	4,280	10,700	11/22/2013	02/07/2020	
12613S-AD-4	CNH EQUIPMENT TRUST 13 C A4		4		1FE	2,749,882	100.246	2,756,765	2,750,000	2,749,974		21		1.670	1.670	MON	2,041	45,925	08/20/2013	08/16/2021	
34531P-AC-5	FORD CREDIT AUTO OWNER TRUST 16 A		4		1FE	472,483	100.056	472,748	472,483	472,483				1.167	1.160	MON	246	3,713	01/20/2016	12/15/2018	
38137D-AA-5	GOLDENTREE LOAN OPPORTUNITIES 13		4		1FE	742,575	99.531	746,483	750,000	747,160		2,345		2.031	2.250	JAJO	2,878	13,103	06/09/2015	04/25/2025	
41284A-AD-0	HARLEY-DAVIDSON MOTORCYCLE TR 14		4		1FE	146,332	99.987	146,351	146,370	146,362		(24)		1.100	1.100	MON	72	1,610	04/08/2014	09/15/2019	
41284C-AE-4	HARLEY-DAVIDSON MOTORCYCLE TR 15		4		1FE	249,966	100.242	250,607	250,000	249,979		8		1.660	1.660	MON	184	4,150	05/20/2015	12/15/2022	
477879-AD-2	JOHN DEERE OWNER TRUST 13 B A4		4		1FE	1,835,018	100.007	1,835,501	1,835,372	1,835,326		(147)		1.390	1.390	MON	1,134	25,512	08/27/2013	12/16/2019	
67741Y-AA-6	OHIO PHASE-IN-RECOVERY FUNDING 13		4		1FE	234,517	99.711	233,844	234,521	234,521				0.958	0.950	JJ	1,123	2,247	07/23/2013	07/01/2018	
82651Y-AA-3	SIERRA RECEIVABLES FUNDING CO 13 1		4		1FE	73,850	99.687	73,635	73,866	73,850		(23)		1.590	1.600	MON	36	1,174	03/12/2013	11/20/2029	
82652B-AA-2	SIERRA RECEIVABLES FUNDING CO 13 2		4		1FE	229,309	99.766	228,780	229,317	229,309		(141)		2.280	2.280	MON	160	5,228	07/17/2013	11/20/2025	
82652D-AA-8	SIERRA RECEIVABLES FUNDING CO 14 2		4		1FE	66,648	99.817	66,537	66,659	66,648		(34)		2.050	2.050	MON	42	1,367	07/08/2014	06/20/2031	
82652J-AA-5	SIERRA RECEIVABLES FUNDING CO 15 3		4		1FE	380,398	99.483	378,504	380,471	380,398		(267)		2.580	2.580	MON	300	9,816	10/14/2015	09/20/2032	
98161J-AE-7	WORLD OMNI AUTO RECEIVABLES TR 15		4		1FE	2,595,863	100.107	2,599,191	2,596,413	2,596,081		(114)		1.750	1.750	MON	2,019	45,437	02/25/2015	04/15/2021	
3599999	Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Se					16,166,689	X X X	16,169,297	16,125,908	16,135,174		(11,403)			X X X	X X X	X X X	35,397	294,581	X X X	X X X
3899999	Subtotals - Industrial and Miscellaneous (Unaffiliated)					171,103,150	X X X	171,158,432	166,073,250	168,956,404		(7,448)	(458,252)		X X X	X X X	X X X	1,659,250	5,984,196	X X X	X X X
7799999	Totals - Issuer Obligations					220,710,249	X X X	226,159,440	211,597,000	217,035,027		(7,448)	(697,021)		X X X	X X X	X X X	2,667,464	9,262,706	X X X	X X X
7899999	Totals - Residential Mortgage-Backed Securities					44,285,693	X X X	43,153,760	42,389,892	44,054,116		(271,752)			X X X	X X X	X X X	120,132	1,158,901	X X X	X X X
7999999	Totals - Commercial Mortgage-Backed Securities					41,505,230	X X X	41,076,790	40,332,853	41,297,488		(99,571)			X X X	X X X	X X X	113,672	1,058,286	X X X	X X X
8099999	Totals - Other Loan-Backed and Structured Securities					16,166,689	X X X	16,169,297	16,125,908	16,135,174		(11,403)			X X X	X X X	X X X	35,397	294,581	X X X	X X X

SCHEDULE D - PART 1

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

1 CUSIP Identification	2 Description	Codes			6 NAIC Desig- nation	7 Actual Cost	Fair Value		10 Par Value	11 Book / Adjusted Carrying Value	Change in Book/Adjusted Carrying Value				Interest			Dates		
		3 Code	4 F o r e i g n	5 Bond CHAR			8 Rate Used To Obtain Fair Value	9 Fair Value			12 Unrealized Valuation Increase / (Decrease)	13 Current Year's (Amortization) / Accretion	14 Current Year's Other -Than- Temporary Impairment Recognized	15 Total Foreign Exchange Change in B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired
8199999 Totals – SVO Identified Funds							XXX							XXX	XXX	XXX			XXX	XXX
8399999 Total Bonds						322,667,861	XXX	326,559,287	310,445,653	318,521,805	(7,448)	(1,079,747)		XXX	XXX	XXX	2,936,665	11,774,474	XXX	XXX

E10.10

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1 CUSIP Identification	2 Description	Codes		5 Number of Shares	6 Book/ Adjusted Carrying Value	Fair Value		9 Actual Cost	Dividends			Change in Book/Adjusted Carrying Value				17 NAIC Market Indicator (a)	18 Date Acquired
		3 Code	4 F o r e i g n			7 Rate per Share Used to Obtain Fair Value	8 Fair Value		10 Declared But Unpaid	11 Amount Received During Year	12 Nonadmitted Declared But Unpaid	13 Unrealized Valuation Increase / (Decrease)	14 Current Year's Other -Than- Temporary Impairment Recognized	15 Total Change in B./A.C.V. (13 - 14)	16 Total Foreign Exchange Change in B./A.C.V.		
88579Y-10-1	3M COMPANY			1,200,000	214,284	178.570	214,284	201,568		2,664		12,716		12,716	L	06/02/2016	
00287Y-10-9	ABBVIE INC			7,000,000	438,340	62.620	438,340	456,108		15,960		23,660		23,660	L	10/27/2015	
025537-10-1	AMERICAN ELECTRIC POWER			8,600,000	541,456	62.960	541,456	590,164		7,820		(48,708)		(48,708)	L	12/09/2016	
110122-10-8	BRISTOL-MYERS SQUIBB CO			5,300,000	309,732	58.440	309,732	384,159		4,028		(74,427)		(74,427)	L	06/02/2016	
166764-10-0	CHEVRON CORP			3,600,000	423,720	117.700	423,720	375,443		7,740		48,277		48,277	L	07/07/2016	
17275R-10-2	CISCO SYSTEMS INC			17,400,000	525,828	30.220	525,828	513,848		13,860		43,769		43,769	L	12/09/2016	
191216-10-0	COCA-COLA CO/THE			12,700,000	526,542	41.460	526,542	562,052		8,925		(35,510)		(35,510)	L	12/09/2016	
20825C-10-4	CONOCOPHILLIPS			5,000,000	250,700	50.140	250,700	233,450		5,000		17,250		17,250	L	06/03/2014	
22822V-10-1	CROWN CASTLE INTL CORP			6,100,000	529,297	86.770	529,297	594,983		9,778		(65,686)		(65,686)	L	12/09/2016	
237194-10-5	DARDEN RESTAURANTS INC			5,600,000	407,232	72.720	407,232	378,362		6,272		28,870		28,870	L	06/02/2016	
25746U-10-9	DOMINION RESOURCES INC			7,100,000	543,789	76.590	543,789	546,142		7,000		(2,353)		(2,353)	L	12/09/2016	
26441C-20-4	DUKE ENERGY CORP			7,000,000	543,340	77.620	543,340	576,674		7,866		(33,334)		(33,334)	L	12/09/2016	
532457-10-8	ELI LILLY & CO			7,700,000	566,335	73.550	566,335	590,700		5,712		(24,365)		(24,365)	L	12/09/2016	
291011-10-4	EMERSON ELECTRIC CO			7,000,000	390,250	55.750	390,250	379,626		9,725		10,624		10,624	L	07/07/2016	
29364G-10-3	ENERGY CORP			4,000,000	293,880	73.470	293,880	325,233		6,880		(31,353)		(31,353)	L	07/07/2016	
369604-10-3	GENERAL ELECTRIC CO			13,400,000	423,440	31.600	423,440	415,381	3,216	6,164		8,059		8,059	L	03/24/2016	
370334-10-4	GENERAL MILLS INC			8,300,000	512,691	61.770	512,691	578,007		2,784		(65,316)		(65,316)	L	12/09/2016	
459200-10-1	INTL BUSINESS MACHINES CORP			2,700,000	448,173	165.990	448,173	412,088		7,560		36,086		36,086	L	07/07/2016	
478160-10-4	JOHNSON & JOHNSON			4,500,000	518,445	115.210	518,445	536,936		4,960		(18,491)		(18,491)	L	12/09/2016	
46625H-10-0	JP MORGAN CHASE & COMPANY			6,200,000	534,998	86.290	534,998	408,344		11,408		125,612		125,612	L	05/28/2015	
49456B-10-1	KINDER MORGAN INC			14,000,000	289,940	20.710	289,940	251,832		3,500		38,108		38,108	L	06/02/2016	
500754-10-6	KRAFT HEINZ COMPANY			6,300,000	550,116	87.320	550,116	555,231		5,760		(5,115)		(5,115)	L	12/09/2016	
539830-10-9	LOCKHEED MARTIN CORPORATION			1,700,000	424,898	249.940	424,898	424,609		5,899		289		289	L	07/07/2016	
580135-10-1	MCDONALDS CORP			3,400,000	413,848	121.720	413,848	418,871		9,248		(5,023)		(5,023)	L	03/24/2016	
58933Y-10-5	MERCK & CO INC			8,600,000	506,282	58.870	506,282	502,895	4,042	14,076		49,051		49,051	L	12/09/2016	
594918-10-4	MICROSOFT CORP			6,800,000	422,552	62.140	422,552	369,077		7,548		53,475		53,475	L	03/24/2016	
69007J-10-6	OUTFRONT MEDIA INC			15,268,000	379,715	24.870	379,715	360,936		10,382		18,780		18,780	L	07/07/2016	
713448-10-8	PEPSICO INC			5,100,000	533,613	104.630	533,613	546,701	2,784	2,784		(13,088)		(13,088)	L	12/09/2016	
717081-10-3	PFIZER INC			13,100,000	425,488	32.480	425,488	467,176		7,860		(41,688)		(41,688)	L	07/07/2016	
723484-10-1	PINNACLE WEST CAPITAL CORP			5,200,000	405,756	78.030	405,756	388,476				17,280		17,280	L	11/04/2016	
69351T-10-6	PPL CORPORATION			14,900,000	507,345	34.050	507,345	544,671	3,648	7,296		(37,326)		(37,326)	L	12/09/2016	
742718-10-9	PROCTER & GAMBLE CO/THE			6,200,000	521,296	84.080	521,296	521,294		12,226		20,776		20,776	L	12/09/2016	
744573-10-6	PUBLIC SERVICE ENTERPRISE GP			8,300,000	364,204	43.880	364,204	383,160		6,806		(18,956)		(18,956)	L	07/07/2016	
842587-10-7	SOUTHERN COMPANY			10,400,000	511,576	49.190	511,576	535,449		7,056		(23,873)		(23,873)	L	12/09/2016	
871829-10-7	SYSCO CORP			8,500,000	470,645	55.370	470,645	435,409		2,635		35,236		35,236	L	07/07/2016	
92343V-10-4	VERIZON COMMUNICATIONS			8,000,000	427,040	53.380	427,040	446,874		4,620		(19,834)		(19,834)	L	07/07/2016	

(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 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1 CUSIP Identification	2 Description	3 Codes		5 Number of Shares	6 Book/ Adjusted Carrying Value	7 Fair Value		9 Actual Cost	10 Dividends			13 Change in Book/Adjusted Carrying Value				17 NAIC Market Indicator (a)	18 Date Acquired
		3 Code	4 F o r e i g n			7 Rate per Share Used to Obtain Fair Value	8 Fair Value		10 Declared But Unpaid	11 Amount Received During Year	12 Nonadmitted Declared But Unpaid	13 Unrealized Valuation Increase / (Decrease)	14 Current Year's Other -Than- Temporary Impairment Recognized	15 Total Change in B./A.C.V. (13 - 14)	16 Total Foreign Exchange Change in B./A.C.V.		
931142-10-3	WAL-MART STORES INC			5,300,000	366,336	69.120	366,336	389,550	2,650	2,650		(23,214)		(23,214)		L	07/07/2016
9099999	Industrial and Miscellaneous (Unaffiliated)				16,463,122	X X X	16,463,122	16,601,479	16,340	262,452		258		258		X X X	X X X
05568#-10-9 14845#-10-6	BMIC SERVICE CORP THE CASTLE HILL INS COMPANY			100,000 1,000,000												K K	07/27/1997 11/01/2003
9199999	Parent, Subsidiaries, and Affiliates				1,350,844	X X X	1,350,844	1,000,000				29,782		29,782		X X X	X X X
9799999	Total Common Stocks				17,813,966	X X X	17,813,966	17,601,479	16,340	262,452		30,040		30,040		X X X	X X X
9899999	Total Preferred and Common Stocks				18,675,766	X X X	18,823,966	18,463,279	16,340	341,077		30,040		30,040		X X X	X X X

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(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
912810-RP-5	UNITED STATES TREASURY BOND		11/21/2016	BARCLAYS CAPITAL		3,986,891	4,000,000.00	2,320
912828-U4-0	UNITED STATES TREASURY NOTE		12/20/2016	CITIGROUP GLOBAL MARKETS		3,981,420	4,000,000.00	2,308
0599999	Subtotal - Bonds - U. S. Government				X X X	7,968,311	8,000,000.00	4,628
13063B-JE-3	CALIFORNIA ST		01/20/2016	SUNTRUST CAPITAL MARKETS		445,036	340,000.00	5,454
1799999	Subtotal - Bonds - U.S. States, Territories and Possessions				X X X	445,036	340,000.00	5,454
484008-MT-1	KANE CNTY IL SCH DIST #131 AUR		08/04/2016	MESIROW FINANCIAL INC.		500,000	500,000.00	
2499999	Subtotal - Bonds - U.S. Political Subdivisions of States				X X X	500,000	500,000.00	
02765U-CY-8	AMERICAN MUNI PWR-OHIO INC OHR		09/26/2016	BARCLAYS CAPITAL		391,937	295,000.00	2,325
130795-S4-0	CALIFORNIA ST STWD CMNTYS DEV		09/22/2016	VARIOUS		664,745	525,000.00	9,582
3138ET-DZ-6	FEDERAL NATIONAL MTG ASSOC #AL8219		06/28/2016	WELLS FARGO FINANCIAL		4,199,153	3,895,148.00	12,551
3138WE-C5-6	FEDERAL NATIONAL MTG ASSOC #AS4591		06/21/2016	SUNTRUST CAPITAL MARKETS		1,931,390	1,785,095.00	4,562
3138WG-6E-9	FEDERAL NATIONAL MTG ASSOC #AS7168		06/07/2016	GOLDMAN SACHS		7,580,276	7,190,421.00	8,389
31418B-6G-6	FEDERAL NATIONAL MTG ASSOC #MA2670		06/29/2016	SUNTRUST CAPITAL MARKETS		4,144,688	4,000,000.00	9,667
544652-6F-2	LOS ANGELES CA WSTWTR SYS REVE		09/01/2016	RAMIREZ & CO INC		1,360,200	1,000,000.00	15,501
59333P-W2-0	MIAMI-DADE CNTY FL AVIATION RE		08/04/2016	MERRILL LYNCH		250,000	250,000.00	
594712-PP-0	MICHIGAN ST UNIV REVENUES		09/22/2016	MORGAN STANLEY & CO		636,390	500,000.00	3,601
63948W-AR-3	NDSU RESEARCH & TECHNOLOGY PAR		07/15/2016	US BANCORP PIPER JAFFRAY		250,000	250,000.00	
64542W-BJ-8	NEW HOPE CULTURAL EDU FACS FIN		11/03/2016	US BANCORP PIPER JAFFRAY		250,000	250,000.00	
64542W-BK-5	NEW HOPE CULTURAL EDU FACS FIN		11/03/2016	US BANCORP PIPER JAFFRAY		1,000,000	1,000,000.00	
64972H-RB-0	NEW YORK CITY NY TRANSITIONAL		09/12/2016	FTN FINANCIAL SECURITIES CORP		882,120	630,000.00	7,169
69848A-AA-6	PANHANDLE TX ECON DEV CORP LEA		08/11/2016	HUTCHINSON SHOCKLEY		250,000	250,000.00	
709221-TF-2	PENNSYLVANIA ST TURNPIKE COMMI		07/08/2016	MELLON CAPITAL MARKETS		640,790	500,000.00	3,411
977100-DQ-6	WISCONSIN ST GEN FUND ANNUAL A		10/19/2016	STIFEL-HANIFEN DIVIS		496,460	500,000.00	3,017
3199999	Subtotal - Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations				X X X	24,928,149	22,820,664.00	79,775
053015-AE-3	AUTOMATIC DATA PROCESSNG		01/27/2016	CITIGROUP GLOBAL MARKETS		516,915	500,000.00	6,375
06054M-AE-3	BANC OF AMERICA COMM MOR 16-UB10 A4		05/20/2016	BANK OF AMERICA		1,287,415	1,250,000.00	660
12532L-AA-3	CGGS COMMERCIAL MORTGAGE TR 16 RNDA AFX		03/21/2016	CITIGROUP GLOBAL MARKETS		499,996	500,000.00	1,110
172967-KG-5	CITIGROUP INC		02/24/2016	CITIGROUP GLOBAL MARKETS		1,527,945	1,500,000.00	7,246
12593P-AW-2	COMM MORTGAGE TRUST 15 CR25 A4		01/14/2016	DEUTSCHE BANK		2,592,676	2,500,000.00	4,960
22546Q-AP-2	CREDIT SUISSE NEW YORK	D	02/24/2016	MORGAN STANLEY & CO		1,008,850	1,000,000.00	17,118
12636L-AX-8	CSAIL COMMERCIAL MORTGAGE TR 16 C5 A4		01/26/2016	CREDIT SUISSE FIRST BOSTON		2,524,998	2,500,000.00	1,938
23312V-AF-3	DEUTSCHE BANK COMMERCIAL MORTG 16-C3 A5		07/26/2016	DEUTSCHE BANK		772,493	750,000.00	602
26441C-AT-2	DUKE ENERGY CORP		10/13/2016	VARIOUS		990,883	1,000,000.00	1,719
34531P-AC-5	FORD CREDIT AUTO OWNER TRUST 16 A A2B		01/20/2016	CREDIT SUISSE FIRST BOSTON		750,000	750,000.00	
372546-AU-5	GEORGE WASHINGTON UNIVER		11/01/2016	RBC DAIN RAUSCHER INCORPORATED		869,618	750,000.00	4,969

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
46645U-AT-4	JP MORGAN CHASE COMMERCIAL MOR 16-JP4 A4		12/05/2016	JP MORGAN SECURITIES INC.		1,287,498	1,250,000.00	2,660
46645J-AD-4	JPMBB COMMERCIAL MORTGAGE 15 C33 A4		03/22/2016	CREDIT SUISSE FIRST BOSTON		3,463,535	3,250,000.00	9,189
46625H-QW-3	JPMORGAN CHASE & CO		04/28/2016	BARCLAYS CAPITAL		1,010,080	1,000,000.00	3,667
539830-BC-2	LOCKHEED MARTIN CORP		08/15/2016	US BANCORP		516,675	500,000.00	8,350
61766L-BS-7	MORGAN STANLEY BAML TRUST 16 C28 A4		02/12/2016	BANK OF AMERICA		4,377,236	4,250,000.00	10,041
61766E-BD-6	MORGAN STANLEY BAML TRUST 16 C29 A3		04/22/2016	MORGAN STANLEY & CO		757,482	750,000.00	255
61766E-BE-4	MORGAN STANLEY BAML TRUST 16 C29 A4		05/04/2016	MORGAN STANLEY & CO		2,343,723	2,250,000.00	1,478
61766N-BB-0	MORGAN STANLEY BAML TRUST 16-C30 A5		12/19/2016	FTN FINANCIAL SECURITIES CORP		475,820	500,000.00	834
68235P-AF-5	ONE GAS INC		07/19/2016	DEUTSCHE BANK		289,943	250,000.00	5,531
717081-EA-7	PFIZER INC		11/22/2016	JP MORGAN SECURITIES INC.		1,975,640	2,000,000.00	1,167
771196-BB-7	ROCHE HOLDING INC		11/29/2016	US BANCORP		1,020,280	1,000,000.00	5,031
87020P-AG-2	SWEDBANK AB	D	04/05/2016	VARIOUS		507,843	500,000.00	1,012
907818-DT-2	UNION PACIFIC CORP		04/13/2016	CITIGROUP GLOBAL MARKETS		773,681	665,000.00	6,857
911312-AZ-9	UNITED PARCEL SERVICE		10/19/2016	GOLDMAN SACHS		1,734,653	1,750,000.00	
913017-BT-5	UNITED TECHNOLOGIES CORP		07/26/2016	CITIGROUP GLOBAL MARKETS		878,520	750,000.00	5,438
91324P-CW-0	UNITEDHEALTH GROUP INC		12/15/2016	BANK OF AMERICA		1,997,920	2,000,000.00	
94989C-AW-1	WELLS FARGO COMMERCIAL MORT 15 C26 A3		06/08/2016	GOLDMAN SACHS		511,953	500,000.00	485
95000A-AU-1	WELLS FARGO COMMERCIAL MORT 15 P2 A4		12/13/2016	JP MORGAN SECURITIES INC.		1,303,418	1,250,000.00	1,984
95000L-AZ-6	WELLS FARGO COMMERCIAL MORT 16 C33 A4		03/18/2016	WELLS FARGO FINANCIAL		257,484	250,000.00	714
95000P-AE-4	WELLS FARGO COMMERCIAL MORTGAG 16-C37 A5		12/09/2016	WELLS FARGO FINANCIAL		1,029,954	1,000,000.00	2,213
3899999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)				X X X	39,855,127	38,665,000.00	113,603
8399997	Subtotal - Bonds - Part 3				X X X	73,696,623	70,325,664.00	203,460
8399998	Summary Item from Part 5 for Bonds				X X X	2,799,868	2,750,000.00	18,774
8399999	Total - Bonds				X X X	76,496,491	73,075,664.00	222,234
88579Y-10-1	3M COMPANY		06/02/2016	MORGAN STANLEY & CO	1,200.000	201,568		
025537-10-1	AMERICAN ELECTRIC POWER		12/09/2016	VARIOUS	8,600.000	590,164		
110122-10-8	BRISTOL-MYERS SQUIBB CO		06/02/2016	MORGAN STANLEY & CO	5,300.000	384,159		
166764-10-0	CHEVRON CORP		07/07/2016	VARIOUS	3,600.000	375,443		
17275R-10-2	CISCO SYSTEMS INC		12/09/2016	WEEDEN & CO	3,400.000	101,890		
191216-10-0	COCA-COLA CO/THE		12/09/2016	VARIOUS	12,700.000	562,052		
22822V-10-1	CROWN CASTLE INTL CORP		12/09/2016	VARIOUS	6,100.000	594,983		
237194-10-5	DARDEN RESTAURANTS INC		06/02/2016	MORGAN STANLEY & CO	5,600.000	378,362		
25746U-10-9	DOMINION RESOURCES INC		12/09/2016	VARIOUS	7,100.000	546,142		
26441C-20-4	DUKE ENERGY CORP		12/09/2016	VARIOUS	7,000.000	576,674		
532457-10-8	ELI LILLY & CO		12/09/2016	VARIOUS	7,700.000	590,700		
291011-10-4	EMERSON ELECTRIC CO		07/07/2016	VARIOUS	7,000.000	379,626		
29364G-10-3	ENTERGY CORP		07/07/2016	CLSA CALYON SECURITIES	4,000.000	325,233		
369604-10-3	GENERAL ELECTRIC CO		03/24/2016	MORGAN STANLEY & CO	13,400.000	415,381		

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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
370334-10-4	GENERAL MILLS INC		12/09/2016	VARIOUS	8,300.000	578,007		
459200-10-1	INTL BUSINESS MACHINES CORP		07/07/2016	WEEDEN & CO	2,700.000	412,088		
478160-10-4	JOHNSON & JOHNSON		12/09/2016	VARIOUS	4,500.000	536,936		
49456B-10-1	KINDER MORGAN INC		06/02/2016	MORGAN STANLEY & CO	14,000.000	251,832		
500754-10-6	KRAFT HEINZ COMPANY		12/09/2016	VARIOUS	6,300.000	555,231		
539830-10-9	LOCKHEED MARTIN CORPORATION		07/07/2016	CLSA CALYON SECURITIES	1,700.000	424,609		
580135-10-1	MCDONALDS CORP		03/24/2016	MORGAN STANLEY & CO	3,400.000	418,871		
58933Y-10-5	MERCK & CO INC		12/09/2016	VARIOUS	1,700.000	92,773		
594918-10-4	MICROSOFT CORP		03/24/2016	MORGAN STANLEY & CO	6,800.000	369,077		
69007J-10-6	OUTFRONT MEDIA INC		07/07/2016	CLSA CALYON SECURITIES	15,268.000	360,936		
713448-10-8	PEPSICO INC		12/09/2016	VARIOUS	5,100.000	546,701		
717081-10-3	PFIZER INC		07/07/2016	VARIOUS	23,900.000	843,838		
723484-10-1	PINNACLE WEST CAPITAL CORP		11/04/2016	WEEDEN & CO	5,200.000	388,476		
69351T-10-6	PPL CORPORATION		12/09/2016	VARIOUS	14,900.000	544,671		
742718-10-9	PROCTER & GAMBLE CO/THE		12/09/2016	VARIOUS	2,300.000	190,821		
744573-10-6	PUBLIC SERVICE ENTERPRISE GP		07/07/2016	CLSA CALYON SECURITIES	8,300.000	383,160		
842587-10-7	SOUTHERN COMPANY		12/09/2016	VARIOUS	10,400.000	535,449		
871829-10-7	SYSCO CORP		07/07/2016	CLSA CALYON SECURITIES	8,500.000	435,409		
92343V-10-4	VERIZON COMMUNICATIONS		07/07/2016	CLSA CALYON SECURITIES	8,000.000	446,874		
931142-10-3	WAL-MART STORES INC		07/07/2016	CLSA CALYON SECURITIES	5,300.000	389,550		
9099999	Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)				X X X	14,727,686	X X X	
9799997	Subtotal - Common Stocks - Part 3				X X X	14,727,686	X X X	
9799998	Summary Item from Part 5 for Common Stocks				X X X	15,083,553	X X X	
9799999	Total - Common Stocks				X X X	29,811,239	X X X	
9899999	Total - Preferred and Common Stocks				X X X	29,811,239	X X X	
9999999	Totals				X X X	106,307,730	X X X	222,234

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SCHEDULE D - PART 4

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

1 CUSIP Ident- ification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amort- ization)/ Accretion	13 Current Year's Other -Than- Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11 + 12 - 13)	15 Total Foreign Exchange Change in B./A.C.V.						
38373A-L2-0	GOVERNMENT NATIONAL		12/01/2016	PAYDOWN		105,510	105,510.00	110,889	106,636		(1,127)		(1,127)		105,510				2,456	07/20/2038
38376F-J3-7	GOVERNMENT NATIONAL		12/01/2016	PAYDOWN		8,897	8,897.00	9,823	9,130		(233)		(233)		8,897				219	08/20/2038
38378K-RR-2	GOVERNMENT NATIONAL		12/01/2016	PAYDOWN		266,397	266,397.00	273,868	266,629		(232)		(232)		266,397				1,886	03/16/2048
36296H-Q6-9	GOVERNMENT NATL MTG		12/01/2016	PAYDOWN		18,644	18,644.00	19,017	18,666		(22)		(22)		18,644				527	07/15/2038
36296Q-LY-3	GOVERNMENT NATL MTG		12/01/2016	PAYDOWN		32,347	32,347.00	33,074	32,453		(106)		(106)		32,347				685	03/15/2039
36296W-WP-7	GOVERNMENT NATL MTG		12/01/2016	PAYDOWN		216,192	216,192.00	221,056	218,106		(1,915)		(1,915)		216,192				6,389	02/15/2039
3620C6-EG-6	GOVERNMENT NATL MTG		12/01/2016	PAYDOWN		357,339	357,339.00	372,861	360,207		(2,869)		(2,869)		357,339				9,731	11/15/2040
36241K-YZ-5	GOVERNMENT NATL MTG		12/01/2016	PAYDOWN		55,600	55,600.00	56,712	55,751		(151)		(151)		55,600				1,417	01/15/2039
912810-DX-3	UNITED STATES TREASUR		11/15/2016	MATURITY		400,000	400,000.00	403,875	400,292		(292)		(292)		400,000				30,000	11/15/2016
912810-PX-0	UNITED STATES TREASUR		06/24/2016	RBC CAPITAL MARKETS		3,582,998	2,500,000.00	3,525,781	3,344,324		(13,820)		(13,820)		3,330,504		252,494	252,494	69,395	05/15/2038
912810-QK-7	UNITED STATES TREASUR		06/24/2016	BANK OF AMERICA		1,570,261	1,200,000.00	1,143,333	1,148,947		590		590		1,149,538		420,723	420,723	40,240	08/15/2040
912810-RJ-9	UNITED STATES TREASUR		06/24/2016	VARIOUS		3,369,832	3,000,000.00	3,322,746	3,316,212		(3,531)		(3,531)		3,312,681		57,151	57,151	53,723	11/15/2044
912828-M7-2	UNITED STATES TREASUR		02/03/2016	VARIOUS		5,557,103	5,550,000.00	5,539,474	5,539,603		406		406		5,540,008		17,094	17,094	7,857	11/30/2017
0599999	Subtotal - Bonds - U.S. Governments				X X X	15,541,120	13,710,926.00	15,032,509	14,816,956		(23,302)		(23,302)		14,793,657		747,462	747,462	224,525	X X X
796237-UR-4	SAN ANTONIO TX		02/01/2016	PREREFUNDED		60,000	60,000.00	68,404	60,225		(225)		(225)		60,000				1,500	02/01/2020
796237-UT-0	SAN ANTONIO TX		09/06/2016	SECURITY CALLED BY ISSUER		40,000	40,000.00	45,188	40,139		(139)		(139)		40,000				2,194	02/01/2020
2499999	Subtotal - Bonds - U.S. Political Subdivisions of States				X X X	100,000	100,000.00	113,592	100,364		(364)		(364)		100,000				3,694	X X X
31396V-4B-1	FANNIE MAE 07 58 FG		12/25/2016	PAYDOWN		14,004	14,004.00	14,004	14,004						14,004				59	06/25/2037
3136A5-TB-2	FANNIE MAE 12 33 GV		12/01/2016	PAYDOWN		106,704	106,704.00	113,973	107,192		(487)		(487)		106,704				2,034	07/25/2028
31331L-QZ-4	FEDERAL FARM CREDIT B		09/19/2016	WELLS FARGO FINANCIAL		1,002,120	1,000,000.00	1,049,410	1,004,012		(3,804)		(3,804)		1,000,208		1,912	1,912	56,465	10/03/2016
312943-7E-7	FEDERAL HOME LN MTG C		12/01/2016	PAYDOWN		146,409	146,409.00	146,478	146,417		(8)		(8)		146,409				3,420	12/01/2040
312944-FE-6	FEDERAL HOME LN MTG C		12/01/2016	PAYDOWN		297,851	297,851.00	291,774	297,307		543		543		297,851				6,627	12/01/2040
312962-VW-0	FEDERAL HOME LN MTG C		12/01/2016	PAYDOWN		10,592	10,592.00	11,452	10,780		(188)		(188)		10,592				293	11/01/2018
312962-ZK-2	FEDERAL HOME LN MTG C		12/01/2016	PAYDOWN		6,565	6,565.00	7,098	6,680		(114)		(114)		6,565				165	11/01/2018
312962-3G-6	FEDERAL HOME LN MTG C		12/01/2016	PAYDOWN		14,824	14,824.00	16,026	15,065		(241)		(241)		14,824				401	12/01/2018
312963-PY-1	FEDERAL HOME LN MTG C		12/01/2016	PAYDOWN		12,881	12,881.00	13,926	13,112		(230)		(230)		12,881				312	12/01/2018
31292S-AN-0	FEDERAL HOME LN MTG C		12/01/2016	PAYDOWN		47,612	47,612.00	48,534	47,674		(63)		(63)		47,612				886	09/01/2042
3128H8-CB-4	FEDERAL HOME LN MTG C		12/01/2016	PAYDOWN		7,127	7,127.00	7,706	7,248		(120)		(120)		7,127				182	10/01/2018
3128M4-CP-6	FEDERAL HOME LN MTG C		12/01/2016	PAYDOWN		7,677	7,677.00	7,565	7,661		16		16		7,677				197	12/01/2036
3128MJ-Q7-8	FEDERAL HOME LN MTG C		12/01/2016	PAYDOWN		137,219	137,219.00	143,440	137,778		(560)		(560)		137,219				3,026	02/01/2042
3128MJ-Q9-4	FEDERAL HOME LN MTG C		12/01/2016	PAYDOWN		42,939	42,939.00	45,678	43,174		(236)		(236)		42,939				936	03/01/2042
3128MJ-RV-4	FEDERAL HOME LN MTG C		12/01/2016	PAYDOWN		51,113	51,113.00	52,119	51,192		(79)		(79)		51,113				981	07/01/2042
3128MJ-R5-1	FEDERAL HOME LN MTG C		12/01/2016	PAYDOWN		20,273	20,273.00	21,262	20,345		(72)		(72)		20,273				375	10/01/2042
3128MM-K7-7	FEDERAL HOME LN MTG C		12/01/2016	PAYDOWN		33,391	33,391.00	34,813	33,617		(226)		(226)		33,391				832	07/01/2024
3128PP-YY-3	FEDERAL HOME LN MTG C		12/01/2016	PAYDOWN		7,510	7,510.00	8,024	7,575		(66)		(66)		7,510				162	10/01/2024
3128PP-4D-2	FEDERAL HOME LN MTG C		12/01/2016	PAYDOWN		8,331	8,331.00	8,557	8,352		(21)		(21)		8,331				203	10/01/2024
3128PR-FA-2	FEDERAL HOME LN MTG C		12/01/2016	PAYDOWN		115,304	115,304.00	119,984	115,934		(630)		(630)		115,304				3,233	04/01/2025
3128PR-M7-1	FEDERAL HOME LN MTG C		12/01/2016	PAYDOWN		334,957	334,957.00	346,916	337,448		(2,491)		(2,491)		334,957				8,124	05/01/2025

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SCHEDULE D - PART 4

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

1 CUSIP Ident- ification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amort- ization)/ Accretion	13 Current Year's Other -Than- Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11 + 12 - 13)	15 Total Foreign Exchange Change in B./A.C.V.						
3128PT-7B-5	FEDERAL HOME LN MTG C		12/01/2016	PAYDOWN		108,400	108,400.00	108,587	108,422		(22)		(22)		108,400				2,081	02/01/2026
3128PV-BD-1	FEDERAL HOME LN MTG C		12/01/2016	PAYDOWN		44,231	44,231.00	46,125	44,477		(246)		(246)		44,231				973	05/01/2026
3128PV-5E-6	FEDERAL HOME LN MTG C		12/01/2016	PAYDOWN		39,380	39,380.00	41,386	39,574		(193)		(193)		39,380				764	08/01/2026
3128Q0-VW-4	FEDERAL HOME LN MTG C		12/01/2016	PAYDOWN		167,240	167,240.00	175,393	168,111		(870)		(870)		167,240				2,322	07/01/2027
31306X-2A-0	FEDERAL HOME LN MTG C		11/14/2016	VARIOUS		2,019,993	1,992,862.00	2,081,072	2,062,359		(14,076)		(14,076)		2,048,283		(28,290)	(28,290)	44,371	10/01/2027
31306Y-KF-7	FEDERAL HOME LN MTG C		12/01/2016	PAYDOWN		448,710	448,710.00	468,551	450,706		(1,997)		(1,997)		448,710				4,464	11/01/2027
31307B-UU-2	FEDERAL HOME LN MTG C		09/22/2016	VARIOUS		2,779,865	2,695,907.00	2,790,685	2,777,410		(14,526)		(14,526)		2,762,884		16,981	16,981	51,374	04/01/2028
3132GM-KJ-0	FEDERAL HOME LN MTG C		12/01/2016	PAYDOWN		472,662	472,662.00	490,756	474,476		(1,814)		(1,814)		472,662				11,034	02/01/2042
3132GT-DJ-3	FEDERAL HOME LN MTG C		12/01/2016	PAYDOWN		685,431	685,431.00	712,634	688,935		(3,504)		(3,504)		685,431				13,897	05/01/2042
3132HL-A2-9	FEDERAL HOME LN MTG C		12/01/2016	PAYDOWN		26,922	26,922.00	28,640	27,062		(140)		(140)		26,922				537	08/01/2042
3132QU-AK-9	FEDERAL HOME LN MTG C		12/01/2016	PAYDOWN		187,145	187,145.00	193,637	187,393		(248)		(248)		187,145				3,845	11/01/2045
313382-AX-1	FEDERAL HOME LOAN BAN		02/09/2016	MORGAN STANLEY & CO		5,137,800	5,000,000.00	5,050,430	5,037,794		(529)		(529)		5,037,266		100,534	100,534	44,271	03/10/2023
31371L-PL-7	FEDERAL NATIONAL MTG		12/01/2016	PAYDOWN		56,320	56,320.00	58,098	56,600		(280)		(280)		56,320				1,329	05/01/2019
31400S-BR-9	FEDERAL NATIONAL MTG		12/01/2016	PAYDOWN		7,669	7,669.00	8,357	7,847		(178)		(178)		7,669				194	05/01/2018
31400S-CF-4	FEDERAL NATIONAL MTG		12/01/2016	PAYDOWN		6,170	6,170.00	6,725	6,321		(151)		(151)		6,170				151	04/01/2018
31401C-LJ-0	FEDERAL NATIONAL MTG		12/01/2016	PAYDOWN		8,706	8,706.00	9,488	8,892		(185)		(185)		8,706				235	05/01/2018
31401X-L4-7	FEDERAL NATIONAL MTG		12/01/2016	PAYDOWN		7,546	7,546.00	8,224	7,700		(154)		(154)		7,546				181	06/01/2018
31405D-KC-0	FEDERAL NATIONAL MTG		12/01/2016	PAYDOWN		8,134	8,134.00	8,861	8,312		(178)		(178)		8,134				235	07/01/2019
31407B-WY-1	FEDERAL NATIONAL MTG		12/01/2016	PAYDOWN		50,751	50,751.00	48,634	50,559		193		193		50,751				1,624	07/01/2035
31410G-ME-0	FEDERAL NATIONAL MTG		12/01/2016	PAYDOWN		2,277	2,277.00	2,300	2,278		(1)		(1)		2,277				24	09/01/2037
31410G-RJ-4	FEDERAL NATIONAL MTG		12/01/2016	PAYDOWN		10,299	10,299.00	11,127	10,500		(201)		(201)		10,299				236	12/01/2018
31410K-3R-3	FEDERAL NATIONAL MTG		12/01/2016	PAYDOWN		31,592	31,592.00	32,456	31,744		(152)		(152)		31,592				728	03/01/2018
31410P-P2-3	FEDERAL NATIONAL MTG		12/01/2016	PAYDOWN		410	410.00	414	410						410				18	09/01/2036
31412U-AJ-9	FEDERAL NATIONAL MTG		12/01/2016	PAYDOWN		17,439	17,439.00	18,058	17,519		(80)		(80)		17,439				484	03/01/2024
31412U-L7-3	FEDERAL NATIONAL MTG		12/01/2016	PAYDOWN		15,564	15,564.00	16,103	15,637		(74)		(74)		15,564				384	04/01/2024
31413J-FD-1	FEDERAL NATIONAL MTG		12/01/2016	PAYDOWN		3,162	3,162.00	3,177	3,162						3,162				94	09/01/2037
31417M-KJ-1	FEDERAL NATIONAL MTG		12/01/2016	PAYDOWN		15,298	15,298.00	15,836	15,371		(73)		(73)		15,298				377	09/01/2024
3138ED-2V-2	FEDERAL NATIONAL MTG		12/01/2016	PAYDOWN		16,015	16,015.00	17,102	16,043		(28)		(28)		16,015				256	04/01/2042
3138EK-H9-9	FEDERAL NATIONAL MTG		12/01/2016	PAYDOWN		87,367	87,367.00	91,633	87,752		(386)		(386)		87,367				1,241	01/01/2028
3138ET-DZ-6	FEDERAL NATIONAL MTG		12/01/2016	PAYDOWN		271,759	271,759.00	292,968	271,759		(665)		(665)		271,759				3,436	02/01/2046
3138M6-R2-5	FEDERAL NATIONAL MTG		12/01/2016	PAYDOWN		85,089	85,089.00	88,333	85,450		(361)		(361)		85,089				1,289	08/01/2027
3138W0-RB-7	FEDERAL NATIONAL MTG		12/01/2016	PAYDOWN		63,923	63,923.00	66,680	64,128		(205)		(205)		63,923				671	03/01/2043
3138W0-TZ-2	FEDERAL NATIONAL MTG		12/01/2016	PAYDOWN		267,004	267,004.00	278,519	268,166		(1,162)		(1,162)		267,004				4,574	02/01/2043
3138W1-YJ-0	FEDERAL NATIONAL MTG		12/01/2016	PAYDOWN		124,985	124,985.00	130,317	125,372		(387)		(387)		124,985				1,692	02/01/2043
3138W1-3L-9	FEDERAL NATIONAL MTG		12/01/2016	PAYDOWN		25,661	25,661.00	26,688	25,741		(80)		(80)		25,661				350	02/01/2028
3138W7-KH-6	FEDERAL NATIONAL MTG		12/01/2016	PAYDOWN		429,415	429,415.00	447,531	431,203		(1,788)		(1,788)		429,415				7,263	03/01/2043
3138WE-C5-6	FEDERAL NATIONAL MTG		12/01/2016	PAYDOWN		117,470	117,470.00	127,097	117,470		(257)		(257)		117,470				1,522	03/01/2045
3138WG-6E-9	FEDERAL NATIONAL MTG		12/01/2016	PAYDOWN		396,544	396,544.00	418,044	396,544		(500)		(500)		396,544				4,550	05/01/2046
31418A-HX-9	FEDERAL NATIONAL MTG		12/01/2016	PAYDOWN		75,283	75,283.00	79,294	75,644		(361)		(361)		75,283				1,243	08/01/2027
31418B-6G-6	FEDERAL NATIONAL MTG		12/01/2016	PAYDOWN		125,957	125,957.00	130,514	125,957		(160)		(160)		125,957				1,255	07/01/2046
31396H-J8-3	FREDDIE MAC 3114 PF		12/15/2016	PAYDOWN		53,931	53,931.00	54,209	53,952		(21)		(21)		53,931				235	02/15/2036
3137A4-ZH-3	FREDDIE MAC 3794 JH		12/01/2016	PAYDOWN		28,711	28,711.00	29,892	29,066		(355)		(355)		28,711				572	12/15/2023
3137AJ-RJ-5	FREDDIE MAC 3976 AE		12/01/2016	PAYDOWN		121,260	121,260.00	124,406	121,801		(540)		(540)		121,260				1,711	08/15/2029

SCHEDULE D - PART 4

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

1 CUSIP Ident- ification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date		
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amort- ization)/ Accretion	13 Current Year's Other -Than- Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11 + 12 - 13)	15 Total Foreign Exchange Change in B./A.C.V.								
71884A-PW-3 762315-HS-1 786129-DE-3	PHOENIX AZ CIVIC IMPT C RHODE ISLAND ST STUDE SACRAMENTO CNTY CA P		07/01/2016 12/01/2016 12/01/2016	PREREFUNDED SINK FUND PAYMENT SINK FUND PAYMENT		1,250,000 180,000 285,000	1,250,000.00 180,000.00 285,000.00	1,268,750 176,423 288,349	1,252,279 179,759 285,177		(2,279) 241 (177)		(2,279) 241 (177)		1,250,000 180,000 285,000					75,000 6,956 15,153	07/01/2035 12/01/2018 12/01/2018	
3199999	Subtotal - Bonds - U. S. Special Rev. and Special Assessment and all Non-Guar.				X X X	18,789,893	18,538,884.00	19,081,242	17,843,671		(58,227)		(58,227)		18,698,756		91,137	91,137	404,109	X X X		
E14.2	046353-AB-4 071813-BC-2 110122-AS-7 136375-BU-5 17119Y-AC-1 233050-AN-3 263534-BQ-1 34531P-AC-5 369550-AV-0 406216-BB-6 41284A-AD-0 438516-AX-4 458140-AL-4 477879-AD-2 46630E-AC-4 500255-AR-5 50179M-AE-1 58013M-EE-0 67741Y-AA-6 69121P-DE-0 713448-BJ-6 69353U-AB-7 75970N-BD-8 82651Y-AA-3 82652B-AA-2 82652D-AA-8 82652J-AA-5 845467-AL-3 87612E-AS-5 87612E-AZ-9 913017-BQ-1 927804-FK-5 92903P-AA-7 931142-DH-3 25468P-CK-0 98161J-AE-7	ASTRAZENECA PLC BAXTER INTERNATIONAL I BRISTOL-MYERS SQUIBB C CANADIAN NATL RAILWAY CHRYSLER CAPITAL AUTO DBUBS MORTGAGE TRUST E.I. DU PONT DE NEMOUR FORD CREDIT AUTO OWNE GENERAL DYNAMICS COR HALLIBURTON CO HARLEY-DAVIDSON MOTO HONEYWELL INTERNATIO INTEL CORP JOHN DEERE OWNER TRU JP MORGAN CHASE COMM KOHL'S CORPORATION LB-UBS COMMERCIAL MOR MCDONALDS CORP OHIO PHASE-IN-RECOVER OWNIT MORTGAGE LOAN PEPSICO INC PPL WEM LTD/WESTERN P RENAISSANCE HOME EQUI SIERRA RECEIVABLES FUN SIERRA RECEIVABLES FUN SIERRA RECEIVABLES FUN SIERRA RECEIVABLES FUN SOUTHWESTERN ENERGY TARGET CORP TARGET CORP UNITED TECHNOLOGIES C VIRGINIA ELEC & POWER C VORNADO DP LLC 10 VNO WAL-MART STORES INC WALT DISNEY COMPANY/T WORLD OMNI AUTO RECEI	D A D	11/15/2016 09/14/2016 11/15/2016 11/15/2016 12/15/2016 11/01/2016 12/15/2016 12/15/2016 11/15/2016 08/01/2016 12/15/2016 11/01/2016 11/15/2016 11/01/2016 11/15/2016 12/15/2016 10/01/2016 11/03/2016 08/11/2016 11/15/2016 07/01/2016 12/01/2016 11/07/2016 05/01/2016 12/01/2016 12/20/2016 12/20/2016 12/20/2016 12/20/2016 07/15/2016 11/15/2016 02/10/2016 12/01/2016 02/03/2016 12/10/2016 02/10/2016 11/15/2016 12/15/2016	MARKETAXESS VARIOUS GOLDMAN SACHS KEY BANC CAPITAL MARKETS PAYDOWN PAYDOWN MATURITY PAYDOWN WELLS FARGO FINANCIAL MATURITY PAYDOWN TENDER OFFER BARCLAYS CAPITAL PAYDOWN PAYDOWN CITIGROUP GLOBAL MARKETS PAYDOWN GOLDMAN SACHS PAYDOWN SECURITY CALLED BY ISSUER MATURITY PAYDOWN PAYDOWN PAYDOWN PAYDOWN VARIOUS KEY BANC CAPITAL MARKETS CITIGROUP GLOBAL MARKETS SECURITY CALLED BY ISSUER DEUTSCHE BANK PAYDOWN CREDIT SUISSE FIRST BOSTON US BANCORP PAYDOWN		1,037,810 111,712 1,103,095 1,000,330 509,564 452,341 276,000 277,517 1,249,038 750,000 103,630 369,835 501,410 414,628 1,810,508 1,598,240 1,359,825 1,048,450 278,134 25,316 67,705 500,000 66,508 41,908 156,589 47,933 307,815 1,441,675 526,805 1,032,820 2,465,774 2,562,775 153,577 3,549,735 1,088,760 403,587	1,000,000.00 100,000.00 1,104,000.00 1,000,000.00 509,564.00 452,341.00 276,000.00 277,517.00 1,250,000.00 750,000.00 103,630.00 350,000.00 500,000.00 414,628.00 1,810,508.00 1,500,000.00 1,359,825.00 1,000,000.00 278,134.00 25,316.00 60,000.00 500,000.00 66,508.00 41,908.00 156,589.00 47,933.00 307,815.00 1,500,000.00 500,000.00 1,000,000.00 2,250,000.00 2,500,000.00 153,577.00 3,500,000.00 1,000,000.00 403,587.00	1,141,730 115,006 1,091,481 1,012,720 509,467 452,341 277,656 277,517 1,237,760 753,383 103,603 359,975 499,750 414,548 1,964,017 1,513,303 1,381,605 1,118,420 278,130 18,602 59,948 499,475 66,509 41,899 156,584 47,926 307,756 1,496,730 575,680 1,000,420 2,478,170 2,528,825 153,577 3,518,620 1,144,970 403,501	1,075,492 108,957 1,097,582 1,004,640 509,396 452,341 276,236 277,517 1,243,130 750,937 103,589 352,772 499,857 414,401 1,833,873 1,508,460 1,381,605 1,036,336 278,134 24,566 59,948 499,962 66,509 41,877 156,443 47,892 307,489 1,496,973 543,987 1,000,273 2,338,417 2,518,107 153,484 3,513,967 1,058,792 403,301		(38,759) (993) 3,555 (4,640) 168 41 (236) 3,210 (937) 41 (1,033) 64 227 (23,365) (1,176) (21,780) (14,439) 750 15 38 (1) 31 146 41 327 132 (18,830) (5) (25,064) (296) 93 (227) (15,501) 286		(38,759) (993) 3,555 (4,640) 168 41 (236) 3,210 (937) 41 (1,033) 64 227 (23,365) (1,176) (21,780) (14,439) 750 15 38 (1) 31 146 41 327 (41,048) (18,830) (5) (25,064) (296) 93 (227) (15,501) 286		1,036,733 107,964 1,101,137 1,000,000 509,564 452,341 276,000 277,517 1,246,340 750,000 103,630 351,740 499,921 414,628 1,810,508 1,507,284 1,359,825 1,021,897 278,134 25,316 59,962 500,000 66,508 41,908 156,589 47,933 307,815 1,455,925 525,157 1,000,268 2,313,353 2,517,811 153,577 3,513,740 1,043,292 403,587			1,077 3,749 1,958 330 330 4,574 14,490 1,724 2,697 2,697 858 18,095 1,489 4,489 5,459 52,559 90,956 26,553 2,004 656 7,743 4,819 9,750 1,781 335 1,786 483 3,837 (14,250) 1,648 32,552 152,421 44,964 35,995 45,468	1,077 3,749 1,958 330 330 4,574 14,490 1,724 2,697 2,697 858 18,095 1,489 4,489 5,459 52,559 90,956 26,553 2,004 656 7,743 4,819 9,750 1,781 335 1,786 483 3,837 (14,250) 1,648 32,552 152,421 44,964 35,995 45,468	69,325 3,309 12,531 13,413 3,799 4,574 14,490 1,724 12,604 7,500 858 21,642 6,244 6,244 5,459 52,559 61,139 35,928 64,943 2,004 656 4,819 9,750 1,781 335 1,786 483 3,837 71,118 1,648 16,997 183,750 41,587 2,485 30,990 64,625 7,063	09/15/2017 03/15/2020 08/01/2017 12/15/2016 05/15/2019 11/10/2046 12/15/2016 12/15/2018 11/15/2017 08/01/2016 09/15/2019 03/01/2018 12/15/2017 12/16/2019 12/12/2043 11/01/2021 09/15/2039 03/01/2018 07/01/2018 01/25/2037 11/01/2018 05/01/2016 11/25/2035 11/20/2029 11/20/2025 06/20/2031 09/20/2032 01/23/2025 01/15/2018 01/15/2022 02/01/2019 01/15/2022 09/13/2028 04/11/2023 03/15/2019 04/15/2021

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	
										11	12	13	14	15							
CUSIP Identification	Description	Forfeign	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	
3899999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)				X X X	28,691,349	28,049,380.00	29,140,848	28,159,725			(158,158)	41,180	(199,338)		28,237,904		453,445	453,445	876,357	X X X
8399997	Subtotal - Bonds - Part 4				X X X	63,122,362	60,399,190.00	63,368,191	60,920,716			(240,051)	41,180	(281,231)		61,830,317		1,292,044	1,292,044	1,508,685	X X X
8399998	Summary Item from Part 5 for Bonds				X X X	2,918,416	2,750,000.00	2,799,868				(2,541)		(2,541)		2,797,327		121,089	121,089	56,500	X X X
8399999	Total - Bonds				X X X	66,040,778	63,149,190.00	66,168,059	60,920,716			(242,592)	41,180	(283,772)		64,627,644		1,413,133	1,413,133	1,565,185	X X X
E143	018802-10-8		03/24/2016	ALLIANT ENERGY CORP	5,900.00	426,124		373,518	368,455	5,063			5,063		373,518		52,605	52,605	3,466		
	025537-10-1		03/24/2016	AMERICAN ELECTRIC POW	6,800.00	442,204		386,102	396,236	(10,134)			(10,134)		386,102		56,102	56,102	3,808		
	110122-10-8		06/02/2016	BRISTOL-MYERS SQUIBB C	5,300.00	383,469		349,012	364,587	(15,575)			(15,575)		349,012		34,456	34,456	4,028		
	166764-10-0		03/24/2016	CHEVRON CORP	3,000.00	279,877		269,880	269,880						269,880		9,997	9,997	3,210		
	191216-10-0		03/24/2016	COCA-COLA CO/THE	8,500.00	384,064		346,619	365,160	(18,541)			(18,541)		346,619		37,445	37,445	2,975		
	209115-10-4		02/16/2016	CONSOLIDATED EDISON IN	4,300.00	302,126		266,287	276,361	(10,074)			(10,074)		266,287		35,839	35,839	2,881		
	22822V-10-1		06/02/2016	CROWN CASTLE INTL COR	4,500.00	409,183		377,604	389,025	(11,421)			(11,421)		377,604		31,579	31,579	3,983		
	237194-10-5		03/24/2016	DARDEN RESTAURANTS IN	5,600.00	369,143		331,010	356,384	(25,374)			(25,374)		331,010		38,133	38,133	2,800		
	25746U-10-9		07/07/2016	DOMINION RESOURCES IN	5,000.00	390,649		364,786	338,200	26,586			26,586		364,786		25,863	25,863	7,000		
	26441C-20-4		07/07/2016	DUKE ENERGY CORP	4,600.00	395,763		362,220	328,394	33,826			33,826		362,220		33,543	33,543	7,590		
	532457-10-8		07/07/2016	ELI LILLY & CO	5,600.00	446,469		422,211	471,856	(49,645)			(49,645)		422,211		24,257	24,257	5,712		
	29364G-10-3		07/07/2016	ENTERGY CORP	4,000.00	324,952		314,031	273,440	40,591			40,591		314,031		10,921	10,921	6,800		
	35086T-10-9		03/24/2016	FOUR CORNERS PROPERT	1,866.00	33,574		40,296	45,083	(4,787)			(4,787)		40,296		(6,722)	(6,722)	15,522		
	369604-10-3		03/24/2016	GENERAL ELECTRIC CO	13,400.00	414,007		365,876	417,410	(51,534)			(51,534)		365,876		48,130	48,130	6,164		
	40434L-10-5		03/24/2016	HP INC	9,500.00	113,810		134,227	112,480	21,747			21,747		134,227		(20,417)	(20,417)	2,356		
	478160-10-4		03/24/2016	JOHNSON & JOHNSON	3,100.00	335,144		316,408	318,432	(2,024)			(2,024)		316,408		18,737	18,737	2,325		
	G51502-10-5		07/19/2016	JOHNSON CONTROLS INTE		48											48	48			
	49456B-10-1		03/24/2016	KINDER MORGAN INC	14,000.00	244,976		208,880	208,880						208,880		36,096	36,096	1,750		
	500754-10-6		03/24/2016	KRAFT HEINZ COMPANY	4,800.00	366,390		348,696	349,248	(552)			(552)		348,696		17,694	17,694	5,520		
	539830-10-9		03/24/2016	LOCKHEED MARTIN CORP	1,700.00	372,797		334,987	369,155	(34,168)			(34,168)		334,987		37,810	37,810	2,805		
	580135-10-1		03/24/2016	MCDONALDS CORP	3,400.00	418,681		345,625	401,676	(56,051)			(56,051)		345,625		73,056	73,056	3,026		
	594918-10-4		03/24/2016	MICROSOFT CORP	6,800.00	367,854		323,067	377,264	(54,197)			(54,197)		323,067		44,788	44,788	2,448		
	69007J-10-6		06/02/2016	OUTFRONT MEDIA INC	15,268.00	344,585		333,300	333,300						333,300		11,285	11,285	5,191		
	69331C-10-8		03/24/2016	P G & E CORPORATION	1,200.00	70,718		64,318	63,828	490			490		64,318		6,400	6,400	546		
	713448-10-8		03/24/2016	PEPSICO INC	3,700.00	370,655		357,673	369,704	(12,031)			(12,031)		357,673		12,982	12,982	5,199		
	717081-10-3		07/24/2016	PFIZER INC	21,600.00	761,779		755,765	348,624	30,479			30,479		755,765		6,014	6,014	6,480		
	723484-10-1		03/24/2016	PINNACLE WEST CAPITAL	5,300.00	386,470		337,340	341,744	(4,404)			(4,404)		337,340		49,130	49,130	3,313		
	69351T-10-6		03/24/2016	PPL CORPORATION	9,600.00	354,303		309,592	327,648	(18,056)			(18,056)		309,592		44,711	44,711	7,272		
	744573-10-6		06/02/2016	PUBLIC SERVICE ENTERP	8,300.00	369,137		354,187	321,127	33,060			33,060		354,187		14,950	14,950	3,403		
	842587-10-7		03/24/2016	SOUTHERN COMPANY	6,300.00	318,908		285,800	294,777	(8,977)			(8,977)		285,800		33,109	33,109	3,418		
	871829-10-7		03/24/2016	SYSCO CORP	8,500.00	392,355		318,543	348,500	(29,957)			(29,957)		318,543		73,811	73,811	2,635		
	92343V-10-4		03/24/2016	VERIZON COMMUNICATIO	8,000.00	422,271		393,438	369,760	23,678			23,678		393,438		28,832	28,832	4,520		
	931142-10-3		07/07/2016	WAL-MART STORES INC	5,300.00	382,760		358,298	324,890	33,408			33,408		358,298		24,462	24,462	7,897		
	969457-10-0		03/24/2016	WILLIAMS COMPANIES INC	7,000.00	106,404		179,900	179,900						179,900		(73,496)	(73,496)	4,480		

SCHEDULE D - PART 4

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

1 CUSIP Ident- ification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amort- ization)/ Accretion	13 Current Year's Other -Than- Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11 + 12 - 13)	15 Total Foreign Exchange Change in B./A.C.V.						
98389B-10-0	XCEL ENERGY INC		02/16/2016	STIFEL-HANIFEN DIVIS	9,600.00	369,797		334,231	344,736	(10,505)			(10,505)		334,231		35,567	35,567	3,072	
9099999	Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)				X X X	11,871,446	X X X	10,963,727	10,766,144	(179,079)			(179,079)		10,963,727		907,717	907,717	153,595	X X X
9799997	Subtotal - Common Stocks - Part 4				X X X	11,871,446	X X X	10,963,727	10,766,144	(179,079)			(179,079)		10,963,727		907,717	907,717	153,595	X X X
9799998	Summary Item from Part 5 for Common Stocks				X X X	16,124,213	X X X	15,083,553							15,083,553		1,040,661	1,040,661	89,483	X X X
9799999	Total - Common Stocks				X X X	27,995,659	X X X	26,047,280	10,766,144	(179,079)			(179,079)		26,047,280		1,948,378	1,948,378	243,078	X X X
9899999	Total - Preferred and Common Stocks				X X X	27,995,659	X X X	26,047,280	10,766,144	(179,079)			(179,079)		26,047,280		1,948,378	1,948,378	243,078	X X X
9999999	Totals					94,036,437	X X X	92,215,339	71,686,860	(179,079)	(242,592)	41,180	(462,851)		90,674,924		3,361,511	3,361,511	1,808,263	X X X

E14.4

SCHEDULE D - PART 5

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

1 CUSIP Ident- ification	2 Description	3 F o r e i g n	4 Date Acquired	5 Name of Vendor	6 Disposal Date	7 Name of Purchaser	8 Par Value (Bonds) or Number of Shares (Stock)	9 Actual Cost	10 Consideration	11 Book/ Adjusted Carrying Value at Disposal	Change in Book/Adjusted Carrying Value					17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Interest and Dividends Received During Year	21 Paid for Accrued Interest and Dividends
											12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amort- ization)/ Accretion	14 Current Year's Other -Than- Temporary Impairment Recognized	15 Total Change in B./A.C.V. (12 + 13 - 14)	16 Total Foreign Exchange Change in B./A.C.V.					
9899999	Subtotal - Stocks						X X X	15,083,553	16,124,213	15,083,553							1,040,661	1,040,661	89,483	
9999999	Totals						X X X	17,883,421	19,042,629	17,880,880		(2,541)		(2,541)			1,161,750	1,161,750	145,983	18,774

E15.1

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1 CUSIP Identification	2 Description Name of Subsidiary, Controlled or Affiliated Company	3 Foreign	4 NAIC Company Code	5 ID Number	6 NAIC Valuation Method (See Purposes and Procedures Manual of the NAIC Investment Analysis Office)	7 Do Insurer's Assets Include Intangible Assets Connected with Holding of Such Company's Stock?	8 Total Amount of Such Intangible Assets	9 Book/ Adjusted Carrying Value	10 Nonadmitted Amount	Stock of Such Company Owned by Insurer on Statement Date	
										11 Number of Shares	12 % of Outstanding
14845#-10-6	The Castle Hill Insurance Company		11837	20-0317088	2CiB1	NO		1,350,844		1,000.000	100.000
1199999 Common Stocks - U.S. Property & Casualty Insurer								1,350,844		XXX	XXX
05568#-10-9	BMIC Service Corp		0	06-1490630	2CiB3	NO				100.000	100.000
1799999 Common Stocks - Other Affiliates										XXX	XXX
1899999 Total - Common Stocks								1,350,844		XXX	XXX
1999999 Totals								1,350,844		XXX	XXX

1. Amount of insurer's capital and surplus from the prior period's statutory statement reduced by any admitted EDP, goodwill and net deferred tax assets included therein: \$ 159,438,153
2. Total amount of intangible assets nonadmitted \$ 0

SCHEDULE D - PART 6 - SECTION 2

1 CUSIP Identification	2 Name of Lower-Tier Company	3 Name of Company Listed in Section 1 Which Controls Lower-Tier Company	4 Total Amount of Intangible Assets Included in Amount Shown in Column 8, Section 1	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5 Number of Shares	6 % of Outstanding
NONE					
0399999 Total				XXX	XXX

E16.1

SCHEDULE DA - PART 1

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

1 CUSIP Identification	2 Description	Codes		5 Date Acquired	6 Name of Vendor	7 Maturity Date	8 Book / Adjusted Carrying Value	Change in Book/Adjusted Carrying Value				13 Par Value	14 Actual Cost	Interest					21 Paid for Accrued Interest	
		3 Code	4 F o r e i g n					9 Unrealized Valuation Increase / (Decrease)	10 Current Year's (Amortization) / Accretion	11 Current Year's Other -Than- Temporary Impairment Recognized	12 Total Foreign Exchange Change in B./A.C.V.			15 Amount Due and Accrued Dec. 31 of Current Year on Bond Not in Default	16 Non-Admitted Due And Accrued	17 Rate of	18 Effective Rate of	19 When Paid		20 Amount Received During Year
09248U-87-4 608919-71-8	BLACKROCK LIQ FD FED TRST-IN FEDERATED GOVT OBLI FD-PRM			12/27/2016 12/16/2016	DIRECT DIRECT		460,739 5,272,436					460,739 5,272,436						MON MON	5	
8899999	Exempt Money Market Mutual Funds – as Identified by SVO						5,733,175					X X X	5,733,175			X X X	X X X	X X X	5	
9199999	TOTALS						5,733,175					X X X	5,733,175			X X X	X X X	X X X	5	

E17

- NONE** **Schedule DB - Part A - Section 1**
- NONE** **Schedule DB - Part A - Section 2**
- NONE** **Schedule DB - Part B - Section 1**
- NONE** **Schedule DB - Part B - Section 2**
- NONE** **Schedule DB - Part D - Section 1**
- NONE** **Schedule DB - Part D - Section 2**
- NONE** **Schedule DL - Part 1**
- NONE** **Schedule DL - Part 2**

NONE Schedule E - Part 2

SCHEDULE E – PART 3 – SPECIAL DEPOSITS

States, etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
			3 Book/Adjusted Carrying Value	4 Fair Value	5 Book/Adjusted Carrying Value	6 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	O	MA STATE DEPOSIT, LONGSHORE		1,239,084	1,233,976
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	O	ARGO, GENRE		21,498,159	23,456,074
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 Other Alien and Other	OT	X X X	X X X			
59. Total		X X X	X X X		22,737,243	24,690,050

DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898. Sum of remaining write-ins for Line 58 from overflow page		X X X	X X X			
5899. Totals (Lines 5801 - 5803 + 5898) (Line 58 above)		X X X	X X X			

OVERFLOW PAGE FOR WRITE-INS

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