



ANNUAL STATEMENT

For the Year Ended December 31, 2015
of the Condition and Affairs of the

IDS PROPERTY CASUALTY INSURANCE COMPANY

NAIC Group Code..... 4, 4 (Current Period) (Prior Period)	NAIC Company Code..... 29068	Employer's ID Number..... 39-1173498
Organized under the Laws of Wisconsin	State of Domicile or Port of Entry Wisconsin	Country of Domicile US
Incorporated/Organized..... December 6, 1972	Commenced Business..... January 24, 1973	
Statutory Home Office	3500 Packerland Drive..... De Pere WI US 54115-9070 <i>(Street and Number) (City or Town, State, Country and Zip Code)</i>	
Main Administrative Office	3500 Packerland Drive..... De Pere WI US..... 54115-9070 <i>(Street and Number) (City or Town, State, Country and Zip Code)</i>	920-330-5100 <i>(Area Code) (Telephone Number)</i>
Mail Address	3500 Packerland Drive..... De Pere WI US 54115-9070 <i>(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)</i>	
Primary Location of Books and Records	3500 Packerland Drive..... De Pere WI US 54115-9070 <i>(Street and Number) (City or Town, State, Country and Zip Code)</i>	920-330-5100 <i>(Area Code) (Telephone Number)</i>
Internet Web Site Address	www.ameriprise.com	
Statutory Statement Contact	Michelle W Papendick <i>(Name)</i> michelle.papendick@ampf.com <i>(E-Mail Address)</i>	920-330-5402 <i>(Area Code) (Telephone Number) (Extension)</i> 920-330-5603 <i>(Fax Number)</i>

OFFICERS

Name	Title	Name	Title
1. Kenneth John Ciak	President	2. Thomas Richard Moore	Secretary
3. James Louis Hamalainen	Treasurer	4.	

OTHER

Thomas John Boogaard	Vice President	Thomas Scott Botsford	Sr Vice President
Lisa Kay Jossart	Sr Vice President	Christopher Francis Malone	Sr Vice President
Jason Robert Manns #	Vice President	Rebecca Lea Roever	Sr Vice President
Gordon Howard Sissingh	Vice President		

DIRECTORS OR TRUSTEES

Thomas Scott Botsford	Kenneth John Ciak	James Louis Hamalainen	Christopher Francis Malone
Rebecca Lea Roever	Joseph Edward Sweeney	Michael Richard Greene	

State of..... Wisconsin
County of..... Brown

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) Kenneth J Ciak _____ 1. (Printed Name) President _____ (Title)	_____ (Signature) Michelle W Papendick _____ 2. (Printed Name) Asst Secretary _____ (Title)	_____ (Signature) Christopher F Malone _____ 3. (Printed Name) Asst Treasurer _____ (Title)
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Subscribed and sworn to before me
This 16th day of February 2016

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

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		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.....	4,875,074	0.3	4,875,074		4,875,074	0.3
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies.....		0.0			0	0.0
1.22 Issued by U.S. government sponsored agencies.....		0.0			0	0.0
1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities).....		0.0			0	0.0
1.4 Securities issued by states, territories and possessions and political subdivisions in the U.S.:						
1.41 States, territories and possessions general obligations.....	35,153,145	2.3	35,153,145		35,153,145	2.3
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations.....	105,073,821	7.0	105,073,823		105,073,823	7.0
1.43 Revenue and assessment obligations.....	684,720,375	45.7	684,720,375		684,720,375	45.7
1.44 Industrial development and similar obligations.....		0.0			0	0.0
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA.....		0.0			0	0.0
1.512 Issued or guaranteed by FNMA and FHLMC.....	104,917,173	7.0	104,917,173		104,917,173	7.0
1.513 All other.....	95,406,800	6.4	95,406,800		95,406,800	6.4
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA.....		0.0			0	0.0
1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-based securities issued or guaranteed by agencies shown in Line 1.521.....		0.0			0	0.0
1.523 All other.....		0.0			0	0.0
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities).....	306,949,582	20.5	306,949,582		306,949,582	20.5
2.2 Unaffiliated non-U.S. securities (including Canada).....	106,295,396	7.1	106,295,396		106,295,396	7.1
2.3 Affiliated securities.....		0.0			0	0.0
3. Equity interests:						
3.1 Investments in mutual funds.....		0.0			0	0.0
3.2 Preferred stocks:						
3.21 Affiliated.....		0.0			0	0.0
3.22 Unaffiliated.....		0.0			0	0.0
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated.....		0.0			0	0.0
3.32 Unaffiliated.....		0.0			0	0.0
3.4 Other equity securities:						
3.41 Affiliated.....	46,168,165	3.1	46,168,165		46,168,165	3.1
3.42 Unaffiliated.....		0.0			0	0.0
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated.....		0.0			0	0.0
3.52 Unaffiliated.....		0.0			0	0.0
4. Mortgage loans:						
4.1 Construction and land development.....		0.0			0	0.0
4.2 Agricultural.....		0.0			0	0.0
4.3 Single family residential properties.....		0.0			0	0.0
4.4 Multifamily residential properties.....		0.0			0	0.0
4.5 Commercial loans.....	18,646,435	1.2	18,646,435		18,646,435	1.2
4.6 Mezzanine real estate loans.....		0.0			0	0.0
5. Real estate investments:						
5.1 Property occupied by company.....	(1,661,133)	(0.1)	(1,661,133)		(1,661,133)	(0.1)
5.2 Property held for production of income (including \$.....0 of property acquired in satisfaction of debt).....		0.0			0	0.0
5.3 Property held for sale (including \$.....0 property acquired in satisfaction of debt).....		0.0			0	0.0
6. Contract loans.....		0.0			0	0.0
7. Derivatives.....		0.0			0	0.0
8. Receivables for securities.....		0.0			0	0.0
9. Securities lending (Line 10, Asset Page reinvested collateral).....		0.0		XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments.....	(8,328,043)	(0.6)	(8,328,043)		(8,328,043)	(0.6)
11. Other invested assets.....		0.0			0	0.0
12. Total invested assets.....	1,498,216,790	100.0	1,498,216,792	0	1,498,216,792	100.0

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year.....		(1,797,951)
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).....	102,246	102,246
3.	Current year change in encumbrances:		
3.1	Totals, Part 1, Column 13.....	533,964	
3.2	Totals, Part 3, Column 11.....		533,964
4.	Total gain (loss) on disposals, Part 3, Column 18.....		
5.	Deduct amounts received on disposals, Part 3, Column 15.....		
6.	Total foreign exchange change in book/adjusted carrying value:		
6.1	Totals, Part 1, Column 15.....		
6.2	Totals, Part 3, Column 13.....		0
7.	Deduct current year's other-than-temporary impairment recognized:		
7.1	Totals, Part 1, Column 12.....		
7.2	Totals, Part 3, Column 10.....		0
8.	Deduct current year's depreciation:		
8.1	Totals, Part 1, Column 11.....	499,394	
8.2	Totals, Part 3, Column 9.....		499,394
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....		(1,661,135)
10.	Deduct total nonadmitted amounts.....		
11.	Statement value at end of current period (Line 9 minus Line 10).....		(1,661,135)

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year.....		
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 7).....	19,025,000	
2.2	Additional investment made after acquisition (Part 2, Column 8).....		19,025,000
3.	Capitalized deferred interest and other:		
3.1	Totals, Part 1, Column 12.....		
3.2	Totals, Part 3, Column 11.....		0
4.	Accrual of discount.....		
5.	Unrealized valuation increase (decrease):		
5.1	Totals, Part 1, Column 9.....		
5.2	Totals, Part 3, Column 8.....		0
6.	Total gain (loss) on disposals, Part 3, Column 18.....		
7.	Deduct amounts received on disposals, Part 3, Column 15.....		378,565
8.	Deduct amortization of premium and mortgage interest points and commitment fees.....		
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
9.1	Totals, Part 1, Column 13.....		
9.2	Totals, Part 3, Column 13.....		0
10.	Deduct current year's other-than-temporary impairment recognized:		
10.1	Totals, Part 1, Column 11.....		
10.2	Totals, Part 3, Column 10.....		0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....		18,646,435
12.	Total valuation allowance.....		
13.	Subtotal (Line 11 plus Line 12).....		18,646,435
14.	Deduct total nonadmitted amounts.....		
15.	Statement value at end of current period (Line 13 minus Line 14).....		18,646,435

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

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

NONE**SCHEDULE D - VERIFICATION BETWEEN YEARS**

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year.....		1,284,409,725
2.	Cost of bonds and stocks acquired, Part 3, Column 7.....		426,885,855
3.	Accrual of discount.....		449,467
4.	Unrealized valuation increase (decrease):		
4.1	Part 1, Column 12.....		
4.2	Part 2, Section 1, Column 15.....		
4.3	Part 2, Section 2, Column 13.....	871,218	
4.4	Part 4, Column 11.....		871,218
5.	Total gain (loss) on disposals, Part 4, Column 19.....		1,860,777
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7.....		219,725,600
7.	Deduct amortization of premium.....		3,774,160
8.	Total foreign exchange change in book/adjusted carrying value:		
8.1	Part 1, Column 15.....		
8.2	Part 2, Section 1, Column 19.....		
8.3	Part 2, Section 2, Column 16.....		
8.4	Part 4, Column 15.....		0
9.	Deduct current year's other-than-temporary impairment recognized:		
9.1	Part 1, Column 14.....		
9.2	Part 2, Section 1, Column 17.....		
9.3	Part 2, Section 2, Column 14.....		
9.4	Part 4, Column 13.....		0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....		1,490,977,282
11.	Deduct total nonadmitted amounts.....		1,417,747
12.	Statement value at end of current period (Line 10 minus Line 11).....		1,489,559,535

SCHEDULE D - SUMMARY BY COUNTRY

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

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS Governments (Including all obligations guaranteed by governments)	1. United States.....	4,875,074	5,865,039	5,176,005	4,625,000
	2. Canada.....				
	3. Other Countries.....				
	4. Totals.....	4,875,074	5,865,039	5,176,005	4,625,000
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals.....	35,153,145	37,152,445	35,222,681	34,925,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals.....	105,073,821	109,496,333	105,053,981	106,845,000
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.....	885,044,348	931,929,520	888,857,290	863,601,175
Industrial and Miscellaneous and Hybrid Securities (Unaffiliated)	8. United States.....	306,949,582	304,516,376	307,750,160	303,226,029
	9. Canada.....				
	10. Other Countries.....	106,295,396	105,456,632	106,850,619	104,850,000
	11. Totals.....	413,244,978	409,973,008	414,600,779	408,076,029
Parent, Subsidiaries and Affiliates	12. Totals.....				
	13. Total Bonds.....	1,443,391,366	1,494,416,345	1,448,910,736	1,418,072,204
PREFERRED STOCKS Industrial and Miscellaneous (Unaffiliated)	14. United States.....				
	15. Canada.....				
	16. Other Countries.....				
	17. Totals.....	0	0	0	0
Parent, Subsidiaries and Affiliates	18. Totals.....				
	19. Total Preferred Stocks.....	0	0	0	0
COMMON STOCKS Industrial and Miscellaneous (Unaffiliated)	20. United States.....				
	21. Canada.....				
	22. Other Countries.....				
	23. Totals.....	0	0	0	0
Parent, Subsidiaries and Affiliates	24. Totals.....	47,585,912	47,585,912	44,432,911	
	25. Total Common Stocks.....	47,585,912	47,585,912	44,432,911	
	26. Total Stocks.....	47,585,912	47,585,912	44,432,911	
	27. Total Bonds and Stocks....	1,490,977,278	1,542,002,257	1,493,343,647	

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 Total Current Year	7 Column 6 as a % of Line 9.7	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
1. U.S. Governments											
1.1 NAIC 1.....	731,819		1,075,748	3,067,507		4,875,074	0.3	4,912,073	0.4	4,875,074	
1.2 NAIC 2.....						0	0.0		0.0		
1.3 NAIC 3.....						0	0.0		0.0		
1.4 NAIC 4.....						0	0.0		0.0		
1.5 NAIC 5.....						0	0.0		0.0		
1.6 NAIC 6.....						0	0.0		0.0		
1.7 Totals.....	731,819	0	1,075,748	3,067,507	0	4,875,074	0.3	4,912,073	0.4	4,875,074	0
2. All Other Governments											
2.1 NAIC 1.....						0	0.0		0.0		
2.2 NAIC 2.....						0	0.0		0.0		
2.3 NAIC 3.....						0	0.0		0.0		
2.4 NAIC 4.....						0	0.0		0.0		
2.5 NAIC 5.....						0	0.0		0.0		
2.6 NAIC 6.....						0	0.0		0.0		
2.7 Totals.....	0	0	0	0	0	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions, etc., Guaranteed											
3.1 NAIC 1.....			6,884,609	12,062,594		18,947,203	1.3	29,393,659	2.4	18,947,203	
3.2 NAIC 2.....			8,842,003	2,494,353	4,869,587	16,205,943	1.1		0.0	16,205,943	
3.3 NAIC 3.....						0	0.0		0.0		
3.4 NAIC 4.....						0	0.0		0.0		
3.5 NAIC 5.....						0	0.0		0.0		
3.6 NAIC 6.....						0	0.0		0.0		
3.7 Totals.....	0	0	15,726,612	14,556,947	4,869,587	35,153,146	2.4	29,393,659	2.4	35,153,146	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed											
4.1 NAIC 1.....	7,284,612	7,012,422	33,591,469	38,372,328		86,260,831	5.9	152,906,276	12.3	86,260,831	
4.2 NAIC 2.....			9,067,846	9,745,144		18,812,990	1.3	2,000,000	0.2	18,812,990	
4.3 NAIC 3.....						0	0.0		0.0		
4.4 NAIC 4.....						0	0.0		0.0		
4.5 NAIC 5.....						0	0.0		0.0		
4.6 NAIC 6.....						0	0.0		0.0		
4.7 Totals.....	7,284,612	7,012,422	42,659,315	48,117,472	0	105,073,821	7.1	154,906,276	12.4	105,073,821	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed											
5.1 NAIC 1.....	24,888,093	84,237,876	346,981,209	354,884,939	50,691,784	861,683,901	58.5	765,900,012	61.4	861,683,902	
5.2 NAIC 2.....			7,260,735	11,519,710		18,780,445	1.3	40,982,223	3.3	18,780,445	
5.3 NAIC 3.....			4,580,000			4,580,000	0.3	8,046,124	0.6	4,580,000	
5.4 NAIC 4.....						0	0.0		0.0		
5.5 NAIC 5.....						0	0.0		0.0		
5.6 NAIC 6.....						0	0.0		0.0		
5.7 Totals.....	24,888,093	84,237,876	358,821,944	366,404,649	50,691,784	885,044,346	60.1	814,928,359	65.3	885,044,347	0

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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 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 Total Current Year	7 Column 6 as a % of Line 9.7	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
6. Industrial and Miscellaneous (unaffiliated)											
6.1 NAIC 1.....	471,138	105,794,463	100,044,991	45,600,543		251,911,135	17.1	113,171,368	9.1	155,307,827	96,603,308
6.2 NAIC 2.....	29,497,646	134,171,036	27,162,807			190,831,489	13.0	130,183,233	10.4	132,753,983	58,077,506
6.3 NAIC 3.....						0	0.0		0.0		
6.4 NAIC 4.....						0	0.0		0.0		
6.5 NAIC 5.....						0	0.0		0.0		
6.6 NAIC 6.....						0	0.0		0.0		
6.7 Totals.....	29,968,784	239,965,499	127,207,798	45,600,543	0	442,742,624	30.1	243,354,601	19.5	288,061,810	154,680,814
7. Hybrid Securities											
7.1 NAIC 1.....						0	0.0		0.0		
7.2 NAIC 2.....						0	0.0		0.0		
7.3 NAIC 3.....						0	0.0		0.0		
7.4 NAIC 4.....						0	0.0		0.0		
7.5 NAIC 5.....						0	0.0		0.0		
7.6 NAIC 6.....						0	0.0		0.0		
7.7 Totals.....	0	0	0	0	0	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates											
8.1 NAIC 1.....						0	0.0		0.0		
8.2 NAIC 2.....						0	0.0		0.0		
8.3 NAIC 3.....						0	0.0		0.0		
8.4 NAIC 4.....						0	0.0		0.0		
8.5 NAIC 5.....						0	0.0		0.0		
8.6 NAIC 6.....						0	0.0		0.0		
8.7 Totals.....	0	0	0	0	0	0	0.0	0	0.0	0	0

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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 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 Total Current Year	7 Column 6 as a % of Line 9.7	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
9. Total Bonds Current Year											
9.1 NAIC 1.....	(d).....33,375,662	.....197,044,761	.....488,578,026	.....453,987,911	.....50,691,784	.....1,223,678,144	.....83.1	.....XXX	.....XXX	.....1,127,074,837	.....96,603,308
9.2 NAIC 2.....	(d).....29,497,646	.....134,171,036	.....52,333,391	.....23,759,207	.....4,869,587	.....244,630,867	.....16.6	.....XXX	.....XXX	.....186,553,361	.....58,077,506
9.3 NAIC 3.....	(d).....0	.....0	.....4,580,000	.....0	.....0	.....4,580,000	.....0.3	.....XXX	.....XXX	.....4,580,000	.....0
9.4 NAIC 4.....	(d).....0	.....0	.....0	.....0	.....0	.....0	.....0.0	.....XXX	.....XXX	.....0	.....0
9.5 NAIC 5.....	(d).....0	.....0	.....0	.....0	.....0	(c).....0	.....0.0	.....XXX	.....XXX	.....0	.....0
9.6 NAIC 6.....	(d).....0	.....0	.....0	.....0	.....0	(c).....0	.....0.0	.....XXX	.....XXX	.....0	.....0
9.7 Totals.....	.....62,873,308	.....331,215,797	.....545,491,417	.....477,747,118	.....55,561,371	(b).....1,472,889,011	.....100.0	.....XXX	.....XXX	.....1,318,208,198	.....154,680,814
9.8 Line 9.7 as a % of Col. 6.....	.....4.3	.....22.5	.....37.0	.....32.4	.....3.8	.....100.0	.....XXX	.....XXX	.....XXX	.....89.5	.....10.5
10. Total Bonds Prior Year											
10.1 NAIC 1.....	.....16,702,029	.....122,155,445	.....304,026,392	.....555,979,911	.....67,419,611	.....XXX	.....XXX	.....1,066,283,388	.....85.5	.....1,012,502,652	.....53,780,735
10.2 NAIC 2.....	.....33,394,408	.....86,058,051	.....18,017,579	.....30,843,947	.....4,851,471	.....XXX	.....XXX	.....173,165,456	.....13.9	.....142,776,829	.....30,388,627
10.3 NAIC 3.....			.....4,580,000	.....3,466,124		.....XXX	.....XXX	.....8,046,124	.....0.6	.....8,046,124	
10.4 NAIC 4.....						.....XXX	.....XXX	.....0	.....0.0		
10.5 NAIC 5.....						.....XXX	.....XXX	(c).....0	.....0.0		
10.6 NAIC 6.....						.....XXX	.....XXX	(c).....0	.....0.0		
10.7 Totals.....	.....50,096,437	.....208,213,496	.....326,623,971	.....590,289,982	.....72,271,082	.....XXX	.....XXX	(b).....1,247,494,968	.....100.0	.....1,163,325,605	.....84,169,362
10.8 Line 10.7 as a % of Col. 8.....	.....4.0	.....16.7	.....26.2	.....47.3	.....5.8	.....XXX	.....XXX	.....100.0	.....XXX	.....93.3	.....6.7
11. Total Publicly Traded Bonds											
11.1 NAIC 1.....	.....32,904,524	.....165,844,029	.....469,247,131	.....408,387,368	.....50,691,784	.....1,127,074,836	.....76.5	.....1,012,502,652	.....81.2	.....1,127,074,836	.....XXX
11.2 NAIC 2.....	.....9,999,044	.....104,513,313	.....43,412,211	.....23,759,207	.....4,869,587	.....186,553,362	.....12.7	.....142,776,829	.....11.4	.....186,553,362	.....XXX
11.3 NAIC 3.....			.....4,580,000			.....4,580,000	.....0.3	.....8,046,124	.....0.6	.....4,580,000	.....XXX
11.4 NAIC 4.....						.....0	.....0.0	.....0	.....0.0	.....0	.....XXX
11.5 NAIC 5.....						.....0	.....0.0	.....0	.....0.0	.....0	.....XXX
11.6 NAIC 6.....						.....0	.....0.0	.....0	.....0.0	.....0	.....XXX
11.7 Totals.....	.....42,903,568	.....270,357,342	.....517,239,342	.....432,146,575	.....55,561,371	.....1,318,208,198	.....89.5	.....1,163,325,605	.....93.3	.....1,318,208,198	.....XXX
11.8 Line 11.7 as a % of Col. 6.....	.....3.3	.....20.5	.....39.2	.....32.8	.....4.2	.....100.0	.....XXX	.....XXX	.....XXX	.....100.0	.....XXX
11.9 Line 11.7 as a % of Line 9.7, Col. 6, Section 9.....	.....2.9	.....18.4	.....35.1	.....29.3	.....3.8	.....89.5	.....XXX	.....XXX	.....XXX	.....89.5	.....XXX
12. Total Privately Placed Bonds											
12.1 NAIC 1.....	.....471,138	.....31,200,732	.....19,330,895	.....45,600,543		.....96,603,308	.....6.6	.....53,780,735	.....4.3	.....XXX	.....96,603,308
12.2 NAIC 2.....	.....19,498,602	.....29,657,723	.....8,921,180			.....58,077,505	.....3.9	.....30,388,627	.....2.4	.....XXX	.....58,077,505
12.3 NAIC 3.....						.....0	.....0.0	.....0	.....0.0	.....XXX	.....0
12.4 NAIC 4.....						.....0	.....0.0	.....0	.....0.0	.....XXX	.....0
12.5 NAIC 5.....						.....0	.....0.0	.....0	.....0.0	.....XXX	.....0
12.6 NAIC 6.....						.....0	.....0.0	.....0	.....0.0	.....XXX	.....0
12.7 Totals.....	.....19,969,740	.....60,858,455	.....28,252,075	.....45,600,543	.....0	.....154,680,813	.....10.5	.....84,169,362	.....6.7	.....XXX	.....154,680,813
12.8 Line 12.7 as a % of Col. 6.....	.....12.9	.....39.3	.....18.3	.....29.5	.....0.0	.....100.0	.....XXX	.....XXX	.....XXX	.....XXX	.....100.0
12.9 Line 12.7 as a % of Line 9.7, Col. 6, Section 9.....1.44.11.93.10.010.5XXXXXXXXXXXX10.5

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- (a) Includes \$.....154,680,813 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.
- (b) Includes \$.....4,475,737 current year, \$.....6,475,538 prior year of bonds with Z designations and \$.....0 current year, \$.....0 prior year of bonds with Z* designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement. "Z*" means the SVO could not evaluate the obligation because valuation procedures for the security class are under regulatory review.
- (c) Includes \$.....0 current year, \$.....0 prior year of bonds with 5* designations and \$.....0 current year, \$.....0 prior year of bonds with 6* designations. "5*" means the NAIC designation was assigned by the SVO in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.
- (d) Includes the following amount of non-rated short-term and cash equivalent bonds by NAIC designation: NAIC 1 \$.....0; NAIC 2 \$.....0; NAIC 3 \$.....0; NAIC 4 \$.....0; NAIC 5 \$.....0; NAIC 6 \$.....0.

SCHEDULE D - PART 1A - SECTION 2

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

	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 Total Current Year	7 Column 6 as a % of Line 9.5	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
Distribution by Type											
1. U.S. Governments											
1.1 Issuer Obligations.....	731,819		1,075,748	3,067,507		4,875,074	0.3	4,912,073	0.4	4,875,074	
1.2 Residential Mortgage-Backed Securities.....						0	0.0		0.0		
1.3 Commercial Mortgage-Backed Securities.....						0	0.0		0.0		
1.4 Other Loan-Backed and Structured Securities.....						0	0.0		0.0		
1.5 Totals.....	731,819	0	1,075,748	3,067,507	0	4,875,074	0.3	4,912,073	0.4	4,875,074	0
2. All Other Governments											
2.1 Issuer Obligations.....						0	0.0		0.0		
2.2 Residential Mortgage-Backed Securities.....						0	0.0		0.0		
2.3 Commercial Mortgage-Backed Securities.....						0	0.0		0.0		
2.4 Other Loan-Backed and Structured Securities.....						0	0.0		0.0		
2.5 Totals.....	0	0	0	0	0	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions, Guaranteed											
3.1 Issuer Obligations.....			15,726,611	14,556,947	4,869,587	35,153,145	2.4	29,393,659	2.4	35,153,145	
3.2 Residential Mortgage-Backed Securities.....						0	0.0		0.0		
3.3 Commercial Mortgage-Backed Securities.....						0	0.0		0.0		
3.4 Other Loan-Backed and Structured Securities.....						0	0.0		0.0		
3.5 Totals.....	0	0	15,726,611	14,556,947	4,869,587	35,153,145	2.4	29,393,659	2.4	35,153,145	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed											
4.1 Issuer Obligations.....	7,284,612	7,012,422	42,659,315	48,117,472		105,073,821	7.1	154,906,276	12.4	105,073,821	
4.2 Residential Mortgage-Backed Securities.....						0	0.0		0.0		
4.3 Commercial Mortgage-Backed Securities.....						0	0.0		0.0		
4.4 Other Loan-Backed and Structured Securities.....						0	0.0		0.0		
4.5 Totals.....	7,284,612	7,012,422	42,659,315	48,117,472	0	105,073,821	7.1	154,906,276	12.4	105,073,821	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed											
5.1 Issuer Obligations.....	13,260,209	45,239,158	282,395,923	253,670,449	40,099,984	634,665,723	43.1	628,783,912	50.4	634,665,723	
5.2 Residential Mortgage-Backed Securities.....	11,627,884	38,998,718	61,060,017	78,045,555	10,591,800	200,323,974	13.6	140,601,910	11.3	200,323,974	
5.3 Commercial Mortgage-Backed Securities.....						0	0.0		0.0		
5.4 Other Loan-Backed and Structured Securities.....			15,366,005	34,688,645		50,054,650	3.4	45,542,535	3.7	50,054,650	
5.5 Totals.....	24,888,093	84,237,876	358,821,945	366,404,649	50,691,784	885,044,347	60.1	814,928,357	65.3	885,044,347	0
6. Industrial and Miscellaneous (unaffiliated)											
6.1 Issuer Obligations.....	29,497,646	208,764,767	107,876,904			346,139,317	23.5	189,573,867	15.2	288,061,811	58,077,506
6.2 Residential Mortgage-Backed Securities.....						0	0.0		0.0		
6.3 Commercial Mortgage-Backed Securities.....						0	0.0		0.0		
6.4 Other Loan-Backed and Structured Securities.....	471,138	31,200,732	19,330,895	45,600,543		96,603,308	6.6	53,780,735	4.3	96,603,308	
6.5 Totals.....	29,968,784	239,965,499	127,207,799	45,600,543	0	442,742,625	30.1	243,354,602	19.5	288,061,811	154,680,814
7. Hybrid Securities											
7.1 Issuer Obligations.....						0	0.0		0.0		
7.2 Residential Mortgage-Backed Securities.....						0	0.0		0.0		
7.3 Commercial Mortgage-Backed Securities.....						0	0.0		0.0		
7.4 Other Loan-Backed and Structured Securities.....						0	0.0		0.0		
7.5 Totals.....	0	0	0	0	0	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates											
8.1 Issuer Obligations.....						0	0.0		0.0		
8.2 Residential Mortgage-Backed Securities.....						0	0.0		0.0		
8.3 Commercial Mortgage-Backed Securities.....						0	0.0		0.0		
8.4 Other Loan-Backed and Structured Securities.....						0	0.0		0.0		
8.5 Totals.....	0	0	0	0	0	0	0.0	0	0.0	0	0

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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 Total Current Year	7 Column 6 as a % of Line 9.5	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
9. Total Bonds Current Year											
9.1 Issuer Obligations.....	50,774,286	261,016,347	449,734,501	319,412,375	44,969,571	1,125,907,080	76.4	XXX	XXX	1,067,829,574	58,077,506
9.2 Residential Mortgage-Backed Securities.....	11,627,884	38,998,718	61,060,017	78,045,555	10,591,800	200,323,974	13.6	XXX	XXX	200,323,974	0
9.3 Commercial Mortgage-Backed Securities.....	0	0	0	0	0	0	0.0	XXX	XXX	0	0
9.4 Other Loan-Backed and Structured Securities.....	471,138	31,200,732	34,696,900	80,289,188	0	146,657,958	10.0	XXX	XXX	50,054,650	96,603,308
9.5 Totals.....	62,873,308	331,215,797	545,491,418	477,747,118	55,561,371	1,472,889,012	100.0	XXX	XXX	1,318,208,198	154,680,814
9.6 Line 9.5 as a % of Col. 6.....	4.3	22.5	37.0	32.4	3.8	100.0	XXX	XXX	XXX	89.5	10.5
10. Total Bonds Prior Year											
10.1 Issuer Obligations.....	43,960,010	185,996,442	294,758,549	427,335,134	55,519,652	XXX	XXX	1,007,569,787	80.8	977,181,159	30,388,627
10.2 Residential Mortgage-Backed Securities.....	6,136,426	20,715,346	26,665,422	70,333,287	16,751,429	XXX	XXX	140,601,910	11.3	140,601,910	0
10.3 Commercial Mortgage-Backed Securities.....	0	0	0	0	0	XXX	XXX	0	0.0	0	0
10.4 Other Loan-Backed and Structured Securities.....	0	1,501,709	5,200,000	92,621,561	0	XXX	XXX	99,323,270	8.0	45,542,535	53,780,735
10.5 Totals.....	50,096,436	208,213,497	326,623,971	590,289,982	72,271,081	XXX	XXX	1,247,494,967	100.0	1,163,325,604	84,169,362
10.6 Line 10.5 as a % of Col. 8.....	4.0	16.7	26.2	47.3	5.8	XXX	XXX	100.0	XXX	93.3	6.7
11. Total Publicly Traded Bonds											
11.1 Issuer Obligations.....	31,275,684	231,358,624	440,813,321	319,412,376	44,969,571	1,067,829,576	72.5	977,181,159	78.3	1,067,829,576	XXX
11.2 Residential Mortgage-Backed Securities.....	11,627,884	38,998,718	61,060,017	78,045,555	10,591,800	200,323,974	13.6	140,601,910	11.3	200,323,974	XXX
11.3 Commercial Mortgage-Backed Securities.....	0	0	0	0	0	0	0.0	0	0.0	0	XXX
11.4 Other Loan-Backed and Structured Securities.....	0	1,501,709	5,200,000	34,688,645	0	50,054,650	3.4	45,542,535	3.7	50,054,650	XXX
11.5 Totals.....	42,903,568	270,357,342	517,239,343	432,146,576	55,561,371	1,318,208,200	89.5	1,163,325,604	93.3	1,318,208,200	XXX
11.6 Line 11.5 as a % of Col. 6.....	3.3	20.5	39.2	32.8	4.2	100.0	XXX	XXX	XXX	100.0	XXX
11.7 Line 11.5 as a % of Line 9.5, Col. 6, Section 9.....	2.9	18.4	35.1	29.3	3.8	89.5	XXX	XXX	XXX	89.5	XXX
12. Total Privately Placed Bonds											
12.1 Issuer Obligations.....	19,498,602	29,657,723	8,921,180	0	0	58,077,505	3.9	30,388,627	2.4	XXX	58,077,505
12.2 Residential Mortgage-Backed Securities.....	0	0	0	0	0	0	0.0	0	0.0	XXX	0
12.3 Commercial Mortgage-Backed Securities.....	0	0	0	0	0	0	0.0	0	0.0	XXX	0
12.4 Other Loan-Backed and Structured Securities.....	471,138	31,200,732	19,330,895	45,600,543	0	96,603,308	6.6	53,780,735	4.3	XXX	96,603,308
12.5 Totals.....	19,969,740	60,858,455	28,252,075	45,600,543	0	154,680,813	10.5	84,169,362	6.7	XXX	154,680,813
12.6 Line 12.5 as a % of Col. 6.....	12.9	39.3	18.3	29.5	0.0	100.0	XXX	XXX	XXX	XXX	100.0
12.7 Line 12.5 as a % of Line 9.5, Col. 6, Section 9.....	1.4	4.1	1.9	3.1	0.0	10.5	XXX	XXX	XXX	XXX	10.5

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**Sch. DA - Verification
NONE**

**Sch. DB - Pt. A - Verification
NONE**

**Sch. DB - Pt. B - Verification
NONE**

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

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

**Sch. DB - Verification
NONE**

SCHEDULE E - VERIFICATION BETWEEN YEARS

Cash Equivalents

	1 Total	2 Bonds	3 Other (a)
1. Book/adjusted carrying value, December 31 of prior year.....	9,799,931	9,799,931	
2. Cost of cash equivalents acquired.....	3,314,005,727	3,314,005,727	
3. Accrual of discount.....	187,700	187,700	
4. Unrealized valuation increase (decrease).....	0		
5. Total gain (loss) on disposals.....	106	106	
6. Deduct consideration received on disposals.....	3,294,495,819	3,294,495,819	
7. Deduct amortization of premium.....	0		
8. Total foreign exchange change in book/adjusted carrying value.....	0		
9. Deduct current year's other-than-temporary impairment recognized.....	0		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	29,497,645	29,497,645	0
11. Deduct total nonadmitted amounts.....	0		
12. Statement value at end of current period (Line 10 minus Line 11).....	29,497,645	29,497,645	0

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

SCHEDULE A - PART 1

Showing all Real Estate OWNED December 31 of Current Year

1 Description of Property	2 Code	Location		5 Date Acquired	6 Date of Last Appraisal	7 Actual Cost	8 Amount of Encumbrances	9 Book/Adjusted Carrying Value Less Encumbrances	10 Fair Value Less Encumbrances	Change in Book/Adjusted Carrying Value Less Encumbrances					16 Gross Income Earned Less Interest on Encumbrances	17 Taxes, Repairs, and Expenses Incurred
		3 City	4 State							11 Current Year Depreciation	12 Current Year's Other-Than-Temporary Impairment Recognized	13 Current Year's Change in Encumbrances	14 Total Change in B./A.C.V. (13 - 11 - 12)	15 Total Foreign Exchange Change in B./A.C.V.		
Properties Occupied by the Reporting Entity - Administrative																
Home Office Building.....	O.....	De Pere.....	WI.....	08/27/1999	10/01/2004	.....22,677,965	.....15,643,615	.....(1,661,133)	.....(1,661,133)	.....499,394	.....	.....533,964	.....34,570	.....	.....4,234,482	.....2,212,910
0299999. Properties Occupied by the Reporting Entity - Administrative.....						.....22,677,965	.....15,643,615	.....(1,661,133)	.....(1,661,133)	.....499,394	.....0	.....533,964	.....34,570	.....0	.....4,234,482	.....2,212,910
0399999. Total - Properties Occupied by the Reporting Entity.....						.....22,677,965	.....15,643,615	.....(1,661,133)	.....(1,661,133)	.....499,394	.....0	.....533,964	.....34,570	.....0	.....4,234,482	.....2,212,910
0699999. Totals.....						.....22,677,965	.....15,643,615	.....(1,661,133)	.....(1,661,133)	.....499,394	.....0	.....533,964	.....34,570	.....0	.....4,234,482	.....2,212,910

SCHEDULE A - PART 2

Showing all Real Estate ACQUIRED and Additions Made During the Year

1	Location		4	5	6	7	8	9
Description of Property	2	3	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
Acquired by Purchase								
Home Office.....	DePere.....	WI.....	08/27/1999	VARIOUS.....	.....	.....	.....	.....102,246
0199999. Total - Acquired by Purchase.....					.....0	.....0	.....0	.....102,246
0399999. Totals.....					.....0	.....0	.....0	.....102,246

SCHEDULE A - PART 3

Showing all Real Estate DISPOSED During the Year, Including Payments During the Final Year on "Sales under Contract"

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book/Adjusted Carrying Value Less Encumbrances Prior Year	Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in B./A.C.V. (11 - 9 - 10)	Total Foreign Exchange Change in B./A. C. V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs and Expenses Incurred

NONE

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

1 Loan Number	2 Code	Location		5 Loan Type	6 Date Acquired	7 Rate of Interest	8 Book Value/Recorded Investment Excluding Accrued Interest	Change in Book Value/Recorded Investment					14 Value of Land and Buildings	15 Date of Last Appraisal or Valuation
		City	State					9 Unrealized Valuation Increase (Decrease)	10 Current Year (Amortization) Accretion	11 Current Year's Other-Than-Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Foreign Exchange Change in Book Value		
Mortgages in Good Standing - Commercial Mortgages - All Other														
290081000.....		Los Angeles.....	CA.....		.01/29/2015	3.880	2,388,783						12,770,000	12/05/2014
290081007.....		Chamblee.....	GA.....		.07/13/2015	3.750	1,966,666						4,200,000	07/08/2015
290081004.....		Portland.....	OR.....		.05/20/2015	3.290	4,934,976						9,100,000	02/11/2015
290081006.....		Eules.....	TX.....		.06/16/2015	3.650	1,640,844						3,250,000	04/22/2015
290081005.....		The Woodlands.....	TX.....		.06/24/2015	3.900	1,980,138						4,000,000	04/15/2015
290081003.....		Austin.....	TX.....		.04/01/2015	3.850	1,450,079						2,250,000	02/27/2015
290081001.....		Chesapeake.....	VA.....		.02/02/2015	3.930	1,588,509						4,285,000	12/26/2014
290081002.....		Virginia Beach.....	VA.....		.03/02/2015	3.870	2,696,439						5,000,000	01/21/2015
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other.....							18,646,435	0	0	0	0	0	44,855,000	XXX
0899999. Total - Mortgages in Good Standing.....							18,646,435	0	0	0	0	0	44,855,000	XXX
3399999. Totals.....							18,646,435	0	0	0	0	0	44,855,000	XXX

General Interrogatory:

1. Mortgages in good standing \$.....0 unpaid taxes \$.....0 interest due and unpaid.
2. Restructured mortgages \$.....0 unpaid taxes \$.....0 interest due and unpaid.
3. Mortgages with overdue interest over 90 days not in process of foreclosure \$.....0 unpaid taxes \$.....0 interest due and unpaid.
4. Mortgages in process of foreclosure \$.....0 unpaid taxes \$.....0 interest due and unpaid.

SCHEDULE B - PART 2

Showing all Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Rate of Interest	7 Actual Cost at Time of Acquisition	8 Additional Investment Made After Acquisition	9 Value of Land and Buildings
	2 City	3 State						
Mortgages in Good Standing - Commercial Mortgages - All Other								
290081000.....	Los Angeles.....	CA.....		01/29/2015.....	3.880.....	2,425,000.....		12,770,000.....
290081007.....	Chamblee.....	GA.....		07/13/2015.....	3.750.....	2,000,000.....		4,200,000.....
290081004.....	Portland.....	OR.....		05/20/2015.....	3.290.....	5,000,000.....		9,100,000.....
290081003.....	Austin.....	TX.....		04/01/2015.....	3.850.....	1,500,000.....		2,250,000.....
290081006.....	Eules.....	TX.....		06/16/2015.....	3.650.....	1,700,000.....		3,250,000.....
290081005.....	The Woodlands.....	TX.....		06/24/2015.....	3.900.....	2,000,000.....		4,000,000.....
290081001.....	Chesapeake.....	VA.....		02/02/2015.....	3.930.....	1,650,000.....		4,285,000.....
290081002.....	Virginia Beach.....	VA.....		03/02/2015.....	3.870.....	2,750,000.....		5,000,000.....
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other.....						19,025,000.....	0.....	44,855,000.....
0899999. Total - Mortgages in Good Standing.....						19,025,000.....	0.....	44,855,000.....
3399999. Totals.....						19,025,000.....	0.....	44,855,000.....

SCHEDULE B - PART 3

Showing all Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment					14 Book Value/Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal	
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)						13 Total Foreign Exchange Change in Book Value
Mortgages With Partial Repayments																	
290081000.....	Los Angeles.....	CA.....		01/29/2015.....													.....0
290081007.....	Chamblee.....	GA.....		07/13/2015.....													.....0
290081004.....	Portland.....	OR.....		05/20/2015.....													.....0
290081003.....	Austin.....	TX.....		04/01/2015.....													.....0
290081006.....	Eules.....	TX.....		06/16/2015.....													.....0
290081005.....	The Woodlands.....	TX.....		06/24/2015.....													.....0
290081001.....	Chesapeake.....	VA.....		02/02/2015.....													.....0
290081002.....	Virginia Beach.....	VA.....		03/02/2015.....													.....0
0299999. Total - Mortgages With Partial Repayments.....						.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0
0599999. Total Mortgages.....						.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0

Sch. BA - Pt. 1
NONE

Sch. BA - Pt. 2
NONE

Sch. BA - Pt. 3
NONE

SCHEDULE D - PART 1

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

1	2					6	7		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates		
							8	9			12	13	14	15	16	17	18	19	20	21	22	
CUSIP Identification	Description					NAIC Designation	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
U.S. Government - Issuer Obligations																						
912810	DW	5	US Treasury 7.25% Unsecured Bond 5/15/2016	SD	1	1	877,216	102,422	742,559	725,000	731,819	(17,803)		7.250	4.664	FA	7,693	52,563	277,063	02/14/2006	05/15/2016	
912810	EQ	7	US Treasury 6.25% Unsecured Bond 8/15/2023	SD	1	1	1,141,508	129,070	1,290,703	1,000,000	1,075,748	(7,994)		6.250	5.039	FA	23,607	62,500	277,063	05/23/2006	08/15/2023	
912810	EW	4	US Treasury 6% Unsecured Bond 2/15/2026	SD	1	1	1,465,234	133,512	1,735,652	1,300,000	1,403,193	(7,718)		6.000	4.988	FA	29,462	78,000	277,063	05/29/2009	02/15/2026	
912810	FG	8	US Treasury 5.25% Unsecured Bond 2/15/2029	SD	1	1	1,692,047	131,008	2,096,125	1,600,000	1,664,314	(3,483)		5.250	4.830	FA	31,728	84,000	277,063	04/16/2008	02/15/2029	
0199999	U.S. Government - Issuer Obligations							5,176,005	XXX	5,865,039	4,625,000	4,875,074	.0	(36,998)	.0	XXX	XXX	XXX	92,490	277,063	XXX	XXX
0599999	Total - U.S. Government							5,176,005	XXX	5,865,039	4,625,000	4,875,074	.0	(36,998)	.0	XXX	XXX	XXX	92,490	277,063	XXX	XXX
U.S. States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																						
13062R	J9	0	CALIFORNIA ST GO BOND 4.625% 3/1/2029		1	1FE	1,976,060	100,719	2,014,380	2,000,000	1,983,336	.896		4.625	4.711	MS	30,833	92,500	1,471,464	01/03/2006	03/01/2029	
13063B	RZ	7	CALIFORNIA ST GO BOND 5% 2/1/2032		1	1FE	1,101,650	116,354	1,163,540	1,000,000	1,066,813	(9,606)		5.000	3.761	FA	20,833	50,000	1,471,464	03/02/2012	02/01/2032	
13063C	XM	7	CALIFORNIA ST GO BOND 2.9% 12/1/2024		1	1FE	1,800,000	101,107	1,819,926	1,800,000	1,800,000			2.900	2.900	JD	4,350	4,640	1,471,464	10/09/2015	12/01/2024	
13063C	XN	5	CALIFORNIA ST GO BOND 3.15% 12/1/2026		1	1FE	4,000,000	101,059	4,042,360	4,000,000	4,000,000			3.150	3.150	JD	10,500	11,200	1,471,464	10/09/2015	12/01/2026	
452151	DQ	3	ILLINOIS ST GO BOND 4.75% 10/1/2027		1	1FE	1,962,420	100,349	2,006,980	2,000,000	1,975,838	1,492		4.750	4.886	AO	23,750	95,000	1,471,464	08/30/2004	10/01/2027	
452152	RV	5	ILLINOIS ST GO BOND 5% 4/1/2036		1	2FE	4,862,100	104,758	5,237,900	5,000,000	4,869,586	3,566		5.000	5.210	AO	62,500	250,000	1,471,464	12/11/2013	04/01/2036	
452152	TB	7	ILLINOIS ST GO BOND 5.5% 7/1/2033		1	2FE	5,071,200	108,961	5,448,050	5,000,000	5,055,960	(6,405)		5.500	5.308	JJ	137,500	275,000	1,471,464	07/11/2013	07/01/2033	
452152	VC	2	ILLINOIS ST GO BOND 5% 2/1/2026		1	2FE	3,226,800	109,171	3,275,130	3,000,000	3,199,040	(20,447)		5.000	4.030	FA	62,500	150,000	1,471,464	08/13/2014	02/01/2026	
452152	VL	2	ILLINOIS ST GO BOND 5.25% 2/1/2034		1	2FE	3,096,270	107,485	3,224,550	3,000,000	3,081,357	(8,051)		5.250	4.841	FA	65,626	157,499	1,471,464	02/07/2014	02/01/2034	
882721	NY	5	TEXAS ST GO BOND 4.5% 4/1/2030		1	1FE	4,095,341	104,727	4,319,989	4,125,000	4,103,421	1,057		4.500	4.550	AO	46,406	185,625	1,471,464	01/12/2007	04/01/2030	
93974C	WU	0	WASHINGTON ST GO BOND 5% 2/1/2033		1	1FE	4,030,840	114,991	4,599,640	4,000,000	4,017,795	(3,015)		5.000	4.900	FA	83,333	200,000	1,471,464	03/08/2011	02/01/2033	
1199999	U.S. States, Territories & Possessions - Issuer Obligations							35,222,681	XXX	37,152,445	34,925,000	35,153,145	.0	(40,513)	.0	XXX	XXX	XXX	548,131	1,471,464	XXX	XXX
1799999	Total - U.S. States, Territories & Possessions (Direct and Guaranteed)							35,222,681	XXX	37,152,445	34,925,000	35,153,145	.0	(40,513)	.0	XXX	XXX	XXX	548,131	1,471,464	XXX	XXX
U.S. Political Subdivisions of States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																						
050195	QJ	8	AUBREY TX ISD GO BOND 4.5% 2/15/2031		1	1FE	1,378,859	100,520	1,397,228	1,390,000	1,379,580	.470		4.500	4.569	FA	23,630	62,550	1,471,464	07/18/2014	02/15/2031	
050195	RE	8	AUBREY TX ISD GO BOND 4.5% 2/15/2031		1	1FE	887,705	100,520	899,654	895,000	887,987	.282		4.500	4.572	FA	15,215	20,138	1,471,464	02/25/2015	02/15/2031	
050195	RG	3	AUBREY TX ISD GO BOND 4.5% 2/15/2031		1	1FE	709,172	100,443	718,167	715,000	709,397	.225		4.500	4.572	FA	12,155	16,088	1,471,464	02/25/2015	02/15/2031	
052430	AZ	8	AUBREY TX ISD GO BOND 4.7% 8/1/2030		1	1FE	2,145,000	102,509	2,198,818	2,145,000	2,145,000			4.700	4.700	FA	42,006	100,815	1,471,464	08/08/2006	08/01/2030	
088365	DB	4	BEXAR TX HOSP GO BOND 5% 2/15/2028		1	1FE	7,046,900	106,746	7,472,220	7,000,000	7,012,422	(5,427)		5.000	4.911	FA	132,222	350,000	1,471,464	08/20/2008	02/15/2028	
167486	DS	5	CHICAGO IL GO BOND 5% 1/1/2034		1	2FE	3,417,159	100,000	3,565,000	3,565,000	3,425,911	4,513		5.000	5.340	JJ	89,125	178,250	1,471,464	01/06/2014	01/01/2034	
167486	NF	2	CHICAGO IL GO BOND 5.25% 1/1/2035		1	2FE	7,023,940	101,050	7,073,500	7,000,000	7,018,260	(3,123)		5.250	5.190	JJ	183,750	367,500	1,471,464	01/16/2014	01/01/2035	
167486	PF	0	CHICAGO IL GO BOND 5% 1/1/2034		1	2FE	5,918,166	100,000	6,000,000	6,000,000	5,923,130	2,555		5.000	5.110	JJ	150,000	300,000	1,471,464	03/19/2014	01/01/2034	
167486	PP	8	CHICAGO IL GO BOND 5% 1/1/2026		1	2FE	396,000	103,614	414,456	400,000	396,103	103		5.000	5.126	JJ	10,000		1,471,464	09/30/2015	01/01/2026	
167486	SZ	3	CHICAGO IL GO BOND 5.25% 1/1/2030		1	2FE	2,058,360	104,038	2,080,760	2,000,000	2,049,586	(4,961)		5.250	4.872	JJ	52,500	105,000	1,471,464	03/13/2014	01/01/2030	
167615	RX	3	CHICAGO IL PK DIST GO BOND 5.5% 1/1/2033		1	1FE	3,565,835	114,752	4,016,320	3,500,000	3,553,774	(5,283)		5.500	5.262	JJ	96,250	192,500	1,471,464	08/16/2013	01/01/2033	
179270	GK	3	CLACKAMAS OR SCH DIST GO BOND ZERO COUP 6/15/2023	@		1FE	1,908,495	85,223	2,105,008	2,470,000	1,978,777	51,412			3.330	MAT			1,471,464	08/01/2014	06/15/2023	
179270	GL	1	CLACKAMAS OR SCH DIST GO BOND ZERO COUP 6/15/2024	@		1FE	1,476,380	82,782	1,655,640	2,000,000	1,532,702	41,214			3.606	MAT			1,471,464	08/01/2014	06/15/2024	
180847	5T	8	CLACK CNTY NV GO BOND 5% 11/1/2030		1	1FE	3,047,880	103,683	3,110,490	3,000,000	3,008,228	(9,481)		5.000	4.660	MIN	25,000	150,000	1,471,464	06/09/2011	11/01/2030	
180847	M7	7	CLACK CNTY NV GO BOND 4.75% 11/1/2026		1	1FE	3,053,220	101,482	3,044,460	3,000,000	3,002,160	(6,315)		4.750	4.529	MIN	23,750	142,500	1,471,464	02/03/2006	11/01/2026	
213187	CH	8	COOK CO IL CMNTY CLG GO BOND 5.25% 12/1/2032		1	1FE	8,172,640	113,784	9,102,720	8,000,000	8,142,658	(14,387)		5.250	4.975	JD	35,000	420,000	1,471,464	10/10/2013	12/01/2032	
262633	MN	7	DU PAGE CNTY IL GO BOND 4.625% 1/1/2030		1	1FE	3,000,000	100,279	3,008,370	3,000,000	3,000,000			4.625	4.625	JJ	69,375	138,750	1,471,464	01/25/2006	01/01/2030	
265138	DR	5	DUNCANVILLE TX ISD GO BOND 4.625% 2/15/2029		1	1FE	2,947,950	100,534	3,016,020	3,000,000	2,963,528	1,964		4.625	4.751	FA	52,417	138,750	1,471,464	04/07/2006	02/15/2029	
388640	K8	6	GRAPEVINE ISD GO BOND 4.6% 8/15/2029		1	1FE	3,971,440	102,196	4,087,840	4,000,000	3,981,202	.971		4.600	4.647	FA	69,511	184,000	1,471,464	03/20/2006	08/15/2029	
483836	TM	4	ELGIN SD GO BOND 5% 1/1/2026		1	1FE	1,186,370	118,025	1,180,250	1,000,000	1,169,922	(16,448)		5.000	2.631	JJ	25,000	18,472	1,471,464	01/29/2015	01/01/2026	
487692	8G	3	KELLER TX ISD GO BOND 4.6% 8/15/2029		1	1FE	3,000,000	102,196	3,065,880	3,000,000	3,000,000			4.600	4.600	FA	52,133	138,000	1,471,464	10/05/2006	08/15/2029	

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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	Bond	NAIC	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							
603109 PB 9	MINERAL WELL TX ISD GO BOND 5%	2/15/2031	.....	.....	1	1FE	.....	916,458	.....	100,581	.....	880,084	.....	875,000	.....	879,173	.....	(37,142)	.....	5.000	1.077	FA	.....	16,528	.....	43,750	.....	11/26/2014	02/15/2031
603109 PP 8	MINERAL WELL TX ISD GO BOND 5%	2/15/2031	.....	.....	1	1FE	.....	395,467	.....	100,580	.....	397,291	.....	395,000	.....	395,051	.....	(391)	.....	5.000	4.893	FA	.....	7,461	.....	19,750	.....	11/26/2014	02/15/2031
607114 U3 7	MOBILE AL GO BOND 5.5%	2/15/2025	.....	.....	1	1FE	.....	6,000,000	.....	107,740	.....	6,464,400	.....	6,000,000	.....	6,000,000	.....		.....	5.500	5.500	FA	.....	124,667	.....	330,000	.....	07/24/2008	02/15/2025
667325 EA 8	NW ARKANSAS CMTY CLG GO BOND 4%	5/15/2025	.....	.....	1	1FE	.....	1,069,724	.....	111,516	.....	1,064,978	.....	955,000	.....	1,061,308	.....	(8,417)	.....	4.000	2.651	MN	.....	4,881	.....	27,483	.....	02/06/2015	05/15/2025
667325 EB 6	NW ARKANSAS CMTY CLG GO BOND 4%	5/15/2026	.....	.....	1	1FE	.....	608,284	.....	110,039	.....	605,215	.....	550,000	.....	604,036	.....	(4,248)	.....	4.000	2.801	MN	.....	2,811	.....	15,828	.....	02/06/2015	05/15/2026
717813 QX 0	PHILADELPHIA PA GO BOND 5%	7/15/2038	.....	.....	1	1FE	.....	4,110,320	.....	112,066	.....	4,482,640	.....	4,000,000	.....	4,092,812	.....	(9,328)	.....	5.000	4.651	JJ	.....	92,222	.....	200,000	.....	01/30/2014	07/15/2038
723295 AV 3	PINERY W CO MET GO BOND 4.7%	12/1/2032	.....	.....	1	1FE	.....	2,000,000	.....	100,853	.....	2,017,060	.....	2,000,000	.....	2,000,000	.....		.....	4.700	4.700	JD	.....	7,833	.....	94,000	.....	04/25/2007	12/01/2032
727199 DP 3	PLANO TX ISD GO BOND 4.6%	2/15/2028	.....	.....	1	1FE	.....	1,999,900	.....	100,529	.....	2,010,580	.....	2,000,000	.....	2,000,679	.....	(41)	.....	4.600	4.596	FA	.....	34,756	.....	92,000	.....	03/02/2006	02/15/2028
764076 DK 8	RICHLAND PA SCH DIST GO BOND 4%	11/15/2024	.....	.....	1	1FE	.....	545,925	.....	112,397	.....	561,985	.....	500,000	.....	540,686	.....	(3,958)	.....	4.000	2.951	MN	.....	2,556	.....	20,000	.....	07/30/2014	11/15/2024
774285 2K 5	ROCKWALL TX ISD GO BOND ZERO COUP	2/15/2023	.....	@	.....	1FE	.....	815,480	.....	86,473	.....	864,730	.....	1,000,000	.....	829,423	.....	13,943	.....	.....	2.888	MAT	.....	.....	.....	.....	.....	03/12/2015	02/15/2023
774285 2L 3	ROCKWALL TX ISD GO BOND ZERO COUP	2/15/2024	.....	@	.....	1FE	.....	989,876	.....	83,570	.....	1,061,339	.....	1,270,000	.....	1,007,836	.....	17,960	.....	.....	3.203	MAT	.....	.....	.....	.....	.....	03/12/2015	02/15/2024
799187 GW 3	SAN PATRICIO CNTY TX GO BOND 4.75%	4/1/2031	.....	.....	1	1FE	.....	2,000,000	.....	101,098	.....	2,021,960	.....	2,000,000	.....	2,000,000	.....		.....	4.750	4.750	AO	.....	23,750	.....	95,000	.....	08/07/2006	04/01/2031
845267 RA 3	SOUTHWEST TX ISD GO BOND 4.7%	2/1/2031	.....	.....	1	1FE	.....	2,110,736	.....	100,372	.....	2,127,886	.....	2,120,000	.....	2,113,185	.....	304	.....	4.700	4.730	FA	.....	41,516	.....	99,639	.....	08/11/2006	02/01/2031
876387 EF 4	TARRANT CNTY TX HOSP GO BOND 4.65%	2/15/2031	.....	.....	1	1FE	.....	2,235,938	.....	100,244	.....	2,255,490	.....	2,250,000	.....	2,240,470	.....	425	.....	4.650	4.689	FA	.....	39,525	.....	104,625	.....	03/07/2006	02/15/2031
87905R ED 1	TEHACHAPI VLY CA HTLHCR GO BOND 4%	11/1/2030	.....	.....	1	1FE	.....	2,794,935	.....	106,955	.....	3,026,826	.....	2,830,000	.....	2,799,345	.....	1,477	.....	4.000	4.098	MN	.....	18,867	.....	113,200	.....	05/31/2013	11/01/2030
947134 SU 7	WEATHERFORD TX ISD GO BOND 4.55%	2/15/2032	.....	.....	1	1FE	.....	3,000,000	.....	100,525	.....	3,015,750	.....	3,000,000	.....	3,000,000	.....		.....	4.550	4.550	FA	.....	51,567	.....	136,500	.....	11/10/2006	02/15/2032
950885 NS 8	WESTLACO TX ISD GO BOND 4.7%	2/15/2031	.....	.....	1	1FE	.....	2,160,539	.....	100,544	.....	2,181,805	.....	2,170,000	.....	2,163,072	.....	308	.....	4.700	4.730	FA	.....	38,530	.....	101,990	.....	08/15/2006	02/15/2031
974535 KW 5	WINNEBAGO & BOONE IL ISD GO BOND ZERO COUP	2/1/2022	.....	@	.....	1FE	.....	1,176,487	.....	83,098	.....	1,204,921	.....	1,450,000	.....	1,203,517	.....	27,030	.....	.....	3.367	MAT	.....	.....	.....	.....	.....	02/19/2015	02/01/2022
974535 KX 3	WINNEBAGO & BOONE IL ISD GO BOND ZERO COUP	2/1/2023	.....	@	.....	1FE	.....	1,116,805	.....	79,597	.....	1,154,157	.....	1,450,000	.....	1,144,149	.....	27,345	.....	.....	3.774	MAT	.....	.....	.....	.....	.....	02/19/2015	02/01/2023
974535 LK 0	ROCKFORD SD ISD GO BOND ZERO COUP	2/1/2022	.....	@	.....	1FE	.....	312,377	.....	83,098	.....	319,927	.....	385,000	.....	319,555	.....	7,177	.....	.....	3.367	MAT	.....	.....	.....	.....	.....	02/19/2015	02/01/2022
974535 LL 8	ROCKFORD SD ISD GO BOND ZERO COUP	2/1/2023	.....	@	.....	1FE	.....	400,509	.....	79,597	.....	413,904	.....	520,000	.....	410,316	.....	9,806	.....	.....	3.774	MAT	.....	.....	.....	.....	.....	02/19/2015	02/01/2023
977266 JQ 9	WISEBURN CA SCH DIST GO BOND 4.125%	8/1/2033	.....	.....	1	1FE	.....	1,982,750	.....	105,164	.....	2,150,604	.....	2,045,000	.....	1,988,881	.....	2,090	.....	4.125	4.350	FA	.....	35,148	.....	84,356	.....	12/19/2012	08/01/2033
1899999	U.S. Political Subdivisions of States, Territories & Possessions - Issuer Obligations							105,053,981	XXX	109,496,333	106,845,000	105,073,821	0	82,624	0	XXX	XXX	XXX	1,701,657	4,601,434	XXX	XXX
2499999	Total - U.S. Political Subdivisions of States, Territories & Possessions							105,053,981	XXX	109,496,333	106,845,000	105,073,821	0	82,624	0	XXX	XXX	XXX	1,701,657	4,601,434	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Issuer Obligations																														
01030L CK 9	ALABAMA INCENTIVES FING REV BOND 3.75%	9/1/2037	.....	.....	1	1FE	.....	3,936,200	.....	101,448	.....	4,057,920	.....	4,000,000	.....	3,941,289	.....	1,710	.....	3.750	3.851	MS	.....	50,000	.....	150,000	.....	10/11/2012	09/01/2037
010604 BN 5	ALABAMA PORT AUTH REV BOND 4.35%	10/1/2030	.....	.....	1	1FE	.....	2,406,250	.....	100,615	.....	2,515,375	.....	2,500,000	.....	2,430,499	.....	3,230	.....	4.350	4.612	AO	.....	27,188	.....	108,750	.....	01/10/2007	10/01/2030
01179P QR 1	ALASKA MUN REV BOND 5%	12/1/2031	.....	.....	1	1FE	.....	2,013,360	.....	103,119	.....	2,062,380	.....	2,000,000	.....	2,001,458	.....	(1,519)	.....	5.000	4.918	JD	.....	8,333	.....	100,000	.....	07/18/2006	12/01/2031
03255L GH 6	ANAHEIM CA PUB FIN REV BOND 5%	5/1/2024	.....	.....	1	1FE	.....	577,395	.....	121,779	.....	608,895	.....	500,000	.....	569,278	.....	(7,189)	.....	5.000	3.100	MN	.....	4,167	.....	24,097	.....	11/06/2014	05/01/2024
046518 AV 8	ATASCADERO CA REV BOND 4.875%	9/1/2028	.....	.....	1	1FE	.....	630,000	.....	100,148	.....	630,932	.....	630,000	.....	630,000	.....		.....	4.875	4.875	MS	.....	10,238	.....	30,713	.....	09/28/2005	09/01/2028
04780M SR 1	ATLANTA GA ARPT REV BOND 5%	1/1/2037	.....	.....	1	1FE	.....	523,370	.....	109,299	.....	546,495	.....	500,000	.....	515,684	.....	(2,239)	.....	5.000	4.399	JJ	.....	12,500	.....	25,000	.....	04/19/2012	01/01/2037
084208 BC 0	BERKELEY SD SCH DIST REV BOND 5.125%	12/1/2030	.....	.....	1	1FE	.....	3,285,723	.....	104,175	.....	3,385,688	.....	3,250,000	.....	3,253,942	.....	(4,106)	.....	5.125	4.988	JD	.....	13,880	.....	166,563	.....	07/07/2006	12/01/2030
100216 FC 9	BOSSIER LA UTILS REV BOND 5%	10/1/2024	.....	.....	1	1FE	.....	605,710	.....	122,596	.....	612,980	.....	500,000	.....	594,216	.....	(9,488)	.....	5.000	2.580	AO	.....	6,250	.....	24,097	.....	08/28/2014	10/01/2024
107431 KK 3	BREVANRD FL SCH BRD COP 5%	7/1/2025	.....	.....	1	1FE	.....	747,010	.....	122,115	.....	751,007	.....	615,000	.....	737,921	.....	(9,089)	.....	5.000	2.611	JJ	.....	15,375	.....	9,310	.....	02/11/2015	07/01/2025
107431 KL 1	BREVANRD FL SCH BRD COP 5%	7/1/2026	.....	.....	1	1FE	.....	1,104,580	.....	120,885	.....	1,112,142	.....	920,000	.....	1,091,955	.....	(12,625)	.....	5.000	2.751	JJ	.....	23,000	.....	13,928	.....	02/11/2015	07/01/2026
114894 SM 1	BROWARD FL ARPT REV BOND 5%	10/1/2032	.....	.....	1	1FE	.....	1,353,025	.....	112,264	.....	1,380,847	.....	1,230,000	.....	1,317,886	.....	(11,230)	.....	5.000	3.790	AO	.....	15,375	.....	61,500	.....	09/20/2012	10/01/2032
114894 SN 9	BROWARD FL ARPT REV BOND 5%	10/1/2037	.....	.....	1	1FE	.....	2,418,705	.....	110,207	.....	2,479,658	.....	2,250,000	.....	2,371,015	.....	(15,288)	.....	5.000	4.080	AO	.....	28,125	.....	112,500	.....	09/20/2012	10/01/2037
114894 TL 4	BROWARD FL ARPT REV BOND 5.25%	10/1/2032	.....	.....	1	1FE	.....	3,312,888	.....	115,153	.....	3,742,473	.....	3,250,000	.....	3,301,459	.....	(5,319)	.....	5.250	5.001	AO	.....	4					

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 Foreign Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
13033L Y2 7	CALIFORNIA HLTH FACS AUTH REV BOND 5% 7/1/2033.....				1	1FE	2,505,725	115.815	2,895,375	2,500,000	2,504,501		(484)		5.000	4.971	JJ	62,500	125,000	07/10/2013	07/01/2033	
130911 2C 3	CALIFORNIA DEV REV BOND 5% 8/15/2030.....				1	1FE	3,062,700	102.690	3,080,700	3,000,000	3,004,809		(7,455)		5.000	4.735	FA	56,667	150,000	08/14/2006	08/15/2030	
139042 MV 4	CANYON TX WTR AUTH REV BOND 4.75% 8/1/2028.....				1	1FE	2,917,934	102.101	3,011,980	2,950,000	2,928,331		1,227		4.750	4.829	FA	58,385	140,125	05/09/2006	08/01/2028	
160070 DB 1	CHARLESTON SC ARPT REV BOND 5.25% 7/1/2033.....				1	1FE	5,178,967	113.716	6,049,691	5,320,000	5,188,405		4,399		5.250	5.471	JJ	139,650	279,300	08/21/2013	07/01/2033	
160790 AY 7	CHARLOTTE FL CAP IMPT REV BOND 4.625% 10/1/2036.....				1	1FE	2,987,850	103.118	3,093,540	3,000,000	2,990,166		277		4.625	4.650	AO	34,688	138,750	01/31/2007	10/01/2036	
162410 CW 2	CHATTANOOGA TN HLTH REV BOND 5% 1/1/2033.....				1	1FE	1,318,602	110.154	1,465,048	1,330,000	1,319,327		388		5.000	5.071	JJ	33,250	66,500	10/23/2013	01/01/2033	
167562 MS 3	CHICAGO IL MIDWAY ARPT REV BOND 5.375% 1/1/2033.....				1	1FE	6,018,600	113.309	6,798,540	6,000,000	6,009,281		(5,454)		5.375	5.273	JJ	161,250	322,500	02/03/2014	01/01/2033	
167593 HB 1	CHICAGO IL OHARE ARPT REV BOND 5% 1/1/2024.....				1	1FE	5,647,550	114.148	5,707,400	5,000,000	5,536,686		(80,405)		5.000	3.030	JJ	125,000	250,000	08/06/2014	01/01/2024	
167593 HK 1	CHICAGO IL OHARE ARPT REV BOND 4% 1/1/2032.....				1	1FE	9,833,818	101.160	10,065,420	9,950,000	9,847,428		4,465		4.000	4.088	JJ	199,000	398,000	08/09/2012	01/01/2032	
167593 NW 8	CHICAGO IL OHARE ARPT REV BOND 5.5% 1/1/2034.....				1	1FE	3,064,920	113.919	3,417,570	3,000,000	3,052,515		(6,078)		5.500	5.198	JJ	82,500	165,000	10/04/2013	01/01/2034	
167727 RA 6	CHICAGO IL WSTWTR REV BOND 5% 1/1/2036.....				1	1FE	8,000,000	101.422	8,113,760	8,000,000	8,000,000				5.000	5.000	JJ	200,000	400,000	01/06/2014	01/01/2036	
167727 UX 2	CHICAGO IL WSTWTR REV BOND 5% 1/1/2024.....				1	1FE	2,096,349	114.744	2,122,764	1,850,000	2,082,366		(11,682)		5.000	3.207	JJ	46,250	21,236	10/19/2015	01/01/2024	
167727 UY 0	CHICAGO IL WSTWTR REV BOND 5% 1/1/2025.....				1	1FE	805,217	113.522	794,654	700,000	792,476		(10,030)		5.000	3.121	JJ	17,500	27,028	09/17/2014	01/01/2025	
167727 WJ 1	CHICAGO IL WSTWTR REV BOND 5% 1/1/2025.....				1	1FE	2,801,025	114.992	2,874,800	2,500,000	2,795,315		(5,710)		5.000	3.461	JJ	25,000		10/15/2015	01/01/2025	
16772P BB 1	CHICAGO IL TRANSIT AUTH REV BOND 5.25% 12/1/2031.....				1	1FE	1,795,309	110.006	1,908,604	1,735,000	1,773,907		(5,562)		5.250	4.810	JD	7,591	91,088	10/27/2011	12/01/2031	
167736 B2 2	CHICAGO IL WTR REV BOND 5% 11/1/2023.....				1	1FE	965,182	115.082	955,181	830,000	948,230		(13,186)		5.000	2.950	MN	6,917	46,572	09/11/2014	11/01/2023	
167736 B4 8	CHICAGO IL WTR REV BOND 5% 11/1/2025.....				1	1FE	922,144	114.052	912,416	800,000	908,728		(10,435)		5.000	3.220	MN		44,889	09/11/2014	11/01/2025	
181004 DE 9	CLACK CNTY NV IDR REV BOND 4.85% 10/1/2035.....				1	1FE	882,992	100.079	880,695	880,000	880,000		(319)		4.850	4.800	AO	10,670	42,680	04/18/2007	10/01/2035	
181006 FR 3	CLACK CNTY NV ARPT REV BOND 5.125% 7/1/2034.....				1	1FE	3,893,880	111.344	4,453,760	4,000,000	3,908,550		2,849		5.125	5.321	JJ	102,500	205,000	01/22/2010	07/01/2034	
19645R RY 9	COLORADO EDUCNTL FACS REV BOND 4% 6/1/2033.....				1	1FE	694,215	102.896	720,272	700,000	694,735		204		4.000	4.061	JD	2,333	28,000	02/15/2013	06/01/2033	
19648A L4 5	COLORADO HLTH FACS REV BOND 5% 12/1/2033.....				1	1FE	9,911,100	111.609	11,160,900	10,000,000	9,916,795		2,798		5.000	5.071	JD	41,667	500,000	08/01/2013	12/01/2033	
19648A P7 4	COLORADO HLTH FACS REV BOND 5% 1/1/2034.....				1	1FE	6,095,040	113.750	6,825,000	6,000,000	6,079,121		(7,942)		5.000	4.800	JJ	150,000	300,000	10/30/2013	01/01/2034	
20775B 7V 2	CONNECTICUT HSG FIN AUTH REV BOND 2.8% 5/15/2026.....				1	1FE	625,000	101.725	635,781	625,000	625,000				2.800	2.800	MN	2,236	12,639	02/11/2015	05/15/2026	
20775B XD 3	CT HSG FIN AUTH REV BOND 4.4% 11/15/2043.....				1	1FE	4,000,000	102.398	4,095,920	4,000,000	4,000,000				4.400	4.400	MN	22,489	176,000	05/10/2012	11/15/2043	
219770 GM 0	CORONADO CA DEV AGY REV BOND 4.75% 9/1/2029.....				1	1FE	2,489,375	102.244	2,556,100	2,500,000	2,492,291		392		4.750	4.781	MS	39,583	118,750	06/01/2006	09/01/2029	
235036 TT 7	DALLAS-FT WORTH TX ARPT REV BOND 5% 11/1/2031.....				1	1FE	11,049,500	113.455	11,345,500	10,000,000	10,624,398		(116,369)		5.000	3.581	MN	83,333	500,000	02/17/2012	11/01/2031	
235036 W3 0	DALLAS-FT WORTH TX ARPT REV BOND 5% 11/1/2031.....				1	1FE	5,138,100	113.120	5,656,000	5,000,000	5,116,608		(12,094)		5.000	4.641	MN	41,667	250,000	02/13/2014	11/01/2031	
239835 HB 0	DAYTON OH ARPT REV BOND 5% 12/1/2023.....				1	2FE	1,318,352	115.648	1,335,734	1,155,000	1,293,113		(19,289)		5.000	2.941	JD	4,813	57,750	08/22/2014	12/01/2023	
239835 HC 8	DAYTON OH ARPT REV BOND 5% 12/1/2024.....				1	2FE	1,363,855	114.415	1,378,701	1,205,000	1,339,411		(18,681)		5.000	3.071	JD	5,021	60,250	08/22/2014	12/01/2024	
239835 HD 6	DAYTON OH ARPT REV BOND 5% 12/1/2025.....				1	2FE	715,918	113.828	722,808	635,000	703,490		(9,498)		5.000	3.131	JD	2,646	31,750	08/22/2014	12/01/2025	
249182 FL 5	DENVER CO ARPT REV BOND 4.25% 11/15/2032.....				1	1FE	883,193	105.606	897,651	850,000	873,940		(2,998)		4.250	3.781	MN	4,616	36,125	10/11/2012	11/15/2032	
249182 HM 1	DENVER CO ARPT REV BOND 5% 11/15/2033.....				1	1FE	4,429,125	112.287	5,052,915	4,500,000	4,434,051		2,213		5.000	5.126	MN	28,750	225,000	07/11/2013	11/15/2033	
254840 CY 5	DIST OF COLUMBIA C TAX INCR REV BOND 5% 6/1/2031.....				1	1FE	2,175,000	109.823	2,388,650	2,175,000	2,175,000				5.000	5.000	JD	9,063	108,750	11/03/2011	06/01/2031	
254840 CZ 2	DIST OF COLUMBIA C TAX INCR REV BOND 5% 6/1/2035.....				1	1FE	2,457,475	108.884	2,722,100	2,500,000	2,461,840		1,127		5.000	5.125	JD	10,417	125,000	11/03/2011	06/01/2035	
283113 EH 7	EL DORADO CNTY CA REV BOND 4% 9/1/2028.....				1	1FE	2,265,955	105.632	2,418,973	2,290,000	2,269,746		1,200		4.000	4.090	MS	30,533	91,600	08/24/2012	09/01/2028	
283113 EK 0	EL DORADO CNTY CA REV BOND 4% 9/1/2031.....				1	1FE	683,592	104.635	732,445	700,000	685,613		639		4.000	4.180	MS	9,333	28,000	08/24/2012	09/01/2031	
340122 KV 1	FLORENCE CNTY SC HOSP REV BOND 5% 11/1/2023.....				1	1FE	311,626	120.868	314,257	260,000	304,547		(5,072)		5.000	2.571	MN	2,167	13,000	07/30/2014	11/01/2023	
340122 KW 9	FLORENCE CNTY SC HOSP REV BOND 5% 1/1/2024.....				1	1FE	378,450	121.840	383,796	315,000	370,758		(5,512)		5.000	2.731	MN	2,625	15,750	07/30/2014	11/01/2024	
340122 KX 7	FLORENCE CNTY SC HOSP REV BOND 5% 11/1/2025.....				1	1FE	314,733	120.816	320,162	265,000	308,741		(4,293)		5.000	2.871	MN	2,208	13,250	07/30/2014	11/01/2025	
373506 AU 8	GEORGIA ENVIR REV BOND 5.125% 3/15/2031.....				1	1FE	7,235,000	105.602	7,640,305	7,235,000	7,235,000				5.125	5.125	MON	16,480	370,794	03/25/2011	03/15/2031	
373539 ZZ 7	GEORGIA HSG & FIN REV BOND 3.05% 6/1/2025.....				1	1FE	400,000	100.721	402,884	400,000	400,000				3.050	3.050	JD	542		12/02/2015	06/01/2025	
373539 3A 1	GEORGIA HSG & FIN REV BOND 3.1% 12/1/2025.....				1	1FE	1,285,000	100.717	1,294,213	1,285,000	1,285,000				3.100	3.100	JD	1,770		12/02/2015	12/01/2025	

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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	22
CUSIP Identification	Description		Code	For Foreign Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
378294	FD	9			1	1FE	4,844,300	101.514	5,075,700	5,000,000	4,855,277		3,807		4.000	4.200	JJ	100,000	200,000	12/14/2012	07/01/2038	
387883	VP	3				1FE	2,302,352	119.385	2,280,254	1,910,000	2,258,738		(38,970)		5.000	2.471	JJ	47,750	59,157	10/22/2014	01/01/2024	
387883	VQ	1				1FE	2,408,366	119.291	2,391,785	2,005,000	2,366,397		(37,496)		5.000	2.621	JJ	50,125	62,099	10/22/2014	01/01/2025	
392274	D9	4				1FE	2,834,786	113.251	3,063,440	2,705,000	2,786,584		(12,222)		5.000	4.400	AO	33,813	135,250	09/28/2011	10/01/2032	
419794	XP	2				1FE	6,436,365	111.731	7,262,515	6,500,000	6,444,882		1,765		5.000	5.071	JJ	162,500	325,000	03/25/2010	07/01/2034	
419800	JV	0				1FE	7,612,851	121.739	8,856,512	7,275,000	7,549,175		(28,981)		6.000	5.383	JJ	218,250	436,500	09/11/2013	07/01/2033	
419808	AL	4				1FE	2,000,000	115.280	2,305,600	2,000,000	2,000,000				5.000	5.000	FA	41,667	100,000	12/11/2013	08/01/2027	
42806C	BA	8				2FE	6,704,531	100.052	6,708,487	6,705,000	6,704,531				4.600	4.601	MS	102,810	308,430	05/24/2005	09/01/2029	
432308	C7	7				1FE	8,104,560	114.447	9,155,760	8,000,000	8,085,615		(8,817)		5.250	5.081	AO	105,000	420,000	10/16/2013	10/01/2030	
43233A	CQ	7				1FE	1,324,175	101.119	1,344,883	1,330,000	1,325,592		185		4.700	4.730	AO	15,628	62,510	09/14/2006	10/01/2031	
44237N	HJ	4				1FE	1,187,940	119.826	1,198,260	1,000,000	1,174,099		(13,841)		5.000	2.730	MS	16,667	22,500	02/20/2015	09/01/2024	
442404	CR	8				1FE	2,505,795	101.274	2,547,041	2,515,000	2,509,132		273		4.625	4.647	MS	34,249	116,319	03/09/2006	09/15/2030	
451295	XJ	3				1FE	2,759,931	123.296	2,835,808	2,300,000	2,726,548		(33,383)		5.000	2.751	JD	9,583	87,847	02/12/2015	12/01/2025	
452024	HU	9				1FE	4,807,440	120.263	4,810,520	4,000,000	4,760,744		(46,696)		5.000	2.731	FA	83,333	51,667	04/01/2015	02/01/2026	
452226	5C	3				1FE	939,830	100.299	1,002,990	1,000,000	963,301		2,664		4.250	4.698	JD	1,889	42,500	03/02/2005	06/15/2026	
452226	5E	9				1FE	1,231,550	100.290	1,253,625	1,250,000	1,237,651		656		4.400	4.499	JD	2,444	55,000	02/08/2005	06/15/2029	
452650	DG	6				1FE	3,051,095	113.364	3,468,938	3,060,000	3,051,831		218		5.000	5.021	MN	25,500	153,000	06/09/2011	11/01/2036	
45470Y	AY	7				1FE	5,163,200	109.848	5,492,400	5,000,000	5,060,469		(19,443)		5.375	4.912	MN	44,792	268,750	01/12/2010	11/01/2032	
45471A	GZ	9				1FE	4,526,915	103.861	4,772,413	4,595,000	4,535,721		2,381		4.375	4.486	JJ	100,516	201,031	05/02/2012	07/01/2032	
45471A	HA	3				1FE	1,698,857	110.873	1,829,405	1,650,000	1,681,822		(4,979)		5.000	4.599	JJ	41,250	82,500	04/12/2012	07/01/2036	
45471A	KG	6				1FE	1,484,610	100.692	1,510,380	1,500,000	1,485,969		470		4.000	4.070	MN	10,000	60,000	10/24/2012	05/01/2035	
45471A	NL	2				1FE	637,650	121.188	648,356	535,000	626,805		(8,943)		5.000	2.811	JD	2,229	26,750	09/25/2014	12/01/2025	
45528S	JK	3				1FE	5,182,950	100.000	5,000,000	5,000,000	5,000,000		(22,113)		5.250	4.792	JJ	131,250	262,500	10/20/2005	01/01/2029	
45528U	LV	1				1FE	3,005,080	117.234	3,048,084	2,600,000	2,957,674		(38,474)		5.000	3.049	JJ	65,000	94,972	09/17/2014	01/01/2025	
462466	BJ	1				1FE	4,510,000	101.908	4,596,051	4,510,000	4,510,000				4.750	4.750	JD	17,852	214,225	09/15/2006	12/01/2031	
469466	EW	2				1FE	1,029,420	107.919	1,079,190	1,000,000	1,021,176		(2,631)		4.500	4.141	MN	7,500	45,000	09/13/2012	11/01/2032	
469466	EX	0				1FE	1,022,790	107.664	1,076,640	1,000,000	1,016,416		(2,033)		4.500	4.221	MN	7,500	45,000	09/13/2012	11/01/2033	
47206P	CP	0				1FE	985,950	100.171	1,001,710	1,000,000	990,650		597		4.625	4.731	JJ	21,326	46,250	04/07/2006	07/15/2027	
472653	BF	0				2FE	1,006,520	100.500	1,005,000	1,000,000	1,000,000				4.750	4.650	JJ	23,750	47,500	01/27/2006	01/01/2025	
498248	FR	9				1Z	2,150,000	100.229	2,154,924	2,150,000	2,150,000				4.600	4.600	JD	98,900	98,900	06/23/2005	12/01/2029	
50420B	AT	9				1FE	5,049,350	112.075	5,603,750	5,000,000	5,041,483		(4,369)		5.000	4.869	MS	83,333	250,000	12/18/2013	09/01/2031	
50420B	AU	6				1FE	7,293,312	113.750	8,190,000	7,200,000	7,278,119		(8,243)		5.000	4.829	MS	120,000	360,000	12/18/2013	09/01/2032	
514045	YJ	6				1FE	4,963,300	101.478	5,073,900	5,000,000	4,972,891		1,215		4.500	4.550	MS	66,250	225,000	01/11/2007	03/15/2031	
514061	AS	9				1FE	2,339,586	115.665	2,619,812	2,265,000	2,327,169		(6,274)		5.250	4.830	JD	5,285	118,913	12/11/2013	12/15/2032	
523510	DX	0				2FE	2,483,725	102.495	2,562,375	2,500,000	2,489,442		735		4.750	4.801	AO	29,688	118,750	05/25/2006	10/01/2026	
524808	BL	5				1FE	4,747,420	100.110	4,770,242	4,765,000	4,750,786		721		4.700	4.726	MS	74,652	223,955	09/28/2005	09/01/2029	
524808	BM	3				1FE	5,043,750	100.138	5,006,900	5,000,000	5,000,000		(668)		4.750	4.638	FA	89,722	237,500	05/11/2005	02/15/2027	
545149	AJ	4				1FE	1,290,038	124.050	1,339,740	1,080,000	1,281,392		(8,646)		5.000	2.801	AO	13,500	12,450	04/02/2015	10/01/2026	
54714C	AF	6				1FE	1,146,200	119.583	1,195,830	1,000,000	1,141,655		(4,545)		5.000	3.301	MN	8,333	10,139	07/24/2015	11/01/2026	
54811G	QD	5				1FE	4,942	100.312	5,016	5,000	4,946		3		4.750	4.860	MN	30	238	08/15/2014	05/15/2029	
564532	DQ	9				1FE	1,015,000	100.149	1,016,512	1,015,000	1,015,000				4.900	4.900	AO	12,434	49,735	09/28/2005	10/01/2028	
574218	UT	8				1FE	5,786,545	119.021	5,653,498	4,750,000	5,704,619		(81,926)		5.000	2.520	FA	89,722	121,389	01/30/2015	08/15/2026	
57563C	BC	5				1FE	4,606,072	113.123	5,203,658	4,600,000	4,603,286		(725)		5.000	4.980	JJ	115,000	230,000	04/27/2011	01/01/2035	

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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 Foreign Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
575898	AM	3				4,876,555	100.400	4,598,320	4,580,000	4,580,000					5.500	4.575	JJ	125,950	251,900	06/12/2003	01/01/2022	
586111	KX	3			1FE	2,062,880	113.775	2,275,500	2,000,000	2,031,470		(6,034)			5.750	5.352	JJ	57,500	115,000	01/22/2010	07/01/2025	
592646	RQ	8			1FE	2,000,000	101.962	2,039,240	2,000,000	2,000,000					4.750	4.750	AO	23,750	95,000	01/13/2006	10/01/2030	
592646	SH	7			1FE	3,000,000	101.781	3,053,430	3,000,000	3,000,000					4.550	4.550	AO	34,125	136,500	11/15/2006	10/01/2031	
592646	W4	1			1FE	3,033,180	112.584	3,377,520	3,000,000	3,017,397		(3,185)			5.000	4.862	AO	37,500	150,000	07/21/2010	10/01/2027	
59266T	BH	3			1FE	2,645,000	112.419	2,973,483	2,645,000	2,645,000					5.000	5.000	JJ	66,125	132,250	02/10/2011	07/01/2031	
59333M	T6	2			1FE	6,433,240	120.892	6,649,060	5,500,000	6,429,886		(3,354)			5.000	3.041	FA	11,458		11/12/2015	02/01/2026	
59333P	H6	8			1FE	487,745	108.385	541,925	500,000	488,583		486			4.375	4.580	AO	5,469	21,875	03/13/2014	10/01/2031	
59333P	H7	6			1FE	1,047,470	114.955	1,149,550	1,000,000	1,040,959		(3,759)			5.000	4.430	AO	12,500	50,000	03/13/2014	10/01/2031	
59333P	H8	4			1FE	2,576,250	113.311	2,832,775	2,500,000	2,565,885		(5,985)			5.000	4.630	AO	31,250	125,000	03/13/2014	10/01/2034	
59334N	CZ	3			1FE	1,641,266	110.403	1,816,129	1,645,000	1,641,625		154			5.000	5.020	FA	34,271	82,250	07/24/2013	08/01/2030	
59335K	BL	0			2FE	1,412,132	122.541	1,697,193	1,385,000	1,407,209		(2,220)			6.000	5.741	AO	20,775	83,100	09/11/2013	10/01/2032	
59335K	BM	8			2FE	1,521,390	122.541	1,838,115	1,500,000	1,517,512		(1,745)			6.000	5.811	AO	22,500	90,000	09/11/2013	10/01/2033	
59447P	SJ	6			1FE	799,156	117.795	801,006	680,000	787,592		(11,165)			5.000	2.870	JD	2,833	32,394	12/11/2014	06/01/2025	
59447P	K4	2			1FE	2,357,200	118.051	2,361,020	2,000,000	2,315,069		(36,081)			5.000	2.731	AO	25,000	91,944	10/23/2014	10/01/2024	
59447P	P4	7			1FE	3,138,604	102.098	3,231,402	3,165,000	3,141,298		2,517			3.500	3.611	MN	18,463	100,621	11/21/2014	11/01/2023	
59447P	AS	4			1FE	1,684,519	103.243	1,734,482	1,680,000	1,683,941		(533)			3.750	3.711	MN	10,500	57,225	11/21/2014	11/01/2024	
59447T	AL	7			1FE	2,458,706	119.026	2,475,741	2,080,000	2,434,115		(24,591)			5.000	2.911	MN	13,289	65,000	03/19/2015	05/15/2026	
59465H	EA	0			1FE	3,000,000	101.271	3,038,130	3,000,000	3,000,000					4.750	4.750	AO	30,083	142,500	10/27/2006	04/15/2031	
598076	ET	0			1FE	2,004,280	111.076	2,221,520	2,000,000	2,003,514		(411)			5.000	4.970	JJ	50,000	100,000	11/20/2013	01/01/2033	
603827	WN	2			1FE	1,069,920	117.392	1,085,876	925,000	1,052,952		(13,771)			5.000	3.039	JJ	23,125	33,788	09/11/2014	01/01/2025	
60416Q	DK	7			1FE	1,125,000	108.086	1,215,968	1,125,000	1,125,000					4.700	4.700	JJ	26,438	52,875	06/08/2011	01/01/2031	
60416S	HT	0			1FE	1,585,000	102.387	1,622,834	1,585,000	1,585,000					3.125	3.125	JJ	24,766	26,829	12/04/2014	01/01/2024	
60416S	HU	7			1FE	1,470,000	102.406	1,505,368	1,470,000	1,470,000					3.125	3.125	JJ	22,969	24,883	12/04/2014	07/01/2024	
60416S	HV	5			1FE	460,000	103.237	474,890	460,000	460,000					3.200	3.200	JJ	7,360	7,973	12/04/2014	01/01/2025	
605638	AK	1			1FE	3,559,710	122.885	3,686,550	3,000,000	3,550,332		(9,378)			5.000	2.840	AO	28,750		09/24/2015	10/15/2025	
605638	AL	9			1FE	1,171,390	121.189	1,211,890	1,000,000	1,168,541		(2,849)			5.000	3.000	AO	9,583		09/24/2015	10/15/2026	
606092	FY	5			1FE	592,060	119.788	598,940	500,000	581,037		(8,948)			5.000	2.731	JJ	12,500	18,333	09/24/2014	01/01/2025	
606092	HV	9			1FE	2,259,024	121.223	2,303,237	1,900,000	2,237,031		(21,993)			5.000	2.840	JD	7,917	59,903	03/13/2015	12/01/2025	
60636C	SM	7			1FE	2,448,803	112.994	2,796,602	2,475,000	2,451,087		629			5.375	5.454	MN	22,172	133,031	11/30/2011	05/01/2036	
60636S	CQ	5			1FE	1,689,273	111.646	1,897,982	1,700,000	1,690,098		336			5.000	5.050	MN	14,167	85,000	09/24/2013	11/01/2033	
628571	BQ	3			1FE	2,483,400	108.600	2,715,000	2,500,000	2,484,209		538			4.500	4.551	JD	9,375	112,500	02/12/2014	06/01/2034	
628571	BR	1			1FE	4,129,200	113.740	4,549,600	4,000,000	4,110,106		(10,497)			5.000	4.602	JD	16,667	200,000	02/12/2014	06/01/2036	
639662	BA	2			1FE	6,848,310	108.395	7,587,650	7,000,000	6,858,094		4,641			5.125	5.301	JD	15,944	358,750	08/08/2013	12/15/2033	
644684	BD	3			1FE	1,581,880	117.392	1,620,010	1,380,000	1,561,380		(19,618)			5.000	3.130	JJ	34,500	37,567	12/11/2014	01/01/2024	
644684	BE	1			1FE	1,145,240	118.181	1,181,810	1,000,000	1,132,275		(12,405)			5.000	3.290	JJ	25,000	27,222	12/11/2014	01/01/2025	
646136	EK	3			1FE	5,713,780	114.572	5,654,128	4,935,000	5,635,261		(60,543)			5.500	3.439	JD	12,063	218,213	10/01/2015	12/15/2023	
64971Q	BK	8			1FE	3,093,960	116.853	3,505,590	3,000,000	3,053,428		(9,065)			5.250	4.850	FA	65,625	157,500	02/03/2011	02/01/2029	
64972H	SX	1			1FE	3,392,693	115.904	3,726,314	3,215,000	3,326,490		(17,483)			5.000	4.290	JJ	74,124	160,750	12/07/2011	07/15/2033	
649842	CC	3			1FE	6,225,000	100.331	6,270,688	6,250,000	6,236,178		1,374			4.700	4.733	FA	122,396	293,750	01/27/2006	02/01/2024	
65070R	BM	9			1FE	1,805,730	121.009	1,815,135	1,500,000	1,774,374		(26,834)			5.000	2.680	JD	6,250	81,458	10/08/2014	12/01/2024	
653438	BV	2			1FE	2,337,936	106.596	2,558,304	2,400,000	2,342,808		1,955			4.250	4.440	JJ	47,033	102,000	06/14/2013	07/15/2034	
655162	EF	8			1FE	3,084,539	100.171	3,100,292	3,095,000	3,088,116		468			4.625	4.651	JJ	66,005	143,144	03/09/2006	01/15/2027	

E10.4

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 Foreign Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
660043	AY	6	N HUDSON NJ SWRG AUTH REV BOND 4% 6/1/2030.....	1	1FE	1,987,280	104.757	2,095,140	2,000,000	1,989,133		546			4.000	4.050	JD	6,667	80,000	05/18/2012.	06/01/2030.	
66171P	AW	8	N PORT FL TRANS REV BOND 5% 7/1/2039.....	1	1FE	3,990,015	112.771	4,510,840	4,000,000	3,990,353		212			5.000	5.018	JJ	100,000	200,000	12/11/2013.	07/01/2039.	
66285W	GR	1	N TEXAS TWY AUTH REV BOND 5% 9/1/2031.....	1	1FE	2,774,586	116.518	3,303,285	2,835,000	2,783,348		2,099			5.000	5.171	MS	47,250	141,750	04/15/2011.	09/01/2031.	
68450L	BY	0	ORANGE CNTY FL HLTH REV BOND 4.5% 6/1/2027.....	1	1FE	695,732	105.495	754,289	715,000	699,203		1,021			4.500	4.753	JD	2,681	32,175	04/27/2012.	06/01/2027.	
68450L	BZ	7	ORANGE CNTY FL HLTH REV BOND 5% 6/1/2032.....	1	1FE	400,000	107.289	429,156	400,000	400,000					5.000	5.000	JD	1,667	20,000	04/26/2012.	06/01/2032.	
684517	JT	3	ORANGE CNTY FL SCH BRD COP 4.6% 8/1/2029.....	1	1FE	2,000,000	102.445	2,048,900	2,000,000	2,000,000					4.600	4.600	FA	38,333	92,000	02/23/2006.	08/01/2029.	
696507	TS	1	PALM BEACH FL HLTH AUTH REV BOND 5% 5/15/2023.....	1	1FE	1,907,157	115.690	1,920,454	1,660,000	1,886,218		(20,940)			5.000	2.931	MN	10,606	53,028	03/12/2015.	05/15/2023.	
696507	TT	9	PALM BEACH FL HLTH AUTH REV BOND 5% 5/15/2024.....	1	1FE	2,204,203	116.562	2,232,162	1,915,000	2,182,846		(21,357)			5.000	3.091	MN	12,235	61,174	03/12/2015.	05/15/2024.	
696507	TU	6	PALM BEACH FL HLTH AUTH REV BOND 5% 5/15/2025.....	1	1FE	2,086,039	117.250	2,116,363	1,805,000	2,067,710		(18,328)			5.000	3.191	MN	11,532	57,660	03/12/2015.	05/15/2025.	
696543	LW	5	PALM BEACH FL HLTH AUTH REV BOND 5% 11/1/2030.....	1	1FE	5,985,674	117.189	6,515,708	5,560,000	5,826,315		(39,704)			5.000	4.069	MN	46,333	278,000	09/07/2011.	11/01/2030.	
702528	JM	3	PASCO CNTY FL SCH BRD COP 5% 8/1/2025.....	1	1FE	2,240,963	121.487	2,277,881	1,875,000	2,217,645		(23,318)			5.000	2.811	FA	39,063	31,510	02/26/2015.	08/01/2025.	
708686	DS	6	PENNSYLVANIA ECON DEV AUTH REV BOND 5% 11/1/2032.....	1	1FE	4,101,033	110.901	4,352,864	3,925,000	4,059,430		(16,525)			5.000	4.414	MN	32,708	196,250	02/11/2014.	11/01/2032.	
709223	P7	0	PENNSYLVANIA TURNPIKE COMM REV BOND 5% 12/1/2031.....	1	1FE	2,783,167	113.904	3,007,066	2,640,000	2,731,442		(13,294)			5.000	4.330	JD	11,000	132,000	10/26/2011.	12/01/2031.	
717868	FK	4	PHILADELPHIA PA REDEV REV BOND 5% 4/15/2025.....	1	1FE	4,081,422	115.678	4,019,811	3,475,000	4,043,905		(37,518)			5.000	2.970	AO	36,681	86,875	04/09/2015.	04/15/2025.	
71885F	BK	2	PHOENIX AZ IDA REV BOND 3.625% 12/1/2032.....	1	1FE	982,530	101.405	1,014,050	1,000,000	984,429		649			3.625	3.750	JD	3,021	36,250	12/07/2012.	12/01/2032.	
725259	MB	8	PITTSBURGH PA PKG REV BOND 5% 12/1/2025.....	1	1FE	1,764,750	119.452	1,791,780	1,500,000	1,760,557		(4,193)			5.000	2.881	JD	6,250	6,667	09/23/2015.	12/01/2025.	
726110	DD	8	PLACERVILLE CA PUB FING AUT 4.65% 9/1/2030.....	1	2Z	2,324,175	101.914	2,374,596	2,330,000	2,325,737		199			4.650	4.667	MS	36,115	108,345	03/09/2006.	09/01/2030.	
733056	BB	0	POPLAR BLUFF SD SCH DIST COP 5% 3/1/2024.....	1	1FE	234,854	120.355	240,710	200,000	230,803		(3,306)			5.000	2.871	MS	3,333	8,944	09/19/2014.	03/01/2024.	
733056	BC	8	POPLAR BLUFF SD SCH DIST COP 4% 3/1/2025.....	1	1FE	323,373	112.211	336,633	300,000	320,673		(2,203)			4.000	3.041	MS	4,000	10,733	09/19/2014.	03/01/2025.	
73358W	CZ	5	PORT AUTH NY/NJ REV BOND 5% 7/15/2031.....	1	1FE	4,961,850	114.874	5,743,700	5,000,000	4,967,954		1,331			5.000	5.060	JJ	115,278	250,000	01/28/2011.	07/15/2031.	
73358W	ED	2	PORT AUTH NY/NJ REV BOND 5% 9/15/2027.....	1	1FE	4,911,850	115.173	5,758,650	5,000,000	4,930,336		4,244			5.000	5.160	MS	73,611	250,000	03/24/2011.	09/15/2027.	
73358W	HB	3	PORT AUTH NY/NJ REV BOND 5% 10/1/2032.....	1	1FE	4,932,600	107.280	5,364,000	5,000,000	4,940,939		2,356			4.250	4.350	AO	53,125	212,500	04/04/2012.	10/01/2032.	
73358W	TN	4	PORT AUTH NY/NJ REV BOND 5% 9/1/2025.....	1	1FE	1,875,328	119.425	1,910,800	1,600,000	1,842,567		(24,173)			5.000	3.000	MS	26,667	82,222	08/15/2014.	09/01/2025.	
735000	PU	9	PORT OAKLAND CA REV BOND 5.125% 5/1/2031.....	1	1FE	1,147,700	111.677	1,284,286	1,150,000	1,147,991		84			5.125	5.142	MN	9,823	58,938	07/10/2013.	05/01/2031.	
735000	QV	6	PORT OAKLAND CA REV BOND 4.5% 5/1/2030.....	1	1FE	4,480,600	109.456	5,472,800	5,000,000	4,531,694		21,114			4.500	5.450	MN	37,500	225,000	06/25/2013.	05/01/2030.	
735240	E8	2	PORTLAND OR PORT ARPT REV BOND 5% 7/1/2024.....	1	1FE	669,485	119.886	677,356	565,000	657,471		(9,501)			5.000	2.821	JJ	14,125	21,658	09/05/2014.	07/01/2024.	
735240	E9	0	PORTLAND OR PORT ARPT REV BOND 5% 7/1/2025.....	1	1FE	1,110,933	118.745	1,122,140	945,000	1,091,933		(15,024)			5.000	2.921	JJ	23,625	36,225	09/05/2014.	07/01/2025.	
73535E	GY	0	PORT ST LUCIE FL REV BOND 4.625% 7/1/2027.....	1	1FE	2,993,670	100.108	3,003,240	3,000,000	2,995,763		273			4.625	4.641	JJ	69,375	138,750	09/16/2005.	07/01/2027.	
735389	PP	7	PORT SEATTLE WA REV BOND 5% 2/1/2024.....	1	1FE	4,098,440	114.846	4,593,840	4,000,000	4,053,655		(9,145)			5.000	4.700	FA	83,333	200,000	07/16/2010.	02/01/2024.	
735397	CP	4	PORT SEATTLE WA REV BOND 3.85% 6/1/2028.....	1	1FE	1,496,595	104.054	1,560,810	1,500,000	1,497,032		183			3.850	3.870	JD	4,813	57,750	05/23/2013.	06/01/2028.	
735397	CT	6	PORT SEATTLE WA REV BOND 5% 6/1/2032.....	1	1FE	4,174,651	111.658	4,728,716	4,235,000	4,179,004		2,135			5.000	5.120	JD	17,646	211,750	12/19/2013.	06/01/2032.	
735397	CU	3	PORT SEATTLE WA REV BOND 5% 6/1/2033.....	1	1FE	1,635,150	111.240	1,668,600	1,500,000	1,605,333		(12,032)			5.000	3.900	JD	6,250	75,000	05/23/2013.	06/01/2033.	
745235	YJ	4	PUERTO RICO BLDGS AUTH REV BOND 5.25% 7/1/2023.....	1	1FE	418,883	102.870	390,906	380,000	405,694		(2,861)			5.250	4.412	JJ	9,975	19,950	09/28/2005.	07/01/2023.	
759835	AA	9	RENO NV HLTH REV BOND 5.25% 7/1/2031.....	1	1FE	4,043,880	104.348	4,173,920	4,000,000	4,013,132		(8,228)			5.250	5.020	JJ	105,000	210,000	12/14/2011.	07/01/2031.	
759911	GA	7	REGL IL TRAN AUTH REV BOND 4.625% 7/1/2031.....	1	1FE	4,165,000	101.455	4,225,601	4,165,000	4,165,000					4.625	4.625	JJ	96,316	192,631	09/14/2006.	07/01/2031.	
76912T	FQ	1	RIVERSIDE CA PUB FING REV BOND 4.625% 10/1/2031.....	1	1FE	3,000,000	100.884	3,026,520	3,000,000	3,000,000					4.625	4.625	AO	34,688	138,750	10/12/2006.	10/01/2031.	
76913D	AL	1	RIVERSIDE CA ING REV BOND 5% 11/1/2026.....	1	1FE	1,189,620	121.330	1,213,300	1,000,000	1,186,996		(2,624)			5.000	2.810	MN	7,917		10/21/2015.	11/01/2026.	
783186	QB	8	RUTGERS UNIV NJ REV BOND 4% 5/1/2032.....	1	1FE	780,296	107.353	858,824	800,000	782,082		751			4.000	4.191	MN	5,333	32,000	06/14/2013.	05/01/2032.	
795036	BW	1	SALINAS VLY CA SLDWST REV BOND 5.5% 8/1/2031.....	1	1FE	1,829,573	117.469	2,055,708	1,750,000	1,817,861		(6,213)			5.500	4.940	FA	40,104	96,250	01/16/2014.	08/01/2031.	
795717	AV	9	SALT LK VLY UT FIRE REV BOND 5.25% 4/1/2030.....	1	1FE	1,949,400	107.935	2,158,700	2,000,000	1,960,785		1,783			5.250	5.450	AO	26,250	105,000	08/08/2008.	04/01/2030.	
79575D	XE	5	SALT RIVER AZ PROJ AGRIC REV BOND 5% 1/1/2033.....	1	1FE	3,974,609	106.932	4,223,814	3,950,000	3,958,182		(3,804)			5.000	4.890	JJ	98,750	197,500	03/08/2011.	01/01/2033.	
796815	SU	3	SAN BERNARDINO CA COP 5% 8/1/2028.....	1	1FE	4,925,000	100.262	5,013,100	5,000,000	4,949,982		2,776			5.000	5.109	FA	104,167	250,000	07/02/2004.	08/01/2028.	
79730P	AW	5	SAN DIEGO CA REDV REV BOND 4.75% 9/1/2030.....	1	1FE	3,809,278	100.626	3,838,882	3,815,000	3,811,207		175			4.750	4.759	MS	60,404	181,213	06/08/2006.	09/01/2030.	

E10.5

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 Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
79766D DK 2	SAN FRANCISCO CA ARPT REV BOND 5% 5/1/2031			1	1FE	541,215	113.241	566,205	500,000	527,697		(3,773)			5.000	4.001	MN	4,167	25,000	02/23/2012	05/01/2031
79766D EU 9	SAN FRANCISCO CA ARPT REV BOND 5.25% 5/1/2033			1	1FE	5,343,364	115.491	6,005,532	5,200,000	5,313,491		(12,591)			5.250	4.892	MN	45,500	273,000	07/19/2013	05/01/2033
798136 UK 1	SAN JOSE CA ARPT REV BOND 5% 3/1/2024				1FE	1,366,208	118.444	1,391,717	1,175,000	1,344,019		(18,032)			5.000	3.001	MS	19,583	52,875	09/25/2014	03/01/2024
798147 WR 1	SAN JOSE CA REDEV REV BOND 5% 8/1/2025			1	1FE	3,006,390	101.602	3,048,060	3,000,000	3,000,000					5.000	4.969	FA	62,500	150,000	04/14/2004	08/01/2025
80585M BA 3	SCAGO SC EDL FACS REV BOND 4.5% 12/1/2031			1	1FE	3,915,880	103.623	4,144,920	4,000,000	3,935,925		2,671			4.500	4.643	JD	15,000	180,000	01/10/2007	12/01/2031
80585T AT 8	SCAGO SC EDL FACS REV BOND 4.5% 12/1/2028			1	1FE	2,482,675	103.562	2,589,050	2,500,000	2,487,797		681			4.500	4.550	JD	9,375	112,500	01/12/2007	12/01/2028
80585T CA 7	SCAGO SC EDL FACS REV BOND 5% 12/1/2024				1FE	1,196,380	121.203	1,212,030	1,000,000	1,182,844		(13,536)			5.000	2.681	JD	4,167	33,333	02/26/2015	12/01/2024
837151 NF 2	SOUTH CAROLINA PUB SVC AUTH REV BOND 5% 12/1/2024				1FE	6,051,400	122.351	6,117,550	5,000,000	5,979,953		(71,447)			5.000	2.531	JD	20,833	162,500	02/13/2015	12/01/2024
837542 BR 9	SOUTH DAKOTA BRD REGENTS REV BOND 4.75% 4/1/2030				1FE	4,938,374	100.150	4,967,440	4,960,000	4,944,231		758			4.750	4.781	AO	58,900	235,600	12/09/2005	04/01/2030
84129N HD 4	SOUTHCENTRAL PA REV BOND 5% 6/1/2025			1	1FE	555,314	119.694	562,562	470,000	546,289		(7,911)			5.000	2.820	JD	1,958	24,871	10/29/2014	06/01/2025
850578 TJ 4	SPRINGFIELD IL ELEC REV BOND 5% 3/1/2026			1	1FE	2,294,720	118.790	2,375,800	2,000,000	2,292,466		(2,254)			5.000	3.151	MS	8,056		11/13/2015	03/01/2026
867868 GS 4	SUNSHINE FL GOVT FIN REV BOND 4.25% 9/1/2032			1	1FE	978,650	106.944	1,069,440	1,000,000	980,085		795			4.250	4.420	MS	14,167	42,500	02/06/2014	09/01/2032
867868 HD 6	SUNSHINE FL GOVT FIN REV BOND 4.25% 9/1/2032			1	1FE	978,650	106.944	1,069,440	1,000,000	980,085		795			4.250	4.420	MS	14,167	42,500	02/06/2014	09/01/2032
875906 NV 7	TARRANT CNTY TX HLTH REV BOND 5% 12/1/2036			1	1FE	2,956,170	110.688	3,320,640	3,000,000	2,961,293		1,018			5.000	5.101	JD	12,500	150,000	01/21/2010	12/01/2036
881182 AU 3	TERREBONNE LA REV BOND 4.25% 7/1/2032			1	1FE	2,347,968	106.933	2,566,389	2,400,000	2,352,412		1,925			4.250	4.421	JJ	51,000	102,000	06/19/2013	07/01/2032
882555 XU 4	TEXAS PWR AGY REV BOND 5% 9/1/2028			1	1FE	2,387,841	111.394	2,539,780	2,280,000	2,336,159		(10,621)			5.000	4.410	MS	38,000	114,000	07/23/2010	09/01/2028
882555 XV 2	TEXAS PWR AGY REV BOND 5% 9/1/2029			1	1FE	4,672,875	112.539	5,053,001	4,490,000	4,585,414		(18,002)			5.000	4.490	MS	74,833	224,500	07/23/2010	09/01/2029
886640 HT 1	TIFT CO GA HOSP AUTH REV BOND 5% 12/1/2038			1	1FE	2,218,540	111.021	2,220,420	2,000,000	2,161,053		(20,112)			5.000	3.671	JD	8,333	100,000	01/09/2013	12/01/2038
899520 DN 7	TULSA OK INDL AUTH REV BOND 4.6% 12/15/2031			1	1FE	3,000,000	103.109	3,093,270	3,000,000	3,000,000					4.600	4.600	JD	6,133	138,000	11/08/2006	12/15/2031
904078 BG 6	UMATILLA OR HOSP REV BOND 4.75% 5/1/2029			1	1FE	1,249,677	100.310	1,268,922	1,265,000	1,252,690		644			4.750	4.836	MN	10,015	60,088	09/28/2005	05/01/2029
914023 AR 0	UNIV OF AKRON OH REV BOND 5% 1/1/2026			1	1FE	3,812,480	120.574	3,858,368	3,200,000	3,776,263		(36,217)			5.000	2.730	JJ	104,000		04/08/2015	01/01/2026
914183 AG 9	UNIV COLORADO HOSP AUTH REV BOND 5% 11/15/2036			1	1FE	7,376,133	111.022	8,049,095	7,250,000	7,343,269		(11,507)			5.000	4.775	MN	46,319	362,500	01/08/2014	11/15/2036
914353 K2 2	UNIV OF ILLINOIS IL REV BOND 5% 4/1/2026			1	1FE	1,436,815	119.006	1,404,271	1,180,000	1,416,887		(19,929)			5.000	2.550	AO	14,750	37,694	01/30/2015	04/01/2026
914364 JZ 8	UNIV OF IOWA IA FACS REV BOND 4.7% 6/1/2031			1	1FE	2,150,000	101.816	2,189,044	2,150,000	2,150,000					4.700	4.700	JD	8,421	101,050	08/08/2006	06/01/2031
91754T FY 4	UTAH HSG CORP REV BOND 5% 10/15/2043			1	1FE	2,931,570	110.575	3,317,250	3,000,000	2,933,687		1,058			5.000	5.150	AO	31,667	150,000	10/31/2013	10/15/2043
924402 AP 5	VERNON CA REDEV REV BOND 4.625% 9/1/2028				1FE	10,940,197	100.074	11,018,147	11,010,000	10,962,280		2,710			4.625	4.671	MS	169,738	509,213	10/05/2005	09/01/2028
92707V AL 8	VLG CMNTY FL DEV REV BOND 4% 5/1/2024				1FE	606,505	109.484	618,585	565,000	603,801		(2,704)			4.000	3.060	MN	3,767	11,300	04/02/2015	05/01/2024
92707V AM 6	VLG CMNTY FL DEV REV BOND 4% 5/1/2025				1FE	581,575	110.052	599,783	545,000	579,479		(2,096)			4.000	3.210	MN	3,633	10,900	04/02/2015	05/01/2025
928105 AV 7	VIRGINIA SMALL BUS AUTH REV BOND 5% 11/1/2040			1	1FE	5,019,500	110.985	5,549,250	5,000,000	5,009,255		(1,872)			5.000	4.952	MN	41,667	250,000	01/15/2010	11/01/2040
92812Q G9 2	VIRGINIA HSG AUTH REV BOND 4.3% 9/1/2030			1	1FE	2,000,000	104.454	2,089,080	2,000,000	2,000,000					4.300	4.300	MS	28,667	86,000	08/11/2010	09/01/2030
93978H KZ 7	WASHINGTON HLTH CARE AUTH REV BOND 5% 3/1/2025				1FE	3,650,238	118.819	3,689,330	3,105,000	3,596,503		(46,006)			5.000	3.011	MS	51,750	129,806	10/23/2014	03/01/2025
93978H NV 3	WASHINGTON HLTH CARE AUTH REV BOND 5% 8/15/2026			1	1FE	5,962,850	121.933	6,096,650	5,000,000	5,907,868		(54,982)			5.000	2.831	FA	94,444	73,611	04/17/2015	08/15/2026
944514 PB 8	WAYNE CNTY MI ARPT AUTH REV BOND 5% 12/1/2032			1	1FE	1,596,330	109.013	1,635,195	1,500,000	1,569,660		(8,509)			5.000	4.219	JD	6,250	75,000	08/24/2012	12/01/2032
944514 PU 6	WAYNE CNTY MI ARPT AUTH REV BOND 5% 12/1/2028			1	1FE	5,411,900	111.524	5,576,200	5,000,000	5,296,752		(36,558)			5.000	4.009	JD	20,833	250,000	08/24/2012	12/01/2028
944514 TB 4	WAYNE CNTY MI ARPT AUTH REV BOND 5% 12/1/2025				1FE	1,133,330	116.003	1,160,030	1,000,000	1,130,963		(2,367)			5.000	3.430	JD	10,556		09/23/2015	12/01/2025
95308R FV 6	W HARRIS CO TX REGL WTR REV BOND 5% 12/15/2024			1	1FE	482,035	120.695	488,815	405,000	472,524		(7,527)			5.000	2.661	JD	900	20,250	08/26/2014	12/15/2024
97689P 3S 5	WISCONSIN HSG AUTH REV BOND 4.9% 9/1/2037			1	1FE	925,000	100.892	933,251	925,000	925,000					4.900	4.900	MS	15,108	45,325	10/12/2006	09/01/2037
97710B T5 1	WISCONSIN HLTH & EDUCNTL REV BOND 4.375% 8/15/2032			1	1FE	3,965,300	104.922	4,196,880	4,000,000	3,969,295		1,224			4.375	4.441	FA	66,111	175,000	04/26/2012	08/15/2032
97712D CZ 7	WISCONSIN HLTH & EDUCNTL REV BOND 5.125% 4/15/2031			1	1FE	1,133,330	112.077	2,017,386	1,800,000	1,781,902		758			5.125	5.221	AO	19,475	92,250	07/31/2013	04/15/2031
97712D KE 5	WISCONSIN HLTH & EDUCNTL REV BOND 2.75% 8/15/2025			1	1FE	1,720,274	99.216	1,711,476	1,725,000	1,720,649		375			2.750	2.780	FA	17,921	25,827	01/15/2015	08/15/2025
259999 U.S. Special Revenue & Assessment Obligations - Issuer Obligations						638,354,355	XXX	676,232,994	615,730,000	634,665,723	0	(1,815,104)	0	0	XXX	XXX	XXX	8,683,201	27,338,392	XXX	XXX

E10.6

U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Residential Mortgage-Backed Securities

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	F o r e i g n	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
3128MM TN 3	FHLMC 2.5% MBS 15yr Pool G18556 6/1/2030.....				2	1	9,671,643	101.008	9,650,011	9,553,715	9,668,058		(3,586)		2.500	2.291	MON...	19,904	99,518	06/22/2015	06/01/2030	
3132KE WH 4	FHLMC 2.5% MBS 15yr Pool V60648 12/1/2029.....				2	1	13,806,883	101.028	13,515,932	13,378,358	13,784,222		(22,661)		2.500	1.973	MON...	27,872	278,716	02/06/2015	12/01/2029	
3132KF AP 7	FHLMC 3% MBS 15yr Pool V60914 8/1/2030.....				2	1	10,069,279	103.162	9,986,649	9,680,544	10,061,846		(7,432)		3.000	2.307	MON...	24,201	72,604	09/11/2015	08/01/2030	
3138EN NV 7	FNMA 2.5% MBS 15yr Pool AL5803 10/1/2028.....				2	1	8,723,366	101.321	8,669,277	8,556,252	8,712,710		(9,434)		2.500	2.091	MON...	17,826	213,906	12/02/2014	10/01/2028	
3138WD 7G 0	FNMA 2.5% MBS 15yr Pool AS4494 2/1/2030.....				2	1	9,570,731	100.906	9,439,175	9,354,410	9,559,708		(11,022)		2.500	2.125	MON...	19,488	175,395	03/05/2015	02/01/2030	
3138WP JC 9	FNMA 2.5% MBS 15yr Pool AT2058 4/1/2028.....				2	1	11,819,958	101.616	11,844,415	11,656,045	11,806,994		(8,844)		2.500	2.176	MON...	24,283	291,401	07/24/2014	04/01/2028	
3138WP JE 5	FNMA 2.5% MBS 15yr Pool AT2060 4/1/2028.....				2	1	15,288,818	101.325	15,239,072	15,039,722	15,265,761		(14,925)		2.500	2.163	MON...	31,333	375,993	06/30/2014	04/01/2028	
3138XW EM 6	FNMA 2.5% MBS 15yr Pool AW6439 6/1/2029.....				2	1	12,307,534	101.127	12,308,675	12,171,555	12,296,949		(7,630)		2.500	2.275	MON...	25,357	304,289	09/04/2014	06/01/2029	
3138YD ZJ 1	FNMA 2.5% MBS 15yr Pool AY0744 3/1/2030.....				2	1	13,773,559	100.906	13,612,818	13,490,574	13,760,925		(12,634)		2.500	2.083	MON...	28,105	281,054	02/18/2015	03/01/2030	
34073N Q4 5	FLORIDA HSG FIN REV BOND 5.1% 7/1/2031.....				1	1FE	310,000	100.119	310,369	310,000	310,000				5.100	5.100	JJ.....	7,905	15,810	07/13/2006	07/01/2031	
353200 CU 0	FRANKLIN CNTY OH REV BOND 5.65% 5/20/2032.....					1FE	770,000	100.179	771,378	770,000	770,000				5.650	5.650	MN.....	4,955	43,505	05/10/2002	05/20/2032	
442397 HL 2	HOUSTON TX HSG FIN REV BOND 4.75% 8/1/2030.....					1FE	400,000	100.094	400,376	400,000	400,000				4.750	4.750	FA.....	7,917	19,000	07/08/2005	08/01/2030	
442397 HN 8	HOUSTON TX HSG FIN REV BOND 4.8% 8/1/2037.....					1FE	340,000	100.045	340,153	340,000	340,000				4.800	4.800	FA.....	6,800	16,320	07/08/2005	08/01/2037	
45201Y SE 8	ILLINOIS HSG AUTH REV BOND 5.1% 8/1/2031.....				1	1FE	1,240,000	100.119	1,241,476	1,240,000	1,240,000				5.100	5.100	FA.....	26,350	63,240	07/12/2006	08/01/2031	
56052E 8B 7	MAINE HSG AUTH REV BOND 2.8% 11/15/2022.....					1FE	1,000,000	102.560	1,025,600	1,000,000	1,000,000				2.800	2.800	MN.....	3,578	28,000	08/22/2014	11/15/2022	
56052E 8C 5	MAINE HSG AUTH REV BOND 3% 11/15/2023.....					1FE	1,000,000	102.947	1,029,470	1,000,000	1,000,000				3.000	3.000	MN.....	3,833	30,000	08/22/2014	11/15/2023	
56052F CA 1	MAINE HSG AUTH REV BOND 3.3% 11/15/2024.....					1FE	1,750,000	102.743	1,798,003	1,750,000	1,750,000				3.300	3.300	MN.....	3,739	10,588	08/07/2015	11/15/2024	
57586N GY 1	MASSACHUSETTS HSG FIN AGY REV BOND 5.2% 12/1/2033.....				1	1FE	2,950,000	105.624	3,115,908	2,950,000	2,950,000				5.200	5.200	JD.....	12,783	153,400	10/28/2011	12/01/2033	
57586N XQ 9	MASSACHUSETTS HSG FIN AGY REV BOND 3.15% 6/1/2023.....					1FE	520,000	102.571	533,369	520,000	520,000				3.150	3.150	JD.....	1,365	11,148	03/18/2015	06/01/2023	
57586N XS 5	MASSACHUSETTS HSG FIN AGY REV BOND 3.3% 6/1/2024.....					1FE	535,000	102.546	548,621	535,000	535,000				3.300	3.300	JD.....	1,471	12,015	03/18/2015	06/01/2024	
57586N XU 3	MASSACHUSETTS HSG FIN AGY REV BOND 3.35% 12/1/2024.....					1FE	445,000	102.632	456,712	445,000	445,000				3.350	3.350	JD.....	1,242	10,145	03/18/2015	12/01/2024	
57586N XT 0	MASSACHUSETTS HSG FIN AGY REV BOND 3.4% 6/1/2025.....				1	1FE	505,000	102.151	515,863	505,000	505,000				3.400	3.400	JD.....	1,431	11,685	03/18/2015	06/01/2025	
57586P 5G 7	MASSACHUSETTS HSG FIN AGY REV BOND 4% 12/1/2033.....				1	1FE	4,420,000	104.111	4,601,706	4,420,000	4,420,000				4.000	4.000	JD.....	14,733	176,800	03/08/2013	12/01/2033	
57587A GP 7	MASSACHUSETTS HSG FIN AGY REV BOND 3.15% 6/1/2023.....					1FE	1,230,000	102.639	1,262,460	1,230,000	1,230,000				3.150	3.150	JD.....	3,229	39,929	10/23/2014	06/01/2023	
57587A GR 3	MASSACHUSETTS HSG FIN AGY REV BOND 3.3% 6/1/2024.....					1FE	1,155,000	102.097	1,179,220	1,155,000	1,155,000				3.300	3.300	JD.....	3,176	39,280	10/23/2014	06/01/2024	
57587A HS 0	MASSACHUSETTS HSG FIN AGY REV BOND 2.9% 6/1/2022.....					1FE	415,000	102.632	425,923	415,000	415,000				2.900	2.900	JD.....	1,003	8,190	03/12/2015	06/01/2022	
57587A HU 5	MASSACHUSETTS HSG FIN AGY REV BOND 3.1% 6/1/2023.....					1FE	500,000	102.916	514,580	500,000	500,000				3.100	3.100	JD.....	1,292	10,549	03/12/2015	06/01/2023	
57587A HW 1	MASSACHUSETTS HSG FIN AGY REV BOND 3.25% 6/1/2024.....					1FE	400,000	102.627	410,508	400,000	400,000				3.250	3.250	JD.....	1,083	8,847	03/12/2015	06/01/2024	
57587A HX 9	MASSACHUSETTS HSG FIN AGY REV BOND 3.3% 12/1/2024.....					1FE	300,000	102.559	307,677	300,000	300,000				3.300	3.300	JD.....	825	6,738	03/12/2015	12/01/2024	
646129 6P 6	NEW JERSEY HGR ED AUTH REV BOND 4.65% 10/1/2029.....				1	1FE	7,575,000	107.252	8,124,339	7,575,000	7,575,000				4.650	4.650	AO.....	88,059	352,238	06/24/2011	10/01/2029	
647200 KM 5	NEW MEXICO MTGE FIN AUTH REV BOND 5% 1/1/2037.....				1	1FE	990,000	100.086	990,851	990,000	990,000				5.000	5.000	JJ.....	24,750	49,500	04/21/2006	01/01/2037	
64970M 7R 8	NYC NY HSG DEV REV BOND 4.8% 11/1/2035.....				1	1FE	3,475,000	105.482	3,665,500	3,475,000	3,475,000				4.800	4.800	MN.....	27,800	166,800	03/12/2010	11/01/2035	
64970M A6 0	NYC NY HSG DEV REV BOND 4.85% 11/1/2040.....				1	1FE	5,799,630	101.179	5,888,618	5,820,000	5,801,800		371		4.850	4.872	MN.....	47,045	282,270	08/25/2010	11/01/2040	
64972B H8 1	NYC NY HSG DEV REV BOND 3.6% 11/1/2033.....				1	1FE	3,000,000	101.207	3,036,210	3,000,000	3,000,000				3.600	3.600	MN.....	18,000	108,000	02/22/2013	11/01/2033	
649883 C4 5	NEW YORK MTGE AGY REV BOND 3.15% 4/1/2024.....				1	1FE	1,680,000	102.088	1,715,078	1,680,000	1,680,000				3.150	3.150	AO.....	13,230	49,686	10/09/2014	04/01/2024	
649883 C6 0	NEW YORK MTGE AGY REV BOND 3.25% 4/1/2025.....				1	1FE	2,240,000	101.751	2,279,222	2,240,000	2,240,000				3.250	3.250	AO.....	18,200	68,351	10/09/2014	04/01/2025	
649883 F7 5	NEW YORK MTGE AGY REV BOND 2.8% 4/1/2023.....					1FE	400,000	102.028	408,112	400,000	400,000				2.800	2.800	AO.....	2,800	6,689	02/11/2015	04/01/2023	
649883 F9 1	NEW YORK MTGE AGY REV BOND 3% 10/1/2024.....				1	1FE	1,000,000	101.148	1,011,480	1,000,000	1,000,000				3.000	3.000	AO.....	7,500	17,917	02/11/2015	10/01/2024	
649883 XW 0	NEW YORK MTGE AGY REV BOND 4.6% 10/1/2031.....				1	1FE	3,465,000	106.080	3,675,672	3,465,000	3,465,000				4.600	4.600	AO.....	39,848	159,390	02/13/2014	10/01/2031	
649883 K3 8	NEW YORK MTGE AGY REV BOND 3.25% 10/1/2024.....					1FE	2,630,000	103.134	2,712,424	2,630,000	2,630,000				3.250	3.250	AO.....	21,369	17,807	07/09/2015	10/01/2024	
67886M CM 9	OKLAHOMA HSG AGY REV BOND 4.75% 3/1/2038.....				1	1FE	1,645,000	100.601	1,654,886	1,645,000	1,645,000				4.750	4.750	MS.....	26,046	78,138	01/12/2007	03/01/2038	
68608E MU 3	OREGON HSG & CMNTY REV BOND 3.7% 7/1/2032.....				1	1FE	2,180,000	101.189	2,205,920	2,180,000	2,180,000				3.700	3.700	JJ.....	40,330	80,660	10/04/2012	07/01/2032	
68608E MV 1	OREGON HSG & CMNTY REV BOND 4% 7/1/2037.....				1	1FE	475,000	101.546	482,344	475,000	475,000				4.000	4.000	JJ.....	9,500	19,000	10/04/2012	07/01/2037	

E10.7

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	F	or	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
708796 B6 3	PENNSYLVANIA HSG AGY REV BOND 4.125% 10/1/2026				1	1FE	5,035,000	106.424	5,358,448	5,035,000	5,035,000					4.125	4.125	AO	51,923	207,694	09/09/2011	10/01/2026
708796 L2 1	PENNSYLVANIA HSG AGY REV BOND 3.9% 10/1/2028				1	1FE	2,000,000	103.493	2,069,860	2,000,000	2,000,000					3.900	3.900	AO	19,500	78,000	04/05/2013	10/01/2028
708796 L4 7	PENNSYLVANIA HSG AGY REV BOND 4.35% 4/1/2035				1	1FE	1,035,000	103.907	1,075,437	1,035,000	1,035,000					4.350	4.350	AO	11,256	45,023	04/05/2013	04/01/2035
708796 N6 0	PENNSYLVANIA HSG AGY REV BOND 3.2% 10/1/2024				1	1FE	495,000	101.661	503,222	495,000	495,000					3.200	3.200	AO	3,960	8,140	02/12/2015	10/01/2024
708796 N7 8	PENNSYLVANIA HSG AGY REV BOND 3.3% 10/1/2025				1	1FE	875,000	101.558	888,633	875,000	875,000					3.300	3.300	AO	7,219	14,839	02/12/2015	10/01/2025
708796 N8 6	PENNSYLVANIA HSG AGY REV BOND 3.45% 10/1/2026				1	1FE	770,000	102.045	785,747	770,000	770,000					3.450	3.450	AO	6,641	13,651	02/12/2015	10/01/2026
708796 Q3 4	PENNSYLVANIA HSG AGY REV BOND 3.2% 4/1/2024				1	1FE	275,000	101.982	280,451	275,000	275,000					3.200	3.200	AO	2,200	4,522	02/12/2015	04/01/2024
708796 Q4 2	PENNSYLVANIA HSG AGY REV BOND 3.3% 4/1/2025				1	1FE	650,000	101.791	661,642	650,000	650,000					3.300	3.300	AO	5,363	11,023	02/12/2015	04/01/2025
708796 Q5 9	PENNSYLVANIA HSG AGY REV BOND 3.45% 4/1/2026				1	1FE	600,000	102.354	614,124	600,000	600,000					3.450	3.450	AO	5,175	10,638	02/12/2015	04/01/2026
708796 W7 8	PENNSYLVANIA HSG AGY REV BOND 3.2% 4/1/2025				1	1FE	750,000	101.241	759,308	750,000	750,000					3.200	3.200	AO	1,533		11/05/2015	04/01/2025
708796 W8 6	PENNSYLVANIA HSG AGY REV BOND 3.2% 10/1/2025				1	1FE	1,250,000	100.836	1,260,450	1,250,000	1,250,000					3.200	3.200	AO	2,556		11/05/2015	10/01/2025
708796 W9 4	PENNSYLVANIA HSG AGY REV BOND 3.35% 4/1/2026				1	1FE	1,500,000	101.512	1,522,680	1,500,000	1,500,000					3.350	3.350	AO	3,210		11/05/2015	04/01/2026
76221R SU 8	RHODE ISLAND HSG & MTGE REV BOND 3.625% 10/1/2032				1	1FE	1,000,000	101.645	1,016,450	1,000,000	1,000,000					3.625	3.625	AO	9,063	36,250	01/31/2013	10/01/2032
76221R SV 6	RHODE ISLAND HSG & MTGE REV BOND 3.9% 10/1/2037				1	1FE	1,340,000	100.527	1,347,062	1,340,000	1,340,000					3.900	3.900	AO	13,065	52,260	01/31/2013	10/01/2037
76221R VE 0	RHODE ISLAND HSG & MTGE REV BOND 3.3% 10/1/2024				1	1FE	500,000	102.672	513,360	500,000	500,000					3.300	3.300	AO	6,004		07/08/2015	10/01/2024
76221R VJ 5	RHODE ISLAND HSG & MTGE REV BOND 3.55% 10/1/2025				1	1FE	400,000	102.700	410,800	400,000	400,000					3.550	3.550	AO	5,167		07/08/2015	10/01/2025
76221R VG 9	RHODE ISLAND HSG & MTGE REV BOND 3.65% 10/1/2026				1	1FE	1,110,000	102.944	1,142,676	1,110,000	1,110,000					3.650	3.650	AO	14,743		07/08/2015	10/01/2026
917436 6W 2	UTAH HSG CORP REV BOND 3.85% 1/1/2031				1	1FE	3,000,000	100.330	3,009,900	3,000,000	3,000,000					3.850	3.850	JJ	321		12/18/2015	01/01/2031
917436 AW 7	UTAH HSG CORP REV BOND 5.6% 7/1/2023				1	1FE	170,000	100.000	170,000	170,000	170,000					5.600	5.600	JJ	4,760	9,520	03/15/2002	07/01/2023
917436 NU 7	UTAH HSG CORP REV BOND 4.75% 7/1/2027				1	1FE	395,000	100.086	395,340	395,000	395,000					4.750	4.750	JJ	9,381	18,763	09/28/2005	07/01/2027
917436 W3 7	UTAH HSG CORP REV BOND 4.6% 7/1/2034				1	1FE	6,690,000	104.755	7,008,110	6,690,000	6,690,000					4.600	4.600	JJ	153,870	307,740	10/08/2010	07/01/2034
924194 PF 4	VERMONT HSG FIN AGY REV BOND 3.65% 8/15/2027				1	1FE	1,740,000	101.366	1,763,768	1,740,000	1,740,000					3.650	3.650	FA	23,990	63,507	12/13/2012	08/15/2027
924194 PG 2	VERMONT HSG FIN AGY REV BOND 3.95% 8/15/2032				1	1FE	4,475,000	100.868	4,513,843	4,475,000	4,475,000					3.950	3.950	FA	66,771	176,757	12/13/2012	08/15/2032
98322Q FS 1	WYOMING CMNTY DEV AUTH REV BOND 3% 6/1/2022				1	1FE	260,000	103.765	269,789	260,000	260,000					3.000	3.000	JD	650	7,800	08/07/2014	06/01/2022
98322Q FT 9	WYOMING CMNTY DEV AUTH REV BOND 3.1% 12/1/2022				1	1FE	420,000	104.245	437,829	420,000	420,000					3.100	3.100	JD	1,085	13,020	08/07/2014	12/01/2022
98322Q FV 4	WYOMING CMNTY DEV AUTH REV BOND 3.25% 12/1/2023				1	1FE	680,000	104.482	710,478	680,000	680,000					3.250	3.250	JD	1,842	22,100	08/07/2014	12/01/2023
98322Q FX 0	WYOMING CMNTY DEV AUTH REV BOND 3.35% 12/1/2024				1	1FE	210,000	104.089	218,587	210,000	210,000					3.350	3.350	JD	586	7,035	08/07/2014	12/01/2024
98322Q JE 8	WYOMING CMNTY DEV AUTH REV BOND 3.3% 6/1/2024				1	1FE	525,000	102.998	540,740	525,000	525,000					3.300	3.300	JD	1,444	4,283	08/06/2015	06/01/2024
98322Q JS 7	WYOMING CMNTY DEV AUTH REV BOND 3.45% 6/1/2025				1	1FE	515,000	102.852	529,688	515,000	515,000					3.450	3.450	JD	1,481	4,393	08/06/2015	06/01/2025
2699999	U.S. Special Revenue - Residential Mortgage-Backed Securities						200,436,401	XXX	202,684,474	198,306,175	200,323,973					XXX	XXX	XXX	1,149,955	5,381,469	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Other Loan-Backed and Structured Securities																						
462590 JH 4	IOWA STUDENT LN REV BOND 5.3% 12/1/2023				1	1FE	4,705,000	106.571	5,014,166	4,705,000	4,705,000					5.300	5.300	JD	20,780	249,365	11/10/2011	12/01/2023
57563R JP 5	MASSACHUSETTS EDL FIN AUTH REV BOND 5.5% 7/1/2027				1	1FE	4,030,836	111.436	4,546,589	4,080,000	4,040,469		2,391			5.500	5.616	JJ	112,200	224,400	07/06/2011	07/01/2027
57563R JQ 3	MASSACHUSETTS EDL FIN AUTH REV BOND 5.625% 7/1/2028				1	1FE	1,978,180	111.661	2,222,054	1,990,000	1,980,258		523			5.625	5.680	JJ	55,969	111,938	07/06/2011	07/01/2028
57563R KY 4	MASSACHUSETTS EDL FIN AUTH REV BOND 5.25% 7/1/2029				1	1FE	8,003,599	109.367	8,847,790	8,090,000	8,012,763		3,821			5.250	5.350	JJ	212,363	424,725	06/21/2013	07/01/2029
57563R LJ 6	MASSACHUSETTS EDL FIN AUTH REV BOND 5% 1/1/2025				1	1FE	1,659,839	114.822	1,705,107	1,485,000	1,645,512		(12,526)			5.000	3.584	JJ	37,125	51,944	07/21/2015	01/01/2025
646080 KU 4	NEW JERSEY HGR ED AUTH REV BOND 5% 12/1/2026				1	1FE	726,702	104.915	771,125	735,000	728,828		414			5.000	5.101	JD	3,063	36,750	01/14/2010	12/01/2026
646080 PX 3	NEW JERSEY HGR ED AUTH REV BOND 4% 12/1/2028				1	1FE	2,229,458	103.352	2,325,420	2,250,000	2,231,973		1,042			4.000	4.080	JD	7,500	90,000	05/16/2013	12/01/2028
646080 RF 0	NEW JERSEY HGR ED AUTH REV BOND 5% 12/1/2024				1	1FE	5,075,100	114.462	5,150,790	4,500,000	5,046,007		(29,096)			5.000	3.410	JD	18,750	106,875	05/13/2015	12/01/2024
647110 FK 6	NEW MEXOCO EDU REV BOND 3.8% 9/1/2033				1	1FE	5,000,000	103.617	5,180,850	5,000,000	5,000,000					3.800	3.800	MS	63,333	190,000	05/03/2013	09/01/2033
647110 FL 4	NEW MEXICO EDU REV BOND 3.875% 4/1/2034				1	1FE	5,000,000	103.572	5,178,600	5,000,000	5,000,000					3.875	3.875	MS	64,583	193,750	05/03/2013	04/01/2034
762315 MX 4	RHODE ISLAND STUDENT LN REV BOND 3.75% 12/1/2026				1	1FE	993,610	99.868	998,680	1,000,000	994,615		391			3.750	3.811	JD	3,125	37,500	03/08/2013	12/01/2026
762315 MY 2	RHODE ISLAND STUDENT LN REV BOND 3.75% 12/1/2027				1	1FE	260,869	99.451	263,545	265,000	261,469		229			3.750	3.891	JD	828	9,938	03/08/2013	12/01/2027

E10.8

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	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	
762315 NM 7	RHODE ISLAND STUDENT LN	REV BOND 4.5%	12/1/2026		1	1FE	2,686,986	105.373	2,845,071	2,700,000	2,688,235			816		4.500	4.551	JD	10,125	121,500	03/21/2014	12/01/2026	
762315 NN 5	RHODE ISLAND STUDENT LN	REV BOND 4.625%	12/1/2027		1	1FE	2,588,144	105.529	2,743,754	2,600,000	2,589,138			668		4.625	4.671	JD	10,021	120,250	03/21/2014	12/01/2027	
762315 NP 0	RHODE ISLAND STUDENT LN	REV BOND 4.75%	12/1/2028		1	1FE	849,057	105.839	899,632	850,000	849,093			35		4.750	4.761	JD	3,365	40,375	03/21/2014	12/01/2028	
762315 NQ 8	RHODE ISLAND STUDENT LN	REV BOND 4.75%	12/1/2029		1	1FE	311,554	105.549	332,479	315,000	311,804			158		4.750	4.851	JD	1,247	14,963	03/21/2014	12/01/2029	
762315 PA 1	RHODE ISLAND STUDENT LN	REV BOND 3.5%	12/1/2024		1	1FE	3,967,600	99.660	3,986,400	4,000,000	3,969,488			1,888		3.500	3.601	JD	11,667	85,556	04/16/2015	12/01/2024	
2899999	U.S. Special Revenue - Other Loan-Backed and Structured Securities							50,066,534	XXX	53,012,052	49,565,000	50,054,652	0	(29,246)	0	0	XXX	XXX	XXX	636,044	2,109,829	XXX	XXX
3199999	Total - U.S. Special Revenue & Special Assessment Obligations							888,857,290	XXX	931,929,520	863,601,175	885,044,348	0	(1,942,147)	0	0	XXX	XXX	XXX	10,469,200	34,829,690	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																							
00206R CC 4	AT&T SR UNSECURED 2.3%	3/11/2019				2FE	15,078,350	99.952	14,992,740	15,000,000	15,056,533		(16,843)		2.300	2.177	MS	105,417	345,000	11/06/2014	03/11/2019		
00817Y AH 1	AETNA SR UNSECURED 3.95%	9/1/2020				1FE	8,422,238	105.256	8,260,522	7,848,000	8,329,520		(92,718)		3.950	2.547	MS	103,332	309,996	01/08/2015	09/01/2020		
035242 AE 6	ANHEUSER-BUSCH INBEV SR UNSECURED 2.15%	2/1/2019				1FE	9,960,000	99.422	9,942,210	10,000,000	9,971,260		8,939		2.150	2.247	FA	89,583	215,000	09/25/2014	02/01/2019		
210518 CT 1	CONSUMERS ENERGY CO SR SECURED 2.85%	5/15/2022				1FE	16,099,600	99.003	15,840,512	16,000,000	16,089,366		(10,234)		2.850	2.750	MN	58,267	299,250	06/04/2015	05/15/2022		
233331 AU 1	DTE ENERGY SR UNSECURED 3.3%	6/15/2022				1FE	8,924,093	100.302	8,901,803	8,875,000	8,921,180		(2,912)		3.300	3.208	JD	13,017	145,624	07/21/2015	06/15/2022		
25746U BP 3	DOMINION RESOURCES SR UNSECURED 2.75%	9/15/2022				2FE	4,827,300	96.670	4,833,475	5,000,000	4,838,444		12,144		2.750	3.291	MS	40,486	68,750	06/23/2015	09/15/2022		
260543 CF 8	DOW CHEMICAL SR UNSECURED 4.125%	11/15/2021				2FE	11,091,285	104.839	11,008,095	10,500,000	11,000,551		(81,007)		4.125	3.193	MN	55,344	433,125	11/06/2014	11/15/2021		
26441C AK 1	DUKE ENERGY SR UNSECURED 2.1%	6/15/2018				2FE	10,126,800	100.137	10,013,690	10,000,000	10,081,489		(33,333)		2.100	1.748	JD	9,333	210,000	08/14/2014	06/15/2018		
36962G 7M 0	GENERAL ELEC CAP CORP SR UNSECURED 2.2%	1/8/2020				1FE	15,066,150	100.121	15,018,090	15,000,000	15,053,716		(12,434)		2.200	2.105	JJ	157,667	165,000	01/09/2015	01/09/2020		
370334 BV 5	GENERAL MILLS INC SR UNSECURED 2.2%	10/21/2019				2FE	14,472,500	100.022	14,538,227	14,535,000	14,486,514		13,102		2.200	2.292	AO	62,178	319,770	10/30/2014	10/21/2019		
494550 BR 6	KINDER MORGAN ENER PART SR UNSECURED 2.65%	2/1/2019				2FE	5,055,650	92.447	4,622,370	5,000,000	5,038,699		(11,956)		2.650	2.388	FA	55,208	132,500	07/23/2014	02/01/2019		
63946B AE 0	NBCUNIVERSAL MEDIA LLC SR UNSECURED 4.375%	4/1/2021				1FE	5,559,500	108.623	5,431,150	5,000,000	5,483,526		(75,974)		4.375	2.403	AO	54,688	218,750	02/06/2015	04/01/2021		
665772 CM 9	NORTHERN STATES PWR SR SECURED 2.2%	8/15/2020				1FE	14,808,244	99.311	14,737,752	14,840,000	14,810,596		2,351		2.200	2.245	FA	126,964		08/05/2015	08/15/2020		
68233J AX 2	ONCOR ELECTRIC DELIVERY SR SECURED 2.15%	6/1/2019				2FE	6,003,036	98.391	5,903,460	6,000,000	6,002,390		(635)		2.150	2.138	JD	10,750	129,000	12/24/2014	06/01/2019		
68389X AX 3	ORACLE SR UNSECURED 2.25%	10/8/2019				1FE	15,052,300	101.044	15,156,540	15,000,000	15,039,966		(10,023)		2.250	2.176	AO	77,811	337,498	10/30/2014	10/08/2019		
69331C AF 5	PG&E CORP SR UNSECURED 2.4%	3/1/2019				2FE	7,921,786	99.787	7,843,235	7,860,000	7,903,400		(13,419)		2.400	2.214	MS	62,880	188,640	11/06/2014	03/01/2019		
695114 CP 1	PACIFICORP SR SECURED 2.95%	2/1/2022				1FE	15,718,403	100.742	15,448,847	15,335,000	15,671,716		(46,687)		2.950	2.543	FA	188,493	226,191	02/10/2015	02/01/2022		
713448 BY 3	PEPSICO INC SR UNSECURED 2.75%	3/5/2022				1FE	4,486,688	100.246	4,410,806	4,400,000	4,476,640		(10,048)		2.750	2.444	MS	38,989	121,000	02/10/2015	03/05/2022		
713448 CG 1	PEPSICO INC SR UNSECURED 2.75%	3/1/2023				1FE	6,354,994	99.599	6,270,772	6,296,000	6,349,134		(5,860)		2.750	2.620	MS	57,713	173,140	02/09/2015	03/01/2023		
743263 AS 4	PROGRESS ENERGY INC SR UNSECURED 3.15%	4/1/2022				2FE	2,407,884	98.142	2,316,146	2,360,000	2,402,631		(5,253)		3.150	2.821	AO	18,585	74,340	03/03/2015	04/01/2022		
74456Q BJ 4	PUBLIC SERVICE ELECTRIC SR SECURED 2%	8/15/2019				1FE	5,969,280	99.315	5,958,900	6,000,000	5,977,082		6,044		2.000	2.110	FA	45,333	121,000	09/12/2014	08/15/2019		
811065 AB 7	SCRIPPS NETWORKS INTERAC SR UNSECURED 2.75%	11/15/2019				2FE	19,358,808	98.362	18,616,030	18,926,000	19,277,877		(81,930)		2.750	2.236	MN	66,504	507,453	02/03/2015	11/15/2019		
842400 GD 9	SOUTHERN CAL EDISON SR SECURED 2.4%	2/1/2022				1FE	3,755,786	98.062	3,696,922	3,770,000	3,757,512		1,725		2.400	2.459	FA	37,700	49,010	02/10/2015	02/01/2022		
907818 DG 0	UNION PACIFIC SR UNSECURED 4%	2/1/2021				1FE	5,480,650	106.866	5,343,320	5,000,000	5,411,591		(69,059)		4.000	2.196	FA	83,333	100,000	02/17/2015	02/01/2021		
913017 BV 0	UNITED TECHNOLOGIES CORP SR UNSECURED 3.1%	6/1/2022				1FE	18,887,592	101.775	18,904,762	18,575,000	18,858,778		(28,814)		3.100	2.837	JD	47,985	380,913	07/16/2015	06/01/2022		
91324P CN 0	UNITEDHEALTH GROUP INC SR UNSECURED 3.35%	7/15/2022				1FE	10,029,100	102.284	10,228,420	10,000,000	10,027,425		(1,675)		3.350	3.303	JJ	147,028		07/21/2015	07/15/2022		
92343V CB 8	VERIZON COMMUNICATIONS SR UNSECURED 2.55%	6/17/2019				2FE	10,182,900	101.260	10,126,020	10,000,000	10,133,056		(36,648)		2.550	2.149	JD	9,917	255,000	08/13/2014	06/17/2019		
982526 AV 7	WM WRIGLEY JR CO SR UNSECURED 2.9%	10/21/2019				2FE	29,813,905	100.925	29,379,384	29,110,000	29,657,723		(127,775)		2.900	2.369	AO	164,148	844,190	03/11/2015	10/21/2019		
92857W AS 9	VODAFONE GROUP PLC SR UNSECURED 5.45%	6/10/2019				2FE	17,097,050	109.600	16,440,045	15,000,000	16,533,355		(423,019)		5.450	2.341	JD	47,688	817,500	08/26/2014	06/10/2019		
3299999	Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations							318,011,872	XXX	314,184,245	311,230,000	316,641,670	0	(1,153,951)	0	0	XXX	XXX	XXX	2,036,341	7,187,640	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																							
69339B AA 0	PHEAA 2013-1A A ABS - STUDENT LOANS 0.721%	11/25/2036				2	6,835,339	96.800	6,772,175	6,996,029	6,841,267		5,928		0.721	1.055	MON	981	17,081	09/21/2015	11/25/2036		
00164M AC 7	ALM 2015-12A A1 ABS - CLO 1.867%	4/16/2027				F	5,983,800	99.319	5,959,128	6,000,000	5,986,107		2,307		1.867	1.922	JAJO	23,960	70,165	01/23/2015	04/16/2027		
03765D AA 8	APID 2014-18A A1 ABS - CLO 1.732%	7/22/2026				F	4,987,500	98.996	4,949,820	5,000,000	4,988,924		968		1.732	1.759	JAJO	17,083	104,360	06/25/2014	07/22/2026		

E10.9

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	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	
14308L AA 1	CGMS 2014-3A A1A ABS - CLO 1.783% 7/27/2026		R	12	1FE	10,000,000	99.291	9,929,060	10,000,000	10,000,000					1.783	1.787	JAJO	32,687	203,432	07/29/2014	07/27/2026	
38137L AA 7	GOLD8 2014-8A A ABS - CLO 1.765% 4/19/2026		F	2	1FE	8,844,468	99.206	8,779,749	8,850,000	8,845,146		433			1.765	1.775	JAJO	31,677	153,222	08/26/2014	04/19/2026	
55953E AA 8	MAGNE 2014-11A A1 ABS - CLO 1.765% 1/18/2027		F	12	1FE	9,943,030	99.144	9,914,390	10,000,000	9,947,467		4,267			1.765	1.821	JAJO	36,774	145,345	12/04/2014	01/18/2027	
67590L AC 2	OCT19 2014-1A A ABS - CLO 1.841% 4/15/2026		F	12	1FE	10,005,000	98.978	9,897,750	10,000,000	10,003,819		(1,048)			1.841	1.835	JAJO	39,878	180,676	08/13/2014	04/15/2026	
67590Q AA 5	OCT21 2014-1A A1A ABS - CLO 1.832% 11/14/2026		F	12	1FE	10,000,000	98.842	9,884,210	10,000,000	10,000,000					1.832	1.835	FMAN	24,421	184,834	09/24/2014	11/14/2026	
74981H AA 8	RACEP 2015-9A A1 ABS - CLO 1.471% 4/15/2027		F	2	1FE	10,000,000	99.074	9,907,380	10,000,000	10,000,000					1.471	1.473	JAJO	31,861	105,532	02/13/2015	04/15/2027	
89473L AA 2	TRMPK 2015-1A A ABS - CLO 1.817% 4/20/2027		R	12	1FE	10,000,000	99.051	9,905,080	10,000,000	10,000,000					1.817	1.821	JAJO	36,848	96,397	03/05/2015	04/20/2027	
92914N AA 9	VOYA 2015-1A A1 ABS - CLO 1.795% 4/18/2027		F	12	1FE	9,989,770	98.900	9,890,020	10,000,000	9,990,579		809			1.795	1.808	JAJO	37,399	97,794	03/03/2015	04/18/2027	
3599999	Industrial & Miscellaneous - Other Loan-Backed and Structured Securities					96,588,907	XXX	95,788,762	96,846,029	96,603,308	0	13,664	0	0	XXX	XXX	XXX	313,569	1,358,838	XXX	XXX	
3899999	Total - Industrial & Miscellaneous (Unaffiliated)					414,600,779	XXX	409,973,007	408,076,029	413,244,978	0	(1,140,287)	0	0	XXX	XXX	XXX	2,349,910	8,546,478	XXX	XXX	
Totals																						
7799999	Total - Issuer Obligations					1,101,818,894	XXX	1,142,931,056	1,073,355,000	1,096,409,433	0	(2,963,942)	0	0	XXX	XXX	XXX	13,061,820	40,875,993	XXX	XXX	
7899999	Total - Residential Mortgage-Backed Securities					200,436,401	XXX	202,684,474	198,306,175	200,323,973	0	(97,797)	0	0	XXX	XXX	XXX	1,149,955	5,381,469	XXX	XXX	
8099999	Total - Other Loan-Backed and Structured Securities					146,655,441	XXX	148,800,814	146,411,029	146,657,960	0	(15,582)	0	0	XXX	XXX	XXX	949,613	3,468,667	XXX	XXX	
8399999	Grand Total - Bonds					1,448,910,736	XXX	1,494,416,344	1,418,072,204	1,443,391,366	0	(3,077,321)	0	0	XXX	XXX	XXX	15,161,388	49,726,129	XXX	XXX	

SCHEDULE D - PART 2 - SECTION 1

Showing all PREFERRED STOCKS Owned December 31 of Current Year

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

NONE

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2		Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value			17	18	
			3	4			7	8		10	11	12	13	14	15			16
CUSIP Identification	Description		Code	or ei gn	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other- Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
Common Stocks - Parent, Subsidiaries and Affiliates																		
02583@ 10 9	Ameriprise Auto and Home Insurance Agency.....				100,000	1,417,747	14,177,470	1,417,747	1,000		1,500,000		(213,920)		(213,920)			04/12/2002
03083* 10 4	Ameriprise Insurance Company.....				3,200,000,000	46,168,165	14,428	46,168,165	44,431,911				1,085,138		1,085,138			01/17/2006
9199999	Total - Common Stocks - Parent, Subsidiaries and Affiliates.....					47,585,912	XXX	47,585,912	44,432,911	0	1,500,000	0	871,218	0	871,218	0	XXX	XXX
9799999	Total - Common Stock.....					47,585,912	XXX	47,585,912	44,432,911	0	1,500,000	0	871,218	0	871,218	0	XXX	XXX
9899999	Total Common and Preferred Stock.....					47,585,912	XXX	47,585,912	44,432,911	0	1,500,000	0	871,218	0	871,218	0	XXX	XXX

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

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
Bonds - U.S. States, Territories and Possessions								
13063C XM 7	CALIFORNIA ST GO BOND 2.9% 12/1/2024		10/09/2015	BANK OF AMERICA		1,800,000	1,800,000	
13063C XN 5	CALIFORNIA ST GO BOND 3.15% 12/1/2026		10/09/2015	BANK OF AMERICA		4,000,000	4,000,000	
1799999	Total - Bonds - U.S. States, Territories & Possessions					5,800,000	5,800,000	0
Bonds - U.S. Political Subdivisions of States								
050195 RE 8	AUBREY TX ISD GO BOND 4.5% 2/15/2031		02/25/2015	Tax Free Exchange		887,705	895,000	1,119
050195 RG 3	AUBREY TX ISD GO BOND 4.5% 2/15/2031		02/25/2015	Tax Free Exchange		709,172	715,000	894
167486 PP 8	CHICAGO IL GO BOND 5% 1/1/2026		09/30/2015	MORGAN STANLEY & CO		396,000	400,000	5,222
483836 TM 4	ELGIN SD GO BOND 5% 1/1/2026		01/29/2015	BAIRD (ROBERT W.) & CO		1,186,370	1,000,000	
667325 EA 8	NW ARKANSAS CMTY CLG GO BOND 4% 5/15/2025		02/06/2015	RAYMOND JAMES & ASSOC. INC		1,069,724	955,000	
667325 EB 6	NW ARKANSAS CMTY CLG GO BOND 4% 5/15/2026		02/06/2015	RAYMOND JAMES & ASSOC. INC		608,284	550,000	
774285 2K 5	ROCKWALL TX ISD GO BOND ZERO COUP 2/15/2023		03/12/2015	RAYMOND JAMES & ASSOC. INC		815,481	1,000,000	
774285 2L 3	ROCKWALL TX ISD GO BOND ZERO COUP 2/15/2024		03/12/2015	RAYMOND JAMES & ASSOC. INC		989,876	1,270,000	
974535 KW 5	WINNEBAGO & BOONE IL ISD GO BOND ZERO COUP 2/1/2022		02/19/2015	STIFEL NICOLAUS & CO. INC		1,176,487	1,450,000	
974535 KX 3	WINNEBAGO & BOONE IL ISD GO BOND ZERO COUP 2/1/2023		02/19/2015	STIFEL NICOLAUS & CO. INC		1,116,805	1,450,000	
974535 LK 0	ROCKFORD SD ISD GO BOND ZERO COUP 2/1/2022		02/19/2015	STIFEL NICOLAUS & CO. INC		312,377	385,000	
974535 LL 8	ROCKFORD SD ISD GO BOND ZERO COUP 2/1/2023		02/19/2015	STIFEL NICOLAUS & CO. INC		400,509	520,000	
2499999	Total - Bonds - U.S. Political Subdivisions of States					9,668,790	10,590,000	7,235
Bonds - U.S. Special Revenue and Special Assessment								
107431 KK 3	BREVARD FL SCH BRD COP 5% 7/1/2025		02/11/2015	CITIGROUP GLOBAL MARKETS INC		747,010	615,000	
107431 KL 1	BREVARD FL SCH BRD COP 5% 7/1/2026		02/11/2015	CITIGROUP GLOBAL MARKETS INC		1,104,580	920,000	
167727 UX 2	CHICAGO IL WSTWTR REV BOND 5% 1/1/2024		10/19/2015	SAMUEL A. RAMIREZ		1,457,430	1,300,000	20,042
167727 WJ 1	CHICAGO IL WSTWTR REV BOND 5% 1/1/2025		10/15/2015	SAMUEL A. RAMIREZ		2,801,025	2,500,000	
20775B 7V 2	CONNECTICUT HSG FIN AUTH REV BOND 2.8% 5/15/2026		02/11/2015	BANK OF AMERICA		625,000	625,000	
3128MM TN 3	FHLMC 2.5% MBS 15yr Pool G18556 6/1/2030		06/22/2015	GOLDMAN SACHS & CO		9,671,643	9,553,715	9,952
3132KE WH 4	FHLMC 2.5% MBS 15yr Pool V60648 12/1/2029		02/06/2015	GOLDMAN SACHS & CO		13,806,883	13,378,358	15,794
3132KF AP 7	FHLMC 3% MBS 15yr Pool V60914 8/1/2030		09/11/2015	WELLS FARGO BANK		10,069,279	9,680,544	12,907
3138WD 7G 0	FNMA 2.5% MBS 15yr Pool AS4494 2/1/2030		03/05/2015	WELLS FARGO BANK		9,570,731	9,354,410	11,043
3138YD ZJ 1	FNMA 2.5% MBS 15yr Pool AY0744 3/1/2030		02/18/2015	GOLDMAN SACHS & CO		13,773,559	13,490,574	20,611
373539 2Z 7	GEORGIA HSG & FIN REV BOND 3.05% 6/1/2025		12/02/2015	BANK OF AMERICA		400,000	400,000	
373539 3A 1	GEORGIA HSG & FIN REV BOND 3.1% 12/1/2025		12/02/2015	BANK OF AMERICA		1,285,000	1,285,000	
44237N HJ 4	HOUSTON TX HOTEL REV BOND 5% 9/1/2024		02/20/2015	HUTCHINSON SHOCKEY ERLEY		1,187,940	1,000,000	
451295 XJ 3	IDAHO ST HLTH FACS REV BOND 5% 12/1/2025		02/12/2015	BANK OF AMERICA		2,759,931	2,300,000	
452024 HU 9	ILLINOIS MUN ELEC REV BOND 5% 2/1/2026		04/01/2015	CITIGROUP GLOBAL MARKETS INC		4,807,440	4,000,000	
545149 JF 4	LOS ANGELES CA SANTN REV BOND 5% 10/1/2026		04/02/2015	BANK OF AMERICA		1,290,038	1,080,000	
54714C AJ 6	LOVE FIELD TX ARPT REV BOND 5% 11/1/2026		07/24/2015	STERN BROTHERS		1,146,200	1,000,000	
56052F CA 1	MAINE HSG AUTH REV BOND 3.3% 11/15/2024		08/07/2015	CITIGROUP GLOBAL MARKETS INC		1,750,000	1,750,000	
574218 UT 8	MARYLAND HLTH HR EDU REV BOND 5% 8/15/2026		01/30/2015	MORGAN (J.P.) SECURITIES		5,786,545	4,750,000	
57563R LJ 6	MASSACHUSETTS EDL FIN AUTH REV BOND 5% 1/1/2025		07/21/2015	SAMUEL A. RAMIREZ		532,389	485,000	1,549
57586N XQ 9	MASSACHUSETTS HSG FIN AGY REV BOND 3.15% 6/1/2023		03/18/2015	BARCLAYS BANK PLC		520,000	520,000	
57586N XS 5	MASSACHUSETTS HSG FIN AGY REV BOND 3.3% 6/1/2024		03/18/2015	BARCLAYS BANK PLC		535,000	535,000	
57586N XT 3	MASSACHUSETTS HSG FIN AGY REV BOND 3.35% 12/1/2024		03/18/2015	BARCLAYS BANK PLC		445,000	445,000	
57586N XU 0	MASSACHUSETTS HSG FIN AGY REV BOND 3.4% 6/1/2025		03/18/2015	BARCLAYS BANK PLC		505,000	505,000	
57587A HS 0	MASSACHUSETTS HSG FIN AGY REV BOND 2.9% 6/1/2022		03/12/2015	RBC DOMINION SECURITIES		415,000	415,000	
57587A HU 5	MASSACHUSETTS HSG FIN AGY REV BOND 3.1% 6/1/2023		03/12/2015	RBC DOMINION SECURITIES		500,000	500,000	
57587A HW 1	MASSACHUSETTS HSG FIN AGY REV BOND 3.25% 6/1/2024		03/12/2015	RBC DOMINION SECURITIES		400,000	400,000	
57587A HX 9	MASSACHUSETTS HSG FIN AGY REV BOND 3.3% 12/1/2024		03/12/2015	RBC DOMINION SECURITIES		300,000	300,000	

E13

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
59333M T6 2	MIAMI DADE FL SCH BD COP 5% 2/1/2026		11/12/2015	BANK OF AMERICA		6,433,240	5,500,000	
59447T AL 7	MICHIGAN FIN AUTH REV BOND 5% 5/15/2026		03/19/2015	MORGAN (J.P.) SECURITIES		2,458,706	2,080,000	
605638 AK 1	MISSISSIPPI ST GAMING REV BOND 5% 10/15/2025		09/24/2015	MORGAN STANLEY & CO		3,559,710	3,000,000	
605638 AL 9	MISSISSIPPI ST GAMING REV BOND 5% 10/15/2026		09/24/2015	MORGAN STANLEY & CO		1,171,390	1,000,000	
606092 HV 9	MISSOURI ELEC UNTIL REV BOND 5% 12/1/2025		03/13/2015	MORGAN (J.P.) SECURITIES		2,259,024	1,900,000	
646080 RF 0	NEW JERSEY HGR ED AUTH REV BOND 5% 12/1/2024		05/13/2015	BANK OF AMERICA		5,075,100	4,500,000	
646136 EK 3	NEW JERSEY TRANS AUTH REV BOND 5.5% 12/15/2023		10/01/2015	WELLS FARGO BANK		2,128,810	1,935,000	32,814
649883 F7 5	NEW YORK MTGE AGY REV BOND 2.8% 4/1/2023		02/11/2015	MORGAN STANLEY & CO		400,000	400,000	
649883 F9 1	NEW YORK MTGE AGY REV BOND 3% 10/1/2024		02/11/2015	MORGAN STANLEY & CO		1,000,000	1,000,000	
649883 K3 8	NEW YORK MTGE AGY REV BOND 3.25% 10/1/2024		07/09/2015	CITIGROUP GLOBAL MARKETS INC		2,630,000	2,630,000	
696507 TS 1	PALM BEACH FL HLTH AUTH REV BOND 5% 5/15/2023		03/12/2015	ZIEGLER SECURITIES INC		1,907,157	1,660,000	
696507 TT 9	PALM BEACH FL HLTH AUTH REV BOND 5% 5/15/2024		03/12/2015	ZIEGLER SECURITIES INC		2,204,203	1,915,000	
696507 TU 6	PALM BEACH FL HLTH AUTH REV BOND 5% 5/15/2025		03/12/2015	ZIEGLER SECURITIES INC		2,086,039	1,805,000	
702528 JM 3	PASCO CNTY FL SCH BRD COP 5% 8/1/2025		02/26/2015	MORGAN (J.P.) SECURITIES		2,240,963	1,875,000	
708796 N6 0	PENNSYLVANIA HSG AGY REV BOND 3.2% 10/1/2024		02/12/2015	MORGAN STANLEY & CO		495,000	495,000	
708796 N7 8	PENNSYLVANIA HSG AGY REV BOND 3.3% 10/1/2025		02/12/2015	MORGAN STANLEY & CO		875,000	875,000	
708796 N8 6	PENNSYLVANIA HSG AGY REV BOND 3.45% 10/1/2026		02/12/2015	MORGAN STANLEY & CO		770,000	770,000	
708796 Q3 4	PENNSYLVANIA HSG AGY REV BOND 3.2% 4/1/2024		02/12/2015	MORGAN STANLEY & CO		275,000	275,000	
708796 Q4 2	PENNSYLVANIA HSG AGY REV BOND 3.3% 4/1/2025		02/12/2015	MORGAN STANLEY & CO		650,000	650,000	
708796 Q5 9	PENNSYLVANIA HSG AGY REV BOND 3.45% 4/1/2026		02/12/2015	MORGAN STANLEY & CO		600,000	600,000	
708796 W7 8	PENNSYLVANIA HSG AGY REV BOND 3.2% 4/1/2025		11/05/2015	RBC DOMINION SECURITIES		750,000	750,000	
708796 W8 6	PENNSYLVANIA HSG AGY REV BOND 3.2% 10/1/2025		11/05/2015	RBC DOMINION SECURITIES		1,250,000	1,250,000	
708796 W9 4	PENNSYLVANIA HSG AGY REV BOND 3.35% 4/1/2026		11/05/2015	RBC DOMINION SECURITIES		1,500,000	1,500,000	
717868 FK 4	PHILADELPHIA PA REDEV REV BOND 5% 4/15/2025		04/09/2015	GOLDMAN SACHS & CO		4,081,422	3,475,000	
725259 MB 8	PITTSBURGH PA PKG REV BOND 5% 12/1/2025		09/23/2015	PNC SECURITIES CORP		1,764,750	1,500,000	
76221R VE 0	RHODE ISLAND HSG & MTGE REV BOND 3.3% 10/1/2024		07/08/2015	MORGAN STANLEY & CO		500,000	500,000	
76221R VG 5	RHODE ISLAND HSG & MTGE REV BOND 3.55% 10/1/2025		07/08/2015	MORGAN STANLEY & CO		400,000	400,000	
76221R VJ 9	RHODE ISLAND HSG & MTGE REV BOND 3.65% 10/1/2026		07/08/2015	MORGAN STANLEY & CO		1,110,000	1,110,000	
762315 PA 1	RHODE ISLAND STUDENT LN REV BOND 3.5% 12/1/2024		04/16/2015	BANK OF AMERICA		3,967,600	4,000,000	
76913D AL 1	RIVERSIDE CA ING REV BOND 5% 11/1/2026		10/21/2015	MORGAN (J.P.) SECURITIES		1,189,620	1,000,000	
80585T CA 7	SCAGO SC EDL FACS REV BOND 5% 12/1/2024		02/26/2015	BANK OF AMERICA		1,196,380	1,000,000	
837151 NF 2	SOUTH CAROLINA PUB SVC AUTH REV BOND 5% 12/1/2024		02/13/2015	BARCLAYS BANK PLC		6,051,400	5,000,000	
850578 TJ 4	SPRINGFIELD IL ELEC REV BOND 5% 3/1/2026		11/13/2015	CITIGROUP GLOBAL MARKETS INC		2,294,720	2,000,000	
914023 KG 0	UNIV OF AKRON OH REV BOND 5% 1/1/2026		04/08/2015	PNC SECURITIES CORP		3,812,480	3,200,000	
914353 K2 2	UNIV OF ILLINOIS IL REV BOND 5% 4/1/2026		01/30/2015	RBC DOMINION SECURITIES		1,436,815	1,180,000	
917436 6W 2	UTAH HSG CORP REV BOND 3.85% 1/1/2031		12/18/2015	BARCLAYS BANK PLC		3,000,000	3,000,000	
92707V AL 8	VLG CMNTY FL DEV REV BOND 4% 5/1/2024		04/02/2015	CITIGROUP GLOBAL MARKETS INC		606,505	565,000	
92707V AM 6	VLG CMNTY FL DEV REV BOND 4% 5/1/2025		04/02/2015	CITIGROUP GLOBAL MARKETS INC		581,575	545,000	
93978H NV 3	WASHINGTON HLTH CARE AUTH REV BOND 5% 8/15/2026		04/17/2015	MORGAN (J.P.) SECURITIES		5,962,850	5,000,000	
944514 TB 4	WAYNE CNTY MI ARPT AUTH REV BOND 5% 12/1/2025		09/23/2015	CITIGROUP GLOBAL MARKETS INC		1,133,330	1,000,000	
97712D KE 5	WISCONSIN HLTH & EDUCNTL REV BOND 2.75% 8/15/2025		01/15/2015	RBC DOMINION SECURITIES		1,720,274	1,725,000	
98322Q JE 8	WYOMING CMNTY DEV AUTH REV BOND 3.3% 6/1/2024		08/06/2015	BANK OF AMERICA		525,000	525,000	
98322Q JS 7	WYOMING CMNTY DEV AUTH REV BOND 3.45% 6/1/2025		08/06/2015	BANK OF AMERICA		515,000	515,000	
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments					172,761,686	158,692,601	124,712

E13.1

Bonds - Industrial and Miscellaneous

00817Y AH 1	AETNA SR UNSECURED 3.95% 9/1/2020		01/08/2015	RBC DOMINION SECURITIES		8,422,238	7,848,000	113,665
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SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
210518 CT 1	CONSUMERS ENERGY CO SR SECURED 2.85% 5/15/2022		02/18/2015	GOLDMAN SACHS & CO		5,075,450	5,000,000	38,792
210518 CT 1	CONSUMERS ENERGY CO SR SECURED 2.85% 5/15/2022		06/02/2015	KEYBANC		5,023,100	5,000,000	7,917
210518 CT 1	CONSUMERS ENERGY CO SR SECURED 2.85% 5/15/2022		06/03/2015	KEYBANC		5,000,250	5,000,000	9,104
210518 CT 1	CONSUMERS ENERGY CO SR SECURED 2.85% 5/15/2022		06/04/2015	KEYBANC		1,000,800	1,000,000	1,900
233331 AU 1	DTE ENERGY SR UNSECURED 3.3% 6/15/2022		06/09/2015	AGENCY TRADING GP		125,353	125,000	
233331 AU 1	DTE ENERGY SR UNSECURED 3.3% 6/15/2022		06/09/2015	MESIROW & CO		1,253,375	1,250,000	
233331 AU 1	DTE ENERGY SR UNSECURED 3.3% 6/15/2022		06/09/2015	MESIROW & CO		250,828	250,000	
233331 AU 1	DTE ENERGY SR UNSECURED 3.3% 6/15/2022		06/09/2015	GOLDMAN SACHS & CO		752,348	750,000	
233331 AU 1	DTE ENERGY SR UNSECURED 3.3% 6/15/2022		06/09/2015	MORGAN (J.P.) SECURITIES		501,500	500,000	
233331 AU 1	DTE ENERGY SR UNSECURED 3.3% 6/15/2022		06/09/2015	GOLDMAN SACHS & CO		501,350	500,000	
233331 AU 1	DTE ENERGY SR UNSECURED 3.3% 6/15/2022		06/09/2015	GOLDMAN SACHS & CO		501,440	500,000	
233331 AU 1	DTE ENERGY SR UNSECURED 3.3% 6/15/2022		07/21/2015	WELLS FARGO BANK		5,037,900	5,000,000	17,417
25746U BP 3	DOMINION RESOURCES SR UNSECURED 2.75% 9/15/2022		06/23/2015	MORGAN (J.P.) SECURITIES		4,827,300	5,000,000	38,576
36962G 7M 0	GENERAL ELEC CAP CORP SR UNSECURED 2.2% 1/8/2020		01/09/2015	GOLDMAN SACHS & CO		15,066,150	15,000,000	4,583
63946B AE 0	NBCUNIVERSAL MEDIA LLC SR UNSECURED 4.375% 4/1/2021		02/06/2015	NOMURA SECURITIES		5,559,500	5,000,000	78,993
665772 CM 9	NORTHERN STATES PWR SR SECURED 2.2% 8/15/2020		08/04/2015	MORGAN STANLEY & CO		8,983,440	9,000,000	
665772 CM 9	NORTHERN STATES PWR SR SECURED 2.2% 8/15/2020		08/05/2015	CANTOR FITZGERALD & CO		1,495,125	1,500,000	
665772 CM 9	NORTHERN STATES PWR SR SECURED 2.2% 8/15/2020		08/05/2015	JANNEY MONTGOMERY SCOTT INC		339,119	340,000	
665772 CM 9	NORTHERN STATES PWR SR SECURED 2.2% 8/15/2020		08/05/2015	JEFFRIES & CO		3,990,560	4,000,000	
69339B AA 0	PHEAA 2013-1A A ABS - STUDENT LOANS 0.721% 11/25/2036		09/21/2015	MORGAN STANLEY & CO		6,835,339	6,996,029	4,078
695114 CP 1	PACIFICORP SR SECURED 2.95% 2/1/2022		02/10/2015	Mitsubishi UFJ Sec		2,050,620	2,000,000	1,967
695114 CP 1	PACIFICORP SR SECURED 2.95% 2/1/2022		02/10/2015	GOLDMAN SACHS & CO		6,643,166	6,480,000	6,372
695114 CP 1	PACIFICORP SR SECURED 2.95% 2/1/2022		02/10/2015	US BANKS		707,464	690,000	679
695114 CP 1	PACIFICORP SR SECURED 2.95% 2/1/2022		02/10/2015	SCOTIAMCLEOD (USA) INC		6,317,152	6,165,000	6,062
713448 BY 3	PEPSICO INC SR UNSECURED 2.75% 3/5/2022		02/06/2015	US BANKS		2,042,480	2,000,000	23,833
713448 BY 3	PEPSICO INC SR UNSECURED 2.75% 3/5/2022		02/10/2015	WELLS FARGO BANK		2,444,208	2,400,000	28,967
713448 CG 1	PEPSICO INC SR UNSECURED 2.75% 3/1/2023		02/09/2015	BARCLAYS BANK PLC		6,354,995	6,296,000	77,432
743263 AS 4	PROGRESS ENERGY INC SR UNSECURED 3.15% 4/1/2022		03/03/2015	KEYBANC		2,407,884	2,360,000	32,008
811065 AB 7	SCRIPPS NETWORKS INTERAC SR UNSECURED 2.75% 11/15/2019		01/16/2015	MORGAN (J.P.) SECURITIES		5,113,850	5,000,000	22,153
811065 AB 7	SCRIPPS NETWORKS INTERAC SR UNSECURED 2.75% 11/15/2019		01/21/2015	BAIRD (ROBERT W.) & CO		4,080,400	4,000,000	18,944
811065 AB 7	SCRIPPS NETWORKS INTERAC SR UNSECURED 2.75% 11/15/2019		01/21/2015	RBC DOMINION SECURITIES		2,040,740	2,000,000	9,472
811065 AB 7	SCRIPPS NETWORKS INTERAC SR UNSECURED 2.75% 11/15/2019		01/29/2015	BAIRD (ROBERT W.) & CO		1,280,250	1,250,000	6,589
811065 AB 7	SCRIPPS NETWORKS INTERAC SR UNSECURED 2.75% 11/15/2019		02/03/2015	KEYBANC		6,843,568	6,676,000	36,718
842400 GD 9	SOUTHERN CAL EDISON SR SECURED 2.4% 2/1/2022		02/10/2015	Mitsubishi UFJ Sec		3,755,787	3,770,000	6,786
907818 DG 0	UNION PACIFIC SR UNSECURED 4% 2/1/2021		02/17/2015	CITIGROUP GLOBAL MARKETS INC		5,480,650	5,000,000	10,556
913017 BV 0	UNITED TECHNOLOGIES CORP SR UNSECURED 3.1% 6/1/2022		02/17/2015	CITIGROUP GLOBAL MARKETS INC		1,086,782	1,050,000	7,143
913017 BV 0	UNITED TECHNOLOGIES CORP SR UNSECURED 3.1% 6/1/2022		02/17/2015	WELLS FARGO BANK		4,090,225	3,950,000	26,871
913017 BV 0	UNITED TECHNOLOGIES CORP SR UNSECURED 3.1% 6/1/2022		02/24/2015	MARKET AXESS		1,039,120	1,000,000	7,406
913017 BV 0	UNITED TECHNOLOGIES CORP SR UNSECURED 3.1% 6/1/2022		07/16/2015	RBC DOMINION SECURITIES		10,076,200	10,000,000	43,056
913017 BV 0	UNITED TECHNOLOGIES CORP SR UNSECURED 3.1% 6/1/2022		07/16/2015	BAIRD (ROBERT W.) & CO		2,595,265	2,575,000	11,087
91324P CN 0	UNITEDHEALTH GROUP INC SR UNSECURED 3.35% 7/15/2022		07/21/2015	MORGAN (J.P.) SECURITIES		10,029,100	10,000,000	931
982526 AV 7	WM WRIGLEY JR CO SR UNSECURED 2.9% 10/21/2019		01/09/2015	Mitsubishi UFJ Sec		716,919	700,000	4,680
982526 AV 7	WM WRIGLEY JR CO SR UNSECURED 2.9% 10/21/2019		01/09/2015	STIFEL NICOLAUS & CO. INC		1,024,170	1,000,000	6,686
982526 AV 7	WM WRIGLEY JR CO SR UNSECURED 2.9% 10/21/2019		03/06/2015	SUSQUANNA		9,702,102	9,510,000	107,252
982526 AV 7	WM WRIGLEY JR CO SR UNSECURED 2.9% 10/21/2019		03/11/2015	RBC DOMINION SECURITIES		2,970,064	2,900,000	33,874
00164M AC 7	ALM 2015-12A A1 ABS - CLO 1.867% 4/16/2027	F	01/23/2015	MORGAN STANLEY & CO		5,983,800	6,000,000	

E13.2

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
74981H AA 8	RACEP 2015-9A A1 ABS - CLO 1.471% 4/15/2027	F	02/13/2015	CITIGROUP GLOBAL MARKETS INC		10,000,000	10,000,000	
89473L AA 2	TRMPK 2015-1A A ABS - CLO 1.817% 4/20/2027	R	03/05/2015	GOLDMAN SACHS & CO		10,000,000	10,000,000	
92914N AA 9	VOYA 2015-1A A1 ABS - CLO 1.795% 4/18/2027	F	03/03/2015	CREDIT SUISSE FIRST BOSTON		9,989,770	10,000,000	
3899999	Total - Bonds - Industrial and Miscellaneous					217,409,194	214,331,029	852,549
8399997	Total - Bonds - Part 3					405,639,669	389,413,630	984,496
8399998	Total - Bonds - Summary Item from Part 5					21,246,186	20,839,729	205,574
8399999	Total - Bonds					426,885,855	410,253,359	1,190,070
9999999	Total - Bonds, Preferred and Common Stocks					426,885,855	XXX	1,190,070

E13.3

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	For or ei g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
Bonds - U.S. Political Subdivisions of States																				
023051	NZ 4		02/01/2015	AMARILLO TX ISD GO BOND 4.85% 2/1/2029	100.0000	2,825,000	2,825,000	2,825,000	2,825,000				0		2,825,000			0	68,506	02/01/2029
050195	QS 8		02/25/2015	AUBREY TX ISD GO BOND 4.5% 2/15/2031		887,705	895,000	887,491	887,659	46			46		887,705			0	21,256	02/15/2031
050195	QS 8		02/25/2015	AUBREY TX ISD GO BOND 4.5% 2/15/2031		709,172	715,000	709,001	709,135	37			37		709,172			0	16,981	02/15/2031
081077	VT 3		02/15/2015	BELTON TX ISD GO BOND 4.875% 2/15/2031	100.0000	4,515,000	4,515,000	4,515,000	4,515,000				0		4,515,000			0	110,053	02/15/2031
106060	DD 5		09/15/2015	BRAZORIA CNTY TX MUN UTIL GO BOND 4.625% 9/1/2028	100.0000	745,000	745,000	742,340	743,178	69			69		743,247		1,753	1,753	35,796	09/01/2028
158195	FP 7		01/02/2015	CHAMPAIGN CNTY IL GO BOND 4.5% 1/1/2029	100.0000	5,925,000	5,925,000	5,798,087	5,833,914	13			13		5,833,927		91,073	91,073	133,313	01/01/2029
167615	CB 7		01/01/2015	CHICAGO IL GO BOND 4.5% 1/1/2029	100.0000	6,925,000	6,925,000	6,826,111	6,853,996				0		6,853,996		71,004	71,004	155,813	01/01/2029
181093	UN 3		06/01/2015	CLARK CNTY WA GO BOND 4.8% 12/1/2027	100.0000	1,195,000	1,195,000	1,195,000	1,195,000				0		1,195,000			0	28,680	12/01/2027
208418	AY 9		02/15/2015	CONROE TX ISD GO BOND 4.75% 2/15/2029	100.0000	4,115,000	4,115,000	4,087,393	4,094,988	121			121		4,095,109		19,891	19,891	97,730	02/15/2029
244127	B4 7		02/15/2015	DEER PARK TX ISD GO BOND 4.6% 2/15/2029	100.0000	455,000	455,000	455,000	455,000				0		455,000			0	10,465	02/15/2029
244127	B5 4		02/15/2015	DEER PARK TX ISD GO BOND 4.625% 2/15/2030	100.0000	460,000	460,000	460,000	460,000				0		460,000			0	10,638	02/15/2030
244127	B6 2		02/15/2015	DEER PARK TX ISD GO BOND 4.6% 2/15/2029	100.0000	545,000	545,000	545,000	545,000				0		545,000			0	12,535	02/15/2029
244127	B7 0		02/15/2015	DEER PARK TX ISD GO BOND 4.625% 2/15/2030	100.0000	540,000	540,000	540,000	540,000				0		540,000			0	12,488	02/15/2030
251130	EX 4		02/11/2015	DETROIT MI CITY SCH DIST GO BOND 5% 5/1/2030		2,193,500	2,000,000	2,149,200	2,114,315	(1,717)			(1,717)		2,112,599		80,901	80,901	29,444	05/01/2030
251130	FA 3		02/11/2015	DETROIT MI CITY SCH DIST GO BOND 5% 5/1/2033		1,639,515	1,500,000	1,594,035	1,572,181	(1,077)			(1,077)		1,571,102		68,413	68,413	22,083	05/01/2033
280785	NY 8		02/15/2015	EDINBURG TX CONS ISD GO BOND 4.5% 2/15/2027	100.0000	2,000,000	2,000,000	1,995,000	1,996,684	25			25		1,996,709		3,291	3,291	45,000	02/15/2027
364352	HE 7		09/01/2015	GALVESTON CNTY TX WTR CTL GO BOND 4.75% 9/1/2028	100.0000	3,045,000	3,045,000	3,045,000	3,045,000				0		3,045,000			0	144,638	09/01/2028
373046	PB 1		02/15/2015	GEORGETOWN TX ISD GO BOND 4.625% 2/15/2026	100.0000	1,655,000	1,655,000	1,653,908	1,654,361	5			5		1,654,366		634	634	38,272	02/15/2026
446222	SX 0		08/01/2015	HUNTINGTON BEACH CA UN HIGH GO BOND 4.5% 8/1/2029	100.0000	2,200,000	2,200,000	2,168,232	2,176,612	667			667		2,177,279		22,721	22,721	99,000	08/01/2029
487692	Z7 3		08/15/2015	KELLER TX ISD GO BOND 4.45% 8/15/2029	100.0000	3,100,000	3,100,000	3,086,143	3,090,081	304			304		3,090,385		9,615	9,615	137,950	08/15/2029
498035	L7 1		01/01/2015	KITSAP CNTY WA GO BOND 4.85% 7/1/20028	100.0000	1,565,000	1,565,000	1,565,000	1,565,000				0		1,565,000			0	37,951	07/01/2028
64763F	JS 9		12/28/2015	NEW ORLEANS LA GO BOND 4.5% 12/1/2029	100.0000	1,345,000	1,345,000	1,345,000	1,345,000				0		1,345,000			0	65,064	12/01/2029
763261	MT 8		02/15/2015	RICHARDSON TX ISD GO BOND 4.5% 2/15/2027	100.0000	1,500,000	1,500,000	1,467,375	1,478,182	163			163		1,478,345		21,655	21,655	33,750	02/15/2027
963286	LB 3		09/14/2015	WHIDBEY ISLAND WA PUB HOSP GO BOND 5.5% 12/1/2030		3,706,080	3,500,000	3,574,270	3,567,216	(4,989)			(4,989)		3,562,227		143,853	143,853	152,931	12/01/2033
963286	LC 1		09/11/2015	WHIDBEY ISLAND WA PUB HOSP GO BOND 5.375% 12/1/2039		6,839,820	6,500,000	6,318,195	6,321,364	2,417			2,417		6,323,781		516,039	516,039	276,589	12/01/2039
2499999	Total - Bonds - U.S. Political Subdivisions of States					60,630,792	59,765,000	59,546,781	59,583,866	0	(3,916)	0	(3,916)	0	59,579,949	0	1,050,843	1,050,843	1,796,926	XXX
Bonds - U.S. Special Revenue and Special Assessment																				
111371	AP 5		07/01/2015	BROADVIEW IL REV BOND 5.375% 7/1/2015		350,000	350,000	345,314	349,785	215			215		350,000			0	18,813	07/01/2015
130684	CL 5		12/01/2015	CALIFORNIA ST PUB WKS REV BOND 5% 12/1/2027	100.0000	5,000,000	5,000,000	4,908,750	4,937,030	3,236			3,236		4,940,266		59,734	59,734	250,000	12/01/2027
154123	UT 8		10/01/2015	CENTRAL MICHIGAN UNIV REV BOND 4.75% 10/1/2029	100.0000	1,205,000	1,205,000	1,205,000	1,205,000				0		1,205,000			0	57,238	10/01/2029
161037	TH 9		06/18/2015	CHARLOTTE NC CTFS REV BOND 4.5% 6/1/2025	100.0000	1,705,000	1,705,000	1,682,954	1,690,901	496			496		1,691,396		13,604	13,604	41,986	06/01/2025
178860	AX 0		09/01/2015	CIVIC VENTURES AK REV BOND 4.625% 9/1/2030	100.0000	3,090,000	3,090,000	3,069,668	3,074,489	456			456		3,074,945		15,055	15,055	142,913	09/01/2030
270602	KL 8		04/01/2015	EAST BATON ROUGE LA MTG FIN REV BOND 5.2% 10/1/2033	100.0000	5,000	5,000	5,000	5,000				0		5,000			0	130	10/01/2033
270602	KL 8		09/24/2015	EAST BATON ROUGE LA MTG FIN REV BOND 5.2% 10/1/2033	100.0000	560,000	560,000	560,000	560,000				0		560,000			0	28,554	10/01/2033
287254	AZ 9		09/01/2015	ELK GROVE CA REV BOND 4.5% 9/1/2029	100.0000	4,195,000	4,195,000	4,119,448	4,139,542	1,793			1,793		4,141,336		53,664	53,664	188,775	09/01/2029
3138EN	NV 7		01/01/2015	FNMA 2.5% MBS 15yr Pool AL5803 10/1/2028		107,666	107,666	109,768	109,753	(2,087)			(2,087)		107,666			0	224	10/01/2028
3138EN	NV 7		02/01/2015	FNMA 2.5% MBS 15yr Pool AL5803 10/1/2028		99,492	99,492	101,436	101,421	(1,929)			(1,929)		99,492			0	415	10/01/2028
3138EN	NV 7		03/01/2015	FNMA 2.5% MBS 15yr Pool AL5803 10/1/2028		90,099	90,099	91,859	91,859	(1,747)			(1,747)		90,099			0	563	10/01/2028
3138EN	NV 7		04/01/2015	FNMA 2.5% MBS 15yr Pool AL5803 10/1/2028		111,326	111,326	113,500	113,484	(2,158)			(2,158)		111,326			0	928	10/01/2028
3138EN	NV 7		05/01/2015	FNMA 2.5% MBS 15yr Pool AL5803 10/1/2028		114,666	114,666	116,906	116,890	(2,223)			(2,223)		114,666			0	1,194	10/01/2028
3138EN	NV 7		06/01/2015	FNMA 2.5% MBS 15yr Pool AL5803 10/1/2028		103,986	103,986	106,017	106,002	(2,016)			(2,016)		103,986			0	1,300	10/01/2028

E14

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	For or ei gn	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
3138EN NV 7	FNMA 2.5% MBS 15yr Pool AL5803 10/1/2028		07/01/2015	Paydown		119,009	119,009	121,334	121,317			(2,307)	(2,307)		119,009			0	1,736	10/01/2028
3138EN NV 7	FNMA 2.5% MBS 15yr Pool AL5803 10/1/2028		08/01/2015	Paydown		123,795	123,795	126,213	126,195			(2,400)	(2,400)		123,795			0	2,063	10/01/2028
3138EN NV 7	FNMA 2.5% MBS 15yr Pool AL5803 10/1/2028		09/01/2015	Paydown		108,410	108,410	110,527	110,512			(2,102)	(2,102)		108,410			0	2,033	10/01/2028
3138EN NV 7	FNMA 2.5% MBS 15yr Pool AL5803 10/1/2028		10/01/2015	Paydown		96,501	96,501	98,386	98,372			(1,871)	(1,871)		96,501			0	2,010	10/01/2028
3138EN NV 7	FNMA 2.5% MBS 15yr Pool AL5803 10/1/2028		11/01/2015	Paydown		103,868	103,868	105,897	105,882			(2,014)	(2,014)		103,868			0	2,380	10/01/2028
3138EN NV 7	FNMA 2.5% MBS 15yr Pool AL5803 10/1/2028		12/01/2015	Paydown		86,145	86,145	87,828	87,815			(1,670)	(1,670)		86,145			0	2,154	10/01/2028
3138WP JC 9	FNMA 2.5% MBS 15yr Pool AT2058 4/1/2028		01/01/2015	Paydown		227,373	227,373	230,570	230,490			(3,117)	(3,117)		227,373			0	474	04/01/2028
3138WP JC 9	FNMA 2.5% MBS 15yr Pool AT2058 4/1/2028		02/01/2015	Paydown		193,431	193,431	196,151	196,083			(2,652)	(2,652)		193,431			0	806	04/01/2028
3138WP JC 9	FNMA 2.5% MBS 15yr Pool AT2058 4/1/2028		03/01/2015	Paydown		174,133	174,133	176,582	176,520			(2,387)	(2,387)		174,133			0	1,088	04/01/2028
3138WP JC 9	FNMA 2.5% MBS 15yr Pool AT2058 4/1/2028		04/01/2015	Paydown		133,804	133,804	135,686	135,639			(1,834)	(1,834)		133,804			0	1,115	04/01/2028
3138WP JC 9	FNMA 2.5% MBS 15yr Pool AT2058 4/1/2028		05/01/2015	Paydown		266,557	266,557	270,305	270,211			(3,654)	(3,654)		266,557			0	2,777	04/01/2028
3138WP JC 9	FNMA 2.5% MBS 15yr Pool AT2058 4/1/2028		06/01/2015	Paydown		170,863	170,863	173,265	173,205			(2,342)	(2,342)		170,863			0	2,136	04/01/2028
3138WP JC 9	FNMA 2.5% MBS 15yr Pool AT2058 4/1/2028		07/01/2015	Paydown		214,750	214,750	217,770	217,694			(2,944)	(2,944)		214,750			0	3,132	04/01/2028
3138WP JC 9	FNMA 2.5% MBS 15yr Pool AT2058 4/1/2028		08/01/2015	Paydown		258,315	258,315	261,947	261,856			(3,541)	(3,541)		258,315			0	4,305	04/01/2028
3138WP JC 9	FNMA 2.5% MBS 15yr Pool AT2058 4/1/2028		09/01/2015	Paydown		102,551	102,551	103,993	103,957			(1,406)	(1,406)		102,551			0	1,923	04/01/2028
3138WP JC 9	FNMA 2.5% MBS 15yr Pool AT2058 4/1/2028		10/01/2015	Paydown		248,106	248,106	251,595	251,507			(3,401)	(3,401)		248,106			0	5,169	04/01/2028
3138WP JC 9	FNMA 2.5% MBS 15yr Pool AT2058 4/1/2028		11/01/2015	Paydown		238,345	238,345	241,696	241,612			(3,267)	(3,267)		238,345			0	5,462	04/01/2028
3138WP JC 9	FNMA 2.5% MBS 15yr Pool AT2058 4/1/2028		12/01/2015	Paydown		154,997	154,997	157,176	157,122			(2,125)	(2,125)		154,997			0	3,875	04/01/2028
3138WP JE 5	FNMA 2.5% MBS 15yr Pool AT2060 4/1/2028		01/01/2015	Paydown		207,162	207,162	210,594	210,482			(3,319)	(3,319)		207,162			0	432	04/01/2028
3138WP JE 5	FNMA 2.5% MBS 15yr Pool AT2060 4/1/2028		02/01/2015	Paydown		163,076	163,076	165,777	165,688			(2,613)	(2,613)		163,076			0	679	04/01/2028
3138WP JE 5	FNMA 2.5% MBS 15yr Pool AT2060 4/1/2028		03/01/2015	Paydown		193,487	193,487	196,691	196,587			(3,100)	(3,100)		193,487			0	1,209	04/01/2028
3138WP JE 5	FNMA 2.5% MBS 15yr Pool AT2060 4/1/2028		04/01/2015	Paydown		178,819	178,819	181,780	181,684			(2,865)	(2,865)		178,819			0	1,490	04/01/2028
3138WP JE 5	FNMA 2.5% MBS 15yr Pool AT2060 4/1/2028		05/01/2015	Paydown		238,840	238,840	242,796	242,667			(3,827)	(3,827)		238,840			0	2,488	04/01/2028
3138WP JE 5	FNMA 2.5% MBS 15yr Pool AT2060 4/1/2028		06/01/2015	Paydown		196,416	196,416	199,669	199,563			(3,147)	(3,147)		196,416			0	2,455	04/01/2028
3138WP JE 5	FNMA 2.5% MBS 15yr Pool AT2060 4/1/2028		07/01/2015	Paydown		185,073	185,073	188,139	188,039			(2,965)	(2,965)		185,073			0	2,699	04/01/2028
3138WP JE 5	FNMA 2.5% MBS 15yr Pool AT2060 4/1/2028		08/01/2015	Paydown		202,981	202,981	206,342	206,233			(3,252)	(3,252)		202,981			0	3,383	04/01/2028
3138WP JE 5	FNMA 2.5% MBS 15yr Pool AT2060 4/1/2028		09/01/2015	Paydown		226,068	226,068	229,812	229,690			(3,622)	(3,622)		226,068			0	4,239	04/01/2028
3138WP JE 5	FNMA 2.5% MBS 15yr Pool AT2060 4/1/2028		10/01/2015	Paydown		181,240	181,240	184,242	184,144			(2,904)	(2,904)		181,240			0	3,776	04/01/2028
3138WP JE 5	FNMA 2.5% MBS 15yr Pool AT2060 4/1/2028		11/01/2015	Paydown		166,798	166,798	169,561	169,470			(2,672)	(2,672)		166,798			0	3,823	04/01/2028
3138WP JE 5	FNMA 2.5% MBS 15yr Pool AT2060 4/1/2028		12/01/2015	Paydown		195,018	195,018	198,248	198,143			(3,125)	(3,125)		195,018			0	4,875	04/01/2028
3138XW EM 6	FNMA 2.5% MBS 15yr Pool AW6439 6/1/2029		01/01/2015	Paydown		92,516	92,516	93,550	93,527			(1,011)	(1,011)		92,516			0	193	06/01/2029
3138XW EM 6	FNMA 2.5% MBS 15yr Pool AW6439 6/1/2029		02/01/2015	Paydown		119,352	119,352	120,685	120,656			(1,304)	(1,304)		119,352			0	497	06/01/2029
3138XW EM 6	FNMA 2.5% MBS 15yr Pool AW6439 6/1/2029		03/01/2015	Paydown		97,010	97,010	98,094	98,070			(1,060)	(1,060)		97,010			0	606	06/01/2029
3138XW EM 6	FNMA 2.5% MBS 15yr Pool AW6439 6/1/2029		04/01/2015	Paydown		87,109	87,109	88,082	88,061			(952)	(952)		87,109			0	726	06/01/2029
3138XW EM 6	FNMA 2.5% MBS 15yr Pool AW6439 6/1/2029		05/01/2015	Paydown		114,991	114,991	116,276	116,248			(1,257)	(1,257)		114,991			0	1,198	06/01/2029
3138XW EM 6	FNMA 2.5% MBS 15yr Pool AW6439 6/1/2029		06/01/2015	Paydown		369,267	369,267	373,392	373,303			(4,036)	(4,036)		369,267			0	4,616	06/01/2029
3138XW EM 6	FNMA 2.5% MBS 15yr Pool AW6439 6/1/2029		07/01/2015	Paydown		209,029	209,029	211,364	211,314			(2,285)	(2,285)		209,029			0	3,048	06/01/2029
3138XW EM 6	FNMA 2.5% MBS 15yr Pool AW6439 6/1/2029		08/01/2015	Paydown		71,197	71,197	71,993	71,975			(778)	(778)		71,197			0	1,187	06/01/2029
3138XW EM 6	FNMA 2.5% MBS 15yr Pool AW6439 6/1/2029		09/01/2015	Paydown		225,037	225,037	225,496	225,496			(2,459)	(2,459)		225,037			0	4,219	06/01/2029
3138XW EM 6	FNMA 2.5% MBS 15yr Pool AW6439 6/1/2029		10/01/2015	Paydown		72,624	72,624	73,435	73,418			(794)	(794)		72,624			0	1,513	06/01/2029
3138XW EM 6	FNMA 2.5% MBS 15yr Pool AW6439 6/1/2029		11/01/2015	Paydown		72,884	72,884	73,699	73,681			(797)	(797)		72,884			0	1,670	06/01/2029
3138XW EM 6	FNMA 2.5% MBS 15yr Pool AW6439 6/1/2029		12/01/2015	Paydown		71,946	71,946	72,750	72,733			(786)	(786)		71,946			0	1,799	06/01/2029

E14.1

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	For or ei gn	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
34073N Q4 5	FLORIDA HSG FIN REV BOND 5.1% 7/1/2031		01/01/2015	Call	100.0000	5,000	5,000	5,000	5,000				0		5,000			0	128	07/01/2031
34073N Q4 5	FLORIDA HSG FIN REV BOND 5.1% 7/1/2031		04/01/2015	Call	100.0000	20,000	20,000	20,000	20,000				0		20,000			0	765	07/01/2031
34073N Q4 5	FLORIDA HSG FIN REV BOND 5.1% 7/1/2031		07/01/2015	Call	100.0000	10,000	10,000	10,000	10,000				0		10,000			0	510	07/01/2031
34073N Q4 5	FLORIDA HSG FIN REV BOND 5.1% 7/1/2031		10/01/2015	Call	100.0000	10,000	10,000	10,000	10,000				0		10,000			0	638	07/01/2031
373506 AU 8	GEORGIA ENVIR REV BOND 5.125% 3/15/2031		01/15/2015	Call	100.0000	460,000	460,000	460,000	460,000				0		460,000			0	1,965	03/15/2031
373506 AU 8	GEORGIA ENVIR REV BOND 5.125% 3/15/2031		02/15/2015	Call	100.0000	660,000	660,000	660,000	660,000				0		660,000			0	5,638	03/15/2031
373506 AU 8	GEORGIA ENVIR REV BOND 5.125% 3/15/2031		03/15/2015	Call	100.0000	45,000	45,000	45,000	45,000				0		45,000			0	577	03/15/2031
373506 AU 8	GEORGIA ENVIR REV BOND 5.125% 3/15/2031		04/15/2015	Call	100.0000	235,000	235,000	235,000	235,000				0		235,000			0	4,015	03/15/2031
373506 AU 8	GEORGIA ENVIR REV BOND 5.125% 3/15/2031		05/15/2015	Call	100.0000	55,000	55,000	55,000	55,000				0		55,000			0	1,175	03/15/2031
373506 AU 8	GEORGIA ENVIR REV BOND 5.125% 3/15/2031		06/15/2015	Call	100.0000	45,000	45,000	45,000	45,000				0		45,000			0	1,153	03/15/2031
373506 AU 8	GEORGIA ENVIR REV BOND 5.125% 3/15/2031		07/16/2015	Call	100.0000	225,000	225,000	225,000	225,000				0		225,000			0	6,727	03/15/2031
373506 AU 8	GEORGIA ENVIR REV BOND 5.125% 3/15/2031		08/15/2015	Call	100.0000	60,000	60,000	60,000	60,000				0		60,000			0	2,050	03/15/2031
373506 AU 8	GEORGIA ENVIR REV BOND 5.125% 3/15/2031		09/15/2015	Call	100.0000	40,000	40,000	40,000	40,000				0		40,000			0	1,537	03/15/2031
373506 AU 8	GEORGIA ENVIR REV BOND 5.125% 3/15/2031		10/15/2015	Call	100.0000	60,000	60,000	60,000	60,000				0		60,000			0	2,563	03/15/2031
373506 AU 8	GEORGIA ENVIR REV BOND 5.125% 3/15/2031		11/15/2015	Call	100.0000	210,000	210,000	210,000	210,000				0		210,000			0	9,866	03/15/2031
373506 AU 8	GEORGIA ENVIR REV BOND 5.125% 3/15/2031		12/15/2015	Call	100.0000	65,000	65,000	65,000	65,000				0		65,000			0	3,331	03/15/2031
387892 SU 7	GRANT CNTY WA PUB UTIL REV BOND 4.8% 1/1/2029		01/01/2015	Call	100.0000	2,510,000	2,510,000	2,502,796	2,504,774				0		2,504,774		5,226	5,226	60,240	01/01/2029
E14.2 431022 HF 2	HIGHLANDS CNTY FL HEALTH FACS REV BOND 5% 11/15/2027		11/16/2015	Call	100.0000	2,500,000	2,500,000	2,518,350	2,502,105		(2,105)		(2,105)		2,500,000			0	125,347	11/15/2027
431022 MJ 8	HIGHLANDS CNTY FL HEALTH FACS REV BOND 5% 11/15/2030		11/15/2015	Call	100.0000	435,000	435,000	371,664	381,939		1,769		1,769		383,708		51,292	51,292	21,750	11/15/2030
431022 ND 0	HIGHLANDS CNTY FL HEALTH FACS REV BOND 5% 11/15/2030		11/16/2015	Call	100.0000	3,065,000	3,065,000	2,618,736	2,691,137		12,503		12,503		2,703,640		361,360	361,360	153,676	11/15/2030
442397 HL 2	HOUSTON TX HSG FIN REV BOND 4.75% 8/1/2030		07/01/2015	Call	100.0000	20,000	20,000	20,000	20,000				0		20,000			0	871	08/01/2030
442397 HL 2	HOUSTON TX HSG FIN REV BOND 4.75% 8/1/2030		09/01/2015	Call	100.0000	60,000	60,000	60,000	60,000				0		60,000			0	3,088	08/01/2030
442397 HL 2	HOUSTON TX HSG FIN REV BOND 4.75% 8/1/2030		11/01/2015	Call	100.0000	45,000	45,000	45,000	45,000				0		45,000			0	2,672	08/01/2030
442397 HN 8	HOUSTON TX HSG FIN REV BOND 4.8% 8/1/2037		07/01/2015	Call	100.0000	15,000	15,000	15,000	15,000				0		15,000			0	660	08/01/2037
442397 HN 8	HOUSTON TX HSG FIN REV BOND 4.8% 8/1/2037		09/01/2015	Call	100.0000	50,000	50,000	50,000	50,000				0		50,000			0	2,600	08/01/2037
442397 HN 8	HOUSTON TX HSG FIN REV BOND 4.8% 8/1/2037		11/01/2015	Call	100.0000	40,000	40,000	40,000	40,000				0		40,000			0	2,400	08/01/2037
45129T PA 9	IDAHO HOUSING AND FINANCE REV BOND 5.65% 1/1/2029		01/01/2015	Call	100.0000	20,000	20,000	20,000	20,000				0		20,000			0	565	01/01/2029
45129T PA 9	IDAHO HOUSING AND FINANCE REV BOND 5.65% 1/1/2029		07/01/2015	Call	100.0000	20,000	20,000	20,000	20,000				0		20,000			0	1,130	01/01/2029
462590 JH 4	IOWA STUDENT LN REV BOND 5.3% 12/1/2023		06/01/2015	Call	100.0000	280,000	280,000	280,000	280,000				0		280,000			0	7,420	12/01/2023
462590 JH 4	IOWA STUDENT LN REV BOND 5.3% 12/1/2023		12/01/2015	Call	100.0000	215,000	215,000	215,000	215,000				0		215,000			0	11,395	12/01/2023
543291 DV 7	LONGVIEW TX WTRWKS & SWR SYS REV BOND 4.75% 3/1/2029		03/01/2015	Call	100.0000	1,265,000	1,265,000	1,257,274	1,258,522		53		53		1,258,575		6,425	6,425	30,044	03/01/2029
56052E 7L 6	MAINE STATE HOUSING AUTH REV BOND 4.45% 11/15/2030		03/31/2015	Call	100.0000	60,000	60,000	60,000	60,000				0		60,000			0	1,009	11/15/2030
56052E 7L 6	MAINE STATE HOUSING AUTH REV BOND 4.45% 11/15/2030		09/28/2015	Call	100.0000	1,040,000	1,040,000	1,040,000	1,040,000				0		1,040,000			0	40,238	11/15/2030
57563R JP 5	MASSACHUSETTS EDL FIN AUTH REV BOND 5.5% 7/1/2027		01/01/2015	Call	100.0000	200,000	200,000	197,590	197,945				0		197,945		2,055	2,055	5,500	07/01/2027
57563R JP 5	MASSACHUSETTS EDL FIN AUTH REV BOND 5.5% 7/1/2027		07/01/2015	Call	100.0000	360,000	360,000	355,662	356,301			104	104		356,405		3,595	3,595	19,800	07/01/2027
57563R JQ 3	MASSACHUSETTS EDL FIN AUTH REV BOND 5.625% 7/1/2028		01/01/2015	Call	100.0000	95,000	95,000	94,335	94,423				0		94,423		577	577	2,672	07/01/2028
57563R JQ 3	MASSACHUSETTS EDL FIN AUTH REV BOND 5.625% 7/1/2028		07/01/2015	Call	100.0000	175,000	175,000	173,775	173,937			27	27		173,963		1,037	1,037	9,844	07/01/2028

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	For Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
57563R KY 4	MASSACHUSETTS EDL FIN AUTH REV BOND 5.25% 7/1/2029		01/01/2015	Call	100.0000	490,000	490,000	484,767	485,090				0		485,090		4,910	4,910	12,863	07/01/2029
57563R KY 4	MASSACHUSETTS EDL FIN AUTH REV BOND 5.25% 7/1/2029		07/01/2015	Call	100.0000	420,000	420,000	415,514	415,792		98		98		415,890		4,110	4,110	22,050	07/01/2029
57586N GY 1	MASSACHUSETTS HSG FIN AGY REV BOND 5.2% 12/1/2033		02/01/2015	Call	100.0000	575,000	575,000	575,000	575,000				0		575,000			0	4,983	12/01/2033
57586P 5G 7	MASSACHUSETTS HSG FIN AGY REV BOND 4% 12/1/2033		10/01/2015	Call	100.0000	75,000	75,000	75,000	75,000				0		75,000			0	2,500	12/01/2033
57586P 5G 7	MASSACHUSETTS HSG FIN AGY REV BOND 4% 12/1/2033		12/01/2015	Call	100.0000	205,000	205,000	205,000	205,000				0		205,000			0	8,200	12/01/2033
590252 HQ 8	MERRILLVILLE IN MULTI SCH BLD REV BOND 4.5% 7/15/2027		07/15/2015	Call	100.0000	4,095,000	4,095,000	4,066,458	4,075,355		636		636		4,075,990		19,010	19,010	184,275	07/15/2027
59333P JT 6	MIAMI DADE CNTY FL AVIATION RE REV BOND 5% 10/1/2030		10/01/2015	Call	100.0000	2,180,000	2,180,000	2,206,640	2,182,511		(2,516)		(2,516)		2,180,000			0	109,000	10/01/2030
60416Q DK 7	MINNESOTA HSG FIN AGY REV BOND 4.7% 1/1/2031		01/01/2015	Call	100.0000	30,000	30,000	30,000	30,000				0		30,000			0	705	01/01/2031
60416Q DK 7	MINNESOTA HSG FIN AGY REV BOND 4.7% 1/1/2031		06/01/2015	Call	100.0000	10,000	10,000	10,000	10,000				0		10,000			0	431	01/01/2031
60416Q DK 7	MINNESOTA HSG FIN AGY REV BOND 4.7% 1/1/2031		07/01/2015	Call	100.0000	15,000	15,000	15,000	15,000				0		15,000			0	705	01/01/2031
60416Q DK 7	MINNESOTA HSG FIN AGY REV BOND 4.7% 1/1/2031		11/01/2015	Call	100.0000	10,000	10,000	10,000	10,000				0		10,000			0	627	01/01/2031
60416Q DK 7	MINNESOTA HSG FIN AGY REV BOND 4.7% 1/1/2031		12/01/2015	Call	100.0000	5,000	5,000	5,000	5,000				0		5,000			0	333	01/01/2031
60416S HT 0	MINNESOTA HSG FIN AGY REV BOND 3.125% 1/1/2024		04/01/2015	Call	100.0000	15,000	15,000	15,000	15,000				0		15,000			0	137	01/01/2024
60416S HT 0	MINNESOTA HSG FIN AGY REV BOND 3.125% 1/1/2024		05/01/2015	Call	100.0000	15,000	15,000	15,000	15,000				0		15,000			0	176	01/01/2024
60416S HT 0	MINNESOTA HSG FIN AGY REV BOND 3.125% 1/1/2024		06/01/2015	Call	100.0000	25,000	25,000	25,000	25,000				0		25,000			0	358	01/01/2024
60416S HT 0	MINNESOTA HSG FIN AGY REV BOND 3.125% 1/1/2024		07/01/2015	Call	100.0000	15,000	15,000	15,000	15,000				0		15,000			0	254	01/01/2024
60416S HT 0	MINNESOTA HSG FIN AGY REV BOND 3.125% 1/1/2024		11/01/2015	Call	100.0000	60,000	60,000	60,000	60,000				0		60,000			0	1,641	01/01/2024
60416S HU 7	MINNESOTA HSG FIN AGY REV BOND 3.125% 1/1/2024		12/01/2015	Call	100.0000	20,000	20,000	20,000	20,000				0		20,000			0	599	01/01/2024
60416S HU 7	MINNESOTA HSG FIN AGY REV BOND 3.125% 7/1/2024		04/01/2015	Call	100.0000	20,000	20,000	20,000	20,000				0		20,000			0	182	07/01/2024
60416S HU 7	MINNESOTA HSG FIN AGY REV BOND 3.125% 7/1/2024		05/01/2015	Call	100.0000	15,000	15,000	15,000	15,000				0		15,000			0	176	07/01/2024
60416S HU 7	MINNESOTA HSG FIN AGY REV BOND 3.125% 7/1/2024		06/01/2015	Call	100.0000	20,000	20,000	20,000	20,000				0		20,000			0	286	07/01/2024
60416S HU 7	MINNESOTA HSG FIN AGY REV BOND 3.125% 7/1/2024		07/01/2015	Call	100.0000	15,000	15,000	15,000	15,000				0		15,000			0	254	07/01/2024
60416S HU 7	MINNESOTA HSG FIN AGY REV BOND 3.125% 7/1/2024		11/01/2015	Call	100.0000	55,000	55,000	55,000	55,000				0		55,000			0	1,504	07/01/2024
60416S HU 7	MINNESOTA HSG FIN AGY REV BOND 3.125% 7/1/2024		12/01/2015	Call	100.0000	25,000	25,000	25,000	25,000				0		25,000			0	749	07/01/2024
60416S HV 5	MINNESOTA HSG FIN AGY REV BOND 3.2% 1/1/2025		04/01/2015	Call	100.0000	5,000	5,000	5,000	5,000				0		5,000			0	47	01/01/2025
60416S HV 5	MINNESOTA HSG FIN AGY REV BOND 3.2% 1/1/2025		05/01/2015	Call	100.0000	5,000	5,000	5,000	5,000				0		5,000			0	60	01/01/2025
60416S HV 5	MINNESOTA HSG FIN AGY REV BOND 3.2% 1/1/2025		06/01/2015	Call	100.0000	5,000	5,000	5,000	5,000				0		5,000			0	73	01/01/2025
60416S HV 5	MINNESOTA HSG FIN AGY REV BOND 3.2% 1/1/2025		07/01/2015	Call	100.0000	5,000	5,000	5,000	5,000				0		5,000			0	87	01/01/2025
60416S HV 5	MINNESOTA HSG FIN AGY REV BOND 3.2% 1/1/2025		11/01/2015	Call	100.0000	15,000	15,000	15,000	15,000				0		15,000			0	420	01/01/2025
60416S HV 5	MINNESOTA HSG FIN AGY REV BOND 3.2% 1/1/2025		12/01/2015	Call	100.0000	5,000	5,000	5,000	5,000				0		5,000			0	153	01/01/2025
646080 KU 4	NEW JERSEY HGR ED AUTH REV BOND 5% 12/1/2026		01/01/2015	Call	100.0000	25,000	25,000	24,718	24,776				0		24,776		224	224	104	12/01/2026
646080 KU 4	NEW JERSEY HGR ED AUTH REV BOND 5% 12/1/2026		07/06/2015	Call	100.0000	75,000	75,000	74,153	74,328		21		21		74,349		651	651	2,240	12/01/2026
647200 KM 5	NEW MEXICO MTGE FIN AUTH REV BOND 5% 1/1/2037		01/01/2015	Call	100.0000	10,000	10,000	10,000	10,000				0		10,000			0	250	01/01/2037
647200 KM 5	NEW MEXICO MTGE FIN AUTH REV BOND 5% 1/1/2037		07/01/2015	Call	100.0000	65,000	65,000	65,000	65,000				0		65,000			0	3,250	01/01/2037
64970K 7K 7	NEW YORK CITY MUNICIPAL WATER REV BOND 4.5% 6/15/2028		03/24/2015	Tax Free Exchange		84,158	85,000	83,807	84,147		11		11		84,158			0	1,052	06/15/2028
64970K 7K 7	NEW YORK CITY MUNICIPAL WATER REV BOND 4.5% 6/15/2028		03/24/2015	Tax Free Exchange		2,886,127	2,915,000	2,874,073	2,885,761		367		367		2,886,127			0	36,073	06/15/2028
656178 BV 1	NORMAN OK REGL HOSP AUTH REV BOND 5.5% 9/1/2023		02/01/2015	Call	100.0000	630,000	630,000	623,136	624,851		38		38		624,889		5,111	5,111	14,438	09/01/2023
67886R LG 1	OKLAHOMA HSG FIN AGY REV BOND 4.85% 9/1/2037		03/01/2015	Call	100.0000	15,000	15,000	15,000	15,000				0		15,000			0	364	09/01/2037
67886R LG 1	OKLAHOMA HSG FIN AGY REV BOND 4.85% 9/1/2037		09/01/2015	Call	100.0000	5,000	5,000	5,000	5,000				0		5,000			0	243	09/01/2037

E14.3

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	For or ei g n	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
67886R LG 1	OKLAHOMA HSG FIN AGY REV BOND 4.85% 9/1/2037		09/02/2015	Call 100.0000		510,000	510,000	510,000	510,000				0		510,000			0	24,804	09/01/2037
68608E MU 3	OREGON HSG & CMNTY REV BOND 3.7% 7/1/2032		01/01/2015	Call 100.0000		90,000	90,000	90,000	90,000				0		90,000			0	1,865	07/01/2032
68608E MV 1	OREGON HSG & CMNTY REV BOND 4% 7/1/2037		01/01/2015	Call 100.0000		25,000	25,000	25,000	25,000				0		25,000			0	500	07/01/2037
708793 JM 7	PENNSYLVANIA HSG FIN AGY REV BOND 4.7% 10/1/2025		04/01/2015	Call 100.0000		725,000	725,000	725,000	725,000				0		725,000			0	17,033	10/01/2025
708793 NC 4	PENNSYLVANIA HSG FIN AGY REV BOND 4.75% 4/1/2031		04/01/2015	Call 100.0000		5,600,000	5,600,000	5,558,000	5,563,980		368		368		5,564,347		35,653	35,653	133,000	04/01/2031
708796 L4 7	PENNSYLVANIA HSG AGY REV BOND 4.35% 4/1/2035		02/05/2015	Call 100.0000		150,000	150,000	150,000	150,000				0		150,000			0	2,248	04/01/2035
708796 L4 7	PENNSYLVANIA HSG AGY REV BOND 4.35% 4/1/2035		10/01/2015	Call 100.0000		575,000	575,000	575,000	575,000				0		575,000			0	25,013	04/01/2035
708796 L4 7	PENNSYLVANIA HSG AGY REV BOND 4.35% 4/1/2035		12/29/2015	Call 100.0000		190,000	190,000	190,000	190,000				0		190,000			0	10,280	04/01/2035
738800 KL 4	POWAY CA REDEV AGY REV BOND 5% 6/15/2028		07/06/2015	Call 100.0000		4,265,000	4,265,000	4,225,746	4,236,154		782		782		4,236,936		28,064	28,064	119,060	06/15/2028
76223P CV 5	RHODE ISLAND ST ECONOMIC DEV REV BOND 4.5% 7/1/2023		03/27/2015	Call 100.0000		1,000,000	1,000,000	987,270	992,960		164		164		993,124		6,876	6,876	33,250	07/01/2023
762315 HH 5	RHODE ISLAND ST STUDENT LN AUT REV BOND 4.85% 12/1/2036		05/26/2015	Call 100.0000		735,000	735,000	736,732	735,837		(69)		(69)		735,768		(768)	(768)	17,329	12/01/2036
762315 HH 5	RHODE ISLAND ST STUDENT LN AUT REV BOND 4.85% 12/1/2036		08/31/2015	Call 100.0000		530,000	530,000	531,249	530,604		(83)		(83)		530,521		(521)	(521)	19,279	12/01/2036
762315 HH 5	RHODE ISLAND ST STUDENT LN AUT REV BOND 4.85% 12/1/2036		10/19/2015	Call 100.0000		235,000	235,000	235,554	235,268		(44)		(44)		235,223		(223)	(223)	10,068	12/01/2036
762315 MY 2	RHODE ISLAND STUDENT LN REV BOND 3.75% 12/1/2027		06/30/2015	Call 100.0000		325,000	325,000	319,933	320,389		138		138		320,527		4,473	4,473	7,076	12/01/2027
762315 MY 2	RHODE ISLAND STUDENT LN REV BOND 3.75% 12/1/2027		08/31/2015	Call 100.0000		410,000	410,000	403,608	404,183		235		235		404,417		5,583	5,583	11,531	12/01/2027
762315 MZ 9	RHODE ISLAND ST STUDENT LN AUT REV BOND 3.75% 12/1/2028		06/30/2015	Call 100.0000		500,000	500,000	488,945	489,857		276		276		490,133		9,867	9,867	10,885	12/01/2028
76912T DP 5	RIVERSIDE CNTY CA PUB FING REV BOND 4.5% 10/1/2030		10/01/2015	Call 100.0000		1,300,000	1,300,000	1,273,155	1,279,825		665		665		1,280,490		19,510	19,510	58,500	10/01/2030
76912T DP 5	RIVERSIDE CNTY CA PUB FING REV BOND 4.5% 10/1/2030		10/13/2015	Call 100.0000		1,205,000	1,205,000	1,180,117	1,186,299		645		645		1,186,944		18,056	18,056	56,033	10/01/2030
799015 FE 7	SAN MATEO CA REDEV AGY REV BOND 4.5% 8/1/2028		08/05/2015	Call 100.0000		7,070,000	7,070,000	7,019,379	7,033,971		1,158		1,158		7,035,129		34,871	34,871	321,686	08/01/2028
83755L GX 8	SOUTH DAKOTA ST BLDG AUTH REV BOND 4.5% 9/1/2029		09/01/2015	Call 100.0000		2,500,000	2,500,000	2,481,725	2,486,591		436		436		2,487,027		12,973	12,973	112,500	09/01/2029
882135 XN 1	TEXAS A & M UNIVERSITY REV BOND 4.375% 5/15/2029		05/15/2015	Call 100.0000		2,000,000	2,000,000	1,946,420	1,961,893		706		706		1,962,598		37,402	37,402	43,750	05/15/2029
91412E AW 0	UNIVERSITY CENT FL REV BOND 4.5% 10/1/2030		10/01/2015	Call 100.0000		2,500,000	2,500,000	2,455,775	2,466,679		1,101		1,101		2,467,779		32,221	32,221	112,500	10/01/2030
917436 W3 7	UTAH HSG CORP REV BOND 4.6% 7/1/2034		01/01/2015	Call 100.0000		715,000	715,000	715,000	715,000				0		715,000			0	16,445	07/01/2034
917436 W3 7	UTAH HSG CORP REV BOND 4.6% 7/1/2034		07/01/2015	Call 100.0000		515,000	515,000	515,000	515,000				0		515,000			0	23,690	07/01/2034
928075 DY 3	VIRGINIA PORT AUTH REV BOND 4.875% 7/1/2029		07/01/2015	Call 100.0000		5,000,000	5,000,000	4,989,050	4,991,741		199		199		4,991,940		8,060	8,060	243,750	07/01/2029
928836 JJ 5	VOLUSIA CNTY FL EDL FAC AUTH REV BOND 4.625% 10/15/2028		10/15/2015	Call 100.0000		1,000,000	1,000,000	990,000	992,782		300		300		993,082		6,918	6,918	46,250	10/15/2028
975700 GA 7	WINSTON-SALEM NC WTR & SWR REV BOND 4.5% 6/1/2029		06/01/2015	Call 100.0000		1,000,000	1,000,000	999,940	999,940				0		999,940		60	60	22,500	06/01/2029
976834 EU 1	WPPI ENERGY REV BOND 4.625% 7/1/2027		07/01/2015	Call 100.0000		10,000,000	10,000,000	9,858,000	9,900,903		2,952		2,952		9,903,855		96,145	96,145	462,500	07/01/2027
97689P 3S 5	WISCONSIN HSG AUTH REV BOND 4.9% 9/1/2037		03/01/2015	Call 100.0000		95,000	95,000	95,000	95,000				0		95,000			0	2,328	09/01/2037
97689P 3S 5	WISCONSIN HSG AUTH REV BOND 4.9% 9/1/2037		09/01/2015	Call 100.0000		200,000	200,000	200,000	200,000				0		200,000			0	9,800	09/01/2037
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments					101,581,413	101,611,128	100,441,109	100,703,554	0	(84,993)	0	(84,993)	0	100,618,553	0	962,860	962,860	3,763,145	XXX
Bonds - Industrial and Miscellaneous																				
29273R AB 5	ENERGY TRANSFER PARTNERS SR UNSECURED 5.95% 2/1/2015		02/01/2015	Maturity		5,000,000	5,000,000	5,134,940	5,019,206		(19,207)		(19,207)		5,000,000			0	148,750	02/01/2015
871829 AS 6	SYSCO CORP SR UNSECURED 2.35% 10/2/2019		07/14/2015	Call	101.0000	13,362,300	13,230,000	13,337,212	13,333,908		(11,330)		(11,330)		13,322,578		39,722	39,722	243,542	10/02/2019
872312 AA 1	TCM SUB LLC SR UNSECURED 3.55% 1/15/2015		01/15/2015	Maturity		15,000,000	15,000,000	15,228,140	15,016,384		(16,384)		(16,384)		15,000,000			0	266,250	01/15/2015
89346D AD 9	TRANSALTA CORP SR UNSECURED 4.75% 1/15/2015		01/15/2015	Maturity		3,204,000	3,204,000	3,275,016	3,209,100		(5,100)		(5,100)		3,204,000			0	76,095	01/15/2015
3899999	Total - Bonds - Industrial and Miscellaneous					36,566,300	36,434,000	36,975,308	36,578,598	0	(52,021)	0	(52,021)	0	36,526,578	0	39,722	39,722	734,637	XXX

E14.4

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 F or ei g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	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 (Amortization) / 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.						
8399997	Total - Bonds - Part 4					198,778,505	197,810,128	196,963,198	196,866,018	0	(140,930)	0	(140,930)	0	196,725,080	0	2,053,425	2,053,425	6,294,708	XXX
8399998	Total - Bonds - Summary Item from Part 5					20,947,095	20,839,729	21,246,186			(106,444)		(106,444)		21,139,743		(192,648)	(192,648)	419,409	XXX
8399999	Total - Bonds					219,725,600	218,649,857	218,209,384	196,866,018	0	(247,374)	0	(247,374)	0	217,864,823	0	1,860,777	1,860,777	6,714,117	XXX
9999999	Total - Bonds, Preferred and Common Stocks					219,725,600	XXX	218,209,384	196,866,018	0	(247,374)	0	(247,374)	0	217,864,823	0	1,860,777	1,860,777	6,714,117	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21	
											12	13	14	15	16						
CUSIP Identification	Description	F or e i g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends	
Bonds - U.S. Special Revenue and Special Assessment																					
3128MM	TN 3		06/22/2015	FHLMC 2.5% MBS 15yr Pool G18556 6/1/2030	08/01/2015	GOLDMAN SACHS & CO.	84,805	85,852	84,805	84,805		(1,047)		(1,047)					0	177	88
3128MM	TN 3		06/22/2015	FHLMC 2.5% MBS 15yr Pool G18556 6/1/2030	09/01/2015	GOLDMAN SACHS & CO.	76,431	77,374	76,431	76,431		(943)		(943)					0	318	80
3128MM	TN 3		06/22/2015	FHLMC 2.5% MBS 15yr Pool G18556 6/1/2030	10/01/2015	GOLDMAN SACHS & CO.	82,689	83,709	82,689	82,689		(1,021)		(1,021)					0	517	86
3128MM	TN 3		06/22/2015	FHLMC 2.5% MBS 15yr Pool G18556 6/1/2030	11/01/2015	GOLDMAN SACHS & CO.	74,189	75,105	74,189	74,189		(916)		(916)					0	618	77
3128MM	TN 3		06/22/2015	FHLMC 2.5% MBS 15yr Pool G18556 6/1/2030	12/01/2015	GOLDMAN SACHS & CO.	77,397	78,353	77,397	77,397		(955)		(955)					0	806	81
3132KE	WH 4		02/06/2015	FHLMC 2.5% MBS 15yr Pool V60648 12/1/2029	03/01/2015	GOLDMAN SACHS & CO.	80,913	83,505	80,913	80,913		(2,592)		(2,592)					0	169	96
3132KE	WH 4		02/06/2015	FHLMC 2.5% MBS 15yr Pool V60648 12/1/2029	04/01/2015	GOLDMAN SACHS & CO.	85,884	88,635	85,884	85,884		(2,751)		(2,751)					0	358	101
3132KE	WH 4		02/06/2015	FHLMC 2.5% MBS 15yr Pool V60648 12/1/2029	05/01/2015	GOLDMAN SACHS & CO.	77,496	79,978	77,496	77,496		(2,482)		(2,482)					0	484	91
3132KE	WH 4		02/06/2015	FHLMC 2.5% MBS 15yr Pool V60648 12/1/2029	06/01/2015	GOLDMAN SACHS & CO.	77,471	79,953	77,471	77,471		(2,481)		(2,481)					0	646	91
3132KE	WH 4		02/06/2015	FHLMC 2.5% MBS 15yr Pool V60648 12/1/2029	07/01/2015	GOLDMAN SACHS & CO.	252,291	260,372	252,291	252,291		(8,081)		(8,081)					0	2,628	298
3132KE	WH 4		02/06/2015	FHLMC 2.5% MBS 15yr Pool V60648 12/1/2029	08/01/2015	GOLDMAN SACHS & CO.	165,878	171,192	165,878	165,878		(5,313)		(5,313)					0	2,073	196
3132KE	WH 4		02/06/2015	FHLMC 2.5% MBS 15yr Pool V60648 12/1/2029	09/01/2015	GOLDMAN SACHS & CO.	76,282	78,725	76,282	76,282		(2,443)		(2,443)					0	1,112	90
3132KE	WH 4		02/06/2015	FHLMC 2.5% MBS 15yr Pool V60648 12/1/2029	10/01/2015	GOLDMAN SACHS & CO.	75,607	78,029	75,607	75,607		(2,422)		(2,422)					0	1,260	89
3132KE	WH 4		02/06/2015	FHLMC 2.5% MBS 15yr Pool V60648 12/1/2029	11/01/2015	GOLDMAN SACHS & CO.	77,156	79,628	77,156	77,156		(2,471)		(2,471)					0	1,447	91
3132KE	WH 4		02/06/2015	FHLMC 2.5% MBS 15yr Pool V60648 12/1/2029	12/01/2015	GOLDMAN SACHS & CO.	75,953	78,386	75,953	75,953		(2,433)		(2,433)					0	1,582	90
3132KF	AP 7		09/11/2015	FHLMC 3% MBS 15yr Pool V60914 8/1/2030	10/01/2015	WELLS FARGO BANK	85,643	89,082	85,643	85,643		(3,439)		(3,439)					0	214	114
3132KF	AP 7		09/11/2015	FHLMC 3% MBS 15yr Pool V60914 8/1/2030	11/01/2015	WELLS FARGO BANK	48,678	50,632	48,678	48,678		(1,955)		(1,955)					0	243	65
3132KF	AP 7		09/11/2015	FHLMC 3% MBS 15yr Pool V60914 8/1/2030	12/01/2015	WELLS FARGO BANK	140,122	145,749	140,122	140,122		(5,627)		(5,627)					0	1,051	187
3138WD	7G 0		03/05/2015	FNMA 2.5% MBS 15yr Pool AS4494 2/1/2030	04/01/2015	WELLS FARGO BANK	47,865	48,972	47,865	47,865		(1,107)		(1,107)					0	100	57
3138WD	7G 0		03/05/2015	FNMA 2.5% MBS 15yr Pool AS4494 2/1/2030	05/01/2015	WELLS FARGO BANK	45,292	46,339	45,292	45,292		(1,047)		(1,047)					0	189	53
3138WD	7G 0		03/05/2015	FNMA 2.5% MBS 15yr Pool AS4494 2/1/2030	06/01/2015	WELLS FARGO BANK	91,400	93,513	91,400	91,400		(2,114)		(2,114)					0	571	108
3138WD	7G 0		03/05/2015	FNMA 2.5% MBS 15yr Pool AS4494 2/1/2030	07/01/2015	WELLS FARGO BANK	45,270	46,317	45,270	45,270		(1,047)		(1,047)					0	377	53
3138WD	7G 0		03/05/2015	FNMA 2.5% MBS 15yr Pool AS4494 2/1/2030	08/01/2015	WELLS FARGO BANK	57,403	58,730	57,403	57,403		(1,327)		(1,327)					0	598	68
3138WD	7G 0		03/05/2015	FNMA 2.5% MBS 15yr Pool AS4494 2/1/2030	09/01/2015	WELLS FARGO BANK	167,134	170,999	167,134	167,134		(3,865)		(3,865)					0	2,089	197
3138WD	7G 0		03/05/2015	FNMA 2.5% MBS 15yr Pool AS4494 2/1/2030	10/01/2015	WELLS FARGO BANK	45,120	46,163	45,120	45,120		(1,043)		(1,043)					0	658	53
3138WD	7G 0		03/05/2015	FNMA 2.5% MBS 15yr Pool AS4494 2/1/2030	11/01/2015	WELLS FARGO BANK	45,812	46,872	45,812	45,812		(1,059)		(1,059)					0	764	54
3138WD	7G 0		03/05/2015	FNMA 2.5% MBS 15yr Pool AS4494 2/1/2030	12/01/2015	WELLS FARGO BANK	53,734	54,976	53,734	53,734		(1,243)		(1,243)					0	1,008	63
3138YD	ZJ 1		02/18/2015	FNMA 2.5% MBS 15yr Pool AY0744 3/1/2030	03/01/2015	GOLDMAN SACHS & CO.	101,948	104,086	101,948	101,948		(2,139)		(2,139)					0	212	156
3138YD	ZJ 1		02/18/2015	FNMA 2.5% MBS 15yr Pool AY0744 3/1/2030	04/01/2015	GOLDMAN SACHS & CO.	80,599	82,290	80,599	80,599		(1,691)		(1,691)					0	336	123
3138YD	ZJ 1		02/18/2015	FNMA 2.5% MBS 15yr Pool AY0744 3/1/2030	05/01/2015	GOLDMAN SACHS & CO.	73,815	75,364	73,815	73,815		(1,548)		(1,548)					0	461	113
3138YD	ZJ 1		02/18/2015	FNMA 2.5% MBS 15yr Pool AY0744 3/1/2030	06/01/2015	GOLDMAN SACHS & CO.	127,550	130,225	127,550	127,550		(2,676)		(2,676)					0	1,063	195
3138YD	ZJ 1		02/18/2015	FNMA 2.5% MBS 15yr Pool AY0744 3/1/2030	07/01/2015	GOLDMAN SACHS & CO.	79,685	81,356	79,685	79,685		(1,672)		(1,672)					0	830	122
3138YD	ZJ 1		02/18/2015	FNMA 2.5% MBS 15yr Pool AY0744 3/1/2030	08/01/2015	GOLDMAN SACHS & CO.	77,582	79,210	77,582	77,582		(1,627)		(1,627)					0	970	119
3138YD	ZJ 1		02/18/2015	FNMA 2.5% MBS 15yr Pool AY0744 3/1/2030	09/01/2015	GOLDMAN SACHS & CO.	324,671	331,482	324,671	324,671		(6,810)		(6,810)					0	4,735	496
3138YD	ZJ 1		02/18/2015	FNMA 2.5% MBS 15yr Pool AY0744 3/1/2030	10/01/2015	GOLDMAN SACHS & CO.	195,720	199,825	195,720	195,720		(4,106)		(4,106)					0	3,262	299
3138YD	ZJ 1		02/18/2015	FNMA 2.5% MBS 15yr Pool AY0744 3/1/2030	11/01/2015	GOLDMAN SACHS & CO.	223,796	228,490	223,796	223,796		(4,694)		(4,694)					0	4,196	342
3138YD	ZJ 1		02/18/2015	FNMA 2.5% MBS 15yr Pool AY0744 3/1/2030	12/01/2015	GOLDMAN SACHS & CO.	224,062	228,762	224,062	224,062		(4,700)		(4,700)					0	4,668	342
64972G	GH 1		03/24/2015	NEW YORK CITY MUN WATER REV BOND 4.5% 46919	06/15/2015	Tax Free Exchange	85,000	84,158	85,000	84,174		16		16			826	826	0	1,913	1,052
64972G	GH 1		04/17/2015	NEW YORK CITY MUN WATER REV BOND 4.5% 46919	06/15/2015	Tax Free Exchange	1,460,000	1,445,616	1,460,000	1,445,826		210		210			14,174	14,174	0	32,850	22,265
64972G	GU 2		03/24/2015	NEW YORK CITY MUN WATER REV BOND 4.5% 46919	04/17/2015	Tax Free Exchange	1,460,000	1,445,539	1,445,616	1,445,616		77		77					0	22,265	18,068
64972G	GU 2		03/24/2015	NEW YORK CITY MUN WATER REV BOND 4.5% 46919	06/15/2015	Tax Free Exchange	1,455,000	1,440,589	1,455,000	1,440,859		271		271			14,141	14,141	0	32,738	18,006

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SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	For or ei g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Year's Other- Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
92707V AL 8	VLG CMNTY FL DEV REV BOND 4% 5/1/2024		04/02/2015	CITIGROUP GLOBAL MARKETS INC	11/01/2015	Call 100.0000	5,000	5,367	5,000	5,349		(18)		(18)			(349)	(349)	100	
92707V AM 6	VLG CMNTY FL DEV REV BOND 4% 5/1/2025		04/02/2015	CITIGROUP GLOBAL MARKETS INC	11/01/2015	Call 100.0000	5,000	5,336	5,000	5,321		(14)		(14)			(321)	(321)	100	
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments						8,293,342	8,344,835	8,278,959	8,250,488	0	(94,345)	0	(94,345)	0	0	28,471	28,471	132,756	64,415
Bonds - Industrial and Miscellaneous																				
69339B AA 0	PHEAA 2013-1A A ABS - STUDENT LOANS 0.721% 11/25/2036		09/21/2015	MORGAN STANLEY & CO	09/25/2015	Paydown	85,379	83,418	85,379	85,379		1,961		1,961			0	0	51	50
69339B AA 0	PHEAA 2013-1A A ABS - STUDENT LOANS 0.721% 11/25/2036		09/21/2015	MORGAN STANLEY & CO	10/25/2015	Paydown	118,948	116,216	118,948	118,948		2,732		2,732			0	0	143	69
69339B AA 0	PHEAA 2013-1A A ABS - STUDENT LOANS 0.721% 11/25/2036		09/21/2015	MORGAN STANLEY & CO	11/25/2015	Paydown	92,535	90,409	92,535	92,535		2,125		2,125			0	0	165	54
69339B AA 0	PHEAA 2013-1A A ABS - STUDENT LOANS 0.721% 11/25/2036		09/21/2015	MORGAN STANLEY & CO	12/25/2015	Paydown	74,525	72,813	74,525	74,525		1,712		1,712			0	0	182	43
871829 AT 4	SYSCO CORP SR UNSECURED 3.0% 10/02/2021		02/13/2015	JEFFRIES & CO	07/14/2015	Call 101.0000	8,285,000	8,542,415	8,367,850	8,527,628		(14,787)		(14,787)			(159,778)	(159,778)	194,698	94,587
871829 AT 4	SYSCO CORP SR UNSECURED 3.0% 10/02/2021		02/20/2015	JEFFRIES & CO	07/14/2015	Call 101.0000	3,890,000	3,996,080	3,928,900	3,990,240		(5,840)		(5,840)			(61,340)	(61,340)	91,415	46,356
3899999	Total - Bonds - Industrial and Miscellaneous						12,546,387	12,901,351	12,668,137	12,889,255	0	(12,097)	0	(12,097)	0	0	(221,118)	(221,118)	286,654	141,159
8399998	Total - Bonds						20,839,729	21,246,186	20,947,096	21,139,743	0	(106,442)	0	(106,442)	0	0	(192,647)	(192,647)	419,410	205,574
9999999	Total - Bonds, Preferred and Common Stocks							21,246,186	20,947,096	21,139,743	0	(106,442)	0	(106,442)	0	0	(192,647)	(192,647)	419,410	205,574

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 or Alien Insurer Identification Number	5 Naic Valuation Method (See Purposes and Procedures Manual of the NAIC Investment Analysis Office)	6 Do Insurer's Assets Include Intangible Assets Connected with Holding of Such Company's Stock?	7 Total Amount of Such Intangible Assets	8 Book/Adjusted Carrying Value	Stock of Such Company Owned by Insurer on Statement Date	
								9 Number of Shares	10 % of Outstanding
Common Stocks - Non-Insurer Which Controls Insurer									
02583@ 10 9	Ameriprise Auto and Home Insurance Agency.....			2ciB2	NO		1,417,747	100,000	100.0
03083* 10 4	Ameriprise Insurance Company.....		12504	2ciB1	NO		46,168,165	3,200,000,000	100.0
1599999	Total - Common Stocks - Non-Insurer Which Controls Insurer.....					0	47,585,912	XXX	XXX
1899999	Total - Common Stocks.....					0	47,585,912	XXX	XXX
1999999	Total - Preferred and Common Stock.....					0	47,585,912	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: \$.....0.

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 7, Section 1	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5 Number of Shares	6 % of Outstanding

NONE

**Sch. DA - Pt. 1
NONE**

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

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

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

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

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

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

**Sch. DL - Pt. 1
NONE**

**Sch. DL - Pt. 2
NONE**

SCHEDULE E - PART 1 - CASH

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
Open Depositories						
Wells Fargo Bank..... Minneapolis, MN.....					12,364,778	XXX
Wells Fargo Bank..... Minneapolis, MN.....					(50,204,154)	XXX
JP Morgan..... New York, NY.....					13,637	XXX
0199999. Total - Open Depositories.....	XXX	XXX	0	0	(37,825,739)	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	0	0	(37,825,739)	XXX
0499999. Cash in Company's Office.....	XXX	XXX	XXX	XXX	50	XXX
0599999. Total Cash.....	XXX	XXX	0	0	(37,825,689)	XXX

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

1. January.....(39,174,154)	4. April.....(32,990,748)	7. July.....(42,752,751)	10. October.....(47,684,638)
2. February.....(34,440,531)	5. May.....(42,108,236)	8. August.....(37,970,706)	11. November.....(33,451,403)
3. March.....(25,693,009)	6. June.....(31,688,500)	9. September.....(38,473,966)	12. December.....(37,825,689)

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due & Accrued	8 Amount Received During Year
Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations							
ATMOS ENERGY CORP 4-2.....		12/17/2015		01/06/2016	9,999,014		2,958
BALTIMORE GAS AND ELECTRIC CO.....		12/18/2015		01/05/2016	9,999,044		3,344
UNITEDHEALTH GROUP INC.....		12/31/2015		01/04/2016	9,499,588		137
3299999. Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations.....					29,497,646	0	6,439
3899999. Total - Industrial and Miscellaneous (Unaffiliated).....					29,497,646	0	6,439
Total Bonds							
7799999. Subtotals - Issuer Obligations.....					29,497,646	0	6,439
8399999. Subtotals - Bonds.....					29,497,646	0	6,439
8699999. Total - Cash Equivalents.....					29,497,646	0	6,439

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/Adjusting Carrying Value	4 Fair Value	5 Book/Adjusting 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	b.	Ins code 624-411	215,150	258,141		
11. Georgia.....GA	b.	Ins code 33-3-8 to 33-3-10			25,235	25,605
12. Hawaii.....HI						
13. Idaho.....ID						
14. Illinois.....IL						
15. Indiana.....IN						
16. Iowa.....IA						
17. Kansas.....KS						
18. Kentucky.....KY						
19. Louisiana.....LA						
20. Maine.....ME						
21. Maryland.....MD						
22. Massachusetts.....MA	b.	Ins code 175-151			100,941	102,422
23. Michigan.....MI						
24. Minnesota.....MN						
25. Mississippi.....MS						
26. Missouri.....MO						
27. Montana.....MT						
28. Nebraska.....NE						
29. Nevada.....NV	b.	Ins code 682b			215,876	267,023
30. New Hampshire.....NH	b.	Ins code 408:20			537,874	645,352
31. New Jersey.....NJ						
32. New Mexico.....NM	b.	Ins code 59a-5-19			322,724	387,211
33. New York.....NY						
34. North Carolina.....NC	b.	Ins code 58-5-10	323,814	400,535		
35. North Dakota.....ND						
36. Ohio.....OH						
37. Oklahoma.....OK						
38. Oregon.....OR						
39. Pennsylvania.....PA						
40. Rhode Island.....RI						
41. South Carolina.....SC						
42. South Dakota.....SD						
43. Tennessee.....TN						
44. Texas.....TX						
45. Utah.....UT						
46. Vermont.....VT						
47. Virginia.....VA		Ins code 38.2-1045			201,881	204,844
48. Washington.....WA						
49. West Virginia.....WV						
50. Wisconsin.....WI		Ins code 601.13	2,621,761	3,235,551		
51. Wyoming.....WY						
52. American Samoa.....AS						
53. Guam.....GU						
54. Puerto Rico.....PR						
55. US Virgin Islands.....VI						
56. Northern Mariana Islands.....MP						
57. Canada.....CAN						
58. Aggregate Alien and Other.....OT	XXX	XXX	0	0	0	0
59. Total.....	XXX	XXX	3,160,725	3,894,227	1,404,531	1,632,457

DETAILS OF WRITE-INS

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

2015 ALPHABETICAL INDEX -- PROPERTY & CASUALTY ANNUAL STATEMENT BLANK

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