



# ANNUAL STATEMENT

For the Year Ended December 31, 2014  
of the Condition and Affairs of the

## IDS PROPERTY CASUALTY INSURANCE COMPANY

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

### 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
Richard Norman Bush	Sr Vice President	Debra Marie Calmes	Vice President
Jon Patrick Gingrich	Sr Vice President	Jackie Kaye Glockner	Vice President
Jennifer Lynn Glodowski	Vice President	Suzanne Robinson Hoppe	Vice President
Lisa Kay Jossart	Sr Vice President	Carol Marie Kammin	Vice President
Thomas William Murphy	Vice President	Julie Lynn Marthaler #	Vice President
Rebecca Lea Roeover	Sr Vice President	Gordon Howard Sissingh	Vice President
David Kent Stewart #	Interim CFO	Todd Christopher Thiel	Vice President

### DIRECTORS OR TRUSTEES

Thomas Scott Botsford	Kenneth John Ciak	Michael Richard Greene	Charles Neal Maglaque
Rebecca Lea Roeover #			

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	_____ (Signature) Michelle W Papendick	_____ (Signature) Thomas S Botsford
1. (Printed Name) President	2. (Printed Name) Asst Secretary	3. (Printed Name) Sr VP Risk Management
_____ (Title)	_____ (Title)	_____ (Title)

Subscribed and sworn to before me  
This 9th day of February 2015

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 \_\_\_\_\_

# IDS PROPERTY CASUALTY INSURANCE COMPANY

## 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.....	4,912,073	0.4	4,912,073		4,912,073	0.4
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.....	29,393,659	2.3	29,393,659		29,393,659	2.3
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations.....	154,906,274	12.3	154,906,274		154,906,274	12.3
1.43 Revenue and assessment obligations.....	674,326,449	53.7	674,326,449		674,326,449	53.7
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.....	55,821,502	4.4	55,821,502		55,821,502	4.4
1.513 All other.....	84,780,409	6.8	84,780,409		84,780,409	6.8
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).....	159,608,460	12.7	159,608,460		159,608,460	12.7
2.2 Unaffiliated non-U.S. securities (including Canada).....	73,946,208	5.9	73,946,208		73,946,208	5.9
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.....	45,083,027	3.6	45,083,027		45,083,027	3.6
3.42 Unaffiliated.....		0.0			0	0.0
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated.....		0.0			0	0.0
3.52 Unaffiliated.....		0.0			0	0.0
4. Mortgage loans:						
4.1 Construction and land development.....		0.0			0	0.0
4.2 Agricultural.....		0.0			0	0.0
4.3 Single family residential properties.....		0.0			0	0.0
4.4 Multifamily residential properties.....		0.0			0	0.0
4.5 Commercial loans.....		0.0			0	0.0
4.6 Mezzanine real estate loans.....		0.0			0	0.0
5. Real estate investments:						
5.1 Property occupied by company.....	(1,797,950)	(0.1)	(1,797,950)		(1,797,950)	(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.....	(25,432,550)	(2.0)	(25,432,550)		(25,432,550)	(2.0)
11. Other invested assets.....		0.0			0	0.0
12. Total invested assets.....	1,255,547,561	100.0	1,255,547,561	0	1,255,547,561	100.0

**SCHEDULE A - VERIFICATION BETWEEN YEARS**

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year.....		(1,512,134)
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).....	(181,591)	(181,591)
3.	Current year change in encumbrances:		
3.1	Totals, Part 1, Column 13.....	512,410	
3.2	Totals, Part 3, Column 11.....		512,410
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.....	616,636	
8.2	Totals, Part 3, Column 9.....		616,636
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....		(1,797,951)
10.	Deduct total nonadmitted amounts.....		
11.	Statement value at end of current period (Line 9 minus Line 10).....		(1,797,951)

**SCHEDULE B - VERIFICATION BETWEEN YEARS**

Mortgage Loans

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

**NONE**

## SCHEDULE BA - VERIFICATION BETWEEN YEARS

## Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year.....		
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 8).....		
2.2	Additional investment made after acquisition (Part 2, Column 9).....		0
3.	Capitalized deferred interest and other:		
3.1	Totals, Part 1, Column 16.....		
3.2	Totals, Part 3, Column 12.....		0
4.	Accrual of discount.....		
5.	Unrealized valuation increase (decrease):		
5.1	Totals, Part 1, Column 13.....	<b>NONE</b>	
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

## SCHEDULE D - VERIFICATION BETWEEN YEARS

## Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year.....		1,115,056,768
2.	Cost of bonds and stocks acquired, Part 3, Column 7.....		478,009,609
3.	Accrual of discount.....		267,186
4.	Unrealized valuation increase (decrease):		
4.1	Part 1, Column 12.....	1,652,115	
4.2	Part 2, Section 1, Column 15.....		
4.3	Part 2, Section 2, Column 13.....	2,240,104	
4.4	Part 4, Column 11.....	283,280	4,175,499
5.	Total gain (loss) on disposals, Part 4, Column 19.....		2,888,004
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7.....		313,899,996
7.	Deduct amortization of premium.....		2,087,345
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).....		1,284,409,725
11.	Deduct total nonadmitted amounts.....		1,631,667
12.	Statement value at end of current period (Line 10 minus Line 11).....		1,282,778,058

## 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
<b>BONDS</b>				
1. United States.....	4,912,073	6,056,145	5,176,005	4,625,000
2. Canada.....				
3. Other Countries.....				
4. Totals.....	4,912,073	6,056,145	5,176,005	4,625,000
U.S. States, Territories and Possessions (Direct and guaranteed)				
5. Totals.....	29,393,659	31,788,106	29,422,681	29,125,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)				
6. Totals.....	154,906,274	162,979,900	154,931,974	156,020,000
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.....	814,928,360	863,374,024	816,536,721	806,519,702
Industrial and Miscellaneous and Hybrid Securities (Unaffiliated)				
8. United States.....	159,608,461	159,088,464	160,014,829	158,125,000
9. Canada.....	3,209,100	3,207,493	3,275,016	3,204,000
10. Other Countries.....	70,737,108	70,361,104	70,877,049	68,850,000
11. Totals.....	233,554,669	232,657,061	234,166,894	230,179,000
Parent, Subsidiaries and Affiliates				
12. Totals.....				
<b>13. Total Bonds.....</b>	<b>1,237,695,035</b>	<b>1,296,855,236</b>	<b>1,240,234,275</b>	<b>1,226,468,702</b>
<b>PREFERRED STOCKS</b>				
Industrial and Miscellaneous (Unaffiliated)				
14. United States.....				
15. Canada.....				
16. Other Countries.....				
17. Totals.....	0	0	0	0
Parent, Subsidiaries and Affiliates				
18. Totals.....				
<b>19. Total Preferred Stocks.....</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
<b>COMMON STOCKS</b>				
Industrial and Miscellaneous (Unaffiliated)				
20. United States.....				
21. Canada.....				
22. Other Countries.....				
23. Totals.....	0	0	0	0
Parent, Subsidiaries and Affiliates				
24. Totals.....	46,714,694	46,714,694	44,432,911	
<b>25. Total Common Stocks.....</b>	<b>46,714,694</b>	<b>46,714,694</b>	<b>44,432,911</b>	
<b>26. Total Stocks.....</b>	<b>46,714,694</b>	<b>46,714,694</b>	<b>44,432,911</b>	
<b>27. Total Bonds and Stocks....</b>	<b>1,284,409,729</b>	<b>1,343,569,930</b>	<b>1,284,667,186</b>	

## 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)
<b>1. U.S. Governments</b>											
1.1 NAIC 1.....		749,622	1,083,742	3,078,709		4,912,073	0.4	4,947,364	0.4	4,912,073	
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.....	0	749,622	1,083,742	3,078,709	0	4,912,073	0.4	4,947,364	0.4	4,912,073	0
<b>2. All Other Governments</b>											
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
<b>3. U.S. States, Territories and Possessions, etc., Guaranteed</b>											
3.1 NAIC 1.....			13,974,323	10,553,315	4,866,021	29,393,659	2.4	34,684,169	3.1	29,393,658	
3.2 NAIC 2.....						0	0.0		0.0		
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	13,974,323	10,553,315	4,866,021	29,393,659	2.4	34,684,169	3.1	29,393,658	0
<b>4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed</b>											
4.1 NAIC 1.....		13,439,475	36,111,382	97,034,055	6,321,364	152,906,276	12.3	153,262,872	13.7	152,906,276	
4.2 NAIC 2.....				2,000,000		2,000,000	0.2	5,108,085	0.5	2,000,000	
4.3 NAIC 3.....						0	0.0	1,714,260	0.2		
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.....	0	13,439,475	36,111,382	99,034,055	6,321,364	154,906,276	12.4	160,085,217	14.3	154,906,276	0
<b>5. U.S. Special Revenue &amp; Special Assessment Obligations, etc., Non-Guaranteed</b>											
5.1 NAIC 1.....	16,702,029	48,575,715	252,856,945	391,533,097	56,232,226	765,900,012	61.4	751,146,283	67.2	765,900,012	
5.2 NAIC 2.....	349,785		6,937,020	28,843,947	4,851,471	40,982,223	3.3	102,999,989	9.2	40,982,223	
5.3 NAIC 3.....			4,580,000	3,466,124		8,046,124	0.6	11,306,520	1.0	8,046,124	
5.4 NAIC 4.....						0	0.0	5,412,636	0.5		
5.5 NAIC 5.....						0	0.0		0.0		
5.6 NAIC 6.....						0	0.0		0.0		
5.7 Totals.....	17,051,814	48,575,715	264,373,965	423,843,168	61,083,697	814,928,359	65.3	870,865,428	77.9	814,928,359	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)
<b>6. Industrial and Miscellaneous (unaffiliated)</b>											
6.1 NAIC 1.....		59,390,633		53,780,735		113,171,368	9.1	37,999,103	3.4	59,390,633	53,780,735
6.2 NAIC 2.....	33,044,623	86,058,051	11,080,559			130,183,233	10.4	9,999,133	0.9	99,794,606	30,388,627
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.....	33,044,623	145,448,684	11,080,559	53,780,735	0	243,354,601	19.5	47,998,236	4.3	159,185,239	84,169,362
<b>7. Hybrid Securities</b>											
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
<b>8. Parent, Subsidiaries and Affiliates</b>											
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)
<b>9. Total Bonds Current Year</b>											
9.1 NAIC 1.....	(d).....16,702,029	.....122,155,445	.....304,026,392	.....555,979,911	.....67,419,611	.....1,066,283,388	.....85.5	.....XXX	.....XXX	.....1,012,502,652	.....53,780,735
9.2 NAIC 2.....	(d).....33,394,408	.....86,058,051	.....18,017,579	.....30,843,947	.....4,851,471	.....173,165,456	.....13.9	.....XXX	.....XXX	.....142,776,829	.....30,388,627
9.3 NAIC 3.....	(d).....0	.....0	.....4,580,000	.....3,466,124	.....0	.....8,046,124	.....0.6	.....XXX	.....XXX	.....8,046,124	.....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.....	.....50,096,437	.....208,213,496	.....326,623,971	.....590,289,982	.....72,271,082	(b).....1,247,494,968	.....100.0	.....XXX	.....XXX	.....1,163,325,605	.....84,169,362
9.8 Line 9.7 as a % of Col. 6.....	.....4.0	.....16.7	.....26.2	.....47.3	.....5.8	.....100.0	.....XXX	.....XXX	.....XXX	.....93.3	.....6.7
<b>10. Total Bonds Prior Year</b>											
10.1 NAIC 1.....	.....66,290,231	.....47,775,862	.....229,010,113	.....507,165,295	.....131,798,290	.....XXX	.....XXX	.....982,039,791	.....87.8	.....954,040,220	.....27,999,569
10.2 NAIC 2.....	.....9,999,133	.....8,093,483	.....624,400	.....94,542,372	.....4,847,819	.....XXX	.....XXX	.....118,107,207	.....10.6	.....108,108,074	.....9,999,133
10.3 NAIC 3.....	.....0	.....0	.....1,624,401	.....11,396,379	.....0	.....XXX	.....XXX	.....13,020,780	.....1.2	.....13,020,780	.....0
10.4 NAIC 4.....	.....919,610	.....0	.....4,493,026	.....0	.....0	.....XXX	.....XXX	.....5,412,636	.....0.5	.....5,412,636	.....0
10.5 NAIC 5.....	.....0	.....0	.....0	.....0	.....0	.....XXX	.....XXX	(c).....0	.....0.0	.....0	.....0
10.6 NAIC 6.....	.....0	.....0	.....0	.....0	.....0	.....XXX	.....XXX	(c).....0	.....0.0	.....0	.....0
10.7 Totals.....	.....77,208,974	.....55,869,345	.....235,751,940	.....613,104,046	.....136,646,109	.....XXX	.....XXX	(b).....1,118,580,414	.....100.0	.....1,080,581,710	.....37,998,703
10.8 Line 10.7 as a % of Col. 8.....	.....6.9	.....5.0	.....21.1	.....54.8	.....12.2	.....XXX	.....XXX	.....100.0	.....XXX	.....96.6	.....3.4
<b>11. Total Publicly Traded Bonds</b>											
11.1 NAIC 1.....	.....16,702,029	.....122,155,445	.....304,026,392	.....502,199,175	.....67,419,611	.....1,012,502,652	.....81.2	.....954,040,220	.....85.3	.....1,012,502,652	.....XXX
11.2 NAIC 2.....	.....18,378,023	.....70,685,809	.....18,017,578	.....30,843,947	.....4,851,471	.....142,776,828	.....11.4	.....108,108,074	.....9.7	.....142,776,828	.....XXX
11.3 NAIC 3.....	.....0	.....0	.....4,580,000	.....3,466,124	.....0	.....8,046,124	.....0.6	.....13,020,780	.....1.2	.....8,046,124	.....XXX
11.4 NAIC 4.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0.0	.....5,412,636	.....0.5	.....0	.....XXX
11.5 NAIC 5.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0.0	.....0	.....0.0	.....0	.....XXX
11.6 NAIC 6.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0.0	.....0	.....0.0	.....0	.....XXX
11.7 Totals.....	.....35,080,052	.....192,841,254	.....326,623,970	.....536,509,246	.....72,271,082	.....1,163,325,604	.....93.3	.....1,080,581,710	.....96.6	.....1,163,325,604	.....XXX
11.8 Line 11.7 as a % of Col. 6.....	.....3.0	.....16.6	.....28.1	.....46.1	.....6.2	.....100.0	.....XXX	.....XXX	.....XXX	.....100.0	.....XXX
11.9 Line 11.7 as a % of Line 9.7, Col. 6, Section 9.....	.....2.8	.....15.5	.....26.2	.....43.0	.....5.8	.....93.3	.....XXX	.....XXX	.....XXX	.....93.3	.....XXX
<b>12. Total Privately Placed Bonds</b>											
12.1 NAIC 1.....	.....0	.....0	.....0	.....53,780,735	.....0	.....53,780,735	.....4.3	.....27,999,569	.....2.5	.....XXX	.....53,780,735
12.2 NAIC 2.....	.....15,016,384	.....15,372,243	.....0	.....0	.....0	.....30,388,627	.....2.4	.....9,999,133	.....0.9	.....XXX	.....30,388,627
12.3 NAIC 3.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0.0	.....0	.....0.0	.....XXX	.....0
12.4 NAIC 4.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0.0	.....0	.....0.0	.....XXX	.....0
12.5 NAIC 5.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0.0	.....0	.....0.0	.....XXX	.....0
12.6 NAIC 6.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0.0	.....0	.....0.0	.....XXX	.....0
12.7 Totals.....	.....15,016,384	.....15,372,243	.....0	.....53,780,735	.....0	.....84,169,362	.....6.7	.....37,998,703	.....3.4	.....XXX	.....84,169,362
12.8 Line 12.7 as a % of Col. 6.....	.....17.8	.....18.3	.....0.0	.....63.9	.....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.....	.....1.2	.....1.2	.....0.0	.....4.3	.....0.0	.....6.7	.....XXX	.....XXX	.....XXX	.....XXX	.....6.7

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- (a) Includes \$.....84,169,362 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.
- (b) Includes \$.....6,475,538 current year, \$.....0 prior year of bonds with Z designations and \$.....0 current year, \$.....0 prior year of bonds with Z\* designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement. "Z\*" means the SVO could not evaluate the obligation because valuation procedures for the security class 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

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
<b>1. U.S. Governments</b>												
1.1 Issuer Obligations.....			749,622	1,083,742	3,078,709	4,912,073	0.4	4,947,364	0.4	4,912,073		
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.....	0	749,622	1,083,742	3,078,709	0	4,912,073	0.4	4,947,364	0.4	4,912,073		0
<b>2. All Other Governments</b>												
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
<b>3. U.S. States, Territories and Possessions, Guaranteed</b>												
3.1 Issuer Obligations.....				13,974,323	10,553,315	4,866,021	29,393,659	2.4	34,684,169	3.1	29,393,659	
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	13,974,323	10,553,315	4,866,021	29,393,659	2.4	34,684,169	3.1	29,393,659		0
<b>4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed</b>												
4.1 Issuer Obligations.....			13,439,475	36,111,382	99,034,055	6,321,364	154,906,276	12.4	160,085,216	14.3	154,906,276	
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.....	0	13,439,475	36,111,382	99,034,055	6,321,364	154,906,276	12.4	160,085,216	14.3	154,906,276		0
<b>5. U.S. Special Revenue &amp; Special Assessment Obligations, etc., Non-Guaranteed</b>												
5.1 Issuer Obligations.....	10,915,387	26,358,660	232,508,543	314,669,055	44,332,267	628,783,912	50.4	742,070,955	66.3	628,783,912		
5.2 Residential Mortgage-Backed Securities.....	6,136,426	20,715,346	26,665,422	70,333,287	16,751,429	140,601,910	11.3	78,599,425	7.0	140,601,910		
5.3 Commercial Mortgage-Backed Securities.....						0	0.0		0.0			
5.4 Other Loan-Backed and Structured Securities.....		1,501,709	5,200,000	38,840,826		45,542,535	3.7	50,195,049	4.5	45,542,535		
5.5 Totals.....	17,051,813	48,575,715	264,373,965	423,843,168	61,083,696	814,928,357	65.3	870,865,429	77.9	814,928,357		0
<b>6. Industrial and Miscellaneous (unaffiliated)</b>												
6.1 Issuer Obligations.....	33,044,623	145,448,685	11,080,559			189,573,867	15.2	47,998,236	4.3	159,185,239	30,388,627	
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.....				53,780,735		53,780,735	4.3		0.0		53,780,735	
6.5 Totals.....	33,044,623	145,448,685	11,080,559	53,780,735	0	243,354,602	19.5	47,998,236	4.3	159,185,239	84,169,362	
<b>7. Hybrid Securities</b>												
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
<b>8. Parent, Subsidiaries and Affiliates</b>												
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
<b>9. Total Bonds Current Year</b>											
9.1 Issuer Obligations.....	43,960,010	185,996,442	294,758,549	427,335,134	55,519,652	1,007,569,787	80.8	XXX	XXX	977,181,159	30,388,627
9.2 Residential Mortgage-Backed Securities.....	6,136,426	20,715,346	26,665,422	70,333,287	16,751,429	140,601,910	11.3	XXX	XXX	140,601,910	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.....	0	1,501,709	5,200,000	92,621,561	0	99,323,270	8.0	XXX	XXX	45,542,535	53,780,735
9.5 Totals.....	50,096,436	208,213,497	326,623,971	590,289,982	72,271,081	1,247,494,967	100.0	XXX	XXX	1,163,325,604	84,169,362
9.6 Line 9.5 as a % of Col. 6.....	4.0	16.7	26.2	47.3	5.8	100.0	XXX	XXX	XXX	93.3	6.7
<b>10. Total Bonds Prior Year</b>											
10.1 Issuer Obligations.....	77,208,974	55,869,345	226,392,379	529,517,388	100,797,854	XXX	XXX	989,785,940	88.5	951,787,239	37,998,703
10.2 Residential Mortgage-Backed Securities.....			235,000	48,016,170	30,348,255	XXX	XXX	78,599,425	7.0	78,599,426	
10.3 Commercial Mortgage-Backed Securities.....						XXX	XXX	0	0.0		
10.4 Other Loan-Backed and Structured Securities.....			9,124,561	35,570,488	5,500,000	XXX	XXX	50,195,049	4.5	50,195,049	
10.5 Totals.....	77,208,974	55,869,345	235,751,940	613,104,046	136,646,109	XXX	XXX	1,118,580,414	100.0	1,080,581,714	37,998,703
10.6 Line 10.5 as a % of Col. 8.....	6.9	5.0	21.1	54.8	12.2	XXX	XXX	100.0	XXX	96.6	3.4
<b>11. Total Publicly Traded Bonds</b>											
11.1 Issuer Obligations.....	28,943,625	170,624,199	294,758,548	427,335,133	55,519,652	977,181,157	78.3	951,787,239	85.1	977,181,157	XXX
11.2 Residential Mortgage-Backed Securities.....	6,136,426	20,715,346	26,665,422	70,333,287	16,751,429	140,601,910	11.3	78,599,426	7.0	140,601,910	XXX
11.3 Commercial Mortgage-Backed Securities.....						0	0.0	0	0.0	0	XXX
11.4 Other Loan-Backed and Structured Securities.....		1,501,709	5,200,000	38,840,826		45,542,535	3.7	50,195,049	4.5	45,542,535	XXX
11.5 Totals.....	35,080,051	192,841,254	326,623,970	536,509,246	72,271,081	1,163,325,602	93.3	1,080,581,714	96.6	1,163,325,602	XXX
11.6 Line 11.5 as a % of Col. 6.....	3.0	16.6	28.1	46.1	6.2	100.0	XXX	XXX	XXX	100.0	XXX
11.7 Line 11.5 as a % of Line 9.5, Col. 6, Section 9.....	2.8	15.5	26.2	43.0	5.8	93.3	XXX	XXX	XXX	93.3	XXX
<b>12. Total Privately Placed Bonds</b>											
12.1 Issuer Obligations.....	15,016,384	15,372,243				30,388,627	2.4	37,998,703	3.4	XXX	30,388,627
12.2 Residential Mortgage-Backed Securities.....						0	0.0	0	0.0	XXX	0
12.3 Commercial Mortgage-Backed Securities.....						0	0.0	0	0.0	XXX	0
12.4 Other Loan-Backed and Structured Securities.....				53,780,735		53,780,735	4.3	0	0.0	XXX	53,780,735
12.5 Totals.....	15,016,384	15,372,243	0	53,780,735	0	84,169,362	6.7	37,998,703	3.4	XXX	84,169,362
12.6 Line 12.5 as a % of Col. 6.....	17.8	18.3	0.0	63.9	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.....	1.2	1.2	0.0	4.3	0.0	6.7	XXX	XXX	XXX	XXX	6.7

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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.....	47,998,236	47,998,236	
2. Cost of cash equivalents acquired.....	3,417,500,447	3,417,500,447	
3. Accrual of discount.....	120,932	120,932	
4. Unrealized valuation increase (decrease).....	0		
5. Total gain (loss) on disposals.....	416	416	
6. Deduct consideration received on disposals.....	3,455,820,100	3,455,820,100	
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).....	9,799,931	9,799,931	0
11. Deduct total nonadmitted amounts.....	0		
12. Statement value at end of current period (Line 10 minus Line 11).....	9,799,931	9,799,931	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.		
<b>Properties Occupied by the Reporting Entity - Administrative</b>																
Home Office Building.....	O.....	De Pere.....	WI.....	09/27/2004.	10/01/2004.	22,575,719	16,177,579	(1,797,950)	(1,797,950)	616,636	0	512,410	(104,226)	0	4,012,345	2,206,440
0299999. Properties Occupied by the Reporting Entity - Administrative.....						22,575,719	16,177,579	(1,797,950)	(1,797,950)	616,636	0	512,410	(104,226)	0	4,012,345	2,206,440
0399999. Total - Properties Occupied by the Reporting Entity.....						22,575,719	16,177,579	(1,797,950)	(1,797,950)	616,636	0	512,410	(104,226)	0	4,012,345	2,206,440
0699999. Totals.....						22,575,719	16,177,579	(1,797,950)	(1,797,950)	616,636	0	512,410	(104,226)	0	4,012,345	2,206,440

## 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
<b>Acquired by Purchase</b>								
Home Office.....	DePere.....	WI.....	08/27/1999	VARIOUS.....				(181,591)
0199999. Total - Acquired by Purchase.....					0	0	0	(181,591)
0399999. Totals.....					0	0	0	(181,591)

**Sch. A-Pt. 3**  
**NONE**

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

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

**Sch. B-Pt. 3**  
**NONE**

**Sch. BA-Pt. 1**  
**NONE**

**Sch. BA-Pt. 2**  
**NONE**

**Sch. BA-Pt. 3**  
**NONE**

**SCHEDULE D - PART 1**

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

1	2				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
CUSIP Identification	Description				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	
<b>U.S. Government - Issuer Obligations</b>																						
912810	DW	5	UNITED STATES TREASURY BOND.....	SD..		1	877,216	109,234	791,949	725,000	749,622		(17,001)		7.250	4.664	MN.....	6,824	52,563	02/14/2006	05/15/2016.	
912810	EQ	7	UNITED STATES TREASURY.....	SD..		1	1,141,508	133,148	1,331,484	1,000,000	1,083,742		(7,610)		6.250	5.039	FA.....	23,607	62,500	05/23/2006	08/15/2023.	
912810	EW	4	UNITED STATES TREASURY.....	SD..		1	1,465,234	137,055	1,781,711	1,300,000	1,410,912		(7,355)		6.000	4.988	FA.....	29,462	78,000	05/29/2009	02/15/2026.	
912810	FG	8	UNITED STATES TREASURY BOND.....	SD..		1	1,692,047	134,438	2,151,000	1,600,000	1,667,797		(3,326)		5.250	4.830	FA.....	31,728	84,000	04/16/2008	02/15/2029.	
0199999 U.S. Government - Issuer Obligations.....							5,176,005	XXX	6,056,144	4,625,000	4,912,073		0	(35,292)	0	XXX	XXX	XXX	91,621	277,063	XXX	XXX
0599999 Total - U.S. Government.....							5,176,005	XXX	6,056,144	4,625,000	4,912,073		0	(35,292)	0	XXX	XXX	XXX	91,621	277,063	XXX	XXX
<b>U.S. States, Territories &amp; Possessions (Direct and Guaranteed) - Issuer Obligations</b>																						
13062R	J9	0	CALIFORNIA STATE OF.....			1	1,976,060	103,968	2,079,360	2,000,000	1,982,440		855		4.625	4.711	MS.....	30,833	92,500	01/03/2006	03/01/2029.	
13063B	RZ	7	CALIFORNIA STATE OF.....			1	1,101,650	116,276	1,162,760	1,000,000	1,076,420		(9,255)		5.000	3.761	FA.....	20,833	50,000	03/02/2012	02/01/2032.	
452151	DQ	3	ILLINOIS STATE OF.....			1	1,962,420	100,084	2,001,680	2,000,000	1,974,345		1,422		4.750	4.886	AO.....	23,750	95,000	08/30/2004	10/01/2027.	
452152	RV	5	ILLINOIS STATE OF.....			1	4,862,100	106,240	5,312,000	5,000,000	4,866,021		3,727		5.000	5.210	AO.....	62,500	250,000	12/11/2013	04/01/2036.	
452152	TB	7	ILLINOIS STATE OF.....			1	5,071,200	112,405	5,620,250	5,000,000	5,062,365		(6,091)		5.500	5.307	JJ.....	137,500	268,125	07/11/2013	07/01/2033.	
452152	VC	2	ILLINOIS STATE OF.....			1	3,226,800	111,068	3,332,040	3,000,000	3,219,486		(7,314)		5.000	4.030	FA.....	62,500		08/13/2014	02/01/2026.	
452152	VL	2	ILLINOIS STATE OF.....			1	3,096,270	109,359	3,280,770	3,000,000	3,089,408		(6,862)		5.250	4.841	FA.....	65,625	73,500	02/07/2014	02/01/2034.	
882721	NY	5	TEXAS STATE OF.....			1	4,095,341	106,629	4,398,446	4,125,000	4,102,364		1,010		4.500	4.550	AO.....	46,406	185,625	01/12/2007	04/01/2030.	
93974C	WU	0	WASHINGTON STATE OF.....			1	4,030,840	115,020	4,600,800	4,000,000	4,020,810		(2,872)		5.000	4.900	FA.....	83,333	200,000	03/08/2011	02/01/2033.	
1199999 U.S. States, Territories & Possessions - Issuer Obligations.....							29,422,681	XXX	31,788,106	29,125,000	29,393,659		0	(25,380)	0	XXX	XXX	XXX	533,280	1,214,750	XXX	XXX
1799999 Total - U.S. States, Territories & Possessions (Direct and Guaranteed).....							29,422,681	XXX	31,788,106	29,125,000	29,393,659		0	(25,380)	0	XXX	XXX	XXX	533,280	1,214,750	XXX	XXX
<b>U.S. Political Subdivisions of States, Territories &amp; Possessions (Direct and Guaranteed) - Issuer Obligations</b>																						
023051	NZ	4	AMARILLO TEX INDPT SCH DIST.....			1	2,825,000	100,394	2,836,131	2,825,000	2,825,000				4.850	4.850	FA.....	57,089	137,013	04/07/2005	02/01/2029.	
050195	QJ	8	AUBREY TEX INDPT SCH DIST.....			1	1,378,859	104,754	1,456,081	1,390,000	1,379,110		251		4.500	4.569	FA.....	23,630	31,275	07/18/2014	02/15/2031.	
050195	QS	8	AUBREY TEX INDPT SCH DIST.....			1	1,596,492	101,685	1,637,129	1,610,000	1,596,794		302		4.500	4.572	FA.....	27,370	36,225	07/18/2014	02/15/2031.	
052430	AZ	8	AUSTIN TEX INDPT SCH DIST.....			1	2,145,000	105,716	2,267,608	2,145,000	2,145,000				4.700	4.700	FA.....	42,006	100,815	08/08/2006	08/01/2030.	
081077	VT	3	BELTON TEX INDPT SCH DIST.....			1	4,515,000	100,581	4,541,232	4,515,000	4,515,000				4.875	4.875	FA.....	83,151	220,106	06/23/2006	02/15/2031.	
088365	DB	4	BEXAR CNTY TEX HOSP DIST.....			1	7,046,900	109,937	7,695,590	7,000,000	7,017,849		(5,170)		5.000	4.911	FA.....	132,222	350,000	08/20/2008	02/15/2028.	
106060	DD	5	BRAZORIA CNTY TEX MUN UTIL.....			1	742,340	100,078	745,581	745,000	743,178		94		4.625	4.649	MS.....	11,485	34,456	06/16/2005	09/01/2028.	
158195	FP	7	CHAMPAIGN CNTY ILL.....			1	5,798,087	100,000	5,925,000	5,925,000	5,833,914		4,531		4.500	4.651	JJ.....	133,313	266,625	05/03/2005	01/01/2029.	
167486	DS	5	CHICAGO -CITY OF.....			1	3,417,159	102,069	3,638,760	3,565,000	3,421,398		4,238		5.000	5.340	JJ.....	89,125	89,125	01/06/2014	01/01/2034.	
167486	NF	2	CHICAGO -CITY OF.....			1	7,023,940	104,333	7,303,310	7,000,000	7,021,383		(2,557)		5.250	5.190	JJ.....	183,750	183,750	01/16/2014	01/01/2035.	
167486	PF	0	CHICAGO -CITY OF.....			1	5,918,166	103,095	6,185,700	6,000,000	5,920,575		2,409		5.000	5.110	JJ.....	150,000	150,000	03/19/2014	01/01/2034.	
167486	SZ	3	CHICAGO -CITY OF.....			1	2,058,360	107,182	2,143,640	2,000,000	2,054,547		(3,813)		5.250	4.872	JJ.....	52,500	28,292	03/13/2014	01/01/2030.	
167615	CB	7	CHICAGO ILL PK DIST.....			1	6,826,111	100,061	6,929,224	6,925,000	6,853,996		3,546		4.500	4.600	JJ.....	155,813	311,625	06/16/2005	01/01/2029.	
167615	RX	3	CHICAGO ILL PK DIST.....			1	3,565,835	116,925	4,092,375	3,500,000	3,559,057		(5,016)		5.500	5.262	JJ.....	96,250	154,535	08/16/2013	01/01/2033.	
179270	GK	3	CLACKAMAS CNTY ORE SCH DIST NO.....			1	1,908,495	79,747	1,969,751	2,470,000	1,927,365		18,870			3.330	MAT.....			08/01/2014	06/15/2023.	
179270	GL	1	CLACKAMAS CNTY ORE SCH DIST NO.....			1	1,476,380	76,423	1,528,460	2,000,000	1,491,488		15,108			3.606	MAT.....			08/01/2014	06/15/2024.	
180847	5T	8	CLARK CNTY NEV.....			1	3,047,880	106,572	3,197,160	3,000,000	3,017,709		(9,054)		5.000	4.660	MN.....	25,000	150,000	06/09/2011	11/01/2030.	
180847	M7	7	CLARK CNTY NEV.....			1	3,053,220	105,046	3,151,380	3,000,000	3,008,475		(6,038)		4.750	4.529	MN.....	23,750	142,500	02/03/2006	11/01/2026.	
181093	UN	3	CLARK CNTY WASH.....			1	1,195,000	101,937	1,218,147	1,195,000	1,195,000				4.800	4.800	JD.....	4,780	57,360	09/28/2005	12/01/2027.	
208418	AH	9	CONROE TEX INDPT SCH DIST.....			1	4,087,393	100,565	4,138,250	4,115,000	4,094,988		972		4.750	4.795	FA.....	73,841	195,463	09/28/2005	02/15/2029.	
213187	CH	8	COOK CNTY ILL CMNTY COLLEGE DI.....			1	8,172,640	115,875	8,270,000	8,000,000	8,157,046		(14,286)		5.250	4.975	JD.....	35,000	465,500	10/10/2013	12/01/2032.	
244127	B4	7	DEER PARK TEX INDPT SCH DIST.....			1	455,000	100,549	457,498	455,000	455,000				4.600	4.600	FA.....	7,907	20,930	03/21/2013	02/15/2029.	
244127	B5	4	DEER PARK TEX INDPT SCH DIST.....			1	460,000	100,552	462,539	460,000	460,000				4.625	4.625	FA.....	8,037	21,275	03/21/2013	02/15/2030.	

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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 reign	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
244127	B6 2	DEER PARK TEX INDPT SCH DIST.....		1	1FE	545,000	100.548	547,987	545,000	545,000					4.600	4.600	FA	9,471	25,070	03/21/2013	02/15/2029.
244127	B7 0	DEER PARK TEX INDPT SCH DIST.....		1	1FE	540,000	100.551	542,975	540,000	540,000					4.625	4.625	FA	9,435	24,975	03/21/2013	02/15/2030.
251130	EX 4	DETROIT MICH CITY SCH DIST.....		1	1FE	2,149,200	109.895	2,197,900	2,000,000	2,114,315		(13,124)			5.000	4.090	MN	16,667	100,000	03/08/2012	05/01/2030.
251130	FA 3	DETROIT MICH CITY SCH DIST.....		1	1FE	1,594,035	108.881	1,633,215	1,500,000	1,572,181		(8,237)			5.000	4.230	MN	12,500	75,000	03/08/2012	05/01/2033.
262633	MN 7	DU PAGE CNTY ILL.....		1	1FE	3,000,000	101.698	3,050,940	3,000,000	3,000,000					4.625	4.625	JJ	69,375	138,750	01/25/2006	01/01/2030.
265138	DR 5	DUNCANVILLE TEX INDPT SCH DIST.....		1	1FE	2,947,950	102.189	3,065,670	3,000,000	2,961,564		1,874			4.625	4.751	FA	52,417	138,750	04/07/2006	02/15/2029.
280785	NE 8	EDINBURG TEX CONS INDPT SCH DI.....		1	1FE	1,995,000	100.536	2,010,720	2,000,000	1,996,684		202			4.500	4.518	FA	34,000	90,000	08/29/2005	02/15/2027.
364352	HY 7	GALVESTON CNTY TEX WTR CTL & I.....		1	1FE	3,045,000	102.294	3,114,852	3,045,000	3,045,000					4.750	4.750	MS	48,213	144,638	10/04/2005	09/01/2028.
373046	PB 1	GEORGETOWN TEX INDPT SCH DIST.....		1	1FE	1,653,908	100.550	1,664,103	1,655,000	1,654,361		43			4.625	4.629	FA	28,917	76,544	01/18/2006	02/15/2026.
388640	K8 6	GRAPEVINE-COLLEYVILLE INDPT SC.....		1	1FE	3,971,440	103.170	4,126,800	4,000,000	3,980,231		927			4.600	4.647	FA	69,511	184,000	03/20/2006	08/15/2029.
446222	SX 0	HUNTINGTON BEACH CALIF UN HIGH.....		1	1FE	2,168,232	102.538	2,255,836	2,200,000	2,176,612		1,105			4.500	4.601	FA	41,250	99,000	09/30/2005	08/01/2029.
487692	8G 3	KELLER TEX INDPT SCH DIST.....		1	1FE	3,000,000	103.170	3,095,100	3,000,000	3,000,000					4.600	4.600	FA	52,133	138,000	10/05/2006	08/15/2029.
487692	Z7 3	KELLER TEX INDPT SCH DIST.....		1	1FE	3,086,143	101.128	3,134,968	3,100,000	3,090,081		472			4.450	4.480	FA	52,114	137,950	02/15/2005	08/15/2029.
498035	L5 1	KITSAP CNTY WASH.....		1	1FE	1,565,000	100.000	1,565,000	1,565,000	1,565,000					4.850	4.850	JJ	37,951	75,903	11/23/2004	07/01/2028.
603109	PB 9	MINERAL WELLS TEX INDPT SCH DI.....		1	1FE	916,458	105.291	921,296	875,000	916,315		(142)			5.000	4.582	FA	16,528		11/26/2014	02/15/2031.
603109	PP 8	MINERAL WELLS TEX INDPT SCH DI.....		1	1FE	395,467	104.778	413,873	395,000	395,442		(26)			5.000	4.893	FA	7,461		11/26/2014	02/15/2031.
607114	U3 7	MOBILE ALA.....		1	1FE	6,000,000	111.386	6,683,160	6,000,000	6,000,000					5.500	5.500	FA	124,667	330,000	07/24/2008	02/15/2025.
64763F	JS 9	NEW ORLEANS LA.....		1	1FE	1,345,000	101.090	1,359,661	1,345,000	1,345,000					4.500	4.500	JD	5,044	60,525	06/27/2005	12/01/2029.
717813	QX 0	PHILADELPHIA PA CITY OF.....		1	1FE	4,110,320	113.778	4,551,120	4,000,000	4,102,140		(8,180)			5.000	4.651	JJ	92,222	88,333	01/30/2014	07/15/2038.
723295	AV 3	PINERY WEST MET DIST NO 2 COLO.....		1	ZZ	2,000,000	98.922	1,978,440	2,000,000	2,000,000	285,740				4.700	4.700	JD	7,833	94,000	04/25/2007	12/01/2032.
727199	DP 3	PLANO TEX INDPT SCH DIST.....		1	1FE	1,999,900	102.251	2,045,020	2,000,000	2,000,720		(39)			4.600	4.596	FA	34,756	92,000	03/02/2006	02/15/2028.
763261	MT 8	RICHARDSON TEX INDPT SCH DIST.....		1	1FE	1,467,375	100.529	1,507,935	1,500,000	1,478,182		1,314			4.500	4.658	FA	25,500	67,500	05/03/2005	02/15/2027.
764076	DK 8	RICHLAND SCH DIST PA.....		1	1FE	545,925	111.187	555,935	500,000	544,643		(1,282)			4.000	2.951	MN	2,556	3,944	07/30/2014	11/15/2024.
799187	GW 3	SAN PATRICIO CNTY TEX.....		1	1FE	2,000,000	104.294	2,085,880	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 TEX INDPT SCH DIST.....		1	1FE	2,110,736	104.796	2,221,675	2,120,000	2,112,881		290			4.700	4.730	FA	41,517	99,640	08/11/2006	02/01/2031.
876387	EF 4	TARRANT CNTY TEX HOSP DIST.....		1	1FE	2,235,938	102.127	2,297,858	2,250,000	2,240,047		406			4.650	4.689	FA	39,525	104,625	03/07/2006	02/15/2031.
87905R	ED 1	TEHACHAPI VY HEALTHCARE DIST C.....		1	1FE	2,794,936	104.138	2,947,105	2,830,000	2,797,868		1,999			4.000	4.098	MN	18,867	156,593	05/31/2013	11/01/2030.
947134	SU 7	WEATHERFORD TEX INDPT SCH DIST.....		1	1FE	3,000,000	101.913	3,057,390	3,000,000	3,000,000					4.550	4.550	FA	51,567	136,500	11/10/2006	02/15/2032.
950885	NS 8	WESLACO TEX INDPT SCH DIST.....		1	1FE	2,160,539	102.193	2,217,588	2,170,000	2,162,764		294			4.700	4.730	FA	38,530	101,990	08/15/2006	02/15/2031.
963286	LB 3	WHIDBEY ISLAND WASH PUB HOSP D.....		1	1FE	3,574,270	114.914	4,021,990	3,500,000	3,567,216		(6,969)			5.500	5.201	JD	16,042	183,410	12/05/2013	12/01/2033.
963286	LC 1	WHIDBEY ISLAND WASH PUB HOSP D.....		1	1FE	6,318,195	110.462	7,180,030	6,500,000	6,321,364		3,070			5.375	5.581	JD	29,115	332,877	12/05/2013	12/01/2039.
977266	JQ 9	WISEBURN CALIF SCH DIST.....		1	1FE	1,982,750	104.515	2,137,332	2,045,000	1,986,791		2,002			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.....					154,931,974	XXX	162,979,900	156,020,000	154,906,274	285,740	(19,614)	0	0	XXX	XXX	XXX	2,560,601	6,626,743	XXX	XXX
2499999	Total - U.S. Political Subdivisions of States, Territories & Possessions.....					154,931,974	XXX	162,979,900	156,020,000	154,906,274	285,740	(19,614)	0	0	XXX	XXX	XXX	2,560,601	6,626,743	XXX	XXX
<b>U.S. Special Revenue &amp; Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Issuer Obligations</b>																					
01030L	CK 9	ALABAMA INCENTIVES FING AUTH.....		1	1FE	3,936,200	100.820	4,032,800	4,000,000	3,939,579		1,646			3.750	3.851	MS	50,000	150,000	10/11/2012	09/01/2037.
010604	BN 5	ALABAMA ST PORT AUTH.....		1	2FE	2,406,250	101.188	2,529,700	2,500,000	2,427,269		3,086			4.350	4.612	AO	27,188	108,750	01/10/2007	10/01/2030.
01179P	QR 1	ALASKA MUN BD BK AUTH.....		1	1FE	2,013,360	103.393	2,067,860	2,000,000	2,002,977		(1,447)			5.000	4.918	JD	8,333	100,000	07/18/2006	12/01/2031.
03255L	GH 6	ANAHEIM CALIF PUB FING AUTH.....		1	1FE	577,395	118.288	591,440	500,000	576,467		(928)			5.000	3.100	MN	3,264		11/06/2014	05/01/2028.
046518	AV 8	ATASCADERO CALIF CMNTY DEV AGY.....		1	1FE	630,000	101.082	636,817	630,000	630,000					4.875	4.875	MS	10,238	30,713	09/28/2005	09/01/2024.
04780M	SR 1	ATLANTA GA ARPT REV.....		1	1FE	523,370	109.371	546,855	500,000	517,923		(2,143)			5.000	4.399	JJ	12,500	25,000	04/19/2012	01/01/2037.
084208	BC 0	BERKELEY CNTY S C SCH DIST.....		1	1FE	3,285,723	106.904	3,474,380	3,250,000	3,258,048		(3,909)			5.125	4.988	JD	13,880	166,563	07/07/2006	12/01/2030.
100216	FC 9	BOSSIER CITY LA UTIL REV.....		1	1FE	605,710	122.284	611,420	500,000	603,704		(2,006)			5.000	2.580	AO	5,347		08/28/2014	10/01/2024.

E10.1

# 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 Reg In	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
111371	AP 5 BROADVIEW ILL.....				2	345,314	100.264	350,924	350,000	349,785		414			5.375	5.502	JJ	9,406	18,813	04/08/1999	07/01/2015
114894	SM 1 BROWARD CNTY FLA ARPT SYS REV.....			1	1FE	1,353,025	111.175	1,367,453	1,230,000	1,329,116		(10,816)			5.000	3.790	AO	15,375	61,500	09/20/2012	10/01/2032
114894	SN 9 BROWARD CNTY FLA ARPT SYS REV.....			1	1FE	2,418,705	109.460	2,462,850	2,250,000	2,386,303		(14,682)			5.000	4.080	AO	28,125	112,500	09/20/2012	10/01/2037
114894	TK 4 BROWARD CNTY FLA ARPT SYS REV.....			1	1FE	3,312,888	114.057	3,706,853	3,250,000	3,306,778		(5,127)			5.250	5.001	AO	42,656	160,198	10/09/2013	10/01/2032
114894	TL 2 BROWARD CNTY FLA ARPT SYS REV.....			1	1FE	2,657,415	113.652	2,972,000	2,615,000	2,653,289		(3,459)			5.250	5.041	AO	34,322	128,898	10/09/2013	10/01/2033
115018	AM 5 BROWARD CNTY FL FUEL SYS REVEN.....			1	1FE	801,657	109.313	808,916	740,000	793,106		(5,344)			5.000	3.971	AO	9,250	37,000	05/08/2013	04/01/2033
115018	AN 3 BROWARD CNTY FL FUEL SYS REVEN.....			1	1FE	638,394	108.425	650,550	600,000	633,115		(3,296)			5.000	4.201	AO	7,500	30,000	05/08/2013	04/01/2038
13012C	BE 1 CALIFORNIA TRAN FIN AUTH.....			1	1FE	725,655	105.108	788,310	750,000	728,002		911			4.000	4.250	JD	2,500	30,000	05/03/2012	06/01/2031
13033L	VV 6 CALIFORNIA HEALTH FACS FING AU.....			1	1FE	5,612,223	115.038	6,097,014	5,300,000	5,528,676		(29,059)			5.250	4.489	FA	105,117	278,250	12/13/2011	08/15/2031
13033L	Y2 7 CALIFORNIA HEALTH FACS FING AU.....			1	1FE	2,505,725	115.394	2,884,850	2,500,000	2,504,986		(461)			5.000	4.971	JJ	62,500	117,014	07/10/2013	07/01/2033
130684	CL 5 CALIFORNIA ST PUB WKS BRD LEAS AMBAC.....			1	1FE	4,908,750	100.609	5,030,450	5,000,000	4,937,030		3,366			5.000	5.135	JD	20,833	250,000	05/27/2004	12/01/2027
130911	2C 3 CALIFORNIA STATEWIDE CMNTYS DE.....			1	1FE	3,062,700	105.966	3,178,980	3,000,000	3,012,264		(7,114)			5.000	4.735	FA	56,667	150,000	08/14/2006	08/15/2030
139042	MV 4 CANYON TEX REGL WTR AUTH.....			1	1FE	2,917,934	105.224	3,104,108	2,950,000	2,927,104		1,170			4.750	4.829	FA	58,385	140,125	05/09/2006	08/01/2028
154123	UT 8 CENTRAL MICHIGAN UNIV.....			1	1FE	1,205,000	103.423	1,246,247	1,205,000	1,205,000					4.750	4.750	AO	14,309	57,238	01/07/2005	10/01/2029
160070	DB 1 CHARLESTON CNTY S C ARPT DIST.....			1	1FE	5,178,967	113.716	6,049,691	5,320,000	5,184,006		4,168			5.250	5.471	JJ	139,650	229,647	08/21/2013	07/01/2033
160790	AY 7 CHARLOTTE CNTY FL CAP IMPT.....			1	1FE	2,987,850	105.188	3,155,640	3,000,000	2,989,889		264			4.625	4.650	AO	34,688	138,750	01/31/2007	10/01/2036
161037	TH 9 CHARLOTTE N C CTFS PARTN.....			1	1FE	1,682,954	101.667	1,733,422	1,705,000	1,690,901		1,034			4.500	4.601	JD	6,394	76,725	09/19/2005	06/01/2025
162410	CW 2 CHATTANOOGA TENN HEALTH EDL &.....			1	1FE	1,318,602	110.756	1,473,055	1,330,000	1,318,938		337			5.000	5.071	JJ	33,250	41,932	10/23/2013	01/01/2033
167562	MS 3 CHICAGO IL MIDWAY ARPT.....			1	1FE	6,018,600	113.582	6,814,920	6,000,000	6,014,736		(3,864)			5.375	5.272	JJ	161,250	184,542	02/03/2014	01/01/2033
167593	HB 1 CHICAGO ILL O HARE INTL ARPT.....			1	1FE	5,647,550	114.307	5,715,350	5,000,000	5,617,091		(30,459)			5.000	3.030	JJ	125,000		08/06/2014	01/01/2024
167593	HK 1 CHICAGO ILL O HARE INTL ARPT.....			1	1FE	9,833,818	102.071	10,156,065	9,950,000	9,842,962		4,288			4.000	4.088	JJ	199,000	398,000	08/09/2012	01/01/2032
167593	NW 8 CHICAGO ILL O HARE INTL ARPT.....			1	1FE	3,064,920	115.510	3,465,300	3,000,000	3,058,593		(4,915)			5.500	5.198	JJ	82,500	116,417	10/04/2013	01/01/2034
167727	RA 6 CHICAGO IL WASTEWATER TRANSMIS.....			1	1FE	8,000,000	105.651	8,452,080	8,000,000	8,000,000					5.000	5.000	JJ	200,000	200,000	01/06/2014	01/01/2036
167727	UX 2 CHICAGO ILL WASTEWATER TRANSMI.....			1	1FE	638,919	117.918	648,549	550,000	636,617		(2,301)			5.000	2.991	JJ	7,486		09/17/2014	01/01/2024
167727	UY 0 CHICAGO ILL WASTEWATER TRANSMI.....			1	1FE	805,217	117.048	819,336	700,000	802,507		(2,710)			5.000	3.121	JJ	9,528		09/17/2014	01/01/2025
16772P	BB 1 CHICAGO ILL TRANSIT AUTH SALES.....			1	1FE	1,795,309	115.171	1,998,217	1,735,000	1,779,469		(5,304)			5.250	4.810	JD	7,591	91,088	10/27/2011	12/01/2031
167736	B2 2 CHICAGO ILL WTR REV.....			1	1FE	965,182	119.569	992,423	830,000	961,416		(3,766)			5.000	2.950	MN	11,989		09/11/2014	11/01/2023
167736	B4 8 CHICAGO ILL WTR REV.....			1	1FE	922,144	119.076	952,608	800,000	919,163		(2,981)			5.000	3.220	MN	11,556		09/11/2014	11/01/2025
178860	AX 0 CIVIC VENTURES ALASKA.....			1	1FE	3,069,668	102.246	3,159,401	3,090,000	3,074,489		660			4.625	4.671	MS	47,638	142,913	01/26/2006	09/01/2030
181004	DE 9 CLARK CNTY NV INDL DEV REV.....			1	1FE	882,992	100.662	885,826	880,000	880,319		(409)			4.850	4.800	AO	10,670	42,680	04/18/2007	10/01/2035
181006	FR 3 CLARK CNTY NEV ARPT.....			1	1FE	3,893,880	112.366	4,494,640	4,000,000	3,905,701		2,704			5.125	5.321	JJ	102,500	205,000	01/22/2010	07/01/2034
19645R	RY 9 COLORADO EDL & CULTURAL FACS A.....			1	1FE	694,215	102.865	720,055	700,000	694,531		196			4.000	4.061	JD	2,333	28,000	02/15/2013	06/01/2033
19648A	L4 5 COLORADO ST HLTH FACS AUTH REV.....			1	1FE	9,911,100	112.134	11,213,400	10,000,000	9,913,997		2,661			5.000	5.071	JD	41,667	500,000	08/01/2013	12/01/2033
19648A	P7 4 COLORADO ST HLTH FACS AUTH REV.....			1	1FE	6,095,040	114.232	6,853,920	6,000,000	6,087,063		(7,231)			5.000	4.800	JJ	150,000	190,833	10/30/2013	01/01/2034
20775B	XD 3 CONN ST HSG FIN AUTH HSG MTG F.....			1	1FE	4,000,000	101.821	4,072,840	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 CALIF CMNTY DEV AGY.....			1	1FE	2,489,375	102.969	2,574,225	2,500,000	2,491,899		374			4.750	4.781	MS	39,583	118,750	06/01/2006	09/01/2029
235036	TT 7 DALLAS FORT WORTH TEX INTL ARP.....			1	1FE	11,049,500	113.137	11,313,700	10,000,000	10,740,767		(112,311)			5.000	3.581	MN	83,333	500,000	02/17/2012	11/01/2031
235036	W3 0 DALLAS FORT WORTH TEX INTL ARP.....			1	1FE	5,138,100	113.422	5,671,100	5,000,000	5,128,702		(9,398)			5.000	4.641	MN	41,667	154,861	02/13/2014	11/01/2031
239835	HB 0 DAYTON OHIO.....			1	2FE	1,318,352	115.344	1,332,223	1,155,000	1,312,403		(5,949)			5.000	2.941	JD	4,813	13,154	08/22/2014	12/01/2024
239835	HC 8 DAYTON OHIO.....			1	2FE	1,363,855	114.609	1,381,038	1,205,000	1,358,092		(5,763)			5.000	3.071	JD	5,021	13,724	08/22/2014	12/01/2024
239835	HD 6 DAYTON OHIO.....			1	2FE	715,918	114.315	712,900	635,000	712,988		(2,931)			5.000	3.131	JD	2,646	7,232	08/22/2014	12/01/2025
249182	FL 5 DENVER COLO CITY & CNTY ARPT.....			1	1FE	883,193	104.767	890,520	850,000	876,939		(2,888)			4.250	3.781	MN	4,616	36,125	10/11/2012	11/15/2032

E10.2

# 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 Reign	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
249182	HM 1	DENVER COLO CITY & CNTY ARPT.....			1FE	4,429,125	112.081	5,043,645	4,500,000	4,431,838		2,104			5.000	5.126	MN	28,750	225,000	07/11/2013	11/15/2033.
254840	CY 5	DISTRICT COLUMBIA TAX INCREMEN.....			1FE	2,175,000	109.393	2,379,298	2,175,000	2,175,000					5.000	5.000	JD	9,063	108,750	11/03/2011	06/01/2031.
254840	CZ 2	DISTRICT COLUMBIA TAX INCREMEN.....			1FE	2,457,475	107.126	2,678,150	2,500,000	2,460,713		1,071			5.000	5.125	JD	10,417	125,000	11/03/2011	06/01/2035.
283113	EH 7	EL DORADO CNTY CALIF.....			1FE	2,265,955	104.922	2,402,714	2,290,000	2,268,546		1,152			4.000	4.090	MS	30,533	91,600	08/24/2012	09/01/2028.
283113	EK 0	EL DORADO CNTY CALIF.....			1FE	683,592	103.802	726,614	700,000	684,974		613			4.000	4.180	MS	9,333	28,000	08/24/2012	09/01/2031.
287254	AZ 9	ELK GROVE CALIF.....			2	4,119,448	100.719	4,225,162	4,195,000	4,139,542		2,595			4.500	4.625	MS	62,925	188,775	08/23/2005	09/01/2029.
340122	KV 1	FLORENCE CNTY SC MCLEOD REG ME.....			1FE	311,626	120.772	314,007	260,000	309,619		(2,007)			5.000	2.571	MN	2,167	3,033	07/30/2014	11/01/2023.
340122	KW 9	FLORENCE CNTY SC MCLEOD REG ME.....			1FE	378,450	121.704	383,368	315,000	376,270		(2,180)			5.000	2.731	MN	2,625	3,675	07/30/2014	11/01/2024.
340122	KX 7	FLORENCE CNTY S C.....			1FE	314,733	119.759	317,361	265,000	313,034		(1,698)			5.000	2.871	MN	2,208	3,092	07/30/2014	11/01/2025.
373506	AU 8	GEORGIA ST ENVIRONMENTAL LN.....			1FE	9,395,000	109.429	10,280,855	9,395,000	9,395,000					5.125	5.125	MON	21,400	481,493	03/25/2011	03/15/2031.
378294	FD 9	GLENDALE ARIZ MUN PPTY CORP.....			2FE	4,844,300	101.300	5,065,000	5,000,000	4,851,471		3,652			4.000	4.200	JJ	100,000	200,000	12/14/2012	07/01/2038.
387883	VP 3	GRANT CNTY WASH PUB UTIL DIST.....			1FE	2,302,352	119.770	2,287,607	1,910,000	2,297,708		(4,644)			5.000	2.471	JJ	11,407		10/22/2014	01/01/2024.
387883	VQ 1	GRANT CNTY WASH PUB UTIL DIST.....			1FE	2,408,366	119.808	2,402,150	2,005,000	2,403,893		(4,473)			5.000	2.621	JJ	11,974		10/22/2014	01/01/2025.
387892	SU 7	GRANT CNTY WASH PUB UTIL DIST.....			1FE	2,502,796	100.064	2,511,606	2,510,000	2,504,774		256			4.800	4.821	JJ	60,240	120,480	01/14/2005	01/01/2029.
392274	D9 4	GREATER ORLANDO AVIATION AUTH.....			1FE	2,834,786	113.441	3,068,579	2,705,000	2,798,807		(11,702)			5.000	4.400	AO	33,813	135,250	09/28/2011	10/01/2032.
419794	XP 2	HAWAII ST APRTS SYS REV.....			1FE	6,436,365	109.646	7,126,990	6,500,000	6,443,117		1,679			5.000	5.071	JJ	162,500	325,000	03/25/2010	07/01/2034.
419800	JV 0	HAWAII PAC HEALTH SPL PURP.....			1FE	7,812,851	120.199	8,744,477	7,275,000	7,578,156		(27,482)			6.000	5.383	JJ	218,250	324,950	09/11/2013	07/01/2033.
419808	AL 4	HAWAII ST DEPT TRANS.....			1FE	2,000,000	114.762	2,295,240	2,000,000	2,000,000					5.000	5.000	FA	41,667	61,667	12/11/2013	08/01/2027.
42806C	BA 8	HESPERIA CA CMNTY REDEV AGY.....			2FE	6,704,531	100.325	6,726,791	6,705,000	6,704,531	944,869				4.600	4.601	MS	102,810	308,430	05/24/2005	09/01/2029.
431022	HF 2	HIGHLANDS CNTY FLA HEALTH FACS.....			1FE	2,518,350	104.203	2,605,075	2,500,000	2,502,105		(2,310)			5.000	4.900	MN	15,972	125,000	07/13/2006	11/15/2027.
431022	MJ 8	HIGHLANDS CNTY FLA HEALTH FACS.....			1FE	371,664	104.199	453,266	435,000	381,939		1,918			5.000	6.220	MN	2,779	21,750	10/07/2008	11/15/2030.
431022	ND 0	HIGHLANDS CNTY FLA HEALTH FACS.....			1FE	2,618,736	104.203	3,193,822	3,065,000	2,691,137		13,515			5.000	6.220	MN	19,582	153,250	10/07/2008	11/15/2030.
432308	C7 7	HILLSBOROUGH CNTY FLA AVIATION.....			1FE	8,104,560	114.465	9,157,200	8,000,000	8,094,432		(8,598)			5.250	5.081	AO	105,000	386,167	10/16/2013	10/01/2030.
43233A	CQ 7	HILLSBOROUGH CNTY FLA INDL DEV.....			1FE	1,324,175	102.422	1,362,213	1,330,000	1,325,407		177			4.700	4.730	AO	15,628	62,510	09/14/2006	10/01/2031.
442404	CR 8	HOUSTON TEX INDPT SCH DIST.....			1FE	2,505,795	102.695	2,582,779	2,515,000	2,508,859		261			4.625	4.647	MS	34,249	116,319	03/09/2006	09/15/2030.
452226	5C 3	ILLINOIS ST SALES TAX REV.....			1FE	939,830	101.601	1,016,010	1,000,000	960,637		2,543			4.250	4.698	JD	1,889	42,500	03/02/2005	06/15/2026.
452226	5E 9	ILLINOIS ST SALES TAX REV.....			1FE	1,231,550	101.542	1,269,275	1,250,000	1,236,996		627			4.400	4.499	JD	2,444	55,000	02/08/2005	06/15/2029.
452650	DG 6	IMPERIAL IRRIGATION DISTRICT C.....			1FE	3,051,095	111.661	3,416,827	3,060,000	3,051,613		208			5.000	5.021	MN	25,500	153,000	06/09/2011	11/01/2036.
45470Y	AY 7	INDIANA FIN AUTH HEALTH SYS RE.....			1FE	5,163,200	111.476	5,573,800	5,000,000	5,079,912		(18,522)			5.375	4.912	MN	44,792	268,750	01/12/2010	11/01/2032.
45471A	GZ 9	INDIANA FIN AUTH HOSP REV.....			1FE	4,526,915	103.956	4,776,778	4,595,000	4,533,340		2,277			4.375	4.486	JJ	100,516	201,031	05/02/2012	07/01/2032.
45471A	HA 3	INDIANA FIN AUTH HOSP REV.....			1FE	1,698,857	107.689	1,776,869	1,650,000	1,686,801		(4,757)			5.000	4.599	JJ	41,250	82,500	04/12/2012	07/01/2036.
45471A	KG 6	INDIANA FIN AUTH HOSP REV.....			1FE	1,484,610	100.207	1,503,105	1,500,000	1,485,499		451			4.000	4.070	MN	10,000	60,000	10/24/2012	05/01/2035.
45471A	NL 2	INDIANA FIN AUTH HOSP REV.....			1FE	637,650	120.575	645,076	535,000	635,748		(1,903)			5.000	2.811	JD	2,229	3,492	09/25/2014	12/01/2025.
45528S	JK 3	INDIANAPOLIS LOCAL PUBLIC IMPR.....			1FE	5,182,950	103.790	5,189,500	5,000,000	5,022,113		(21,090)			5.250	4.792	JJ	131,250	262,500	10/20/2005	01/01/2029.
45528U	LV 1	INDIANAPOLIS LOCAL PUBLIC IMPR.....			1FE	3,005,080	118.093	3,070,418	2,600,000	2,996,147		(8,933)			5.000	3.049	JJ	29,972		09/17/2014	01/01/2025.
462466	BJ 1	IOWA FIN AUTH HEALTH FACS.....			2FE	4,510,000	100.706	4,541,841	4,510,000	4,510,000					4.750	4.750	JD	17,852	214,225	09/15/2006	12/01/2031.
469466	EW 2	JACKSONVILLE FLA PORT AUTH.....			1FE	1,029,420	103.602	1,036,020	1,000,000	1,023,808		(2,526)			4.500	4.141	MN	7,500	45,000	09/13/2012	11/01/2032.
469466	EX 0	JACKSONVILLE FLA PORT AUTH.....			1FE	1,022,790	103.397	1,033,970	1,000,000	1,018,450		(1,950)			4.500	4.221	MN	7,500	45,000	09/13/2012	11/01/2033.
47206P	CP 0	JAY SCHS BLDG CORP IND.....			1FE	985,950	103.242	1,032,420	1,000,000	990,052		570			4.625	4.731	JJ	21,326	46,250	04/07/2006	07/15/2027.
472653	FR 0	JEFFERSON CNTY ALA.....			3FE	1,006,520	100.007	1,000,070	1,000,000	1,000,000	80,390				4.750	4.650	JJ	23,750	47,500	01/27/2006	01/01/2025.
498248	BF 9	KITTITAS CNTY WASH PUB UTIL DI.....			1Z	2,150,000	101.298	2,177,907	2,150,000	2,150,000					4.600	4.600	JD	8,242	98,900	06/23/2005	12/01/2029.
50420B	AT 9	LA QUINTA CALIF REDEV AGY.....			1FE	5,049,350	111.760	5,588,000	5,000,000	5,045,853		(3,415)			5.000	4.869	MS	83,333	172,222	12/18/2013	09/01/2031.
50420B	AU 6	LA QUINTA CALIF REDEV AGY.....			1FE	7,293,312	113.688	8,185,536	7,200,000	7,286,362		(6,819)			5.000	4.829	MS	120,000	248,000	12/18/2013	09/01/2032.

E10.3

## 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 reign	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
514045	LANCASTER CNTY PA HOSP AUTH.....			1	1FE	4,963,300	102.399	5,119,950	5,000,000	4,971,676		1,161		4.500	4.550	MS	66,250	225,000	01/11/2007	03/15/2031.	
514061	LANCASTER CNTY PA SOLID WASTE.....			1	1FE	2,339,586	115.936	2,625,950	2,265,000	2,333,443		(6,089)		5.250	4.830	JD	5,285	116,270	12/11/2013	12/15/2032.	
523510	LEE CNTY FLA SOL WST SYS REV.....			1	1FE	2,483,725	105.709	2,642,725	2,500,000	2,488,707		701		4.750	4.801	AO	29,688	118,750	05/25/2006	10/01/2026.	
524808	LEHIGH CNTY PA INDL DEV AUTH.....			1	1FE	4,747,420	100.191	4,774,101	4,765,000	4,750,064		688		4.700	4.726	MS	74,652	223,955	09/28/2005	09/01/2029.	
524808	LEHIGH CNTY PA INDL DEV AUTH.....			1	1FE	5,043,750	100.171	5,008,550	5,000,000	5,000,668		(5,370)		4.750	4.638	FA	89,722	237,500	05/11/2005	02/15/2027.	
543291	LONGVIEW TEX WTRWKS & SWR SYS.....			1	1FE	1,257,274	100.611	1,272,729	1,265,000	1,258,522		313		4.750	4.793	MS	20,029	60,088	09/28/2005	03/01/2029.	
54811G	LOWER COLORADO RIVER AUTHORIT.....			1	1FE	4,942	100.307	5,015	5,000	4,944		1		4.750	4.860	MN	30	119	08/15/2014	05/15/2029.	
564532	MANTECA CALIF REDEV AGY.....			1	1FE	1,015,000	101.132	1,026,490	1,015,000	1,015,000				4.900	4.900	AO	12,434	49,735	09/28/2005	10/01/2028.	
57563C	MASSACHUSETTS DEPARTMENT OF TR.....			1	1FE	4,606,072	113.341	5,213,686	4,600,000	4,604,011		(691)		5.000	4.980	JJ	115,000	230,000	04/27/2011	01/01/2035.	
575898	MASSACHUSETTS PORT AUTHORITY AMT.....			1	3	4,876,555	100.136	4,586,229	4,580,000	4,580,000	86,974			5.500	4.575	JJ	125,950	251,900	06/12/2003	01/01/2022.	
586111	MEMPHIS-SHELBY CNTY TENN ARPT.....			1	1FE	2,062,880	115.383	2,307,660	2,000,000	2,037,504		(5,724)		5.750	5.352	JJ	57,500	115,000	01/22/2010	07/01/2025.	
590252	MERRILLVILLE IND MULTI SCH BLD.....			1	1FE	4,066,458	102.347	4,191,110	4,095,000	4,075,355		1,140		4.500	4.551	JJ	84,971	184,275	05/25/2005	07/15/2027.	
592646	METROPOLITAN WASHINGTON D C AR.....			1	1FE	2,000,000	104.369	2,087,380	2,000,000	2,000,000				4.750	4.750	AO	23,750	95,000	01/13/2006	10/01/2030.	
592646	METROPOLITAN WASHINGTON D C AR.....			1	1FE	3,000,000	103.940	3,118,200	3,000,000	3,000,000				4.550	4.550	AO	34,125	136,500	11/15/2006	10/01/2031.	
592646	METROPOLITAN WASHINGTON D C AR.....			1	1FE	3,033,180	114.533	3,435,990	3,000,000	3,020,581		(3,035)		5.000	4.862	AO	37,500	150,000	07/21/2010	10/01/2027.	
59266T	METROPOLITAN WATER DISTRICT OF.....			1	1FE	2,645,000	114.544	3,029,689	2,645,000	2,645,000				5.000	5.000	JJ	66,125	132,250	02/10/2011	07/01/2031.	
59333P	MIAMI DADE CNTY FL AVIATION RE.....			1	1FE	487,745	107.470	537,350	500,000	488,098		353		4.375	4.580	AO	5,469	11,120	03/13/2014	10/01/2031.	
59333P	MIAMI DADE CNTY FL AVIATION RE.....			1	1FE	1,047,470	114.070	1,140,700	1,000,000	1,044,718		(2,752)		5.000	4.430	AO	12,500	25,417	03/13/2014	10/01/2031.	
59333P	MIAMI DADE CNTY FL AVIATION RE.....			1	1FE	2,576,250	112.648	2,816,200	2,500,000	2,571,871		(4,379)		5.000	4.630	AO	31,250	63,542	03/13/2014	10/01/2034.	
59333P	MIAMI DADE CNTY FL AVIATION RE.....			1	1FE	2,206,640	102.208	2,228,134	2,180,000	2,182,511		(3,219)		5.000	4.841	AO	27,250	109,000	01/11/2006	10/01/2030.	
59334N	MIAMI-DADE CNTY FLA HEALTH FAC.....			1	1FE	1,641,266	110.957	1,825,243	1,645,000	1,641,471		146		5.000	5.020	FA	34,271	82,250	07/24/2013	08/01/2030.	
59335K	MIAMI-DADE CNTY FLA SEAPORT RE.....			1	2FE	1,412,132	121.472	1,682,387	1,385,000	1,409,429		(2,098)		6.000	5.741	AO	20,775	85,639	09/11/2013	10/01/2032.	
59335K	MIAMI-DADE CNTY FLA SEAPORT RE.....			1	2FE	1,521,390	120.961	1,814,415	1,500,000	1,519,257		(1,648)		6.000	5.811	AO	22,500	92,750	09/11/2013	10/01/2033.	
59447P	MICHIGAN STATE FINANCE AUTHORI.....			1	1FE	799,156	117.834	801,271	680,000	798,756		(400)		5.000	2.870	JD	1,228		12/11/2014	06/01/2025.	
59447P	MICHIGAN STATE FINANCE AUTHORI.....			1	1FE	2,357,200	118.348	2,366,960	2,000,000	2,351,150		(6,050)		5.000	2.731	AO	16,944		10/23/2014	10/01/2024.	
59447P	MICHIGAN STATE FINANCE AUTHORI.....			1	1FE	3,138,604	99.773	3,157,815	3,165,000	3,138,781		177		3.500	3.611	MN	8,308		11/21/2014	11/01/2023.	
59447P	MICHIGAN STATE FINANCE AUTHORI.....			1	1FE	1,684,519	101.136	1,699,085	1,680,000	1,684,474		(45)		3.750	3.711	MN	4,725		11/21/2014	11/01/2024.	
59465H	MICHIGAN ST HOSP FIN AUTH.....			1	1FE	3,000,000	105.622	3,168,660	3,000,000	3,000,000				4.750	4.750	AO	30,083	142,500	10/27/2006	04/15/2031.	
598076	MIDTOWN REDEV AUTH TEX.....			1	1FE	2,004,280	111.125	2,222,500	2,000,000	2,003,925		(306)		5.000	4.970	JJ	50,000	53,889	11/20/2013	01/01/2033.	
603827	MINNEAPOLIS & ST PAUL MINN MET.....			1	1FE	1,069,920	116.789	1,080,298	925,000	1,066,723		(3,197)		5.000	3.039	JJ	10,663		09/11/2014	01/01/2025.	
60416Q	MINNESOTA ST HSG FIN AGY.....			1	1FE	1,195,000	109.354	1,306,780	1,195,000	1,195,000				4.700	4.700	JJ	28,083	56,165	06/08/2011	01/01/2031.	
60416S	MINNESOTA ST HSG FIN AGY.....			1	1FE	1,735,000	100.743	1,747,891	1,735,000	1,735,000				3.125	3.125	JJ	2,259		12/04/2014	01/01/2024.	
60416S	MINNESOTA ST HSG FIN AGY.....			1	1FE	1,620,000	100.739	1,631,972	1,620,000	1,620,000				3.125	3.125	JJ	2,109		12/04/2014	07/01/2024.	
60416S	MINNESOTA ST HSG FIN AGY.....			1	1FE	500,000	101.643	508,215	500,000	500,000				3.200	3.200	JJ	667		12/04/2014	01/01/2025.	
606092	MISSOURI JT MUN ELEC UTIL COMM.....			1	1FE	592,060	119.770	598,850	500,000	589,986		(2,074)		5.000	2.731	JJ	5,833		09/24/2014	01/01/2025.	
60636C	MISSOURI ST DEV FIN BRD.....			1	1FE	2,448,803	113.984	2,821,104	2,475,000	2,450,458		596		5.375	5.454	MN	22,172	133,031	11/30/2011	05/01/2036.	
60636S	MISSOURI ST DEV FIN BRD INFRAS.....			1	1FE	1,689,273	111.228	1,890,876	1,700,000	1,689,762		398		5.000	5.050	MN	14,167	91,611	09/24/2013	11/01/2033.	
628571	MYRTLE BEACH S C.....			1	1FE	2,483,400	107.794	2,694,850	2,500,000	2,483,670		270		4.500	4.551	JD	9,375	83,438	02/12/2014	06/01/2034.	
628571	MYRTLE BEACH S C.....			1	1FE	4,129,200	113.574	4,542,960	4,000,000	4,120,603		(8,597)		5.000	4.602	JD	16,667	148,333	02/12/2014	06/01/2036.	
639662	NEB COOPERATIVE REPUBLICAN PLA.....			1	1FE	6,848,310	109.789	7,685,230	7,000,000	6,853,452		4,405		5.125	5.301	JD	15,944	358,750	08/08/2013	12/15/2033.	
644684	NEW HAMPSHIRE ST BUSINESS FIN.....			1	1FE	1,581,880	114.148	1,575,242	1,380,000	1,580,999		(882)		5.000	3.130	JJ	3,067		12/11/2014	01/01/2024.	
644684	NEW HAMPSHIRE ST BUSINESS FIN.....			1	1FE	1,145,240	114.197	1,141,970	1,000,000	1,144,680		(560)		5.000	3.290	JJ	2,222		12/11/2014	01/01/2025.	
646136	NEW JERSEY ST TRANS TR FD AUT.....			1	1FE	3,584,970	118.328	3,549,840	3,000,000	3,566,995		(17,975)		5.500	3.070	JD	7,333	82,500	08/27/2014	12/15/2023.	

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 Reg In	Bond CHAR	NAIC Design- nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's Amortization / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
64970K	7K	7			1	1FE	2,957,880	101.845	3,055,350	3,000,000	2,969,908		1,585		4.500	4.601	JD	6,000	135,000	09/30/2005	06/15/2028.	
64971Q	BK	8			1	1FE	3,093,960	116.903	3,507,090	3,000,000	3,062,492		(8,641)		5.250	4.850	FA	65,625	157,500	02/03/2011	02/01/2029.	
64972H	SX	1			1	1FE	3,392,693	114.475	3,680,371	3,215,000	3,343,972		(16,756)		5.000	4.290	JJ	74,124	160,750	12/07/2011	07/15/2033.	
649842	CC	3			1	1FE	6,225,000	103.876	6,492,250	6,250,000	6,234,804		1,311		4.700	4.733	FA	122,396	293,750	01/27/2006	02/01/2024.	
65070R	BM	9				1FE	1,805,730	120.526	1,807,890	1,500,000	1,801,208		(4,522)		5.000	2.680	JD	12,708		10/08/2014	12/01/2024.	
653438	BV	2			1	1FE	2,337,936	106.054	2,545,296	2,400,000	2,340,854		1,883		4.250	4.440	JJ	47,033	109,083	06/14/2013	07/15/2034.	
655162	EF	8			1	1FE	3,084,539	103.242	3,195,340	3,095,000	3,087,649		447		4.651	4.651	JJ	66,005	143,144	03/09/2006	01/15/2027.	
656178	BV	1			1	2FE	623,136	100.103	630,649	630,000	624,851		450		5.500	5.597	MS	11,550	34,650	09/28/2005	09/01/2023.	
660043	AY	6			1	1FE	1,987,280	104.329	2,086,580	2,000,000	1,988,588		524		4.000	4.050	JD	6,667	80,000	05/18/2012	06/01/2030.	
66171P	AW	8			1	1FE	3,990,015	110.636	4,425,440	4,000,000	3,990,141		126		5.000	5.018	JJ	100,000	107,222	12/11/2013	07/01/2039.	
66285W	GR	1			1	1FE	2,774,586	114.666	3,250,781	2,835,000	2,781,250		1,994		5.000	5.171	MS	47,250	141,750	04/15/2011	09/01/2031.	
68450L	BY	0			1	1FE	695,732	105.524	754,497	715,000	698,182		974		4.500	4.753	JD	2,681	32,175	04/27/2012	06/01/2027.	
68450L	BZ	7			1	1FE	400,000	107.955	431,820	400,000	400,000				5.000	5.000	JD	1,667	20,000	04/26/2012	06/01/2032.	
684517	JT	3			1	1FE	2,000,000	106.613	2,132,260	2,000,000	2,000,000				4.600	4.600	FA	38,333	92,000	02/23/2006	08/01/2029.	
696543	LW	5			1	1FE	5,985,674	115.990	6,449,044	5,560,000	5,866,018		(38,136)		5.000	4.069	MN	46,333	278,000	09/07/2011	11/01/2030.	
708686	DS	6			1	1FE	4,101,033	110.990	4,356,358	3,925,000	4,075,955		(14,557)		5.000	4.414	MN	32,708	196,250	02/11/2014	11/01/2032.	
709223	P7	0			1	1FE	2,783,167	111.810	2,951,784	2,640,000	2,744,736		(12,737)		5.000	4.330	JD	11,000	132,000	10/26/2011	12/01/2031.	
71885F	BK	2			1	1FE	982,530	100.237	1,002,370	1,000,000	983,780		626		3.625	3.750	JD	3,021	36,250	12/07/2012	12/01/2032.	
726110	DD	8			1	2Z	2,324,175	100.879	2,350,481	2,330,000	2,325,538		190		4.650	4.667	MS	36,115	108,345	03/09/2006	09/01/2030.	
733056	BB	0			1	1FE	234,854	119.266	238,532	200,000	234,110		(744)		5.000	2.871	MS	2,278		09/19/2014	03/01/2024.	
733056	BC	8			1	1FE	323,373	109.628	328,884	300,000	322,876		(497)		4.000	3.041	MS	2,733		09/19/2014	03/01/2025.	
73358W	CZ	5			1	1FE	4,961,850	113.511	5,675,550	5,000,000	4,966,623		1,266		5.000	5.060	JJ	115,278	250,000	01/28/2011	07/15/2031.	
73358W	ED	2			1	1FE	4,911,850	112.295	5,614,750	5,000,000	4,926,092		4,033		5.000	5.160	MS	73,611	250,000	03/24/2011	09/15/2027.	
73358W	HB	3			1	1FE	4,932,600	107.112	5,355,600	5,000,000	4,938,583		2,257		4.250	4.350	AO	53,125	212,500	04/04/2012	10/01/2032.	
73358W	TN	4			1	1FE	1,875,328	119.387	1,910,192	1,600,000	1,866,739		(8,589)		5.000	3.000	MS	26,667		08/15/2014	09/01/2025.	
735000	PU	9			1	1FE	1,147,700	111.864	1,286,436	1,150,000	1,147,906		80		5.125	5.142	MN	9,823	58,938	07/10/2013	05/01/2031.	
735000	QV	6			1	1FE	4,480,600	108.366	5,418,300	5,000,000	4,510,580		20,008		4.500	5.450	MN	37,500	225,000	06/25/2013	05/01/2030.	
735240	E8	2			1	1FE	669,485	119.809	676,921	565,000	666,972		(2,514)		5.000	2.821	JJ	7,533		09/05/2014	07/01/2024.	
735240	E9	0			1	1FE	1,110,933	118.931	1,123,898	945,000	1,106,957		(3,976)		5.000	2.921	JJ	12,600		09/05/2014	07/01/2025.	
73535E	GY	0			1	1FE	2,993,670	100.565	3,016,950	3,000,000	2,995,490		261		4.625	4.641	JJ	69,375	138,750	09/16/2005	07/01/2027.	
735389	PP	7			1	1FE	4,098,440	113.923	4,556,920	4,000,000	4,062,801		(8,730)		5.000	4.700	FA	83,333	200,000	07/16/2010	02/01/2024.	
735397	CP	4			1	1FE	1,496,595	102.486	1,537,290	1,500,000	1,496,849		176		3.850	3.870	JD	4,813	57,750	05/23/2013	06/01/2028.	
735397	CT	6			1	1FE	4,174,651	111.623	4,727,234	4,235,000	4,176,870		2,173		5.000	5.120	JD	17,646	211,750	12/19/2013	06/01/2032.	
735397	CU	3			1	1FE	1,635,150	111.159	1,667,385	1,500,000	1,617,365		(11,576)		5.000	3.900	JD	6,250	75,000	05/23/2013	06/01/2033.	
738800	KL	4			1	1FE	4,225,746	100.167	4,272,123	4,265,000	4,236,154		1,465		5.000	5.067	JD	9,478	213,250	09/28/2005	06/15/2028.	
759835	AA	9			1	1FE	4,043,880	106.175	4,247,000	4,000,000	4,021,360		(7,830)		5.250	5.020	JJ	105,000	210,000	12/14/2011	07/01/2031.	
759911	G8	7			1	1FE	4,165,000	102.248	4,258,629	4,165,000	4,165,000				4.625	4.625	JJ	96,316	192,631	09/14/2006	07/01/2031.	
745235	YJ	4			1	1FE	418,883	103.924	394,911	380,000	408,555		(2,745)		5.250	4.412	JJ	9,975	19,950	09/28/2005	07/01/2023.	
76223P	CV	5				1FE	987,270	100.083	1,000,830	1,000,000	992,960		663		4.500	4.601	JJ	22,500	45,000	03/15/2004	07/01/2023.	
76912T	DQ	5			1	3FE	2,453,272	100.655	2,521,408	2,505,000	2,466,124		254,142		4.500	4.640	AO	28,181	112,725	08/23/2005	10/01/2030.	
76912T	FP	1			1	1FE	3,000,000	101.710	3,051,300	3,000,000	3,000,000				4.625	4.625	AO	34,688	138,750	10/12/2006	10/01/2031.	
783186	QB	8			1	1FE	780,296	107.322	858,576	800,000	781,331		721		4.000	4.191	MN	5,333	32,000	06/14/2013	05/01/2032.	
795036	BW	1			1	1FE	1,829,573	116.960	2,046,800	1,750,000	1,824,074		(5,498)		5.500	4.940	FA	40,104	48,927	01/16/2014	08/01/2031.	

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
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
795717	AV	9	SALT LAKE VY FIRE SVC UTAH.....	1	1FE	1,949,400	110.076	2,201,520	2,000,000	1,959,002		1,690		5.250	5.450	AO	26,250	105,000	08/08/2008	04/01/2030.	
79575D	XE	5	SALT RIVER PROJECT AGRICULTURA.....	1	1FE	3,974,609	109.397	4,321,182	3,950,000	3,961,986		(3,624)		5.000	4.890	JJ	98,750	197,500	03/08/2011	01/01/2033.	
796815	SU	3	SAN BERNARDINO CNTY CALIF MBIA.....	1	1FE	4,925,000	100.197	5,009,850	5,000,000	4,947,206		2,639		5.000	5.109	FA	104,167	250,000	07/02/2004	08/01/2028.	
79730P	AW	5	SAN DIEGO CALIF REDEV AGY.....	1	2FE	3,809,278	101.289	3,864,175	3,815,000	3,811,032		167		4.750	4.759	MS	60,404	181,213	06/08/2006	09/01/2030.	
79766D	DK	2	SAN FRANCISCO CALIF CITY & CNT.....	1	1FE	541,215	112.234	561,170	500,000	531,470		(3,627)		5.000	4.001	MN	4,167	25,000	02/23/2012	05/01/2031.	
79766D	EU	9	SAN FRANCISCO CALIF CITY & CNT.....	1	1FE	5,343,364	115.520	6,007,040	5,200,000	5,326,082		(11,997)		5.250	4.892	MN	45,500	273,000	07/19/2013	05/01/2033.	
798136	UK	1	SAN JOSE CALIF ARPT REV.....	1	1FE	1,366,208	118.090	1,387,558	1,175,000	1,362,051		(4,157)		5.000	3.001	MS	13,708		09/25/2014	03/01/2024.	
798147	WR	1	SAN JOSE CALIF REDEV AGY TAX A FGIC.....	1	1FE	3,006,390	101.763	3,052,890	3,000,000	3,000,000				5.000	4.969	FA	62,500	150,000	04/14/2004	08/01/2025.	
799015	FE	7	SAN MATEO CALIF REDEV AGY.....	1	1FE	7,019,379	100.622	7,113,975	7,070,000	7,033,971		1,881		4.500	4.551	FA	132,563	318,150	06/02/2005	08/01/2028.	
80585M	BA	3	SCAGO EDL FACS CORP FOR CALHOU.....	1	2	3,915,880	101.613	4,064,520	4,000,000	3,933,254		2,551		4.500	4.643	JD	15,000	180,000	01/10/2007	12/01/2031.	
80585T	AT	8	SCAGO EDL FACS CORP FOR PICKEN.....	1	1FE	2,482,675	105.590	2,639,750	2,500,000	2,487,116		651		4.500	4.550	JD	9,375	112,500	01/12/2007	12/01/2028.	
837542	BR	9	SOUTH DAKOTA BRD REGTS HSG & A.....	1	1FE	4,938,374	102.633	5,090,597	4,960,000	4,943,473		723		4.750	4.781	AO	58,900	235,600	12/09/2005	04/01/2030.	
83755L	GX	8	SOUTH DAKOTA ST BLDG AUTH.....	1	1FE	2,481,725	102.881	2,572,025	2,500,000	2,486,591		631		4.500	4.551	MS	37,500	112,500	07/01/2005	09/01/2029.	
84129N	HD	4	SOUTHCENTRAL PA GEN AUTH.....	1	1FE	555,314	118.424	556,593	470,000	554,200		(1,114)		5.000	2.820	JD	3,329		10/29/2014	06/01/2025.	
867868	GS	4	SUNSHINE ST GOVERNMENTAL FING.....	1	1FE	978,650	106.485	1,064,850	1,000,000	979,290		640		4.250	4.420	MS	14,167	21,722	02/06/2014	09/01/2032.	
867868	HD	6	SUNSHINE ST GOVERNMENTAL FING.....	1	1FE	978,650	106.485	1,064,850	1,000,000	979,290		640		4.250	4.420	MS	14,167	21,722	02/06/2014	09/01/2032.	
875906	NV	7	TARRANT CNTY TEX HEALTH FACS D.....	1	1FE	2,956,170	112.383	3,371,490	3,000,000	2,960,275		968		5.000	5.101	JD	12,500	150,000	01/21/2010	12/01/2036.	
881182	AU	3	TERREBONNE PARISH LA LEVEE & C.....	1	1FE	2,347,968	106.512	2,556,288	2,400,000	2,350,486		1,843		4.250	4.421	JJ	51,000	93,783	06/19/2013	07/01/2032.	
882135	XN	1	TEXAS A & M UNIVERSITY.....	1	1FE	1,946,420	100.645	2,012,900	2,000,000	1,961,893		1,843		4.375	4.557	MN	11,181	87,500	06/13/2005	05/15/2029.	
882555	XU	4	TEXAS MUN PWR AGY.....	1	1FE	2,387,844	112.808	2,572,022	2,280,000	2,346,780		(10,167)		5.000	4.410	MS	38,000	114,000	07/23/2010	09/01/2028.	
882555	XV	2	TEXAS MUN PWR AGY.....	1	1FE	4,672,878	111.836	5,021,436	4,490,000	4,603,412		(17,221)		5.000	4.490	MS	74,833	224,500	07/23/2010	09/01/2029.	
886640	HT	1	TIFT CNTY GA HOSP AUTH.....	1	1FE	2,218,540	111.904	2,238,080	2,000,000	2,181,165		(19,394)		5.000	3.671	JD	8,333	100,000	01/09/2013	12/01/2038.	
899520	DN	7	TULSA CNTY OKLA INDL AUTH MULT.....	1	1FE	3,000,000	103.120	3,093,600	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 CNTY ORE HOSP FAC AUT.....	1	1FE	1,249,677	100.305	1,268,858	1,265,000	1,252,046		614		4.750	4.836	MN	10,015	60,088	09/28/2005	05/01/2029.	
91412E	AW	0	UNIVERSITY CENT FLA.....	1	1FE	2,455,775	100.677	2,516,925	2,500,000	2,466,679		1,413		4.500	4.620	AO	28,125	112,500	09/22/2005	10/01/2030.	
914183	AR	9	UNIVERSITY OF COLORADO HOSP.....	1	1FE	7,376,133	110.675	8,023,938	7,250,000	7,354,776		(10,582)		5.000	4.774	MN	46,319	362,500	01/08/2014	11/15/2036.	
914364	JZ	8	UNIVERSITY IOWA FACS CORP.....	1	1FE	2,150,000	103.447	2,224,111	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 ST CHARTER SCH FIN AUTH.....	1	1FE	2,931,570	110.780	3,323,400	3,000,000	2,932,630		943		5.000	5.150	AO	31,667	141,250	10/31/2013	10/15/2043.	
924402	AP	5	VERNON CALIF REDEV AGY.....	1	1FE	10,940,197	100.448	11,059,325	11,010,000	10,959,570		2,588		4.625	4.671	MS	169,738	509,213	10/05/2005	09/01/2028.	
928075	DY	3	VIRGINIA PORT AUTH.....	1	1FE	4,989,050	102.335	5,116,750	5,000,000	4,991,741		384		4.875	4.891	JJ	121,875	243,750	03/30/2005	07/01/2029.	
928105	AV	7	VIRGINIA ST SMALL BUSINESS FIN.....	1	1FE	5,019,500	109.889	5,494,450	5,000,000	5,011,127		(1,783)		5.000	4.952	MN	41,667	250,000	01/15/2010	11/01/2040.	
92812Q	AG	2	VIRGINIA ST HSG DEV AUTH.....	1	1FE	2,000,000	105.440	2,108,800	2,000,000	2,000,000				4.300	4.300	MS	28,667	86,000	08/11/2010	09/01/2030.	
928836	JJ	5	VOLUSIA CNTY FLA EDL FAC AUTH.....	1	2FE	990,000	101.163	1,011,630	1,000,000	992,782		365		4.625	4.697	AO	9,764	46,250	08/05/2005	10/15/2028.	
93978H	KZ	7	WASHINGTON ST HLTH CARE FACS A.....	1	1FE	3,650,238	117.397	3,645,177	3,105,000	3,642,509		(7,729)		5.000	3.011	MS	26,306		10/23/2014	03/01/2025.	
944514	PB	8	WAYNE CNTY MICH ARPT AUTH.....	1	1FE	1,596,330	107.993	1,619,895	1,500,000	1,578,169		(8,161)		5.000	4.219	JD	6,250	75,000	08/24/2012	12/01/2032.	
944514	PU	6	WAYNE CNTY MICH ARPT AUTH.....	1	1FE	5,411,900	110.801	5,540,050	5,000,000	5,333,310		(35,135)		5.000	4.009	JD	20,833	250,000	08/24/2012	12/01/2028.	
95308R	FV	6	WEST HARRIS CNTY TEX REGL WTR.....	1	1FE	482,035	120.691	488,799	405,000	480,051		(1,984)		5.000	2.661	JD	900	5,850	08/26/2014	12/15/2024.	
975700	GA	7	WINSTON-SALEM N C WTR & SWR SY.....	1	1FE	999,940	101.813	1,018,130	1,000,000	999,940				4.500	4.501	JD	3,750	45,000	02/04/2005	06/01/2029.	
976834	EU	1	WPPI ENERGY.....	1	1FE	9,858,000	102.195	10,219,500	10,000,000	9,900,903		5,701		4.625	4.731	JJ	231,250	462,500	10/18/2005	07/01/2027.	
97689P	3S	5	WISCONSIN HSG & ECONOMIC DEV A.....	1	1FE	1,220,000	101.363	1,236,629	1,220,000	1,220,000				4.900	4.900	MS	19,927	59,780	10/12/2006	09/01/2037.	
97710B	T5	1	WISCONSIN ST HEALTH & EDL FACS.....	1	1FE	3,965,300	105.159	4,206,360	4,000,000	3,968,071		1,171		4.375	4.441	FA	66,111	175,000	04/26/2012	08/15/2032.	
97712D	CZ	7	WISCONSIN ST HEALTH & EDL FACS.....	1	1FE	1,780,290	112.826	2,030,868	1,800,000	1,781,143		711		5.125	5.221	AO	19,475	92,250	07/31/2013	04/15/2031.	

E10.6

# SCHEDULE D - PART 1

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

1	2		Codes			6	7		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 reig n	Bond CHAR	NAIC Design- ation	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
2599999	U.S. Special Revenue & Assessment Obligations - Issuer Obligations						630,400,504	XXX	671,189,890	621,025,000	628,783,915	1,366,375	(638,882)	0	0	XXX	XXX	XXX	8,628,908	26,470,734	XXX	XXX
<b>U.S. Special Revenue &amp; Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Residential Mortgage-Backed Securities</b>																						
270602	KL	8				1FE	565,000	100.309	566,746	565,000	565,000				5.200	5.200	AO	7,345	29,380	01/31/2003	10/01/2033	
3138EN	NV	7			2	1	10,013,036	102.022	10,019,811	9,821,215	10,011,634	(1,402)			2.500	2.124	MON	20,461		12/02/2014	10/01/2028	
3138WP	JC	9			2	1	14,236,697	102.089	14,332,522	14,039,270	14,231,734	(4,963)			2.500	2.197	MON	29,248	146,242	07/24/2014	04/01/2028	
3138WP	JE	5			2	1	17,662,468	102.027	17,726,878	17,374,700	17,653,073	(9,395)			2.500	2.176	MON	36,197	180,986	06/30/2014	04/01/2028	
3138XW	EM	6			2	1	13,928,405	101.935	14,040,995	13,774,517	13,925,061	(3,344)			2.500	2.281	MON	28,697	86,091	09/04/2014	06/01/2029	
34073N	Q4	5			1	1FE	355,000	102.064	362,327	355,000	355,000				5.100	5.100	JJ	9,053	18,105	07/13/2006	07/01/2031	
353200	CU	0				1FE	770,000	100.167	771,286	770,000	770,000				5.650	5.650	MN	4,955	43,505	05/10/2002	05/20/2032	
442397	HL	2				1FE	525,000	100.079	525,415	525,000	525,000				4.750	4.750	FA	10,391	24,938	07/08/2005	08/01/2030	
442397	HN	8				1FE	445,000	100.031	445,138	445,000	445,000				4.800	4.800	FA	8,900	21,360	07/08/2005	08/01/2037	
45129T	PA	9				1FE	40,000	100.152	40,061	40,000	40,000				5.650	5.650	JJ	1,130	2,260	09/18/1997	01/01/2029	
45201Y	SE	8				1FE	1,240,000	101.396	1,257,310	1,240,000	1,240,000				5.100	5.100	FA	26,350	63,240	07/12/2006	08/01/2031	
56052E	7L	6				1FE	1,100,000	105.470	1,160,170	1,100,000	1,100,000				4.450	4.450	MN	6,255	35,081	01/29/2014	11/15/2030	
56052E	8B	7				1FE	1,000,000	100.228	1,002,280	1,000,000	1,000,000				2.800	2.800	MN	3,578	3,889	08/22/2014	11/15/2022	
56052E	8C	5				1FE	1,000,000	100.786	1,007,860	1,000,000	1,000,000				3.000	3.000	MN	3,833	4,167	08/22/2014	11/15/2023	
57586N	GY	1				1FE	3,525,000	105.724	3,726,771	3,525,000	3,525,000				5.200	5.200	JD	15,275	183,300	10/28/2011	12/01/2033	
57586P	5G	7				1FE	4,700,000	102.316	4,808,852	4,700,000	4,700,000				4.000	4.000	JD	15,667	188,000	03/08/2013	12/01/2033	
57587A	GP	7				1FE	1,230,000	100.460	1,235,658	1,230,000	1,230,000				3.150	3.150	JD	3,229		10/23/2014	06/01/2023	
57587A	GR	3				1FE	1,155,000	100.421	1,159,863	1,155,000	1,155,000				3.300	3.300	JD	3,176		10/23/2014	06/01/2024	
646129	6P	6				1FE	7,575,000	107.997	8,180,773	7,575,000	7,575,000				4.650	4.650	AO	88,059	352,238	06/24/2011	10/01/2029	
647200	KM	5				1FE	1,065,000	100.932	1,074,926	1,065,000	1,065,000				5.000	5.000	JJ	26,625	53,250	04/21/2006	01/01/2037	
64970M	7R	8				1FE	3,475,000	106.675	3,706,956	3,475,000	3,475,000				4.800	4.800	MN	27,800	166,800	03/12/2010	11/01/2035	
64970M	A6	0				1FE	5,799,630	101.737	5,921,093	5,820,000	5,801,429	354			4.850	4.872	MN	47,045	282,270	08/25/2010	11/01/2040	
64972B	H8	1				1FE	3,000,000	101.362	3,040,860	3,000,000	3,000,000				3.600	3.600	MN	18,000	108,000	02/22/2013	11/01/2033	
649883	C4	5				1FE	1,680,000	100.588	1,689,878	1,680,000	1,680,000				3.150	3.150	AO	9,996		10/09/2014	04/01/2024	
649883	C6	0				1FE	2,240,000	100.453	2,250,147	2,240,000	2,240,000				3.250	3.250	AO	13,751		10/09/2014	04/01/2025	
649883	XW	0				1FE	3,465,000	105.369	3,651,036	3,465,000	3,465,000				4.600	4.600	AO	39,848	87,665	02/13/2014	10/01/2031	
67886M	CM	9				1FE	1,645,000	101.241	1,665,414	1,645,000	1,645,000				4.750	4.750	MS	26,046	78,138	01/12/2007	03/01/2038	
67886R	LG	1				1FE	530,000	100.588	533,116	530,000	530,000				4.850	4.850	MS	8,568	25,705	03/23/2006	09/01/2037	
68608E	MU	3				1FE	2,270,000	99.847	2,266,527	2,270,000	2,270,000				3.700	3.700	JJ	41,995	83,990	10/04/2012	07/01/2032	
68608E	MV	1				1FE	500,000	100.516	502,580	500,000	500,000				4.000	4.000	JJ	10,000	20,000	10/04/2012	07/01/2037	
708793	JM	7				1FE	725,000	100.110	725,798	725,000	725,000				4.700	4.700	AO	8,519	34,075	08/24/2005	10/01/2025	
708793	NC	4				1FE	5,558,000	100.232	5,612,992	5,600,000	5,563,980	1,436			4.750	4.807	AO	66,500	266,000	08/26/2010	04/01/2031	
708796	B6	3				1FE	5,035,000	106.159	5,345,106	5,035,000	5,035,000				4.125	4.125	AO	51,923	207,694	09/09/2011	10/01/2026	
708796	L2	1				1FE	2,000,000	103.723	2,074,460	2,000,000	2,000,000				3.900	3.900	AO	19,500	78,000	04/05/2013	10/01/2028	
708796	L4	7				1FE	1,950,000	103.250	2,013,375	1,950,000	1,950,000				4.350	4.350	AO	21,206	84,825	04/05/2013	04/01/2035	
76221R	SU	8				1FE	1,000,000	101.177	1,011,770	1,000,000	1,000,000				3.625	3.625	AO	9,063	36,250	01/31/2013	10/01/2032	
76221R	SV	6				1FE	1,340,000	100.862	1,351,551	1,340,000	1,340,000				3.900	3.900	AO	13,065	52,260	01/31/2013	10/01/2037	
917436	AW	7				1FE	170,000	100.191	170,325	170,000	170,000				5.600	5.600	JJ	4,760	9,520	03/15/2002	07/01/2023	
917436	NU	7				1FE	395,000	100.097	395,383	395,000	395,000				4.750	4.750	JJ	9,381	18,763	09/28/2005	07/01/2027	
917436	W3	7				1FE	7,920,000	105.716	8,372,707	7,920,000	7,920,000				4.600	4.600	JJ	182,160	364,320	10/08/2010	07/01/2034	
924194	PF	4				1FE	1,740,000	100.229	1,743,985	1,740,000	1,740,000				3.650	3.650	FA	23,993	63,510	12/13/2012	08/15/2027	

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
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
924194	PG	2			1	1FE	4,475,000	99.569	4,455,713	4,475,000					3.950	3.950	FA	66,777	176,763	12/13/2012	08/15/2032
98322Q	FS	1				1FE	260,000	101.656	264,306	260,000					3.000	3.000	JD	650	2,058	08/07/2014	06/01/2022
98322Q	FT	9				1FE	420,000	102.103	428,833	420,000					3.100	3.100	JD	1,085	3,436	08/07/2014	12/01/2022
98322Q	FV	4				1FE	680,000	102.473	696,816	680,000					3.250	3.250	JD	1,842	5,832	08/07/2014	12/01/2023
98322Q	FX	0				1FE	210,000	102.777	215,832	210,000					3.350	3.350	JD	586	1,856	08/07/2014	12/01/2024
2699999	U.S. Special Revenue - Residential Mortgage-Backed Securities						140,613,236	XXX	143,552,201	139,844,702		(17,314)			XXX	XXX	XXX	1,072,483	3,693,761	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			1	1FE	5,200,000	108.281	5,630,612	5,200,000					5.300	5.300	JD	22,967	275,600	11/10/2011	12/01/2023
57563R	JP	5			1	1FE	4,584,088	111.785	5,186,824	4,640,000		2,573			5.500	5.616	JJ	127,600	255,200	07/06/2011	07/01/2027
57563R	JQ	3			1	1FE	2,246,290	112.259	2,537,053	2,260,000		574			5.625	5.681	JJ	63,563	127,125	07/06/2011	07/01/2028
57563R	KY	4			1	1FE	8,903,880	110.761	9,968,490	9,000,000		4,032			5.250	5.350	JJ	236,250	477,750	06/21/2013	07/01/2029
57563R	LJ	6			1	1FE	1,127,450	112.655	1,126,550	1,000,000		(1,801)			5.000	3.500	JJ	26,944		10/22/2014	01/01/2025
646080	KU	4			1	1FE	825,573	105.408	880,157	835,000		447			5.000	5.101	JD	3,479	41,750	01/14/2010	12/01/2026
646080	PX	3			1	1FE	2,229,458	102.449	2,305,103	2,250,000		1,001			4.000	4.080	JD	7,500	90,000	05/16/2013	12/01/2028
647110	FK	6			1	1FE	5,000,000	102.147	5,107,350	5,000,000					3.800	3.800	MS	63,333	190,000	05/03/2013	09/01/2033
647110	FL	4			1	1FE	5,000,000	102.095	5,104,750	5,000,000					3.875	3.875	MS	64,583	193,750	05/03/2013	04/01/2034
762315	HH	5			1	1FE	1,503,536	103.973	1,559,595	1,500,000		(340)			4.850	4.821	JD	6,063	72,750	07/30/2008	12/01/2036
762315	MX	4			1	1FE	993,610	98.605	986,050	1,000,000		377			3.750	3.811	JD	3,125	37,500	03/08/2013	12/01/2026
762315	MY	2			1	1FE	984,410	97.705	977,050	1,000,000		832			3.750	3.891	JD	3,125	37,500	03/08/2013	12/01/2027
762315	MZ	9			1	1FE	488,945	97.016	485,080	500,000		538			3.750	3.941	JD	1,563	18,750	03/08/2013	12/01/2028
762315	NM	7			1	1FE	2,686,986	104.405	2,818,935	2,700,000		433			4.500	4.551	JD	10,125	78,300	03/21/2014	12/01/2026
762315	NN	5			1	1FE	2,588,144	104.963	2,729,038	2,600,000		326			4.625	4.671	JD	10,021	77,494	03/21/2014	12/01/2027
762315	NP	0			1	1FE	849,057	105.603	897,626	850,000		1			4.750	4.761	JD	3,365	26,019	03/21/2014	12/01/2028
762315	NQ	8			1	1FE	311,554	105.292	331,670	315,000		92			4.750	4.851	JD	1,247	9,643	03/21/2014	12/01/2029
2899999	U.S. Special Revenue - Other Loan-Backed and Structured Securities						45,522,981	XXX	48,631,933	45,650,000		9,085			XXX	XXX	XXX	654,853	2,009,130	XXX	XXX
3199999	Total - U.S. Special Revenue & Special Assessment Obligations						816,536,721	XXX	863,374,024	806,519,702		1,366,375	(647,111)		XXX	XXX	XXX	10,356,244	32,173,624	XXX	XXX

**Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations**

00206R	CC	4			1	1FE	15,078,350	99.895	14,984,265	15,000,000		(4,974)			2.300	2.177	MS	105,417	57,819	11/06/2014	03/11/2019
035242	AE	6			1	1FE	9,960,000	100.403	10,040,310	10,000,000		2,321			2.150	2.247	FA	89,583		09/25/2014	02/01/2019
260543	CF	8			1	2FE	11,091,285	105.661	11,094,374	10,500,000		(10,726)			4.125	3.193	MN	55,344	216,563	11/06/2014	11/15/2021
26441C	AK	1			1	2FE	10,126,800	100.914	10,091,350	10,000,000		(11,978)			2.100	1.748	JD	9,333	105,000	08/14/2014	06/15/2018
29273R	AB	5			1	2FE	5,134,940	100.330	5,016,505	5,000,000		(115,734)			5.950	1.310	FA	123,958	148,750	06/30/2014	02/01/2015
370334	BV	5			1	2FE	14,472,500	99.160	14,412,891	14,535,000		1,912			2.200	2.292	AO	62,178		10/30/2014	10/21/2019
494550	BR	6			1	2FE	5,055,650	98.531	4,926,565	5,000,000		(4,995)			2.650	2.388	FA	55,208	66,250	07/23/2014	02/01/2019
68233J	AX	2			1	2FE	6,003,036	99.557	5,973,408	6,000,000		(11)			2.150	2.138	JD	10,750		12/24/2014	06/01/2019
68389X	AX	3			1	1FE	15,052,300	100.714	15,107,160	15,000,000		(2,310)			2.250	2.176	AO	77,813	28,125	10/30/2014	10/08/2019
69331C	AF	5			1	2FE	7,921,786	100.151	7,871,900	7,860,000		(4,968)			2.400	2.214	MS	62,880	62,940	11/06/2014	03/01/2019
74456Q	BJ	4			1	1FE	5,969,280	99.731	5,983,884	6,000,000		1,758			2.000	2.110	FA	46,333		09/12/2014	08/15/2019
871829	AS	6			1	1FE	13,337,212	100.544	13,302,024	13,230,000		(3,304)			2.350	2.172	AO	76,863		10/30/2014	10/02/2019
872312	AA	1			1	2FE	15,228,140	100.070	15,010,563	15,000,000		(211,756)			3.550	0.731	JJ	245,542	266,250	06/30/2014	01/15/2015
92343V	CB	8			1	2FE	10,182,900	100.793	10,079,270	10,000,000		(13,197)			2.550	2.149	JD	9,917	127,500	08/13/2014	06/17/2019
982526	AV	7			1	2FE	15,400,650	101.293	15,193,995	15,000,000		(28,407)			2.900	2.342	AO	84,583	217,500	08/07/2014	10/21/2019

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	F o r e i g n	Bond CHAR	NAIC Desig- nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
89346D AD 9	TRANSALTA CORP.....		A			2FE	3,275,016	100.109	3,207,493	3,204,000	3,209,100		(65,916)			4.750	0.644	JJ	70,177	76,095	06/30/2014	01/15/2015
92857W AS 9	VODAFONE GROUP PLC.....		F			2FE	17,097,050	112.464	16,869,630	15,000,000	16,956,373		(140,677)			5.450	2.341	JD	47,688	408,750	08/26/2014	06/10/2019
3299999	Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations.....						180,386,895	XXX	179,165,587	176,329,000	179,773,933	0	(612,962)	0	0	XXX	XXX	XXX	1,233,567	1,781,540	XXX	XXX
<b>Industrial &amp; Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities</b>																						
03765D AA 8	APIDOS CDO APID_14-18A.....		F		1	1FE	4,987,500	98.760	4,937,985	5,000,000	4,987,954		454			1.646	1.672	JAJO	35,666		06/25/2014	07/22/2026
14308L AA 1	CARLYLE GLOBAL MARKET STRATEGI.....		R		2	1FE	10,000,000	99.317	9,931,690	10,000,000	10,000,000					1.694	1.698	JAJO	60,235		07/29/2014	07/27/2026
38137L AA 7	GOLDENTREE LOAN OPPORTUNITIES.....		F		2	1FE	8,844,469	99.232	8,782,059	8,850,000	8,844,716		247			1.681	1.690	JAJO	30,162	77,262	08/26/2014	04/19/2026
55953E AA 8	MAGNETITE CLO LTD MAGNE_14-11A.....		F		1	1FE	9,943,030	99.968	9,996,770	10,000,000	9,943,199		169			1.740	1.685	JAJO			12/04/2014	01/18/2027
67590L AC 2	OCTAGON INVESTMENT PARTNERS XI.....		F		1	1FE	10,005,000	99.338	9,933,800	10,000,000	10,004,866		(134)			1.751	1.750	JAJO	37,930	44,813	08/13/2014	04/15/2026
67590Q AA 5	OCT21_14-1A.....		F		1	1FE	10,000,000	99.092	9,909,170	10,000,000	10,000,000					1.704	1.708	FMAN	29,822		09/24/2014	11/14/2026
3599999	Industrial & Miscellaneous - Other Loan-Backed and Structured Securities.....						53,779,999	XXX	53,491,474	53,850,000	53,780,735	0	736	0	0	XXX	XXX	XXX	193,815	122,074	XXX	XXX
3899999	Total - Industrial & Miscellaneous (Unaffiliated).....						234,166,894	XXX	232,657,061	230,179,000	233,554,668	0	(612,226)	0	0	XXX	XXX	XXX	1,427,382	1,903,614	XXX	XXX
<b>Totals</b>																						
7799999	Total - Issuer Obligations.....						1,000,318,059	XXX	1,051,179,627	987,124,000	997,769,854	1,652,115	(1,332,130)	0	0	XXX	XXX	XXX	13,047,977	36,370,830	XXX	XXX
7899999	Total - Residential Mortgage-Backed Securities.....						140,613,236	XXX	143,552,201	139,844,702	140,601,911	0	(17,314)	0	0	XXX	XXX	XXX	1,072,483	3,693,761	XXX	XXX
8099999	Total - Other Loan-Backed and Structured Securities.....						99,302,980	XXX	102,123,407	99,500,000	99,323,269	0	9,821	0	0	XXX	XXX	XXX	848,668	2,131,204	XXX	XXX
8399999	Grand Total - Bonds.....						1,240,234,275	XXX	1,296,855,235	1,226,468,702	1,237,695,034	1,652,115	(1,339,623)	0	0	XXX	XXX	XXX	14,969,128	42,195,794	XXX	XXX

E10.9

**SCHEDULE D - PART 2 - SECTION 1**

Showing all PREFERRED STOCKS Owned December 31 of Current Year

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

**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	F o r e i g n	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
<b>Common Stocks - Parent, Subsidiaries and Affiliates</b>																	
02583@ 10 9	Ameriprise Auto & Home Insurance Agency.....			100,000	1,631,667	16,316.670	1,631,667	1,000				1,061,621		1,061,621			04/12/2002
03076C 10 6	Ameriprise Insurance Company.....			3,200,000,000	45,083,027	14.080	45,083,027	44,431,911				1,178,483		1,178,483			01/17/2006
9199999	Total - Common Stocks - Parent, Subsidiaries and Affiliates.....				46,714,694	XXX	46,714,694	44,432,911	0	0	0	2,240,104	0	2,240,104	0	XXX	XXX
9799999	Total - Common Stock.....				46,714,694	XXX	46,714,694	44,432,911	0	0	0	2,240,104	0	2,240,104	0	XXX	XXX
9899999	Total Common and Preferred Stock.....				46,714,694	XXX	46,714,694	44,432,911	0	0	0	2,240,104	0	2,240,104	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	
<b>Bonds - U.S. States, Territories and Possessions</b>									
452152	VC 2 ILLINOIS STATE OF 5.000% 02/01/26		08/13/2014	BANK OF AMERICA		3,226,800	3,000,000	7,083	
452152	VL 2 ILLINOIS STATE OF 5.250% 02/01/34		02/07/2014	CITIGROUP GLOBAL MARKETS INC		3,096,270	3,000,000		
1799999	Total - Bonds - U.S. States, Territories & Possessions						6,323,070	6,000,000	7,083
<b>Bonds - U.S. Political Subdivisions of States</b>									
050195	QJ 8 AUBREY TEX INDPT SCH DIST		07/18/2014	Tax Free Exchange		1,378,859	1,390,000	26,584	
050195	QS 8 AUBREY TEX INDPT SCH DIST		07/18/2014	Tax Free Exchange		1,596,492	1,610,000	31,395	
167486	DS 5 CHICAGO -CITY OF- 5.000% 01/01/34		01/06/2014	JEFFRIES & CO		3,417,159	3,565,000	3,961	
167486	NF 2 CHICAGO -CITY OF- 5.250% 01/01/35		01/16/2014	JEFFRIES & CO		7,023,940	7,000,000	21,438	
167486	PF 0 CHICAGO -CITY OF- 5.000% 01/01/34		03/19/2014	Various		5,918,166	6,000,000	56,681	
167486	SZ 3 CHICAGO -CITY OF- 5.250% 01/01/30		03/13/2014	WELLS FARGO BANK		2,058,360	2,000,000		
179270	GK 3 CLACKAMAS CNTY ORE SCH DIST NO		08/01/2014	4 PIPER JAFFRAY INC		1,908,495	2,470,000		
179270	GL 1 CLACKAMAS CNTY ORE SCH DIST NO		08/01/2014	4 PIPER JAFFRAY INC		1,476,380	2,000,000		
603109	PB 9 MINERAL WELLS TEX INDPT SCH DI		11/26/2014	Taxable Exchange		916,458	875,000	12,274	
603109	PP 8 MINERAL WELLS TEX INDPT SCH DI		11/26/2014	Tax Free Exchange		395,467	395,000	5,541	
717813	QX 0 PHILADELPHIA PA CITY OF		01/30/2014	CITIGROUP GLOBAL MARKETS INC		4,110,320	4,000,000		
764076	DK 8 RICHLAND SCH DIST PA 4.000% 11/15/24		07/30/2014	BOENNING & SCATTERGOOD		545,925	500,000		
2499999	Total - Bonds - U.S. Political Subdivisions of States						30,746,021	31,805,000	157,874
<b>Bonds - U.S. Special Revenue and Special Assessment</b>									
03255L	GH 6 ANAHEIM CALIF PUB FING AUTH		11/06/2014	CITIGROUP GLOBAL MARKETS INC		577,395	500,000		
100216	FC 9 BOSSIER CITY LA UTIL REV		08/28/2014	STEPHENS INC		605,710	500,000		
167562	MS 3 CHICAGO IL MIDWAY ARPT		02/03/2014	RAYMOND JAMES & ASSOC. INC		2,925,867	2,850,000	25,957	
167593	HB 1 CHICAGO ILL O HARE INTL ARPT		08/06/2014	JEFFRIES & CO		5,647,550	5,000,000	27,778	
167727	RA 6 CHICAGO IL WASTEWATER TRANSMIS		01/06/2014	WELLS FARGO BANK		8,000,000	8,000,000	8,889	
167727	UX 2 CHICAGO ILL WASTEWATER TRANSMI		09/17/2014	BANK OF AMERICA		638,919	550,000		
167727	UY 0 CHICAGO ILL WASTEWATER TRANSMI		09/17/2014	BANK OF AMERICA		805,217	700,000		
167736	B2 2 CHICAGO ILL WTR REV 5.000% 11/01/23		09/11/2014	PNC SECURITIES CORP		965,182	830,000		
167736	B4 8 CHICAGO ILL WTR REV 5.000% 11/01/25		09/11/2014	PNC SECURITIES CORP		922,144	800,000		
235036	W3 0 DALLAS FORT WORTH TEX INTL ARP		02/13/2014	CITIGROUP GLOBAL MARKETS INC		5,138,100	5,000,000		
239835	HB 0 DAYTON OHIO 5.000% 12/01/23		08/22/2014	STIFEL NICOLAUS & CO. INC		1,318,352	1,155,000		
239835	HC 8 DAYTON OHIO 5.000% 12/01/24		08/22/2014	STIFEL NICOLAUS & CO. INC		1,363,855	1,205,000		
239835	HD 6 DAYTON OHIO 5.000% 12/01/25		08/22/2014	STIFEL NICOLAUS & CO. INC		715,918	635,000		
3138EN	NV 7 FANNIE MAE 2.500% 10/01/28		12/02/2014	NOMURA SECURITIES		10,013,036	9,821,215	10,230	
3138WP	JC 9 FANNIE MAE 2.500% 04/01/28		07/24/2014	MORGAN STANLEY & CO		14,236,697	14,039,270	27,299	
3138WP	JE 5 FANNIE MAE 2.500% 04/01/28		06/30/2014	CITIGROUP GLOBAL MARKETS INC		17,662,468	17,374,700	19,305	
3138XW	EM 6 FANNIE MAE 2.500% 06/01/29		09/04/2014	CS FIRST BOSTON NZ		13,928,405	13,774,517	14,348	
340122	KV 1 FLORENCE CNTY SC MCLEOD REG ME		07/30/2014	MORGAN (J.P.) SECURITIES		311,626	260,000		
340122	KW 9 FLORENCE CNTY SC MCLEOD REG ME		07/30/2014	MORGAN (J.P.) SECURITIES		378,450	315,000		
340122	KX 7 FLORENCE CNTY S C 5.000% 11/01/25		07/30/2014	MORGAN (J.P.) SECURITIES		314,733	265,000		
387883	VP 3 GRANT CNTY WASH PUB UTIL DIST		10/22/2014	CITIGROUP GLOBAL MARKETS INC		2,302,352	1,910,000		
387883	VQ 1 GRANT CNTY WASH PUB UTIL DIST		10/22/2014	CITIGROUP GLOBAL MARKETS INC		2,408,366	2,005,000		
45471A	NL 2 INDIANA FIN AUTH HOSP REV		09/25/2014	MORGAN (J.P.) SECURITIES		637,650	535,000		
45528U	LV 1 INDIANAPOLIS LOCAL PUBLIC IMPR		09/17/2014	BANK OF AMERICA		3,005,080	2,600,000		
54811G	QD 5 LOWER COLORADO RIVER AUTHORIT		08/15/2014	Tax Free Exchange		4,942	5,000	59	
56052E	7L 6 MAINE STATE HOUSING AUTHORITY		01/29/2014	BANK OF AMERICA		1,100,000	1,100,000		
56052E	8B 7 MAINE STATE HOUSING AUTHORITY		08/22/2014	CITIGROUP GLOBAL MARKETS INC		1,000,000	1,000,000		
56052E	8C 5 MAINE STATE HOUSING AUTHORITY		08/22/2014	CITIGROUP GLOBAL MARKETS INC		1,000,000	1,000,000		
57563R	LJ 6 MASSACHUSETTS EDL FING AUTH		10/22/2014	CITIGROUP GLOBAL MARKETS INC		1,127,450	1,000,000	18,056	

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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
57587A GP 7	MASSACHUSETTS ST HSG FIN AGY		10/23/2014	WELLS FARGO BANK		1,230,000	1,230,000	
57587A GR 3	MASSACHUSETTS ST HSG FIN AGY		10/23/2014	WELLS FARGO BANK		1,155,000	1,155,000	
59333P H6 8	MIAMI DADE CNTY FL AVIATION RE		03/13/2014	GOLDMAN SACHS & CO		487,745	500,000	
59333P H7 6	MIAMI DADE CNTY FL AVIATION RE		03/13/2014	GOLDMAN SACHS & CO		1,047,470	1,000,000	
59333P H8 4	MIAMI DADE CNTY FL AVIATION RE		03/13/2014	GOLDMAN SACHS & CO		2,576,250	2,500,000	
59447P 5J 6	MICHIGAN STATE FINANCE AUTHORI		12/11/2014	RBC DOMINION SECURITIES		799,156	680,000	
59447P K4 2	MICHIGAN STATE FINANCE AUTHORI		10/23/2014	MORGAN (J.P.) SECURITIES		2,357,200	2,000,000	
59447P P4 7	MICHIGAN STATE FINANCE AUTHORI		11/21/2014	BANK OF AMERICA		3,138,604	3,165,000	
59447P P5 4	MICHIGAN STATE FINANCE AUTHORI		11/21/2014	BANK OF AMERICA		1,684,519	1,680,000	
603827 WN 2	MINNEAPOLIS & ST PAUL MINN MET		09/11/2014	CITIGROUP GLOBAL MARKETS INC		1,069,920	925,000	
60416S HT 0	MINNESOTA ST HSG FIN AGY		12/04/2014	RBC DOMINION SECURITIES		1,735,000	1,735,000	
60416S HU 7	MINNESOTA ST HSG FIN AGY		12/04/2014	RBC DOMINION SECURITIES		1,620,000	1,620,000	
60416S HV 5	MINNESOTA ST HSG FIN AGY		12/04/2014	RBC DOMINION SECURITIES		500,000	500,000	
606092 FY 5	MISSOURI JT MUN ELEC UTIL COMM		09/24/2014	BMO CAPITAL MARKETS		592,060	500,000	
628571 BQ 3	MYRTLE BEACH S C 4.500% 06/01/34		02/12/2014	WELLS FARGO BANK		2,483,400	2,500,000	
628571 BR 1	MYRTLE BEACH S C 5.000% 06/01/36		02/12/2014	WELLS FARGO BANK		4,129,200	4,000,000	
644684 BD 3	NEW HAMPSHIRE ST BUSINESS FIN		12/11/2014	TORONTO DOMINION		1,581,880	1,380,000	
644684 BE 1	NEW HAMPSHIRE ST BUSINESS FIN		12/11/2014	TORONTO DOMINION		1,145,240	1,000,000	
646136 EK 3	NEW JERSEY ST TRANSN TR FD AUT		08/27/2014	SAMUEL A. RAMIREZ		3,584,970	3,000,000	35,292
649883 C4 5	NEW YORK ST MTG AGY HOMEOWNER		10/09/2014	SAMUEL A. RAMIREZ		1,680,000	1,680,000	
649883 C6 0	NEW YORK ST MTG AGY HOMEOWNER		10/09/2014	SAMUEL A. RAMIREZ		2,240,000	2,240,000	
649883 XW 0	NEW YORK ST MORTGAGE AGENCY		02/13/2014	MORGAN STANLEY & CO		3,465,000	3,465,000	
65070R BM 9	NEWBERRY INVESTING IN CHILDREN		10/08/2014	WELLS FARGO BANK		1,805,730	1,500,000	
708686 DS 6	PENNSYLVANIA ECONOMIC DEV FIN		02/11/2014	WELLS FARGO BANK		2,523,843	2,425,000	34,691
733056 BB 0	POPLAR BLUFF MO SCH DIST		09/19/2014	GEORGE K BAUM		234,854	200,000	
733056 BC 8	POPLAR BLUFF MO SCH DIST		09/19/2014	GEORGE K BAUM		323,373	300,000	
73358W TN 4	PORT AUTHORITY OF NEW YORK & N		08/15/2014	CITIGROUP GLOBAL MARKETS INC		1,875,328	1,600,000	
735240 E8 2	PORT PORTLAND ORE 5.000% 07/01/24		09/05/2014	BANK OF AMERICA		669,485	565,000	
735240 E9 0	PORT PORTLAND ORE 5.000% 07/01/25		09/05/2014	BANK OF AMERICA		1,110,933	945,000	
762315 NM 7	RHODE ISLAND ST STUDENT LN AUT		03/21/2014	BANK OF AMERICA		2,686,986	2,700,000	
762315 NN 5	RHODE ISLAND ST STUDENT LN AUT		03/21/2014	BANK OF AMERICA		2,588,144	2,600,000	
762315 NP 0	RHODE ISLAND ST STUDENT LN AUT		03/21/2014	BANK OF AMERICA		849,057	850,000	
762315 NQ 8	RHODE ISLAND ST STUDENT LN AUT		03/21/2014	BANK OF AMERICA		311,554	315,000	
795036 BW 1	SALINAS VY CALIF SOLID WASTE A		01/16/2014	E J DE LA ROSA & CO		1,829,573	1,750,000	
798136 UK 1	SAN JOSE CALIF ARPT REV		09/25/2014	BARCLAYS BANK PLC		1,366,208	1,175,000	
84129N HD 4	SOUTHCENTRAL PA GEN AUTH		10/29/2014	MORGAN STANLEY & CO		555,314	470,000	
867868 GS 4	SUNSHINE ST GOVERNMENTAL FING		02/06/2014	MORGAN (J.P.) SECURITIES		978,650	1,000,000	
867868 HD 6	SUNSHINE ST GOVERNMENTAL FING		02/06/2014	MORGAN (J.P.) SECURITIES		978,650	1,000,000	
914183 AR 9	UNIVERSITY OF COLORADO HOSP		01/08/2014	CITIGROUP GLOBAL MARKETS INC		6,020,820	6,000,000	48,333
93978H KZ 7	WASHINGTON ST HLTH CARE FACS A		10/23/2014	BANK OF AMERICA		3,650,238	3,105,000	
95308R FV 6	WEST HARRIS CNTY TEX REGL WTR		08/26/2014	BANK OF OKLAHOMA		482,035	405,000	1,350
98322Q FS 1	WYOMING CMNTY DEV AUTH HSG REV		08/07/2014	BANK OF AMERICA		260,000	260,000	
98322Q FT 9	WYOMING CMNTY DEV AUTH HSG REV		08/07/2014	BANK OF AMERICA		420,000	420,000	
98322Q FV 4	WYOMING CMNTY DEV AUTH HSG REV		08/07/2014	BANK OF AMERICA		680,000	680,000	
98322Q FX 0	WYOMING CMNTY DEV AUTH HSG REV		08/07/2014	BANK OF AMERICA		210,000	210,000	
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments					171,768,853	163,659,702	271,587

E13.1

### 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
00206R CC 4	AT&T INC 2.300% 03/11/19.....		11/06/2014.....	Various.....		15,078,350	15,000,000	83,056
035242 AE 6	ANHEUSER-BUSCH INBEV FINANCE I.....		09/25/2014.....	RBC DOMINION SECURITIES.....		9,960,000	10,000,000	35,236
260543 CF 8	DOW CHEMICAL COMPANY -THE.....		11/06/2014.....	Various.....		11,091,285	10,500,000	212,953
26441C AK 1	DUKE ENERGY CORP 2.100% 06/15/18.....		08/14/2014.....	DEUTSCHE BANK.....		10,126,800	10,000,000	37,333
29273R AB 5	ENERGY TRANSFER PARTNERS LP.....		06/30/2014.....	CAPITAL CONTRIBUTION.....		5,134,940	5,000,000	123,132
370334 BV 5	GENERAL MILLS INC 2.200% 10/21/19.....		10/30/2014.....	GOLDMAN SACHS & CO.....		14,472,500	14,535,000	11,547
494550 BR 6	KINDER MORGAN ENERGY PARTNERS.....		07/23/2014.....	BARCLAYS BANK PLC.....		5,055,650	5,000,000	65,146
68233J AX 2	ONCOR ELECTRIC DELIVERY CO LLC.....		12/24/2014.....	Tax Free Exchange.....		6,003,036	6,000,000	8,242
68389X AX 3	ORACLE CORPORATION 2.250% 10/08/19.....		10/30/2014.....	Various.....		15,052,300	15,000,000	22,500
69331C AF 5	PG&E CORP 2.400% 03/01/19.....		11/06/2014.....	Various.....		7,921,786	7,860,000	64,569
74456Q BJ 4	PUBLIC SERVICE ELECTRIC AND GA.....		09/12/2014.....	GOLDMAN SACHS & CO.....		5,969,280	6,000,000	11,667
871829 AS 6	SYSCO CORP 2.350% 10/02/19.....		10/30/2014.....	Various.....		13,337,212	13,230,000	27,636
872312 AA 1	TCM SUB LLC 3.550% 01/15/15.....		06/30/2014.....	CAPITAL CONTRIBUTION.....		15,228,140	15,000,000	244,063
92343V CB 8	VERIZON COMMUNICATIONS INC.....		08/13/2014.....	CITIGROUP GLOBAL MARKETS INC.....		10,182,900	10,000,000	43,208
982526 AV 7	WM WRIGLEY JR CO 2.900% 10/21/19.....		08/07/2014.....	BARCLAYS BANK PLC.....		15,400,650	15,000,000	134,125
89346D AD 9	TRANSALTA CORP 4.750% 01/15/15.....	A.....	06/30/2014.....	CAPITAL CONTRIBUTION.....		3,275,016	3,204,000	69,754
03765D AA 8	APIDOS CDO APID_14-18A.....	F.....	06/25/2014.....	MORGAN (J.P.) SECURITIES.....		4,987,500	5,000,000	
14308L AA 1	CARLYLE GLOBAL MARKET STRATEGI.....	R.....	07/29/2014.....	CITIGROUP GLOBAL MARKETS INC.....		10,000,000	10,000,000	
38137L AA 7	GOLDENTREE LOAN OPPORTUNITIES.....	F.....	08/26/2014.....	MORGAN STANLEY & CO.....		8,844,469	8,850,000	55,710
55953E AA 8	MAGNETITE CLO LTD MAGNE_14-11A.....	F.....	12/04/2014.....	CS FIRST BOSTON NZ.....		9,943,030	10,000,000	
67590L AC 2	OCTAGON INVESTMENT PARTNERS XI.....	F.....	08/13/2014.....	WELLS FARGO BANK.....		10,005,000	10,000,000	16,562
67590Q AA 5	OCT21_14-1A 1.704% 11/14/26.....	F.....	09/24/2014.....	CITIGROUP GLOBAL MARKETS INC.....		10,000,000	10,000,000	
92857W AS 9	VODAFONE GROUP PLC 5.450% 06/10/19.....	F.....	08/26/2014.....	BARCLAYS BANK PLC.....		17,097,050	15,000,000	179,396
3899999	Total - Bonds - Industrial and Miscellaneous.....					234,166,894	230,179,000	1,445,835
8399997	Total - Bonds - Part 3.....					443,004,838	431,643,702	1,882,379
8399998	Total - Bonds - Summary Item from Part 5.....					35,004,771	34,586,134	173,261
8399999	Total - Bonds.....					478,009,609	466,229,836	2,055,640
9999999	Total - Bonds, Preferred and Common Stocks.....					478,009,609	XXX	2,055,640

E13.2

# 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 re 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
<b>Bonds - U.S. States, Territories and Possessions</b>																				
13062P	B4 3			CALIFORNIA STATE OF 5.000% 03/01/28.....		7,000,000	7,000,000	7,081,830	7,006,791		(6,791)		(6,791)		7,000,000				350,000	03/01/2028.
658256	N5 7			NORTH CAROLINA STATE OF.....		4,030,000	4,030,000	3,985,322	3,987,694	490		490		3,988,184		41,816	41,816	85,638	03/01/2025.	
658256	N8 1			NORTH CAROLINA STATE OF.....		600,000	600,000	593,363	593,716	183		183		593,899		6,101	6,101	19,054	03/01/2025.	
1799999	<b>Total - Bonds - U.S. States, Territories &amp; Possessions.....</b>					11,630,000	11,630,000	11,660,515	11,588,201	0	(6,118)	0	(6,118)	0	11,582,083	0	47,917	47,917	454,692	XXX
<b>Bonds - U.S. Political Subdivisions of States</b>																				
050195	KR 6			AUBREY TEX INDPT SCH DIST.....		2,975,954	3,000,000	2,969,550	2,975,428	527		527		2,975,954				124,875	02/15/2031.	
181093	ST 3			CLARK CNTY WASH 4.750% 12/01/27.....		1,350,000	1,350,000	1,344,303	1,345,927	194		194		1,346,121		3,879	3,879	64,125	12/01/2027.	
184540	ZR 6			CLEAR CREEK TEX INDPT SCH DIST PSF.....		4,910,000	4,910,000	4,839,213	4,861,012	397		397		4,861,409		48,591	48,591	107,406	02/15/2026.	
269696	CT 5			EAGLE MTN & SAGINAW TEX INDPT.....		1,865,000	1,865,000	1,850,531	1,851,001	382		382		1,851,384		13,616	13,616	87,655	08/15/2029.	
269696	DF 4			EAGLE MTN & SAGINAW TEX INDPT.....		855,000	855,000	848,367	848,582	175		175		848,758		6,242	6,242	40,185	08/15/2029.	
346901	JX 0			FORT BEND CNTY TEX MUN UTIL DI.....		1,320,000	1,320,000	1,320,000	1,320,000			0		1,320,000				44,290	10/01/2028.	
357866	UV 2			FRENSHIP TEX INDPT SCH DIST.....		3,615,000	3,615,000	3,578,052	3,580,285	231		231		3,580,516		34,484	34,484	85,856	02/15/2027.	
357866	VB 5			FRENSHIP TEX INDPT SCH DIST.....		710,000	710,000	702,743	703,182	45		45		703,227		6,773	6,773	16,863	02/15/2027.	
396066	CQ 3			GREENVILLE CNTY S C SCH DIST`.....		2,000,000	2,000,000	2,012,540	2,001,389	(1,389)		(1,389)		2,000,000				100,000	12/01/2025.	
396066	CR 1			GREENVILLE CNTY S C SCH DIST.....		6,480,000	6,480,000	6,573,716	6,491,482	(11,482)		(11,482)		6,480,000				324,000	12/01/2028.	
416415	CF 2			HARTFORD CONN 4.000% 04/01/32.....		1,960,849	1,860,000	1,867,570	1,867,097	(521)		(521)		1,866,576		94,273	94,273	78,533	04/01/2032.	
503462	NE 9			LA JOYA TEX INDPT SCH DIST.....		2,015,000	2,015,000	2,023,886	2,015,144	(144)		(144)		2,015,000				50,375	02/15/2027.	
547160	HX 2			LOVEJOY INDPT SCH DIST TEX.....		2,840,000	2,840,000	2,772,181	2,791,894	1,666		1,666		2,793,560		46,440	46,440	131,350	02/15/2027.	
564096	TE 5			MANOR TEX INDPT SCH DIST.....		2,140,000	2,140,000	2,140,000	2,140,000			0		2,140,000				107,000	08/01/2027.	
564096	US 2			MANOR TEX INDPT SCH DIST.....		520,000	520,000	520,000	520,000			0		520,000				26,000	08/01/2027.	
564096	VD 4			MANOR TEX INDPT SCH DIST.....		380,000	380,000	380,000	380,000			0		380,000				19,633	08/01/2027.	
597783	WW 5			MIDLAND TEX INDPT SCH DIST.....		1,000,000	1,000,000	998,650	999,115	6		6		999,121		879	879	25,000	02/15/2027.	
603109	JD 2			MINERAL WELLS TEX INDPT SCH DI.....		916,458	875,000	881,571	876,764	(729)		(729)		876,035		40,423	40,423	56,024	02/15/2031.	
603109	JD 2			MINERAL WELLS TEX INDPT SCH DI.....		395,467	395,000	397,966	395,796	(329)		(329)		395,467				25,291	02/15/2031.	
613910	MG 0			MONTGOMERY CNTY TEX MUN UTIL D.....		2,000,000	2,000,000	1,967,520	1,975,053	185		185		1,975,238		24,762	24,762	47,500	03/01/2029.	
796720	JB 7			SAN BERNARDINO CALIF CMNTY COL.....		3,061,740	3,000,000	3,022,470	3,021,131	(950)		(950)		3,020,181		41,559	41,559	112,000	08/01/2033.	
969268	CP 4			WILLIAM S HART CALIF UN HIGH S.....		4,387,500	4,500,000	4,521,060	4,519,545	(883)		(883)		4,518,662		(131,162)	(131,162)	162,750	08/01/2038.	
2499999	<b>Total - Bonds - U.S. Political Subdivisions of States.....</b>					47,697,968	47,630,000	47,531,889	47,479,827	0	(12,619)	0	(12,619)	0	47,467,209	0	230,759	230,759	1,836,711	XXX
<b>Bonds - U.S. Special Revenue and Special Assessment</b>																				
011842	MY 4			ALASKA ST INTL ARPTS AMT.....		1,115,000	1,115,000	1,108,199	1,111,001	171		171		1,111,172		3,828	3,828	39,799	10/01/2022.	
011903	CK 5			ALASKA INDL DEV & EXPT AUTH.....		4,450,000	4,450,000	4,456,275	4,450,000			0		4,450,000				180,472	12/01/2030.	
05921P	AU 3			BALTIMORE MD CONVENTION CTR HO.....		2,035,660	2,000,000	1,994,100	1,712,120	283,280		151	283,431	1,995,551		40,109	40,109	104,522	09/01/2030.	
073693	AY 9			BEACON TRADEPORT CMNTY DEV DIS.....		1,630,000	1,630,000	1,620,992	1,624,401	289		289		1,624,690		5,310	5,310	63,004	05/01/2022.	
098792	AK 0			BOONE CNTY KY 4.700% 01/01/28.....		3,041,040	3,000,000	3,014,000	3,002,539	(129)		(129)		3,002,410		38,630	38,630	81,467	01/01/2028.	
111371	AP 5			BROADVIEW ILL 5.375% 07/01/15.....		335,000	335,000	330,514	334,398	195		195		334,593		407	407	18,006	07/01/2015.	
130684	PM 9			CALIFORNIA ST PUB WKS BRD LEAS.....		1,550,000	1,550,000	1,532,174	1,534,483	671		671		1,535,154		14,846	14,846	73,625	11/01/2027.	
155839	AV 5			CENTRAL WASH 5.000% 05/01/28.....		1,450,000	1,450,000	1,447,578	1,447,952	33		33		1,447,984		2,016	2,016	36,250	05/01/2028.	
160853	QW 0			CHARLOTTE-MECKLENBERG HOSP AUT.....		4,454,333	4,395,000	4,412,316	4,410,153	(1,039)		(1,039)		4,409,114		45,218	45,218	193,380	01/15/2035.	
167562	GB 7			CHICAGO IL MIDWAY ARPT FSA.....		630,000	630,000	632,585	630,000					630,000				33,184	01/01/2026.	
20774U	ET 8			CONNECTICUT ST HEALTH & EDL FA.....		1,033,310	1,000,000	1,003,840	1,001,138	(351)		(351)		1,000,787		32,523	32,523	65,139	07/01/2031.	
23825E	DC 5			DAUPHIN CNTY PA GEN AUTH.....		4,928,150	5,000,000	4,960,380	4,961,584	682		682		4,962,266		(34,116)	(34,116)	144,444	06/01/2036.	
249182	FK 7			DENVER COLO CITY & CNTY ARPT.....		2,978,808	2,800,000	2,926,084	2,913,269	(8,825)		(8,825)		2,904,444		74,364	74,364	111,067	11/15/2031.	

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	F o r e i 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
249182 FM 3	DENVER COLO CITY & CNTY ARPT.....		10/16/2014	UBS SECURITIES.....		2,523,491	2,490,000	2,470,429	2,470,925			390	390		2,471,315		52,176	52,176	92,960	11/15/2037.
25483V NK 6	DISTRICT COLUMBIA REV 4.250% 10/01/34.....		10/16/2014	CREWS & ASSOCIATES INC.....		2,674,600	2,500,000	2,632,950	2,624,120			(8,676)	(8,676)		2,615,444		59,156	59,156	112,153	10/01/2034.
270602 KL 8	EAST BATON ROUGE LA MTG FIN AU GNMA.....		10/01/2014	Call 100.0000.....		230,000	230,000	230,000	230,000			0	0		230,000		0	0	11,180	10/01/2033.
34073N Q4 5	FLORIDA HSG FIN CORP 5.100% 07/01/31.....		07/01/2014	Call 100.0000.....		55,000	55,000	55,000	55,000			0	0		55,000		0	0	1,913	07/01/2031.
346668 DJ 2	FORSYTH MONT POLLUTION CTL REV.....		10/21/2014	BARCLAYS BANK PLC.....		8,199,680	8,000,000	8,000,000	8,000,000			0	0		8,000,000		199,680	199,680	367,111	03/01/2031.
373506 AU 8	GEORGIA ST ENVIRONMENTAL LN.....		12/15/2014	Call 100.0000.....		605,000	605,000	605,000	605,000			0	0		605,000		0	0	25,796	03/15/2031.
38020Y AV 3	GOAT HILL PPTYS WASH LEASE.....		12/01/2014	Call 100.0000.....		4,010,000	4,010,000	4,025,358	4,011,717			(1,717)	(1,717)		4,010,000		0	0	190,475	12/01/2028.
394374 AA 0	GREENE CNTY GA DEV AUTH.....		08/18/2014	BANK OF AMERICA.....		2,122,259	2,085,000	2,031,478	2,032,896			1,018	1,018		2,033,914		88,345	88,345	63,940	11/15/2034.
396080 GG 2	GREENVILLE HOSP SYS S C AMBAC.....		04/01/2014	Call 100.0000.....		1,145,000	1,145,000	1,122,031	1,130,200			246	246		1,130,446		14,554	14,554	22,661	05/01/2025.
414009 GP 9	HARRIS CNTY TEX CULTURAL ED FA.....		08/18/2014	MORGAN STANLEY & CO.....		5,017,950	5,000,000	4,875,850	4,878,867			2,203	2,203		4,881,070		136,880	136,880	144,444	12/01/2035.
414009 HC 7	HARRIS CNTY TEX CULTURAL ED FA.....		08/18/2014	BANK OF AMERICA.....		5,089,800	5,000,000	5,000,000	5,000,000			0	0		5,000,000		89,800	89,800	144,444	12/01/2031.
442397 HL 2	HOUSTON TEX HSG FIN CORP.....		06/01/2014	Call 100.0000.....		165,000	165,000	165,000	165,000			0	0		165,000		0	0	4,908	08/01/2030.
442397 HN 8	HOUSTON TEX HSG FIN CORP.....		06/01/2014	Call 100.0000.....		140,000	140,000	140,000	140,000			0	0		140,000		0	0	4,140	08/01/2037.
45129T PA 9	IDAHO HOUSING AND FINANCE ASSO.....		01/01/2014	Call 100.0000.....		35,000	35,000	35,000	35,000			0	0		35,000		0	0	989	01/01/2029.
45201Y SE 8	ILLINOIS HSG DEV AUTH 5.100% 08/01/31.....		08/01/2014	Call 100.0000.....		95,000	95,000	95,000	95,000			0	0		95,000		0	0	2,678	08/01/2031.
45203H LF 7	ILLINOIS ST FIN AUTH REVENUE.....		08/18/2014	MORGAN STANLEY & CO.....		4,858,500	5,000,000	4,966,150	4,967,432			776	776		4,968,208		(109,708)	(109,708)	153,333	05/15/2032.
45504R ES 1	INDIANA ST DEV FIN AUTH 2004.....		07/01/2014	Call 100.0000.....		4,215,000	4,215,000	4,170,447	4,186,646			1,032	1,032		4,187,677		27,323	27,323	216,019	07/01/2024.
462590 JH 4	IOWA STUDENT LN LIQUIDITY CORP.....		12/01/2014	Call 100.0000.....		580,000	580,000	580,000	580,000			0	0		580,000		0	0	22,525	12/01/2023.
46613P FW 1	JEA FLA WTR & SWR SYS FGIC.....		07/28/2014	Call 100.0000.....		5,265,000	5,265,000	5,178,229	5,206,801			2,475	2,475		5,209,276		55,724	55,724	184,604	10/01/2024.
489725 BJ 9	KENNEWICK WASH 4.750% 12/01/25.....		05/08/2014	Call 100.0000.....		415,000	415,000	412,882	413,121			42	42		413,163		1,837	1,837	8,597	12/01/2025.
51378P ER 8	LANCASTER CALIF FING AUTH.....		10/15/2014	WH MELL.....		1,574,414	1,560,000	1,541,789	1,544,066			649	649		1,544,715		29,700	29,700	90,361	02/01/2028.
52349M ET 5	LEE CNTY FLA INDL DEV AUTH.....		11/01/2014	Call 100.0000.....		2,500,000	2,500,000	2,539,375	2,504,020			(4,020)	(4,020)		2,500,000		0	0	125,000	11/01/2028.
52480R CE 8	LEHIGH CNTY PA GEN PURP AUTH R.....		08/18/2014	GOLDMAN SACHS & CO.....		4,970,600	5,000,000	4,992,150	4,992,180			125	125		4,992,305		(21,705)	(21,705)	161,111	11/01/2036.
544587 WX 2	LOS ANGELES CALIF MUNI IMPT CO.....		07/01/2014	CITIGROUP GLOBAL MARKETS INC.....		2,048,560	2,000,000	1,970,460	1,971,441			363	363		1,971,805		76,755	76,755	76,500	03/01/2037.
54473E PT 5	LOS ANGELES CNTY CALIF PUB WKS.....		07/01/2014	MORGAN STANLEY & CO.....		4,934,500	5,000,000	4,976,350	4,977,889			295	295		4,978,184		(43,684)	(43,684)	186,667	08/01/2037.
546398 P7 7	LOUISIANA PUB FACS AUTH.....		01/24/2014	RAYMOND JAMES & ASSOC. INC.....		2,870,777	2,645,000	2,750,932	2,731,494			(720)	(720)		2,730,774		140,003	140,003	45,516	10/01/2031.
546596 JY 4	LOUISVILLE & JEFFERSON CNTY KY AMT.....		07/26/2014	Call 100.0000.....		2,130,000	2,130,000	2,179,167	2,130,000			0	0		2,130,000		0	0	119,591	07/01/2022.
54811G JU 5	LOWER COLORADO RIVER AUTHORIT.....		08/15/2014	Tax Free Exchange.....		14,827	15,000	14,818	14,822			5	5		14,827		0	0	534	05/15/2029.
57563R JP 5	MASSACHUSETTS EDL FING AUTH.....		07/01/2014	Call 100.0000.....		480,000	480,000	474,216	474,802			68	68		474,870		5,130	5,130	20,075	07/01/2027.
57563R JQ 3	MASSACHUSETTS EDL FING AUTH.....		07/01/2014	Call 100.0000.....		240,000	240,000	238,320	238,472			18	18		238,490		1,510	1,510	10,266	07/01/2028.
57586N GY 1	MASSACHUSETTS ST HSG FIN AGY.....		12/01/2014	Call 100.0000.....		1,475,000	1,475,000	1,475,000	1,475,000			0	0		1,475,000		0	0	52,433	12/01/2033.
57586P SG 7	MASSACHUSETTS ST HSG FIN AGY.....		12/14/2014	Call 100.0000.....		300,000	300,000	300,000	300,000			0	0		300,000		0	0	10,449	12/01/2033.
59259Y C9 8	METROPOLITAN TRANS AUTH N Y.....		10/16/2014	MORGAN STANLEY & CO.....		6,334,020	6,000,000	5,966,640	5,967,091			887	887		5,967,978		366,042	366,042	224,000	11/15/2033.
59333P FE 3	MIAMI INTL ARPT AMT 4.625% 10/01/22.....		04/15/2014	Call 100.0000.....		2,160,000	2,160,000	2,146,362	2,151,436			230	230		2,151,666		8,334	8,334	53,835	10/01/2022.
59333P FF 0	MIAMI INTL ARPT AMT 4.700% 10/01/23.....		04/15/2014	Call 100.0000.....		1,020,000	1,020,000	1,020,000	1,020,000			0	0		1,020,000		0	0	25,834	10/01/2023.
59333P FG 8	MIAMI INTL ARPT AMT 4.750% 10/01/24.....		04/15/2014	Call 100.0000.....		1,110,000	1,110,000	1,110,821	1,110,000			0	0		1,110,000		0	0	28,413	10/01/2024.
59334P DZ 7	MIAMI-DADE CNTY FLA TRANSIT SA.....		10/16/2014	MORGAN STANLEY & CO.....		7,879,875	7,500,000	7,678,875	7,656,970			(12,880)	(12,880)		7,644,090		235,785	235,785	391,667	07/01/2032.
603797 WE 7	MINNEAPOLIS ST PAUL MINN HSG F.....		02/01/2014	Call 100.0000.....		27,180	27,180	27,180	27,180			0	0		27,180		0	0	170	12/01/2037.
60416Q DK 7	MINNESOTA ST HSG FIN AGY.....		11/01/2014	Call 100.0000.....		60,000	60,000	60,000	60,000			0	0		60,000		0	0	3,388	01/01/2031.
60636X RG 0	MISSOURI ST HSG DEV COMMN.....		12/19/2014	Call 100.0000.....		140,000	140,000	140,000	140,000			0	0		140,000		0	0	7,732	09/01/2030.
60636X RJ 4	MISSOURI ST HSG DEV COMMN.....		12/19/2014	Call 100.0000.....		145,000	145,000	145,000	145,000			0	0		145,000		0	0	8,123	03/01/2036.
60637A CK 6	MISSOURI ST HEALTH & EDL FACS.....		08/18/2014	STIFEL NICOLAUS & CO. INC.....		2,085,313	2,110,000	2,094,281	2,094,901			371	371		2,095,272		(9,959)	(9,959)	83,125	02/15/2032.
60637A CM 2	MISSOURI ST HEALTH & EDL FACS.....		08/18/2014	RAYMOND JAMES & ASSOC. INC.....		1,702,289	1,695,000	1,688,457	1,688,590			107	107		1,688,697		13,591	13,591	71,084	02/15/2037.

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 releas e	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
60637A	DZ 2 MISSOURI ST HEALTH & EDL FACS.....		08/18/2014	SAMUEL A. RAMIREZ.....		1,990,600	2,000,000	1,980,560	1,981,064		403		403		1,981,467		9,133	9,133	61,333	11/15/2033.
61685P	BR 8 MORENO VALLEY CALIF PUB FIN AU.....		11/21/2014	Call 101.0000.....		2,020,000	2,000,000	1,985,260	1,988,620		447		447		1,989,067		30,933	30,933	95,000	11/01/2029.
641486	AE 5 NEVADASTATE OF FGIC 4.500% 04/01/27.....		04/01/2014	Call 100.0000.....		1,500,000	1,500,000	1,500,000	1,500,000				0		1,500,000			0	33,750	04/01/2027.
641486	AS 4 NEVADASTATE OF 4.800% 04/01/28.....		10/01/2014	Call 100.0000.....		1,000,000	1,000,000	995,790	996,903		116		116		997,018		2,982	2,982	48,000	04/01/2028.
644614	Z9 3 NEW HAMPSHIRE HLTH & ED FAC AU.....		08/18/2014	HUBERT J. SIMS & CO.....		2,008,100	2,000,000	2,061,360	2,056,602		(3,557)		(3,557)		2,053,045		(44,945)	(44,945)	71,111	10/01/2033.
646080	KU 4 NEW JERSEY ST HIGHER ED ASSIST.....		07/01/2014	Call 100.0000.....		105,000	105,000	103,815	104,003		5		5		104,008		992	992	938	12/01/2026.
647200	KM 5 NEW MEXICO MTG FIN AUTH.....		01/01/2014	Call 100.0000.....		40,000	40,000	40,000	40,000				0		40,000			0	1,000	01/01/2037.
64970K	ES 2 NEW YORK CITY MUNICIPAL WATER 2004C.....		06/15/2014	Call 100.0000.....		1,630,000	1,630,000	1,633,955	1,630,280		(280)		(280)		1,630,000			0	36,675	06/15/2025.
64988P	R2 4 NEW YORK ST MORTGAGE AGENCY.....		09/18/2014	Call 100.0000.....		1,060,000	1,060,000	1,060,000	1,060,000				0		1,060,000			0	48,324	10/01/2030.
64988P	VW 2 NEW YORK ST MORTGAGE AGENCY.....		11/24/2014	Call 100.0000.....		7,500,000	7,500,000	7,370,850	7,383,961		4,886		4,886		7,388,847		111,153	111,153	421,605	10/01/2028.
65820H	D6 7 NORTH CAROLINA MED CARE COMMN.....		08/18/2014	BANK OF AMERICA.....		5,449,300	5,000,000	4,971,750	4,973,935		478		478		4,974,413		474,887	474,887	180,556	06/01/2034.
65821F	DH 6 NORTH CAROLINA HSG FIN AGY HOM.....		06/01/2014	Call 100.0000.....		480,000	480,000	480,000	480,000				0		480,000			0	20,010	07/01/2035.
67756A	TZ 9 OHIO ST HIGHER EDL FAC COMMN.....		10/16/2014	CREWS & ASSOCIATES INC.....		3,161,235	2,975,000	3,120,091	3,108,745		(10,497)		(10,497)		3,098,248		62,987	62,987	105,778	12/01/2032.
67756A	8A 3 OHIO ST HIGHER EDL FAC COMMN.....		10/16/2014	CREWS & ASSOCIATES INC.....		1,058,190	1,000,000	1,044,520	1,041,043		(3,215)		(3,215)		1,037,828		20,362	20,362	35,556	12/01/2033.
67886M	CM 9 OKLAHOMA HSG FIN AGY 4.750% 03/01/38.....		09/01/2014	Call 100.0000.....		475,000	475,000	475,000	475,000				0		475,000			0	13,894	03/01/2038.
67886P	LG 1 OKLAHOMA HSG FIN AGY 4.850% 09/01/37.....		09/01/2014	Call 100.0000.....		195,000	195,000	195,000	195,000				0		195,000			0	6,305	09/01/2037.
68450L	CG 8 ORANGE CNTY FLA HEALTH FACS AU.....		02/27/2014	ZIEGLER SECURITIES INC.....		948,260	1,000,000	980,000	980,988		116		116		981,105		(32,845)	(32,845)	17,531	10/01/2032.
708793	JM 7 PENNSYLVANIA HSG FIN AGY.....		10/01/2014	Call 100.0000.....		15,000	15,000	15,000	15,000				0		15,000			0	705	10/01/2025.
708793	NC 4 PENNSYLVANIA HSG FIN AGY.....		04/01/2014	Call 100.0000.....		50,000	50,000	49,625	49,666		3		3		49,669		331	331	1,188	04/01/2031.
708796	L4 7 PENNSYLVANIA HSG FIN AGY.....		10/01/2014	Call 100.0000.....		230,000	230,000	230,000	230,000				0		230,000			0	10,005	04/01/2035.
70917N	5S 9 PENNSYLVANIA HIGHER EDUCATION.....		10/15/2014	DA DAVIDSON.....		6,159,548	6,090,000	6,090,000	6,090,000				0		6,090,000		69,548	69,548	357,026	07/01/2028.
717868	BM 4 PHILADELPHIA PA REDEV AUTH FIN AMT.....		11/21/2014	Call 100.0000.....		1,135,000	1,135,000	1,135,000	1,135,000				0		1,135,000			0	54,622	12/01/2020.
735439	JU 6 PORT TACOMA WASH AMT 5.050% 12/01/24.....		12/01/2014	Call 100.0000.....		2,000,000	2,000,000	1,994,800	1,996,708		212		212		1,996,921		3,079	3,079	101,000	12/01/2024.
74176H	AR 6 PRINCE WILLIAM CNTY VA INDL DE.....		08/18/2014	CITIGROUP GLOBAL MARKETS INC.....		5,090,800	5,000,000	5,067,000	5,063,102		(3,890)		(3,890)		5,059,213		31,587	31,587	161,111	11/01/2033.
762197	KB 6 RHODE ISLAND HEALTH & EDUCATIO.....		10/16/2014	REDCHIP REVUE.....		2,105,140	2,000,000	2,038,480	2,032,757		(2,709)		(2,709)		2,030,047		75,093	75,093	71,111	06/01/2031.
762212	Q8 4 RHODE ISLAND HSG & MTG FIN COR.....		10/31/2014	Call 100.0000.....		325,000	325,000	325,000	325,000				0		325,000			0	15,327	10/01/2035.
762242	YS 8 RHODE ISLAND HEALTH & EDUCATIO.....		12/05/2014	Call 100.0000.....		680,000	680,000	674,737	679,314		324		324		679,637		363	363	42,316	07/01/2015.
762315	HH 5 RHODE ISLAND ST STUDENT LN AUT.....		12/01/2014	Call 100.0000.....		1,840,000	1,840,000	1,844,337	1,842,513		(260)		(260)		1,842,253		(2,253)	(2,253)	63,531	12/01/2036.
79765D	A7 5 SAN FRANCISCO CITY & CNTY CA C.....		07/01/2014	CITIGROUP GLOBAL MARKETS INC.....		1,625,472	1,600,000	1,596,000	1,596,131		70		70		1,596,201		29,271	29,271	49,067	04/01/2033.
798055	HT 9 SAN JACINTO TEX RIVER AUTHORITY.....		10/01/2014	Call 100.0000.....		2,490,000	2,490,000	2,489,851	2,489,862		5		5		2,489,868		132	132	120,765	10/01/2027.
804833	ES 6 SAVANNAH GA HOSP AUTH REV RDIAN.....		01/01/2014	Call 100.0000.....		5,250,000	5,250,000	5,207,790	5,221,289				0		5,221,289		28,711	28,711	131,250	07/01/2026.
81757E	AV 6 SERVICE CTR RELOCATION INC TEX.....		03/01/2014	Call 100.0000.....		1,265,000	1,265,000	1,253,552	1,254,891		75		75		1,254,966		10,034	10,034	30,834	03/01/2029.
821858	CF 2 SHELBY N C 4.625% 05/01/29.....		05/01/2014	Call 100.0000.....		2,000,000	2,000,000	1,949,860	1,962,368		559		559		1,962,927		37,073	37,073	46,250	05/01/2029.
833102	VP 8 SNOHOMISH CNTY WASH PUB UTIL D 2004.....		06/01/2014	Call 100.0000.....		2,630,000	2,630,000	2,635,230	2,630,304		(304)		(304)		2,630,000			0	62,463	12/01/2025.
833102	VQ 6 SNOHOMISH CNTY WASH PUB UTIL D 2004.....		06/01/2014	Call 100.0000.....		3,000,000	3,000,000	3,000,000	3,000,000				0		3,000,000			0	71,250	12/01/2026.
837542	AR 0 SOUTH DAKOTA BRD REGTS HSG & A.....		10/01/2014	Call 100.0000.....		2,285,000	2,285,000	2,285,000	2,285,000				0		2,285,000			0	110,823	04/01/2029.
843146	P9 6 SOUTHERN ILL UNIV 4.800% 04/01/28.....		04/01/2014	Call 100.0000.....		2,300,000	2,300,000	2,300,000	2,300,000				0		2,300,000			0	55,200	04/01/2028.
869398	AW 7 SUTTER BUTTE CALIF FLOOD AGY.....		07/01/2014	MORGAN STANLEY & CO.....		7,205,279	7,350,000	7,257,317	7,258,212		1,127		1,127		7,259,340		(54,061)	(54,061)	225,400	10/01/2038.
875282	BE 4 TAMPA FLA 4.000% 09/01/33.....		10/16/2014	CREWS & ASSOCIATES INC.....		1,574,259	1,500,000	1,502,415	1,502,130		(169)		(169)		1,501,962		72,288	72,288	68,333	09/01/2033.
886640	HR 5 TIFT CNTY GA HOSP AUTH.....		10/16/2014	RAYMOND JAMES & ASSOC. INC.....		1,312,788	1,250,000	1,281,775	1,279,135		(2,260)		(2,260)		1,276,875		35,913	35,913	44,444	12/01/2033.
917436	AW 7 UTAH HSG CORP -UTAH ST HSG FIN.....		01/01/2014	Call 100.0000.....		65,000	65,000	65,000	65,000				0		65,000			0	1,820	07/01/2023.
917436	W3 7 UTAH HSG CORP -UTAH ST HSG FIN.....		07/01/2014	Call 100.0000.....		1,415,000	1,415,000	1,415,000	1,415,000				0		1,415,000			0	44,505	07/01/2034.

E14.2

## 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 o r e i 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.							
923078 AU 3	VENTURA CNTY CALIF PUB FING AU .....		07/01/2014	SUNTRUST CAPITOL MARKETS.....		2,048,960	2,000,000	2,067,940	2,062,974				(3,166)		(3,166)	2,059,808		(10,848)	(10,848)	54,667	11/01/2033.
924195 2K 5	VERMONT HSG FIN AGY 4.850% 11/01/36.....		11/01/2014	Call 100.0000.....		235,000	235,000	235,000	235,000						0	235,000			0	7,396	11/01/2036.
927676 KU 9	VIRGIN ISLANDS PUB FIN AUTH RDIAN.....		12/01/2014	Call 100.0000.....		1,895,000	1,895,000	1,895,000	1,895,000						0	1,895,000			0	110,542	10/01/2026.
92812Q KC 0	VIRGINIA ST HSG DEV AUTH.....		12/04/2014	Call 100.0000.....		2,485,000	2,485,000	2,475,731	2,477,826				265		265	2,478,091		6,909	6,909	115,889	12/01/2030.
92812U HE 1	VIRGINIA ST HSG DEV AUTH.....		01/01/2014	Call 100.0000.....		2,500,000	2,500,000	2,500,000	2,500,000						0	2,500,000			0	58,750	07/01/2031.
93978K 5N 4	WASHINGTON STATE HOUSING FINAN.....		12/22/2014	Call 100.0000.....		1,645,000	1,645,000	1,645,000	1,645,000						0	1,645,000			0	73,032	06/01/2036.
93978K 6A 1	WASHINGTON STATE HOUSING FINAN.....		12/22/2014	Call 100.0000.....		825,000	825,000	825,000	825,000						0	825,000			0	34,714	12/01/2035.
97689P 3S 5	WISCONSIN HSG & ECONOMIC DEV A.....		09/01/2014	Call 100.0000.....		405,000	405,000	405,000	405,000						0	405,000			0	14,455	09/01/2037.
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments.....					219,982,858	217,412,180	217,509,425	217,136,443	283,280	(46,081)	0	237,199	0	217,373,644	0	2,609,213	2,609,213	8,322,257	XXX	
8399997	Total - Bonds - Part 4.....					279,310,826	276,672,180	276,701,829	276,204,471	283,280	(64,818)	0	218,462	0	276,422,936	0	2,887,889	2,887,889	10,613,660	XXX	
8399998	Total - Bonds - Summary Item from Part 5.....					34,589,170	34,586,134	35,004,771			(415,718)		(415,718)		34,589,055		115	115	702,231	XXX	
8399999	Total - Bonds.....					313,899,996	311,258,314	311,706,600	276,204,471	283,280	(480,536)	0	(197,256)	0	311,011,991	0	2,888,004	2,888,004	11,315,891	XXX	
9999999	Total - Bonds, Preferred and Common Stocks.....					313,899,996	XXX	311,706,600	276,204,471	283,280	(480,536)	0	(197,256)	0	311,011,991	0	2,888,004	2,888,004	11,315,891	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		For ei gn	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
<b>Bonds - U.S. Special Revenue and Special Assessment</b>																					
3138WP	JC	9		07/24/2014	FANNIE MAE 2.500% 04/01/28		MORGAN STANLEY & CO	930,485	943,570	930,485	930,485		(13,085)		(13,085)				0	5,143	1,809
3138WP	JE	5		06/30/2014	FANNIE MAE 2.500% 04/01/28		CITIGROUP GLOBAL MARKETS INC	965,713	981,707	965,713	965,713		(15,995)		(15,995)				0	6,071	1,073
3138XW	EM	6		09/04/2014	FANNIE MAE 2.500% 06/01/29		CS FIRST BOSTON NZ	521,936	527,767	521,936	521,936		(5,831)		(5,831)				0	2,070	544
54811G	PQ	7		08/15/2014	LOWER COLORADO RIVER AUTHORIT		Tax Free Exchange	10,000	9,884	10,000	9,885				0			115	115	143	119
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments							2,428,134	2,462,928	2,428,134	2,428,019	0	(34,911)	0	(34,911)	0	0	115	115	13,427	3,545
<b>Bonds - Industrial and Miscellaneous</b>																					
209615	CA	9		06/30/2014	CONSOLIDATED NATURAL GAS COMPA		CAPITAL CONTRIBUTION	4,853,000	4,944,431	4,853,000	4,853,000		(91,431)		(91,431)				0	121,325	19,547
68233J	AW	4		07/23/2014	ONCOR ELECTRIC DELIVERY CO LLC		BARCLAYS BANK PLC	6,000,000	6,003,180	6,003,036	6,003,036		(144)		(144)				0	79,550	26,875
136385	AF	8		06/30/2014	CANADIAN NATURAL RESOURCES LTD	A	CAPITAL CONTRIBUTION	4,283,000	4,359,876	4,283,000	4,283,000		(76,876)		(76,876)				0	104,934	16,906
980236	AJ	2		06/30/2014	WOODSIDE FIN LTD 4.500% 11/10/14	F	CAPITAL CONTRIBUTION	17,022,000	17,234,356	17,022,000	17,022,000		(212,356)		(212,356)				0	382,995	106,388
3899999	Total - Bonds - Industrial and Miscellaneous							32,158,000	32,541,843	32,161,036	32,161,036	0	(380,807)	0	(380,807)	0	0	0	0	688,804	169,716
8399998	Total - Bonds							34,586,134	35,004,771	34,589,170	34,589,055	0	(415,718)	0	(415,718)	0	0	115	115	702,231	173,261
9999999	Total - Bonds, Preferred and Common Stocks							35,004,771	34,589,170	34,589,055	34,589,055	0	(415,718)	0	(415,718)	0	0	115	115	702,231	173,261

## 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 Securities Valuation 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
<b>Common Stocks - Investment Subsidiary</b>									
02583@ 10 9	Ameriprise Auto and Home Insurance Agency.....			2ciB2	NO		1,631,667	100,000	100.0
03076C 10 6	Ameriprise Insurance Company.....		12504	2ciB1	NO		45,083,027	3,200,000	100.0
1699999. Total - Common Stocks - Investment Subsidiary.....						.0	46,714,694	XXX	XXX
1899999. Total - Common Stocks.....						.0	46,714,694	XXX	XXX
1999999. Total - Preferred and Common Stock.....						.0	46,714,694	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: \$.000000.

2. Total amount of intangible assets nonadmitted \$.000000.

## 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
<b>NONE</b>					

**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	2	3	4	5	6	7
Depository	Code	Rate of Interest	Amount of Interest Received During Year	Amount of Interest Accrued December 31 of Current Year	Balance	*
<b>Open Depositories</b>						
Wells Fargo Bank..... Minneapolis MN 55474.....					14,053,843	XXX
Wells Fargo Bank..... Minneaplis MN 55474.....					(49,298,556)	XXX
JP Morgan..... New York NY.....					12,181	XXX
0199999. Total - Open Depositories.....	XXX	XXX	0	0	(35,232,532)	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	0	0	(35,232,532)	XXX
0499999. Cash in Company's Office.....	XXX	XXX	XXX	XXX	50	XXX
0599999. Total Cash.....	XXX	XXX	0	0	(35,232,482)	XXX

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

1. January.....	(27,489,635)	4. April.....	(26,321,784)	7. July.....	(33,258,955)	10. October.....	(36,230,497)
2. February.....	(23,770,283)	5. May.....	(34,027,158)	8. August.....	(40,866,415)	11. November.....	(39,840,990)
3. March.....	(28,229,493)	6. June.....	(28,013,131)	9. September.....	(18,989,324)	12. December.....	(35,232,532)

## 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
<b>Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations</b>							
PRUDENTIAL FINANCIAL INC.....		.....12/31/2014		.....01/02/2015	.....9,799,932		.....68
3299999. Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations.....					.....9,799,932	.....0	.....68
3899999. Total - Industrial and Miscellaneous (Unaffiliated).....					.....9,799,932	.....0	.....68
<b>Total Bonds</b>							
7799999. Subtotals - Issuer Obligations.....					.....9,799,932	.....0	.....68
8399999. Subtotals - Bonds.....					.....9,799,932	.....0	.....68
8699999. Total - Cash Equivalents.....					.....9,799,932	.....0	.....68

**SCHEDULE E - PART 3 - SPECIAL DEPOSITS**

States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits for the		All Other Special Deposits	
			Benefit of All Policyholders		5 Book/Adjusting Carrying Value	6 Fair Value
			3 Book/Adjusting Carrying Value	4 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.....	216,748	266,297		
11. Georgia.....GA	B.	Ins code 33-3-8 to 33-3-10.....			25,849	27,309
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.....			103,396	109,234
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.....			217,063	274,109
30. New Hampshire.....NH	B.	Ins code 408.20.....			541,871	665,742
31. New Jersey.....NJ						
32. New Mexico.....NM	B.	Ins code 59a-5-19.....			325,123	399,445
33. New York.....NY						
34. North Carolina.....NC	B.	Ins code 58-5-10.....	325,595	411,164		
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	B.	Ins code 38.2-1045.....			206,792	218,469
48. Washington.....WA						
49. West Virginia.....WV						
50. Wisconsin.....WI	B.	Ins code 601.13.....	2,634,311	3,328,852		
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	3,176,654	4,006,313	1,420,094	1,694,308

**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



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