HEALTH ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2015
OF THE CONDITION AND AFFAIRS OF THE

HealthSpring Life & Health Insurance Company, Inc.

NAIC Group Code 0901 (Current) 0901 (Prior) NAIC Company Code 12902 Employer's ID Number 20-8534298

Organized under the Laws of Texas, State of Domicile or Port of Entry Texas

Country of Domicile United States of America

Licensed as business type: Life, Accident & Health

Is HMO Federally Qualified? Yes [ ] No [X]

Incorporated/Organized 02/27/2007 Commenced Business 02/27/2007

Statutory Home Office 2900 North Loop West, Suite 1300 (Street and Number), Houston , TX, US 77092 (City or Town, State, Country and Zip Code)

Main Administrative Office 530 Great Circle Road (Street and Number)
Nashville , TN, US 37228 (City or Town, State, Country and Zip Code), 615-291-7000 (Area Code) (Telephone Number)

Mail Address 530 Great Circle Road (Street and Number or P.O. Box), Nashville , TN, US 37228 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 530 Great Circle Road (Street and Number)
Nashville , TN, US 37228 (City or Town, State, Country and Zip Code), 615-291-7000 (Area Code) (Telephone Number)

Internet Website Address www.cignahealthspring.com

Statutory Statement Contact Beth Ann Hollingsworth (Name), 615-564-3445 (Area Code) (Telephone Number)
regulatory@healthspring.com (E-mail Address), 615-401-4566 (FAX Number)

OFFICERS

President, Chairman & Chief Executive Officer	Matthew Shawn Morris	Vice President & Secretary	Brent Jason Sanders #
Chief Financial Officer	Ryan Bruce McGroarty	Corporate Medical Director	Dirk Oliver Wales MD

OTHER

Sheffield Hoover Young #, Divisional President	Jay Landon Hurt, Divisional President	Peter Ronald Gardner, Vice President
Kristinn Klunkert Benton, Vice President	Allen Curtis Perez, Vice President	David Bradley Holladay, President, Government Pharmcacy Services
Richard Alan Appel, Compliance Officer	Gregory Nicholas Malone, Appointed Actuary	Scott Ronald Lambert, Vice President & Treasurer
Maureen Hardiman Ryan, Vice President & Assistant Treasurer	Jumana Nadeem Siddiqui, Assistant Treasurer	Kevin James Oleksak, Assistant Secretary
Rhiannon Ashley Bernier, Assistant Secretary	Anna Krishtul, Assistant Secretary	

DIRECTORS OR TRUSTEES

Jay Landon Hurt	Brent Jason Sanders #	Ryan Bruce McGroarty
Peter Ronald Gardner	Sheffield Hoover Young #	

State of Maryland
County of Harford SS:

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

Matthew Shawn Morris President, Chairman and Chief Executive Officer	Ryan Bruce McGroarty Chief Financial Officer	Brent Jason Sanders # Vice President and Secretary

Subscribed and sworn to before me this
________ day of February, 2016

Christina Y. Schneider
Notary Public
October 31, 2016

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

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings 1 Amount	2 Percentage	Admitted Assets as Reported in the Annual Statement 3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage
1. Bonds:						
1.1 U.S. treasury securities	7,370,418	1.920	7,370,418	0	7,370,418	1.920
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies		0.000			0	0.000
1.22 Issued by U.S. government sponsored agencies		0.000			0	0.000
1.3 Non-U.S. government (including Canada, excluding mortgaged-backed securities)	2,700,751	0.704	2,700,751	0	2,700,751	0.704
1.4 Securities issued by states, territories, and possessions and political subdivisions in the U.S. :						
1.41 States, territories and possessions general obligations	847,840	0.221	847,840	0	847,840	0.221
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations	254,181	0.066	254,181	0	254,181	0.066
1.43 Revenue and assessment obligations	3,828,530	0.997	3,828,530	0	3,828,530	0.997
1.44 Industrial development and similar obligations		0.000			0	0.000
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA	6,408	0.002	6,408	0	6,408	0.002
1.512 Issued or guaranteed by FNMA and FHLMC	497,266	0.130	497,266	0	497,266	0.130
1.513 All other		0.000			0	0.000
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA	502,904	0.131	502,904	0	502,904	0.131
1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-backed securities issued or guaranteed by agencies shown in Line 1.521		0.000			0	0.000
1.523 All other		0.000			0	0.000
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	239,334,471	62.353	239,334,471	0	239,334,471	62.353
2.2 Unaffiliated non-U.S. securities (including Canada)	48,457,701	12.625	48,457,701	0	48,457,701	12.625
2.3 Affiliated securities		0.000			0	0.000
3. Equity interests:						
3.1 Investments in mutual funds		0.000			0	0.000
3.2 Preferred stocks:						
3.21 Affiliated		0.000			0	0.000
3.22 Unaffiliated		0.000			0	0.000
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated		0.000			0	0.000
3.32 Unaffiliated		0.000			0	0.000
3.4 Other equity securities:						
3.41 Affiliated		0.000			0	0.000
3.42 Unaffiliated		0.000			0	0.000
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated		0.000			0	0.000
3.52 Unaffiliated		0.000			0	0.000
4. Mortgage loans:						
4.1 Construction and land development		0.000			0	0.000
4.2 Agricultural		0.000			0	0.000
4.3 Single family residential properties		0.000			0	0.000
4.4 Multifamily residential properties		0.000			0	0.000
4.5 Commercial loans		0.000			0	0.000
4.6 Mezzanine real estate loans		0.000			0	0.000
5. Real estate investments:						
5.1 Property occupied by company		0.000	0		0	0.000
5.2 Property held for production of income (including $ 0 of property acquired in satisfaction of debt)		0.000	0		0	0.000
5.3 Property held for sale (including $ 0 property acquired in satisfaction of debt)		0.000	0		0	0.000
6. Contract loans		0.000	0		0	0.000
7. Derivatives		0.000	0		0	0.000
8. Receivables for securities		0.000	0		0	0.000
9. Securities Lending (Line 10, Asset Page reinvested collateral)		0.000	0	XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments	80,034,566	20.851	80,034,566	0	80,034,566	20.851
11. Other invested assets		0.000			0	0.000
12. Total invested assets	383,835,041	100.000	383,835,041	0	383,835,041	100.000

Schedule A - Verification - Real Estate

NONE

Schedule B - Verification - Mortgage Loans

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

NONE

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		273,829,942
2.	Cost of bonds and stocks acquired, Part 3, Column 7		92,169,111
3.	Accrual of discount		140,638
4.	Unrealized valuation increase (decrease):		
	4.1. Part 1, Column 12	(466,119)	
	4.2. Part 2, Section 1, Column 15		
	4.3. Part 2, Section 2, Column 13		
	4.4. Part 4, Column 11	0	(466,119)
5.	Total gain (loss) on disposals, Part 4, Column 19		(2,057)
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		57,223,619
7.	Deduct amortization of premium		4,647,425
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1. Part 1, Column 15	0	
	8.2. Part 2, Section 1, Column 19		
	8.3. Part 2, Section 2, Column 16		
	8.4. Part 4, Column 15	0	0
9.	Deduct current year's other than temporary impairment recognized:		
	9.1. Part 1, Column 14	0	
	9.2. Part 2, Section 1, Column 17		
	9.3. Part 2, Section 2, Column 14		
	9.4. Part 4, Column 13	0	0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)		303,800,471
11.	Deduct total nonadmitted amounts		0
12.	Statement value at end of current period (Line 10 minus Line 11)		303,800,471

SCHEDULE D - SUMMARY BY COUNTRY

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

Description			1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS Governments (Including all obligations guaranteed by governments)	1.	United States	7,461,834	7,465,403	7,471,594	7,382,702
	2.	Canada				
	3.	Other Countries	2,700,751	2,800,000	2,800,000	2,500,000
	4.	Totals	10,162,585	10,265,403	10,271,594	9,882,702
U.S. States, Territories and Possessions (Direct and guaranteed)	5.	Totals	847,840	917,578	883,500	750,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	Totals	254,181	257,383	286,920	250,000
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	4,743,694	4,855,408	4,915,075	4,478,939
Industrial and Miscellaneous and Hybrid Securities (unaffiliated)	8.	United States	239,334,471	238,718,505	246,840,331	232,021,435
	9.	Canada	6,711,828	6,258,253	6,891,480	6,300,000
	10.	Other Countries	41,745,876	41,335,059	43,601,808	39,750,000
	11.	Totals	287,792,175	286,311,817	297,333,619	278,071,435
Parent, Subsidiaries and Affiliates	12.	Totals				
	13.	Total Bonds	303,800,475	302,607,589	313,690,708	293,433,076
PREFERRED STOCKS Industrial and Miscellaneous (unaffiliated)	14.	United States				
	15.	Canada				
	16.	Other Countries				
	17.	Totals	0	0	0	
Parent, Subsidiaries and Affiliates	18.	Totals				
	19.	Total Preferred Stocks	0	0	0	
COMMON STOCKS Industrial and Miscellaneous (unaffiliated)	20.	United States				
	21.	Canada				
	22.	Other Countries				
	23.	Totals	0	0	0	
Parent, Subsidiaries and Affiliates	24.	Totals				
	25.	Total Common Stocks	0	0	0	
	26.	Total Stocks	0	0	0	
	27.	Total Bonds and Stocks	303,800,475	302,607,589	313,690,708	

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 Col. 6 as a % of Line 9.7	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
1. U.S. Governments											
1.1 NAIC 1	39,826,129	1,055,347	6,382,082	3,204	8	47,266,770	12.9	30,584,849	10.4	47,266,770	0
1.2 NAIC 2						0	0.0		0.0		0
1.3 NAIC 3						0	0.0		0.0		0
1.4 NAIC 4						0	0.0		0.0		0
1.5 NAIC 5						0	0.0		0.0		0
1.6 NAIC 6						0	0.0		0.0		0
1.7 Totals	39,826,129	1,055,347	6,382,082	3,204	8	47,266,770	12.9	30,584,849	10.4	47,266,770	0
2. All Other Governments											
2.1 NAIC 1	0	2,700,751	0	0	0	2,700,751	0.7	2,747,809	0.9	0	2,700,751
2.2 NAIC 2						0	0.0		0.0		0
2.3 NAIC 3						0	0.0		0.0		0
2.4 NAIC 4						0	0.0		0.0		0
2.5 NAIC 5						0	0.0		0.0		0
2.6 NAIC 6						0	0.0		0.0		0
2.7 Totals	0	2,700,751	0	0	0	2,700,751	0.7	2,747,809	0.9	0	2,700,751
3. U.S. States, Territories and Possessions etc., Guaranteed											
3.1 NAIC 1	0	0	847,840	0	0	847,840	0.2	1,881,068	0.6	847,840	0
3.2 NAIC 2						0	0.0		0.0		0
3.3 NAIC 3						0	0.0		0.0		0
3.4 NAIC 4						0	0.0		0.0		0
3.5 NAIC 5						0	0.0		0.0		0
3.6 NAIC 6						0	0.0		0.0		0
3.7 Totals	0	0	847,840	0	0	847,840	0.2	1,881,068	0.6	847,840	0
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed											
4.1 NAIC 1	254,181	0	0	0	0	254,181	0.1	1,378,857	0.5	254,181	0
4.2 NAIC 2						0	0.0		0.0		0
4.3 NAIC 3						0	0.0		0.0		0
4.4 NAIC 4						0	0.0		0.0		0
4.5 NAIC 5						0	0.0		0.0		0
4.6 NAIC 6						0	0.0		0.0		0
4.7 Totals	254,181	0	0	0	0	254,181	0.1	1,378,857	0.5	254,181	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed											
5.1 NAIC 1	24,622,478	1,901,851	1,804,655	13,206	0	28,342,190	7.7	6,574,173	2.2	28,342,190	0
5.2 NAIC 2						0	0.0		0.0		0
5.3 NAIC 3						0	0.0		0.0		0
5.4 NAIC 4						0	0.0		0.0		0
5.5 NAIC 5						0	0.0		0.0		0
5.6 NAIC 6						0	0.0		0.0		0
5.7 Totals	24,622,478	1,901,851	1,804,655	13,206	0	28,342,190	7.7	6,574,173	2.2	28,342,190	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.7	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)											
6.1 NAIC 1	4,063,277	20,923,815	57,096,721	5,312,960	0	87,396,773	23.8	79,468,653	27.0	62,933,606	24,463,167
6.2 NAIC 2	22,212,610	77,186,574	88,890,755	9,439,746	0	197,729,685	53.8	168,050,248	57.1	118,653,039	79,076,646
6.3 NAIC 3	454,168	2,480,461	211,873	0	0	3,146,502	0.9	3,655,060	1.2	1,064,989	2,081,513
6.4 NAIC 4						0	0.0		0.0		0
6.5 NAIC 5						0	0.0		0.0		0
6.6 NAIC 6						0	0.0		0.0		0
6.7 Totals	26,730,055	100,590,850	146,199,349	14,752,706	0	288,272,960	78.4	251,173,961	85.3	182,651,634	105,621,326
7. Hybrid Securities											
7.1 NAIC 1						0	0.0		0.0		0
7.2 NAIC 2						0	0.0		0.0		0
7.3 NAIC 3						0	0.0		0.0		0
7.4 NAIC 4						0	0.0		0.0		0
7.5 NAIC 5						0	0.0		0.0		0
7.6 NAIC 6						0	0.0		0.0		0
7.7 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates											
8.1 NAIC 1						0	0.0		0.0		0
8.2 NAIC 2						0	0.0		0.0		0
8.3 NAIC 3						0	0.0		0.0		0
8.4 NAIC 4						0	0.0		0.0		0
8.5 NAIC 5						0	0.0		0.0		0
8.6 NAIC 6						0	0.0		0.0		0
8.7 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.7	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
9. Total Bonds Current Year											
9.1 NAIC 1	(d) 68,766,065	26,581,764	66,131,298	5,329,370	8	166,808,505	45.4	XXX	XXX	139,644,587	27,163,918
9.2 NAIC 2	(d) 22,212,610	77,186,574	88,890,755	9,439,746	0	197,729,685	53.8	XXX	XXX	118,653,039	79,076,646
9.3 NAIC 3	(d) 454,168	2,480,461	211,873	0	0	3,146,502	0.9	XXX	XXX	1,064,989	2,081,513
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	91,432,843	106,248,799	155,233,926	14,769,116	8	(b) 367,684,692	100.0	XXX	XXX	259,362,615	108,322,077
9.8 Line 9.7 as a % of Col. 6	24.9	28.9	42.2	4.0	0.0	100.0	XXX	XXX	XXX	70.5	29.5
10. Total Bonds Prior Year											
10.1 NAIC 1	44,651,372	33,849,817	43,640,829	493,316	75	XXX	XXX	122,635,409	41.7	90,333,284	32,302,125
10.2 NAIC 2	23,382,817	84,116,647	58,041,731	2,509,053	0	XXX	XXX	168,050,248	57.1	77,009,263	91,040,985
10.3 NAIC 3	545,025	2,754,296	355,739	0	0	XXX	XXX	3,655,060	1.2	574,195	3,080,865
10.4 NAIC 4						XXX	XXX	0	0.0		0
10.5 NAIC 5						XXX	XXX	(c) 0	0.0		0
10.6 NAIC 6						XXX	XXX	(c) 0	0.0		0
10.7 Totals	68,579,214	120,720,760	102,038,299	3,002,369	75	XXX	XXX	(b) 294,340,717	100.0	167,916,742	126,423,975
10.8 Line 10.7 as a % of Col. 8	23.3	41.0	34.7	1.0	0.0	XXX	XXX	100.0	XXX	57.0	43.0
11. Total Publicly Traded Bonds											
11.1 NAIC 1	64,772,486	12,721,790	57,148,781	5,001,523	7	139,644,587	38.0	90,333,284	30.7	139,644,587	XXX
11.2 NAIC 2	4,224,808	42,375,057	65,091,501	6,961,672	0	118,653,038	32.3	77,009,263	26.2	118,653,038	XXX
11.3 NAIC 3	0	1,064,989	0	0	0	1,064,989	0.3	574,195	0.2	1,064,989	XXX
11.4 NAIC 4						0	0.0	0	0.0	0	XXX
11.5 NAIC 5						0	0.0	0	0.0	0	XXX
11.6 NAIC 6						0	0.0	0	0.0	0	XXX
11.7 Totals	68,997,294	56,161,836	122,240,282	11,963,195	7	259,362,614	70.5	167,916,742	57.0	259,362,614	XXX
11.8 Line 11.7 as a % of Col. 6	26.6	21.7	47.1	4.6	0.0	100.0	XXX	XXX	XXX	100.0	XXX
11.9 Line 11.7 as a % of Line 9.7, Col. 6, Section 9	18.8	15.3	33.2	3.3	0.0	70.5	XXX	XXX	XXX	70.5	XXX
12. Total Privately Placed Bonds											
12.1 NAIC 1	3,993,579	13,859,974	8,982,517	327,847	1	27,163,918	7.4	32,302,125	11.0	XXX	27,163,918
12.2 NAIC 2	17,987,802	34,811,517	23,799,254	2,478,074	0	79,076,647	21.5	91,040,985	30.9	XXX	79,076,647
12.3 NAIC 3	454,168	1,415,472	211,873	0	0	2,081,513	0.6	3,080,865	1.0	XXX	2,081,513
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	22,435,549	50,086,963	32,993,644	2,805,921	1	108,322,078	29.5	126,423,975	43.0	XXX	108,322,078
12.8 Line 12.7 as a % of Col. 6	20.7	46.2	30.5	2.6	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	6.1	13.6	9.0	0.8	0.0	29.5	XXX	XXX	XXX	XXX	29.5

(a) Includes $ 25,890,036 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ 10,329 current year, $ 5,311 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 $ current year, $ prior year of bonds with 5* designations and $, current year $ 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 $; NAIC 2 $; NAIC 3 $; NAIC 4 $; NAIC 5 $; NAIC 6 $

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 Col. 6 as a % of Line 9.5	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
1. U.S. Governments											
1.1 Issuer Obligations	39,804,936	1,007,554	6,362,864	0	0	47,175,354	12.8	30,328,648	10.3	47,175,354	0
1.2 Residential Mortgage-Backed Securities	21,193	47,794	19,218	3,204	7	91,416	0.0	256,199	0.1	91,416	0
1.3 Commercial Mortgage-Backed Securities						0	0.0		0.0		0
1.4 Other Loan-Backed and Structured Securities						0	0.0		0.0		0
1.5 Totals	39,826,129	1,055,348	6,382,082	3,204	7	47,266,770	12.9	30,584,847	10.4	47,266,770	0
2. All Other Governments											
2.1 Issuer Obligations	0	2,700,751	0	0	0	2,700,751	0.7	2,747,809	0.9	0	2,700,751
2.2 Residential Mortgage-Backed Securities						0	0.0		0.0		0
2.3 Commercial Mortgage-Backed Securities						0	0.0		0.0		0
2.4 Other Loan-Backed and Structured Securities						0	0.0		0.0		0
2.5 Totals	0	2,700,751	0	0	0	2,700,751	0.7	2,747,809	0.9	0	2,700,751
3. U.S. States, Territories and Possessions, Guaranteed											
3.1 Issuer Obligations	0	0	847,840	0	0	847,840	0.2	1,881,068	0.6	847,840	0
3.2 Residential Mortgage-Backed Securities						0	0.0		0.0		0
3.3 Commercial Mortgage-Backed Securities						0	0.0		0.0		0
3.4 Other Loan-Backed and Structured Securities						0	0.0		0.0		0
3.5 Totals	0	0	847,840	0	0	847,840	0.2	1,881,068	0.6	847,840	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed											
4.1 Issuer Obligations	254,181	0	0	0	0	254,181	0.1	1,378,857	0.5	254,181	0
4.2 Residential Mortgage-Backed Securities						0	0.0		0.0		0
4.3 Commercial Mortgage-Backed Securities						0	0.0		0.0		0
4.4 Other Loan-Backed and Structured Securities						0	0.0		0.0		0
4.5 Totals	254,181	0	0	0	0	254,181	0.1	1,378,857	0.5	254,181	0
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed											
5.1 Issuer Obligations	24,349,288	1,412,547	1,665,192	0	0	27,427,027	7.5	4,937,111	1.7	27,427,027	0
5.2 Residential Mortgage-Backed Securities	273,190	489,304	139,462	13,207	0	915,163	0.2	1,382,536	0.5	915,163	0
5.3 Commercial Mortgage-Backed Securities						0	0.0		0.0		0
5.4 Other Loan-Backed and Structured Securities						0	0.0	254,527	0.1		0
5.5 Totals	24,622,478	1,901,851	1,804,654	13,207	0	28,342,190	7.7	6,574,174	2.2	28,342,190	0
6. Industrial and Miscellaneous											
6.1 Issuer Obligations	26,444,626	99,796,437	146,199,349	14,752,706	0	287,193,118	78.1	245,996,228	83.6	182,651,633	104,541,485
6.2 Residential Mortgage-Backed Securities						0	0.0		0.0		0
6.3 Commercial Mortgage-Backed Securities						0	0.0	0	0.0		0
6.4 Other Loan-Backed and Structured Securities	285,429	794,413	0	0	0	1,079,842	0.3	5,177,733	1.8	0	1,079,842
6.5 Totals	26,730,055	100,590,850	146,199,349	14,752,706	0	288,272,960	78.4	251,173,961	85.3	182,651,633	105,621,327
7. Hybrid Securities											
7.1 Issuer Obligations						0	0.0		0.0		0
7.2 Residential Mortgage-Backed Securities						0	0.0		0.0		0
7.3 Commercial Mortgage-Backed Securities						0	0.0		0.0		0
7.4 Other Loan-Backed and Structured Securities						0	0.0		0.0		0
7.5 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates											
8.1 Issuer Obligations						0	0.0		0.0		0
8.2 Residential Mortgage-Backed Securities						0	0.0		0.0		0
8.3 Commercial Mortgage-Backed Securities						0	0.0		0.0		0
8.4 Other Loan-Backed and Structured Securities						0	0.0		0.0		0
8.5 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.5	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
9. Total Bonds Current Year											
9.1 Issuer Obligations	90,853,031	104,917,289	155,075,245	14,752,706	0	365,598,271	99.4	XXX	XXX	258,356,035	107,242,236
9.2 Residential Mortgage-Backed Securities	294,383	537,098	158,680	16,411	7	1,006,579	0.3	XXX	XXX	1,006,579	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	285,429	794,413	0	0	0	1,079,842	0.3	XXX	XXX	0	1,079,842
9.5 Totals	91,432,843	106,248,800	155,233,925	14,769,117	7	367,684,692	100.0	XXX	XXX	259,362,614	108,322,078
9.6 Line 9.5 as a % of Col. 6	24.9	28.9	42.2	4.0	0.0	100.0	XXX	XXX	XXX	70.5	29.5
10. Total Bonds Prior Year											
10.1 Issuer Obligations	64,608,144	117,860,185	101,826,350	2,975,042	0	XXX	XXX	287,269,721	97.6	165,026,705	122,243,016
10.2 Residential Mortgage-Backed Securities	627,811	771,575	211,947	27,327	75	XXX	XXX	1,638,735	0.6	1,638,736	(1)
10.3 Commercial Mortgage-Backed Securities						XXX	XXX	0	0.0	0	0
10.4 Other Loan-Backed and Structured Securities	3,343,259	2,089,001	0	0	0	XXX	XXX	5,432,260	1.8	1,251,301	4,180,959
10.5 Totals	68,579,214	120,720,761	102,038,297	3,002,369	75	XXX	XXX	294,340,716	100.0	167,916,742	126,423,974
10.6 Line 10.5 as a % of Col. 8	23.3	41.0	34.7	1.0	0.0	XXX	XXX	100.0	XXX	57.0	43.0
11. Total Publicly Traded Bonds											
11.1 Issuer Obligations	68,702,910	55,624,739	122,081,602	11,946,785	0	258,356,036	70.3	165,026,705	56.1	258,356,036	XXX
11.2 Residential Mortgage-Backed Securities	294,383	537,097	158,680	16,411	7	1,006,578	0.3	1,638,736	0.6	1,006,578	XXX
11.3 Commercial Mortgage-Backed Securities						0	0.0	0	0.0	0	XXX
11.4 Other Loan-Backed and Structured Securities						0	0.0	1,251,301	0.4	0	XXX
11.5 Totals	68,997,293	56,161,836	122,240,282	11,963,196	7	259,362,614	70.5	167,916,742	57.0	259,362,614	XXX
11.6 Line 11.5 as a % of Col. 6	26.6	21.7	47.1	4.6	0.0	100.0	XXX	XXX	XXX	100.0	XXX
11.7 Line 11.5 as a % of Line 9.5, Col. 6, Section 9	18.8	15.3	33.2	3.3	0.0	70.5	XXX	XXX	XXX	70.5	XXX
12. Total Privately Placed Bonds											
12.1 Issuer Obligations	22,150,121	49,292,550	32,993,643	2,805,921	0	107,242,235	29.2	122,243,016	41.5	XXX	107,242,235
12.2 Residential Mortgage-Backed Securities	0	1	0	0	0	1	0.0	(1)	0.0	XXX	1
12.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	XXX	0
12.4 Other Loan-Backed and Structured Securities	285,429	794,413	0	0	0	1,079,842	0.3	4,180,959	1.4	XXX	1,079,842
12.5 Totals	22,435,550	50,086,964	32,993,643	2,805,921	0	108,322,078	29.5	126,423,974	43.0	XXX	108,322,078
12.6 Line 12.5 as a % of Col. 6	20.7	46.2	30.5	2.6	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	6.1	13.6	9.0	0.8	0.0	29.5	XXX	XXX	XXX	XXX	29.5

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	998	998	0	0	0
2. Cost of short-term investments acquired	16,666,729	16,666,729	0	0	0
3. Accrual of discount	52	52	0	0	0
4. Unrealized valuation increase (decrease)	0				
5. Total gain (loss) on disposals	77	77	0	0	0
6. Deduct consideration received on disposals	16,186,691	16,186,691	0	0	0
7. Deduct amortization of premium	378	378	0	0	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)	480,787	480,787	0	0	0
11. Deduct total nonadmitted amounts	0				
12. Statement value at end of current period (Line 10 minus Line 11)	480,787	480,787	0	0	0

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

Schedule DB - Part A - Verification - Options, Caps, Floors, Collars, Swaps and Forwards

NONE

Schedule DB - Part B - Verification - Futures Contracts

NONE

Schedule DB - Part C - Section 1 - Replication (Synthetic Asset) Transactions (RSATs) Open

NONE

Schedule DB-Part C-Section 2-Reconciliation of Replication (Synthetic Asset) Transactions Open

NONE

Schedule DB - Verification - Book/Adjusted Carrying Value, Fair Value and Potential Exposure of Derivatives

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	20,509,777	20,509,777	0
2. Cost of cash equivalents acquired	1,595,245,848	1,595,245,848	0
3. Accrual of discount	26,650	26,650	0
4. Unrealized valuation increase (decrease)	0		
5. Total gain (loss) on disposals	989	989	0
6. Deduct consideration received on disposals	1,552,379,831	1,552,379,831	0
7. Deduct amortization of premium	0		
8. Total foreign exchange change in book/adjusted carrying value	0		
9. Deduct current year's other than temporary impairment recognized	0		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	63,403,433	63,403,433	0
11. Deduct total nonadmitted amounts	0		
12. Statement value at end of current period (Line 10 minus Line 11)	63,403,433	63,403,433	0

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

Schedule A - Part 1 - Real Estate Owned

NONE

Schedule A - Part 2 - Real Estate Acquired and Additions Made

NONE

Schedule A - Part 3 - Real Estate Disposed

NONE

Schedule B - Part 1 - Mortgage Loans Owned

NONE

Schedule B - Part 2 - Mortgage Loans Acquired and Additions Made

NONE

Schedule B - Part 3 - Mortgage Loans Disposed, Transferred or Repaid

NONE

Schedule BA - Part 1 - Other Long-Term Invested Assets Owned

NONE

Schedule BA - Part 2 - Other Long-Term Invested Assets Acquired and Additions Made

NONE

Schedule BA - Part 3 - Other Long-Term Invested Assets Disposed, Transferred or Repaid

NONE

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
912828-F2-1	US TREASURY N/B	SD			1	2,826,575	101.0600	2,833,722	2,804,000	2,822,796	0	(3,059)	0	0	2.125	2.001	MS	15,140	59,585	10/09/2014	09/30/2021
912828-G6-1	US TREASURY N/B	SD			1	1,009,058	99.6000	996,996	1,001,000	1,007,554	0	(1,504)	0	0	1.500	1.328	MN	1,313	15,015	01/26/2015	11/30/2019
912828-L2-4	US TREASURY N/B	SD			1	550,346	98.8500	543,675	550,000	550,331	0	(15)	0	0	1.875	1.865	FA	3,485	0	09/25/2015	08/31/2022
912828-WY-2	US TREASURY N/B	SD			1	2,993,513	101.8800	2,996,291	2,941,000	2,989,737	0	(3,777)	0	0	2.250	1.935	JJ	27,692	33,086	07/16/2015	07/31/2021
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						7,379,492	XXX	7,370,684	7,296,000	7,370,418	0	(8,355)	0	0	XXX	XXX	XXX	47,630	107,686	XXX	XXX
36295Q-LB-4	GN POOL 677222			2	1	6,418	111.5310	6,901	6,188	6,408	0	(3)	0	0	5.500	4.281	MON	28	340	08/24/2009	08/15/2038
38374M-X5-3	GNR SERIES 2006-17 CLASS KN			2	1	85,684	109.0720	87,818	80,514	85,008	0	(208)	0	0	5.750	3.839	MON	386	4,630	04/23/2010	04/20/2036
0299999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						92,102	XXX	94,719	86,702	91,416	0	(211)	0	0	XXX	XXX	XXX	414	4,970	XXX	XXX
0599999. Total - U.S. Government Bonds						7,471,594	XXX	7,465,403	7,382,702	7,461,834	0	(8,566)	0	0	XXX	XXX	XXX	48,044	112,656	XXX	XXX
14976C-AA-2	CAYMAN ISLANDS GOV'T SERIES 144A		R		1FE	2,800,000	112.0000	2,800,000	2,500,000	2,700,751	0	(47,058)	0	0	5.950	3.716	MN	15,288	148,750	11/06/2013	11/24/2019
0699999. Subtotal - Bonds - All Other Governments - Issuer Obligations						2,800,000	XXX	2,800,000	2,500,000	2,700,751	0	(47,058)	0	0	XXX	XXX	XXX	15,288	148,750	XXX	XXX
1099999. Total - All Other Government Bonds						2,800,000	XXX	2,800,000	2,500,000	2,700,751	0	(47,058)	0	0	XXX	XXX	XXX	15,288	148,750	XXX	XXX
604129-H4-1	MINNESOTA ST			1	1FE	574,970	123.4220	617,109	500,000	559,434	0	(6,819)	0	0	5.000	3.220	FA	10,417	25,000	08/29/2013	08/01/2024
93974C-J4-3	WASHINGTON ST			1	1FE	308,530	120.1880	300,469	250,000	288,406	0	(5,391)	0	0	5.000	2.431	JJ	6,250	12,500	02/14/2012	07/01/2025
1199999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						883,500	XXX	917,578	750,000	847,840	0	(12,210)	0	0	XXX	XXX	XXX	16,667	37,500	XXX	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						883,500	XXX	917,578	750,000	847,840	0	(12,210)	0	0	XXX	XXX	XXX	16,667	37,500	XXX	XXX
815626-FT-8	SEDGWICK CNTY KANS UNI SCH DIS SERIES 2005				1FE	286,920	102.9530	257,383	250,000	254,181	0	(6,159)	0	0	5.000	2.450	MS	4,167	12,500	05/13/2010	09/01/2016
1899999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						286,920	XXX	257,383	250,000	254,181	0	(6,159)	0	0	XXX	XXX	XXX	4,167	12,500	XXX	XXX
2499999. Total - U.S. Political Subdivisions Bonds						286,920	XXX	257,383	250,000	254,181	0	(6,159)	0	0	XXX	XXX	XXX	4,167	12,500	XXX	XXX
485429-LF-9	KANSAS ST DEV FIN AUTH REV SERIES 2011-K			2	1FE	298,328	108.9380	272,344	250,000	271,066	0	(6,946)	0	0	5.000	2.010	JD	1,042	12,500	12/05/2011	12/01/2018
64971W-HE-3	NEW YORK CITY NY TRANSITIONALF				1	59,096	104.5780	57,518	55,000	57,017	0	(1,832)	0	0	5.000	1.571	FA	1,146	2,750	11/12/2014	02/01/2017
64990E-LM-7	NEW YORK ST DORM AUTH ST PERSO				1Z	5,447	104.8590	5,243	5,000	5,166	0	(145)	0	0	5.000	1.992	FA	94	250	01/16/2014	02/15/2017
64990E-WU-7	NEW YORK ST DORM AUTH ST PERSO				1Z	5,302	104.8590	5,243	5,000	5,163	0	(139)	0	0	5.000	2.050	FA	94	250	01/09/2015	02/15/2017
64990E-XF-9	NEW YORK ST DORM AUTH ST PERSO				1FE	257,113	100.5470	251,367	250,000	250,790	0	(6,323)	0	0	5.000	2.362	FA	4,722	12,500	01/09/2015	02/15/2016
64990E-XG-7	NEW YORK ST DORM AUTH ST PERSO				1	832,184	104.7810	822,533	785,000	810,446	0	(21,737)	0	0	5.000	2.060	FA	14,828	39,250	01/09/2015	02/15/2017
735389-QF-8	PORT SEATTLE WASH REV DS 2011B				1FE	282,635	109.2660	273,164	250,000	263,690	0	(4,876)	0	0	5.000	2.851	MS	4,167	12,500	12/02/2011	09/01/2018
914716-WU-5	UNV OF N CAROLINA AT CHARLOTTE SERIES A			1	1FE	1,751,745	114.9690	1,724,531	1,500,000	1,665,193	0	(23,659)	0	0	5.000	3.050	AO	18,750	75,000	03/06/2012	04/01/2029
958697-HN-7	WESTERN MINN MUN PWR AGY MINN Y REV REF BDS 2010B				1FE	500,000	100.0000	500,000	500,000	500,000	0	0	0	0	3.620	3.620	JJ	9,050	18,100	11/17/2010	01/01/2016
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						3,991,850	XXX	3,911,943	3,600,000	3,828,531	0	(65,657)	0	0	XXX	XXX	XXX	53,893	173,100	XXX	XXX
3128CU-MV-5	FG POOL G30372			2	1	33,531	109.1090	34,606	31,717	33,336	0	(65)	0	0	5.000	2.661	MON	132	1,586	10/01/2010	09/01/2027
3128M6-M8-8	FG POOL G04583			2	1	24,454	112.2340	25,572	22,785	24,384	0	(9)	0	0	6.000	2.035	MON	114	1,367	04/29/2010	08/01/2038
3128MB-K7-1	FG POOL G12818			2	1	4,451	107.7190	4,735	4,396	4,435	0	(2)	0	0	6.000	5.413	MON	22	264	10/11/2007	10/01/2022
3128MB-KM-8	FG POOL G12800			2	1	7,373	107.1250	8,064	7,528	7,426	0	11	0	0	5.000	5.627	MON	31	376	10/01/2007	12/01/2021
3128MM-GP-2	FREDDIE MAC POOL G18205			2	1	4,197	107.4060	4,453	4,146	4,180	0	(1)	0	0	6.000	5.508	MON	21	249	10/01/2007	09/01/2022
31335H-5D-1	FG POOL C90844			2	1	79,123	107.6880	82,151	76,286	78,574	0	(80)	0	0	4.500	3.177	MON	286	3,433	12/16/2010	08/01/2024
31371N-SN-6	FN POOL 257125			2	1	59,581	111.3440	61,515	55,248	58,976	0	(201)	0	0	5.500	3.188	MON	253	3,039	07/13/2010	03/01/2028
3137A1-DM-2	FHR SERIES 3707 CLASS CA			2	1	78,458	104.2740	76,092	72,973	76,462	0	(158)	0	0	5.000	2.431	MON	304	3,649	10/08/2010	07/15/2040
31394P-PQ-0	FSPC SERIES T-59 CLASS 1A1			2	1	16,502	114.8630	18,649	16,236	16,426	0	(8)	0	0	6.500	6.212	MON	88	1,055	08/06/2007	10/25/2043
31395W-NJ-2	FHR SERIES 3002 CLASS YD			2	1	68,929	107.2950	70,741	65,932	68,178	0	(215)	0	0	4.500	3.316	MON	247	2,967	04/27/2010	07/15/2025
31397B-6R-7	FHR SERIES 3211 CLASS MH			2	1	157,821	107.5570	158,967	147,799	155,951	0	(474)	0	0	5.000	3.060	MON	616	7,390	07/07/2010	09/15/2026
31398M-4P-8	FNR SERIES 2010-32 CLASS PL			2	1	8,606	100.2620	8,177	8,156	8,184	0	(75)	0	0	5.000	1.930	MON	34	408	08/04/2010	07/25/2039
31398M-ZJ-8	FNR SERIES 2010-23 CLASS AB			2	1	27,331	100.6480	27,603	27,426	27,365	0	6	0	0	2.000	2.088	MON	46	549	02/22/2010	12/25/2018
31398M-ZY-5	FNR SERIES 2010-23 CLASS HA			2	1	30,739	100.6090	31,151	30,962	30,851	0	24	0	0	2.000	2.216	MON	52	619	02/22/2010	10/25/2018
31398R-UL-7	FNR SERIES 2010-54 CLASS PA			2	1	3,628	100.0460	3,444	3,442	3,443	0	(34)	0	0	4.500	1.640	MON	13	155	07/07/2010	04/25/2039
31398W-LZ-5	FHR SERIES 3636 CLASS EB			2	1	31,057	100.7680	31,286	31,047	31,038	0	(4)	0	0	2.000	1.967	MON	52	621	02/16/2010	11/15/2018
31402R-RN-1	FN POOL 735893			2	1	98,084	110.3280	101,446	91,950	97,760	0	(59)	0	0	5.000	2.900	MON	383	4,597	06/29/2011	10/01/2035
31408G-F3-6	FN POOL 850786			2	1	6,676	106.7190	7,143	6,694	6,673	0	(1)	0	0	5.500	5.534	MON	31	368	10/01/2007	01/01/2021
31409A-DR-7	FN POOL 865112			2	1	6,996	106.9690	7,504	7,015	6,992	0	(2)	0	0	5.500	5.539	MON	32	386	10/01/2007	01/01/2021
31413K-AH-4	FN POOL 947408			2	1	10,860	107.7190	11,542	10,715	10,781	0	(39)	0	0	6.000	5.698	MON	54	643	10/11/2007	10/01/2022
31417Y-DV-6	FN POOL MA0115			2	1	114,100	108.5000	117,379	108,184	113,490	0	(83)	0	0	4.500	2.528	MON	406	4,868	08/04/2010	07/01/2029

SCHEDULE D - PART 1

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

1 CUSIP Identification	2 Description	Codes: 3 Code	Codes: 4 Foreign	Codes: 5 Bond Char	6 NAIC Des.	7 Actual Cost	Fair Value: 8 Rate Used to Obtain Fair Value	Fair Value: 9 Fair Value	10 Par Value	11 Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value: 12 Unrealized Valuation Increase/ (Decrease)	Change in Book/Adjusted Carrying Value: 13 Current Year's (Amor- tization) Accretion	Change in Book/Adjusted Carrying Value: 14 Current Year's Other- Than- Temporary Impairment Recognized	Change in Book/Adjusted Carrying Value: 15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Interest: 16 Rate of	Interest: 17 Effective Rate of	Interest: 18 When Paid	Interest: 19 Admitted Amount Due and Accrued	Interest: 20 Amount Received During Year	Dates: 21 Acquired	Dates: 22 Stated Contractual Maturity Date
31417Y-RC-3	FN POOL MA0482			2	1	50,728	106.0940	51,245	48,302	50,258	0	(102)	0	0	4.000	2.470	MON	161	1,932	11/05/2010	08/01/2025
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						923,225	XXX	943,465	878,939	915,163	0	(1,571)	0	0	XXX	XXX	XXX	3,378	40,521	XXX	XXX
3199999. Total - U.S. Special Revenues Bonds						4,915,075	XXX	4,855,408	4,478,939	4,743,694	0	(67,228)	0	0	XXX	XXX	XXX	57,271	213,621	XXX	XXX
001192-AG-8	AGL CAPITAL CORPORATION				2FE	3,579,844	107.5630	3,226,875	3,000,000	3,339,926	0	(89,645)	0	0	5.250	1.991	FA	59,500	157,500	04/11/2013	08/15/2019
00440E-AV-9	ACE INA HOLDINGS			1	1FE	1,993,860	99.6880	1,993,750	2,000,000	1,993,877	0	17	0	0	3.350	3.385	MN	10,794	0	10/27/2015	05/03/2026
00846U-AJ-0	AGILENT TECHNOLOGIES INC			1	2FE	984,380	100.0780	1,000,781	1,000,000	987,627	0	1,375	0	0	3.875	4.067	JJ	17,868	38,750	08/07/2013	07/15/2023
008474-A@-7	AGNICO EAGLE MINES LIMITED SERIES B SENOR NOTES				2	5,374,460	107.8670	5,393,341	5,000,000	5,262,221	0	(53,585)	0	0	6.670	5.278	AO	77,817	333,500	11/06/2013	04/07/2020
01439@-AE-7	ALDI INC. SERIES A SENIOR NOTES				2	2,257,467	104.4250	2,088,492	2,000,000	2,083,798	0	(64,999)	0	0	5.640	2.241	AO	27,260	112,800	04/11/2013	04/04/2017
026874-CY-1	AMERICAN INTL GROUP				2FE	999,370	102.6880	1,026,875	1,000,000	999,413	0	56	0	0	4.125	4.133	FA	15,583	41,250	09/25/2013	02/15/2024
037833-AK-6	APPLE INC	SD			1FE	107,122	97.4380	116,925	120,000	109,840	0	1,183	0	0	2.400	3.729	MN	464	2,880	08/20/2013	05/03/2023
037833-AK-6	APPLE INC				1FE	1,678,238	97.4380	1,831,825	1,880,000	1,720,826	0	18,532	0	0	2.400	3.729	MN	7,269	45,120	08/20/2013	05/03/2023
037833-AS-9	APPLE INC				1FE	4,995,800	103.5940	5,179,687	5,000,000	4,996,242	0	366	0	0	3.450	3.460	MN	26,354	172,500	04/29/2014	05/06/2024
04249@-AD-3	ARMY AND AIR FORCE EXCHANGE SENIOR NOTES			2	1	4,522,141	109.9870	4,458,845	4,053,987	4,450,017	0	(44,102)	0	0	4.950	2.725	MON	8,919	200,672	05/08/2014	10/15/2024
049560-AJ-4	ATMOS ENERGY CORP				1FE	5,394,375	117.2030	4,688,125	4,000,000	4,776,237	0	(231,310)	0	0	8.500	2.196	MS	100,111	340,000	04/11/2013	03/15/2019
05523U-AP-5	BAE SYSTEMS HOLDINGS INC SERIES 144A			1	2FE	2,964,600	99.0000	2,970,000	3,000,000	2,964,709	0	109	0	0	3.850	3.994	JD	6,738	0	12/03/2015	12/15/2025
06406H-CV-9	BANK OF NEW YORK MELLON			1	1FE	1,998,980	102.2500	2,045,000	2,000,000	1,999,082	0	88	0	0	3.400	3.406	MN	8,689	68,000	05/02/2014	05/15/2024
07177M-AA-1	BAXALTA INC SERIES 144A			1	2FE	1,983,210	98.9690	1,979,375	2,000,000	1,983,867	0	657	0	0	4.000	4.103	JD	1,778	40,000	07/22/2015	06/23/2025
07330M-AB-3	BRANCH BANKING & TRUST			1	1FE	1,998,660	100.9380	2,018,750	2,000,000	1,998,613	0	(47)	0	0	3.625	3.633	MS	21,146	0	09/09/2015	09/16/2025
075896-AA-8	BED BATH & BEYOND INC			1	2FE	2,925,060	97.5310	2,925,937	3,000,000	2,926,488	0	1,428	0	0	3.749	4.090	FA	46,863	0	10/19/2015	08/01/2024
084423-AS-1	BERKLEY -WR CORPORATION				2FE	1,561,395	105.5940	1,583,906	1,500,000	1,546,330	0	(6,456)	0	0	4.625	4.056	MS	20,427	69,375	08/06/2013	03/15/2022
09062X-AF-0	BIOGEN INC			1	2FE	997,640	100.4530	1,004,531	1,000,000	997,647	0	7	0	0	4.050	4.079	MS	11,925	0	09/10/2015	09/15/2025
097023-AW-5	BOEING CO	SD			1FE	618,735	112.1880	562,059	501,000	566,208	0	(19,591)	0	0	6.000	1.802	MS	8,851	30,060	04/11/2013	03/15/2019
097023-AW-5	BOEING CO				1FE	1,851,265	112.1880	1,681,691	1,499,000	1,694,102	0	(58,618)	0	0	6.000	1.802	MS	26,482	89,940	04/11/2013	03/15/2019
110122-AW-8	BRISTOL- MYERS SQUIBB CO				1FE	989,130	102.9530	1,029,531	1,000,000	991,159	0	967	0	0	3.250	3.379	MN	5,417	32,500	10/24/2013	11/01/2023
118230-AK-7	BUCKEYE PARTNERS LP			1	2FE	478,730	85.6880	428,437	500,000	482,939	0	1,858	0	0	4.150	4.695	JJ	10,375	20,750	09/05/2013	07/01/2023
120568-AW-0	BUNGE LTD FINANCE CORP			1	2FE	2,997,420	99.4380	2,983,125	3,000,000	2,997,394	0	(26)	0	0	3.500	3.519	MN	10,792	0	11/19/2015	11/24/2020
124857-AQ-6	CBS CORP			1	2FE	981,880	97.5160	975,156	1,000,000	982,528	0	648	0	0	4.000	4.215	JJ	19,000	0	07/07/2015	01/15/2026
12505B-AC-4	CBRE SERVICES INC			1	2FE	1,015,000	101.2970	1,012,969	1,000,000	1,014,943	0	(57)	0	0	5.250	5.039	MS	15,458	0	12/10/2015	03/15/2025
12505B-AD-2	CBRE SERVICES INC			1	2FE	1,984,800	99.6090	1,992,187	2,000,000	1,985,115	0	315	0	0	4.875	4.968	MS	37,375	0	08/06/2015	03/01/2026
12527G-AC-7	CF INDUSTRIES INC				2FE	2,980,470	93.0780	2,792,344	3,000,000	2,981,692	0	1,222	0	0	3.450	3.544	JD	8,625	103,500	05/20/2015	06/01/2023
126117-AS-9	CNA FINANCIAL CORP			1	2FE	1,002,350	99.5470	995,469	1,000,000	1,002,346	0	(4)	0	0	3.950	3.916	MN	5,047	0	12/22/2015	05/15/2024
126650-CL-2	CVS HEALTH CORP			1	2FE	989,940	102.0630	1,020,625	1,000,000	990,292	0	352	0	0	3.875	3.998	JJ	17,330	0	07/13/2015	07/20/2025
14040H-BF-1	CAPITAL ONE FINANCIAL			1	2FE	1,998,180	100.6410	2,012,812	2,000,000	1,998,360	0	157	0	0	3.750	3.761	AO	13,958	75,000	04/21/2014	04/24/2024
14149Y-BE-7	CARDINAL HEALTH INC			1	2FE	999,280	101.5160	1,015,156	1,000,000	999,227	0	(53)	0	0	3.750	3.759	MS	11,042	8,542	06/16/2015	09/15/2025
151020-AS-3	CELGENE CORP			1	2FE	1,980,680	99.5940	1,991,875	2,000,000	1,981,224	0	544	0	0	3.875	3.993	FA	29,924	0	08/03/2015	08/15/2025
15769#-AJ-4	CHAMBERLAIN GROUP SENIOR NOTES SERIES B				2	2,348,973	109.2520	2,185,049	2,000,000	2,203,167	0	(55,002)	0	0	6.210	3.083	JD	6,210	124,200	04/11/2013	06/13/2019
15769#-AL-9	CHAMBERLAIN GROUP SENIOR NOTES SERIES D				2	2,961,039	114.2670	2,856,686	2,500,000	2,856,013	0	(40,000)	0	0	6.410	4.166	JD	8,013	160,250	04/11/2013	06/13/2023
172967-FS-5	CITIGROUP INC				2FE	458,852	101.3910	456,258	450,000	450,890	0	(1,935)	0	0	3.953	3.506	JD	791	17,789	08/11/2011	06/15/2016
172967-FW-6	CITIGROUP INC				2FE	299,589	102.7500	308,250	300,000	299,905	0	86	0	0	4.450	4.481	JJ	6,341	13,350	01/03/2012	01/10/2017
18055#-AB-8	CLARION LION PROP. FND HLD. LP				2	1,075,361	104.5910	1,045,908	1,000,000	1,025,751	0	(18,752)	0	0	5.480	3.466	AO	9,742	54,800	04/11/2013	04/27/2017
18055#-AK-8	CLARION LION PROP. FND HLD. LP SENIOR NOTE SERIES J				2	2,096,125	109.8850	2,087,809	1,900,000	2,015,524	0	(30,638)	0	0	5.840	3.940	JD	4,932	110,960	04/11/2013	06/15/2019
191098-AK-8	COCA COLA BOTTLING CONSOL			1	2FE	1,999,500	100.0470	2,000,937	2,000,000	1,999,447	0	(53)	0	0	3.800	3.803	MN	7,600	0	11/20/2015	11/25/2025
19416Q-EG-1	COLGATE PALMOLIVE CO. SERIES MTN				1FE	2,981,910	103.9530	3,118,594	3,000,000	2,984,703	0	1,587	0	0	3.250	3.321	MS	28,708	97,500	02/26/2014	03/15/2024
198280-AE-9	COLUMBIA PIPELINE GROUP SERIES 144A			1	2FE	2,923,610	90.6250	2,718,750	3,000,000	2,924,059	0	449	0	0	4.500	4.836	JD	11,250	23,625	12/01/2015	06/01/2025
222862-AG-9	COVENTRY HEALTH CARE INC				2FE	606,032	105.0160	561,834	535,000	553,135	0	(14,570)	0	0	5.950	3.060	MS	9,373	31,833	03/14/2012	03/15/2017
233851-BE-3	DAIMLER FINANCE NA LLC SERIES 144A				1FE	3,992,440	98.6250	3,945,000	4,000,000	3,994,151	0	1,012	0	0	2.875	2.905	MS	35,458	115,000	03/03/2014	03/10/2021
25470D-AK-5	DISCOVERY COMMUNICATIONS			1	2FE	987,390	90.5310	905,312	1,000,000	988,217	0	827	0	0	3.450	3.601	MS	10,158	18,496	03/11/2015	03/15/2025
26138E-AS-8	DR PEPPER SNAPPLE GROUP			1	2FE	994,030	98.2190	982,187	1,000,000	994,072	0	42	0	0	3.400	3.471	MN	4,911	0	10/29/2015	11/15/2025
26882P-AX-0	ERAC USA FINANCE COMPANY				2FE	2,309,688	100.0000	2,000,000	2,000,000	2,074,206	0	(87,750)	0	0	6.200	1.694	MN	20,667	124,000	04/11/2013	11/01/2016
27965#-AB-8	EDENS & AVANT INVESTMENTS SERIES A				2	1,119,547	104.8880	1,048,876	1,000,000	1,045,598	0	(27,814)	0	0	5.720	2.755	FA	23,833	57,200	04/11/2013	08/01/2017
29481#-AC-7	ERGON INC.			2	2FE	1,029,472	103.3600	966,515	935,100	975,338	0	(22,442)	0	0	5.500	2.325	FMAN	5,857	51,431	04/11/2013	05/20/2018
30215*-AM-0	EXPLORER PIPELINE COMPANY SERIES L SENIOR UNSECURED NOTE			2	2	1,493,495	109.8900	1,398,596	1,272,727	1,441,649	0	(21,766)	0	0	7.010	3.005	JJ	37,422	89,218	04/11/2013	07/31/2022
320844-PD-9	FIRST MERIT BANK (OHIO)				2FE	1,006,120	100.1880	1,001,875	1,000,000	1,006,041	0	(79)	0	0	4.270	4.200	MN	4,270	0	11/23/2015	11/25/2026

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
337738-AP-3	FISERV INC			1	2FE	999,330	99.8590	998,594	1,000,000	999,347	0	17	0	0	3.850	3.858	JD	3,208	20,213	05/19/2015	06/01/2025
340711-AQ-3	FLORIDA GAS TRANSMISSION				2FE	1,300,625	112.6720	1,126,719	1,000,000	1,172,022	0	(48,270)	0	0	7.900	2.543	MN	10,094	79,000	04/11/2013	05/15/2019
340711-AW-0	FLORIDA GAS TRANSMISSION SERIES 144A			1	2FE	997,750	91.6880	916,875	1,000,000	997,817	0	67	0	0	4.350	4.378	JJ	20,058	0	07/07/2015	07/15/2025
345397-WA-7	FORD MOTOR CREDIT CO				2FE	763,791	101.1090	758,320	750,000	751,762	0	(3,824)	0	0	3.984	3.454	JD	1,328	29,880	09/20/2012	06/15/2016
369604-BG-7	GENERAL ELECTRIC CO				1FE	1,484,085	103.4840	1,552,266	1,500,000	1,486,512	0	1,393	0	0	3.375	3.502	MS	15,469	50,625	03/07/2014	03/11/2024
37331N-AD-3	GEORGIA PACIFIC LLC SERIES 144A			1	2FE	1,973,350	101.1560	2,023,125	2,000,000	1,978,815	0	2,368	0	0	3.734	3.897	JJ	34,436	74,680	10/24/2013	07/15/2023
375558-BF-9	GILEAD SCIENCES INC			1	1FE	1,991,920	100.8440	2,016,875	2,000,000	1,992,029	0	109	0	0	3.650	3.697	MS	21,697	0	09/09/2015	03/01/2026
38141G-VM-3	GOLDMAN SACHS GROUP INC				1FE	996,980	102.6410	1,026,406	1,000,000	997,401	0	259	0	0	4.000	4.037	MS	13,111	40,000	02/26/2014	03/03/2024
39121J-A*-1	GREAT RIVER ENERGY SERIES 2009 B			2	1	1,062,365	107.5240	960,217	893,023	1,006,627	0	(18,917)	0	0	5.810	1.805	JJ	25,942	51,885	04/11/2013	07/01/2021
412822-AD-0	HARLEY-DAVIDSON INC			1	1FE	1,988,980	100.4690	2,009,375	2,000,000	1,989,334	0	354	0	0	3.500	3.566	JJ	29,750	0	07/23/2015	07/28/2025
423074-AX-1	HJ HEINZ CO SERIES 144A			1	2FE	998,670	100.9380	1,009,375	1,000,000	998,722	0	52	0	0	3.950	3.966	JJ	19,640	0	06/23/2015	07/15/2025
437076-BC-5	HOME DEPOT INC			1	1FE	1,977,950	106.4530	2,129,062	2,000,000	1,981,991	0	1,843	0	0	3.750	3.880	FA	28,333	75,000	09/05/2013	02/15/2024
445658-CD-7	JB HUNT TRANSPRT SVCS			1	2FE	999,000	101.5160	1,015,156	1,000,000	999,118	0	85	0	0	3.850	3.862	MS	11,336	38,500	03/03/2014	03/15/2024
445658-CE-5	JB HUNT TRANSPORT SERVICES INC			1	2FE	1,496,265	99.0310	1,485,469	1,500,000	1,496,424	0	159	0	0	3.300	3.340	FA	19,938	0	08/03/2015	08/15/2022
458140-AR-1	INTEL CORP				1FE	999,560	101.9690	1,019,687	1,000,000	999,568	0	8	0	0	3.100	3.107	JJ	13,089	0	07/22/2015	07/29/2022
459506-C*-0	INTERNATIONAL FLAVORS & FRAGRA SERIES C SENIOR NOTES				2	1,221,196	115.6310	1,156,309	1,000,000	1,165,160	0	(21,218)	0	0	6.500	3.707	MS	16,972	65,000	04/11/2013	09/27/2022
459506-C@-8	INTERNATIONAL FLAVORS & FRAGRA SERIES D SENIOR NOTES				2	2,559,610	122.2810	2,445,629	2,000,000	2,478,074	0	(30,979)	0	0	6.790	4.190	MS	35,459	135,800	04/11/2013	09/27/2027
465685-AC-9	ITC HOLDINGS CORP SERIES 144A				2FE	1,128,750	100.0000	1,000,000	1,000,000	1,028,456	0	(37,470)	0	0	5.875	2.014	MS	14,851	58,750	04/11/2013	09/30/2016
46625H-MN-7	JP MORGAN CHASE & CO			1	1FE	1,992,480	103.0470	2,060,937	2,000,000	1,992,719	0	239	0	0	3.900	3.946	JJ	34,667	0	07/14/2015	07/15/2025
485134-BK-5	KANSAS CITY POWER & LIGHT CO				2FE	3,001,172	109.2810	2,732,031	2,500,000	2,726,908	0	(102,372)	0	0	6.375	2.045	MS	53,125	159,375	04/11/2013	03/01/2018
49327M-2K-9	KEY BANK NA				1FE	2,992,890	98.9060	2,967,187	3,000,000	2,993,187	0	297	0	0	3.300	3.328	JD	8,250	49,500	05/27/2015	06/01/2025
494550-BS-4	KINDER MORGAN ENER PART			1	2FE	998,360	86.2810	862,812	1,000,000	998,612	0	139	0	0	4.150	4.170	FA	17,292	41,500	04/25/2014	02/01/2024
500255-AT-1	KOHL'S CORPORATION			1	2FE	997,500	102.1090	1,021,094	1,000,000	997,882	0	212	0	0	4.750	4.782	JD	2,111	47,500	09/05/2013	12/15/2023
500255-AU-8	KOHL'S CORPORATION			1	2FE	999,760	97.5160	975,156	1,000,000	999,751	0	(9)	0	0	4.250	4.253	JJ	19,361	0	07/14/2015	07/17/2025
501044-CS-8	KROGER CO/THE			1	2FE	1,473,165	103.0940	1,546,406	1,500,000	1,478,615	0	2,359	0	0	3.850	4.070	FA	24,063	57,750	08/13/2013	08/01/2023
50540R-AL-6	LABORATORY CORP OF AMERICA HOL			1	2FE	491,975	100.6410	503,203	500,000	493,698	0	811	0	0	3.750	3.967	FA	6,667	18,750	10/25/2013	08/23/2022
548661-CZ-8	LOWE'S COMPANIES INC			1	1FE	1,988,020	105.8440	2,116,875	2,000,000	1,990,294	0	1,049	0	0	3.875	3.948	MS	22,819	77,500	09/04/2013	09/15/2023
549271-AG-9	LUBRIZOL CORP				1FE	2,077,734	119.4380	1,791,562	1,500,000	1,814,501	0	(98,244)	0	0	8.875	1.847	FA	55,469	133,125	04/11/2013	02/01/2019
55616X-AK-3	MACYS RETAIL HLDGS INC			1	2FE	512,525	99.6090	498,047	500,000	510,094	0	(1,182)	0	0	4.375	4.057	MS	7,292	21,875	10/25/2013	09/01/2023
55616X-AN-7	MACYS RETAIL HOLDINGS			1	2FE	1,997,980	99.4530	1,989,063	2,000,000	1,997,970	0	(10)	0	0	3.450	3.471	JJ	4,025	0	12/07/2015	01/15/2021
559080-AH-9	MAGELLAN MIDSTREAM PARTN			1	2FE	1,971,660	87.2970	1,862,042	2,133,000	1,976,235	0	4,575	0	0	3.200	4.169	MS	20,098	36,214	08/26/2015	03/15/2025
565849-AF-3	MARATHON OIL CORP				2FE	5,411,640	101.1410	4,598,864	4,547,000	4,941,431	0	(175,220)	0	0	5.900	1.845	MS	78,991	268,273	04/11/2013	03/15/2018
571748-AU-6	MARSH & MCLENNAN COS INC			1	1FE	498,030	103.3280	516,641	500,000	498,390	0	170	0	0	4.050	4.098	AO	4,275	20,250	09/24/2013	10/15/2023
571748-AZ-5	MARSH & MCLENNAN COS INC SERIES 11YR			1	1FE	999,230	100.1250	1,001,250	1,000,000	999,206	0	(24)	0	0	3.750	3.759	MS	11,146	0	09/09/2015	03/14/2026
579780-AJ-6	MCCORMICK & CO			1	1FE	991,380	101.6560	1,016,563	1,000,000	993,118	0	763	0	0	3.500	3.603	MS	11,667	35,000	08/14/2013	09/01/2023
58013M-EU-4	MCDONALD'S CORP			1	2FE	2,995,440	97.9530	2,938,594	3,000,000	2,995,605	0	165	0	0	3.375	3.393	MN	9,844	50,625	05/18/2015	05/26/2025
59156R-BH-0	METLIFE INC				1FE	1,999,840	102.5940	2,051,875	2,000,000	1,999,784	0	14	0	0	3.600	3.601	AO	16,200	72,000	04/07/2014	04/10/2024
62963#-AE-1	NRP OPERATING LLC SERIES E SENIOR NOTES			2	3	649,650	79.4520	476,715	600,000	476,715	(159,832)	(3,785)	0	0	5.820	4.187	MS	9,021	34,920	04/11/2013	03/28/2024
62963#-AF-8	NRP OPERATING LLC SERIES F SENIOR NOTES			2	3	1,989,621	93.6130	1,604,799	1,714,286	1,604,799	(251,655)	(39,056)	0	0	8.380	3.351	MS	38,309	143,657	04/11/2013	03/25/2019
637432-NG-6	NATIONAL RURAL UTILITIES SERIES MTN			1	1FE	1,995,240	99.5780	1,991,563	2,000,000	1,995,251	0	11	0	0	3.250	3.278	MN	11,556	0	10/20/2015	11/01/2025
65473Q-AU-7	NISOURCE FINANCE CORP				2FE	3,072,656	101.6410	2,541,016	2,500,000	2,541,369	0	(199,475)	0	0	10.750	2.576	MS	79,132	268,750	04/11/2013	03/15/2016
655044-AD-7	NOBLE ENERGY INC				2FE	3,959,531	111.8440	3,355,313	3,000,000	3,532,556	0	(160,057)	0	0	8.250	2.394	MS	82,500	247,500	04/11/2013	03/01/2019
665789-AY-9	NORTHERN STATES PWR-WISC SERIES *			1	1FE	991,710	101.0000	1,010,000	1,000,000	992,112	0	402	0	0	3.300	3.408	JD	1,467	16,500	06/22/2015	06/15/2024
67103H-AD-9	O'REILLY AUTOMOTIVE INC			1	2FE	976,430	100.8910	1,008,906	1,000,000	981,044	0	2,127	0	0	3.850	4.148	JD	1,711	38,500	10/09/2013	06/15/2023
68268N-AE-3	ONEOK PARTNERS				2FE	3,972,188	110.2660	3,307,969	3,000,000	3,541,326	0	(161,852)	0	0	8.625	2.645	MS	86,250	258,750	04/11/2013	03/01/2019
695114-CR-7	PACIFICORP			1	1FE	1,998,800	103.3440	2,066,875	2,000,000	1,998,934	0	101	0	0	3.600	3.607	AO	18,000	72,000	03/10/2014	04/01/2024
695156-AN-9	PACKAGING CORP OF AMERICA				2FE	4,509,375	108.1250	4,325,000	4,000,000	4,234,960	0	(103,184)	0	0	6.500	3.652	MS	76,556	260,000	04/11/2013	03/15/2018
709599-AU-8	PENSKE TRUCK LEASING/PTL SERIES 144A			1	2FE	1,991,980	99.0000	1,980,000	2,000,000	1,992,619	0	639	0	0	3.200	3.288	JJ	28,444	0	07/16/2015	07/15/2020
713448-CM-8	PEPSICO INC			1	1FE	1,996,500	104.6250	2,092,500	2,000,000	1,996,982	0	305	0	0	3.600	3.621	MS	24,000	72,000	02/25/2014	03/01/2024
713448-CY-2	PEPSICO INC			1	1FE	995,320	103.4060	1,034,063	1,000,000	995,487	0	167	0	0	3.500	3.556	JJ	15,944	0	07/14/2015	07/17/2025
714046-AE-9	PERKINELMER INC			1	2FE	3,299,063	105.5940	3,167,813	3,000,000	3,211,110	0	(33,298)	0	0	5.000	3.606	MN	19,167	150,000	04/11/2013	11/15/2021
718546-AJ-3	PHILLIPS 66				2FE	949,860	101.3590	962,914	950,000	949,940	0	27	0	0	2.950	2.953	MN	4,671	28,025	01/18/2013	05/01/2017
742741-AA-9	PROCTER & GAMBLE CO- ESOP SERIES A			2	1FE	529,172	119.3590	476,804	399,469	480,174	0	(16,925)	0	0	9.360	1.715	JJ	18,695	37,390	04/11/2013	01/01/2021
743263-AN-5	PROGRESS ENERGY INC				2FE	3,805,781	113.4380	3,403,125	3,000,000	3,448,549	0	(133,673)	0	0	7.050	2.193	MS	62,275	211,500	04/11/2013	03/15/2019
744542-AB-7	PUBLIC SERVICE CO OF NEW MEX			1	2FE	1,683,516	107.5940	1,613,906	1,500,000	1,628,588	0	(21,967)	0	0	5.350	3.617	AO	20,063	80,250	04/11/2013	10/01/2021

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
744542-AC-5	PUBLIC SERVICE CO OF NEW MEX			1	2FE	997,220	98.9530	989,531	1,000,000	997,278	0	58	0	0	3.850	3.884	FA	14,972	0	08/06/2015	08/01/2025
74834L-AV-2	QUEST DIAGNOSTICS INC			1	2FE	995,540	102.9840	1,029,844	1,000,000	996,161	0	375	0	0	4.250	4.305	AO	10,625	42,500	03/12/2014	04/01/2024
776743-AB-2	ROPER TECHNOLOGIES INC			1	2FE	998,340	99.5470	995,469	1,000,000	998,328	0	(12)	0	0	3.850	3.870	JD	2,567	0	11/30/2015	12/15/2025
80589M-AB-8	SCANA CORPORATION				2FE	4,160,078	110.6090	3,871,328	3,500,000	3,916,003	0	(91,940)	0	0	6.250	3.209	AO	54,688	218,750	04/11/2013	04/01/2020
811065-AG-6	SCRIPPS NETWORKS			1	2FE	1,978,870	95.5940	1,911,875	2,000,000	1,979,822	0	952	0	0	3.950	4.079	JD	3,511	42,353	06/11/2015	06/15/2025
82671A-AA-1	SIGNET UK FINANCE PLC			1	2FE	2,977,500	98.4840	2,954,531	3,000,000	2,977,641	0	141	0	0	4.700	4.808	JD	6,267	70,500	12/01/2015	06/15/2024
828807-CV-7	SIMON PROPERTY GROUP INC			1	1FE	1,978,760	101.2500	2,025,000	2,000,000	1,979,345	0	585	0	0	3.500	3.627	MS	26,056	0	08/18/2015	09/01/2025
858586-G#-1	STEPAN COMPANY			2	2FE	470,360	104.0840	446,073	428,570	454,154	0	(6,733)	0	0	5.690	2.329	MN	4,064	24,386	04/11/2013	11/01/2018
863667-AH-4	STRYKER CORP			1	1FE	1,999,820	98.7030	1,974,063	2,000,000	1,999,759	0	(61)	0	0	3.375	3.376	MN	11,625	0	10/26/2015	11/01/2025
86787E-AN-7	SUNTRUST BANK			1	1FE	1,355,115	95.6250	1,434,375	1,500,000	1,385,498	0	13,211	0	0	2.750	3.959	MN	6,875	41,250	08/16/2013	05/01/2023
887317-AV-7	TIME WARNER INC			1	2FE	499,540	98.1250	490,625	500,000	499,593	0	40	0	0	3.550	3.561	JD	1,479	17,750	05/20/2014	06/01/2024
887317-AW-5	TIME WARNER INC			1	2FE	2,992,800	97.3440	2,920,313	3,000,000	2,993,218	0	418	0	0	3.600	3.628	JJ	62,100	0	05/28/2015	07/15/2025
90131H-AA-3	21ST CENTURY FOX AMERICA				2FE	994,066	103.2970	1,032,969	1,000,000	995,075	0	525	0	0	4.000	4.074	AO	10,000	40,000	01/16/2014	10/01/2023
910637-Q#-7	UNITED ILLUMINATING CO SERIES C SENIOR NOTES				2	1,287,106	115.4500	1,154,498	1,000,000	1,190,889	0	(36,097)	0	0	6.610	2.463	JD	5,508	66,100	04/11/2013	12/01/2020
920355-AK-0	VALSPAR CORP			1	2FE	2,987,710	99.3440	2,980,313	3,000,000	2,987,988	0	278	0	0	3.950	3.999	JJ	50,692	0	12/03/2015	01/15/2026
92343V-AM-6	VERIZON COMMUNICATIONS				2FE	3,634,219	109.1720	3,275,156	3,000,000	3,294,900	0	(126,288)	0	0	6.100	1.683	AO	38,633	183,000	04/11/2013	04/15/2018
92343V-BJ-2	VERIZON COMMUNICATIONS			1	2FE	900,880	94.6560	946,563	1,000,000	923,444	0	9,666	0	0	2.450	3.729	MN	4,083	24,500	08/06/2013	11/01/2022
92966*-AG-4	WABASH VALLEY POWER ASSOC			2	1	1,395,194	111.0530	1,243,827	1,120,025	1,345,876	0	(18,302)	0	0	6.140	2.820	JAJO	11,653	68,770	04/11/2013	01/31/2028
931142-DP-5	WAL-MART STORES			1	1FE	1,992,240	103.1880	2,063,750	2,000,000	1,993,314	0	681	0	0	3.300	3.346	AO	12,650	66,000	04/15/2014	04/22/2024
94106L-AY-5	WASTE MANAGEMENT INC			1	2FE	947,890	98.1410	981,406	1,000,000	957,615	0	5,488	0	0	2.900	3.617	MS	8,539	29,000	03/07/2014	09/15/2022
942749-A#-9	WATTS WATER TECHNOLOGIES				2	4,333,460	100.0000	4,000,000	4,000,000	4,037,291	0	(111,590)	0	0	5.850	2.973	AO	39,650	234,000	04/11/2013	04/30/2016
955278-A#-3	WEST PENN POWER CO FIRST MORTGAGE BONDS				1	2,013,840	99.7270	1,994,544	2,000,000	2,011,226	0	(1,594)	0	0	3.340	3.240	AO	14,102	66,800	04/30/2014	04/15/2022
98389B-AR-1	XCEL ENERGY INC			1	2FE	1,991,740	97.7500	1,955,000	2,000,000	1,992,112	0	372	0	0	3.300	3.349	JD	5,500	33,000	05/27/2015	06/01/2025
98419M-AB-6	XYLEM INC				2FE	3,174,840	106.2970	3,188,906	3,000,000	3,129,082	0	(19,608)	0	0	4.875	4.028	AO	36,563	146,250	08/05/2013	10/01/2021
98956P-AF-9	ZIMMER BIOMET HOLDINGS, INC			1	2FE	997,650	97.1720	971,719	1,000,000	997,776	0	126	0	0	3.550	3.578	AO	8,875	18,933	03/10/2015	04/01/2025
G5241#-AE-7	KERRY GROUP FINANCIAL SERVICES SERIES B SENIOR NOTES				2	1,104,939	106.7190	1,067,187	1,000,000	1,065,394	0	(14,924)	0	0	4.830	3.100	JJ	21,601	48,300	04/11/2013	01/20/2020
98462Y-A#-7	YAMANA GOLD INC SERIES C SENIOR NOTES		I		2	1,413,543	102.9660	1,338,562	1,300,000	1,377,784	0	(17,168)	0	0	6.970	5.281	JD	252	90,610	11/06/2013	12/21/2019
C7208#-AH-1	PENGROWTH CORPORATION SERIES B SENIOR NOTES		I		2	5,477,937	98.3940	4,919,691	5,000,000	5,334,043	0	(68,344)	0	0	5.980	4.283	MN	41,528	299,000	11/06/2013	05/11/2020
03938L-AW-4	ARCELORMITTAL		R		3FE	573,223	96.5940	555,414	575,000	555,414	(19,965)	1,185	0	0	5.250	5.184	FA	10,566	30,188	02/23/2012	02/25/2017
05530H-A#-7	BBA AVIATION PLC SERIES C SENIOR NOTES		R		2	5,364,074	104.7440	5,237,224	5,000,000	5,295,765	0	(32,522)	0	0	5.910	4.943	MN	35,296	295,500	11/06/2013	05/18/2023
11102A-AA-9	BRITISH TELECOM PLC		R		2FE	4,598,125	107.8280	4,313,125	4,000,000	4,598,125	0	0	0	0	5.950	2.195	JJ	109,744	238,000	11/06/2013	01/15/2018
71645W-AU-5	PETROBRAS INTL FINANCE		R		3FE	541,834	93.5000	509,575	545,000	509,575	(34,667)	653	0	0	3.500	3.628	FA	7,683	19,075	02/01/2012	02/06/2017
902133-AF-4	TYCO ELECTRONICS		R		1FE	614,763	107.7660	571,158	530,000	557,828	0	(15,194)	0	0	6.550	3.429	AO	8,679	34,715	01/19/2012	10/01/2017
G1011#-AB-0	BERENDSEN PLC		R		2	1,084,097	100.0000	1,000,000	1,000,000	1,013,452	0	(33,222)	0	0	5.560	2.156	MN	5,560	55,600	11/06/2013	05/25/2016
G1011#-AC-8	BERENDSEN PLC		R		2	1,111,438	105.8500	1,058,497	1,000,000	1,060,615	0	(24,010)	0	0	5.660	3.021	MN	5,660	56,600	11/06/2013	05/25/2018
G9300#-AB-3	GAS NETWORKS IRELAND SERIES D SENIOR NOTE		R		2	1,034,117	109.2060	1,092,058	1,000,000	1,030,925	0	(3,192)	0	0	6.740	5.675	MS	17,037	33,700	08/20/2015	03/31/2019
N0021#-AD-8	ABERTIS FINANCE BV SERIES C GTD SENIOR		R		2	4,378,485	100.0000	4,000,000	4,000,000	4,120,191	0	(121,338)	0	0	5.060	1.925	JD	5,622	202,400	11/06/2013	12/21/2016
N4281@-BD-6	KONINKLIJKE VOPAK N.V. SENIOR NOTES SERIES P		R		2	2,284,205	109.5590	2,191,174	2,000,000	2,222,427	0	(29,415)	0	0	6.140	4.160	JD	4,093	122,800	11/06/2013	06/19/2022
Q2594#-AA-4	COCA-COLA AMATIL LIMITED SENIOR NOTES		R		2FE	5,383,058	100.0000	5,000,000	5,000,000	5,031,758	0	(164,934)	0	0	5.200	1.845	MS	80,167	260,000	11/06/2013	03/10/2016
Q3629#-AD-5	ETSA UTILITIES FINANCING PTY SERIES B SR SEC NOTES		R		1	3,374,956	100.0000	3,000,000	3,000,000	3,094,184	0	(131,478)	0	0	5.890	1.416	MS	51,538	176,700	11/06/2013	09/16/2016
Q3920#-AD-1	FONTERRA CO-OPERATIVE GROUP LT SERIES B		R		1	7,796,614	107.6490	7,643,091	7,100,000	7,481,244	0	(149,324)	0	0	5.750	3.410	MN	36,289	408,250	11/06/2013	05/29/2018
Y3915#-AA-5	INDIAN RAILWAY FINANCE CORP SENIOR NOTES		R		2	5,462,819	103.2750	5,163,743	5,000,000	5,174,372	0	(136,282)	0	0	5.940	3.046	MS	77,550	297,000	11/06/2013	03/27/2017
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						296,217,991	XXX	285,226,011	277,032,187	286,712,333	(466,119)	(3,563,953)	0	0	XXX	XXX	XXX	3,234,693	10,902,883	XXX	XXX
86357V-AE-9	SETS TRUST SERIES 1999-5 144A			2	1FE	1,115,632	104.4800	1,085,806	1,039,247	1,079,842	0	(12,385)	0	0	6.180	3.734	FA	24,263	64,225	04/11/2013	02/15/2019
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						1,115,632	XXX	1,085,806	1,039,247	1,079,842	0	(12,385)	0	0	XXX	XXX	XXX	24,263	64,225	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						297,333,623	XXX	286,311,817	278,071,434	287,792,175	(466,119)	(3,576,338)	0	0	XXX	XXX	XXX	3,258,956	10,967,108	XXX	XXX
4899999. Total - Hybrid Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
7799999. Total - Issuer Obligations						311,559,753	XXX	300,483,599	291,428,187	301,714,054	(466,119)	(3,703,392)	0	0	XXX	XXX	XXX	3,372,338	11,382,419	XXX	XXX
7899999. Total - Residential Mortgage-Backed Securities						1,015,327	XXX	1,038,184	965,641	1,006,579	0	(1,782)	0	0	XXX	XXX	XXX	3,792	45,491	XXX	XXX

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
7999999. Total - Commercial Mortgage-Backed Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
8099999. Total - Other Loan-Backed and Structured Securities						1,115,632	XXX	1,085,806	1,039,247	1,079,842	0	(12,385)	0	0	XXX	XXX	XXX	24,263	64,225	XXX	XXX
8399999 - Total Bonds						313,690,712	XXX	302,607,589	293,433,075	303,800,475	(466,119)	(3,717,559)	0	0	XXX	XXX	XXX	3,400,393	11,492,135	XXX	XXX

Schedule D - Part 2 - Section 1 - Preferred Stocks Owned

NONE

Schedule D - Part 2 - Section 2 - Common Stocks Owned

NONE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
912828-G6-1	US TREASURY N/B 1.500% 11/30/19		01/26/2015	HSBC SECURITIES		1,009,058	1,001,000	2,393
912828-L2-4	US TREASURY N/B 1.875% 08/31/22		09/25/2015	Mizuho Securities USA		550,346	550,000	793
912828-WY-2	US TREASURY N/B 2.250% 07/31/21		07/16/2015	HSBC SECURITIES		2,993,513	2,941,000	30,527
0599999. Subtotal - Bonds - U.S. Governments						4,552,917	4,492,000	33,713
64990E-WU-7	NEW YORK ST DORM AUTH ST PERSO 5.000% 02/15/17		01/09/2015	Tax Free Exchange		5,302	5,000	100
64990E-XF-9	NEW YORK ST DORM AUTH ST PERSO 5.000% 02/15/16		01/09/2015	Tax Free Exchange		257,113	250,000	5,000
64990E-XG-7	NEW YORK ST DORM AUTH ST PERSO 5.000% 02/15/17		01/09/2015	Tax Free Exchange		832,184	785,000	15,700
3199999. Subtotal - Bonds - U.S. Special Revenues						1,094,599	1,040,000	20,800
00440E-AV-9	ACE INA HOLDINGS 3.350% 05/03/26		10/27/2015	Morgan Stanley		1,993,860	2,000,000	0
05523U-AP-5	BAE SYSTEMS HOLDINGS INC SERIES 144A 3.850% 12/15/25		12/03/2015	J.P. MORGAN SECURITIES INC.		2,964,600	3,000,000	0
07177M-AA-1	BAXALTA INC SERIES 144A 4.000% 06/23/25		07/22/2015	Various		1,983,210	2,000,000	3,778
07330M-AB-3	BRANCH BANKING & TRUST 3.625% 09/16/25		09/09/2015	DEUTSCHE BANK CAPITAL		1,998,660	2,000,000	0
075896-AA-8	BED BATH & BEYOND INC 3.749% 08/01/24		10/19/2015	Credit Suisse Securities		2,925,060	3,000,000	25,306
09062X-AF-0	BIOGEN INC 4.050% 09/15/25		09/10/2015	BANK OF AMERICA		997,640	1,000,000	0
120568-AW-0	BUNGE LTD FINANCE CORP 3.500% 11/24/20		11/19/2015	CITIGROUP GLOBAL MARKETS		2,997,420	3,000,000	0
124857-AQ-6	CBS CORP 4.000% 01/15/26		07/07/2015	BANK OF AMERICA		981,880	1,000,000	0
12505B-AC-4	CBRE SERVICES INC 5.250% 03/15/25		12/10/2015	Credit Suisse Securities		1,015,000	1,000,000	13,125
12505B-AD-2	CBRE SERVICES INC 4.875% 03/01/26		08/06/2015	J.P. MORGAN SECURITIES INC.		1,984,800	2,000,000	0
12527G-AC-7	CF INDUSTRIES INC 3.450% 06/01/23		05/20/2015	SunTrust		2,980,470	3,000,000	50,313
126117-AS-9	CNA FINANCIAL CORP 3.950% 05/15/24		12/22/2015	CITIGROUP GLOBAL MARKETS		1,002,350	1,000,000	4,718
126650-CL-2	CVS HEALTH CORP 3.875% 07/20/25		07/13/2015	BARCLAYS BANK PLC		989,940	1,000,000	0
14149Y-BE-7	CARDINAL HEALTH INC 3.750% 09/15/25		06/16/2015	BARCLAYS BANK PLC		999,280	1,000,000	0
151020-AS-3	CELGENE CORP 3.875% 08/15/25		08/03/2015	CITIGROUP GLOBAL MARKETS		1,980,680	2,000,000	0
191098-AK-8	COCA COLA BOTTLING CONSOL 3.800% 11/25/25		11/20/2015	CITIGROUP GLOBAL MARKETS		1,999,500	2,000,000	0
198280-AE-9	COLUMBIA PIPELINE GROUP SERIES 144A 4.500% 06/01/25		12/01/2015	Various		2,923,610	3,000,000	750
25470D-AK-5	DISCOVERY COMMUNICATIONS 3.450% 03/15/25		03/11/2015	CITIGROUP GLOBAL MARKETS		987,390	1,000,000	1,342
26138E-AS-8	DR PEPPER SNAPPLE GROUP 3.400% 11/15/25		10/29/2015	Morgan Stanley		994,030	1,000,000	0
320844-PD-9	FIRST MERIT BANK (OHIO) 4.270% 11/25/26		11/23/2015	Key Bank Capital Markets		1,006,120	1,000,000	0
337738-AP-3	FISERV INC 3.850% 06/01/25		05/19/2015	BANK OF AMERICA		999,330	1,000,000	0
340711-AW-0	FLORIDA GAS TRANSMISSION SERIES 144A 4.350% 07/15/25		07/07/2015	J.P. MORGAN SECURITIES INC.		997,750	1,000,000	0
375558-BF-9	GILEAD SCIENCES INC 3.650% 03/01/26		09/09/2015	J.P. MORGAN SECURITIES INC.		1,991,920	2,000,000	0
412822-AD-0	HARLEY-DAVIDSON INC 3.500% 07/28/25		07/23/2015	J.P. MORGAN SECURITIES INC.		1,988,980	2,000,000	0
423074-AX-1	HJ HEINZ CO SERIES 144A 3.950% 07/15/25		06/23/2015	WELLS FARGO BANK N A		998,670	1,000,000	0
445658-CE-5	JB HUNT TRANSPORT SERVICES INC 3.300% 08/15/22		08/03/2015	GOLDMAN SACHS & COMPANY		1,496,265	1,500,000	0
458140-AR-1	INTEL CORP 3.100% 07/29/22		07/22/2015	WELLS FARGO BANK N A		999,560	1,000,000	0
46625H-MN-7	JP MORGAN CHASE & CO 3.900% 07/15/25		07/14/2015	J.P. MORGAN SECURITIES INC.		1,992,480	2,000,000	0
49327M-2K-9	KEY BANK NA 3.300% 06/01/25		05/27/2015	Key Bank Capital Markets		2,992,890	3,000,000	0
500255-AU-8	KOHL'S CORPORATION 4.250% 07/17/25		07/14/2015	GOLDMAN SACHS & COMPANY		999,760	1,000,000	0
55616X-AN-7	MACYS RETAIL HOLDINGS 3.450% 01/15/21		12/07/2015	Credit Suisse Securities		1,997,980	2,000,000	0
559080-AH-9	MAGELLAN MIDSTREAM PARTN 3.200% 03/15/25		08/26/2015	WELLS FARGO BANK N A		1,971,660	2,133,000	33,559
571748-AZ-5	MARSH & MCLENNAN COS INC SERIES 11YR 3.750% 03/14/26		09/09/2015	BANK OF AMERICA		999,230	1,000,000	0
58013M-EU-4	MCDONALD'S CORP 3.375% 05/26/25		05/18/2015	J.P. MORGAN SECURITIES INC.		2,995,440	3,000,000	0
637432-NG-6	NATIONAL RURAL UTILITIES SERIES MTN 3.250% 11/01/25		10/20/2015	J.P. MORGAN SECURITIES INC.		1,995,240	2,000,000	0
665789-AY-9	NORTHERN STATES PWR-WISC SERIES * 3.300% 06/15/24		06/22/2015	BANK OF AMERICA		991,710	1,000,000	1,283
709599-AU-8	PENSKE TRUCK LEASING/PTL SERIES 144A 3.200% 07/15/20		07/16/2015	BANK OF AMERICA		1,991,980	2,000,000	0
713448-CY-2	PEPSICO INC 3.500% 07/17/25		07/14/2015	J.P. MORGAN SECURITIES INC.		995,320	1,000,000	0
744542-AC-5	PUBLIC SERVICE CO OF NEW MEX 3.850% 08/01/25		08/06/2015	MITSUBISHI UFJ SECURITIE		997,220	1,000,000	0
776743-AB-2	ROPER TECHNOLOGIES INC 3.850% 12/15/25		11/30/2015	BANK OF AMERICA		998,340	1,000,000	0
811065-AG-6	SCRIPPS NETWORKS 3.950% 06/15/25		06/11/2015	WELLS FARGO BANK N A		1,978,870	2,000,000	1,536
82671A-AA-1	SIGNET UK FINANCE PLC 4.700% 06/15/24		12/01/2015	BARCLAYS BANK PLC		2,977,500	3,000,000	66,192
828807-CV-7	SIMON PROPERTY GROUP INC 3.500% 09/01/25		08/18/2015	CITIGROUP GLOBAL MARKETS		1,978,760	2,000,000	778
863667-AH-4	STRYKER CORP 3.375% 11/01/25		10/26/2015	GOLDMAN SACHS & COMPANY		1,999,820	2,000,000	0
887317-AW-5	TIME WARNER INC 3.600% 07/15/25		05/28/2015	BANK OF AMERICA		2,992,800	3,000,000	0
920355-AK-0	VALSPAR CORP 3.950% 01/15/26		12/03/2015	Various		2,987,710	3,000,000	14,374
98389B-AR-1	XCEL ENERGY INC 3.300% 06/01/25		05/27/2015	J.P. MORGAN SECURITIES INC.		1,991,740	2,000,000	0
98956P-AF-9	ZIMMER BIOMET HOLDINGS, INC 3.550% 04/01/25		03/10/2015	CS FIRST BOSTON		997,650	1,000,000	0
G9300#-AB-3	GAS NETWORKS IRELAND SERIES D SENIOR NOTE 6.740% 03/31/19	R	08/20/2015	Tax Free Exchange		1,034,117	1,000,000	26,211
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						86,036,192	86,633,000	243,265
8399997. Total - Bonds - Part 3						91,683,708	92,165,000	297,778
8399998. Total - Bonds - Part 5						485,403	475,000	7,204
8399999. Total - Bonds						92,169,111	92,640,000	304,982
8999997. Total - Preferred Stocks - Part 3						0	XXX	0

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
8999998. Total - Preferred Stocks - Part 5							XXX	
8999999. Total - Preferred Stocks						0	XXX	0
9799997. Total - Common Stocks - Part 3						0	XXX	0
9799998. Total - Common Stocks - Part 5							XXX	
9799999. Total - Common Stocks						0	XXX	0
9899999. Total - Preferred and Common Stocks						0	XXX	0
9999999 - Totals						92,169,111	XXX	304,982

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 Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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 Con-tractual Maturity Date
36295Q-LB-4	GN POOL 677222 5.500% 08/15/38		12/01/2015	Paydown		1,555	1,555	1,613	1,611	0	(56)	0	(56)	0	1,555	0	0	0	43	08/15/2038
38374M-X5-3	GNR SERIES 2006-17 CLASS KN 5.750% 04/20/36		12/01/2015	Paydown		20,949	20,949	22,294	22,172	0	(1,223)	0	(1,223)	0	20,949	0	0	0	645	04/20/2036
38377G-MX-4	GNR SERIES 2010-75 CLASS NA 4.500% 02/20/35		11/01/2015	Paydown		139,052	139,052	146,569	140,790	0	(1,738)	0	(1,738)	0	139,052	0	0	0	2,921	02/20/2035
742651-DN-9	PRIVATE EXPORT FUNDING 1.375% 02/15/17		06/09/2015	BANK OF AMERICA		251,373	250,000	249,890	249,952	0	9	0	9	0	249,962	0	1,411	1,411	2,836	02/15/2017
912828-NP-1	US TREASURY N/B 1.750% 07/31/15 1.750% 07/31/15		07/31/2015	Maturity		5,144,000	5,144,000	5,317,773	5,187,452	0	(43,452)	0	(43,452)	0	5,144,000	0	0	0	90,020	07/31/2015
912828-NZ-9	US TREASURY N/B 1.250% 09/30/15		09/30/2015	Maturity		550,000	550,000	560,314	553,616	0	(3,616)	0	(3,616)	0	550,000	0	0	0	6,875	09/30/2015
912828-UK-4	US TREASURY N/B 0.250% 01/31/15		01/31/2015	Maturity		1,001,000	1,001,000	1,000,964	1,000,998	0	2	0	2	0	1,001,000	0	0	0	1,251	01/31/2015
0599999. Subtotal - Bonds - U.S. Governments						7,107,929	7,106,556	7,299,417	7,156,591	0	(50,074)	0	(50,074)	0	7,106,518	0	1,411	1,411	104,591	XXX
419780-S9-3	HAWAII ST DS 2005 D 5.000% 07/01/16		07/01/2015	Call 100.0000		250,000	250,000	282,170	253,311	0	(3,311)	0	(3,311)	0	250,000	0	0	0	12,500	07/01/2016
93974B-CM-2	WASHINGTON ST 5.000% 01/01/17		01/01/2015	Call 100.0000		500,000	500,000	557,395	500,000	0	0	0	0	0	500,000	0	0	0	12,500	01/01/2017
97705L-SD-0	WISCONSIN ST SERIES 2008-A 5.000% 05/01/15		05/01/2015	Maturity		265,000	265,000	303,507	267,707	0	(2,707)	0	(2,707)	0	265,000	0	0	0	6,625	05/01/2015
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						1,015,000	1,015,000	1,143,072	1,021,018	0	(6,018)	0	(6,018)	0	1,015,000	0	0	0	31,625	XXX
098419-HL-1	BONNEVILLE & BINGHAM CNTYS IDA 2007 5.000% 09/15/15		09/15/2015	Maturity		250,000	250,000	280,548	254,249	0	(4,249)	0	(4,249)	0	250,000	0	0	0	12,500	09/15/2015
283425-GF-7	EL PASO CNTY COLO SCH DIST NO 2006 5.000% 12/01/15		12/01/2015	Maturity		300,000	300,000	346,899	308,907	0	(8,907)	0	(8,907)	0	300,000	0	0	0	15,000	12/01/2015
662523-VS-5	NORTH SLOPE BORO ALASKA SERIES 2005-A 5.000% 06/30/15		06/30/2015	Maturity		300,000	300,000	342,891	304,836	0	(4,836)	0	(4,836)	0	300,000	0	0	0	7,500	06/30/2015
742633-PA-2	PRIOR LAKE MINN INDPT SCH DIST DG BDS 2005B 5.000% 02/01/17		02/01/2015	Call 100.0000		250,000	250,000	278,818	250,526	0	(526)	0	(526)	0	250,000	0	0	0	6,250	02/01/2017
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						1,100,000	1,100,000	1,249,156	1,118,518	0	(18,518)	0	(18,518)	0	1,100,000	0	0	0	41,250	XXX
3128CU-MV-5	FG POOL G30372 5.000% 09/01/27		12/01/2015	Paydown		15,881	15,881	16,789	16,724	0	(843)	0	(843)	0	15,881	0	0	0	405	09/01/2027
3128M6-M8-8	FG POOL G04583 6.000% 08/01/38		12/01/2015	Paydown		15,336	15,336	16,460	16,419	0	(1,083)	0	(1,083)	0	15,336	0	0	0	466	08/01/2038
3128MB-K7-1	FG POOL G12818 6.000% 10/01/22		12/01/2015	Paydown		2,454	2,454	2,485	2,477	0	(23)	0	(23)	0	2,454	0	0	0	78	10/01/2022
3128MB-KM-8	FG POOL G12800 5.000% 12/01/21		12/01/2015	Paydown		3,125	3,125	3,061	3,078	0	47	0	47	0	3,125	0	0	0	82	12/01/2021
3128MM-GP-2	FREDDIE MAC POOL G18205 6.000% 09/01/22		12/01/2015	Paydown		2,195	2,195	2,222	2,214	0	(19)	0	(19)	0	2,195	0	0	0	79	09/01/2022
31335H-5D-1	FG POOL C90844 4.500% 08/01/24		12/01/2015	Paydown		29,760	29,760	30,867	30,684	0	(924)	0	(924)	0	29,760	0	0	0	723	08/01/2024
31371N-SN-6	FN POOL 257125 5.500% 03/01/28		12/01/2015	Paydown		17,637	17,637	19,021	18,892	0	(1,254)	0	(1,254)	0	17,637	0	0	0	562	03/01/2028
3137A1-DM-2	FHR SERIES 3707 CLASS CA 5.000% 07/15/40		12/01/2015	Paydown		28,745	28,745	30,906	30,182	0	(1,436)	0	(1,436)	0	28,745	0	0	0	745	07/15/2040
31394P-PQ-0	FSPC SERIES T-59 CLASS 1A1 6.500% 10/25/43		12/01/2015	Paydown		2,317	2,317	2,355	2,345	0	(28)	0	(28)	0	2,317	0	0	0	83	10/25/2043
31394W-M7-0	FHR SERIES 2777 CLASS PE 5.000% 04/15/33		12/01/2015	Paydown		36,944	36,944	38,808	37,171	0	(227)	0	(227)	0	36,944	0	0	0	990	04/15/2033
31395W-NJ-2	FHR SERIES 3002 CLASS YD 4.500% 07/15/25		12/01/2015	Paydown		15,897	15,897	16,620	16,491	0	(594)	0	(594)	0	15,897	0	0	0	353	07/15/2025
31397B-6R-7	FHR SERIES 3211 CLASS MH 5.000% 09/15/26		12/01/2015	Paydown		43,757	43,757	46,724	46,311	0	(2,554)	0	(2,554)	0	43,757	0	0	0	1,158	09/15/2026
31398M-4P-8	FNR SERIES 2010-32 CLASS PL 5.000% 07/25/39		12/01/2015	Paydown		27,079	27,079	28,576	27,421	0	(342)	0	(342)	0	27,079	0	0	0	638	07/25/2039
31398M-ZJ-8	FNR SERIES 2010-23 CLASS AB 2.000% 12/25/18		12/01/2015	Paydown		23,490	23,490	23,410	23,433	0	57	0	57	0	23,490	0	0	0	243	12/25/2018
31398M-ZY-5	FNR SERIES 2010-23 CLASS HA 2.000% 10/25/18		12/01/2015	Paydown		19,974	19,974	19,830	19,887	0	87	0	87	0	19,974	0	0	0	213	10/25/2018
31398R-UL-7	FNR SERIES 2010-54 CLASS PA 4.500% 04/25/39		12/01/2015	Paydown		46,098	46,098	48,590	46,560	0	(462)	0	(462)	0	46,098	0	0	0	1,042	04/25/2039
31398W-LZ-5	FHR SERIES 3636 CLASS EB 2.000% 11/15/18		12/01/2015	Paydown		26,929	26,929	26,937	26,923	0	5	0	5	0	26,929	0	0	0	277	11/15/2018
31402R-RN-1	FN POOL 735893 5.000% 10/01/35		12/01/2015	Paydown		29,674	29,674	31,654	31,568	0	(1,894)	0	(1,894)	0	29,674	0	0	0	781	10/01/2035
31408G-F3-6	FN POOL 850786 5.500% 01/01/21		12/01/2015	Paydown		2,168	2,168	2,162	2,161	0	6	0	6	0	2,168	0	0	0	68	01/01/2021
31409A-DR-7	FN POOL 865112 5.500% 01/01/21		12/01/2015	Paydown		2,015	2,015	2,009	2,009	0	6	0	6	0	2,015	0	0	0	47	01/01/2021
31413K-AH-4	FN POOL 947408 6.000% 10/01/22		12/01/2015	Paydown		2,235	2,235	2,265	2,257	0	(22)	0	(22)	0	2,235	0	0	0	80	10/01/2022
31417Y-DV-6	FN POOL MA0115 4.500% 07/01/29		12/01/2015	Paydown		42,656	42,656	44,989	44,781	0	(2,125)	0	(2,125)	0	42,656	0	0	0	937	07/01/2029

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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 Con-tractual Maturity Date
31417Y-RC-3	FN POOL MA0482 4.000% 08/01/25		12/01/2015	Paydown		15,168	15,168	15,930	15,814	0	(646)	0	(646)	0	15,168	0	0	0	314	08/01/2025
43232V-CD-1	HILLSBOROUGH CNTY FLA SCH BRD ASE PROG COPS 1998 A 5.500% 07/01/15		06/08/2015	BANK OF AMERICA		250,703	250,000	283,828	254,527	0	(4,026)	0	(4,026)	0	250,501	0	202	202	12,986	07/01/2015
603827-SL-1	MINNEAPOLIS & ST PAUL MINN MET T REV BDS 2010B 5.000% 01/01/17		06/08/2015	CITIGROUP GLOBAL MARKETS		532,225	500,000	579,310	530,581	0	(6,704)	0	(6,704)	0	523,878	0	8,347	8,347	23,611	01/01/2017
64971W-HJ-2	NEW YORK CITY NY TRANSITIONALF 5.000% 02/01/17		06/08/2015	JEFFERIES & COMPANY		475,741	445,000	478,038	476,049	0	(6,543)	0	(6,543)	0	469,507	0	6,234	6,234	19,160	02/01/2017
64990E-SC-2	NEW YORK ST DORM AUTH ST PERSO SERIES A 5.000% 02/15/16		01/09/2015	Tax Free Exchange		257,113	250,000	258,154	257,254	0	(141)	0	(141)	0	257,113	0	0	0	5,000	02/15/2016
64990E-SD-0	NEW YORK ST DORM AUTH ST PERSO SERIES A 5.000% 02/15/17		01/09/2015	Tax Free Exchange		837,485	790,000	841,102	837,975	0	(490)	0	(490)	0	837,485	0	0	0	15,800	02/15/2017
650013-6P-5	NEW YORK ST TWY AUTH HWY & BRD 5.000% 04/01/17		06/08/2015	Morgan Stanley		35,496	35,000	36,326	35,662	0	(392)	0	(392)	0	35,270	0	227	227	1,215	04/01/2017
3199999. Subtotal - Bonds - U.S. Special Revenues						2,840,297	2,721,534	2,949,428	2,857,850	0	(32,564)	0	(32,564)	0	2,825,288	0	15,010	15,010	88,136	XXX
04249@-AD-3	ARMY AND AIR FORCE EXCHANGE SENIOR NOTES 4.950% 10/15/24		12/15/2015	Redemption 100.0000		357,176	357,176	398,423	395,954	0	(38,778)	0	(38,778)	0	357,176	0	0	0	9,649	10/15/2024
05523U-AD-2	BAE SYSTEMS HOLDINGS INC SERIES 144A 5.200% 08/15/15		08/15/2015	Maturity		5,000,000	5,000,000	5,343,750	5,121,341	0	(121,341)	0	(121,341)	0	5,000,000	0	0	0	260,000	08/15/2015
06051G-EB-1	BANK OF AMERICA CORP SR NT 4.5%15 4.500% 04/01/15		04/01/2015	Maturity		250,000	250,000	251,670	250,068	0	(68)	0	(68)	0	250,000	0	0	0	5,625	04/01/2015
06406H-BN-8	BANK OF NEW YORK MELLON SR NT 3.1%15 3.100% 01/15/15		01/15/2015	Maturity		500,000	500,000	518,365	500,254	0	(254)	0	(254)	0	500,000	0	0	0	7,750	01/15/2015
084670-AV-0	BERKSHIRE HATHAWAY INC. SR NT 3.20%15 3.200% 02/11/15		02/11/2015	Maturity		200,000	200,000	199,834	199,987	0	13	0	13	0	200,000	0	0	0	3,200	02/11/2015
126408-GN-7	CSX CORP 6.250% 04/01/15		04/01/2015	Maturity		167,000	167,000	192,516	168,416	0	(1,416)	0	(1,416)	0	167,000	0	0	0	5,219	04/01/2015
161571-BC-7	CHAIT SERIES 2006-A2 CLASS A2 5.160% 04/16/18		09/22/2015	J.P. MORGAN SECURITIES INC.		737,546	725,000	800,559	740,787	0	(10,253)	0	(10,253)	0	730,534	0	7,012	7,012	29,097	04/16/2018
172967-FD-8	CITIGROUP INC NT 4.75%15 4.750% 05/19/15		05/19/2015	Maturity		250,000	250,000	262,425	251,181	0	(1,181)	0	(1,181)	0	250,000	0	0	0	5,938	05/19/2015
172967-FH-9	CITIGROUP INC 4.587% 12/15/15		12/15/2015	Maturity		450,000	450,000	468,909	453,934	0	(3,934)	0	(3,934)	0	450,000	0	0	0	20,642	12/15/2015
17305E-DE-2	CITIBANK CREDIT CARD ISSUANCE SERIES 2006-A3 CLASS A3 5.300% 03/15/18		09/22/2015	J.P. MORGAN SECURITIES INC.		255,410	250,000	277,061	255,986	0	(3,611)	0	(3,611)	0	252,375	0	3,035	3,035	13,618	03/15/2018
20271R-AA-8	COMMONWEALTH BK AUSTR NY CBAAU 1.95 03/16/15 1.950% 03/16/15		03/16/2015	Maturity		775,000	775,000	777,457	775,159	0	(159)	0	(159)	0	775,000	0	0	0	7,556	03/16/2015
22546Q-AE-7	CREDIT SUISSE NEW YORK SR NT 3.5%15 3.500% 03/23/15		03/23/2015	Maturity		700,000	700,000	726,782	702,050	0	(2,050)	0	(2,050)	0	700,000	0	0	0	12,250	03/23/2015
26483E-AE-0	DUN & BRADSTREET CORP SR NT 2.875%15 2.875% 11/15/15		11/15/2015	Maturity		250,000	250,000	249,118	249,831	0	169	0	169	0	250,000	0	0	0	7,188	11/15/2015
26882P-AS-1	ERAC USA FINANCE COMPANY SERIES 144A 5.600% 05/01/15		05/01/2015	Maturity		5,000,000	5,000,000	5,467,969	5,076,061	0	(76,061)	0	(76,061)	0	5,000,000	0	0	0	140,000	05/01/2015
29481#-AB-9	ERGON INC. SENIOR NOTES 5.170% 02/10/15		02/10/2015	Redemption 100.0000		562,500	562,500	584,296	564,292	0	(1,792)	0	(1,792)	0	562,500	0	0	0	7,270	02/10/2015
29481#-AC-7	ERGON INC. 5.500% 05/20/18		05/20/2015	Redemption 100.0000		108,750	108,750	119,725	116,040	0	(7,290)	0	(7,290)	0	108,750	0	0	0	2,991	05/20/2018
30215*-AM-0	EXPLORER PIPELINE COMPANY SERIES L SENIOR UNSECURED NOTE 7.010% 07/31/22		07/31/2015	Redemption 100.0000		181,818	181,818	213,356	209,059	0	(27,241)	0	(27,241)	0	181,818	0	0	0	12,745	07/31/2022
33632*-UE-5	FIRST SECURITY BANK OF UTAH 8.036% 09/28/15		03/28/2015	Redemption 100.0000		2,715,390	2,715,390	3,011,567	2,817,076	0	(101,687)	0	(101,687)	0	2,715,390	0	0	0	109,104	09/28/2015
337738-AK-4	FISERV INC 3.125% 06/15/16		04/16/2015	WELLS FARGO BANK N A		758,604	740,000	753,631	744,682	0	(979)	0	(979)	0	743,703	0	14,901	14,901	8,094	06/15/2016
370334-BF-0	GENERAL MILLS INC 5.200% 03/17/15		03/17/2015	Maturity		500,000	500,000	542,040	501,855	0	(1,855)	0	(1,855)	0	500,000	0	0	0	13,000	03/17/2015
38141E-A7-4	GOLDMAN SACHS GROUP INC 3.700% 08/01/15		08/01/2015	Maturity		540,000	540,000	549,877	541,771	0	(1,771)	0	(1,771)	0	540,000	0	0	0	19,980	08/01/2015
39121J-A*-1	GREAT RIVER ENERGY SERIES 2009 B 5.810% 07/01/21		07/01/2015	Redemption 100.0000		111,628	111,628	132,796	128,193	0	(16,565)	0	(16,565)	0	111,628	0	0	0	6,486	07/01/2021
413875-AL-9	HARRIS CORPORATION 6.375% 06/15/19		05/27/2015	Call 118.5465		2,370,930	2,000,000	2,385,313	2,284,827	0	86,103	0	86,103	0	2,370,930	0	0	0	57,375	06/15/2019
416518-AA-6	HARTFORD FINL SVCS GRP 4.000% 10/15/17		05/27/2015	Call 106.5751		762,012	715,000	714,428	714,665	0	47,347	0	47,347	0	762,012	0	0	0	17,637	10/15/2017
46625H-HP-8	JP MORGAN CHASE & CO SR NT 3.7%15 3.700% 01/20/15		01/20/2015	Maturity		250,000	250,000	253,968	250,041	0	(41)	0	(41)	0	250,000	0	0	0	4,625	01/20/2015
544152-AD-3	LORILLARD TOB CO 3.500% 08/04/16		07/10/2015	Taxable Exchange		485,403	475,000	479,190	476,524	0	(495)	0	(495)	0	476,029	0	9,373	9,373	16,704	08/04/2016

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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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
61746S-BR-9	MORGAN STANLEY 5.375% 10/15/15		10/15/2015	Maturity		500,000	500,000	485,810	496,866	0	3,134	0	3,134	0	500,000	0	0	0	26,875	10/15/2015
61747Y-CE-3	MORGAN STANLEY SERIES MTN 6.000% 04/28/15		04/28/2015	Maturity		2,500,000	2,500,000	2,725,781	2,535,943	0	(35,943)	0	(35,943)	0	2,500,000	0	0	0	75,000	04/28/2015
62963#-AE-1	NRP OPERATING LLC SERIES E SENIOR NOTES 5.820% 03/28/24		03/28/2015	Redemption 100.0000		66,667	66,667	72,183	71,148	0	(4,481)	0	(4,481)	0	66,667	0	0	0	1,940	03/28/2024
62963#-AF-8	NRP OPERATING LLC SERIES F SENIOR NOTES 8.380% 03/25/19		03/25/2015	Redemption 100.0000		428,571	428,571	497,405	473,877	0	(45,306)	0	(45,306)	0	428,571	0	0	0	17,957	03/25/2019
63254A-AA-6	NATIONAL AUSTRALIA BK-NY SERIES MTN 2.000% 03/09/15		03/09/2015	Maturity		775,000	775,000	775,054	774,985	0	15	0	15	0	775,000	0	0	0	7,750	03/09/2015
693476-BH-5	PNC FUNDING CORP 3.625% 02/08/15		02/08/2015	Maturity		450,000	450,000	456,755	450,166	0	(166)	0	(166)	0	450,000	0	0	0	8,156	02/08/2015
742741-AA-9	PROCTER & GAMBLE CO- ESOP SERIES A 9.360% 01/01/21		07/01/2015	Redemption 100.0000		52,716	52,716	69,833	65,600	0	(12,884)	0	(12,884)	0	52,716	0	0	0	3,730	01/01/2021
858586-G#-1	STEPAN COMPANY 5.690% 11/01/18		11/01/2015	Redemption 100.0000		142,858	142,858	156,787	153,630	0	(10,773)	0	(10,773)	0	142,858	0	0	0	8,129	11/01/2018
86357V-AE-9	SETS TRUST SERIES 1999-5 144A 6.180% 02/15/19		08/15/2015	Redemption 100.0000		258,478	258,478	277,477	271,655	0	(13,177)	0	(13,177)	0	258,478	0	0	0	12,041	02/15/2019
92966*-AG-4	WABASH VALLEY POWER ASSOC 6.140% 01/31/28		10/31/2015	Redemption 100.0000		59,677	59,677	74,338	72,686	0	(13,009)	0	(13,009)	0	59,677	0	0	0	2,308	01/31/2028
C4861#-AD-5	IRVING OIL LIMITED SERIES D SENIOR NOTES 5.760% 06/26/15	I	06/26/2015	Maturity		3,000,000	3,000,000	3,166,958	3,050,181	0	(50,181)	0	(50,181)	0	3,000,000	0	0	0	86,400	06/26/2015
2515A0-U7-6	DEUTSCHE BANK AG LONDON SR NT 3.45%15 3.450% 03/30/15	R	03/30/2015	Maturity		500,000	500,000	514,601	501,230	0	(1,230)	0	(1,230)	0	500,000	0	0	0	8,625	03/30/2015
65504L-AH-0	NOBEL HOLDING INTL LTD 2.500% 03/15/17	R	01/23/2015	SunTrust		796,977	850,000	849,499	849,766	0	10	0	10	0	849,776	0	(52,799)	(52,799)	7,851	03/15/2017
90261X-FY-3	UBS AG STANFORD CT SR NT 3.875%15 3.875% 01/15/15	R	01/15/2015	Maturity		475,000	475,000	490,062	475,132	0	(132)	0	(132)	0	475,000	0	0	0	9,203	01/15/2015
961214-BH-5	WESTPAC BANKING CORP 4.200% 02/27/15	R	02/27/2015	Maturity		400,000	400,000	416,776	400,569	0	(569)	0	(569)	0	400,000	0	0	0	8,400	02/27/2015
F9731#-AC-1	VICAT S A SERIES C SENIOR NOTES 5.660% 08/05/15	R	08/05/2015	Maturity		5,000,000	5,000,000	5,228,176	5,078,878	0	(78,878)	0	(78,878)	0	5,000,000	0	0	0	283,000	08/05/2015
G1252@-AJ-3	BORD GAIS EIREANN SERIES D SENIOR NOTE 6.740% 03/31/19	R	08/20/2015	Tax Free Exchange		1,034,117	1,000,000	1,048,736	1,039,445	0	(5,328)	0	(5,328)	0	1,034,117	0	0	0	60,911	03/31/2019
L0714#-AC-4	BARILLA FINANCE S.A. 5.690% 12/09/15	R	12/09/2015	Maturity		3,000,000	3,000,000	3,205,016	3,093,232	0	(93,232)	0	(93,232)	0	3,000,000	0	0	0	170,700	12/09/2015
N4282#-AB-8	KONINKLIJKE DSM N.V. SERIES B SENIOR UNSE 5.610% 10/08/15	R	10/08/2015	Maturity		1,000,000	1,000,000	1,075,541	1,030,495	0	(30,495)	0	(30,495)	0	1,000,000	0	0	0	56,100	10/08/2015
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						44,679,228	44,233,229	47,261,813	45,375,518	0	(677,815)	0	(677,815)	0	44,697,705	0	(18,478)	(18,478)	1,658,819	XXX
8399997. Total - Bonds - Part 4						56,742,454	56,176,319	59,902,886	57,529,495	0	(784,989)	0	(784,989)	0	56,744,511	0	(2,057)	(2,057)	1,924,421	XXX
8399998. Total - Bonds - Part 5						481,165	475,000	485,403		0	(4,238)	0	(4,238)	0	481,165	0	0	0	14,455	XXX
8399999. Total - Bonds						57,223,619	56,651,319	60,388,289	57,529,495	0	(789,227)	0	(789,227)	0	57,225,676	0	(2,057)	(2,057)	1,938,876	XXX
8999997. Total - Preferred Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
8999998. Total - Preferred Stocks - Part 5							XXX													XXX
8999999. Total - Preferred Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
9799997. Total - Common Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
9799998. Total - Common Stocks - Part 5							XXX													XXX
9799999. Total - Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
9899999. Total - Preferred and Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
9999999 - Totals						57,223,619	XXX	60,388,289	57,529,495	0	(789,227)	0	(789,227)	0	57,225,676	0	(2,057)	(2,057)	1,938,876	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 Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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
761713-BH-8	REYNOLDS AMERICAN INC SERIES 144A 3.500% 08/04/16		07/10/2015	Taxable Exchange	12/17/2015	Tax Free Exchange	475,000	485,403	481,165	481,165	0	(4,238)	0	(4,238)	0	0	0	0	14,455	7,204
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							475,000	485,403	481,165	481,165	0	(4,238)	0	(4,238)	0	0	0	0	14,455	7,204
8399998. Total - Bonds							475,000	485,403	481,165	481,165	0	(4,238)	0	(4,238)	0	0	0	0	14,455	7,204
8999998. Total - Preferred Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
9799998. Total - Common Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
9899999. Total - Preferred and Common Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
9999999 - Totals								485,403	481,165	481,165	0	(4,238)	0	(4,238)	0	0	0	0	14,455	7,204

Schedule D-Part 6-Section 1-Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

NONE

Schedule D - Part 6 - Section 2

NONE

SCHEDULE DA - PART 1

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

1	2	Codes		5	6	7	8	Change in Book/Adjusted Carrying Value				13	14	Interest						21
		3	4					9	10	11	12			15	16	17	18	19	20	
CUSIP Identi-fication	Description	Code	For-eign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
0599999. Total - U.S. Government Bonds							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
1099999. Total - All Other Government Bonds							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
1799999. Total - U.S. States, Territories and Possessions Bonds							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2499999. Total - U.S. Political Subdivisions Bonds							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
3199999. Total - U.S. Special Revenues Bonds							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
	REYNOLDS AMERICAN INC SERIES WI			12/17/2015	Tax Free Exchange	08/04/2016	480,787	0	(378)	0	0	475,000	481,165	6,789	0	3.500	1.423	FA	0	6,142
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations							480,787	0	(378)	0	0	475,000	481,165	6,789	0	XXX	XXX	XXX	0	6,142
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds							480,787	0	(378)	0	0	475,000	481,165	6,789	0	XXX	XXX	XXX	0	6,142
4899999. Total - Hybrid Securities							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
5599999. Total - Parent, Subsidiaries and Affiliates Bonds							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
7799999. Total - Issuer Obligations							480,787	0	(378)	0	0	475,000	481,165	6,789	0	XXX	XXX	XXX	0	6,142
7899999. Total - Residential Mortgage-Backed Securities							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
7999999. Total - Commercial Mortgage-Backed Securities							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8099999. Total - Other Loan-Backed and Structured Securities							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8399999. Total Bonds							480,787	0	(378)	0	0	475,000	481,165	6,789	0	XXX	XXX	XXX	0	6,142
8699999. Total - Parent, Subsidiaries and Affiliates							0	0	0	0	0	XXX	0	0	0	XXX	XXX	XXX	0	0
9199999 - Totals							480,787	0	(378)	0	0	XXX	481,165	6,789	0	XXX	XXX	XXX	0	6,142

Schedule DB - Part A - Section 1 - Options, Caps, Floors, Collars, Swaps and Forwards Open

NONE

Schedule DB - Part A - Section 2 - Options, Caps, Floors, Collars, Swaps and Forwards Terminated

NONE

Schedule DB - Part B - Section 1 - Futures Contracts Open

NONE

Schedule DB - Part B - Section 1B - Brokers with whom cash deposits have been made

NONE

Schedule DB - Part B - Section 2 - Futures Contracts Terminated

NONE

Schedule DB - Part D - Section 1 - Counterparty Exposure for Derivative Instruments Open

NONE

Schedule DB - Part D-Section 2 - Collateral for Derivative Instruments Open - Pledged By

NONE

Schedule DB - Part D-Section 2 - Collateral for Derivative Instruments Open - Pledged To

NONE

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

NONE

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

NONE

SCHEDULE E - PART 1 - CASH

1 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
Amegy Bank	Houston, TX		0.000	1,937	0	5,806,041	XXX
Bank of America	Various					329,545	XXX
JP Morgan Chase	New York, NY					5,103	XXX
Regions Bank	Nashville, TN					4,959,569	XXX
Wells Fargo	Baltimore, MD					5,050,089	XXX
0199998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories		XXX	XXX				XXX
0199999. Totals - Open Depositories		XXX	XXX	1,937	0	16,150,346	XXX
0299998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositories		XXX	XXX				XXX
0299999. Totals - Suspended Depositories		XXX	XXX	0	0	0	XXX
0399999. Total Cash on Deposit		XXX	XXX	1,937	0	16,150,346	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX		XXX
0599999 Total - Cash		XXX	XXX	1,937	0	16,150,346	XXX

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

1. January	28,888,166	4. April	34,486,152	7. July	126,247,781	10. October	53,417,662
2. February	31,529,025	5. May	52,606,267	8. August	43,029,228	11. November	23,209,297
3. March	76,735,016	6. June	61,690,945	9. September	41,827,987	12. December	16,150,346

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 and Accrued	8 Amount Received During Year
TREASURY BILL		12/18/2015	0.165	01/07/2016	34,401,179	0	2,007
TREASURY BILL		12/22/2015	0.125	01/14/2016	5,403,757	0	187
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations					39,804,936	0	2,194
0599999. Total - U.S. Government Bonds					39,804,936	0	2,194
1099999. Total - All Other Government Bonds					0	0	0
1799999. Total - U.S. States, Territories and Possessions Bonds					0	0	0
2499999. Total - U.S. Political Subdivisions Bonds					0	0	0
FED HOME LN DISCOUNT NT		12/22/2015	0.220	01/06/2016	6,899,789	0	422
FED HOME LN DISCOUNT NT		12/22/2015	0.215	01/13/2016	12,999,068	0	776
FED HOME LN DISCOUNT NT		12/22/2015	0.250	01/15/2016	3,699,640	0	257
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations					23,598,497	0	1,455
3199999. Total - U.S. Special Revenues Bonds					23,598,497	0	1,455
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds					0	0	0
4899999. Total - Hybrid Securities					0	0	0
5599999. Total - Parent, Subsidiaries and Affiliates Bonds					0	0	0
7799999. Total - Issuer Obligations					63,403,433	0	3,649
7899999. Total - Residential Mortgage-Backed Securities					0	0	0
7999999. Total - Commercial Mortgage-Backed Securities					0	0	0
8099999. Total - Other Loan-Backed and Structured Securities					0	0	0
8399999. Total Bonds					63,403,433	0	3,649
8699999 - Total Cash Equivalents					63,403,433	0	3,649

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

		1	2	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
				3	4	5	6
	States, Etc.	Type of Deposit	Purpose of Deposit	Book/Adjusted Carrying Value	Fair Value	Book/Adjusted Carrying Value	Fair Value
1.	Alabama AL						
2.	Alaska AK						
3.	Arizona AZ						
4.	Arkansas AR						
5.	California CA	B	Statutory deposit	106,740	106,974	0	0
6.	Colorado CO						
7.	Connecticut CT						
8.	Delaware DE						
9.	District of Columbia DC						
10.	Florida FL						
11.	Georgia GA	B	Statutory deposit	40,024	39,540	0	0
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	Statutory deposit	109,840	116,925	0	0
23.	Michigan MI						
24.	Minnesota MN						
25.	Mississippi MS						
26.	Missouri MO						
27.	Montana MT						
28.	Nebraska NE						
29.	Nevada NV	B	Statutory deposit	203,314	203,760	0	0
30.	New Hampshire NH	B	Statutory deposit	566,208	562,059	0	0
31.	New Jersey NJ						
32.	New Mexico NM	B	Statutory deposit	212,513	213,319	0	0
33.	New York NY						
34.	North Carolina NC	B	Statutory deposit	402,681	404,240	0	0
35.	North Dakota ND						
36.	Ohio OH						
37.	Oklahoma OK						
38.	Oregon OR	B	Statutory deposit	2,541,429	2,547,000	0	0
39.	Pennsylvania PA						
40.	Rhode Island RI						
41.	South Carolina SC	B	Statutory deposit	128,088	128,369	0	0
42.	South Dakota SD						
43.	Tennessee TN						
44.	Texas TX	B	Statutory deposit	2,217,768	2,226,352	0	0
45.	Utah UT						
46.	Vermont VT						
47.	Virginia VA	B	Statutory deposit	510,307	504,135	0	0
48.	Washington WA	B	Statutory deposit	1,007,554	996,996	0	0
49.	West Virginia WV						
50.	Wisconsin WI						
51.	Wyoming WY						
52.	American Samoa AS						
53.	Guam GU						
54.	Puerto Rico PR						
55.	U.S. Virgin Islands VI						
56.	Northern Mariana Islands MP						
57.	Canada CAN						
58.	Aggregate Alien and Other OT	XXX	XXX	0	0	0	0
59.	Subtotal	XXX	XXX	8,046,466	8,049,669	0	0
	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.	Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX	0	0	0	0

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