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PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2011

OF THE CONDITION AND AFFAIRS OF THE

United Ohio Insurance Company

NAIC Group Code 0963 (Current) 0963 (Prior) NAIC Company Code 13072 Employer's ID Number 34-1008736

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

Country of Domicile United States of America

Incorporated/Organized 12/01/1966 Commenced Business 03/01/1967

Statutory Home Office 1725 Hopley Avenue (Street and Number), Bucyrus , OH 44820-0111 (City or Town, State and Zip Code)

Main Administrative Office 1725 Hopley Avenue (Street and Number)

Bucyrus , OH 44820-0111 (City or Town, State and Zip Code), 419-562-3011 (Area Code) (Telephone Number)

Mail Address 1725 Hopley Avenue (Street and Number or P.O. Box), Bucyrus , OH 44820-0111 (City or Town, State and Zip Code)

Primary Location of Books and Records 1725 Hopley Avenue (Street and Number)

Bucyrus , OH 44820-0111 (City or Town, State and Zip Code), 419-562-3011 (Area Code) (Telephone Number)

Internet Website Address www.omig.com

Statutory Statement Contact Caroline Kay Metcalf Mrs. (Name), 419-563-0816 (Area Code) (Telephone Number)

cmetcalf@omig.com (E-mail Address), 419-562-0995 (FAX Number)

OFFICERS

President	James Joseph Kennedy, Mr.	Secretary	Susan Porter, Mrs.
Treasurer	David Gary Hendrix, Mr.		

OTHER

Todd Emery Albert, Mr. Vice President Information Systems	Michael Alexander Brogan, Mr. Vice President Claims	Thomas Michael Holtshouse, Mr. Vice President Product Management
Michael Robert Horvath, Mr. Vice President Human Resources	Randy Thomas O'Conner, Mr. Executive Vice President	Kevin David Rall, Mr. # Vice President Personal Lines Underwriting and Sales

DIRECTORS OR TRUSTEES

Robert Bruce Albro, Mr.	Albert Michael Heister, Mr.	James Joseph Kennedy, Mr.
Susan Porter, Mrs.	John Redon Purse, Mr.	David Anthony Siebenburgen, Mr.
Randy Lee Walker, Mr.	Thomas Eugene Woolley, Mr.	

State of Ohio
County of Crawford
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.

James Joseph Kennedy President and CEO	David Gary Hendrix Treasurer and CFO	Michael Alexander Brogan Assistant Secretary

Subscribed and sworn to before me this
day of

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	2,508,881	1.216	2,508,881		2,508,881	1.216
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies		0.000				0.000
1.22 Issued by U.S. government sponsored agencies	19,038,329	9.226	19,038,329		19,038,329	9.226
1.3 Non-U.S. government (including Canada, excluding mortgaged-backed securities)		0.000				0.000
1.4 Securities issued by states, territories, and possessions and political subdivisions in the U.S. :						
1.41 States, territories and possessions general obligations	11,164,570	5.410	11,164,570		11,164,570	5.410
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations	23,312,363	11.297	23,312,363		23,312,363	11.297
1.43 Revenue and assessment obligations	57,699,942	27.962	57,699,942		57,699,942	27.962
1.44 Industrial development and similar obligations	320,784	0.155	320,784		320,784	0.155
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA	9,459,303	4.584	9,459,303		9,459,303	4.584
1.512 Issued or guaranteed by FNMA and FHLMC	24,236,342	11.745	24,236,342		24,236,342	11.745
1.513 All other		0.000				0.000
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA	4,647,414	2.252	4,647,414		4,647,414	2.252
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				0.000
1.523 All other	490,074	0.237	490,074		490,074	0.237
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	25,733,920	12.471	25,733,920		25,733,920	12.471
2.2 Unaffiliated non-U.S. securities (including Canada)	5,570,844	2.700	5,570,844		5,570,844	2.700
2.3 Affiliated securities		0.000				0.000
3. Equity interests:						
3.1 Investments in mutual funds	8,810,764	4.270	8,810,764		8,810,764	4.270
3.2 Preferred stocks:						
3.21 Affiliated		0.000				0.000
3.22 Unaffiliated		0.000				0.000
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated		0.000				0.000
3.32 Unaffiliated		0.000				0.000
3.4 Other equity securities:						
3.41 Affiliated		0.000				0.000
3.42 Unaffiliated	557,600	0.270	557,600		557,600	0.270
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated		0.000				0.000
3.52 Unaffiliated		0.000				0.000
4. Mortgage loans:						
4.1 Construction and land development		0.000				0.000
4.2 Agricultural		0.000				0.000
4.3 Single family residential properties		0.000				0.000
4.4 Multifamily residential properties		0.000				0.000
4.5 Commercial loans		0.000				0.000
4.6 Mezzanine real estate loans		0.000				0.000
5. Real estate investments:						
5.1 Property occupied by company		0.000				0.000
5.2 Property held for production of income (including $ .... of property acquired in satisfaction of debt)		0.000				0.000
5.3 Property held for sale (including $ .... property acquired in satisfaction of debt)		0.000				0.000
6. Contract loans		0.000				0.000
7. Derivatives		0.000				0.000
8. Receivables for securities		0.000				0.000
9. Securities Lending (Line 10, Asset Page reinvested collateral)		0.000		XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments	12,799,874	6.203	12,799,874		12,799,874	6.203
11. Other invested assets		0.000				0.000
12. Total invested assets	206,351,004	100.000	206,351,004		206,351,004	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		189,195,426
2.	Cost of bonds and stocks acquired, Part 3, Column 7		42,812,034
3.	Accrual of discount		53,972
4.	Unrealized valuation increase (decrease):		
	4.1. Part 1, Column 12		
	4.2. Part 2, Section 1, Column 15		
	4.3. Part 2, Section 2, Column 13	(62,324)	
	4.4. Part 4, Column 11		(62,324)
5.	Total gain (loss) on disposals, Part 4, Column 19		361,091
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		37,408,340
7.	Deduct amortization of premium		1,400,729
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1. Part 1, Column 15		
	8.2. Part 2, Section 1, Column 19		
	8.3. Part 2, Section 2, Column 16		
	8.4. Part 4, Column 15		
9.	Deduct current year's other than temporary impairment recognized:		
	9.1. Part 1, Column 14		
	9.2. Part 2, Section 1, Column 17		
	9.3. Part 2, Section 2, Column 14		
	9.4. Part 4, Column 13		
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)		193,551,130
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)		193,551,130

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	31,006,513	32,260,445	31,100,321	30,470,775
	2. Canada				
	3. Other Countries				
	4. Totals	31,006,513	32,260,445	31,100,321	30,470,775
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	11,164,570	11,912,222	11,489,920	10,600,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	23,312,363	24,936,659	23,936,595	22,215,000
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	86,904,483	91,635,374	88,303,871	83,809,521
Industrial and Miscellaneous and Hybrid Securities (unaffiliated)	8. United States	26,223,993	27,274,893	26,427,408	26,056,539
	9. Canada	832,609	957,180	855,675	750,000
	10. Other Countries	4,738,235	4,767,630	4,750,995	4,650,000
	11. Totals	31,794,837	32,999,703	32,034,078	31,456,539
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	184,182,766	193,744,403	186,864,785	178,551,835
PREFERRED STOCKS Industrial and Miscellaneous (unaffiliated)	14. United States				
	15. Canada				
	16. Other Countries				
	17. Totals				
Parent, Subsidiaries and Affiliates	18. Totals				
	19. Total Preferred Stocks				
COMMON STOCKS Industrial and Miscellaneous (unaffiliated)	20. United States	9,368,364	9,368,364	6,567,583	
	21. Canada				
	22. Other Countries				
	23. Totals	9,368,364	9,368,364	6,567,583	
Parent, Subsidiaries and Affiliates	24. Totals				
	25. Total Common Stocks	9,368,364	9,368,364	6,567,583	
	26. Total Stocks	9,368,364	9,368,364	6,567,583	
	27. Total Bonds and Stocks	193,551,130	203,112,767	193,432,368	

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

Quality Rating per the 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 Class 1	7,764,023	19,438,934	5,096,999	1,091,806	169,884	33,561,646	18.0	25,048,921	13.8	33,561,646	
1.2 Class 2											
1.3 Class 3											
1.4 Class 4											
1.5 Class 5											
1.6 Class 6											
1.7 Totals	7,764,023	19,438,934	5,096,999	1,091,806	169,884	33,561,646	18.0	25,048,921	13.8	33,561,646	
2. All Other Governments											
2.1 Class 1											
2.2 Class 2											
2.3 Class 3											
2.4 Class 4											
2.5 Class 5											
2.6 Class 6											
2.7 Totals											
3. U.S. States, Territories and Possessions etc., Guaranteed											
3.1 Class 1		7,011,704	2,140,812		2,012,054	11,164,570	6.0	11,291,356	6.2	11,164,570	
3.2 Class 2											
3.3 Class 3											
3.4 Class 4											
3.5 Class 5											
3.6 Class 6											
3.7 Totals		7,011,704	2,140,812		2,012,054	11,164,570	6.0	11,291,356	6.2	11,164,570	
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed											
4.1 Class 1		9,676,548	11,785,624	1,516,334	333,857	23,312,363	12.5	24,890,803	13.7	23,312,363	
4.2 Class 2											
4.3 Class 3											
4.4 Class 4											
4.5 Class 5											
4.6 Class 6											
4.7 Totals		9,676,548	11,785,624	1,516,334	333,857	23,312,363	12.5	24,890,803	13.7	23,312,363	
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed											
5.1 Class 1	14,465,095	29,624,891	31,855,480	9,607,291	546,334	86,099,091	46.1	87,420,914	48.0	86,099,091	
5.2 Class 2	805,391					805,391	0.4	1,102,191	0.6	805,391	
5.3 Class 3											
5.4 Class 4											
5.5 Class 5											
5.6 Class 6											
5.7 Totals	15,270,486	29,624,891	31,855,480	9,607,291	546,334	86,904,482	46.5	88,523,105	48.7	86,904,482	

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

Quality Rating per the 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 Class 1	788,464	20,809,856	8,391,195	5,119		29,994,634	16.1	31,174,228	17.1	27,182,434	2,812,200
6.2 Class 2		1,800,204				1,800,204	1.0	1,010,997	0.6	1,800,204	
6.3 Class 3											
6.4 Class 4											
6.5 Class 5											
6.6 Class 6											
6.7 Totals	788,464	22,610,060	8,391,195	5,119		31,794,838	17.0	32,185,225	17.7	28,982,638	2,812,200
7. Hybrid Securities											
7.1 Class 1											
7.2 Class 2											
7.3 Class 3											
7.4 Class 4											
7.5 Class 5											
7.6 Class 6											
7.7 Totals											
8. Parent, Subsidiaries and Affiliates											
8.1 Class 1											
8.2 Class 2											
8.3 Class 3											
8.4 Class 4											
8.5 Class 5											
8.6 Class 6											
8.7 Totals											

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

Quality Rating per the 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 Class 1	(d) 23,017,582	86,561,933	59,270,110	12,220,550	3,062,129	184,132,304	98.6	XXX	XXX	181,320,104	2,812,200
9.2 Class 2	(d) 805,391	1,800,204				2,605,595	1.4	XXX	XXX	2,605,595	
9.3 Class 3	(d)							XXX	XXX		
9.4 Class 4	(d)							XXX	XXX		
9.5 Class 5	(d)					(c)		XXX	XXX		
9.6 Class 6	(d)					(c)		XXX	XXX		
9.7 Totals	23,822,973	88,362,137	59,270,110	12,220,550	3,062,129	(b) 186,737,899	100.0	XXX	XXX	183,925,699	2,812,200
9.8 Line 9.7 as a % of Col. 6	12.8	47.3	31.7	6.5	1.6	100.0	XXX	XXX	XXX	98.5	1.5
10. Total Bonds Prior Year											
10.1 Class 1	25,983,325	85,820,606	49,794,028	14,163,771	4,064,492	XXX	XXX	179,826,222	98.8	178,509,465	1,316,757
10.2 Class 2	69,998	2,043,190				XXX	XXX	2,113,188	1.2	1,885,240	227,948
10.3 Class 3						XXX	XXX				
10.4 Class 4						XXX	XXX				
10.5 Class 5						XXX	XXX	(c)			
10.6 Class 6						XXX	XXX	(c)			
10.7 Totals	26,053,323	87,863,796	49,794,028	14,163,771	4,064,492	XXX	XXX	(b) 181,939,410	100.0	180,394,705	1,544,705
10.8 Line 10.7 as a % of Col. 8	14.3	48.3	27.4	7.8	2.2	XXX	XXX	100.0	XXX	99.2	0.8
11. Total Publicly Traded Bonds											
11.1 Class 1	22,964,862	84,704,747	58,367,817	12,220,550	3,062,129	181,320,105	97.1	178,509,465	98.1	181,320,105	XXX
11.2 Class 2	805,391	1,800,204				2,605,595	1.4	1,885,240	1.0	2,605,595	XXX
11.3 Class 3											XXX
11.4 Class 4											XXX
11.5 Class 5											XXX
11.6 Class 6											XXX
11.7 Totals	23,770,253	86,504,951	58,367,817	12,220,550	3,062,129	183,925,700	98.5	180,394,705	99.2	183,925,700	XXX
11.8 Line 11.7 as a % of Col. 6	12.9	47.0	31.7	6.6	1.7	100.0	XXX	XXX	XXX	100.0	XXX
11.9 Line 11.7 as a % of Line 9.7, Col. 6, Section 9	12.7	46.3	31.3	6.5	1.6	98.5	XXX	XXX	XXX	98.5	XXX
12. Total Privately Placed Bonds											
12.1 Class 1	52,720	1,857,186	902,293			2,812,199	1.5	1,316,757	0.7	XXX	2,812,199
12.2 Class 2								227,948	0.1	XXX	
12.3 Class 3										XXX	
12.4 Class 4										XXX	
12.5 Class 5										XXX	
12.6 Class 6										XXX	
12.7 Totals	52,720	1,857,186	902,293			2,812,199	1.5	1,544,705	0.8	XXX	2,812,199
12.8 Line 12.7 as a % of Col. 6	1.9	66.0	32.1			100.0	XXX	XXX	XXX	XXX	100.0
12.9 Line 12.7 as a % of Line 9.7, Col. 6, Section 9	0.0	1.0	0.5			1.5	XXX	XXX	XXX	XXX	1.5

(a) Includes $ 2,812,199 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ .... current year, $ .... prior year of bonds with Z designations and $ .... , current year $ 7,468,828 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	6,053,161	15,080,711	2,968,471			24,102,343	12.9	14,623,846	8.0	24,102,343	
1.2 Residential Mortgage-Backed Securities	1,710,862	4,358,223	2,128,528	1,091,806	169,884	9,459,303	5.1	10,425,074	5.7	9,459,303	
1.3 Commercial Mortgage-Backed Securities											
1.4 Other Loan-Backed and Structured Securities											
1.5 Totals	7,764,023	19,438,934	5,096,999	1,091,806	169,884	33,561,646	18.0	25,048,920	13.8	33,561,646	
2. All Other Governments											
2.1 Issuer Obligations											
2.2 Residential Mortgage-Backed Securities											
2.3 Commercial Mortgage-Backed Securities											
2.4 Other Loan-Backed and Structured Securities											
2.5 Totals											
3. U.S. States, Territories and Possessions, Guaranteed											
3.1 Issuer Obligations		7,011,704	2,140,812		2,012,054	11,164,570	6.0	11,291,356	6.2	11,164,570	
3.2 Residential Mortgage-Backed Securities											
3.3 Commercial Mortgage-Backed Securities											
3.4 Other Loan-Backed and Structured Securities											
3.5 Totals		7,011,704	2,140,812		2,012,054	11,164,570	6.0	11,291,356	6.2	11,164,570	
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed											
4.1 Issuer Obligations		9,676,548	11,785,624	1,516,334	333,857	23,312,363	12.5	24,890,803	13.7	23,312,363	
4.2 Residential Mortgage-Backed Securities											
4.3 Commercial Mortgage-Backed Securities											
4.4 Other Loan-Backed and Structured Securities											
4.5 Totals		9,676,548	11,785,624	1,516,334	333,857	23,312,363	12.5	24,890,803	13.7	23,312,363	
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed											
5.1 Issuer Obligations	4,162,179	15,720,438	28,832,837	8,835,622	469,650	58,020,726	31.1	59,197,942	32.5	58,020,726	
5.2 Residential Mortgage-Backed Securities	11,108,307	13,904,453	3,022,643	771,669	76,684	28,883,756	15.5	29,325,163	16.1	28,883,756	
5.3 Commercial Mortgage-Backed Securities											
5.4 Other Loan-Backed and Structured Securities											
5.5 Totals	15,270,486	29,624,891	31,855,480	9,607,291	546,334	86,904,482	46.5	88,523,105	48.7	86,904,482	
6. Industrial and Miscellaneous											
6.1 Issuer Obligations		17,759,289	8,347,163			26,106,452	14.0	24,716,395	13.6	23,452,654	2,653,798
6.2 Residential Mortgage-Backed Securities	211,480	229,443	44,032	5,119		490,074	0.3	1,143,684	0.6	490,074	
6.3 Commercial Mortgage-Backed Securities	524,264	4,515,646				5,039,910	2.7	6,097,197	3.4	5,039,910	
6.4 Other Loan-Backed and Structured Securities	52,720	105,682				158,402	0.1	227,949	0.1		158,402
6.5 Totals	788,464	22,610,060	8,391,195	5,119		31,794,838	17.0	32,185,225	17.7	28,982,638	2,812,200
7. Hybrid Securities											
7.1 Issuer Obligations											
7.2 Residential Mortgage-Backed Securities											
7.3 Commercial Mortgage-Backed Securities											
7.4 Other Loan-Backed and Structured Securities											
7.5 Totals											
8. Parent, Subsidiaries and Affiliates											
8.1 Issuer Obligations											
8.2 Residential Mortgage-Backed Securities											
8.3 Commercial Mortgage-Backed Securities											
8.4 Other Loan-Backed and Structured Securities											
8.5 Totals											

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	10,215,340	65,248,690	54,074,907	10,351,956	2,815,561	142,706,454	76.4	XXX	XXX	140,052,656	2,653,798
9.2 Residential Mortgage-Backed Securities	13,030,649	18,492,119	5,195,203	1,868,594	246,568	38,833,133	20.8	XXX	XXX	38,833,133	
9.3 Commercial Mortgage-Backed Securities	524,264	4,515,646				5,039,910	2.7	XXX	XXX	5,039,910	
9.4 Other Loan-Backed and Structured Securities	52,720	105,682				158,402	0.1	XXX	XXX		158,402
9.5 Totals	23,822,973	88,362,137	59,270,110	12,220,550	3,062,129	186,737,899	100.0	XXX	XXX	183,925,699	2,812,200
9.6 Line 9.5 as a % of Col. 6	12.8	47.3	31.7	6.5	1.6	100.0	XXX	XXX	XXX	98.5	1.5
10. Total Bonds Prior Year											
10.1 Issuer Obligations	9,910,867	65,366,899	43,833,585	12,407,337	3,201,654	XXX	XXX	134,720,342	74.0	133,403,584	1,316,758
10.2 Residential Mortgage-Backed Securities	14,612,946	17,701,261	5,960,443	1,756,434	862,838	XXX	XXX	40,893,922	22.5	40,893,922	
10.3 Commercial Mortgage-Backed Securities	1,459,512	4,637,685				XXX	XXX	6,097,197	3.4	6,097,197	
10.4 Other Loan-Backed and Structured Securities	69,998	157,951				XXX	XXX	227,949	0.1		227,949
10.5 Totals	26,053,323	87,863,796	49,794,028	14,163,771	4,064,492	XXX	XXX	181,939,410	100.0	180,394,703	1,544,707
10.6 Line 10.5 as a % of Col. 8	14.3	48.3	27.4	7.8	2.2	XXX	XXX	100.0	XXX	99.2	0.8
11. Total Publicly Traded Bonds											
11.1 Issuer Obligations	10,215,340	63,497,186	53,172,613	10,351,956	2,815,561	140,052,656	75.0	133,403,585	73.3	140,052,656	XXX
11.2 Residential Mortgage-Backed Securities	13,030,649	18,492,119	5,195,203	1,868,594	246,568	38,833,133	20.8	40,893,922	22.5	38,833,133	XXX
11.3 Commercial Mortgage-Backed Securities	524,264	4,515,646				5,039,910	2.7	6,097,197	3.4	5,039,910	XXX
11.4 Other Loan-Backed and Structured Securities											XXX
11.5 Totals	23,770,253	86,504,951	58,367,816	12,220,550	3,062,129	183,925,699	98.5	180,394,704	99.2	183,925,699	XXX
11.6 Line 11.5 as a % of Col. 6	12.9	47.0	31.7	6.6	1.7	100.0	XXX	XXX	XXX	100.0	XXX
11.7 Line 11.5 as a % of Line 9.5, Col. 6, Section 9	12.7	46.3	31.3	6.5	1.6	98.5	XXX	XXX	XXX	98.5	XXX
12. Total Privately Placed Bonds											
12.1 Issuer Obligations		1,751,504	902,294			2,653,798	1.4	1,316,757	0.7	XXX	2,653,798
12.2 Residential Mortgage-Backed Securities										XXX	
12.3 Commercial Mortgage-Backed Securities										XXX	
12.4 Other Loan-Backed and Structured Securities	52,720	105,682				158,402	0.1	227,949	0.1	XXX	158,402
12.5 Totals	52,720	1,857,186	902,294			2,812,200	1.5	1,544,706	0.8	XXX	2,812,200
12.6 Line 12.5 as a % of Col. 6	1.9	66.0	32.1			100.0	XXX	XXX	XXX	XXX	100.0
12.7 Line 12.5 as a % of Line 9.5, Col. 6, Section 9	0.0	1.0	0.5			1.5	XXX	XXX	XXX	XXX	1.5

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	2,149,370	2,149,370			
2. Cost of short-term investments acquired	12,249,614	12,249,614			
3. Accrual of discount					
4. Unrealized valuation increase (decrease)					
5. Total gain (loss) on disposals					
6. Deduct consideration received on disposals	11,843,851	11,843,851			
7. Deduct amortization of premium					
8. Total foreign exchange change in book/adjusted carrying value					
9. Deduct current year's other than temporary impairment recognized					
10. Book adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	2,555,133	2,555,133			
11. Deduct total nonadmitted amounts					
12. Statement value at end of current period (Line 10 minus Line 11)	2,555,133	2,555,133			

(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			
2. Cost of cash equivalents acquired	22,948,566	22,948,566	
3. Accrual of discount	1,336	1,336	
4. Unrealized valuation increase (decrease)			
5. Total gain (loss) on disposals	36	36	
6. Deduct consideration received on disposals	22,949,938	22,949,938	
7. Deduct amortization of premium			
8. Total foreign exchange change in book/adjusted carrying value			
9. Deduct current year's other than temporary impairment recognized			
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)			
11. Deduct total nonadmitted amounts			
12. Statement value at end of current period (Line 10 minus Line 11)			

(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	Maturity
3133XM-Q8-7	FEDERAL HOME LOAN BANK				1	428,169	120.0100	480,040	400,000	418,224		(2,689)			5.000	4.110	MN	2,444	20,000	01/22/2008	11/17/2017
31359M-5H-2	FEDERAL NATIONAL MORTGAGE ASSOCIATION	SD	E		1	1,007,907	100.5900	1,005,902	1,000,000	1,000,230		(1,809)			5.000	4.810	FA	18,750	50,000	05/01/2007	02/16/2012
3135G0-CM-3	FANNIE MAE				1	2,500,249	100.4050	2,510,125	2,500,000	2,500,244		(5)			1.250	1.240	MS	8,073	3,385	09/23/2011	09/28/2016
3135G0-ES-8	FANNIE MAE		E		1	996,780	100.8830	1,008,830	1,000,000	996,891		111			1.375	1.440	MN	1,757	955	10/24/2011	11/15/2016
3137EA-BP-3	FREDDIE MAC		E		1	2,002,875	120.4910	2,108,610	1,750,000	1,984,783		(18,092)			4.875	2.600	JD	4,266	42,656	06/14/2011	06/13/2018
3137EA-BS-7	FREDDIE MAC				1	1,022,288	106.4190	1,064,200	1,000,000	1,008,163		(4,471)			4.125	3.630	MS	10,771	41,250	09/10/2008	09/27/2013
3137EA-CA-5	FREDDIE MAC				1	567,813	114.1530	570,765	500,000	565,463		(2,349)			3.750	1.810	MS	4,896	9,375	09/20/2011	03/27/2019
3137EA-CP-2	FREDDIE MAC				1	2,494,958	100.1940	2,504,850	2,500,000	2,497,797		2,400			0.375	0.470	MN	807	10,365	10/22/2010	11/30/2012
3137EA-CT-4	FREDDIE MAC				1	1,540,845	105.9060	1,588,605	1,500,000	1,536,260		(4,585)			2.500	1.920	MN	3,542	23,854	06/08/2011	05/27/2016
3137EA-CY-3	FREDDIE MAC				1	1,000,200	100.1750	1,001,750	1,000,000	1,000,188		(12)			0.750	0.740	MN	750	1,021	10/24/2011	11/25/2014
31398A-2S-0	FANNIE MAE		E		1	503,677	101.0330	505,170	500,000	502,155		(1,235)			1.000	0.740	MS	1,361	5,000	10/06/2010	09/23/2013
31398A-5W-8	FANNIE MAE				1	1,483,081	100.3800	1,505,715	1,500,000	1,488,906		5,550			0.750	1.130	JD	406	11,250	12/13/2010	12/18/2013
31398A-KY-7	FEDERAL NATIONAL MTG ASSOCIATION		E		1	1,522,641	103.7050	1,555,575	1,500,000	1,505,310		(4,608)			3.625	3.290	FA	20,995	54,375	01/22/2008	02/12/2013
31398A-U3-4	FANNIE MAE		E		1	2,045,992	105.5070	2,110,140	2,000,000	2,033,714		(9,048)			2.375	1.880	JJ	20,188	47,500	09/08/2010	07/28/2015
912828-HV-5	UNITED STATES TREASURY NOTES	0			1	994,296	102.8710	1,028,710	1,000,000	998,506		1,166			2.500	2.620	MS	6,352	25,000	04/04/2008	03/31/2013
912828-PM-6	UNITED STATES TREASURY NOTE	0			1	1,512,720	106.1020	1,591,530	1,500,000	1,510,376		(2,344)			2.125	1.940	JD	16,025	15,938	01/18/2011	12/31/2015
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						21,624,491	XXX	22,140,517	21,150,000	21,547,210		(42,020)			XXX	XXX	XXX	121,383	361,924	XXX	XXX
36203C-CW-0	GOVERNMENT NATL MTG ASSOC #344885				1	11,219	103.2500	11,715	11,346	11,305		26			6.000	6.140	MON	57	681	01/18/1994	11/01/2013
3620AU-TE-4	GOVERNMENT NATL MTG ASSOC #740449				1	1,192,204	107.3950	1,230,753	1,146,005	1,188,563		(6,585)			4.000	3.260	MON	3,820	45,840	10/25/2010	08/01/2040
3620AW-TA-8	GOVERNMENT NATL MTG ASSOC #742245				1	738,054	107.3950	792,509	737,938	737,955		(100)			4.000	3.970	MON	2,460	27,058	12/21/2010	11/01/2040
3620C6-YU-3	GOVERNMENT NATL MTG ASSOC #750523				1	1,123,326	107.3950	1,159,649	1,079,797	1,116,351		(12,176)			4.000	2.990	MON	3,599	43,192	10/25/2010	09/01/2040
36230L-F8-7	GOVERNMENT NATL MTG ASSOC #751991				1	509,422	109.1550	539,455	494,209	508,090		(1,501)			4.500	3.890	MON	1,853	16,680	03/07/2011	01/01/2041
36230P-M6-4	GOVERNMENT NATL MTG ASSOC #754881				1	1,516,133	107.3950	1,583,350	1,474,322	1,512,013		(4,666)			4.000	3.510	MON	4,914	58,973	11/22/2010	11/01/2040
36230P-NJ-5	GOVERNMENT NATL MTG ASSOC #754893				1	1,410,073	107.3950	1,472,588	1,371,187	1,404,635		(8,606)			4.000	3.440	MON	4,571	54,848	11/22/2010	05/01/2040
36241K-V9-6	GOVERNMENT NATL MTG ASSOCIATION #782440				1	776,677	110.7760	862,127	778,258	776,696		306			5.000	5.000	MON	3,243	38,913	10/06/2008	09/01/2037
36241K-WC-8	GOVERNMENT NATL MTG ASSOC #782443				1	497,035	110.7760	559,426	505,004	498,265		746			5.000	5.390	MON	2,104	25,250	10/01/2008	09/01/2037
36295K-4L-4	GOVERNMENT NATL MTG ASSOC #673227				1	450,057	110.7760	506,311	457,056	450,554		446			5.000	5.400	MON	1,904	22,853	11/12/2008	06/01/2038
36295Q-JT-8	GOVERNMENT NATL MTG ASSOC #677174				1	829,094	110.7760	926,695	836,544	830,793		2,290			5.000	5.230	MON	3,486	41,827	09/19/2008	02/01/2038
36296T-2U-6	GOVERNMENT NATL MTG ASSOC #701087				1	422,536	110.7760	475,350	429,109	424,083		1,933			5.000	5.450	MON	1,788	21,454	11/12/2008	07/01/2038
0299999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						9,475,830	XXX	10,119,928	9,320,775	9,459,303		(27,887)			XXX	XXX	XXX	33,799	397,569	XXX	XXX
0599999. Total - U.S. Government Bonds						31,100,321	XXX	32,260,445	30,470,775	31,006,513		(69,907)			XXX	XXX	XXX	155,182	759,493	XXX	XXX
1099999. Total - All Other Government Bonds							XXX								XXX	XXX	XXX			XXX	XXX
13063A-JK-1	CALIFORNIA ST			1	1FE	2,018,240	102.0210	2,040,420	2,000,000	2,012,054		(1,747)			5.000	4.880	MN	16,667	100,000	02/12/2008	11/01/2017
373384-PJ-9	GEORGIA ST				1FE	2,204,171	124.4100	2,363,790	1,900,000	2,140,812		(33,272)			5.000	2.850	JJ	47,500	95,000	01/21/2010	07/01/2018
57582N-7C-3	MASSACHUSETTS ST			1	1FE	1,078,270	117.5880	1,175,880	1,000,000	1,041,494		(8,096)			5.000	4.000	FA	20,833	50,000	02/02/2007	08/01/2016
641460-ZN-3	NEVADA ST				1FE	2,132,180	108.7490	2,174,980	2,000,000	2,043,198		(19,536)			5.000	3.910	FA	41,667	100,000	01/31/2007	02/01/2014
658256-QE-5	NORTH CAROLINA ST			1	1FE	1,126,530	109.0710	1,090,710	1,000,000	1,068,008		(30,523)			5.000	1.780	MS	16,667	50,000	01/20/2010	03/01/2014
709141-4T-9	PENNSYLVANIA ST			1	1FE	626,850	114.0130	684,078	600,000	615,446		(2,866)			5.000	4.390	AO	7,500	30,000	09/20/2007	10/01/2016
93974B-NB-4	WASHINGTON ST			1	1FE	520,575	109.1960	545,980	500,000	511,078		(2,482)			5.000	4.390	JJ	12,500	25,000	11/20/2007	01/01/2016
97705L-KM-8	WISCONSIN ST			1	1FE	1,783,104	114.7740	1,836,384	1,600,000	1,732,480		(28,263)			5.000	2.950	MN	13,333	80,000	03/03/2010	05/01/2016
1199999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						11,489,920	XXX	11,912,222	10,600,000	11,164,570		(126,785)			XXX	XXX	XXX	176,667	530,000	XXX	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						11,489,920	XXX	11,912,222	10,600,000	11,164,570		(126,785)			XXX	XXX	XXX	176,667	530,000	XXX	XXX
071365-ZW-3	BATTLE CREEK MI			1	1FE	2,135,080	112.7240	2,254,480	2,000,000	2,090,541		(12,253)			5.000	4.170	MN	16,667	100,000	02/08/2008	05/01/2018
088281-FR-6	BEXAR CNTY TX			1	1FE	1,115,140	113.4670	1,134,670	1,000,000	1,112,179		(2,961)			5.000	3.290	JD	2,222	14,444	09/20/2011	06/15/2019
126775-SY-2	CABARRUS CNTY NC			1	1FE	1,082,260	115.4890	1,154,890	1,000,000	1,039,964		(8,663)			5.000	3.950	MS	16,667	50,000	09/07/2006	03/01/2016
180847-U8-6	CLARK CNTY NV			1	1FE	1,060,560	108.9360	1,089,370	1,000,000	1,032,446		(5,930)			5.000	4.250	MN	8,333	50,000	10/18/2006	11/01/2016
196686-AQ-2	COLORADO SPRINGS CO SCH DIST #				1FE	1,122,880	126.8560	1,268,560	1,000,000	1,085,069		(7,760)			5.250	4.100	JD	4,375	52,500	08/25/2006	12/01/2020
280785-QG-4	EDINBURG TX CONSOL INDEP SCH D			1	1FE	859,860	117.2750	879,563	750,000	843,731		(13,743)			5.250	3.000	FA	14,875	39,375	10/22/2010	02/15/2018
358802-G3-4	FRISCO TX INDEP SCH DIST			1	1FE	809,426	111.7580	866,125	775,000	789,629		(3,647)			5.000	4.430	FA	14,639	38,750	12/06/2005	08/15/2015
358802-G3-4	FRISCO TX INDEP SCH DIST	SD		1	1FE	234,995	111.7580	251,456	225,000	229,247		(1,059)			5.000	4.430	FA	4,250	11,250	12/06/2005	08/15/2015
438670-QJ-3	HONOLULU CITY & CNTY HI			1	1FE	1,794,153	108.0020	1,890,035	1,750,000	1,777,745		(4,330)			5.000	4.660	JJ	43,750	87,500	11/15/2007	07/01/2017
463813-PV-1	IRVING TX INDEP SCH DIST			1	1FE	645,638	109.6570	685,356	625,000	637,433		(2,110)			5.000	4.560	FA	11,806	31,250	10/17/2007	02/15/2017

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	Maturity
467520-QY-1	JACKSON CNTY MO REORG SCH DIST			1	1FE	1,044,724	109.2500	1,005,100	920,000	988,785		(31,019)			5.000	1.480	MS	15,333	46,000	03/03/2010	03/01/2014
512462-UJ-9	LAKEVILLE MN INDEP SCH DIST #1			1	1FE	1,650,105	115.4090	1,731,135	1,500,000	1,578,289		(15,383)			5.000	3.740	FA	31,250	75,000	11/29/2006	08/01/2016
591852-BX-5	MET COUNCIL MINNEAPOLIS-SAINT			1	1FE	1,143,719	108.1610	1,124,874	1,040,000	1,065,446		(11,533)			5.000	3.760	FA	21,667	52,000	03/26/2004	02/01/2014
64966H-MX-5	NEW YORK NY				1FE	322,827	108.2120	324,639	300,000	322,757		(70)			4.769	3.950	AO	3,577		12/09/2011	10/01/2023
659052-KA-1	NORTH DAVIS CNTY UT SWR DIST				1FE	1,891,641	112.2270	1,952,750	1,740,000	1,805,931		(19,278)			5.000	3.720	MS	29,000	87,000	03/22/2007	03/01/2015
701383-MY-4	PARKLAND PA SCH DIST			1	1FE	416,761	111.9080	414,060	370,000	404,686		(10,469)			5.250	2.170	MS	6,475	19,425	11/02/2010	03/01/2015
727199-KE-0	PLANO TX INDEP SCH DIST			1	1FE	890,000	111.1710	989,430	890,000	890,000					5.060	5.060	FA	17,013	45,034	10/29/2009	02/15/2022
742633-PB-0	PRIOR LAKE MN INDEP SCH DIST #			1	1FE	1,905,644	111.6840	1,954,470	1,750,000	1,807,572		(17,266)			5.000	3.850	FA	36,457	87,500	09/12/2005	02/01/2015
774285-S6-8	ROCKWALL TX INDEP SCH DIST			1	1FE	2,228,860	112.8890	2,257,780	2,000,000	2,228,860					5.000	3.450	FA			12/08/2011	08/15/2020
795676-LS-2	SALT LAKE CNTY UT			1	1FE	1,582,322	108.0960	1,707,916	1,580,000	1,582,053		(225)			4.750	4.720	JD	3,336	75,050	09/23/2009	06/15/2019
1899999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						23,936,595	XXX	24,936,659	22,215,000	23,312,363		(167,699)			XXX	XXX	XXX	301,692	962,078	XXX	XXX
2499999. Total - U.S. Political Subdivisions Bonds						23,936,595	XXX	24,936,659	22,215,000	23,312,363		(167,699)			XXX	XXX	XXX	301,692	962,078	XXX	XXX
011799-MN-0	ALASKA ST MUNI BOND BANK			1	1FE	269,292	106.4520	266,130	250,000	259,781		(4,878)			5.250	3.130	JD	1,094	13,125	01/05/2010	12/01/2013
04057P-FH-6	ARIZONA ST SCH FACS BRD COPS			1	1FE	1,052,660	107.6980	1,076,980	1,000,000	1,022,483		(5,545)			5.000	4.330	MS	16,667	50,000	12/06/2005	09/01/2015
04780T-CG-7	ATLANTA GA ARPT PASSENGER FAC				1FE	561,655	116.8280	584,140	500,000	552,810		(7,873)			5.000	3.050	JJ	12,500	15,625	11/05/2010	01/01/2018
115027-GY-4	BROWARD CNTY FL HSG FIN AUTH M			1	1FE	45,000	100.1750	45,079	45,000	45,000					5.500	5.490	MN	413	2,475	11/18/1997	11/01/2012
15147N-AV-3	CENTER GROVE IN SCH BLDG CORP			1	1FE	1,059,240	109.3550	1,093,550	1,000,000	1,024,031		(7,275)			5.000	4.150	JJ	23,056	50,000	09/14/2006	01/15/2015
161036-GV-4	CHARLOTTE NC ARPT REVENUE				1FE	311,046	112.6960	338,088	300,000	308,538		(1,344)			5.000	4.410	JJ	7,500	15,000	01/13/2010	07/01/2017
161036-HH-4	CHARLOTTE NC ARPT REVENUE			1	1FE	408,227	112.2540	449,016	400,000	407,019		(641)			5.500	5.240	JJ	11,000	22,000	01/13/2010	07/01/2020
162393-DQ-2	CHATTANOOGA TN ELEC REVENUE			1	1FE	1,762,287	116.1120	1,857,792	1,600,000	1,727,451		(18,188)			5.000	3.550	MS	26,667	80,000	01/13/2010	03/01/2018
19668Q-FE-0	COLORADO ST BLDG EXCELLENT SCH			1	1FE	356,275	112.4700	365,528	325,000	356,089		(186)			5.000	3.760	MS	1,038		11/30/2011	03/15/2021
207758-KF-9	CONNECTICUT ST SPL TAX OBLIG R				1FE	400,000	112.7680	451,076	400,000	400,000					5.305	5.300	JD	1,768	21,220	10/29/2009	12/01/2023
207758-KF-9	CONNECTICUT ST SPL TAX OBLIG R	SD			1FE	500,000	112.7680	563,845	500,000	500,000					5.305	5.300	JD	2,210	26,525	10/29/2009	12/01/2023
207758-KT-9	CONNECTICUT ST SPL TAX OBLIG R				1FE	289,712	115.4770	288,695	250,000	280,881		(7,742)			5.000	1.660	MN	2,083	12,187	10/28/2010	11/01/2015
243360-DL-5	DECATUR TWP IN MULTI-SCH BLDG				1FE	1,077,280	112.2020	1,122,020	1,000,000	1,036,377		(9,413)			5.000	3.880	JJ	23,056	50,000	04/26/2007	07/15/2015
249181-WD-6	DENVER CO CITY & CNTY ARPT REV			1	1FE	270,002	100.0690	270,186	270,000	270,000					5.000	4.990	MN	1,725	13,500	12/08/1998	11/15/2012
378325-AT-1	GLENDALE AZ TRANSPRTN EXCISE T			1	1FE	1,033,910	108.1770	1,081,770	1,000,000	1,021,231		(3,326)			5.000	4.550	JJ	25,000	50,000	11/13/2007	07/01/2017
378352-KP-2	GLENDALE AZ WTR & SWR REVENUE			1	1FE	1,081,270	105.6820	1,056,820	1,000,000	1,016,314		(10,366)			5.000	3.870	JJ	25,000	50,000	12/21/2004	07/01/2013
425538-BZ-7	HENNEPIN CNTY MN SALES TAX REV			1	1FE	653,037	117.2240	732,650	625,000	644,189		(2,761)			5.000	4.400	JD	1,389	31,250	07/24/2008	12/15/2017
452226-Q8-9	ILLINOIS ST SALES TAX REVENUE				1FE	1,135,210	113.5220	1,135,220	1,000,000	1,053,235		(14,146)			5.500	3.840	JD	2,444	55,000	07/26/2005	06/15/2015
454624-S4-0	INDIANA ST BOND BANK REVENUE				1FE	1,257,950	111.0140	1,387,675	1,250,000	1,256,736		(874)			4.302	4.200	FA	22,406	52,132	07/28/2010	08/01/2018
455057-PB-9	INDIANA ST FIN AUTH REVENUE				1FE	1,074,060	117.8100	1,178,100	1,000,000	1,049,020		(7,760)			5.250	4.240	JJ	26,250	52,500	07/25/2008	07/01/2017
45528S-3T-1	INDIANAPOLIS IN LOCAL PUBLIC I				1FE	1,712,580	118.2600	1,773,900	1,500,000	1,665,835		(30,085)			5.000	2.660	FA	31,250	75,000	06/02/2010	02/01/2017
46246L-UK-4	IOWA ST FIN AUTH SF REVENUE			1	1FE	495,407	102.5450	481,962	470,000	479,186		(6,186)			5.000	3.770	JJ	11,750	25,132	06/22/2005	01/01/2015
485428-ZY-5	KANSAS ST DEV FIN AUTH REVENUE				1FE	267,405	108.5960	271,490	250,000	267,294		(111)			5.501	4.930	MN	2,292	6,876	10/11/2011	05/01/2034
48542K-N4-7	KANSAS ST DEV FIN AUTH REVENUE			1	1FE	2,688,687	109.9830	2,969,541	2,700,000	2,689,966		580			5.000	5.040	AO	33,750	135,000	09/22/2009	04/01/2024
491026-RU-6	KENTON CNTY KY ARPT BRD				2FE	863,687	100.7290	805,832	800,000	805,391		(32,140)			5.625	1.550	MS	15,000	45,000	03/01/2010	03/01/2012
545149-BW-5	LOS ANGELES CNTY CA SANTN DIST			1	1FE	474,017	108.1450	486,653	450,000	454,995		(2,693)			5.000	4.330	AO	5,625	22,500	10/14/2003	10/01/2017
546589-RS-3	LOUISVILLE & JEFFERSON CNTY KY			1	1FE	467,963	112.5170	478,201	425,000	467,745		(219)			5.000	3.770	MN	2,715		12/06/2011	11/15/2021
54810C-6W-5	LOWER COLORADO RIVER TX AUTH R				1FE	284,865	113.0990	282,748	250,000	276,487		(7,562)			5.000	1.750	MN	1,597	12,257	10/22/2010	05/15/2015
574300-JJ-9	MARYLAND ST TRANSPRTN AUTH TRA			1	1FE	794,703	123.7880	866,516	700,000	777,519		(8,964)			5.000	3.310	JJ	17,500	35,000	01/13/2010	07/01/2019
575577-GE-5	MASSACHUSETTS BAY MA TRANSPRTN			1	1FE	1,087,140	110.8460	1,108,460	1,000,000	1,034,958		(9,146)			5.000	3.920	JJ	25,000	50,000	09/07/2005	07/01/2015
592030-ZK-9	MET GOVT NASHVILLE & DAVIDSON			1	1FE	1,420,637	117.2840	1,466,050	1,250,000	1,419,006		(1,632)			5.000	3.310	MN	7,639		11/18/2011	05/15/2021
59259N-CX-9	MET TRANSPRTN AUTH NY DEDICATE			1	1FE	3,052,380	100.3340	3,010,020	3,000,000	3,004,073		(15,922)			5.250	4.690	AO	39,375	157,500	10/16/2008	04/01/2012
60534R-YW-3	MISSISSIPPI ST DEV BANK SPL OB				1FE	1,000,000	105.5200	1,055,200	1,000,000	1,000,000					4.370	4.370	MS	14,567	41,151	09/01/2010	03/01/2024
60636W-NW-1	MISSOURI ST HIGHWAYS & TRANSIT				1FE	528,465	113.0690	565,345	500,000	527,866		(599)			4.443	3.430	MN	3,703	11,108	11/03/2011	05/01/2018
60636W-PD-1	MISSOURI ST HIGHWAYS & TRANSIT				1FE	770,768	115.5810	866,858	750,000	769,077		(990)			5.213	4.950	MN	6,516	39,098	03/18/2010	05/01/2025
626207-XT-6	MUNI ELEC AUTH OF GEORGIA				1FE	764,372	120.1170	840,826	700,000	753,466		(5,600)			5.000	3.880	JJ	17,500	35,000	12/14/2009	01/01/2020
63968A-MY-8	NEBRASKA ST PUBLIC PWR DIST RE				1FE	657,954	107.8030	646,818	600,000	629,275		(14,076)			5.140	2.620	JJ	15,420	30,840	12/02/2009	01/01/2014
646136-F3-0	NEW JERSEY ST TRANSPRTN TRUST			1	1FE	833,573	113.2120	849,090	750,000	833,232		(340)			5.250	3.940	JD	3,281		12/07/2011	06/15/2022
64971M-4H-2	NEW YORK CITY NY TRANSITIONAL				1FE	251,240	107.7300	269,325	250,000	251,106		(105)			4.137	4.070	FA	4,309	9,912	09/09/2010	08/01/2020
649902-S8-7	NEW YORK ST DORM AUTH ST PERSO				1FE	1,824,078	115.4780	2,020,882	1,750,000	1,818,086		(4,598)			4.900	4.450	MS	25,249	85,750	09/03/2010	03/15/2023
649906-PU-2	NEW YORK ST DORM AUTH REVENUES			1	1FE	276,918	114.6300	286,575	250,000	276,817		(100)			5.000	3.670	AO	556		11/17/2011	10/01/2021
650013-S8-9	NEW YORK ST THRUWAY AUTH			1	1FE	795,765	112.5940	844,455	750,000	770,871		(5,041)			5.000	4.190	AO	9,375	37,500	08/01/2006	10/01/2015
650028-GS-6	NEW YORK ST THRUWAY AUTH PERSO			1	1FE	1,060,190	110.6160	1,106,160	1,000,000	1,024,051		(6,875)			5.000	4.190	MS	14,722	50,000	03/09/2006	03/15/2015

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	Maturity
650035-HZ-4	NEW YORK ST URBAN DEV CORP REV			1	1FE	1,875,668	112.4670	1,968,173	1,750,000	1,831,442		(11,843)			5.000	4.110	JD	3,889	87,500	01/10/2008	12/15/2017
65825P-DY-3	NORTH CAROLINA ST CAPITAL IMPT			1	1FE	1,938,248	114.1460	1,997,555	1,750,000	1,936,829		(1,418)			5.000	3.640	MN	7,777		11/28/2011	05/01/2021
678514-BA-7	OKLAHOMA ST CAPITAL IMPT AUTH			1	1FE	2,000,000	105.1570	2,103,160	2,000,000	2,000,000					4.242	4.240	JJ	42,420	67,636	08/25/2010	07/01/2021
68607D-NB-7	OREGON ST DEPT OF TRANSPRTN HI				1FE	268,244	115.5190	306,128	265,000	267,936		(230)			4.733	4.590	MN	1,603	12,542	06/25/2010	11/15/2021
68608R-8Q-9	OREGON ST HSG & CMNTY SVCS DEP			1	1FE	445,955	102.9960	427,433	415,000	424,949		(6,718)			5.750	4.050	JJ	11,931	24,739	10/26/2005	07/01/2015
709221-LJ-2	PENNSYLVANIA ST TURNPIKE COMMI				1FE	820,695	112.5790	844,343	750,000	784,684		(8,083)			5.000	3.720	JD	3,125	37,500	03/19/2007	12/01/2015
71883R-JT-1	PHOENIX AZ CIVIC IMPT CORP WTR			1	1FE	849,780	116.9690	877,267	750,000	837,791		(10,191)			5.000	3.230	JJ	18,750	37,500	10/20/2010	07/01/2019
73358W-AG-9	PORT AUTH OF NEW YORK & NEW JE				1FE	269,193	114.3000	285,750	250,000	266,626		(1,729)			5.309	4.300	JD	1,106	13,273	06/24/2010	12/01/2019
736742-MA-2	PORTLAND OR SWR SYS REVENUE	SD		1	1FE	279,850	114.9690	287,423	250,000	275,411		(4,439)			5.000	2.550	FA	5,208	6,250	03/01/2011	08/01/2015
746189-PZ-6	PURDUE UNIV IN UNIV REVENUES				1FE	471,456	117.7140	470,856	400,000	457,888		(12,279)			5.000	1.640	JJ	10,000	12,111	11/05/2010	07/01/2016
746189-QA-0	PURDUE UNIV IN UNIV REVENUES				1FE	474,444	120.3240	481,296	400,000	462,660		(10,665)			5.000	1.970	JJ	10,000	12,111	11/05/2010	07/01/2017
756872-GJ-0	RED RIVER TX EDU FING COPR EDU			1	1FE	275,955	113.6720	284,180	250,000	275,784		(171)			5.000	3.540	MS	3,681		12/05/2011	03/15/2020
762212-LL-0	RHODE ISLAND ST HSG & MTGE FIN			1	1FE	867,163	98.8960	855,450	865,000	866,669		(1,015)			4.625	4.600	AO	10,002	40,676	07/31/2007	10/01/2021
762236-BP-1	RHODE ISLAND ST ECON DEV CORP				1FE	1,082,670	106.8090	1,068,100	1,000,000	1,020,766		(13,630)			5.250	3.770	JD	2,333	52,500	02/09/2007	06/15/2013
837151-AU-3	SOUTH CAROLINA ST PUBLIC SVC A			1	1FE	432,808	104.7230	429,364	410,000	413,259		(3,127)			5.000	4.180	JJ	10,250	20,500	12/02/2004	01/01/2013
837151-BC-2	SOUTH CAROLINA ST PUBLIC SVC A			1	1FE	622,822	104.2000	614,780	590,000	594,690		(4,500)			5.000	4.180	JJ	14,750	29,500	12/02/2004	01/01/2013
88283L-ES-1	TEXAS ST TRANSPRTN COMMISSION			1	1FE	1,749,376	112.0590	1,792,960	1,600,000	1,708,626		(18,503)			5.000	3.570	AO	20,000	80,000	09/24/2009	04/01/2017
914084-X4-5	UNIV OF ARKANSAS AR UNIV REVEN			1	1FE	1,027,500	105.5680	1,055,680	1,000,000	1,018,047		(2,638)			5.000	4.640	MN	8,333	50,000	02/14/2008	11/01/2017
91417K-NN-7	UNIV OF COLORADO CO ENTERPRISE				1FE	288,978	116.6790	291,697	250,000	277,300		(5,795)			5.000	2.380	JD	1,042	12,500	12/10/2009	06/01/2016
914440-KS-0	UNIV OF MASSACHUSETTS MA BLDG				1FE	1,459,363	115.1910	1,439,887	1,250,000	1,413,346		(41,131)			5.000	1.480	MN	10,417	59,549	10/27/2010	11/01/2015
914692-K2-3	UNIV OF NEW MEXICO NM			1	1FE	1,991,011	105.8240	2,015,966	1,905,000	1,958,556		(8,578)			5.000	4.410	JD	7,937	95,250	12/06/2007	06/01/2017
927781-TH-7	VIRGINIA ST CLG BLDG AUTH EDUC			1	1FE	559,420	110.9220	554,615	500,000	559,104		(316)			4.750	3.080	FA	9,896		12/08/2011	02/01/2020
927793-NS-4	VIRGINIA ST CMWLTH TRANSPRTN B			1	1FE	1,094,070	109.2850	1,092,850	1,000,000	1,026,966		(10,670)			5.000	3.800	MN	6,389	50,000	12/16/2004	05/15/2014
92817Q-VR-0	VIRGINIA ST RESOURCES AUTH INF				1FE	300,000	115.7630	347,289	300,000	300,000					4.970	4.970	MN	2,485	14,910	11/06/2009	11/01/2024
930876-BU-0	WAKE CNTY NC LIMITED OBLIG			1	1FE	831,536	124.5940	909,536	730,000	813,910		(9,005)			5.000	3.350	JJ	18,250	36,500	12/10/2009	01/01/2020
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						59,247,112	XXX	61,499,005	55,440,000	58,020,726		(441,396)			XXX	XXX	XXX	783,531	2,420,210	XXX	XXX
3128H4-HM-4	FEDERAL HOME LOAN MTG CORP #E96536				1	108,474	107.5950	115,024	106,904	107,629		(306)			5.000	4.520	MON	445	5,345	07/28/2003	07/01/2017
3128H7-CE-0	FEDERAL HOME LOAN MTG CORP #E99069				1	181,261	106.6340	191,879	179,940	180,345		(242)			4.500	4.270	MON	675	8,097	03/03/2004	01/01/2018
3128H7-X8-0	FEDERAL HOME LOAN MTG CORP #E99703				1	548,262	107.5950	580,919	539,910	543,220		(724)			5.000	4.560	MON	2,250	26,995	11/24/2003	02/01/2018
3128MM-AS-2	FEDERAL HOME LOAN MTG CORP #G18016				1	426,815	107.5590	450,353	418,702	422,500		(1,101)			5.000	4.450	MON	1,744	20,935	12/10/2004	03/01/2019
3128MM-LD-3	FEDERAL HOME LN MTG CORP #G18323				1	28,582	106.2260	29,496	27,767	28,437		(427)			4.500	3.290	MON	104	1,250	09/08/2009	04/01/2024
3128MM-LD-3	FEDERAL HOME LN MTG CORP #G18323	0			1	712,982	106.2260	735,763	692,635	709,348		(10,662)			4.500	3.290	MON	2,597	31,169	09/08/2009	04/01/2024
3128PP-5E-9	FEDERAL HOME LN MTG CORP #J10845				1	443,101	106.2260	457,885	431,045	442,214		(6,938)			4.500	3.180	MON	1,616	19,397	09/15/2009	01/01/2024
3128PQ-PY-1	FEDERAL HOME LN MTG CORP #J11339				1	12,079	106.2260	12,290	11,570	11,935		(175)			4.500	3.090	MON	43	521	12/07/2009	06/01/2024
3128PQ-PY-1	FEDERAL HOME LN MTG CORP #J11339	0			1	1,899,910	106.2260	1,933,037	1,819,729	1,877,243		(27,482)			4.500	3.090	MON	6,824	81,888	12/07/2009	06/01/2024
31294K-Q6-5	FEDERAL HOME LOAN MTG CORP #E01377				1	180,217	106.6340	190,774	178,904	179,316		(226)			4.500	4.270	MON	671	8,051	03/03/2004	10/01/2017
31294K-UM-5	FEDERAL HOME LOAN MTG CORP #E01488				1	542,470	107.5950	574,782	534,206	537,801		(986)			5.000	4.550	MON	2,226	26,710	11/24/2003	03/01/2018
31294K-UP-8	FEDERAL HOME LOAN MTG CORP #E01490				1	442,945	107.5950	470,850	437,611	439,877		(589)			5.000	4.630	MON	1,823	21,881	11/04/2003	04/01/2018
31294K-ZT-5	FEDERAL HOME LOAN MTG CORP #E01654				1	354,797	107.5590	381,677	354,853	354,798		18			5.000	4.950	MON	1,479	17,743	05/27/2004	11/01/2018
31294M-FF-3	FEDERAL HOME LN MTG CORP #E02866				1	1,584,110	105.3800	1,622,687	1,539,839	1,581,945		(13,382)			4.000	2.600	MON	5,133	41,062	04/13/2011	01/01/2026
312962-4L-4	FEDERAL HOME LOAN MTG CORP #B10827				1	87,772	106.6340	92,913	87,132	87,361		(70)			4.500	4.270	MON	327	3,921	03/03/2004	05/01/2018
312962-7K-3	FEDERAL HOME LOAN MTG CORP #B10898				1	632,899	107.5950	670,597	623,258	627,219		(862)			5.000	4.590	MON	2,596	31,163	11/24/2003	06/01/2018
312967-6K-3	FEDERAL HOME LOAN MTG CORP #B15374				1	342,493	107.5590	365,471	339,785	340,764		(384)			5.000	4.760	MON	1,416	16,989	07/06/2004	11/01/2018
312968-W6-3	FEDERAL HOME LOAN MTG CORP #B16069				1	171,236	107.5590	181,515	168,758	170,024		(456)			5.000	4.550	MON	703	8,438	08/11/2004	01/01/2019
312969-6D-5	FEDERAL HOME LOAN MTG CORP #B17168				1	261,495	107.5590	275,916	256,524	259,070		(1,224)			5.000	4.400	MON	1,069	12,826	12/10/2004	01/01/2019
3132GD-BF-8	FEDERAL HOME LN MTG CORP #Q00038				1	1,404,097	106.2830	1,459,933	1,373,620	1,404,097		(7,348)			4.500	3.600	MON	5,151	36,058	04/25/2011	01/01/2041
3132GE-FE-5	FEDERAL HOME LN MTG CORP #Q01065				1	1,623,151	106.2830	1,687,697	1,587,919	1,620,209		(6,192)			4.500	3.700	MON	5,955	41,683	04/25/2011	04/01/2041
3132GE-UD-0	FEDERAL HOME LN MTG CORP #Q01480				1	407,357	105.0260	423,597	403,325	407,133		(1,153)			4.000	3.720	MON	1,344	6,722	06/27/2011	06/01/2041
3132GE-VY-3	FEDERAL HOME LN MTG CORP #Q01531				1	2,255,201	106.2830	2,318,129	2,181,078	2,252,953		(12,129)			4.500	3.420	MON	8,179	49,074	05/24/2011	04/01/2041
3133TD-S7-2	FEDERAL HOME LOAN MTG CORP 2052 PL			1	1	11,705	102.9510	12,172	11,823	11,787		40			6.000	6.120	MON	59	709	10/26/1998	04/01/2013
31371K-2R-1	FEDERAL NATIONAL MTG ASSOC #254684				1	151,869	107.9160	159,724	148,007	149,838		(605)			5.000	4.170	MON	616	7,400	02/25/2004	08/01/2017
31371L-JW-0	FEDERAL NATIONAL MTG ASSOC #255077				1	311,015	107.9160	329,006	304,870	307,662		(576)			5.000	4.360	MON	1,270	15,244	10/15/2004	07/01/2018
31376K-LZ-7	FEDERAL NATIONAL MTG ASSOC #357744				1	265,917	106.8070	287,593	269,263	267,151		697			4.500	4.730	MON	1,010	12,117	09/07/2005	09/01/2019
31388V-E9-5	FEDERAL NATIONAL MTG ASSOC #615860				1	83,453	109.2620	90,631	82,948	83,090		(58)			6.000	5.680	MON	415	4,977	04/05/2002	08/01/2016
31394B-AZ-7	FANNIE MAE 04-86 AC				1	228,618	100.5450	223,746	222,533	222,854		(3,498)			4.500	2.680	MON	835	10,014	06/22/2009	05/01/2012

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	Maturity
31396C-KU-3	FEDERAL HOME LOAN MTG CORP 3047 YA			1	1	50,892	100.5410	51,544	51,266	51,147		244			5.000	5.200	MON	214	2,563	11/04/2005	04/01/2012
31396Q-F2-0	FANNIE MAE 09-75 LC				1	712,364	103.5950	729,683	704,357	707,090		(3,843)			4.000	3.480	MON	2,347	28,174	07/21/2009	11/01/2015
31396Q-F5-3	FANNIE MAE 09-75 JA				1	735,510	102.5200	738,921	720,757	726,500		(9,966)			4.000	2.850	MON	2,403	28,830	08/18/2009	07/01/2014
31398M-Q9-0	FANNIE MAE 10-36 CA				1	483,453	103.5680	488,941	472,094	478,877		(7,030)			4.000	2.760	MON	1,574	18,884	05/05/2010	03/01/2016
31398S-CH-4	FANNIE MAE 10-122 AC				1	679,456	107.1130	695,303	649,129	675,664		(7,171)			3.500	2.260	MON	1,893	22,720	11/22/2010	08/01/2022
31398V-XU-5	FHR-3653 EL			1	1	238,491	104.8000	244,776	233,564	238,166		(2,633)			3.500	2.380	MON	681	8,175	04/13/2010	11/01/2017
31400E-QQ-6	FEDERAL NATIONAL MTG ASSOC #685463				1	666,135	107.9160	711,864	659,641	661,616		(659)			5.000	4.650	MON	2,749	32,982	09/08/2003	07/01/2017
31400G-XK-6	FEDERAL NATIONAL MTG ASSOC #687482				1	72,023	107.9160	76,824	71,189	71,536		(204)			5.000	4.560	MON	297	3,559	07/29/2003	09/01/2017
31400K-D7-8	FEDERAL NATIONAL MTG ASSOC #689626				1	157,660	107.9160	167,215	154,948	156,017		(379)			5.000	4.410	MON	646	7,747	08/08/2003	10/01/2017
31401W-G6-0	FEDERAL NATIONAL MTG ASSOC #720321				1	587,679	106.8900	618,223	578,371	581,042		(1,624)			4.500	4.060	MON	2,169	26,027	07/09/2003	12/01/2017
31402C-ZC-9	FEDERAL NATIONAL MTG ASSOC #725339				1	336,690	107.9160	360,166	333,744	334,769		(162)			5.000	4.660	MON	1,391	16,687	04/27/2004	04/01/2018
31402D-MZ-0	FEDERAL NATIONAL MTG ASSOC #725876				1	339,414	107.8830	360,816	334,449	336,631		(462)			5.000	4.510	MON	1,394	16,722	01/10/2005	11/01/2018
31416Q-PS-8	FEDERAL NATIONAL MTG ASSOC #AA6732				1	275,365	105.3900	289,711	274,892	275,057		(313)			4.000	3.850	MON	916	10,996	05/29/2009	01/01/2024
31416R-AJ-2	FEDERAL NATIONAL MTG ASSOC #AA7208				1	53,095	105.3900	55,394	52,561	52,853		(219)			4.000	3.630	MON	175	2,102	05/04/2009	01/01/2024
31416R-AJ-2	FEDERAL NATIONAL MTG ASSOC #AA7208	0			1	1,374,906	105.3900	1,434,452	1,361,082	1,368,636		(5,667)			4.000	3.630	MON	4,537	54,443	05/04/2009	01/01/2024
31417S-CT-5	FEDERAL NATIONAL MTG ASSOC #AC5481				1	52,421	106.4800	53,406	50,156	51,961		(1,106)			4.500	2.780	MON	187	2,257	12/07/2009	07/01/2024
31417S-CT-5	FEDERAL NATIONAL MTG ASSOC #AC5481	0			1	1,479,543	106.4800	1,507,358	1,415,619	1,466,565		(31,223)			4.500	2.780	MON	5,309	63,703	12/07/2009	07/01/2024
31417U-V5-1	FEDERAL NATIONAL MTG ASSOC #AC7835				1	6,794	106.4800	6,919	6,498	6,704		(181)			4.500	2.980	MON	24	292	12/10/2009	08/01/2024
31417U-V5-1	FEDERAL NATIONAL MTG ASSOC #AC7835	0			1	1,211,987	106.4800	1,234,403	1,159,276	1,196,046		(32,295)			4.500	2.980	MON	4,347	52,167	12/10/2009	08/01/2024
31417U-WF-8	FEDERAL NATIONAL MTG ASSOC #AC7845				1	66,250	106.4800	67,476	63,369	65,488		(1,466)			4.500	2.910	MON	238	2,852	12/10/2009	10/01/2024
31417U-WF-8	FEDERAL NATIONAL MTG ASSOC #AC7845	0			1	1,311,356	106.4800	1,335,610	1,254,324	1,296,267		(29,011)			4.500	2.910	MON	4,704	56,445	12/10/2009	10/01/2024
31419K-3B-9	FEDERAL NATIONAL MTG ASSOC #AE8893				1	921,578	105.0030	975,152	928,688	921,971		882			4.000	4.100	MON	3,096	30,956	01/28/2011	10/01/2040
38373A-GE-0	GNR 2009-72 LA			1	1	480,115	104.7460	496,080	473,603	477,194		(2,201)			4.000	3.290	MON	1,579	18,944	08/03/2009	01/01/2015
38374F-N9-1	GOVERNMENT NATL MTG ASSOC 04 18 AB			1	1	50,927	100.3520	52,579	52,394	52,175		580			4.500	5.550	MON	196	2,358	05/09/2006	05/01/2012
38374T-LA-0	GOVERNMENT NATIONAL MORTGAGE A 09-15 NK			1	1	661,672	108.6840	699,886	643,964	660,137		(6,595)			4.500	3.220	MON	2,415	28,978	03/24/2010	07/01/2021
38376T-BF-8	GOVERNMENT NATIONAL MORTGAGE A 10-12 DA			1	1	346,700	106.7080	357,611	335,128	345,828		(2,779)			4.500	3.390	MON	1,257	15,082	03/30/2010	11/01/2032
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						29,056,759	XXX	30,136,369	28,369,521	28,883,757		(242,523)			XXX	XXX	XXX	105,313	1,123,024	XXX	XXX
3199999. Total - U.S. Special Revenues Bonds						88,303,871	XXX	91,635,374	83,809,521	86,904,483		(683,919)			XXX	XXX	XXX	888,844	3,543,234	XXX	XXX
031162-BF-6	AMGEN INC			1	2FE	1,028,660	100.6830	1,006,830	1,000,000	1,026,640		(2,020)			2.300	1.670	JD	1,022	10,542	08/19/2011	06/15/2016
037411-AT-2	APACHE CORPORATION			1	1FE	273,040	105.8010	264,503	250,000	258,939		(6,752)			5.250	2.410	AO	2,771	13,125	11/16/2009	04/15/2013
075887-AS-8	BECTON DICKINSON & CO			1	1FE	997,280	104.9090	1,049,096	1,000,000	999,576		313			4.550	4.580	AO	9,606	45,500	04/04/2003	04/15/2013
097023-AY-1	BOEING CO			1	1FE	498,420	107.3630	536,820	500,000	499,078		275			3.500	3.560	FA	6,611	17,500	07/23/2009	02/15/2015
115637-AJ-9	BROWN-FORMAN CORPORATION			1	1FE	814,680	107.7610	808,208	750,000	784,571		(15,922)			5.000	2.700	FA	15,625	37,500	01/28/2010	02/01/2014
172967-FF-3	CITIGROUP INC				1FE	783,785	102.8270	771,203	750,000	782,215		(1,570)			5.375	4.750	FA	15,901	13,437	08/12/2011	08/09/2020
191216-AU-4	COCA-COLA COMPANY			1	1FE	251,930	101.7360	254,341	250,000	251,800		(130)			1.800	1.630	MS	1,763		08/19/2011	09/01/2016
191216-AV-2	COCA-COLA COMPANY			1	1FE	262,620	105.3030	263,258	250,000	262,292		(328)			3.300	2.710	MS	3,231		09/08/2011	09/01/2021
209111-EK-5	CONSOLIDATED EDISON CO OF NEW YORK			1	1FE	552,200	114.4320	572,160	500,000	536,623		(8,516)			5.375	3.380	JD	1,194	26,875	02/17/2010	12/15/2015
264399-EM-4	DUKE ENERGY CAROLINAS			1	1FE	561,505	113.8210	569,105	500,000	544,662		(11,153)			5.300	2.770	AO	6,625	26,500	06/18/2010	10/01/2015
26875P-AB-7	EOG RESOURCES INC			1	1FE	842,100	108.5500	814,125	750,000	791,776		(22,975)			6.125	2.830	AO	11,484	45,938	10/06/2009	10/01/2013
341099-CC-1	FLORIDA POWER CORP			1	1FE	1,008,940	104.4210	1,044,220	1,000,000	1,002,480		(2,026)			4.800	4.570	MS	16,000	48,000	08/13/2008	03/01/2013
369550-AK-4	GENERAL DYNAMICS CORP			1	1FE	528,465	104.8770	524,390	500,000	511,249		(7,957)			4.250	2.570	MN	2,715	21,250	10/15/2009	05/15/2013
36962G-4T-8	GENERAL ELEC CAP CORP				1FE	719,123	100.4470	753,352	750,000	724,986		5,863			2.250	3.170	MN	2,438	16,875	01/06/2011	11/09/2015
377372-AC-1	GLAXOSMITHKLINE CAP INC			1	1FE	806,070	105.8320	793,740	750,000	772,399		(15,834)			4.850	2.610	MN	4,648	36,375	10/30/2009	05/15/2013
38141E-A6-6	GOLDMAN SACHS GROUP INC				1FE	266,760	102.4350	256,090	250,000	265,546		(1,214)			6.000	5.080	JD	667	15,000	02/17/2011	06/15/2020
38141E-A7-4	GOLDMAN SACHS GROUP INC				1FE	608,196	97.9700	587,820	600,000	606,469		(1,660)			3.700	3.370	FA	9,250	22,385	12/10/2010	08/01/2015
46625H-HR-4	JPMORGAN CHASE & CO				1FE	791,460	101.9350	764,520	750,000	781,147		(8,528)			3.400	2.150	JD	496	25,500	10/08/2010	06/24/2015
46625H-HZ-6	JPMORGAN CHASE & CO				1FE	260,090	103.4630	258,660	250,000	259,800		(290)			4.625	4.110	MN	1,638	5,781	08/18/2011	05/10/2021
59018Y-N5-6	MERRILL LYNCH & CO				1FE	752,317	100.9350	757,020	750,000	750,701		(497)			6.150	6.070	AO	8,456	46,125	05/20/2008	04/25/2013
61747W-AF-6	MORGAN STANLEY			1	1FE	260,727	93.2800	233,200	250,000	260,316		(411)			5.750	5.170	JJ	6,229	7,188	07/06/2011	01/25/2021
61747Y-DD-4	MORGAN STANLEY				1FE	251,135	92.1300	230,327	250,000	251,042		(94)			3.800	3.690	AO	1,636	4,750	07/07/2011	04/29/2016
66989H-AA-6	NOVARTIS CAPITAL CORP			1	1FE	624,356	106.9910	668,700	625,000	624,712		128			4.125	4.140	FA	10,098	25,781	02/04/2009	02/10/2014
693304-AN-7	PECO ENERGY CO			1	1FE	543,250	110.3820	551,910	500,000	527,538		(9,489)			5.000	2.900	AO	6,250	25,000	04/26/2010	10/01/2014
70213H-AB-4	PARTNERS HEALTHCARE SYST			1	1FE	1,500,000	101.3630	1,520,445	1,500,000	1,500,000					3.443	3.440	JJ	1,722		12/09/2011	07/01/2021
713448-BT-4	PEPSICO INC			1	1FE	777,010	104.0300	780,232	750,000	775,067		(1,942)			2.500	1.700	MN	2,656	9,375	08/19/2011	05/10/2016

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	Maturity
717081-DA-8	PFIZER INC.			1	1FE	554,740	113.1170	565,590	500,000	533,471		(9,779)			5.350	3.130	MS	7,876	26,750	10/07/2009	03/15/2015
744448-CC-3	PUBLIC SERVICE COLORADO			1	1FE	515,480	118.2200	591,100	500,000	512,235		(1,349)			5.125	4.720	JD	2,135	25,625	06/25/2009	06/01/2019
771196-AQ-5	ROCHE HLDGS INC			1	1FE	514,525	108.1800	513,855	475,000	495,245		(8,922)			5.000	2.950	MS	7,917	24,306	10/14/2009	03/01/2014
842587-CE-5	SOUTHERN CO			1	2FE	791,115	106.8230	801,180	750,000	773,564		(9,484)			4.150	2.770	MN	3,977	31,125	02/10/2010	05/15/2014
931142-CZ-4	WAL-MART STORES INC				1FE	500,510	106.9310	534,655	500,000	500,459		(44)			3.250	3.230	AO	2,979	16,250	10/20/2010	10/25/2020
949746-NX-5	WELLS FARGO COMPANY				1FE	276,363	113.9520	284,880	250,000	273,072		(3,290)			5.625	3.870	JD	781	14,063	01/06/2011	12/11/2017
94974B-EV-8	WELLS FARGO & COMPANY				1FE	345,747	109.6680	383,838	350,000	346,003		255			4.600	4.750	AO	4,025	8,139	03/31/2011	04/01/2021
976656-CD-8	WISC ELEC POWER			1	1FE	749,933	101.9190	764,400	750,000	749,935		3			2.950	2.950	MS	6,637		09/09/2011	09/15/2021
893526-8Y-2	TRANS-CANADA PIPELINES		I	1	1FE	855,675	127.6240	957,180	750,000	832,609		(9,485)			7.125	5.230	JJ	24,641	53,437	06/16/2009	01/15/2019
05567L-U5-4	BNP PARIBAS		R		1FE	249,740	93.7960	234,492	250,000	249,781		41			3.600	3.620	FA	3,200	4,500	02/17/2011	02/23/2016
06739G-AR-0	BARCLAYS BANK PLC		R		1FE	510,675	102.7220	513,610	500,000	509,979		(696)			5.125	4.820	JJ	12,314	12,813	04/05/2011	01/08/2020
22546Q-AE-7	CREDIT SUISSE NEW YORK		R		1FE	410,087	98.9810	395,924	400,000	407,751		(2,252)			3.500	2.860	MS	3,811	14,000	12/14/2010	03/23/2015
25152C-MN-3	DEUTSCHE BANK AG/LONDON		R	1	1FE	393,400	111.6790	390,877	350,000	390,411		(2,989)			6.000	3.720	MS	7,000	10,500	07/06/2011	09/01/2017
44328M-AC-8	HSBC BANK PLC		R		1FE	477,745	98.6760	493,380	500,000	479,385		1,640			4.125	4.710	FA	7,964	10,313	02/17/2011	08/12/2020
44328M-AK-0	HSBC BANK PLC		R		1FE	423,632	103.6960	414,784	400,000	422,909		(723)			4.750	3.980	JJ	8,550		08/22/2011	01/19/2021
53947M-AA-4	LLOYDS TSB BANK PLC		R		1FE	260,815	96.2650	240,662	250,000	257,909		(2,443)			4.375	3.270	JJ	5,135	10,937	10/15/2010	01/12/2015
80685P-AC-2	SCHLUMBERGER NORGE AS		R	1	1FE	998,250	101.1760	1,011,760	1,000,000	998,349		99			1.950	1.980	MS	5,796		09/07/2011	09/14/2016
822582-AQ-5	SHELL INTERNATIONAL FIN		R	1	1FE	1,026,650	107.2130	1,072,140	1,000,000	1,021,761		(4,889)			3.100	2.440	JD	258	31,000	02/25/2011	06/28/2015
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						26,419,201	XXX	26,798,582	25,450,000	26,106,452		(167,036)			XXX	XXX	XXX	265,728	840,060	XXX	XXX
02660T-ET-6	AMERICAN HOME MTG INV TR 05 2 5A3			1	1FM	288,577	100.0870	293,041	292,786	290,966		969			5.077	5.390	MON	1,239	14,865	11/03/2006	11/01/2013
79548K-UV-8	SALOMON BROS MTG SECS VII 97 HUD1 B3				1FM		16.7950	39,150	233,108						7.749	0.000	MON	1,505	22,282	04/09/2001	09/01/2025
86358R-XZ-5	STRUCTURED ASSET SECS CORP 02 AL1 A3				1FM	191,645	98.2550	212,995	216,778	199,108		7,797			3.450	6.090	MON	622	7,479	04/24/2002	08/01/2031
3399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						480,222	XXX	545,186	742,672	490,074		8,766			XXX	XXX	XXX	3,366	44,626	XXX	XXX
05947U-ES-3	BANC OF AMERICA COMM MTG 02 PB2 A4			1	1FM	114,349	100.6810	114,550	113,775	113,775					6.186	6.090	MON	587	7,037	05/09/2002	01/01/2012
126171-AF-4	COMMERCIAL MTG PT CERT 05 C6 A5A			1	1FM	1,898,516	109.2400	2,184,800	2,000,000	1,948,547		10,904			5.116	5.900	MON	8,527	102,320	07/12/2007	07/01/2015
36228C-TF-0	GS MORTGAGE SEC CORP II 2004-GG2 A4			1	1FM	986,950	101.8110	1,009,635	991,676	989,686		517			4.964	5.030	MON	4,102	49,227	03/27/2007	09/01/2013
617451-CR-8	MORGAN STANLEY CAPITAL I 06 T21 A4			1	1FM	1,005,464	110.2760	1,102,760	1,000,000	1,001,558		(607)			5.162	5.060	MON	4,302	51,620	01/20/2006	11/01/2015
929766-R5-4	WACHOVIA BK COMM MTG TR 05 C18 A4				1FM	970,976	108.4550	1,084,550	1,000,000	986,343		3,317			4.935	5.330	MON	4,112	49,350	10/30/2006	04/01/2015
3499999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						4,976,255	XXX	5,496,295	5,105,451	5,039,909		14,131			XXX	XXX	XXX	21,630	259,554	XXX	XXX
826501-AA-6	SIERRA RECVS FDG CO 06 1A A1				1FE	158,400	100.7730	159,640	158,416	158,402		(142)			5.840	5.840	MON	283	9,252	06/27/2006	07/20/2015
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						158,400	XXX	159,640	158,416	158,402		(142)			XXX	XXX	XXX	283	9,252	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						32,034,078	XXX	32,999,703	31,456,539	31,794,837		(144,281)			XXX	XXX	XXX	291,007	1,153,492	XXX	XXX
4899999. Total - Hybrid Securities							XXX								XXX	XXX	XXX			XXX	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds							XXX								XXX	XXX	XXX			XXX	XXX
7799999. Total - Issuer Obligations						142,717,319	XXX	147,286,985	134,855,000	140,151,321		(944,936)			XXX	XXX	XXX	1,649,001	5,114,272	XXX	XXX
7899999. Total - Residential Mortgage-Backed Securities						39,012,811	XXX	40,801,483	38,432,968	38,833,134		(261,644)			XXX	XXX	XXX	142,478	1,565,219	XXX	XXX
7999999. Total - Commercial Mortgage-Backed Securities						4,976,255	XXX	5,496,295	5,105,451	5,039,909		14,131			XXX	XXX	XXX	21,630	259,554	XXX	XXX
8099999. Total - Other Loan-Backed and Structured Securities						158,400	XXX	159,640	158,416	158,402		(142)			XXX	XXX	XXX	283	9,252	XXX	XXX
8399999 - Total Bonds						186,864,785	XXX	193,744,403	178,551,835	184,182,766		(1,192,591)			XXX	XXX	XXX	1,813,392	6,948,297	XXX	XXX

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Par Value Per Share	Rate Per Share	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (15 + 16 - 17)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	NAIC Designation	Date Acquired
8999999 - Total Preferred Stocks								XXX											XXX	XXX

NONE

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
31337#-10-5	FEDERAL HOME LOAN BANK OF CINCINNATI			5,576.000	557,600	100.000	557,600	557,600		23,088						A	04/14/2011
9099999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated)					557,600	XXX	557,600	557,600		23,088						XXX	XXX
464287-10-1	ISHARES S&P100 INDEX FUND			28,400.000	1,619,652	57.030	1,619,652	1,191,855		33,538		10,224		10,224		L	12/22/2008
464287-68-9	ISHARES RUSSELL 3000 INDEX			48,400.000	3,590,312	74.180	3,590,312	2,420,348		65,104		(37,268)		(37,268)		L	12/22/2008
922908-76-9	VANGUARD TOTAL STOCK MARKET ETF			56,000.000	3,600,800	64.300	3,600,800	2,397,780		69,048		(35,280)		(35,280)		L	12/22/2008
9299999. Subtotal - Mutual Funds					8,810,764	XXX	8,810,764	6,009,983		167,690		(62,324)		(62,324)		XXX	XXX
9799999 - Total Common Stocks					9,368,364	XXX	9,368,364	6,567,583		190,778		(62,324)		(62,324)		XXX	XXX
9899999 - Total Preferred and Common Stocks					9,368,364	XXX	9,368,364	6,567,583		190,778		(62,324)		(62,324)		XXX	XXX

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

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
01N040-61-1	GNSF 4 1/11		12/21/2010	CANTOR FITZGERALD LLC		(750,117)	(750,000)	(1,583)
3135G0-CM-3	FANNIE MAE		09/23/2011	VARIOUS		2,500,248	2,500,000	990
3135G0-ES-8	FANNIE MAE	E	10/24/2011	JEFFERIES & COMPANY INC.		996,780	1,000,000	191
3137EA-BP-3	FREDDIE MAC	E	06/14/2011	GOLDMAN SACHS		2,002,875	1,750,000	474
3137EA-CA-5	FREDDIE MAC		09/20/2011	UBS WARBURG		567,813	500,000	9,063
3137EA-CT-4	FREDDIE MAC		06/08/2011	VARIOUS		1,540,845	1,500,000	4,896
3137EA-CY-3	FREDDIE MAC		10/24/2011	HSBC SECURITIES USA INC.		1,000,200	1,000,000	396
3620AW-TA-8	GOVERNMENT NATL MTG ASSOC #742245		12/21/2010	CANTOR FITZGERALD LLC		750,117	750,000	1,583
36230L-F8-7	GOVERNMENT NATL MTG ASSOC #751991		03/07/2011	JEFFERIES & COMPANY INC.		515,390	500,000	1,250
912828-PM-6	UNITED STATES TREASURY NOTE		01/18/2011	HSBC SECURITIES USA INC.		1,512,720	1,500,000	1,672
0599999. Subtotal - Bonds - U.S. Governments						10,636,871	10,250,000	18,932
088281-FR-6	BEXAR CNTY TX		09/20/2011	SIEBERT BRANFORD		1,115,140	1,000,000	5,556
64966H-MX-5	NEW YORK NY		12/09/2011	JANNEY MONTGOMERY SCOTT		322,827	300,000	2,901
774285-S6-8	ROCKWALL TX INDEP SCH DIST		12/08/2011	SWS SECURITIES INC		2,228,860	2,000,000	
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						3,666,827	3,300,000	8,457
19668Q-FE-0	COLORADO ST BLDG EXCELLENT SCH		11/30/2011	RBC DAIN RAUSCHER INCORPORATED		356,275	325,000	
31294M-FF-3	FEDERAL HOME LN MTG CORP #E02866		04/13/2011	NOMURA SECURITIES INTL		2,057,500	2,000,000	3,778
3132GD-BF-8	FEDERAL HOME LN MTG CORP #Q00038		04/25/2011	CANTOR FITZGERALD LLC		1,788,828	1,750,001	2,406
3132GE-FE-5	FEDERAL HOME LN MTG CORP #Q01065		04/25/2011	CANTOR FITZGERALD LLC		1,788,828	1,750,001	2,406
3132GE-UD-0	FEDERAL HOME LN MTG CORP #Q01480		06/27/2011	JEFFERIES & COMPANY INC.		505,000	500,000	722
3132GE-VY-3	FEDERAL HOME LN MTG CORP #Q01531		05/24/2011	CREDIT SUISSE FIRST BOSTON		2,584,961	2,500,000	3,750
31419K-3B-9	FEDERAL NATIONAL MTG ASSOC #AE8893		01/28/2011	JEFFERIES & COMPANY INC.		989,236	996,867	997
485428-ZY-5	KANSAS ST DEV FIN AUTH REVENUE		10/11/2011	MESIROW FINANCIAL INC.		267,405	250,000	6,227
546589-RS-3	LOUISVILLE & JEFFERSON CNTY KY		12/06/2011	JEFFERIES & COMPANY INC.		467,963	425,000	1,417
592030-ZK-9	MET GOVT NASHVILLE & DAVIDSON		11/18/2011	JP MORGAN SECURITIES INC.		1,420,638	1,250,000	1,042
60636W-NW-1	MISSOURI ST HIGHWAYS & TRANSIT		11/03/2011	MERRILL LYNCH		278,465	250,000	216
646136-F3-0	NEW JERSEY ST TRANSPRTN TRUST		12/07/2011	US BANCORP PIPER JAFFRAY		833,573	750,000	1,203
649906-PU-2	NEW YORK ST DORM AUTH REVENUES		11/17/2011	RBC DAIN RAUSCHER INCORPORATED		276,918	250,000	
65825P-DY-3	NORTH CAROLINA ST CAPITAL IMPT		11/28/2011	WELLS FARGO FINANCIAL		1,938,248	1,750,000	486
736742-MA-2	PORTLAND OR SWR SYS REVENUE		03/01/2011	JEFFERIES & COMPANY INC.		279,850	250,000	1,146
756872-GJ-0	RED RIVER TX EDU FING COPR EDU		12/05/2011	JEFFERIES & COMPANY INC.		275,955	250,000	2,882
927781-TH-7	VIRGINIA ST CLG BLDG AUTH EDUC		12/08/2011	JEFFERIES & COMPANY INC.		559,420	500,000	8,708
3199999. Subtotal - Bonds - U.S. Special Revenues						16,669,063	15,746,869	37,386
031162-BF-6	AMGEN INC		08/19/2011	CREDIT SUISSE FIRST BOSTON		1,028,660	1,000,000	3,450
172967-FF-3	CITIGROUP INC		08/12/2011	VARIOUS		783,785	750,000	4,479
191216-AU-4	COCA-COLA COMPANY		08/19/2011	PARIBAS CORPORATION		251,930	250,000	175
191216-AV-2	COCA-COLA COMPANY		09/08/2011	CITIGROUP GLOBAL MARKETS		262,620	250,000	756
36962G-4T-8	GENERAL ELEC CAP CORP		01/06/2011	CITIGROUP GLOBAL MARKETS		719,122	750,000	2,907
38141E-A6-6	GOLDMAN SACHS GROUP INC		02/17/2011	JEFFERIES & COMPANY INC.		266,760	250,000	2,833
46625H-HZ-6	JPMORGAN CHASE & CO		08/18/2011	DEUTSCHE BANK		260,090	250,000	3,308
61747W-AF-6	MORGAN STANLEY		07/06/2011	BANK OF AMERICA		260,728	250,000	6,628
61747Y-DD-4	MORGAN STANLEY		07/07/2011	GOLDMAN SACHS		251,135	250,000	1,927
70213H-AB-4	PARTNERS HEALTHCARE SYST		12/09/2011	JP MORGAN SECURITIES INC.		1,500,000	1,500,000	
713448-BT-4	PEPSICO INC		08/19/2011	VARIOUS		777,010	750,000	5,417
949746-NX-5	WELLS FARGO COMPANY		01/06/2011	UBS PAINEWEBBER		276,362	250,000	1,172
94974B-EV-8	WELLS FARGO & COMPANY		03/31/2011	BARCLAYS CAPITAL		345,747	350,000	268
976656-CD-8	WISC ELEC POWER		09/09/2011	DEUTSCHE BANK		749,933	750,000	61
05567L-U5-4	BNP PARIBAS	R	02/17/2011	PARIBAS CORPORATION		249,740	250,000	
06739G-AR-0	BARCLAYS BANK PLC	R	04/05/2011	CITIGROUP GLOBAL MARKETS		510,675	500,000	6,406
25152C-MN-3	DEUTSCHE BANK AG/LONDON	R	07/06/2011	BARCLAYS CAPITAL		393,400	350,000	7,583
44328M-AC-8	HSBC BANK PLC	R	02/17/2011	HSBC SECURITIES USA INC.		477,745	500,000	630
44328M-AK-0	HSBC BANK PLC	R	08/22/2011	HSBC SECURITIES USA INC.		423,631	400,000	1,867
80685P-AC-2	SCHLUMBERGER NORGE AS	R	09/07/2011	CITIGROUP GLOBAL MARKETS		998,250	1,000,000	
822582-AQ-5	SHELL INTERNATIONAL FIN	R	02/25/2011	UBS WARBURG		1,026,650	1,000,000	5,511
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						11,813,973	11,600,000	55,378
8399997. Total - Bonds - Part 3						42,786,734	40,896,869	120,153
8399998. Total - Bonds - Part 5								
8399999. Total - Bonds						42,786,734	40,896,869	120,153
8999997. Total - Preferred Stocks - Part 3							XXX	
8999998. Total - Preferred Stocks - Part 5							XXX	
8999999. Total - Preferred Stocks							XXX	

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
31337#-10-5	FEDERAL HOME LOAN BANK OF CINCINNATI		04/14/2011	FEDERAL HOME LOAN BANK	253.000	25,300		
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						25,300	XXX	
9799997. Total - Common Stocks - Part 3						25,300	XXX	
9799998. Total - Common Stocks - Part 5							XXX	
9799999. Total - Common Stocks						25,300	XXX	
9899999. Total - Preferred and Common Stocks						25,300	XXX	
9999999 - Totals						42,812,034	XXX	120,153

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	Maturity Date
3137EA-AB-5	FEDERAL HOME LOAN MORTGAGE CORPORATION	E	04/18/2011	MATURITY		1,000,000	1,000,000	1,066,203	1,006,727		(6,727)		(6,727)		1,000,000				25,625	04/18/2011
36203C-CW-0	GOVERNMENT NATL MTG ASSOC #344885		12/01/2011	PAYDOWN		6,483	6,483	6,411	6,478		6		6		6,483				200	11/01/2013
3620AU-TE-4	GOVERNMENT NATL MTG ASSOC #740449		12/01/2011	PAYDOWN		102,108	102,108	106,224	102,508		(400)		(400)		102,108				2,948	08/01/2040
3620AW-TA-8	GOVERNMENT NATL MTG ASSOC #742245		12/01/2011	PAYDOWN		12,062	12,062	12,064	12,063		(1)		(1)		12,062				242	11/01/2040
3620C6-YU-3	GOVERNMENT NATL MTG ASSOC #750523		12/01/2011	PAYDOWN		168,519	168,519	175,313	169,341		(822)		(822)		168,519				5,472	09/01/2040
36230L-F8-7	GOVERNMENT NATL MTG ASSOC #751991		12/01/2011	PAYDOWN		5,790	5,790	5,969			(9)		(9)		5,790				109	01/01/2041
36230P-M6-4	GOVERNMENT NATL MTG ASSOC #754881		12/01/2011	PAYDOWN		25,678	25,678	26,406	25,724		(46)		(46)		25,678				550	11/01/2040
36230P-NJ-5	GOVERNMENT NATL MTG ASSOC #754893		12/01/2011	PAYDOWN		128,813	128,813	132,466	129,176		(364)		(364)		128,813				4,314	05/01/2040
36241K-V9-6	GOVERNMENT NATL MTG ASSOCIATION #782440		12/01/2011	PAYDOWN		169,027	169,027	168,684	168,998		29		29		169,027				4,408	09/01/2037
36241K-WC-8	GOVERNMENT NATL MTG ASSOC #782443		12/01/2011	PAYDOWN		121,815	121,815	119,893	121,737		79		79		121,815				3,220	09/01/2037
36295K-4L-4	GOVERNMENT NATL MTG ASSOC #673227		12/01/2011	PAYDOWN		138,007	138,007	135,894	137,918		89		89		138,007				3,979	06/01/2038
36295Q-JT-8	GOVERNMENT NATL MTG ASSOC #677174		12/01/2011	PAYDOWN		354,843	354,843	351,681	354,691		151		151		354,843				10,309	02/01/2038
36296T-2U-6	GOVERNMENT NATL MTG ASSOC #701087		12/01/2011	PAYDOWN		219,171	219,171	215,814	218,841		329		329		219,171				6,395	07/01/2038
0599999. Subtotal - Bonds - U.S. Governments						2,452,316	2,452,316	2,523,022	2,454,202		(7,686)		(7,686)		2,452,316				67,771	XXX
235219-CR-1	DALLAS TX		01/07/2011	RBC DAIN RAUSCHER INCORPORATED		570,255	500,000	586,780	584,872		(488)		(488)		584,384		(14,129)	(14,129)	3,750	02/15/2016
246001-YS-4	DELAWARE CNTY PA		01/07/2011	CABRERA CAPITAL MARKETS		541,638	475,000	556,396	553,595		(489)		(489)		553,106		(11,468)	(11,468)	6,663	10/01/2015
445042-7A-6	HUMBLE TX INDEP SCH DIST		09/20/2011	VINING SPARKS		1,170,000	1,000,000	1,106,370	1,094,797		(7,407)		(7,407)		1,087,391		82,609	82,609	55,278	02/15/2025
655864-8C-3	NORFOLK VA		05/20/2011	MERRILL LYNCH		2,002,657	1,900,000	2,138,735	1,955,431		(14,545)		(14,545)		1,940,886		61,771	61,771	89,775	07/01/2012
688443-C9-9	OSSEO MN INDEP SCH DIST #279		12/09/2011	MESIROW FINANCIAL INC.		880,399	875,000	926,511	888,873		(12,111)		(12,111)		876,761		3,637	3,637	59,670	02/01/2012
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						5,164,949	4,750,000	5,314,792	5,077,568		(35,040)		(35,040)		5,042,528		122,420	122,420	215,136	XXX
050589-BG-4	AUBURN UNIV AL GEN FEE REVENUE		06/01/2011	MATURITY		1,500,000	1,500,000	1,638,015	1,510,328		(10,328)		(10,328)		1,500,000				37,500	06/01/2011
051249-FU-9	AUGUSTA GA WTR & SWR REVENUE		04/13/2011	SALOMON SMITH BARNEY		751,354	725,000	763,838	755,110		(869)		(869)		754,242		(2,888)	(2,888)	19,837	10/01/2027
115027-GY-4	BROWARD CNTY FL HSG FIN AUTH M		11/01/2011	SINKING FUND REDEMPTION		35,000	35,000	35,000	35,000						35,000				1,513	11/01/2012
3128H4-HM-4	FEDERAL HOME LOAN MTG CORP #E96536		12/01/2011	PAYDOWN		61,854	61,854	62,763	61,920		(66)		(66)		61,854				1,504	07/01/2017
3128H7-CE-0	FEDERAL HOME LOAN MTG CORP #E99069		12/01/2011	PAYDOWN		91,664	91,664	92,337	91,688		(25)		(25)		91,664				2,272	01/01/2018
3128H7-X8-0	FEDERAL HOME LOAN MTG CORP #E99703		12/01/2011	PAYDOWN		179,025	179,025	181,794	179,083		(58)		(58)		179,025				4,931	02/01/2018
3128MM-AS-2	FEDERAL HOME LOAN MTG CORP #G18016		12/01/2011	PAYDOWN		166,481	166,481	169,706	166,625		(144)		(144)		166,481				4,233	03/01/2019
3128MM-LD-3	FEDERAL HOME LN MTG CORP #G18323		12/01/2011	PAYDOWN		329,287	329,287	338,960	331,032		(1,746)		(1,746)		329,287				8,097	04/01/2024
3128PP-5E-9	FEDERAL HOME LN MTG CORP #J10845		12/01/2011	PAYDOWN		313,511	313,511	322,279	315,007		(1,496)		(1,496)		313,511				4,525	01/01/2024
3128PQ-PY-1	FEDERAL HOME LN MTG CORP #J11339		12/01/2011	PAYDOWN		363,954	363,954	379,990	364,832		(878)		(878)		363,954				8,309	06/01/2024
31294K-Q6-5	FEDERAL HOME LOAN MTG CORP #E01377		12/01/2011	PAYDOWN		79,365	79,365	79,947	79,388		(23)		(23)		79,365				1,827	10/01/2017
31294K-UM-5	FEDERAL HOME LOAN MTG CORP #E01488		12/01/2011	PAYDOWN		207,315	207,315	210,522	207,448		(133)		(133)		207,315				5,228	03/01/2018
31294K-UP-8	FEDERAL HOME LOAN MTG CORP #E01490		12/01/2011	PAYDOWN		167,668	167,668	169,711	167,743		(75)		(75)		167,668				4,268	04/01/2018
31294K-ZT-5	FEDERAL HOME LOAN MTG CORP #E01654		12/01/2011	PAYDOWN		132,856	132,856	132,836	132,853		3		3		132,856				3,428	11/01/2018
31294M-FF-3	FEDERAL HOME LN MTG CORP #E02866		12/01/2011	PAYDOWN		460,161	460,161	473,390			(2,011)		(2,011)		460,161				8,745	01/01/2026
312962-4L-4	FEDERAL HOME LOAN MTG CORP #B10827		12/01/2011	PAYDOWN		42,057	42,057	42,366	42,066		(9)		(9)		42,057				1,019	05/01/2018
312962-7K-3	FEDERAL HOME LOAN MTG CORP #B10898		12/01/2011	PAYDOWN		193,795	193,795	196,793	193,877		(82)		(82)		193,795				4,774	06/01/2018
312967-6K-3	FEDERAL HOME LOAN MTG CORP #B15374		12/01/2011	PAYDOWN		176,900	176,900	178,310	176,966		(66)		(66)		176,900				4,452	11/01/2018
312968-W6-3	FEDERAL HOME LOAN MTG CORP #B16069		12/01/2011	PAYDOWN		125,901	125,901	127,750	126,015		(114)		(114)		125,901				3,131	01/01/2019
312969-6D-5	FEDERAL HOME LOAN MTG CORP #B17168		12/01/2011	PAYDOWN		154,328	154,328	157,318	154,512		(184)		(184)		154,328				5,246	01/01/2019
3132GD-BF-8	FEDERAL HOME LN MTG CORP #Q00038		12/01/2011	PAYDOWN		376,381	376,381	384,732			(1,003)		(1,003)		376,381				7,046	01/01/2041
3132GE-FE-5	FEDERAL HOME LN MTG CORP #Q01065		12/01/2011	PAYDOWN		162,081	162,081	165,677			(346)		(346)		162,081				3,466	04/01/2041
3132GE-UD-0	FEDERAL HOME LN MTG CORP #Q01480		12/01/2011	PAYDOWN		96,675	96,675	97,642			(40)		(40)		96,675				1,277	06/01/2041
3132GE-VY-3	FEDERAL HOME LN MTG CORP #Q01531		12/01/2011	PAYDOWN		318,922	318,922	329,760			(957)		(957)		318,922				5,516	04/01/2041
3133TD-S7-2	FEDERAL HOME LOAN MTG CORP 2052 PL		12/01/2011	PAYDOWN		15,819	15,819	15,661	15,797		22		22		15,819				482	04/01/2013
31371K-2R-1	FEDERAL NATIONAL MTG ASSOC #254684		12/01/2011	PAYDOWN		62,864	62,864	64,504	62,961		(97)		(97)		62,864				1,648	08/01/2017
31371L-JW-0	FEDERAL NATIONAL MTG ASSOC #255077		12/01/2011	PAYDOWN		112,366	112,366	114,631	112,433		(67)		(67)		112,366				2,846	07/01/2018
31376K-LZ-7	FEDERAL NATIONAL MTG ASSOC #357744		12/01/2011	PAYDOWN		102,402	102,402	101,130	102,311		91		91		102,402				2,086	09/01/2019
31388V-E9-5	FEDERAL NATIONAL MTG ASSOC #615860		12/01/2011	PAYDOWN		26,277	26,277	26,437	26,288		(11)		(11)		26,277				910	08/01/2016
31393Q-VD-1	FEDERAL HOME LOAN MTG CORP 2618 NE		04/01/2011	PAYDOWN		47,304	47,304	45,232	47,090		213		213		47,304				285	04/01/2011
31394B-AZ-7	FANNIE MAE 04-86 AC		12/01/2011	PAYDOWN		322,411	322,411	331,227	323,934		(1,523)		(1,523)		322,411				8,335	05/01/2012
31396C-KU-3	FEDERAL HOME LOAN MTG CORP 3047 YA		12/01/2011	PAYDOWN		164,150	164,150	162,951	163,856		295		295		164,150				4,170	04/01/2012
31396Q-F2-0	FANNIE MAE 09-75 LC		12/01/2011	PAYDOWN		163,560	163,560	165,419	163,692		(132)		(132)		163,560				3,836	11/01/2015

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 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	Maturity Date
31396Q-F5-3	FANNIE MAE 09-75 JA		12/01/2011	PAYDOWN		406,124	406,124	414,437	407,557		(1,432)		(1,432)		406,124				9,325	07/01/2014
31398M-Q9-0	FANNIE MAE 10-36 CA		12/01/2011	PAYDOWN		164,161	164,161	168,111	164,693		(532)		(532)		164,161				4,035	03/01/2016
31398S-CH-4	FANNIE MAE 10-122 AC		12/01/2011	PAYDOWN		86,607	86,607	90,653	87,039		(432)		(432)		86,607				1,671	08/01/2022
31398V-XU-5	FHR-3653 EL		12/01/2011	PAYDOWN		137,107	137,107	139,999	137,691		(585)		(585)		137,107				2,534	11/01/2017
31400E-QQ-6	FEDERAL NATIONAL MTG ASSOC #685463		12/01/2011	PAYDOWN		306,224	306,224	309,238	306,309		(85)		(85)		306,224				7,711	07/01/2017
31400G-XK-6	FEDERAL NATIONAL MTG ASSOC #687482		12/01/2011	PAYDOWN		68,346	68,346	69,146	68,389		(43)		(43)		68,346				2,082	09/01/2017
31400K-D7-8	FEDERAL NATIONAL MTG ASSOC #689626		12/01/2011	PAYDOWN		84,549	84,549	86,028	84,606		(57)		(57)		84,549				2,207	10/01/2017
31401W-G6-0	FEDERAL NATIONAL MTG ASSOC #720321		12/01/2011	PAYDOWN		337,731	337,731	343,166	337,941		(211)		(211)		337,731				7,347	12/01/2017
31402C-ZC-9	FEDERAL NATIONAL MTG ASSOC #725339		12/01/2011	PAYDOWN		144,480	144,480	145,755	144,494		(15)		(15)		144,480				3,663	04/01/2018
31402D-MZ-0	FEDERAL NATIONAL MTG ASSOC #725876		12/01/2011	PAYDOWN		109,783	109,783	111,413	109,826		(43)		(43)		109,783				2,730	11/01/2018
31416Q-PS-8	FEDERAL NATIONAL MTG ASSOC #AA6732		12/01/2011	PAYDOWN		108,919	108,919	109,106	108,942		(23)		(23)		108,919				2,258	01/01/2024
31416R-AJ-2	FEDERAL NATIONAL MTG ASSOC #AA7208		12/01/2011	PAYDOWN		324,783	324,783	328,081	325,230		(447)		(447)		324,783				7,992	01/01/2024
31417S-CT-5	FEDERAL NATIONAL MTG ASSOC #AC5481		12/01/2011	PAYDOWN		513,427	513,427	536,613	517,342		(3,916)		(3,916)		513,427				13,028	07/01/2024
31417U-V5-1	FEDERAL NATIONAL MTG ASSOC #AC7835		12/01/2011	PAYDOWN		728,367	728,367	761,487	734,438		(6,069)		(6,069)		728,368				22,316	08/01/2024
31417U-WF-8	FEDERAL NATIONAL MTG ASSOC #AC7845		12/01/2011	PAYDOWN		441,583	441,583	461,661	444,295		(2,712)		(2,712)		441,583				10,917	10/01/2024
31419K-3B-9	FEDERAL NATIONAL MTG ASSOC #AE8893		12/01/2011	PAYDOWN		68,180	68,180	67,658			34		34		68,180				1,779	10/01/2040
38373A-GE-0	GNR 2009-72 LA		12/01/2011	PAYDOWN		190,784	190,784	193,408	190,984		(200)		(200)		190,784				3,863	01/01/2015
38374F-N9-1	GOVERNMENT NATL MTG ASSOC 04 18 AB		12/01/2011	PAYDOWN		132,501	132,501	128,790	131,790		711		711		132,500				3,432	05/01/2012
38374T-LA-0	GOVERNMENT NATIONAL MORTGAGE A 09-15 NK		12/01/2011	PAYDOWN		225,834	225,834	232,044	226,617		(783)		(783)		225,834				5,040	07/01/2021
38376T-BF-8	GOVERNMENT NATIONAL MORTGAGE A 10-12 DA		12/01/2011	PAYDOWN		88,742	88,742	91,809	88,917		(174)		(174)		88,742				2,128	11/01/2032
46246L-UK-4	IOWA ST FIN AUTH SF REVENUE		10/01/2011	SINKING FUND REDEMPTION		200,000	200,000	210,812	200,865		(865)		(865)		200,000				7,887	01/01/2036
485512-JK-4	KANSAS ST TURNPIKE AUTH TURNPI		09/01/2011	MATURITY		1,000,000	1,000,000	1,061,910	1,009,324		(9,324)		(9,324)		1,000,000				50,000	09/01/2011
64465M-XC-4	NEW HAMPSHIRE ST MUNI BOND BAN		12/13/2011	RBC DAIN RAUSCHER INCORPORATED		2,063,080	2,000,000	2,176,110	2,035,238		(20,446)		(20,446)		2,014,791		48,289	48,289	133,055	08/15/2014
65819G-BL-1	NORTH CAROLINA ST CAPITAL FACS		05/25/2011	DUNCAN - WILLIAMS INC.		637,560	600,000	650,106	616,327		(3,796)		(3,796)		612,530		25,029	25,029	21,000	10/01/2012
68608R-8Q-9	OREGON ST HSG & CMNTY SVCS DEP		09/30/2011	SINKING FUND REDEMPTION		140,000	140,000	150,443	140,593		(593)		(593)		140,000				5,346	07/01/2031
762212-LL-0	RHODE ISLAND ST HSG & MTGE FIN		10/01/2011	SINKING FUND REDEMPTION		500,000	500,000	501,250	500,159		(159)		(159)		500,000				14,246	10/01/2021
873545-EL-7	TACOMA WA SWR REVENUE		10/27/2011	US BANCORP PIPER JAFFRAY		873,636	870,000	938,582	887,582		(15,972)		(15,972)		871,610		2,027	2,027	42,866	12/01/2011
3199999. Subtotal - Bonds - U.S. Special Revenues						17,586,196	17,455,566	18,236,444	16,117,043		(90,028)		(90,028)		17,513,739		72,457	72,457	567,200	XXX
02660T-ET-6	AMERICAN HOME MTG INV TR 05 2 5A3		12/01/2011	PAYDOWN		271,093	271,093	267,196	270,548		545		545		271,093				6,614	11/01/2013
05947U-ES-3	BANC OF AMERICA COMM MTG 02 PB2 A4		12/01/2011	PAYDOWN		837,851	837,851	842,075	837,851						837,851				39,333	01/01/2012
064244-AA-4	FDIC GTD TLGP BANK OF THE WEST SF CA		07/26/2011	HSBC SECURITIES USA INC.		1,012,510	1,000,000	998,990	999,575		197		197		999,772		12,738	12,738	18,036	03/27/2012
172967-DH-1	CITIGROUP INC		02/14/2011	MATURITY		700,000	700,000	704,263	700,198		(198)		(198)		700,000				17,938	02/14/2011
17313U-AE-9	FDIC GTD TLGP CITIGROUP INC		07/26/2011	MORGAN STANLEY & CO		709,758	700,000	698,642	699,429		246		246		699,675		10,083	10,083	11,115	04/30/2012
24424D-AA-7	FDIC GTD TLGP JOHN DEERE CAPITAL CORP		07/26/2011	MORGAN STANLEY & CO		3,068,784	3,000,000	3,060,480	3,026,991		(10,534)		(10,534)		3,016,457		52,327	52,327	52,708	06/19/2012
36228C-TF-0	GS MORTGAGE SEC CORP II 2004-GG2 A4		12/01/2011	PAYDOWN		208,324	208,324	207,332	208,241		84		84		208,324				9,147	09/01/2013
46625H-HR-4	JPMORGAN CHASE & CO		03/14/2011	CREDIT SUISSE FIRST BOSTON		255,565	250,000	263,820	263,225		(597)		(597)		262,628		(7,063)	(7,063)	1,960	06/24/2015
481247-AM-6	FDIC GTD TLGP JPMORGAN CHASE & CO		07/26/2011	MORGAN STANLEY & CO		1,536,249	1,500,000	1,498,575	1,499,214		225		225		1,499,439		36,810	36,810	18,859	12/26/2012
59018Y-N5-6	MERRILL LYNCH & CO		03/14/2011	CREDIT SUISSE FIRST BOSTON		270,827	250,000	250,773	250,399		(34)		(34)		250,365		20,462	20,462	6,065	04/25/2013
617446-GM-5	MORGAN STANLEY DEAN WITTER CORPORATION		04/15/2011	MATURITY		1,250,000	1,250,000	1,309,987	1,256,456		(6,457)		(6,457)		1,250,000				42,188	04/15/2011
61746W-YZ-7	MORGAN STANLEY DWC I 03 TOP9 A1		04/01/2011	PAYDOWN		25,405	25,405	24,574	25,325		79		79		25,405				200	04/01/2011
63534P-AC-1	NATIONAL CITY BANK		12/15/2011	VARIOUS		1,030,480	1,000,000	1,050,880	1,009,155		(3,785)		(3,785)		1,005,370		25,110	25,110	27,383	12/15/2011
76111X-KX-0	RESIDENTIAL FDG MTG SECS I 04 SR1 A2		08/01/2011	PAYDOWN		357,065	357,065	362,755	357,065						357,065				5,429	08/01/2011
771196-AQ-5	ROCHE HLDGS INC		03/24/2011	SECURITY CALLED BY ISSUER at 109.931		302,310	275,000	297,883	291,887		(1,175)		(1,175)		290,711		11,599	11,599	7,197	03/01/2014
79548K-UV-8	SALOMON BROS MTG SECS VII 97 HUD1 B3		12/01/2011	PAYDOWN		9,736	180,938										9,736	9,736	6,937	09/01/2025
826501-AA-6	SIERRA RECVS FDG CO 06 1A A1		12/20/2011	PAYDOWN		69,556	69,556	69,549	69,405		151		151		69,556				2,124	07/20/2015
86358R-XZ-5	STRUCTURED ASSET SECS CORP 02 AL1 A3		12/01/2011	PAYDOWN		35,113	35,113	31,042	34,762		351		351		35,113				656	08/01/2031
53947M-AA-4	LLOYDS TSB BANK PLC	R	03/14/2011	GOLDMAN SACHS		254,253	250,000	260,815	260,352		(510)		(510)		259,842		(5,588)	(5,588)	7,444	01/12/2015

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	Maturity Date
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						12,204,879	12,160,345	12,199,631	12,060,078		(21,412)		(21,412)		12,038,666		166,214	166,214	281,333	XXX
8399997. Total - Bonds - Part 4						37,408,340	36,818,227	38,273,889	35,708,891		(154,166)		(154,166)		37,047,249		361,091	361,091	1,131,440	XXX
8399998. Total - Bonds - Part 5																				XXX
8399999. Total - Bonds						37,408,340	36,818,227	38,273,889	35,708,891		(154,166)		(154,166)		37,047,249		361,091	361,091	1,131,440	XXX
8999997. Total - Preferred Stocks - Part 4							XXX													XXX
8999998. Total - Preferred Stocks - Part 5							XXX													XXX
8999999. Total - Preferred Stocks							XXX													XXX
9799997. Total - Common Stocks - Part 4							XXX													XXX
9799998. Total - Common Stocks - Part 5							XXX													XXX
9799999. Total - Common Stocks							XXX													XXX
9899999. Total - Preferred and Common Stocks							XXX													XXX
9999999 - Totals						37,408,340	XXX	38,273,889	35,708,891		(154,166)		(154,166)		37,047,249		361,091	361,091	1,131,440	XXX

Schedule D - Part 5 - Long Term Bonds and Stocks Acquired and Fully Disposed Of

NONE

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 Identification	Description	Code	Foreign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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																XXX	XXX	XXX		
1099999. Total - All Other Government Bonds																XXX	XXX	XXX		
1799999. Total - U.S. States, Territories and Possessions Bonds																XXX	XXX	XXX		
2499999. Total - U.S. Political Subdivisions Bonds																XXX	XXX	XXX		
3199999. Total - U.S. Special Revenues Bonds																XXX	XXX	XXX		
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds																XXX	XXX	XXX		
4899999. Total - Hybrid Securities																XXX	XXX	XXX		
5599999. Total - Parent, Subsidiaries and Affiliates Bonds																XXX	XXX	XXX		
7799999. Total - Issuer Obligations																XXX	XXX	XXX		
7899999. Total - Residential Mortgage-Backed Securities																XXX	XXX	XXX		
7999999. Total - Commercial Mortgage-Backed Securities																XXX	XXX	XXX		
8099999. Total - Other Loan-Backed and Structured Securities																XXX	XXX	XXX		
8399999. Total Bonds																XXX	XXX	XXX		
8699999. Total - Parent, Subsidiaries and Affiliates												XXX				XXX	XXX	XXX		
31678S-84-9	FIFTH THIRD US TREASURY MM FUND			12/12/2011	DIRECT	XXX	2,555,133						2,555,133	18		0.000	0.000	MON	212	
8899999. Subtotal - Exempt Money Market Mutual Funds							2,555,133					XXX	2,555,133	18		XXX	XXX	XXX	212	
9199999 - Totals							2,555,133					XXX	2,555,133	18		XXX	XXX	XXX	212	

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 B - Section 2B - Brokers with whom cash deposits have been made

NONE

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

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 *
Federal Home Loan Bank of Cincinnati	Cincinnati, OH					1,618,551	XXX
Fifth Third Bank	Cincinnati, OH			149		213,264	XXX
Fifth Third Bank	Columbus, OH			10,258		10,072,234	XXX
United Bank, N.A.	Bucyrus, OH			9,204		(1,659,308)	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	19,611		10,244,741	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				XXX
0399999. Total Cash on Deposit		XXX	XXX	19,611		10,244,741	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX		XXX
0599999 Total - Cash		XXX	XXX	19,611		10,244,741	XXX

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

1.	January	11,839,159	4.	April	6,269,786	7.	July	(4,540,903)	10.	October	518,943
2.	February	10,811,191	5.	May	3,207,982	8.	August	(1,815,332)	11.	November	5,542,132
3.	March	7,556,632	6.	June	(2,010,698)	9.	September	63,493	12.	December	10,244,741

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
NONE							
8699999 - Total Cash Equivalents							

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

	States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits For the Benefit of All Policyholders 3 Book/Adjusted Carrying Value	4 Fair Value	All Other Special Deposits 5 Book/Adjusted Carrying Value	6 Fair Value
1.	Alabama AL						
2.	Alaska AK						
3.	Arizona AZ						
4.	Arkansas AR						
5.	California CA						
6.	Colorado CO						
7.	Connecticut CT						
8.	Delaware DE						
9.	District of Columbia DC						
10.	Florida FL						
11.	Georgia GA						
12.	Hawaii HI						
13.	Idaho ID						
14.	Illinois IL						
15.	Indiana IN						
16.	Iowa IA						
17.	Kansas KS						
18.	Kentucky KY						
19.	Louisiana LA						
20.	Maine ME						
21.	Maryland MD						
22.	Massachusetts MA						
23.	Michigan MI						
24.	Minnesota MN						
25.	Mississippi MS						
26.	Missouri MO						
27.	Montana MT						
28.	Nebraska NE						
29.	Nevada NV						
30.	New Hampshire NH	B	NH REQUIREMENT			500,000	563,845
31.	New Jersey NJ						
32.	New Mexico NM						
33.	New York NY						
34.	North Carolina NC						
35.	North Dakota ND						
36.	Ohio OH	B	BENEFIT OF POLICY HOLDERS	1,275,641	1,293,325		
37.	Oklahoma OK						
38.	Oregon OR						
39.	Pennsylvania PA						
40.	Rhode Island RI						
41.	South Carolina SC						
42.	South Dakota SD						
43.	Tennessee TN						
44.	Texas TX						
45.	Utah UT						
46.	Vermont VT						
47.	Virginia VA	B	BENEFIT OF VA POLICY HOLDERS			229,247	251,455
48.	Washington WA						
49.	West Virginia WV						
50.	Wisconsin WI						
51.	Wyoming WY						
52.	American Samoa AS						
53.	Guam GU						
54.	Puerto Rico PR						
55.	U.S. Virgin Islands VI						
56.	Northern Mariana Islands MP						
57.	Canada CN						
58.	Aggregate Alien and Other OT	XXX	XXX				
59.	Subtotal	XXX	XXX	1,275,641	1,293,325	729,247	815,300
	DETAILS OF WRITE-INS						
5801.							
5802.							
5803.							
5898.	Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX				
5899.	Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX				

ALPHABETICAL INDEX

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