



ANNUAL STATEMENT

For the Year Ended December 31, 2011
of the Condition and Affairs of the

Century Surety Company

NAIC Group Code.....0748, 0748 (Current Period) (Prior Period)	NAIC Company Code..... 36951	Employer's ID Number..... 31-0936702
Organized under the Laws of OH	State of Domicile or Port of Entry OH	Country of Domicile US
Incorporated/Organized..... June 22, 1978	Commenced Business..... August 11, 1978	
Statutory Home Office	465 Cleveland Avenue..... Westerville OH 43082 (Street and Number) (City or Town, State and Zip Code)	
Main Administrative Office	465 Cleveland Avenue..... Westerville OH 43082 (Street and Number) (City or Town, State and Zip Code)	614-895-2000 (Area Code) (Telephone Number)
Mail Address	465 Cleveland Avenue..... Westerville OH 43082 (Street and Number or P. O. Box) (City or Town, State and Zip Code)	
Primary Location of Books and Records	26255 American Drive..... Southfield MI 48034 (Street and Number) (City or Town, State and Zip Code)	248-358-1100 (Area Code) (Telephone Number)
Internet Web Site Address	www.meadowbrook.com	
Statutory Statement Contact	Kimberlee A. Arnold (Name) karnold@meadowbrook.com (E-Mail Address)	248-358-1100-8102 (Area Code) (Telephone Number) (Extension) 248-358-1614 (Fax Number)

OFFICERS

Name	Title	Name	Title
1. Christopher John Timm	President	2. Michael Gerard Costello	Secretary
3. Steven Christopher Divine	Treasurer	4.	

OTHER

Michael Gerard Costello	Sr. VP & General Counsel	Robert Samuel Cubbin	Chairman
Steven Christopher Divine	Vice President	Karen Marwell Spaun	Vice President
Nathan Karl Voorhis	Vice President	Angelo Lovell Williams	Vice President

DIRECTORS OR TRUSTEES

Robert Samuel Cubbin-Chairman	James Michael Mahoney	Joseph Earl Mattingly	Archie Stephen McIntyre
Karen Marwell Spaun	Christopher John Timm	Nathan Karl Voorhis	Angelo Lovell Williams

State of..... Ohio
County of..... Delaware

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

(Signature) Christopher John Timm	(Signature) Michael Gerard Costello	(Signature) Steven Christopher Divine
1. (Printed Name) President	2. (Printed Name) Secretary	3. (Printed Name) Treasurer
(Title)	(Title)	(Title)

Subscribed and sworn to before me
This _____ day of _____ 2012

a. Is this an original filing? Yes [X] No []

b. If no

1. State the amendment number _____

2. Date filed _____

3. Number of pages attached _____

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1 Amount	2 Percentage	3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage
1. Bonds:						
1.1 U.S. treasury securities.....	5,524,406	1.2	5,524,406		5,524,406	1.2
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies.....		0.0			0	0.0
1.22 Issued by U.S. government sponsored agencies.....		0.0			0	0.0
1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities).....		0.0			0	0.0
1.4 Securities issued by states, territories and possessions and political subdivisions in the U.S.:						
1.41 States, territories and possessions general obligations.....	20,633,487	4.5	20,633,487		20,633,487	4.5
1.42 Political subdivisions of states, territories & possessions & political subdivisions general obligations.....	65,107,105	14.2	65,107,105		65,107,105	14.2
1.43 Revenue and assessment obligations.....	105,972,223	23.2	105,972,223		105,972,223	23.2
1.44 Industrial development and similar obligations.....		0.0			0	0.0
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA.....	4,934,173	1.1	4,934,173		4,934,173	1.1
1.512 Issued or guaranteed by FNMA and FHLMC.....	28,301,967	6.2	28,301,967		28,301,967	6.2
1.513 All other.....		0.0			0	0.0
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA.....	12,634,630	2.8	12,634,630		12,634,630	2.8
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.....		0.0			0	0.0
1.523 All other.....	10,656,225	2.3	10,656,225		10,656,225	2.3
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities).....	94,632,803	20.7	94,632,803		94,632,803	20.7
2.2 Unaffiliated non-U.S. securities (including Canada).....	28,085,819	6.1	28,085,819		28,085,819	6.1
2.3 Affiliated securities.....		0.0			0	0.0
3. Equity interests:						
3.1 Investments in mutual funds.....	14,791,936	3.2	14,791,936		14,791,936	3.2
3.2 Preferred stocks:						
3.21 Affiliated.....		0.0			0	0.0
3.22 Unaffiliated.....	13,838,129	3.0	13,838,129		13,838,129	3.0
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated.....	35,685,573	7.8	35,685,573		35,685,573	7.8
3.32 Unaffiliated.....		0.0			0	0.0
3.4 Other equity securities:						
3.41 Affiliated.....		0.0			0	0.0
3.42 Unaffiliated.....		0.0			0	0.0
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated.....		0.0			0	0.0
3.52 Unaffiliated.....		0.0			0	0.0
4. Mortgage loans:						
4.1 Construction and land development.....		0.0			0	0.0
4.2 Agricultural.....		0.0			0	0.0
4.3 Single family residential properties.....		0.0			0	0.0
4.4 Multifamily residential properties.....		0.0			0	0.0
4.5 Commercial loans.....		0.0			0	0.0
4.6 Mezzanine real estate loans.....		0.0			0	0.0
5. Real estate investments:						
5.1 Property occupied by company.....		0.0			0	0.0
5.2 Property held for production of income (including \$.....0 of property acquired in satisfaction of debt).....		0.0			0	0.0
5.3 Property held for sale (including \$.....0 property acquired in satisfaction of debt).....		0.0			0	0.0
6. Contract loans.....		0.0			0	0.0
7. Derivatives.....		0.0			0	0.0
8. Receivables for securities.....	275,000	0.1	275,000		275,000	0.1
9. Securities lending (Line 10, Asset Page reinvested collateral).....		0.0		XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments.....	16,661,523	3.6	16,661,523		16,661,523	3.6
11. Other invested assets.....		0.0			0	0.0
12. Total invested assets.....	457,734,999	100.0	457,734,999	0	457,734,999	100.0

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

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 6).....		
2.2	Additional investment made after acquisition (Part 2, Column 9).....		0
3.	Current year change in encumbrances:		
3.1	Totals, Part 1, Column 13.....		
3.2	Totals, Part 3, Column 11.....		0
4.	Total gain (loss) on disposals, Part 3, Column 18.....		
5.	Deduct amounts received on disposals, Part 3, Column 15.....		
6.	Total foreign exchange change in book/adjusted carrying value:		
6.1	Totals, Part 1, Column 15.....		
6.2	Totals, Part 3, Column 13.....		0
7.	Deduct current year's other than temporary impairment recognized:		
7.1	Totals, Part 1, Column 12.....		
7.2	Totals, Part 3, Column 10.....		0
8.	Deduct current year's depreciation:		
8.1	Totals, Part 1, Column 11.....		
8.2	Totals, Part 3, Column 9.....		0
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....		0
10.	Deduct total nonadmitted amounts.....		
11.	Statement value at end of current period (Line 9 minus Line 10).....		0

NONE

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

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

NONE

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

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

NONE

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year.....		410,850,156
2.	Cost of bonds and stocks acquired, Part 3, Column 7.....		76,168,313
3.	Accrual of discount.....		246,617
4.	Unrealized valuation increase (decrease):		
4.1	Part 1, Column 12.....	279,086	
4.2	Part 2, Section 1, Column 15.....	(268,919)	
4.3	Part 2, Section 2, Column 13.....	2,170,195	
4.4	Part 4, Column 11.....	154,882	2,335,244
5.	Total gain (loss) on disposals, Part 4, Column 19.....		1,969,324
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7.....		48,523,153
7.	Deduct amortization of premium.....		2,238,825
8.	Total foreign exchange change in book/adjusted carrying value:		
8.1	Part 1, Column 15.....		
8.2	Part 2, Section 1, Column 19.....		
8.3	Part 2, Section 2, Column 16.....		
8.4	Part 4, Column 15.....		0
9.	Deduct current year's other than temporary impairment recognized:		
9.1	Part 1, Column 14.....		
9.2	Part 2, Section 1, Column 17.....		
9.3	Part 2, Section 2, Column 14.....		
9.4	Part 4, Column 13.....		0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....		440,807,676
11.	Deduct total nonadmitted amounts.....		9,200
12.	Statement value at end of current period (Line 10 minus Line 11).....		440,798,476

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.....	10,458,579	11,671,628	10,515,392	10,307,259
	2. Canada.....				
	3. Other Countries.....				
	4. Totals.....	10,458,579	11,671,628	10,515,392	10,307,259
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals.....	20,633,487	22,761,503	21,255,333	19,605,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals.....	65,107,105	70,484,548	67,380,375	60,995,000
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.....	146,908,819	157,473,104	150,391,776	141,041,672
Industrial and Miscellaneous and Hybrid Securities (Unaffiliated)	8. United States.....	103,528,182	111,727,938	104,901,863	108,847,196
	9. Canada.....	4,179,447	4,429,085	4,183,387	3,991,000
	10. Other Countries.....	25,667,218	26,336,648	26,021,025	25,347,943
	11. Totals.....	133,374,847	142,493,670	135,106,274	138,186,139
Parent, Subsidiaries and Affiliates	12. Totals.....				
	13. Total Bonds.....	376,482,837	404,884,453	384,649,150	370,135,070
PREFERRED STOCKS Industrial and Miscellaneous (Unaffiliated)	14. United States.....	13,210,729	13,613,695	14,004,634	
	15. Canada.....	300,000	306,480	300,000	
	16. Other Countries.....	336,600	336,600	440,820	
	17. Totals.....	13,847,329	14,256,775	14,745,454	
Parent, Subsidiaries and Affiliates	18. Totals.....				
	19. Total Preferred Stocks.....	13,847,329	14,256,775	14,745,454	
COMMON STOCKS Industrial and Miscellaneous (Unaffiliated)	20. United States.....	14,791,937	14,791,937	16,439,923	
	21. Canada.....				
	22. Other Countries.....				
	23. Totals.....	14,791,937	14,791,937	16,439,923	
Parent, Subsidiaries and Affiliates	24. Totals.....	35,685,573	35,685,573	26,582,503	
	25. Total Common Stocks.....	50,477,510	50,477,510	43,022,426	
	26. Total Stocks.....	64,324,839	64,734,284	57,767,881	
	27. Total Bonds and Stocks....	440,807,676	469,618,737	442,417,031	

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

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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 Column 6 as a % of Line 9.7	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
1. U.S. Governments											
1.1 Class 1.....	1,609,191	3,140,972	5,171,137	472,978	83,052	10,477,330	2.7	15,606,639	4.4	10,477,330	
1.2 Class 2.....						0	0.0		0.0		
1.3 Class 3.....						0	0.0		0.0		
1.4 Class 4.....						0	0.0		0.0		
1.5 Class 5.....						0	0.0		0.0		
1.6 Class 6.....						0	0.0		0.0		
1.7 Totals.....	1,609,191	3,140,972	5,171,137	472,978	83,052	10,477,330	2.7	15,606,639	4.4	10,477,330	0
2. All Other Governments											
2.1 Class 1.....						0	0.0		0.0		
2.2 Class 2.....						0	0.0		0.0		
2.3 Class 3.....						0	0.0		0.0		
2.4 Class 4.....						0	0.0		0.0		
2.5 Class 5.....						0	0.0		0.0		
2.6 Class 6.....						0	0.0		0.0		
2.7 Totals.....	0	0	0	0	0	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions, etc., Guaranteed											
3.1 Class 1.....		5,479,744	12,503,744	2,650,000		20,633,487	5.3	18,339,045	5.2	20,633,487	
3.2 Class 2.....						0	0.0		0.0		
3.3 Class 3.....						0	0.0		0.0		
3.4 Class 4.....						0	0.0		0.0		
3.5 Class 5.....						0	0.0		0.0		
3.6 Class 6.....						0	0.0		0.0		
3.7 Totals.....	0	5,479,744	12,503,744	2,650,000	0	20,633,487	5.3	18,339,045	5.2	20,633,487	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed											
4.1 Class 1.....	1,031,486	24,254,407	37,458,368	2,362,845		65,107,105	16.7	70,720,143	20.1	65,107,105	
4.2 Class 2.....						0	0.0		0.0		
4.3 Class 3.....						0	0.0		0.0		
4.4 Class 4.....						0	0.0		0.0		
4.5 Class 5.....						0	0.0		0.0		
4.6 Class 6.....						0	0.0		0.0		
4.7 Totals.....	1,031,486	24,254,407	37,458,368	2,362,845	0	65,107,105	16.7	70,720,143	20.1	65,107,105	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed											
5.1 Class 1.....	15,956,310	62,007,842	54,125,989	11,696,000	165,167	143,951,308	37.0	140,163,281	39.9	143,951,308	
5.2 Class 2.....		2,213,094				2,213,094	0.6	3,833,281	1.1	2,213,094	
5.3 Class 3.....				450,790	219,216	670,006	0.2	663,013	0.2		670,006
5.4 Class 4.....				74,411		74,411	0.0		0.0	74,411	
5.5 Class 5.....						0	0.0		0.0		
5.6 Class 6.....						0	0.0		0.0		
5.7 Totals.....	15,956,310	64,220,936	54,125,989	12,221,201	384,383	146,908,819	37.8	144,659,575	41.2	146,238,813	670,006

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 Column 6 as a % of Line 9.7	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
6. Industrial and Miscellaneous (unaffiliated)											
6.1 Class 1.....	15,197,942	30,135,793	54,442,609	854,621	2,934,224	103,565,190	26.6	76,219,155	21.7	100,443,254	3,121,936
6.2 Class 2.....	38,550	13,583,542	24,370,004	56,143	2,259	38,050,498	9.8	17,774,306	5.1	38,050,498	
6.3 Class 3.....	60,674	627,527	264,865			953,066	0.2	3,518,328	1.0	911,566	41,500
6.4 Class 4.....	3,522	446,862	185,328			635,712	0.2	2,162,628	0.6	500,691	135,021
6.5 Class 5.....		355,309			253,718	609,028	0.2	163,251	0.0	609,028	
6.6 Class 6.....	47,327		54,752	1,802,899	21,518	1,926,496	0.5	1,883,398	0.5	785,864	1,140,632
6.7 Totals.....	15,348,015	45,149,033	79,317,559	2,713,663	3,211,720	145,739,990	37.5	101,721,066	29.0	141,300,901	4,439,089
7. Hybrid Securities											
7.1 Class 1.....						0	0.0		0.0		
7.2 Class 2.....						0	0.0		0.0		
7.3 Class 3.....						0	0.0	80,628	0.0		
7.4 Class 4.....						0	0.0		0.0		
7.5 Class 5.....						0	0.0		0.0		
7.6 Class 6.....						0	0.0		0.0		
7.7 Totals.....	0	0	0	0	0	0	0.0	80,628	0.0	0	0
8. Parent, Subsidiaries and Affiliates											
8.1 Class 1.....						0	0.0		0.0		
8.2 Class 2.....						0	0.0		0.0		
8.3 Class 3.....						0	0.0		0.0		
8.4 Class 4.....						0	0.0		0.0		
8.5 Class 5.....						0	0.0		0.0		
8.6 Class 6.....						0	0.0		0.0		
8.7 Totals.....	0	0	0	0	0	0	0.0	0	0.0	0	0

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

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

	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 Column 6 as a % of Line 9.7	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
9.	Total Bonds Current Year											
9.1	Class 1.....	(d).....33,794,929	125,018,758	163,701,847	18,036,444	3,182,443	343,734,420	88.4	XXX.....	XXX.....	340,612,484	3,121,936
9.2	Class 2.....	(d).....38,550	15,796,636	24,370,004	56,143	2,259	40,263,592	10.4	XXX.....	XXX.....	40,263,592	0
9.3	Class 3.....	(d).....60,674	627,527	264,865	450,790	219,216	1,623,072	0.4	XXX.....	XXX.....	911,566	711,506
9.4	Class 4.....	(d).....3,522	446,862	185,328	74,411	0	710,123	0.2	XXX.....	XXX.....	575,102	135,021
9.5	Class 5.....	(d).....0	355,309	0	0	253,718	(c).....609,028	0.2	XXX.....	XXX.....	609,028	0
9.6	Class 6.....	(d).....47,327	0	54,752	1,802,899	21,518	(c).....1,926,496	0.5	XXX.....	XXX.....	785,864	1,140,632
9.7	Totals.....	33,945,002	142,245,092	188,576,796	20,420,686	3,679,155	(b).....388,866,731	100.0	XXX.....	XXX.....	383,757,636	5,109,095
9.8	Line 9.7 as a % of Col. 6.....	8.7	36.6	48.5	5.3	0.9	100.0	XXX.....	XXX.....	XXX.....	98.7	1.3
10.	Total Bonds Prior Year											
10.1	Class 1.....	29,308,004	116,286,554	157,468,813	15,995,282	1,989,611	XXX.....	XXX.....	321,048,263	91.4	318,629,220	2,419,043
10.2	Class 2.....	1,519,027	10,149,072	8,865,211	1,074,277	.....	.....XXX.....	XXX.....	21,607,587	6.2	21,607,588	.....
10.3	Class 3.....	80,628	826,103	1,286,969	381,219	1,687,050	XXX.....	XXX.....	4,261,969	1.2	3,507,456	754,513
10.4	Class 4.....	123,074	933,618	919,212	.....	.....186,724	XXX.....	XXX.....	2,162,628	0.6	2,002,664	159,964
10.5	Class 5.....	.....	.....87,975	75,276	.....	.....	.....XXX.....	XXX.....	(c).....163,251	0.0	163,251	.....
10.6	Class 6.....	106,052	29,510	108,230	1,639,606	.....	.....XXX.....	XXX.....	(c).....1,883,398	0.5	874,705	1,008,692
10.7	Totals.....	31,136,785	128,312,832	168,723,711	19,090,384	3,863,385	XXX.....	XXX.....	(b).....351,127,096	100.0	346,784,884	4,342,212
10.8	Line 10.7 as a % of Col. 8.....	8.9	36.5	48.1	5.4	1.1	XXX.....	XXX.....	100.0	XXX.....	98.8	1.2
11.	Total Publicly Traded Bonds											
11.1	Class 1.....	33,652,818	124,083,979	162,603,151	18,033,517	2,239,021	340,612,484	87.6	318,629,220	90.7	340,612,484	XXX.....
11.2	Class 2.....	38,550	15,796,636	24,370,004	56,143	2,259	40,263,592	10.4	21,607,588	6.2	40,263,592	XXX.....
11.3	Class 3.....	60,674	627,527	223,365	.....	.....	.....911,566	0.2	3,507,456	1.0	911,566	XXX.....
11.4	Class 4.....	.....	.....367,449	133,242	74,411	.....	.....575,102	0.1	2,002,664	0.6	575,102	XXX.....
11.5	Class 5.....	.....	.....355,309	.....	.....	.....253,718	609,028	0.2	163,251	0.0	609,028	XXX.....
11.6	Class 6.....	47,327	.....	.....54,752	683,785	.....	.....785,864	0.2	874,705	0.2	785,864	XXX.....
11.7	Totals.....	33,799,369	141,230,900	187,384,514	18,847,856	2,494,998	383,757,636	98.7	346,784,884	98.8	383,757,636	XXX.....
11.8	Line 11.7 as a % of Col. 6.....	8.8	36.8	48.8	4.9	0.7	100.0	XXX.....	XXX.....	XXX.....	100.0	XXX.....
11.9	Line 11.7 as a % of Line 9.7, Col. 6, Section 9.....	8.7	36.3	48.2	4.8	0.6	98.7	XXX.....	XXX.....	XXX.....	98.7	XXX.....
12.	Total Privately Placed Bonds											
12.1	Class 1.....	142,111	934,778	1,098,696	2,928	943,422	3,121,936	0.8	2,419,043	0.7	XXX.....	3,121,936
12.2	Class 2.....	.....	.....	.....	.....	.....	.....0	0.0	0	0.0	XXX.....	0
12.3	Class 3.....	.....	.....	.....41,500	450,790	219,216	711,506	0.2	754,513	0.2	XXX.....	711,506
12.4	Class 4.....	3,522	79,413	52,086	.....	.....	.....135,021	0.0	159,964	0.0	XXX.....	135,021
12.5	Class 5.....	.....	.....	.....	.....	.....	.....0	0.0	0	0.0	XXX.....	0
12.6	Class 6.....	.....	.....	.....	.....1,119,114	21,518	1,140,632	0.3	1,008,692	0.3	XXX.....	1,140,632
12.7	Totals.....	145,633	1,014,191	1,192,282	1,572,832	1,184,156	5,109,095	1.3	4,342,212	1.2	XXX.....	5,109,095
12.8	Line 12.7 as a % of Col. 6.....	2.9	19.9	23.3	30.8	23.2	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	0.3	0.3	0.4	0.3	1.3	XXX.....	XXX.....	XXX.....	XXX.....	1.3

(a) Includes \$.....5,035,703 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes \$.....0 current year, \$.....10 prior year of bonds with Z designations and \$.....0 current year, \$.....10,779,798 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 \$.....355,309 current year, \$.....0 prior year of bonds with 5* designations and \$.....0 current year, \$.....0 prior year of bonds with 6* designations. "5*" means the NAIC designation was assigned by the SVO in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.

(d) Includes the following amount of non-rated short-term and cash equivalent bonds by NAIC designation: NAIC 1 \$.....12,383,894; NAIC 2 \$.....0; NAIC 3 \$.....0; NAIC 4 \$.....0; NAIC 5 \$.....0; NAIC 6 \$.....0.

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type		1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.5	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
1.	U.S. Governments											
1.1	Issuer Obligations.....	523,799	831,682	4,187,675			5,543,157	1.4	9,552,481	2.7	5,543,157	
1.2	Residential Mortgage-Backed Securities.....	1,085,392	2,309,289	983,462	472,978	83,052	4,934,173	1.3	6,054,158	1.7	4,934,173	
1.3	Commercial Mortgage-Backed Securities.....						0	0.0		0.0		
1.4	Other Loan-Backed and Structured Securities.....						0	0.0		0.0		
1.5	Totals.....	1,609,191	3,140,972	5,171,137	472,978	83,052	10,477,330	2.7	15,606,639	4.4	10,477,330	0
2.	All Other Governments											
2.1	Issuer Obligations.....						0	0.0		0.0		
2.2	Residential Mortgage-Backed Securities.....						0	0.0		0.0		
2.3	Commercial Mortgage-Backed Securities.....						0	0.0		0.0		
2.4	Other Loan-Backed and Structured Securities.....						0	0.0		0.0		
2.5	Totals.....	0	0	0	0	0	0	0.0	0	0.0	0	0
3.	U.S. States, Territories and Possessions, Guaranteed											
3.1	Issuer Obligations.....		5,479,744	12,503,744	2,650,000		20,633,487	5.3	18,339,045	5.2	20,633,487	
3.2	Residential Mortgage-Backed Securities.....						0	0.0		0.0		
3.3	Commercial Mortgage-Backed Securities.....						0	0.0		0.0		
3.4	Other Loan-Backed and Structured Securities.....						0	0.0		0.0		
3.5	Totals.....	0	5,479,744	12,503,744	2,650,000	0	20,633,487	5.3	18,339,045	5.2	20,633,487	0
4.	U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed											
4.1	Issuer Obligations.....	1,031,486	24,254,407	37,458,368	2,362,845		65,107,105	16.7	70,720,143	20.1	65,107,105	
4.2	Residential Mortgage-Backed Securities.....						0	0.0		0.0		
4.3	Commercial Mortgage-Backed Securities.....						0	0.0		0.0		
4.4	Other Loan-Backed and Structured Securities.....						0	0.0		0.0		
4.5	Totals.....	1,031,486	24,254,407	37,458,368	2,362,845	0	65,107,105	16.7	70,720,143	20.1	65,107,105	0
5.	U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed											
5.1	Issuer Obligations.....	3,844,390	43,871,687	47,400,475	10,636,454	219,216	105,972,223	27.3	92,712,428	26.4	105,302,217	670,006
5.2	Residential Mortgage-Backed Securities.....	11,501,217	16,423,969	4,168,934	1,114,170	165,167	33,373,458	8.6	43,420,736	12.4	33,373,458	
5.3	Commercial Mortgage-Backed Securities.....	610,702	3,925,280	2,556,580	470,576		7,563,138	1.9	8,526,411	2.4	7,563,138	
5.4	Other Loan-Backed and Structured Securities.....						0	0.0		0.0		
5.5	Totals.....	15,956,310	64,220,936	54,125,989	12,221,201	384,383	146,908,819	37.8	144,659,575	41.2	146,238,813	670,006
6.	Industrial and Miscellaneous (unaffiliated)											
6.1	Issuer Obligations.....	12,808,539	42,165,821	77,649,750	698,810	1,760,846	135,083,766	34.7	87,575,338	24.9	133,963,822	1,119,944
6.2	Residential Mortgage-Backed Securities.....	853,424	935,127	386,784	115,630	1,450,874	3,741,839	1.0	6,208,282	1.8	3,486,449	255,389
6.3	Commercial Mortgage-Backed Securities.....	1,607,007	1,311,290	929,268			3,847,565	1.0	3,923,565	1.1	2,367,002	1,480,563
6.4	Other Loan-Backed and Structured Securities.....	79,045	736,795	351,757	1,899,224		3,066,822	0.8	4,013,881	1.1	1,483,628	1,583,194
6.5	Totals.....	15,348,015	45,149,033	79,317,559	2,713,663	3,211,720	145,739,991	37.5	101,721,066	29.0	141,300,901	4,439,090
7.	Hybrid Securities											
7.1	Issuer Obligations.....						0	0.0	80,628	0.0		
7.2	Residential Mortgage-Backed Securities.....						0	0.0		0.0		
7.3	Commercial Mortgage-Backed Securities.....						0	0.0		0.0		
7.4	Other Loan-Backed and Structured Securities.....						0	0.0		0.0		
7.5	Totals.....	0	0	0	0	0	0	0.0	80,628	0.0	0	0
8.	Parent, Subsidiaries and Affiliates											
8.1	Issuer Obligations.....						0	0.0		0.0		
8.2	Residential Mortgage-Backed Securities.....						0	0.0		0.0		
8.3	Commercial Mortgage-Backed Securities.....						0	0.0		0.0		
8.4	Other Loan-Backed and Structured Securities.....						0	0.0		0.0		
8.5	Totals.....	0	0	0	0	0	0	0.0	0	0.0	0	0

8018

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

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

Distribution by Type		1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.5	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
9.	Total Bonds Current Year											
9.1	Issuer Obligations.....	18,208,214	116,603,340	179,200,012	16,348,109	1,980,062	332,339,737	85.5	.XXX	.XXX	330,549,788	1,789,950
9.2	Residential Mortgage-Backed Securities.....	13,440,033	19,668,385	5,539,180	1,702,778	1,699,093	42,049,470	10.8	.XXX	.XXX	41,794,080	255,389
9.3	Commercial Mortgage-Backed Securities.....	2,217,709	5,236,570	3,485,848	470,576	0	11,410,703	2.9	.XXX	.XXX	9,930,140	1,480,563
9.4	Other Loan-Backed and Structured Securities.....	79,045	736,795	351,757	1,899,224	0	3,066,822	0.8	.XXX	.XXX	1,483,628	1,583,194
9.5	Totals.....	33,945,001	142,245,091	188,576,797	20,420,687	3,679,155	388,866,732	100.0	.XXX	.XXX	383,757,636	5,109,096
9.6	Line 9.5 as a % of Col. 6.....	8.7	36.6	48.5	5.3	0.9	100.0	.XXX	.XXX	.XXX	98.7	1.3
10.	Total Bonds Prior Year											
10.1	Issuer Obligations.....	9,258,087	95,442,242	157,529,930	14,774,160	1,975,645	.XXX	.XXX	278,980,063	79.5	277,122,164	1,857,899
10.2	Residential Mortgage-Backed Securities.....	20,595,623	24,555,851	6,798,066	1,845,896	1,887,739	.XXX	.XXX	55,683,176	15.9	55,599,693	83,483
10.3	Commercial Mortgage-Backed Securities.....	1,024,149	7,473,626	3,233,667	718,534		.XXX	.XXX	12,449,976	3.5	12,449,976	
10.4	Other Loan-Backed and Structured Securities.....	258,925	841,113	1,162,048	1,751,796		.XXX	.XXX	4,013,882	1.1	1,613,052	2,400,829
10.5	Totals.....	31,136,784	128,312,832	168,723,710	19,090,385	3,863,384	.XXX	.XXX	351,127,096	100.0	346,784,885	4,342,211
10.6	Line 10.5 as a % of Col. 8.....	8.9	36.5	48.1	5.4	1.1	.XXX	.XXX	100.0	.XXX	98.8	1.2
11.	Total Publicly Traded Bonds											
11.1	Issuer Obligations.....	18,204,692	116,523,928	179,106,425	15,897,319	817,423	330,549,787	85.0	277,122,164	78.9	330,549,787	.XXX
11.2	Residential Mortgage-Backed Securities.....	13,376,967	19,562,454	5,477,234	1,699,850	1,677,575	41,794,080	10.7	55,599,693	15.8	41,794,080	.XXX
11.3	Commercial Mortgage-Backed Securities.....	2,217,710	4,685,275	2,556,580	470,576		9,930,141	2.6	12,449,976	3.5	9,930,141	.XXX
11.4	Other Loan-Backed and Structured Securities.....		459,244	244,274	780,110		1,483,628	0.4	1,613,052	0.5	1,483,628	.XXX
11.5	Totals.....	33,799,369	141,230,901	187,384,513	18,847,855	2,494,998	383,757,636	98.7	346,784,885	98.8	383,757,636	.XXX
11.6	Line 11.5 as a % of Col. 6.....	8.8	36.8	48.8	4.9	0.7	100.0	.XXX	.XXX	.XXX	100.0	.XXX
11.7	Line 11.5 as a % of Line 9.5, Col. 6, Section 9.....	8.7	36.3	48.2	4.8	0.6	98.7	.XXX	.XXX	.XXX	98.7	.XXX
12.	Total Privately Placed Bonds											
12.1	Issuer Obligations.....	3,522	79,413	93,586	450,790	1,162,638	1,789,950	0.5	1,857,899	0.5	.XXX	1,789,950
12.2	Residential Mortgage-Backed Securities.....	63,066	105,931	61,946	2,928	21,518	255,389	0.1	83,483	0.0	.XXX	255,389
12.3	Commercial Mortgage-Backed Securities.....		551,295	929,268			1,480,563	0.4	0	0.0	.XXX	1,480,563
12.4	Other Loan-Backed and Structured Securities.....	79,045	277,552	107,483	1,119,114		1,583,194	0.4	2,400,829	0.7	.XXX	1,583,194
12.5	Totals.....	145,633	1,014,191	1,192,283	1,572,832	1,184,156	5,109,096	1.3	4,342,211	1.2	.XXX	5,109,096
12.6	Line 12.5 as a % of Col. 6.....	2.9	19.9	23.3	30.8	23.2	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	0.3	0.3	0.4	0.3	1.3	.XXX	.XXX	.XXX	.XXX	1.3

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1	2	3	4	5
	Total	Bonds	Mortgage Loans	Other Short-term Investment Assets (a)	Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value December 31 of prior year.....	3,237,102	3,237,102			
2. Cost of short-term investments acquired.....	136,041,804	136,041,804			
3. Accrual of discount.....	0				
4. Unrealized valuation increase (decrease).....	0				
5. Total gain (loss) on disposals.....	0				
6. Deduct consideration received on disposals.....	126,895,012	126,895,012			
7. Deduct amortization of premium.....	0				
8. Total foreign exchange change in book/adjusted carrying value.....	0				
9. Deduct current year's other than temporary impairment recognized.....	0				
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	12,383,894	12,383,894	0	0	0
11. Deduct total nonadmitted amounts.....	0				
12. Statement value at end of current period (Line 10 minus Line 11).....	12,383,894	12,383,894	0	0	0

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

\$10

Sch. DB-Pt. A-Verification
NONE

Sch. DB-Pt. B-Verification
NONE

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

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

Sch. DB-Verification
NONE

Sch. E-Verification
NONE

Sch. A-Pt. 1
NONE

Sch. A-Pt. 2
NONE

Sch. A-Pt. 3
NONE

Sch. B-Pt. 1
NONE

Sch. B-Pt. 2
NONE

Sch. B-Pt. 3
NONE

Sch. BA-Pt. 1
NONE

Sch. BA-Pt. 2
NONE

Sch. BA-Pt. 3
NONE

SCHEDULE D - PART 1

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

1	2					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	n	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
U.S. Government - Issuer Obligations																									
912810	ED	6	US TREASURY N/B.....	SD..	..	1			75,961	148.719	111,539	75,000	75,485		(45)				8.125	8.010	FA.....	2,302	6,094	02/14/1991	08/15/2019
912828	AP	5	US TREASURY N/B.....	SD..	..	1			115,027	103.332	118,832	115,000	115,005		(6)				4.000	3.990	MN.....	594	4,600	10/29/2007	11/15/2012
912828	BA	7	US TREASURY N/B.....	SD..	..	1			105,531	104.641	104,641	100,000	101,529		(1,083)				3.625	2.480	MN.....	2,281	1,813	03/04/2008	05/15/2013
912828	GC	8	US TREASURY N/B.....			1													4.625		JD.....	6,359		02/16/2007	12/31/2011
912828	GS	3	US TREASURY N/B.....	SD..	..	1			217,250	118.602	260,924	220,000	218,367		262				4.500	4.650	MN.....	1,278	9,900	05/14/2007	05/15/2017
912828	GU	8	US TREASURY N/B.....	SD..	..	1			390,426	101.914	397,465	390,000	390,043		(101)				4.750	4.720	MN.....	1,620	18,525	08/08/2007	05/31/2012
912828	HV	5	US TREASURY N/B.....	SD..	..	1			507,969	102.852	514,260	500,000	502,784		(2,182)				2.500	2.040	MS.....	3,176	12,500	08/03/2009	03/31/2013
912828	HZ	6	US TREASURY N/B.....	SD..	..	1			799,816	116.641	933,128	800,000	799,894		14				3.875	3.870	MN.....	4,003	31,000	07/08/2008	05/15/2018
912828	JH	4	US TREASURY N/B.....			1			3,133,137	117.773	3,533,190	3,000,000	3,093,929		(12,418)				4.000	3.460	FA.....	45,326	120,000	09/16/2008	08/15/2018
912828	NP	1	US TREASURY N/B.....			1			228,252	104.375	234,844	225,000	227,369		(640)				1.750	1.440	JJ.....	1,648	3,938	08/12/2010	07/31/2015
0199999	U.S. Government - Issuer Obligations.....									5,573,369	XXX.....	6,208,823	5,425,000	5,524,405	0	(16,198)	0	0	XXX.....	XXX.....	XXX...	68,587	208,369	XXX.....	XXX.....
U.S. Government - Residential Mortgage-Backed Securities																									
36202C	5D	1	G2 2644.....			2			21,407	114.384	24,169	21,130	21,340		(36)				6.500	6.180	MON...	114	1,374	09/25/1998	05/01/2027
36202E	6E	4	G2 4469.....			2			2,092,568	110.725	2,296,543	2,074,096	2,091,115		(2,889)				5.000	4.700	MON...	8,642	103,705	06/19/2009	02/01/2039
36202W	KY	4	GN 611511.....			2			43,885	109.040	45,703	41,914	42,966		(494)				5.000	3.880	MON...	175	2,096	06/02/2003	03/01/2018
36211W	KC	1	GN 525091.....			2			25,139	104.414	24,632	23,591	25,063		(40)				8.500	6.890	MON...	167	2,005	10/17/2001	03/01/2028
36296D	LB	2	GN 688022.....			2			710,043	113.338	805,693	710,876	710,256		188				6.000	5.950	MON...	3,554	42,653	10/30/2008	06/01/2038
36296P	6Q	9	GN 697579.....			2			2,048,980	112.703	2,266,065	2,010,652	2,043,435		(7,632)				5.500	5.000	MON...	9,215	110,586	12/05/2008	06/01/2038
0299999	U.S. Government - Residential Mortgage-Backed Securities.....									4,942,023	XXX.....	5,462,805	4,882,259	4,934,174	0	(10,903)	0	0	XXX.....	XXX.....	XXX...	21,868	262,418	XXX.....	XXX.....
0599999	Total - U.S. Government.....									10,515,392	XXX.....	11,671,628	10,307,259	10,458,579	0	(27,101)	0	0	XXX.....	XXX.....	XXX...	90,455	470,786	XXX.....	XXX.....
U.S. States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																									
373383	5B	0	GEORGIA ST.....						1,950,725	121.162	2,120,335	1,750,000	1,873,142		(21,009)				5.000	3.520	AO.....	21,875	87,500	02/08/2008	04/01/2019
373383	5B	0	GEORGIA ST.....	SD..	..				836,025	121.162	908,715	750,000	802,775		(9,004)				5.000	3.520	AO.....	9,375	37,500	02/08/2008	04/01/2019
373384	NZ	5	GEORGIA ST.....			1			1,400,000	112.348	1,572,872	1,400,000	1,400,000						4.503	4.500	MN.....	10,507	63,042	11/04/2009	11/01/2025
419791	YN	2	HAWAII ST.....			1			524,576	111.346	578,999	520,000	523,934		(344)				4.600	4.490	FA.....	9,967	23,920	02/10/2010	02/01/2021
604129	ED	4	MINNESOTA ST.....						1,201,970	111.377	1,225,147	1,100,000	1,142,337		(15,419)				5.000	3.430	FA.....	22,917	55,000	11/29/2007	08/01/2014
605580	6L	8	MISSISSIPPI ST.....			1			1,250,000	108.077	1,350,963	1,250,000	1,250,000						4.351	4.350	MN.....	9,065	53,028	10/21/2010	11/01/2023
644682	K7	0	NEW HAMPSHIRE ST.....						2,467,956	125.479	2,622,511	2,090,000	2,440,146		(27,809)				5.000	2.510	JD.....	8,708	104,500	05/03/2011	06/01/2019
644682	XT	8	NEW HAMPSHIRE ST.....						2,239,280	123.956	2,479,120	2,000,000	2,155,909		(22,225)				5.000	3.570	MS.....	33,333	100,000	01/11/2008	03/01/2019
658256	PF	3	NORTH CAROLINA ST.....						1,073,590	106.252	1,062,520	1,000,000	1,019,555		(14,097)				5.000	3.480	MN.....	8,333	50,000	12/12/2007	05/01/2016
658256	WW	8	NORTH CAROLINA ST.....						1,656,630	118.192	1,772,880	1,500,000	1,588,172		(18,134)				5.000	3.550	JD.....	6,250	75,000	01/04/2008	06/01/2018
882721	NR	0	TEXAS ST.....			1			1,139,114	115.819	1,216,100	1,050,000	1,104,655		(9,216)				5.000	3.890	AO.....	13,125	52,500	01/10/2008	04/01/2017
928109	HW	0	VIRGINIA ST.....						1,248,061	106.599	1,193,909	1,120,000	1,143,402		(15,852)				5.000	3.470	JD.....	4,667	56,000	08/20/2004	06/01/2013
93974A	H7	2	WASHINGTON ST.....						607,792	108.957	626,503	575,000	586,278		(5,315)				5.000	3.970	JJ.....	14,375	28,750	08/30/2007	01/01/2015
93974B	3M	2	WASHINGTON ST.....			1			1,659,615	120.166	1,802,490	1,500,000	1,603,182		(15,091)				5.000	3.710	JJ.....	37,500	75,000	01/10/2008	01/01/2018
93974C	QY	9	WASHINGTON ST.....			1			2,000,000	111.422	2,228,440	2,000,000	2,000,000						4.119	4.110	FA.....	34,325	96,110	05/25/2010	08/01/2020
1199999	U.S. States, Territories & Possessions - Issuer Obligations.....									21,255,333	XXX.....	22,761,503	19,605,000	20,633,487	0	(173,514)	0	0	XXX.....	XXX.....	XXX...	244,322	957,850	XXX.....	XXX.....
1799999	Total - U.S. States, Territories & Possessions (Direct and Guaranteed).....									21,255,333	XXX.....	22,761,503	19,605,000	20,633,487	0	(173,514)	0	0	XXX.....	XXX.....	XXX...	244,322	957,850	XXX.....	XXX.....
U.S. Political Subdivisions of States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																									
005518	SB	2	ADAMS & WELD CNTYS CO SCH DIST.....			1			2,643,632	114.192	2,791,994	2,445,000	2,553,077		(19,524)				5.000	4.000	JD.....	10,188	122,250	12/21/2006	12/01/2016
018105	Y8	3	ALLEN TX INDEP SCH DIST.....			1			1,108,420	109.645	1,096,450	1,000,000	1,026,701		(11,888)				5.000	3.680	FA.....	18,889	50,000	03/09/2004	02/15/2014

SCHEDULE D - PART 1

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

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description	Code	F o r e i g n	Bond CHAR	NAIC Design- ation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
034132 AY 6	ANDERSON TWP OH.....	SD..	..	1	..1FE	1,093,080	115,908	1,159,080	1,000,000	1,058,259	.....	.....(9,517)	.....	.....	.....	.....5.000	3.790	JD.....	4,167	50,000	02/14/2008	06/01/2017
041826 VT 2	ARLINGTON TX INDEP SCH DIST.....	.....	..	.....1	..1FE	1,077,180	116,378	1,163,780	1,000,000	1,035,727	.....	.....(7,815)	.....	.....	.....	.....5.000	4.050	FA.....	18,889	50,000	01/19/2006	02/15/2016
073900 SP 8	BEAUFORT CNTY SC SCH DIST.....	.....	..	.....1	..1FE	1,811,401	120,044	1,902,697	1,585,000	1,721,629	.....	.....(23,798)	.....	.....	.....	.....5.250	3.410	MS.....	27,738	83,213	01/10/2008	03/01/2017
101547 TP 2	BOULDER VLY CO SCH DIST #RE-2.....	.....	..	.....1	..1FE	1,285,519	121,859	1,322,170	1,085,000	1,261,199	.....	.....(21,298)	.....	.....	.....	.....5.000	2.580	JD.....	4,521	54,250	11/04/2010	06/01/2019
116421 ZA 9	BROWNSVILLE TX INDEP SCH DIST.....	.....	..	.....1	..1FE	1,411,994	112,117	1,474,339	1,315,000	1,368,406	.....	.....(11,720)	.....	.....	.....	.....5.000	3.920	FA.....	24,839	65,750	01/18/2008	02/15/2016
132375 LD 6	CAMBRIDGE MN INDEP SCH DIST #9.....	.....	..	.....1	..1FE	624,506	112,676	636,619	565,000	586,573	.....	.....(6,134)	.....	.....	.....	.....5.000	3.740	AO.....	7,063	28,250	01/26/2005	04/01/2015
160069 PL 8	CHARLESTON CNTY SC.....	.....	..	.....1	..1FE	2,222,940	119,380	2,387,600	2,000,000	2,142,095	.....	.....(21,502)	.....	.....	.....	.....5.000	3.630	MN.....	16,667	100,000	01/10/2008	11/01/2017
167505 AD 8	CHICAGO IL BRD OF EDU.....	.....	..	.....1	..1FE	1,080,320	111,838	1,118,380	1,000,000	1,052,218	.....	.....(7,680)	.....	.....	.....	.....5.000	4.000	JD.....	4,167	50,000	02/12/2008	12/01/2017
180847 G7 4	CLARK CNTY NV.....	SD..	..	1	..1FE	1,613,126	111,521	1,672,815	1,500,000	1,542,208	.....	.....(12,259)	.....	.....	.....	.....5.000	4.040	MS.....	25,000	75,000	07/18/2005	03/01/2015
181059 FU 5	CLARK CNTY NV SCH DIST.....	.....	..	.....1	..1FE	2,738,600	113,085	2,827,125	2,500,000	2,648,197	.....	.....(24,028)	.....	.....	.....	.....5.000	3.780	JD.....	5,556	125,000	01/04/2008	06/15/2017
249164 JM 7	DENVER CITY & CNTY CO.....	.....	..	.....1	..1FE	1,075,830	114,023	1,140,230	1,000,000	1,051,429	.....	.....(6,679)	.....	.....	.....	.....5.000	4.100	FA.....	20,833	50,000	02/07/2008	08/01/2018
249164 KC 7	DENVER CITY & CNTY CO.....	.....	..	.....1	..1FE	2,810,800	119,662	2,991,550	2,500,000	2,754,000	.....	.....(28,826)	.....	.....	.....	.....5.000	3.460	FA.....	52,083	125,000	12/22/2009	08/01/2019
249174 PE 7	DENVER CITY & CNTY CO SCH DIST.....	.....	..	.....1	..1FE	1,017,232	108,703	1,065,289	980,000	1,003,823	.....	.....(11,789)	.....	.....	.....	.....5.000	3.670	JD.....	4,083	49,000	11/10/2010	12/01/2016
249174 PH 0	DENVER CITY & CNTY CO SCH DIST.....	.....	..	.....1	..1FE	20,760	107,609	21,522	20,000	20,486	.....	.....(241)	.....	.....	.....	.....5.000	3.670	JD.....	83	1,000	11/10/2010	12/01/2013
258885 WB 4	DOUGLAS CNTY CO SCH DIST #RE-1.....	.....	..	.....1	..1FE	2,120,400	118,665	2,373,300	2,000,000	2,079,061	.....	.....(14,112)	.....	.....	.....	.....5.000	4.110	JD.....	4,444	100,000	12/09/2008	12/15/2016
366119 SV 8	GARLAND TX.....	.....	..	.....1	..1FE	2,013,714	116,996	2,105,928	1,800,000	1,929,074	.....	.....(22,663)	.....	.....	.....	.....5.000	3.460	FA.....	34,000	90,000	01/23/2008	02/15/2017
414004 5E 7	HARRIS CNTY TX.....	.....	..	.....1	..1FE	1,721,775	124,489	1,867,335	1,500,000	1,658,590	.....	.....(17,399)	.....	.....	.....	.....5.250	3.670	AO.....	19,688	78,750	02/11/2008	10/01/2019
425200 Q5 4	HENDERSON NV.....	.....	..	.....1	..1FE	2,280,817	110,199	2,303,159	2,090,000	2,202,579	.....	.....(20,869)	.....	.....	.....	.....5.000	3.770	AO.....	26,125	104,500	01/09/2008	04/01/2014
426362 KA 6	HENRY CNTY GA SCH DIST.....	.....	..	.....1	..1FE	651,327	125,313	689,222	550,000	647,255	.....	.....(4,071)	.....	.....	.....	.....5.000	2.680	FA.....	11,458	.....	08/02/2011	08/01/2020
479340 KG 5	JOHNSTON CNTY NC.....	.....	..	.....1	..1FE	2,191,480	112,460	2,249,200	2,000,000	2,088,700	.....	.....(26,810)	.....	.....	.....	.....5.000	3.470	FA.....	41,667	100,000	12/12/2007	02/01/2015
495033 BT 8	KING CNTY WA SCH DIST #401 HIG.....	.....	..	.....1	..1FE	3,398,490	121,916	3,657,480	3,000,000	3,328,338	.....	.....(35,568)	.....	.....	.....	.....5.000	3.410	JD.....	12,500	150,000	12/10/2009	12/01/2019
529063 PM 5	LEXINGTON CNTY SC SCH DIST #1.....	.....	..	.....1	..1FE	2,368,580	123,744	2,474,880	2,000,000	2,362,845	.....	.....(5,735)	.....	.....	.....	.....5.000	2.910	FA.....	18,333	.....	10/18/2011	02/01/2022
549187 7B 2	LUBBOCK TX.....	.....	..	.....1	..1FE	1,099,620	117,713	1,177,130	1,000,000	1,060,665	.....	.....(10,577)	.....	.....	.....	.....5.000	3.680	FA.....	18,889	50,000	01/17/2008	02/15/2017
549187 7C 0	LUBBOCK TX.....	.....	..	.....1	..1FE	546,600	115,921	579,605	500,000	528,419	.....	.....(4,943)	.....	.....	.....	.....5.000	3.760	FA.....	9,444	25,000	01/17/2008	02/15/2017
557412 VF 7	MADISON CNTY TN.....	.....	..	.....1	..1FE	1,044,991	107,366	993,136	925,000	959,525	.....	.....(12,340)	.....	.....	.....	.....5.000	3.500	AO.....	11,563	46,250	03/11/2004	04/01/2013
564300 FZ 9	MANSFIELD OH CITY SCH DIST.....	.....	..	.....1	..1FE	1,059,020	111,605	1,116,050	1,000,000	1,026,009	.....	.....(6,945)	.....	.....	.....	.....5.000	4.170	JD.....	4,167	50,000	10/24/2006	06/01/2015
586145 ST 2	MEMPHIS TN.....	.....	..	.....1	..1FE	2,135,322	116,964	2,292,494	1,960,000	2,067,260	.....	.....(18,117)	.....	.....	.....	.....5.000	3.830	AO.....	24,500	98,000	01/04/2008	04/01/2017
644800 C7 7	NEW HANOVER CNTY NC.....	.....	..	.....1	..1FE	1,122,310	107,990	1,079,900	1,000,000	1,026,612	.....	.....(13,827)	.....	.....	.....	.....5.000	3.480	MN.....	8,333	50,000	03/03/2004	11/01/2013
660266 BG 1	N KANSAS CITY MO SCH DIST #74.....	.....	..	.....1	..1FE	1,084,150	116,836	1,168,360	1,000,000	1,046,943	.....	.....(8,033)	.....	.....	.....	.....5.000	3.980	MS.....	16,667	50,000	12/21/2006	03/01/2017
688443 C9 9	OSSEO MN INDEP SCH DIST #279.....	.....	..	.....1	..1FE	1,099,298	100,349	1,033,595	1,030,000	1,031,486	.....	.....(17,649)	.....	.....	.....	.....5.000	3.240	FA.....	21,458	51,500	12/14/2007	02/01/2012
718814 XT 8	PHOENIX AZ.....	.....	..	.....1	..1FE	2,191,223	115,860	2,288,235	1,975,000	2,109,821	.....	.....(21,781)	.....	.....	.....	.....5.000	3.620	JJ.....	49,375	98,750	01/17/2008	07/01/2017
730436 YY 2	POCONO MOUNTAIN PA SCH DIST.....	.....	..	.....1	..1FE	1,019,141	108,736	1,032,992	950,000	992,583	.....	.....(7,277)	.....	.....	.....	.....5.000	4.030	MS.....	15,833	47,500	02/12/2008	03/01/2017
746673 WE 8	PUTNAM CNTY TN.....	.....	..	.....1	..1FE	2,162,820	114,687	2,293,740	2,000,000	2,099,111	.....	.....(16,685)	.....	.....	.....	.....5.000	3.940	AO.....	25,000	100,000	12/07/2007	04/01/2017
76222R GV 8	RHODE ISLAND ST & PROVIDENCE P.....	.....	..	.....1	..1FE	554,240	122,950	584,013	475,000	552,785	.....	.....(1,454)	.....	.....	.....	.....5.000	2.870	AO.....	5,938	.....	10/19/2011	10/01/2020
763665 UA 2	RICHLAND CNTY SC SCH DIST #1.....	.....	..	.....1	..1FE	1,080,050	112,581	1,125,810	1,000,000	1,037,825	.....	.....(11,060)	.....	.....	.....	.....5.000	3.720	MS.....	16,667	50,000	12/12/2007	03/01/2015
798360 ET 6	SAN JUAN CNTY NM JNR CLG DIST.....	.....	..	.....1	..1FE	1,300,848	115,541	1,386,492	1,200,000	1,252,223	.....	.....(9,004)	.....	.....	.....	.....5.000	4.050	FA.....	22,667	60,000	01/17/2006	02/15/2017
820642 LD 6	SHAWNEE CNTY KS UNIF SCH DIST.....	.....	..	.....1	..1FE	2,193,794	115,526	2,362,507	2,045,000	2,145,173	.....	.....(12,800)	.....	.....	.....	.....5.000	4.150	MS.....	34,083	102,250	12/05/2007	09/01/2018
821686 YA 4	SHELBY CNTY TN.....	.....	..	.....1	..1FE	2,363,300	121,546	2,430,920	2,000,000	2,351,101	.....	.....(12,199)	.....	.....	.....	.....5.000	2.600	MS.....	33,333	.....	09/01/2011	03/01/2020
836030 LG 9	SODERTON PA AREA SCH DIST.....	.....	..	.....1	..1FE	544,200	112,300	561,500	500,000	516,898	.....	.....(4,602)	.....	.....	.....	.....5.000	3.920	MN.....	3,194	25,000	05/05/2005	05/15/2015
840610 LQ 0	SOUTH WASHINGTON CNTY MN INDEP.....	SD..	..	1	..1FE	2,204,220	113,850	2,277,000	2,000,000	2,104,322	.....											

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	n	Bond CHAR	NAIC Designation	Actual Cost			Rate Used to Obtain Fair Value	Fair Value												Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
1899999	U.S. Political Subdivisions of States, Territories & Possessions - Issuer Obligations.....					67,380,375	XXX.....	70,484,548	60,995,000	65,107,105	0	(614,732)	0	0	XXX.....	XXX.....	XXX...	816,590	2,806,213	XXX.....	XXX...	
2499999	Total - U.S. Political Subdivisions of States, Territories & Possessions.....					67,380,375	XXX.....	70,484,548	60,995,000	65,107,105	0	(614,732)	0	0	XXX.....	XXX.....	XXX...	816,590	2,806,213	XXX.....	XXX...	
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Issuer Obligations																						
057849	FZ 9	BALDWIN CNTY AL BRD OF EDU.....		1	1FE	2,163,140	113.351	2,267,020	2,000,000	2,102,898		(16,445)			5.000	3.950	JJ.....	50,000	100,000	02/12/2008	07/01/2017	
058508	BK 7	BALL IN ST UNIV UNIV REVENUE.....		1	1FE	1,094,900	113.944	1,139,440	1,000,000	1,061,593		(8,967)			5.000	3.840	JJ.....	25,000	50,000	01/10/2008	01/01/2018	
075388	EB 0	BEAVER AR WTR DIST BENTON & WA.....			1FE	1,075,660	104.101	1,041,010	1,000,000	1,009,419		(10,428)			5.000	3.890	MN.....	6,389	50,000	11/10/2004	11/15/2016	
075388	EC 8	BEAVER AR WTR DIST BENTON & WA.....			1FE	1,096,620	104.101	1,041,010	1,000,000	1,011,132		(12,346)			5.000	3.690	MN.....	6,389	50,000	03/02/2004	11/15/2017	
13066Y	MY 2	CALIFORNIA ST DEPT OF WTR RESO.....		1	1FE	2,105,120	117.212	2,344,240	2,000,000	2,071,344		(9,594)			5.000	4.340	MN.....	16,667	100,000	03/27/2008	05/01/2018	
130923	AP 0	CALIFORNIA ST STWD FING AUTH T.....		1	4FE	73,374	93.234	74,587	80,000	74,411		174			5.625	6.290	MN.....	750	4,500	11/17/2004	05/01/2029	
152708	AN 3	CENTRL BROWN CNTY WI WTR AUTH.....		1	1FE	2,743,075	111.295	2,782,375	2,500,000	2,629,430		(30,274)			5.000	3.570	JD.....	10,417	125,000	01/14/2008	12/01/2015	
198504	RY 0	COLUMBIA SC WTRWKS & SWR SYS.....		1	1FE	1,066,030	104.836	1,048,360	1,000,000	1,024,033		(7,163)			5.000	4.160	FA.....	20,833	50,000	05/31/2005	02/01/2015	
207758	DA 8	CONNECTICUT ST SPL TAX OBLIG R.....		1	1FE	1,080,390	113.972	1,139,720	1,000,000	1,038,741		(7,677)			5.000	4.040	JJ.....	25,000	50,000	01/09/2006	07/01/2016	
207758	KL 6	CONNECTICUT ST SPL TAX OBLIG R.....		1	1FE	3,000,000	106.728	3,201,840	3,000,000	3,000,000					4.576	4.570	MN.....	22,880	133,848	10/28/2010	11/01/2022	
250119	CC 6	DES MOINES IA MET WSTWTR RECLA.....		1	1FE	1,371,161	111.424	1,420,656	1,275,000	1,324,540		(10,057)			5.000	4.030	JD.....	5,313	63,750	12/21/2006	06/01/2016	
25477G	BG 9	DIST OF COLUMBIA INCOME TAX SE.....		1	1FE	1,272,408	122.407	1,468,884	1,200,000	1,256,550		(5,885)			5.000	4.290	JD.....	5,000	60,000	03/12/2009	12/01/2019	
25477G	DA 0	DIST OF COLUMBIA INCOME TAX SE.....		1	1FE	1,000,000	116.439	1,164,390	1,000,000	1,000,000					5.093	5.090	JD.....	4,244	50,930	12/09/2009	12/01/2024	
25477G	EK 7	DIST OF COLUMBIA INCOME TAX SE.....			1FE	2,517,806	124.313	2,641,651	2,125,000	2,492,729		(25,078)			5.000	2.570	JD.....	8,854	106,250	05/19/2011	12/01/2019	
29270C	RB 3	ENERGY N W WA ELEC REVENUE.....			1FE	1,836,215	118.224	1,850,206	1,565,000	1,754,880		(39,509)			5.250	2.390	JJ.....	41,081	82,163	11/24/2009	07/01/2016	
34160W	KF 0	FLORIDA ST DEPT ENVRNMNTL PROT.....		1	1FE	2,160,200	109.185	2,183,700	2,000,000	2,083,289		(16,587)			5.000	3.980	JJ.....	50,000	100,000	12/21/2006	07/01/2016	
378352	KP 2	GLENDALE AZ WTR & SWR REVENUE.....		1	1FE	1,081,270	105.682	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	
396586	SC 4	GREENVILLE SC WTRWKS REVENUE.....		1	1FE	550,320	112.916	564,580	500,000	517,591		(5,284)			5.000	3.780	FA.....	10,417	25,000	01/20/2005	02/01/2015	
408441	AV 5	HAMMOND IN SCH BLDG CORP.....		1	2FE	2,296,969	110.071	2,355,519	2,140,000	2,213,094		(22,284)			5.000	3.790	JJ.....	49,339	107,000	01/04/2008	01/15/2015	
44329H	AT 1	HP COMMUNITIES LLC.....		1	3FE	650,000	89.475	894,750	1,000,000	670,006		6,993			5.930	9.970	MS.....	17,461	59,300	11/12/2008	09/15/2034	
455057	XJ 3	INDIANA ST FIN AUTH REVENUE.....			1FE	2,928,200	121.927	3,048,175	2,500,000	2,846,107		(52,002)			5.000	2.530	FA.....	52,083	125,000	05/25/2010	02/01/2018	
46256Q	BE 5	IOWA ST BRD REGENTS HOSP REVEN.....			1FE	1,286,528	118.647	1,334,779	1,125,000	1,218,399		(18,098)			5.500	3.550	MS.....	20,625	61,875	01/09/2008	09/01/2016	
468473	CW 1	JACKSON MS WTR & SWR SYS REVEN.....		1	1FE	819,473	112.670	845,025	750,000	778,426		(7,084)			5.000	3.880	MS.....	12,500	37,500	07/13/2005	09/01/2015	
485424	NE 1	KANSAS ST DEPT OF TRANSPRTN HI.....			1FE	1,167,580	125.176	1,251,760	1,000,000	1,139,264		(13,775)			5.000	3.150	MS.....	16,667	50,000	11/19/2009	09/01/2020	
49151E	XD 0	KENTUCKY ST PROPERTY & BLDGS C.....			1FE	2,252,860	121.008	2,420,160	2,000,000	2,179,102		(19,657)			5.000	3.660	AO.....	25,000	100,000	01/10/2008	10/01/2019	
546398	TG 3	LOUISIANA ST PUBLIC FACS AUTH.....		1	1FE	2,250,640	114.550	2,291,000	2,000,000	2,156,910		(25,082)			5.000	3.440	FA.....	41,667	100,000	01/23/2008	08/01/2017	
546589	MS 8	LOUISVILLE & JEFFERSON CNTY KY.....		1	1FE	1,671,324	118.794	1,811,609	1,525,000	1,618,017		(13,879)			5.000	3.830	MN.....	9,743	76,250	11/29/2007	11/15/2017	
574300	JK 6	MARYLAND ST TRANSPRTN AUTH TRA.....		1	1FE	2,260,220	122.561	2,451,220	2,000,000	2,211,666		(24,401)			5.000	3.390	JJ.....	50,000	100,000	12/10/2009	07/01/2019	
575579	GA 9	MASSACHUSETTS BAY MA TRANSPRTN.....			1FE	1,388,975	115.914	1,448,925	1,250,000	1,327,447		(20,409)			5.500	3.600	JJ.....	34,375	68,750	11/07/2008	07/01/2015	
575832	NW 6	MASSACHUSETTS ST CLG BLDG AUTH.....		1	1FE	514,630	109.594	547,970	500,000	507,346		(1,999)			5.000	4.520	MN.....	4,167	25,000	01/31/2008	05/01/2015	
575832	NX 4	MASSACHUSETTS ST CLG BLDG AUTH.....		1	1FE	1,228,416	108.786	1,305,432	1,200,000	1,214,299		(3,884)			5.000	4.610	MN.....	10,000	60,000	01/31/2008	05/01/2015	
586200	KW 6	MEMPHIS TN SANTN SWR SYS REVEN.....		1	1FE	559,805	111.763	558,815	500,000	518,754		(6,355)			5.250	3.800	AO.....	6,563	26,250	09/29/2004	10/01/2014	
592030	ZF 0	MET GOVT NASHVILLE & DAVIDSON.....		1	1FE	2,406,100	121.867	2,437,340	2,000,000	2,404,293		(1,807)			5.000	2.560	MN.....	12,222		12/09/2011	05/15/2021	
60415N	XR 8	MINNESOTA ST HSG FIN AGY.....		1	1FE	399,237	101.090	389,197	385,000	390,365		(1,635)			5.000	4.490	JJ.....	9,625	19,250	11/03/2005	01/01/2015	
61212U	AL 3	MONTANA ST DEPT OF TRANSPRTN R.....		1	1FE	1,930,880	114.158	1,997,765	1,750,000	1,842,037		(24,887)			5.250	3.600	JD.....	7,656	91,875	03/27/2008	06/01/2015	
64468T	ZN 0	NEW HAMPSHIRE ST HSG FIN AUTH.....		1	1FE	60,600	100.045	60,027	60,000	60,039		(75)			4.400	4.260	JJ.....	1,320	2,724	04/25/2003	07/01/2012	
644693	KS 1	NEW HAMPSHIRE ST TURNPIKE SYS.....			1FE	1,000,000	112.522	1,125,220	1,000,000	1,000,000					5.277	5.270	MN.....	8,795	52,770	11/18/2009	11/01/2022	
644802	EA 4	NEW HANOVER CNTY NC COPS.....			1FE	1,110,480	118.136	1,181,360	1,000,000	1,057,996		(8,998)			5.000	3.850	MS.....	16,667	50,000	07/07/2005	09/01/2017	
64970K	ZY 6	NEW YORK CITY NY MUNI WTR FIN.....		1	1FE	1,118,070	110.558	1,105,580	1,000,000	1,032,350		(12,383)			5.000	3.610	JD.....	2,222	50,000	03/10/2004	06/15/2014	

SCHEDULE D - PART 1

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

1	2			Codes		6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4			5	8			9	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description			Code	Bond CHAR	NAIC Design- ation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
64971M S3 7	NEW YORK CITY NY TRANSITIONAL.....	.....	..	.....1	..1FE	2,000,000	109.642	2,192,840	2,000,000	2,000,000	.....	.....	.....	.....	.....	.....3.823	3.820	MN.....	12,743	76,460	05/19/2010	05/01/2017
64985M YH 3	NEW YORK ST ENVRNMNTL FACS COR.....	.....	..	.....1	..1FE	556,780	102.201	511,005	500,000	503,804	.....	.....(8,147)	.....	.....	.....	.....5.250	3.550	JD.....	1,167	26,250	09/29/2004	06/15/2012
64985Y BL 3	NEW YORK ST ENVRNMNTL FACS COR.....	.....	..	.....1	..1FE	2,045,740	110.776	2,215,520	2,000,000	2,021,866	.....	.....(6,759)	.....	.....	.....	.....5.000	4.600	JD.....	4,444	100,000	03/06/2008	12/15/2014
64986A L7 4	NEW YORK ST ENVRNMNTL FACS COR.....	.....	..	.....1	..1FE	2,000,000	113.746	2,274,920	2,000,000	2,000,000	.....	.....	.....	.....	.....	.....5.239	5.230	JD.....	4,657	104,780	02/02/2010	06/15/2026
65820Q DS 9	NORTH CAROLINA ST INFRASTRUCTU.....	.....	..	.....1	..1FE	2,142,760	112.294	2,245,880	2,000,000	2,077,975	.....	.....(13,520)	.....	.....	.....	.....5.000	4.140	FA.....	41,667	100,000	09/29/2006	02/01/2017
65821F CM 6	NORTH CAROLINA ST HSG FIN AGY.....	.....	..	.....1	..1FE	350,516	99.634	338,756	340,000	342,639	.....	.....(1,246)	.....	.....	.....	.....4.250	3.840	JJ.....	7,225	17,189	10/27/2004	01/01/2014
677561 HS 4	OHIO ST HOSP FAC REVENUE.....	.....	..	.....1	..1FE	1,589,235	109.304	1,639,560	1,500,000	1,587,836	.....	.....(1,399)	.....	.....	.....	.....5.000	4.210	JJ.....	12,292	.....	10/13/2011	01/01/2021
677704 UG 1	OHIO UNIV GEN RECPTS ATHENS.....	.....	..	.....1	..1FE	768,478	108.590	765,560	705,000	723,353	.....	.....(7,114)	.....	.....	.....	.....5.000	3.860	JD.....	2,938	35,250	11/17/2004	06/01/2014
67919P FQ 1	OKLAHOMA ST WTR RESOURCE BRD R.....	.....	..	.....1	..1FE	1,904,869	122.801	2,050,777	1,670,000	1,890,397	.....	.....(14,472)	.....	.....	.....	.....5.000	3.330	AO.....	20,875	38,967	03/24/2011	04/01/2021
67920P BS 8	OKLAHOMA ST TRANSPRTN AUTH TUR.....	.....	..	.....1	..1FE	144,994	100.000	125,000	125,000	125,000	.....	.....(2,841)	.....	.....	.....	.....5.375	3.050	JJ.....	3,359	6,719	03/16/2004	01/01/2013
67920P CC 2	OKLAHOMA ST TRANSPRTN AUTH TUR.....	.....	..	.....1	..1FE	637,973	100.000	550,000	550,000	550,000	.....	.....(12,500)	.....	.....	.....	.....5.375	3.050	JJ.....	14,781	29,563	03/16/2004	01/01/2013
67920P CC 2	OKLAHOMA ST TRANSPRTN AUTH TUR.....	SD..	..	1	..1FE	376,984	100.000	325,000	325,000	325,000	.....	.....(7,387)	.....	.....	.....	.....5.375	3.050	JJ.....	8,734	17,469	03/16/2004	01/01/2013
68607H M4 5	OREGON ST DEPT OF ADMIN SVCS C.....	.....	..	.....1	..1FE	1,447,960	116.617	1,568,499	1,345,000	1,407,040	.....	.....(10,236)	.....	.....	.....	.....5.000	4.030	MN.....	11,208	67,250	09/20/2007	05/01/2017
68607V KT 1	OREGON ST DEPT OF ADMIN SVCS L.....	.....	..	.....1	..1FE	1,022,796	109.676	987,084	900,000	931,110	.....	.....(13,095)	.....	.....	.....	.....5.000	3.390	AO.....	11,250	45,000	02/26/2004	04/01/2014
70917R TT 2	PENNSYLVANIA ST HGR EDUCTNL FA.....	.....	..	.....1	..1FE	889,496	123.916	991,328	800,000	868,838	.....	.....(7,636)	.....	.....	.....	.....5.000	3.700	MS.....	13,333	40,000	02/27/2009	09/01/2019
73358W AG 9	PORT AUTH OF NEW YORK & NEW JE.....	.....	..	.....1	..1FE	600,000	114.300	685,800	600,000	600,000	.....	.....	.....	.....	.....	.....5.309	5.300	JD.....	2,655	31,854	06/18/2009	12/01/2019
736742 RN 9	PORTLAND OR SWR SYS REVENUE.....	.....	..	.....1	..1FE	2,161,100	115.308	2,306,160	2,000,000	2,146,883	.....	.....(14,217)	.....	.....	.....	.....5.000	3.710	JD.....	4,444	100,000	04/07/2011	06/15/2018
792072 CG 3	SAINT LUCIE CNTY FL SALES TAX.....	.....	..	.....1	..1FE	1,137,161	105.242	1,083,993	1,030,000	1,053,975	.....	.....(13,006)	.....	.....	.....	.....5.250	3.860	AO.....	13,519	54,075	10/22/2004	10/01/2013
792072 CZ 1	SAINT LUCIE CNTY FL SALES TAX.....	.....	..	.....1	..1FE	1,397,058	110.401	1,435,213	1,300,000	1,340,699	.....	.....(9,853)	.....	.....	.....	.....5.000	4.090	AO.....	16,250	65,000	08/18/2005	10/01/2015
796253 CA 2	SAN ANTONIO TX ELEC & GAS REVE.....	.....	..	.....1	..1FE	2,335,220	118.590	2,371,800	2,000,000	2,270,996	.....	.....(49,897)	.....	.....	.....	.....5.000	2.170	FA.....	41,667	100,000	09/13/2010	02/01/2017
797412 AU 7	SAN DIEGO CNTY CALIF WTR AUTH.....	.....	..	.....1	..1FE	1,196,920	121.692	1,216,920	1,000,000	1,192,207	.....	.....(4,713)	.....	.....	.....	.....5.000	2.660	MN.....	8,333	4,583	09/08/2011	05/01/2021
812643 FT 6	SEATTLE WA MUNI LIGHT & PWR RE.....	.....	..	.....1	..1FE	1,759,185	120.088	1,801,320	1,500,000	1,751,240	.....	.....(7,945)	.....	.....	.....	.....5.000	2.890	FA.....	31,250	.....	08/30/2011	02/01/2021
857320 2K 0	ST PUBLIC SCH BLDG AUTH PA.....	.....	..	.....1	1	1,078,140	102.519	1,025,190	1,000,000	1,019,715	.....	.....(8,543)	.....	.....	.....	.....5.000	4.040	MS.....	16,667	50,000	02/26/2004	03/01/2014
880459 X2 3	TENNESSEE ST HSG DEV AGY.....	.....	..	.....1	..1FE	269,867	100.361	255,921	255,000	259,533	.....	.....(1,680)	.....	.....	.....	.....5.125	4.360	JJ.....	6,534	13,699	12/09/2004	07/01/2014
882135 F9 2	TEXAS ST A & M UNIV REVENUE.....	.....	..	.....1	..1FE	1,090,540	117.181	1,171,810	1,000,000	1,060,290	.....	.....(8,180)	.....	.....	.....	.....5.000	3.920	MN.....	6,389	50,000	01/24/2008	05/15/2018
882135 WH 5	TEXAS ST A & M UNIV REVENUE.....	.....	..	.....1	..1FE	1,142,570	106.265	1,062,650	1,000,000	1,024,179	.....	.....(16,933)	.....	.....	.....	.....5.250	3.430	MN.....	6,708	52,500	02/25/2004	05/15/2014
882756 UX 5	TEXAS ST PUBLIC FIN AUTH.....	.....	..	.....1	..1FE	756,378	110.070	770,490	700,000	717,163	.....	.....(6,189)	.....	.....	.....	.....5.000	3.990	FA.....	14,583	35,000	11/10/2004	08/01/2014
88283L HT 6	TEXAS ST TRANSPRTN COMMISSION.....	.....	..	.....1	..1FE	700,000	115.529	808,703	700,000	700,000	.....	.....	.....	.....	.....	.....5.028	5.020	AO.....	8,799	40,671	07/27/2010	04/01/2026
888804 AP 6	TOBACCO SECURITIZATION AUTH ST.....	.....	..	.....1	..1FE	54,723	102.034	56,119	55,000	54,982	.....	.....42	.....	.....	.....	.....5.250	5.330	JD.....	241	2,888	11/15/2004	06/01/2027
898796 V8 7	TUCSON AZ WTR SYS REVENUE.....	.....	..	.....1	..1FE	1,078,880	105.851	1,058,510	1,000,000	1,015,803	.....	.....(10,037)	.....	.....	.....	.....5.000	3.900	JJ.....	25,000	50,000	12/10/2004	07/01/2013
914119 GA 4	UNIV OF CINCINNATI OH RECPTS.....	.....	..	.....1	..1FE	1,117,540	109.785	1,097,850	1,000,000	1,031,863	.....	.....(12,403)	.....	.....	.....	.....5.000	3.610	JD.....	4,167	50,000	03/11/2004	06/01/2014
91417K FD 8	UNIV OF COLORADO CO ENTERPRISE.....	.....	..	.....1	..1FE	1,060,340	111.682	1,116,820	1,000,000	1,024,252	.....	.....(6,468)	.....	.....	.....	.....5.000	4.230	JD.....	4,167	50,000	10/11/2005	06/01/2015
914233 LM 1	UNIV OF CONNECTICUT CT.....	.....	..	.....1	..1FE	279,670	108.537	271,343	250,000	257,019	.....	.....(3,263)	.....	.....	.....	.....5.000	3.560	JJ.....	5,764	12,500	03/05/2004	01/15/2014
91428L CB 0	UNIV OF HAWAII HI REVENUE.....	.....	..	.....1	..1FE	1,604,764	114.753	1,698,344	1,480,000	1,546,610	.....	.....(12,517)	.....	.....	.....	.....5.000	3.950	AO.....	18,500	74,000	12/21/2006	10/01/2016
914455 LB 4	UNIV OF MICHIGAN MI.....	.....	..	.....1	..1FE	500,000	105.806	529,030	500,000	500,000	.....	.....	.....	.....	.....	.....3.356	3.350	AO.....	4,195	15,009	10/28/2010	04/01/2019
914455 LC 2	UNIV OF MICHIGAN MI.....	.....	..	.....1	..1FE	450,000	104.995	472,478	450,000	450,000	.....	.....	.....	.....	.....	.....3.456	3.450	AO.....	3,888	13,910	10/28/2010	04/01/2020
914468 BC 6	UNIV OF MINNESOTA MN.....	.....	..	.....1	..1FE	735,776	113.138	786,309	695,000	718,544	.....	.....(4,571)	.....	.....	.....	.....5.000	4.180	FA.....	14,479	34,750	12/19/2007	08/01/2016
914713 XW 7	UNIV OF NORTH CAROLINA NC AT C.....	.....	..	.....1	..1FE	1,430,716	108.763	1,408,481	1,295,000	1,343,412	.....	.....(24,197)	.....	.....	.....	.....5.000	2.970	JD.....	5,396	64,750	03/25/2008	12/01/2013
917565 EP 4	UTAH ST TRANSIT AUTH SALES TAX.....	.....	..	.....1	..1FE	2,449,040	127.037	2,540,740	2,000,000	2,411,254	.....	.....(33,132)	.....	.....	.....	.....5.250	2.950	JD.....	4,667	105,000	11/04/2010	06/15/2022
924211 3D 5	VERMONT ST MUNI BOND BANK.....	.....	..	.....1	..1FE	1,176,889	113.155	1,216,416	1,075,000	1,118,310	.....	.....(10,054)	.....	.....	.....	.....5.000	3.880	JD.....	4,479	53,750	07/15/2005	12/td

E10.3

SCHEDULE D - PART 1

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

1 CUSIP Identification	2 Description	Codes			6 NAIC Designation	7 Actual Cost	Fair Value		10 Par Value	11 Book/Adjusted Carrying Value	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3 Code	4 F o r e i g n	5 Bond CHAR			8 Rate Used to Obtain Fair Value	9 Fair Value			12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Maturity
93978K 3L 0	WASHINGTON ST HSG FIN COMMISSI.....	.....	..	.....1	..1FE	148,785	99.700	144,565	145,000	146,100	.....	.....(426)	.....	.....4.250	3.910	JD.....	514	6,263	10/27/2004	06/01/2014	
93978K K2 3	WASHINGTON ST HSG FIN COMMISSI.....	.....	..	.....1	..1FE	205,226	98.748	202,433	205,000	205,014	.....	.....(32)	.....	.....4.375	4.350	JD.....	747	10,036	06/07/2004	06/01/2012	
967338 PK 4	WICHITA KS WTR & SWR UTILITY R.....	.....	..	.....1	..1FE	1,055,652	110.490	1,066,229	965,000	1,017,738	.....	.....(8,104)	.....	.....5.000	3.920	AO.....	12,063	48,250	12/01/2006	10/01/2016	
977092 FE 0	WISCONSIN ST CLEAN WTR REVENUE.....	.....	..	.....	..1FE	1,339,158	123.859	1,461,536	1,180,000	1,278,014	.....	.....(16,017)	.....	.....5.500	3.780	JD.....	5,408	64,900	12/12/2007	06/01/2017	
977092 TS 4	WISCONSIN ST CLEAN WTR REVENUE.....	.....	..	.....	..1FE	1,175,670	126.909	1,269,090	1,000,000	1,157,446	.....	.....(16,298)	.....	.....5.000	2.880	JD.....	4,167	51,806	11/04/2010	06/01/2020	
982674 DN 0	WYANDOTTE CNTY/KANSAS CITY KS.....	.....	..	.....1	..1FE	2,256,134	107.611	2,372,823	2,205,000	2,227,988	.....	.....(7,934)	.....	.....5.000	4.580	MS.....	36,750	110,250	03/07/2008	09/01/2014	
25999999	U.S. Special Revenue & Assessment Obligations - Issuer Obligations.....		..			109,402,106	XXX	114,052,539	100,340,000	105,972,223	0	(912,646)	0	0	XXX	XXX	XXX	1,261,491	4,688,573	XXX	XXX

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

3128LA	7D	6	FG A77192	2	1	974,984	109,050	1,053,426	966,003	973,312	(1,940)	5.500	5.100	MON...	4,428	53,130	09/12/2008	11/01/2037
3128M4	PX	5	FG G02838	2	1	1,190,466	106,181	1,335,189	1,257,465	1,195,082	13,303	4.500	6.580	MON...	4,715	56,586	03/08/2007	12/01/2035
312929	UA	8	FG A83277	2	1	1,259,106	108,800	1,363,463	1,253,183	1,259,100	(2,451)	5.500	5.220	MON...	5,744	68,925	11/24/2008	04/01/2038
312935	RM	3	FG A88592	2	1	382,700	108,566	399,442	367,926	381,491	(2,869)	5.000	3.890	MON...	1,533	18,396	10/13/2009	12/01/2038
312946	T2	2	FG A97769	2	1	1,548,349	106,001	1,606,008	1,515,088	1,547,254	(10,185)	4.500	3.680	MON...	5,682	45,453	04/20/2011	01/01/2041
31294K	RE	7	FG E01385	2	1	254,948	105,935	271,949	256,713	255,396	564	4.500	4.680	MON...	963	11,552	07/06/2005	11/01/2017
31294K	ZT	5	FG E01654	2	1	202,742	107,191	217,355	202,773	202,742	6	5.000	4.910	MON...	845	10,139	05/27/2004	11/01/2018
312962	6K	4	FG B10874	2	1	219,350	106,639	234,830	220,210	219,542	292	4.500	4.570	MON...	826	9,909	10/03/2003	03/01/2018
312962	WC	3	FG B10643	2	1	321,310	107,697	340,195	315,881	319,289	(1,192)	5.000	4.360	MON...	1,316	15,794	11/26/2003	05/01/2018
312964	6W	4	FG B12685	2	1	716,154	107,697	763,522	708,954	713,755	(1,509)	5.000	4.540	MON...	2,954	35,448	04/23/2004	03/01/2018
312964	UH	0	FG B12384	2	1	398,802	106,576	420,949	394,976	397,316	(1,055)	4.500	4.060	MON...	1,481	17,774	01/16/2004	08/01/2018
312968	5L	0	FG B16251	2	1	597,534	107,790	635,983	590,020	595,751	(957)	5.000	4.480	MON...	2,458	29,501	01/05/2005	02/01/2019
31297H	YK	9	FG A29714	2	1	403,261	108,105	438,825	405,925	403,337	1,268	5.000	5.170	MON...	1,691	20,296	04/19/2005	02/01/2029
31297U	Y8	7	FG A38835	2	1	630,231	107,597	687,020	638,512	630,231	2,659	5.000	5.420	MON...	2,660	31,926	04/18/2005	06/01/2034
31371K	2R	1	FN 254684	2	1	235,551	108,009	250,155	231,606	233,378	(954)	5.000	4.410	MON...	965	11,580	01/21/2003	08/01/2017
31371K	Y4	7	FN 254631	2	1	225,382	108,009	239,136	221,403	223,197	(1,009)	5.000	4.390	MON...	923	11,070	01/17/2003	06/01/2017
31371L	Q2	8	FN 255273	2	1	1,337,235	107,013	1,448,633	1,353,698	1,341,936	4,396	4.500	4.780	MON...	5,076	60,916	08/26/2005	11/01/2018
31376K	B3	9	FN 357458	2	1	88,008	107,233	93,948	87,611	87,734	(81)	4.500	4.270	MON...	329	3,942	12/12/2003	05/01/2018
31385X	GU	5	FN 555611	2	1	87,125	107,075	92,868	86,732	86,844	(88)	4.500	4.270	MON...	325	3,903	12/12/2003	11/01/2017
31390V	K3	7	FN 657414	2	1	202,304	109,540	214,110	195,462	198,619	(1,590)	5.500	4.500	MON...	896	10,750	12/12/2002	05/01/2017
31391H	2X	1	FN 667790	2	1	177,710	108,009	188,554	174,573	176,004	(1,076)	5.000	4.370	MON...	727	8,729	01/17/2003	07/01/2017
31391Y	5W	3	FN 681361	2	1	196,868	108,009	208,850	193,363	195,072	(1,085)	5.000	4.320	MON...	806	9,668	08/08/2003	08/01/2017
31393C	HX	4	FNR 2003-54 AD	2	1	6,812	99,945	7,047	7,051	7,051	217	4.500	5.780	MON...	26	317	07/12/2006	01/01/2012
31393D	L7	4	FNR 2003-80 CA	2	1	362,360	101,125	384,380	380,103	373,978	5,890	4.000	5.810	MON...	1,267	15,204	03/28/2006	06/01/2013
31393E	B3	2	FNR 2003-94 CE	2	1	112,695	107,585	118,575	110,215	112,224	(570)	5.000	4.370	MON...	459	5,511	01/27/2004	03/01/2027
31393N	TU	3	FHR 2597 DE	2	1	11,977	102,119	12,189	11,936	11,943	(20)	4.000	3.720	MON...	40	477	05/09/2003	09/01/2013
31393Q	MH	2	FHR 2614 EQ	2	1	208,313	102,720	222,146	216,262	212,363	3,786	4.500	6.410	MON...	811	9,732	06/15/2006	11/01/2013
31393Q	WR	9	FHR 2610 DG	2	1	26,669	100,984	28,727	28,447	27,851	1,402	3.750	8.440	MON...	89	1,067	03/10/2006	07/01/2013
31393R	2D	1	FHR 2611 A	2	1	29,157	100,070	31,217	31,195	30,983	1,786	4.000	7.980	MON...	104	1,248	05/12/2006	03/01/2012
31393U	QJ	5	FNR 2003-117 MN	2	1	3,437	99,952	3,620	3,622	3,622	401	4.000	9.140	MON...	12	145	04/26/2006	01/01/2012
31394C	CH	3	FNR 2005-3 HC	2	1	948,463	106,542	1,043,874	979,770	955,268	7,994	4.500	5.490	MON...	3,674	44,090	01/09/2007	10/01/2022
31394E	GN	2	FNR 2005-63 HA	2	1	70,537	101,380	73,415	72,415	71,741	1,192	5.000	6.540	MON...	302	3,621	05/05/2006	08/01/2012
31395G	FP	2	FHR 2856 TE	2	1	16,838	100,198	17,503	17,468	17,372	515	4.500	7.020	MON...	66	786	06/07/2006	03/01/2012
31395P	EM	0	FHR 2952 PA	2	1	645,743	110,322	731,136	662,726	645,999	5,787	5.000	5.930	MON...	2,761	33,136	03/28/2007	06/01/2026

SCHEDULE D - PART 1

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

1		2			Codes		6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates		
					3	4			5	8			9	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description			Code	g	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
31395R	AR	9	FHRR R001 AE			2	1		16,267	99.971	16,628	16,632	16,632		407			4.375	5.580	MON	61	728	12/19/2006	01/01/2012
31400J	GV	5	FN 688812			2	1		189,562	108.009	201,315	186,387	187,861		(700)			5.000	4.380	MON	777	9,319	01/21/2003	06/01/2017
31400P	BE	4	FN 693137			2	1		329,235	108.009	349,327	323,424	326,165		(984)			5.000	4.370	MON	1,348	16,171	01/17/2003	06/01/2017
31401B	P5	8	FN 703444			2	1		70,573	108.009	74,502	68,977	69,790		(389)			5.000	4.210	MON	287	3,449	07/21/2003	12/01/2017
31401L	E6	6	FN 711257			2	1		132,381	108.603	142,965	131,640	131,841		(177)			5.000	4.780	MON	549	6,582	08/18/2003	02/01/2018
31401M	CE	9	FN 712069			2	1		637,539	108.603	692,819	637,938	637,539		95			5.000	4.880	MON	2,658	31,897	08/14/2003	02/01/2018
31402J	2C	0	FN 730771			2	1		435,500	108.009	463,143	428,800	432,221		(1,663)			5.000	4.430	MON	1,787	21,440	09/23/2003	01/01/2018
31402Q	4B	4	FN 735318			2	1		365,394	107.013	395,218	369,318	366,335		1,149			4.500	4.760	MON	1,385	16,619	07/15/2005	10/01/2018
31402R	LY	3	FN 735743			2	1		736,954	106.950	796,763	744,986	738,570		2,399			4.500	4.780	MON	2,794	33,524	07/15/2005	08/01/2019
31404D	ED	6	FN 765232			2	1		203,631	107.013	216,290	202,115	202,792		(365)			4.500	4.160	MON	758	9,095	02/23/2004	06/01/2018
31404S	TP	0	FN 777358			2	1		225,589	107.013	243,578	227,616	226,029		560			4.500	4.690	MON	854	10,243	07/05/2005	12/01/2018
31405S	HL	1	FN 797735			2	1		564,165	108.025	599,902	555,336	560,691		(1,673)			5.000	4.500	MON	2,314	27,767	01/28/2005	07/01/2019
31412M	M8	8	FN 929283			2	1		2,795,345	106.700	2,964,568	2,778,414	2,794,620		(6,604)			4.500	4.040	MON	10,419	125,029	03/18/2008	10/01/2022
31414S	3U	5	FN 975211			2	1		1,083,765	106.498	1,206,206	1,132,609	1,085,503		19,893			4.500	6.480	MON	4,247	50,967	03/27/2008	10/01/2037
31417Y	RW	9	FN MA0500			2	1		1,843,619	108.144	1,921,411	1,776,715	1,842,999		(5,532)			5.000	3.810	MON	7,403	74,030	02/10/2011	03/01/2040
31418T	C4	7	FN AD5490			2	1		1,875,880	109.144	1,944,706	1,781,780	1,864,987		(12,734)			5.000	3.810	MON	7,424	89,089	05/20/2010	11/01/2039
31419A	K2	2	FN AE0312			2	1		1,523,896	105.085	1,555,098	1,479,847	1,521,384		(10,702)			4.000	3.060	MON	4,933	59,194	08/23/2010	03/01/2040
31419F	FW	1	FN AE4680			2	1		2,900,320	105.143	2,940,590	2,796,753	2,889,630		(13,820)			4.000	3.150	MON	9,323	111,870	10/21/2010	06/01/2040
31419G	XX	7	FN AE6093			2	1		788,699	104.667	795,790	760,306	786,628		(8,146)			3.500	2.270	MON	2,218	26,611	10/06/2010	06/01/2025
38374B	5M	1	GNR 2003-79 PH			2	1		132,842	102.876	131,729	128,045	129,303		(1,492)			5.000	3.770	MON	534	6,402	02/25/2004	02/01/2014
38374B	LQ	4	GNR 2003-60 MA			2	1		107,682	105.797	117,885	111,425	108,493		779			3.500	4.420	MON	325	3,900	10/02/2003	11/01/2022
38374F	CX	0	GNR 2004-5 VB			2	1		866,122	101.466	850,130	837,845	837,845		(2,851)			6.000	5.450	MON	4,189	50,271	04/23/2004	01/01/2013
38374K	DC	4	GNR 2004-104 GA			2	1		797,647	107.292	883,423	823,378	801,061		5,783			4.500	5.360	MON	3,088	37,052	03/26/2007	09/01/2021
38374K	RA	3	GNR 2005-3 AE			2	1		202,074	102.802	213,732	207,905	205,448		2,168			4.500	5.380	MON	780	9,356	01/09/2007	04/01/2014
38374K	UT	8	GNR 2005-13 PA			2	1		492,553	102.327	520,778	508,935	502,315		5,960			4.250	5.340	MON	1,802	21,630	03/27/2007	01/01/2014
2699999 U.S. Special Revenue - Residential Mortgage-Backed Securities									33,410,355	XXX	35,416,731	33,176,416	33,373,458	0	(5,808)	0	0	XXX	XXX	XXX	129,207	1,512,956	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Commercial Mortgage-Backed Securities																								
31398N	XW	9	FNA 2010-M5 A1			2	1		1,904,428	102.570	1,943,665	1,894,953	1,902,040		(2,271)			2.259	2.120	MON	3,567	42,807	09/21/2010	05/01/2017
38373M	5G	1	GNR 2009-7 C			2	1		1,042,500	114.760	1,147,607	1,000,000	1,035,717		(3,664)			5.275	4.720	MON	4,397	52,759	02/01/2010	01/01/2024
38373M	5U	0	GNR 2009-5 B			2	1		983,828	115.992	1,159,928	1,000,000	986,836		1,090			5.070	5.240	MON	4,225	50,700	02/03/2009	10/01/2024
38373Y	6X	7	GNR 2003-16 B			2	1		1,133,129	103.005	1,164,275	1,130,304	1,130,304		(86)			4.489	4.330	MON	4,229	53,300	12/18/2008	05/01/2014
38376G	EZ	9	GNR 2010-13 AB			2	1		1,511,484	103.192	1,547,892	1,500,000	1,505,253		(3,365)			3.025	2.770	MON	3,781	45,375	01/29/2010	08/01/2014
38376G	VZ	0	GNR 2010-122 C			2	1		1,003,945	104.046	1,040,467	1,000,000	1,002,989		(767)			2.875	2.780	MON	2,396	28,750	09/21/2010	07/01/2018
2799999 U.S. Special Revenue - Commercial Mortgage-Backed Securities									7,579,315	XXX	8,003,834	7,525,257	7,563,138	0	(9,063)	0	0	XXX	XXX	XXX	22,596	273,691	XXX	XXX
3199999 Total - U.S. Special Revenue & Special Assessment Obligations									150,391,776	XXX	157,473,104	141,041,672	146,908,819	0	(927,517)	0	0	XXX	XXX	XXX	1,413,294	6,475,220	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																								
002824	AU	4	ABBOTT LABORATORIES			1	1FE		647,186	116.114	754,741	650,000	647,864		237			5.125	5.180	AO	8,328	33,313	02/26/2009	04/01/2019
002824	AX	8	ABBOTT LABORATORIES			1	1FE		574,414	104.879	603,054	575,000	574,592		113			2.700	2.720	MN	1,466	15,525	05/24/2010	05/27/2015
00724F	AA	9	ADOBE SYSTEMS INC			1	2FE		2,000,533	104.968	2,099,360	2,000,000	2,000,338		(103)			3.250	3.240	FA	27,083	65,000	01/26/2010	02/01/2015
009158	AP	1	AIR PRODUCTS & CHEMICALS			1	1FE		724,478	112.779	817,648	725,000	724,582		45			4.375	4.380	FA	11,454	31,719	08/18/2009	08/21/2019
02581F	YA	1	AMERICAN EXPR CENTURION			1	1FE		2,273,380	112.362	2,247,240	2,000,000	2,229,543		(37,495)			5.950	3.610	JD	6,281	119,000	10/25/2010	06/12/2017
031162	BF	6	AMGEN INC			1	2FE		498,840	100.683	503,415	500,000	498,949		109			2.300	2.350	JD	511	5,271	06/27/2011	06/15/2016

E10.5

SCHEDULE D - PART 1

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

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates		
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22	
CUSIP Identification	Description		Code	F o r e i g n	Bond CHAR	NAIC Design- ation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity	
031162	BL	3				..1	..2FE	499,485	101.199	505,995	500,000	499,499	.....	.....14	.....	.....	.....2.500	2.520	MN.....	1,771	.....	11/07/2011	11/15/2016
03523T	BL	1				..1	..1FE	499,985	100.715	503,575	500,000	499,987	.....	.....2	.....	.....	.....1.500	1.500	JJ.....	3,479	.....	07/07/2011	07/14/2014
037389	AY	9				..1	..2FE	649,734	101.135	657,378	650,000	649,763	.....	.....30	.....	.....	.....3.125	3.130	MN.....	1,918	10,156	05/24/2011	05/27/2016
037735	CR	6				..1	..2FE	997,210	109.666	1,096,660	1,000,000	997,389	.....	.....179	.....	.....	.....4.600	4.630	MS.....	11,628	23,639	03/22/2011	03/30/2021
03939R	AB	6				..1	..3FE	29,373	100.500	31,155	31,000	30,481	.....	.....314	.....	.....	.....6.750	7.950	JJ.....	1,046	2,093	01/22/2008	07/01/2013
039483	BB	7				..1	..1FE	755,468	113.279	849,593	750,000	755,046	(422)	.....	.....	.....	.....4.479	4.380	MS.....	11,198	16,948	03/30/2011	03/01/2021
053773	AF	4				..1	..4FE	25,000	100.750	100,750	100,000	25,000	.....	.....	.....	.....	.....7.750	7.750	MN.....	990	7,750	05/23/2007	05/15/2016
053807	AN	3				..1	..2FE	99,545	111.868	111,868	100,000	99,748	.....	.....44	.....	.....	.....6.625	6.680	MS.....	1,951	6,625	09/07/2006	09/15/2016
06051G	EG	0				..1	..1FE	996,740	92.178	921,780	1,000,000	997,216	.....	.....476	.....	.....	.....3.625	3.690	MS.....	10,472	18,125	03/14/2011	03/17/2016
06849R	AF	9				..1	..1FE	520,785	108.300	541,500	500,000	520,658	(127)	.....	.....	.....	.....4.400	3.870	MN.....	1,894	.....	12/01/2011	05/30/2021
093662	AC	8				..1	..2FE	1,047,710	101.999	1,019,990	1,000,000	1,029,816	(9,764)	.....	.....	.....	.....5.125	4.000	AO.....	8,684	51,250	02/12/2010	10/30/2014
12189L	AD	3				..1	..2FE	497,835	107.909	539,545	500,000	497,951	116	.....	.....	.....	.....4.100	4.150	JD.....	1,708	10,933	05/16/2011	06/01/2021
12572Q	AD	7				..1	..1FE	199,678	109.001	218,002	200,000	199,854	63	.....	.....	.....	.....5.750	5.780	FA.....	4,344	11,500	02/04/2009	02/15/2014
126650	BW	9				..1	..2FE	986,840	107.657	1,076,570	1,000,000	987,525	685	.....	.....	.....	.....4.125	4.280	MN.....	5,271	20,969	05/09/2011	05/15/2021
127055	AG	6				..1	..2FE	273,136	107.001	294,253	275,000	273,671	242	.....	.....	.....	.....5.000	5.110	AO.....	3,438	13,750	09/21/2009	10/01/2016
133131	AR	3				..1	..2FE	996,260	100.013	1,000,130	1,000,000	996,446	186	.....	.....	.....	.....4.625	4.670	JD.....	2,056	24,667	06/02/2011	06/15/2021
13342B	AE	5				..1	..2FE	991,538	107.349	1,073,490	1,000,000	991,930	392	.....	.....	.....	.....4.500	4.600	JD.....	3,750	22,375	05/25/2011	06/01/2021
134429	AT	6				..1	..1FE	99,285	112.452	112,452	100,000	99,465	62	.....	.....	.....	.....4.500	4.580	FA.....	1,700	4,500	01/14/2009	02/15/2019
14912L	4E	8				..1	..1FE	1,996,600	128.079	2,561,580	2,000,000	1,997,365	275	.....	.....	.....	.....7.150	7.170	FA.....	54,022	143,000	02/05/2009	02/15/2019
166751	AJ	6				..1	..1FE	1,799,442	118.110	2,125,980	1,800,000	1,799,573	49	.....	.....	.....	.....4.950	4.950	MS.....	29,205	89,100	02/26/2009	03/03/2019
17252M	AK	6				..1	..2FE	798,312	107.417	859,336	800,000	798,403	91	.....	.....	.....	.....4.300	4.320	JD.....	2,867	17,964	05/18/2011	06/01/2021
17275R	AE	2				..1	..1FE	1,247,175	115.923	1,449,038	1,250,000	1,247,847	246	.....	.....	.....	.....4.950	4.970	FA.....	23,375	61,875	02/09/2009	02/15/2019
17275R	AH	5				..1	..1FE	499,260	113.694	568,470	500,000	499,366	64	.....	.....	.....	.....4.450	4.460	JJ.....	10,260	22,250	11/09/2009	01/15/2020
20030N	AP	6				..1	..2FE	1,118,500	117.618	1,176,180	1,000,000	1,089,274	(15,460)	.....	.....	.....	.....6.500	4.490	JJ.....	29,972	65,000	01/21/2010	01/15/2017
202795	HZ	6				..1	..2FE	1,499,505	103.560	1,553,400	1,500,000	1,499,514	9	.....	.....	.....	.....3.400	3.400	MS.....	16,150	.....	08/30/2011	09/01/2021
207597	EE	1				..1	..1FE	498,005	116.708	583,540	500,000	498,466	172	.....	.....	.....	.....5.500	5.550	FA.....	11,458	27,500	02/09/2009	02/01/2019
20825C	AR	5				..1	..1FE	2,179,017	120.500	2,530,500	2,100,000	2,162,123	(7,200)	.....	.....	.....	.....5.750	5.230	FA.....	50,313	120,750	07/13/2009	02/01/2019
21036P	AD	0				..1	..3FE	70,875	109.875	82,406	75,000	72,435	436	.....	.....	.....	.....7.250	8.140	MS.....	1,813	5,438	01/03/2008	09/01/2016
21036P	AF	5				..1	..3FE	100,000	110.000	110,000	100,000	100,000	.....	.....	.....	.....	.....7.250	7.250	MN.....	926	7,250	05/09/2007	05/15/2017
22546Q	AF	4				..1	..1FE	998,720	98.047	980,470	1,000,000	998,868	106	.....	.....	.....	.....4.375	4.390	FA.....	17,743	43,750	08/02/2010	08/05/2020
235851	AH	5				..1	..1FE	1,249,150	119.453	1,493,163	1,250,000	1,249,339	74	.....	.....	.....	.....5.400	5.400	MS.....	22,500	67,500	02/26/2009	03/01/2019
242370	AA	2				..1	..4FE	74,703	98.750	74,063	75,000	74,063	5,217	.....	.....	.....	.....7.000	7.050	JD.....	438	5,250	05/11/2006	06/01/2016
24422E	QZ	5				..1	..1FE	499,085	104.910	524,550	500,000	499,241	121	.....	.....	.....	.....2.800	2.820	MS.....	4,006	14,078	09/13/2010	09/18/2017
24702R	AQ	4				..1	..1FE	995,410	108.459	1,084,590	1,000,000	995,688	278	.....	.....	.....	.....4.625	4.680	AO.....	11,563	23,253	03/28/2011	04/01/2021
25179M	AK	9				..1	..2FE	993,070	109.382	1,093,820	1,000,000	993,339	269	.....	.....	.....	.....4.000	4.080	JJ.....	18,778	.....	07/05/2011	07/15/2021
25746U	BJ	7				..1	..2FE	124,818	102.343	127,929	125,000	124,864	35	.....	.....	.....	.....2.250	2.280	MS.....	938	2,805	08/30/2010	09/01/2015
263534	BZ	1				..1	..1FE	846,473	114.801	975,809	850,000	847,176	284	.....	.....	.....	.....4.625	4.670	JJ.....	18,127	39,313	11/04/2009	01/15/2020
263534	CD	9				..1	..1FE	2,476,175	102.751	2,568,775	2,500,000	2,481,617	4,309	.....	.....	.....	.....1.950	2.140	JJ.....	22,479	39,542	09/20/2010	01/15/2016
263534	CE	7				..1	..1FE	623,681	113.009	706,306	625,000	623,768	87	.....	.....	.....	.....4.250	4.270	AO.....	6,641	13,724	03/22/2011	04/01/2021
26875P	AD	3				..1	..1FE	3,275,790	118.171	3,545,130	3,000,000	3,221,176	(24,678)	.....	.....	.....	.....5.625	4.440	JD.....	14,063	168,750	09/15/2009	06/01/2019
294549	AR	1				..1	..2FE	1,090,560	111.501	1,115,010	1,000,000	1,072,289	(9,589)	.....	.....	.....	.....6.500	5.130	AO.....	16,250	65,000	01/12/2010	04/01/2018
297425	AF	7				..1	..3FE	97,375	103.500	103,500	100,000	98,365	255	.....	.....	.....	.....6.625	7.000	MS.....	2,208	6,625	08/20/2007	03/01/2017

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																	
369550 AQ 1	GENERAL DYNAMICS CORP.....	.....	..	.....1	..1FE	599,262	103.193	619,158	600,000	599,328	.....	.....66	.....	.....	.....2.250	2.270	JJ.....	6,338	.....	07/05/2011	07/15/2016
375558 AQ 6	GILEAD SCIENCES INC.....	.....	..	.....1	..2FE	1,982,840	106.024	2,120,480	2,000,000	1,983,882	.....	.....1,042	.....	.....	.....4.500	4.600	AO.....	22,500	45,250	03/23/2011	04/01/2021
377372 AD 9	GLAXOSMITHKLINE CAP INC.....	.....	..	.....1	..1FE	1,568,514	120.361	1,748,845	1,453,000	1,544,752	.....	.....(12,183)	.....	.....	.....5.650	4.490	MN.....	10,490	82,095	12/30/2009	05/15/2018
38259P AB 8	GOOGLE INC.....	.....	..	.....1	..1FE	545,034	109.322	601,271	550,000	545,290	.....	.....256	.....	.....	.....3.625	3.730	MN.....	2,326	9,969	05/16/2011	05/19/2021
406216 AX 9	HALLIBURTON COMPANY.....	.....	..	.....1	..1FE	558,185	122.868	614,340	500,000	547,493	.....	.....(5,017)	.....	.....	.....6.150	4.660	MS.....	9,054	30,750	10/16/2009	09/15/2019
410345 AE 2	HANESBRANDS INC.....	.....	..	.....1	..4FE	247,066	99.500	237,805	239,000	237,805	.....	.....299	.....	.....	.....4.145	4.720	JD.....	440	9,324	02/15/2007	12/15/2014
428236 BC 6	HEWLETT-PACKARD CO.....	.....	..	.....1	..1FE	499,435	98.240	491,200	500,000	499,576	.....	.....109	.....	.....	.....2.125	2.140	MS.....	3,188	10,625	09/08/2010	09/13/2015
437076 AW 2	HOME DEPOT INC.....	.....	..	.....1	..1FE	1,239,038	112.746	1,409,325	1,250,000	1,239,690	.....	.....652	.....	.....	.....4.400	4.510	AO.....	13,750	27,653	04/14/2011	04/01/2021
438516 BA 3	HONEYWELL INTERNATIONAL.....	.....	..	.....1	..1FE	1,097,217	112.906	1,241,966	1,100,000	1,097,434	.....	.....217	.....	.....	.....4.250	4.280	MS.....	15,583	25,193	02/14/2011	03/01/2021
459200 GT 2	IBM CORP.....	.....	..	.....1	..1FE	1,095,501	100.787	1,108,657	1,100,000	1,097,590	.....	.....1,490	.....	.....	.....1.000	1.130	FA.....	4,461	11,000	08/02/2010	08/05/2013
459284 AA 3	COCA-COLA ENTERPRISES.....	.....	..	.....1	..2FE	498,160	101.739	508,695	500,000	498,618	.....	.....354	.....	.....	.....2.125	2.200	MS.....	3,128	10,655	09/07/2010	09/15/2015
461070 AJ 3	INTERSTATE POWER & LIGHT.....	.....	..	.....1	..2FE	1,998,500	105.132	2,102,640	2,000,000	1,998,680	.....	.....130	.....	.....	.....3.650	3.650	MS.....	24,333	74,014	08/23/2010	09/01/2020
46625H HU 7	JPMORGAN CHASE & CO.....	.....	..	.....1	..1FE	1,990,200	100.702	2,014,040	2,000,000	1,991,153	.....	.....804	.....	.....	.....4.250	4.310	AO.....	17,944	83,583	10/14/2010	10/15/2020
46625H HX 1	JPMORGAN CHASE & CO.....	.....	..	.....1	..1FE	498,970	101.595	507,975	500,000	499,135	.....	.....165	.....	.....	.....3.450	3.490	MS.....	5,750	8,960	02/17/2011	03/01/2016
478366 AV 9	JOHNSON CONTROLS INC.....	.....	..	.....1	..2FE	849,720	100.865	857,353	850,000	849,805	.....	.....85	.....	.....	.....1.750	1.760	MS.....	4,958	8,553	02/01/2011	03/01/2014
478366 BA 4	JOHNSON CONTROLS INC.....	.....	..	.....1	..2FE	571,067	103.253	593,705	575,000	571,093	.....	.....26	.....	.....	.....3.750	3.830	JD.....	1,737	.....	11/29/2011	12/01/2021
485188 AG 1	KANSAS CITY SOUTHERN RY.....	.....	..	.....1	..3FE	100,250	106.125	106,125	100,000	100,115	.....	.....(58)	.....	.....	.....8.000	7.940	JD.....	667	8,000	05/28/2008	06/01/2014
487836 BF 4	KELLOGG CO.....	.....	..	.....1	..2FE	2,996,880	100.403	3,012,090	3,000,000	2,996,953	.....	.....73	.....	.....	.....1.875	1.890	MN.....	6,875	.....	11/14/2011	11/17/2016
494550 BG 0	KINDER MORGAN ENER PART.....	.....	..	.....1	..2FE	249,955	103.972	259,930	250,000	249,962	.....	.....7	.....	.....	.....3.500	3.500	MS.....	2,917	4,302	02/23/2011	03/01/2016
53117C AM 4	LIBERTY PROPERTY LP.....	.....	..	.....1	..2FE	324,230	101.617	330,255	325,000	324,306	.....	.....60	.....	.....	.....4.750	4.780	AO.....	3,859	15,609	09/22/2010	10/01/2020
589331 AN 7	MERCK & CO INC.....	.....	..	.....1	..1FE	1,316,639	117.927	1,562,533	1,325,000	1,318,372	.....	.....710	.....	.....	.....5.000	5.080	JD.....	184	66,250	06/22/2009	06/30/2019
608328 AK 6	MOHEGAN TRIBAL GAMING.....	.....	..	.....1	..6FE	29,500	67.000	67,000	100,000	29,500	.....	.....	.....	.....	.....8.000	8.000	AO.....	2,000	8,000	04/11/2005	04/01/2012
611662 BM 8	MONSANTO CO.....	.....	..	.....1	..1FE	548,829	104.959	577,275	550,000	548,986	.....	.....157	.....	.....	.....2.750	2.790	AO.....	3,193	7,563	04/12/2011	04/15/2016
61166W AF 8	MONSANTO CO.....	.....	..	.....1	..1FE	1,595,370	115.650	1,734,750	1,500,000	1,575,637	.....	.....(10,309)	.....	.....	.....5.125	4.200	AO.....	16,229	76,875	01/12/2010	04/15/2018
637417 AD 8	NATL RETAIL PROPERTIES.....	.....	..	.....1	..2FE	1,971,540	100.196	2,003,920	2,000,000	1,972,619	.....	.....1,079	.....	.....	.....5.500	5.680	JJ.....	53,472	.....	06/28/2011	07/15/2021
637432 ML 6	NATIONAL RURAL UTIL COOP.....	.....	..	.....1	..1FE	1,997,486	100.596	2,011,920	2,000,000	1,998,051	.....	.....485	.....	.....	.....1.900	1.920	MN.....	6,333	38,000	10/26/2010	11/01/2015
637432 MN 2	NATIONAL RURAL UTIL COOP.....	.....	..	.....1	..1FE	673,684	105.034	708,980	675,000	673,898	.....	.....214	.....	.....	.....3.050	3.090	MS.....	6,863	10,808	02/14/2011	03/01/2016
65339K AA 8	NEXTERA ENERGY CAPITAL.....	.....	..	.....1	..2FE	999,220	106.526	1,065,260	1,000,000	999,244	.....	.....24	.....	.....	.....4.500	4.500	JD.....	3,750	21,375	06/07/2011	06/01/2021
68389X AG 0	ORACLE CORP.....	.....	..	.....1	..1FE	1,992,540	117.900	2,358,000	2,000,000	1,994,060	.....	.....635	.....	.....	.....5.000	5.040	JJ.....	48,056	100,000	06/30/2009	07/08/2019
717081 DB 6	PFIZER INC.....	.....	..	.....1	..1FE	724,268	123.391	894,585	725,000	724,416	.....	.....63	.....	.....	.....6.200	6.210	MS.....	13,235	44,950	03/17/2009	03/15/2019
724479 AH 3	PITNEY BOWES INC.....	.....	..	.....1	..2FE	873,434	108.266	947,328	875,000	873,800	.....	.....128	.....	.....	.....6.250	6.270	MS.....	16,102	54,688	03/02/2009	03/15/2019
72650R AF 9	PLAINS ALL AMER PIPELINE.....	.....	..	.....1	..2FE	391,600	111.651	446,604	400,000	394,846	.....	.....936	.....	.....	.....5.875	6.190	FA.....	8,878	23,500	04/10/2008	08/15/2016
74005P AW 4	PRAXAIR INC.....	.....	..	.....1	..1FE	348,985	100.853	352,986	350,000	349,699	.....	.....339	.....	.....	.....1.750	1.840	MN.....	783	6,125	11/10/2009	11/15/2012
74005P AZ 7	PRAXAIR INC.....	.....	..	.....1	..1FE	1,661,148	102.337	1,714,145	1,675,000	1,661,526	.....	.....378	.....	.....	.....3.000	3.090	MS.....	16,052	.....	08/31/2011	09/01/2021
743263 AQ 8	PROGRESS ENERGY INC.....	.....	..	.....1	..2FE	499,045	113.691	568,455	500,000	499,218	.....	.....79	.....	.....	.....4.875	4.890	JD.....	2,031	24,375	11/16/2009	12/01/2019
74456Q AW 6	PUB SVC ELEC & GAS.....	.....	..	.....1	..1FE	549,021	104.248	573,364	550,000	549,323	.....	.....191	.....	.....	.....2.700	2.730	MN.....	2,475	14,850	05/17/2010	05/01/2015
74913G AK 1	QWEST CORP.....	.....	..	.....1	..2FE	102,000	110.811	110,811	100,000	101,028	.....	.....(253)	.....	.....	.....7.625	7.280	JD.....	339	7,625	08/09/2007	06/15/2015
78355H JP 5	RYDER SYSTEM INC.....	.....	..	.....1	..2FE	199,772	103.165	206,330	200,000	199,823	.....	.....39	.....	.....	.....3.600	3.620	MS.....	2,400	7,180	08/26/2010	03/01/2016
78355H JQ 3	RYDER SYSTEM INC.....	.....	..	.....1	..2FE	1,003,655	102.766	1,027,660	1,000,000	1,002,920	.....	.....(735)	.....	.....	.....3.150	3.050	MS.....	10,500	16,363	02/17/2011	03/02/2015
78355H JR 1	RYDER SYSTEM INC.....	.....	..	.....1	..2FE	274,511	101.189	278,270	275,000	274,557	.....	.....46	.....	.....	.....3.500	3.530	JD.....	802	5,000	05/17/2011	06/01/2017
816752 AA 7	SEMINOLE HARD ROCK ENT.....	.....	..	.....1	..4FE	49,000	93.500	46,750	50,000	46,750	.....	.....1,000	.....	.....	.....3.046	4.090	MJSD.....	68	1,401	09/24/2007	03/15/2014
817565 BA 1	SERVICE CORP INTL.....	.....	..	.....1	..3FE	100,000	108.250	108,250	100,000	100,000	.....	.....	.....	.....	.....6.750	6.750	AO.....	1,688	6,750	02/26/2007	04/01/2016

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	g n	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value		Fair Value	Par Value													Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
828807 CB 1	SIMON PROPERTY GROUP LP.....			1	1FE	2,117,675	110.124	2,202,480	2,000,000	2,058,983		(27,483)			6.750	5.260	MN	17,250	135,000	08/06/2009	02/15/2014	
832248 AQ 1	SMITHFIELD FOODS INC.....			4	4FE	75,375	109.500	82,125	75,000	75,242		(34)			7.750	7.670	JJ	2,906	5,813	07/02/2007	07/01/2017	
845467 AE 9	SOUTHWESTERN ENERGY CO.....			1	3FE	25,000	115.250	28,813	25,000	25,000					7.500	7.490	FA	781	1,875	09/25/2009	02/01/2018	
84755T AD 9	SPECTRA ENERGY CAPITAL.....			1	2FE	598,728	110.994	665,964	600,000	598,954		98			5.650	5.670	MS	11,300	33,900	08/25/2009	03/01/2020	
858119 AH 3	STEEL DYNAMICS INC.....			1	3FE	94,750	102.250	102,250	100,000	97,409		740			6.750	7.660	AO	1,688	6,750	07/31/2007	04/01/2015	
858495 AC 8	STEINWAY MUSICAL INSTRUM.....			1	4FE	14,663	100.125	15,019	15,000	14,879		50			7.000	7.400	MS	350	1,153	01/08/2007	03/01/2014	
870738 AF 8	SWIFT ENERGY CO.....			1	4FE	58,000	99.500	99,500	100,000	58,000					7.125	7.120	JD	594	7,125	06/25/2007	06/01/2017	
87264M AB 5	TRW AUTOMOTIVE INC.....			1	3FE	41,500	107.000	107,000	100,000	41,500					7.250	7.250	MS	2,135	7,250	02/25/2008	03/15/2017	
87875U AH 5	TECO FINANCE INC.....			1	2FE	100,000	118.732	118,732	100,000	100,000					6.572	6.570	MN	1,095	6,572	12/27/2007	11/01/2017	
883556 AS 1	THERMO FISHER SCIENTIFIC.....			1	1FE	224,071	105.699	237,823	225,000	224,366		177			3.200	3.290	MN	1,200	7,200	04/20/2010	05/01/2015	
884903 BK 0	THOMSON REUTERS CORP.....			1	1FE	995,760	103.491	1,034,910	1,000,000	995,841		81			3.950	4.000	MS	9,436		09/28/2011	09/30/2021	
907818 DG 0	UNION PACIFIC CORP.....			1	2FE	995,250	107.291	1,072,910	1,000,000	995,779		377			4.000	4.050	FA	16,667	39,889	07/28/2010	02/01/2021	
90928A AA 5	UAL 2007 PASS TRUST.....			1	4FE	80,449	91.000	73,392	80,651	73,392		(3,326)			7.336	8.070	JJ	2,942	5,917	07/02/2007	07/02/2019	
91159H GW 4	US BANCORP.....			1	1FE	1,148,563	101.631	1,168,757	1,150,000	1,149,293		475			2.000	2.040	JD	1,086	23,000	06/09/2010	06/14/2013	
91159H HA 1	US BANCORP.....			1	1FE	1,270,142	111.106	1,416,602	1,275,000	1,270,382		240			4.125	4.170	MN	5,405	26,297	05/19/2011	05/24/2021	
913017 BM 0	UNITED TECHNOLOGIES CORP.....			1	1FE	207,814	118.293	236,586	200,000	205,562		(789)			5.375	4.830	JD	478	10,750	12/29/2008	12/15/2017	
918204 AV 0	VF CORP.....			1	1FE	548,295	103.880	571,340	550,000	548,348		53			3.500	3.530	MS	6,791		08/17/2011	09/01/2021	
91913Y AQ 3	VALERO ENERGY CORP.....			1	2FE	1,003,168	106.992	1,069,920	1,000,000	1,002,036		(605)			4.500	4.420	FA	18,750	45,000	02/04/2010	02/01/2015	
92343V AX 2	VERIZON COMMUNICATIONS.....			1	1FE	495,725	112.887	564,435	500,000	495,986		261			4.600	4.700	AO	5,750	11,692	03/23/2011	04/01/2021	
931142 CR 2	WAL-MART STORES INC.....			1	1FE	968,263	105.992	1,033,422	975,000	970,508		1,297			2.875	3.020	AO	7,008	28,031	03/24/2010	04/01/2015	
949746 QU 8	WELLS FARGO & COMPANY.....			1	1FE	780,224	104.500	809,875	775,000	778,766		(1,458)			3.676	3.550	MS	8,388	33,410	02/10/2011	06/15/2016	
960386 AG 5	WABTEC CORP.....			3	3FE	97,500	104.250	104,250	100,000	99,319		393			6.875	7.330	JJ	2,884	6,875	08/11/2006	07/31/2013	
976656 CA 4	WISC ELEC POWER.....			1	1FE	216,006	111.381	222,762	200,000	207,300		(3,030)			6.000	4.280	AO	3,000	12,000	12/30/2008	04/01/2014	
976656 CD 8	WISC ELEC POWER.....			1	1FE	494,865	101.921	509,605	500,000	494,998		133			2.950	3.070	MS	4,425		09/07/2011	09/15/2021	
984121 BQ 5	XEROX CORPORATION.....			1	2FE	49,696	114.548	57,274	50,000	49,824		28			6.750	6.830	FA	1,406	3,375	08/15/2006	02/01/2017	
984121 BZ 5	XEROX CORPORATION.....			1	2FE	1,012,140	105.400	1,054,000	1,000,000	1,007,882		(2,327)			4.250	3.970	FA	16,056	42,500	01/21/2010	02/15/2015	
73755L AH 0	POTASH CORP-SASKATCHEWAN.....	A		1	2FE	1,584,128	114.828	1,607,592	1,400,000	1,582,730		(1,398)			4.875	3.070	MS	17,252		11/30/2011	03/30/2020	
893526 DH 3	TRANS-CANADA PIPELINES.....	A		1	1FE	1,998,860	105.919	2,118,380	2,000,000	1,999,201		217			3.400	3.410	JD	5,667	68,000	05/27/2010	06/01/2015	
89352H AF 6	TRANS-CANADA PIPELINES.....	A		1	1FE	508,830	122.377	611,885	500,000	506,695		(794)			6.500	6.250	FA	12,278	32,500	02/18/2009	08/15/2018	
92658T AG 3	VIDEOTRON LTEE.....	A		1	3FE	91,568	100.250	91,228	91,000	90,821		(107)			6.875	6.760	JJ	2,885	6,277	11/15/2007	01/15/2014	
002799 AJ 3	ABBEY NATL TREASURY SERV.....	F		1	1FE	1,749,300	89.715	1,570,013	1,750,000	1,749,387		87			4.000	4.000	AO	12,444	35,000	04/20/2011	04/27/2016	
01448P AA 0	ALESC III H.....	@	F	1	1FE	27,250	60.455	16,474	27,250	27,250							N/A			03/09/2005	03/09/2034	
01448P AB 8	ALESC III B.....	@	F	1	1FE	36,340	60.455	46,128	76,300	36,340							N/A			04/19/2004	04/25/2034	
01448U AB 7	ALESC VI PFD FNDG.....	@	F	1	1FE	290,342	47.529	114,982	241,915	290,343							N/A			12/08/2004	12/23/2034	
01448U AD 3	ALESC 6A PPNF.....	F		1	1FE	264,371	52.351	117,483	224,412	264,372										03/11/2005	03/23/2035	
01449A AD 6	ALESC 7A PPN1.....	@	F	1	1FE	679,798	47.529	345,770	727,479	679,051							N/A			04/05/2005	07/23/2035	
02364W BC 8	AMERICA MOVIL SAB DE CV.....	F		1	1FE	1,140,661	99.721	1,146,792	1,150,000	1,141,215		553			2.375	2.540	MS	8,573		08/31/2011	09/08/2016	
046353 AB 4	ASTRAZENECA PLC.....	F		1	1FE	3,513,941	120.790	3,744,490	3,100,000	3,455,234		(47,951)			5.900	3.650	MS	53,854	182,900	03/04/2011	09/15/2017	
055451 AH 1	BHP BILLITON FIN USA LTD.....	F		1	1FE	2,823,094	123.556	3,212,456	2,600,000	2,776,765		(19,725)			6.500	5.340	AO	42,250	169,000	07/15/2009	04/01/2019	
055451 AL 2	BHP BILLITON FIN USA LTD.....	F		1	1FE	606,767	102.960	617,760	600,000	606,741		(27)			3.250	3.110	MN	2,167		12/09/2011	11/21/2021	
2515A1 4E 8	DEUTSCHE BANK AG LONDON.....	F		1	1FE	1,755,776	101.364	1,799,211	1,775,000	1,758,991		3,214			3.250	3.490	JJ	27,241	28,844	02/15/2011	01/11/2016	

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	n	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
348663	AC	9	FTSHR 2005-1A PPN2.....			F		..1FE	209,771	52.351	109,819	209,772	209,772	.....	.....	.....	.....	.....	.....	FMAN.	.....	.....	03/17/2005	11/05/2041
65504L	AF	4	NOBLE HOLDING INTL LTD.....			F		..2FE	1,563,000	104.413	1,566,195	1,500,000	1,562,971	.....	.....(29)	.....	.....	.....4.625	4.070	MS	23,125	.....	12/28/2011	03/01/2021
66989G	AA	8	NOVARTIS SECS INVEST LTD.....			F		..1FE	2,096,261	117.525	2,468,025	2,100,000	2,097,156	.....	.....324	.....	.....	.....5.125	5.140	FA	42,153	107,625	02/04/2009	02/10/2019
767201	AN	6	RIO TINTO FIN USA LTD.....			F		..1FE	999,350	107.499	1,074,990	1,000,000	999,383	.....	.....33	.....	.....	.....4.125	4.130	MN	4,698	20,625	05/17/2011	05/20/2021
80105N	AG	0	SANOFI.....			F		..1FE	445,392	110.794	498,573	450,000	445,679	.....	.....287	.....	.....	.....4.000	4.120	MS	4,600	9,000	03/22/2011	03/29/2021
81180R	AE	2	SEAGATE TECHNOLOGY HDD H.....			F		..3FE	96,000	107.000	107,000	100,000	97,622	.....	.....405	.....	.....	.....6.800	7.400	AO	1,700	6,800	07/02/2007	10/01/2016
85771P	AF	9	STATOIL ASA.....			F		..1FE	698,810	102.845	719,915	700,000	698,810	.....	.....	.....	.....	.....3.150	3.170	JJ	2,328	.....	11/16/2011	01/23/2022
85771S	AA	4	STATOIL ASA.....			F		..1FE	2,162,180	115.725	2,314,500	2,000,000	2,132,093	.....	.....(15,208)	.....	.....	.....5.250	4.180	AO	22,167	105,000	12/16/2009	04/15/2019
87330L	AG	6	TBRNA 2005-1A PPN2.....			F		..5FE	484,643	52.351	253,718	484,643	253,718	66,995	.....	.....	.....	.....	.....	JAJO	.....	.....	03/08/2005	07/05/2035
88166D	AA	4	TEVA PHARM FIN III.....			F		..1FE	399,768	100.516	402,064	400,000	399,827	.....	.....59	.....	.....	.....1.700	1.710	MS	1,889	3,400	03/16/2011	03/21/2014
92857W	AU	4	VODAFONE GROUP PLC.....			F		..1FE	992,000	105.549	1,055,490	1,000,000	994,616	.....	.....1,268	.....	.....	.....3.375	3.520	MN	3,469	33,750	11/17/2009	11/24/2015
961214	BN	2	WESTPAC BANKING CORP.....			F		..1FE	2,986,200	101.160	3,034,800	3,000,000	2,989,883	.....	.....2,624	.....	.....	.....3.000	3.100	FA	36,750	90,250	07/26/2010	08/04/2015
3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations.....									123,365,433	XXX	130,950,190	121,551,422	122,718,622	70,184	(219,231)	0	0	XXX	XXX	XXX	1,371,505	3,972,377	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																								
00252F	AR	2	AMIT 2004-1 B2.....				..	..2	..6FE	35	0.010	35	347,155	35	.....	.....	.....	.....4.687	.....	MON	.....	.....	03/06/2006	11/25/2009
00253C	GM	3	AMT 2001-1 A2.....				..	..2	..1FM	570	100.019	555	555	.....	.....(11)	.....	.....	.....6.888	4.250	MON	3	38	12/17/2002	02/01/2012
00253C	HW	0	AMT 2002-2 A2.....				..	..2	..1FM	17,770	93.807	16,669	17,770	.....	.....	.....	.....	.....4.500	4.450	MON	67	800	12/19/2002	08/01/2028
004421	BK	8	ACE 2002-HE3 M3.....				..	..2	..1FM	148,533	15.796	44,845	283,886	65,058	58,889	.....	.....	.....3.771	.....	MON	.....	.....	11/01/2006	03/25/2011
00764M	AD	9	AABST 2003-1 M2.....				..	..2	..1FM	4,795	10.234	24,723	241,560	.....	.....	.....	.....	.....3.593	.....	MON	.....	.....	09/06/2006	05/25/2033
03072S	FA	8	AMSI 2003-1 MV3.....				..	..2	..1FM	20,204	19.578	23,695	121,028	.....	.....3,179	.....	.....	.....5.811	.....	MON	.....	.....	09/29/2006	04/25/2011
05951K	AX	1	BAFC 2006-7 T2A1.....				..	..2	..1FM	194,655	57.167	156,035	272,945	(38,620)	.....	.....	.....	.....5.877	7.330	MON	1,337	16,030	10/20/2006	10/01/2036
12628K	AA	0	CSAB 2006-3 A1A.....				..	..2	..1FM	74,578	51.566	58,681	113,796	74,578	.....	.....	.....	.....6.000	6.000	MON	569	6,828	10/20/2006	11/01/2036
126380	AB	0	CSMC 2006-9 2A1.....				..	..2	..1FM	1,342,718	86.763	1,195,621	1,378,030	(86,745)	(2,977)	.....	.....	.....5.500	6.200	MON	6,316	75,792	09/08/2006	04/01/2035
22540V	UM	2	CSFB 2002-HE1 B.....				..	..2	..6FE	583	18.756	8,057	42,958	.....	.....	.....	.....	.....3.678	.....	MON	.....	.....	11/30/2005	07/25/2010
22541N	UA	5	CSFB 2002-30 DB1.....				..	..2	..2FM	261,371	99.716	255,832	256,560	.....	.....(203)	.....	.....	.....2.147	2.000	MON	459	17,827	12/10/2002	11/01/2032
22541N	ZG	7	HEAT 2003-1 B1.....				..	..2	..6FE	.....	.....18.949	22,952	121,120	.....	.....	.....	.....	.....3.968	.....	MON	.....	.....	05/26/2006	06/25/2033
22541S	U3	0	CSFB 2004-8 1A2.....				..	..2	..1FM	138,513	100.680	138,913	137,974	.....	.....(395)	.....	.....	.....5.250	4.560	MON	604	7,230	03/03/2005	11/01/2012
225458	PD	4	CSFB 2005-AGE1 B3.....				..	..2	..1FM	294,129	11.611	37,617	323,969	(2,377)	.....	.....	.....	.....3.687	.....	MON	.....	.....	08/30/2005	09/25/2015
291701	CS	7	EFLOT 1998-2 M2.....				..	..2	..6FE	326	1.000	326	32,587	.....	.....	.....	.....	.....7.930	.....	MON	.....	.....	06/17/1998	10/01/2011
31846L	BT	2	FAMLT 1998-1F NOTE.....				..	..2	..1FM	17,631	82.854	14,136	17,061	.....	.....(126)	.....	.....	.....7.110	6.600	MON	101	1,214	01/22/2003	05/01/2021
35729P	FA	3	FHLT 2004-C M8.....				..	..2	..1FM	135,119	0.001	1	143,857	(3,141)	.....	.....	.....	.....6.187	.....	MON	.....	.....	02/06/2006	03/25/2013
456606	BJ	0	INHEL 2000-C MF1.....				..	..2	..1FM	34,420	40.720	70,321	172,694	.....	.....	.....	.....	.....8.740	8.740	MON	1,258	11,601	06/26/2006	09/01/2017
456606	DD	1	INHEL 2001-C M2.....				..	..2	..1FM	45,706	40.066	20,431	50,993	(438)	.....	.....	.....	.....2.431	.....	MON	.....	.....	03/28/2006	12/25/2010
456606	DE	9	INHEL 2001-C B.....				..	..2	..1FM	25,447	9.689	68,955	711,658	.....	.....	.....	.....	.....3.712	.....	MON	.....	.....	11/01/2006	05/25/2016
55265K	T4	1	MASTR 2003-10 3A1.....				..	..2	..1FM	605,969	104.172	624,520	599,506	.....	.....(2,205)	.....	.....	.....5.500	5.120	MON	2,748	32,970	01/28/2005	11/01/2033
57643L	CD	6	MABS 2003-WMC2 M6.....				..	..2	..1FM	1,177	23.845	9,883	41,446	.....	.....	.....	.....	.....6.261	.....	MON	.....	.....	10/10/2006	05/25/2011
589929	YA	0	MLMI 2002-AFC1 BF1.....				..	..2	..4FM	83,867	21.422	30,582	142,755	.....	.....4,161	.....	.....	.....7.920	.....	MON	.....	.....	09/25/2006	01/01/2016
61746W	MN	7	MSDWC 2002-AM1 B1.....				..	..2	..1FM	4,976	6.888	6,947	100,861	.....	.....	.....	.....	.....4.537	.....	MON	.....	.....	06/02/2006	07/25/2011
61746W	RT	9	MSDWC 2002-HE2 B1.....				..	..2	..6FE	.....	.....9.007	4,896	54,354	.....	.....	.....	.....	.....3.412	.....	MON	.....	.....	02/24/2006	07/25/2011
61746W	VU	1	MSDWC 2002-NC4 B1.....				..	..2	..6FM	36,715	12.840	17,466	136,024	.....	.....7,871	.....	.....	.....3.406	.....	MON	.....	.....	06/08/2006	10/25/2010
64352V	EB	3	NCHET 2003-5 A14.....				..	..2	..1FM	76,281	98.646	75,280	76,312	.....	.....	.....	.....	.....4.760	2.910	MON	303	3,632	10/07/2003	09/01/2012
68389F	EY	6	OOMLT 2004-1 M7.....				..	..2	..6FM	167,509	11.334	21,518	189,848	.....	.....5,916	.....	.....	.....5.468	.....	MON	.....	.....	10/17/2006	01/25/2034

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	n	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity															
76111X	LT	8	RFMSI 2004-S6 1A5.....	.....	..	.....2	1FM	136,877	100.071	135,872	135,774	135,774	.....	.....(345)	.....	.....	.....5.500	3.880	MON...	622	7,468	10/28/2004	03/01/2012															
86358E	ES	1	SAIL 2003-BC11 B.....	.....	..	.....2	1FM	2,035	12.697	2,247	17,697	.....	.....	.....	.....	.....	.....4.687	.....	MON...	.....	.....	01/18/2006	10/25/2033															
86358E	FT	8	SAIL 2003-BC12 M6.....	.....	..	.....2	.6FE	1	15.872	1,972	12,421	.....	.....	.....	.....	.....	.....4.687	.....	MON...	.....	.....	09/21/2005	06/25/2009															
86358R	EA	1	SASC 2001-SB1 B1.....	.....	..	.....2	1FM	73,901	52.034	47,880	92,017	79,745	29,688	3,871	.....	.....	.....3.375	6.470	MON...	259	3,106	05/01/2002	03/01/2022															
86358R	L7	0	SASC 2002-HF1 B.....	.....	..	.....2	1FM	44,408	52.864	32,359	61,211	.....	.....21,822	.....	.....	.....	.....4.337	.....	MON...	.....	.....	10/19/2005	03/25/2011															
86359A	2T	9	SASC 2003-BC3 M4.....	.....	..	.....2	.6FE	89	21.469	53,723	250,232	.....	.....	.....	.....	.....	.....3.187	.....	MON...	.....	.....	08/10/2006	05/25/2013															
86359A	CS	0	SASC 2002-HF2 B1.....	.....	..	.....2	1FM	15,688	52.550	137,360	261,390	.....	.....	.....	.....	.....	.....3.187	.....	MON...	.....	.....	12/12/2005	03/25/2010															
86359A	CT	8	SASC 2002-HF2 B2.....	.....	..	.....2	1FM	3,531	5.895	27,389	464,577	.....	.....	.....	.....	.....	.....3.261	.....	MON...	.....	.....	08/10/2005	02/25/2011															
86359A	ME	0	SASC 2003-AL1 A.....	.....	..	.....2	1FM	203,915	96.172	204,681	212,827	206,438	.....	.....1,420	.....	.....	.....3.356	4.160	MON...	595	7,144	02/06/2003	11/01/2025															
86359A	TS	2	SASC 2003-AM1 B2.....	.....	..	.....2	1FM	30,684	68.331	31,635	46,296	27,432	.....	.....	.....	.....	.....5.578	.....	MON...	.....	.....	03/07/2005	08/25/2010															
94981A	AB	9	WFMBS 2003-14 1A2.....	.....	..	.....2	1FM	516,010	100.870	546,550	541,832	522,422	.....	.....10,849	.....	.....	.....4.500	6.070	MON...	2,032	24,375	06/01/2007	11/01/2018															
3399999. Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities.....																							4,760,739	XXX.....	4,171,160	8,225,536	3,741,838	(2,973)	9.877	0	0	XXX.....	XXX.....	XXX...	17,272	216,054	XXX.....	XXX.....
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																																						
05947U	LH	9	BACM 2003-1 A1.....	.....	..	.....2	1FM	32,768	99.996	32,683	32,684	32,684	.....	.....	.....	.....	.....3.878	3.250	MON...	106	1,264	03/31/2003	01/01/2012															
05947U	LJ	5	BACM 2003-1 A2.....	.....	..	.....2	1FM	251,269	102.281	255,704	250,000	250,000	.....	.....(20)	.....	.....	.....4.648	4.500	MON...	968	11,620	03/31/2003	03/01/2013															
22541N	UH	0	CSFB 2002-CP5 A1.....	.....	..	.....2	1FM	26,692	100.142	26,730	26,692	26,692	.....	.....	.....	.....	.....4.106	3.490	MON...	91	1,096	12/11/2002	04/01/2012															
301965	CH	0	FFCA 2000-1 B.....	.....	..	.....2	1AM	647,951	91.465	677,760	741,000	647,951	.....	.....	.....	.....	.....8.180	8.180	MON...	5,051	60,614	08/01/2005	03/01/2018															
36228C	PT	4	GSMS 2003-C1 A3.....	.....	..	.....2	1FM	1,004,933	102.342	1,023,429	1,000,000	1,000,000	.....	.....(246)	.....	.....	.....4.608	4.480	MON...	3,840	46,080	03/13/2003	01/01/2013															
46625M	TW	9	JPMCC 2003-C1 A1.....	.....	..	.....2	1FM	57,679	100.554	57,711	57,393	57,393	.....	.....	.....	.....	.....4.275	3.890	MON...	204	2,454	03/21/2003	05/01/2012															
46636D	AE	6	JPMCC 2011-C4 A3.....	.....	..	.....2	1FM	833,248	105.540	870,705	825,000	832,612	.....	.....(635)	.....	.....	.....4.106	3.910	MON...	2,823	16,938	05/25/2011	06/01/2018															
52108H	PN	8	LBUBS 2003-C1 A4.....	.....	..	.....2	1FM	1,004,983	102.539	1,025,391	1,000,000	1,000,233	.....	.....(642)	.....	.....	.....4.394	4.320	MON...	2,441	43,940	03/11/2003	02/11/2013															
50180A	AB	0	LBSBN 2005-2A N2.....	.....	F	2	1AM	.....	.....	.....131,172	.....	.....	.....	.....	.....	.....	.....7.860	.....	MON...	.....	.....20	12/19/2005	09/27/2030															
3499999. Industrial & Miscellaneous - Commercial Mortgage-Backed Securities.....																							3,859,521	XXX.....	3,970,114	4,063,942	3,847,565	0	(1,543)	0	0	XXX.....	XXX.....	XXX...	15,525	184,026	XXX.....	XXX.....
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																																						
00441R	AJ	6	ACERV 2001-RV1 E.....	.....	..	.....2	5*	355,309	99.000	456,930	461,545	355,309	.....	.....	.....	.....	.....8.700	8.700	MON...	1,227	40,155	04/25/2005	08/20/2013															
32054Y	AC	7	FIB 2000-1 A.....	.....	..	.....2	.6FE	29,102	19.636	27,715	141,140	.....	.....	.....	.....	.....	.....1.300	.....	MON...	.....	.....	02/16/2006	07/15/2026															
393505	VY	5	GT 1997-5 M1.....	.....	..	.....2	1AM	364,363	92.405	462,029	500,000	389,782	.....	.....10,138	.....	.....	.....6.950	11.510	MON...	1,544	34,750	05/06/2005	01/15/2026															
466157	AC	8	WENT5 2001-AA A2.....	.....	..	.....2	.1FE	140,609	109.363	152,992	139,893	139,893	.....	.....	.....	.....	.....6.395	6.390	MON...	398	8,946	03/27/2002	01/15/2017															
589962	CV	9	MESC 13 M1.....	.....	..	.....2	.6FE	683,785	91.798	757,341	825,000	683,785	.....	.....	.....	.....	.....7.906	7.900	MON...	5,436	65,376	03/31/2005	09/01/2026															
68619A	AG	2	ORGN 2001-A M1.....	.....	..	.....2	.6FE	79,805	53.607	87,555	163,327	54,752	.....	.....	.....	.....	.....7.820	.....	MON...	.....	.....	10/04/2005	11/15/2017															
88576P	AB	9	HENDR 2003-AA NOTE.....	.....	..	.....2	.1FE	323,735	104.564	338,531	323,752	324,187	.....	.....	.....	.....	.....4.855	4.810	MON...	699	15,718	11/14/2003	08/15/2019															
BCC00H	34	1	AMHPT 1996-2 B2.....	.....	..	.....2	.6FE	1,143,874	62.500	1,119,114	1,790,582	1,119,114	211,875	.....	.....	.....	.....8.300	8.480	MON...	6,605	165,887	02/13/2006	09/15/2026															
3599999. Industrial & Miscellaneous - Other Loan-Backed and Structured Securities.....																							3,120,582	XXX.....	3,402,206	4,345,239	3,066,824	211,875	10,138	0	0	XXX.....	XXX.....	XXX...	15,909	330,831	XXX.....	XXX.....
3899999. Total - Industrial & Miscellaneous (Unaffiliated).....																							135,106,275	XXX.....	142,493,669	138,186,139	133,374,848	279,086	(200,759)	0	0	XXX.....	XXX.....	XXX...	1,420,211	4,703,288	XXX.....	XXX.....
Totals																																						
7799999. Total - Issuer Obligations.....								326,976,616	XXX.....	344,457,603	307,916,422	319,955,841	70,184	(1,936,321)	0	0	XXX.....	XXX.....	XXX...	3,762,495	12,633,382	XXX.....	XXX.....															
7899999. Total - Residential Mortgage-Backed Securities.....								43,113,117	XXX.....	45,050,696	46,284,211	42,049,470	(2,973)	(6,834)	0	0	XXX.....	XXX.....	XXX...	168,347	1,991,428	XXX.....	XXX.....															
7999999. Total - Commercial Mortgage-Backed Securities.....								11,438,836	XXX.....	11,973,948	11,589,198	11,410,703	0	(10,606)	0	0	XXX.....	XXX.....	XXX...	38,121	457,717	XXX.....	XXX.....															
8099999. Total - Other Loan-Backed and Structured Securities.....								3,120,582	XXX.....	3,402,206	4,345,239	3,066,824	211,875	10,138	0	0	XXX.....	XXX.....	XXX...	15,909	330,831	XXX.....	XXX.....															
8399999. Grand Total - Bonds.....								384,649,150	XXX.....	404,884,452	370,135,070	376,482,838	279,086	(1,943,623)	0	0	XXX.....	XXX.....	XXX...	3,984,871	15,413,357	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 B./A.C.V. (15+16-17)	Total Foreign Exchange Change in B./A.C.V.	NAIC Design- ation	Date Acquired
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)																					
010392	48	8			ALABAMA POWER CO.....	30,000.000	25.00	819,000	27.300	819,000	755,500	12,094	48,375	.....	.....48,000	.....	.....	.....48,000	.....	P2UFE...	09/13/2007
015271	40	6			ALEXANDRIA REAL ESTATE.....	20,000.000	25.00	514,800	26.480	529,600	517,000	10,469	41,875	.....	.....8,800	.....	.....	.....8,800	.....	P4L.....	05/16/2005
02361D	85	2			AMEREN ILLINOIS CO.....	41,024.000	25.00	24,650	1,011,242	25.450	1,044,061	1,011,242	56,805	.....	.....16,410	.....	.....	.....16,410	.....	P3UFE...	03/26/2007
03748R	82	0			APARTMENT INVT & MGMT CO.....	16,000.000	25.00	24,835	397,360	25.140	402,240	397,360	7,750	31,000	.....	.....	.....	.....0	.....	P4LFE...	04/04/2005
03748R	83	8			APARTMENT INVT & MGMT CO.....	12,000.000	25.00	25,250	303,000	25.290	303,480	303,000	6,000	24,000	1,200	.....	.....	.....1,200	.....	P4LFE...	04/15/2005
060505	61	7			BANK OF AMERICA CORP.....	44,550.000	25.00	18,230	812,147	18.230	812,147	1,163,490	71,002	.....	.....(167,063)	.....	.....	.....(167,063)	.....	P3LFE...	01/10/2007
060505	83	1			BANK OF AMERICA CORP.....	38,000.000	25.00	19,360	735,680	19.360	735,680	996,360	58,938	.....	.....(81,700)	.....	.....	.....(81,700)	.....	P3LFE...	01/03/2007
105368	40	1			BRANDYWINE REALTY TRUST.....	17,750.000	25.00	24,860	441,265	24.860	441,265	448,188	8,320	33,281	1,775	.....	.....	.....1,775	.....	P3LFE...	04/21/2005
124830	50	6			CBL & ASSOCIATES PROP.....	17,500.000	25.00	24,750	433,125	24.890	435,575	433,125	33,906	.....	.....6,825	.....	.....	.....6,825	.....	P5L.....	02/26/2004
222388	20	9			COUNTRYWIDE CAPITAL V.....	28,000.000	25.00	18,953	530,682	20.280	567,840	618,082	49,000	.....	.....(87,440)	.....	.....	.....(87,440)	.....	RP3LFE...	08/17/2007
313400	69	9			FREDDIE MAC.....	24,000.000	50.00	0.300	7,200	2.250	54,000	7,200	.....	.....	.....	.....	.....	.....0	.....	P6UFE...	03/21/2007
313400	77	2			FREDDIE MAC.....	15,750.000	50.00	0.300	4,725	2.000	31,500	4,725	.....	.....	.....	.....	.....	.....0	.....	P6UFE...	02/22/2006
313586	75	2			FANNIE MAE.....	112,000.000	25.00	0.340	38,080	1.380	154,560	38,080	.....	.....	.....	.....	.....	.....0	.....	P6UFE...	02/05/2008
313586	77	8			FANNIE MAE.....	16,000.000	25.00	0.318	5,080	1.030	16,480	5,080	.....	.....	.....	.....	.....	.....0	.....	P6UFE...	10/23/2007
313586	79	4			FANNIE MAE.....	8,000.000	50.00	0.600	4,800	2.000	16,000	4,800	.....	.....	.....	.....	.....	.....0	.....	P6UFE...	05/02/2006
36186R	20	9			ALLY FINANCIAL INC.....	27.000	1,000.00	313.118	8,454	716.844	19,355	8,454	1,890	.....	.....	.....	.....	.....0	.....	P5UFE...	11/04/2009
38144X	50	0			GOLDMAN SACHS GROUP INC.....	49,000.000	25.00	1,176,490	24.010	1,176,490	1,278,900	75,950	.....	.....	.....(6,860)	.....	.....	.....(6,860)	.....	P2LFE...	12/28/2006
44667X	20	8			HUNTINGTON PREF CAP INC.....	17,000.000	25.00	26.050	442,850	26.050	442,850	477,800	33,469	.....	.....(3,145)	.....	.....	.....(3,145)	.....	P3LFE...	12/09/2003
4576J0	40	1			INNKEEPERS USA TRUST.....	20,000.000	25.00	0.350	7,000	0.350	7,000	9,200	.....	.....	.....(2,200)	.....	.....	.....(2,200)	.....	P6*L.....	03/20/2007
49427F	50	4			KILROY REALTY CORP.....	22,000.000	25.00	24,990	549,780	24.990	549,780	557,920	41,250	.....	.....(4,180)	.....	.....	.....(4,180)	.....	P3LFE...	12/10/2004
517942	60	3			LASALLE HOTEL PROPERTIES.....	13,000.000	25.00	24,000	312,000	24.000	312,000	327,470	5,891	23,563	3,120	.....	.....	.....3,120	.....	P4L.....	04/24/2007
529043	20	0			LEXINGTON REALTY TRUST.....	17,500.000	25.00	20.800	364,000	24.950	436,625	364,000	35,219	.....	.....	.....	.....	.....0	.....	P4L.....	04/01/2004
59156R	60	3			METLIFE INC.....	36,000.000	25.00	917,280	25.480	917,280	905,386	58,500	.....	.....	.....24,480	.....	.....	.....24,480	.....	P2LFE...	05/02/2006
69340N	20	2			PLC CAPITAL TRUST IV.....	9,000.000	25.00	233,601	25.100	225,900	234,000	16,313	.....	.....	.....	.....	.....	.....0	.....	RP2LFE...	07/16/2004
69360J	78	4			PS BUSINESS PARKS INC.....	11,000.000	25.00	276,650	25.150	276,650	276,430	19,800	4,950	.....	.....	.....	.....	.....4,950	.....	P2LFE...	09/12/2006
740434	65	9			PREFERREDPLUS TRST FAR-1.....	20,000.000	25.00	23,929	478,584	23,929	478,584	506,745	37,750	.....	.....(24,666)	.....	.....	.....(24,666)	.....	RP4LFE...	04/14/2005
78440X	30	9			SL GREEN REALTY CORP.....	19,300.000	25.00	25.000	482,500	25.000	482,500	483,848	9,198	36,794	.....	.....	.....	.....0	.....	P3LFE...	04/11/2005
842434	30	0			SOUTHERN CALIF GAS CO.....	6,000.000	25.00	159,000	26.500	159,000	138,000	2,250	9,000	.....	.....12,000	.....	.....	.....12,000	.....	P2UFE...	02/25/2005
92977V	20	6			WACHOVIA PFD FUNDING.....	20,000.000	25.00	516,400	25.820	516,400	537,000	36,250	.....	.....	.....4,600	.....	.....	.....4,600	.....	P2LFE...	07/16/2004
976826	86	7			WISC PWR & LIGHT.....	20,300.000	25.00	574,754	28.313	574,754	509,450	32,988	.....	.....	.....56,475	.....	.....	.....56,475	.....	P2UFE...	10/13/2006
98389B	88	6			XCEL ENERGY INC.....	10,000.000	25.00	250,000	27.190	271,900	250,000	4,750	19,000	.....	.....	.....	.....	.....0	.....	RP2LFE...	01/11/2008
989703	20	2			ZIONS CAPITAL TRUST B.....	16,000.000	25.00	25.200	403,200	25.200	403,200	436,800	32,000	.....	.....160	.....	.....	.....160	.....	RP3LFE...	10/05/2004
65334H	50	8	A..		NEXEN INC.....	12,000.000	25.00	300,000	25.540	306,480	300,000	22,050	.....	.....	.....	.....	.....	.....0	.....	RP3LFE...	10/28/2003
456837	30	1	F..		ING GROEP NV.....	18,000.000	25.00	18,700	336,600	18.700	336,600	440,820	32,400	.....	.....(80,460)	.....	.....	.....(80,460)	.....	P3LFE...	11/30/2004
8499999.	Total - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated).....							13,847,329	...XXX.....	14,256,775	14,745,454	66,722	1,012,366	0	(268,919)	0	0	(268,919)	0	...XXX.....	...XXX.....
8999999.	Total - Preferred Stocks.....							13,847,329	...XXX.....	14,256,775	14,745,454	66,722	1,012,366	0	(268,919)	0	0	(268,919)	0	...XXX.....	...XXX.....

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		Number of Shares	Book/ Adjusted Carrying Value			Actual Cost									

Common Stocks - Parent, Subsidiaries and Affiliates

12631@	10	0	CSC INSURANCE AGENCY.....	.....	.....	400.000	.....	.....	.....	74,019	.....	.....	.....	.....	.....	0	.....	K.....	07/25/1988		
99C000	16	5	PROCENTURY INSURANCE COMPANY.....	.....	.....	138,500.000	.....	35,685,573	257,658	.....	35,685,573	26,508,484	.....	2,761,333	.....	2,761,333	.....	K.....	09/01/2009		
9199999.	Total - Common Stocks - Parent, Subsidiaries and Affiliates.....							35,685,573	XXX.....		35,685,573	26,582,503		0		0	2,761,333		0	XXX.....	XXX.....

Common Stocks - Mutual Funds

045419	10	8	AMF ULTRA SHORT MORTGAGE FD.....			8,609.384	63,451	7.370	63,451	83,102		1,520			(517)		(517)		L.....	05/29/2009
045419	50	4	AMF US GOVT MORTGAGE FUND.....			491,738.971	4,351,890	8.850	4,351,890	5,107,472		105,581			73,761		73,761		L.....	05/29/2009
04543R	10	6	AMF ULTRA SHORT FUND.....			9,342.389	47,459	5.080	47,459	47,740		684			(280)		(280)		L.....	05/29/2009
4812C0	80	3	JPMORGAN HIGH YIELD-SEL.....			1,158,477.187	8,827,596	7.620	8,827,596	9,646,895		870,283			(613,993)		(613,993)		L.....	03/02/2009
552727	10	9	MFS CHARTER INCOME TRUST.....			10,000.000	91,500	9.150	91,500	82,300		6,800			(2,700)		(2,700)		L.....	07/27/1989
561911	10	8	MANAGED HI YLD PLUS FUND INC.....			74,918.000	159,575	2.130	159,575	78,664		17,044			(5,244)		(5,244)		L.....	12/28/2006
67072C	10	5	NUVEEN QUALITY PREFERRED II.....			64,500.000	505,035	7.830	505,035	806,250		42,570			(4,515)		(4,515)		L.....	01/12/2005
67073D	10	2	NUVEEN MULTI-ST INC & GTH 2.....			60,000.000	483,000	8.050	483,000	292,200		47,400			(45,000)		(45,000)		L.....	12/26/2006
95766J	10	2	WESTERN ASSET HIGH INC FD II.....			27,223.000	262,430	9.640	262,430	295,301		27,495			7,350		7,350		L.....	06/08/2005
9299999.	Total - Common Stocks - Mutual Funds.....						14,791,937	XXX.....	14,791,937	16,439,923	0	1,119,376	0		(591,138)	0	(591,138)	0	XXX.....	XXX.....
9799999.	Total - Common Stock.....						50,477,510	XXX.....	50,477,510	43,022,426	0	1,119,376	0		2,170,195	0	2,170,195	0	XXX.....	XXX.....
9899998.	Total - Preferred Stock from Section 1.....						13,847,329	XXX.....	14,256,775	14,745,454	66,722	1,012,366			(268,919)		(268,919)		XXX.....	XXX.....
9899999.	Total - Preferred and Common Stock.....						64,324,839	XXX.....	64,734,285	57,767,880	66,722	2,131,742	0		1,901,276	0	1,901,276	0	XXX.....	XXX.....

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

SCHEDULE D - PART 3

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

1 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
Bonds - U.S. States, Territories and Possessions									
644682 K7 0	NEW HAMPSHIRE ST.....			05/03/2011	RAMIREZ & CO.....		2,467,956	2,090,000	44,993
1799999	Total - Bonds - U.S. States, Territories & Possessions.....						2,467,956	2,090,000	44,993
Bonds - U.S. Political Subdivisions of States									
426362 KA 6	HENRY CNTY GA SCH DIST.....			08/02/2011	ZIEGLER.....		651,327	550,000	611
529063 PM 5	LEXINGTON CNTY SC SCH DIST #1.....			10/18/2011	JEFFERIES & CO.....		2,368,580	2,000,000	
76222R GV 8	RHODE ISLAND ST & PROVIDENCE P.....			10/19/2011	MIZUHO SECURITIES.....		554,240	475,000	1,517
821686 YA 4	SHELBY CNTY TN.....			09/01/2011	MERRILL LYNCH.....		2,363,300	2,000,000	1,667
2499999	Total - Bonds - U.S. Political Subdivisions of States.....						5,937,446	5,025,000	3,795
Bonds - U.S. Special Revenue and Special Assessment									
25477G EK 7	DIST OF COLUMBIA INCOME TAX SE.....			05/19/2011	RAYMOND JAMES.....		2,517,806	2,125,000	51,059
312946 T2 2	FG A97769.....			04/20/2011	BANK AMERICA.....		2,041,129	1,997,283	6,242
31417Y RW 9	FN MA0500.....			02/10/2011	J.P. MORGAN.....		1,983,690	1,911,702	3,717
592030 ZF 0	MET GOVT NASHVILLE & DAVIDSON.....			12/09/2011	PIPER JAFFREY & CO.....		2,406,100	2,000,000	7,500
677561 HS 4	OHIO ST HOSP FAC REVENUE.....			10/13/2011	J.P. MORGAN.....		1,589,235	1,500,000	
67919P FQ 1	OKLAHOMA ST WTR RESOURCE BRD R.....			03/24/2011	MERRILL LYNCH.....		1,904,869	1,670,000	
736742 RN 9	PORTLAND OR SWR SYS REVENUE.....			04/07/2011	JEFFERIES & CO.....		2,161,100	2,000,000	32,500
797412 AU 7	SAN DIEGO CNTY CALIF WTR AUTH.....			09/08/2011	MERRILL LYNCH.....		1,196,920	1,000,000	
812643 FT 6	SEATTLE WA MUNI LIGHT & PWR RE.....			08/30/2011	JEFFERIES & CO.....		1,759,185	1,500,000	6,458
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments.....						17,560,034	15,703,985	107,476
Bonds - Industrial and Miscellaneous									
031162 BF 6	AMGEN INC.....			06/27/2011	BARCLAYS AMERICAN.....		498,840	500,000	
031162 BL 3	AMGEN INC.....			11/07/2011	BANK AMERICA.....		499,485	500,000	
03523T BL 1	ANHEUSER-BUSCH INBEV WOR.....			07/07/2011	BARCLAYS AMERICAN.....		499,985	500,000	
037389 AY 9	AON CORP.....			05/24/2011	MORGAN STANLEY.....		649,734	650,000	
037735 CR 6	APPALACHIAN POWER CO.....			03/22/2011	MORGAN STANLEY.....		997,210	1,000,000	
039483 BB 7	ARCHER-DANIELS-MIDLAND C.....			03/30/2011	BANK AMERICA.....		755,468	750,000	3,231
06051G EG 0	BANK OF AMERICA CORP.....			03/14/2011	BANK AMERICA.....		996,740	1,000,000	
06849R AF 9	BARRICK NA FINANCE LLC.....			12/01/2011	UBS SECURITIES.....		520,785	500,000	367
12189L AD 3	BURLINGTN NORTH SANTA FE.....			05/16/2011	J.P. MORGAN.....		497,835	500,000	
126650 BW 9	CVS CAREMARK CORP.....			05/09/2011	BARCLAYS AMERICAN.....		986,840	1,000,000	
133131 AR 3	CAMDEN PROPERTY TRUST.....			06/02/2011	VARIOUS.....		996,260	1,000,000	193
13342B AE 5	CAMERON INTL CORP.....			05/25/2011	VARIOUS.....		991,538	1,000,000	
17252M AK 6	CINTAS CORPORATION NO. 2.....			05/18/2011	KEYBANC CAPITAL MARKETS.....		798,312	800,000	
202795 HZ 6	COMMONWEALTH EDISON.....			08/30/2011	US BANCORP INVESTMENTS INC.....		1,499,505	1,500,000	
24702R AQ 4	DELL INC.....			03/28/2011	DEUTSCHE BANK.....		995,410	1,000,000	
25179M AK 9	DEVON ENERGY CORPORATION.....			07/05/2011	MORGAN STANLEY.....		993,070	1,000,000	
263534 CE 7	E.I. DU PONT DE NEMOURS.....			03/22/2011	CREDIT SUISSE.....		623,681	625,000	
369550 AQ 1	GENERAL DYNAMICS CORP.....			07/05/2011	WELLS FARGO SECURITIES LLC.....		599,262	600,000	
375558 AQ 6	GILEAD SCIENCES INC.....			03/23/2011	MORGAN STANLEY.....		1,982,840	2,000,000	
38259P AB 8	GOOGLE INC.....			05/16/2011	GOLDMAN SACHS.....		545,034	550,000	
437076 AW 2	HOME DEPOT INC.....			04/14/2011	GOLDMAN SACHS.....		1,239,038	1,250,000	2,903
438516 BA 3	HONEYWELL INTERNATIONAL.....			02/14/2011	BANK AMERICA.....		1,097,217	1,100,000	
46625H HX 1	JPMORGAN CHASE & CO.....			02/17/2011	J.P. MORGAN.....		498,970	500,000	
46636D AE 6	JPMCC 2011-C4 A3.....			05/25/2011	J.P. MORGAN.....		833,248	825,000	2,070
478366 AV 9	JOHNSON CONTROLS INC.....			02/01/2011	J.P. MORGAN.....		849,720	850,000	
478366 BA 4	JOHNSON CONTROLS INC.....			11/29/2011	BARCLAYS AMERICAN.....		571,067	575,000	

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
E13.1	487836	BF	4		11/14/2011	J.P. MORGAN.....		2,996,880	3,000,000	
	494550	BG	0		02/23/2011	MORGAN STANLEY.....		249,955	250,000	
	611662	BM	8		04/12/2011	GOLDMAN SACHS.....		548,829	550,000	
	637417	AD	8		06/28/2011	WELLS FARGO SECURITIES LLC.....		1,971,540	2,000,000	
	637432	MN	2		02/14/2011	DEUTSCHE BANK.....		673,684	675,000	
	65339K	AA	8		06/07/2011	ROYAL BANK OF SCOTLAND US.....		999,220	1,000,000	
	74005P	AZ	7		08/31/2011	CREDIT SUISSE.....		1,661,148	1,675,000	
	78355H	JQ	3		02/17/2011	RBC CAPITAL MARKETS SECURITIES - US.....		1,003,655	1,000,000	
	78355H	JR	1		05/17/2011	MITSUBISHI UFJ SECURITIES USA.....		274,511	275,000	
	884903	BK	0		09/28/2011	DEUTSCHE BANK.....		995,760	1,000,000	
	91159H	HA	1		05/19/2011	MORGAN STANLEY.....		1,270,142	1,275,000	
	918204	AV	0		08/17/2011	BANK AMERICA.....		548,295	550,000	
	92343V	AX	2		03/23/2011	J.P. MORGAN.....		495,725	500,000	
	949746	QU	8		02/10/2011	CREDIT SUISSE.....		780,224	775,000	16,792
	976656	CD	8		09/07/2011	BARCLAYS AMERICAN.....		494,865	500,000	
	BCC00H	3A	1		06/15/2011	CAPITALIZED INTEREST.....			2,980	
	73755L	AH	0	A.....	11/30/2011	MORGAN STANLEY.....		1,584,128	1,400,000	12,323
	002799	AJ	3	F.....	04/20/2011	CREDIT SUISSE.....		1,749,300	1,750,000	
	02364W	BC	8	F.....	08/31/2011	BANK AMERICA.....		1,140,662	1,150,000	
	046353	AB	4	F.....	03/04/2011	MIZUHO SECURITIES.....		2,278,400	2,000,000	57,033
	055451	AL	2	F.....	12/09/2011	DEUTSCHE BANK.....		606,768	600,000	1,246
	2515A1	4E	8	F.....	02/15/2011	DEUTSCHE BANK.....		1,755,777	1,775,000	5,929
	65504L	AF	4	F.....	12/28/2011	MORGAN STANLEY.....		1,563,000	1,500,000	22,740
	767201	AN	6	F.....	05/17/2011	J.P. MORGAN.....		999,350	1,000,000	
	80105N	AG	0	F.....	03/22/2011	J.P. MORGAN.....		445,392	450,000	
	85771P	AF	9	F.....	11/16/2011	BANK AMERICA.....		698,810	700,000	
	88166D	AA	4	F.....	03/16/2011	BARCLAYS AMERICAN.....		399,768	400,000	
	3899999.	Total - Bonds - Industrial and Miscellaneous.....						50,202,877	49,827,980	124,826
	8399997.	Total - Bonds - Part 3.....						76,168,313	72,646,965	281,090
	8399999.	Total - Bonds.....						76,168,313	72,646,965	281,090
	9999999.	Total - Bonds, Preferred and Common Stocks.....						76,168,313	XXX.	281,090

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	
				F o r e i g n								11	12	13	14	15							
CUSIP Identification	Description				Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	
Bonds - U.S. Government																							
31398A	T4	4	FANNIE MAE.....	...	03/24/2011.	MORGAN STANLEY.....		506,565	500,000	499,910	499,926		7		7		499,933		6,632	6,632	1,854	06/26/2013.	
36202C	5D	1	G2 2644.....	...	12/01/2011.	MBS PAYMENT.....		3,920	3,920	3,972	3,923		(3)		(3)		3,920			0	135	05/01/2027.	
36202E	6E	4	G2 4469.....	...	12/01/2011.	MBS PAYMENT.....		371,809	371,809	375,120	372,035		(226)		(226)		371,809			0	9,993	02/01/2039.	
36202W	KY	4	GN 611511.....	...	12/01/2011.	MBS PAYMENT.....		15,728	15,728	16,468	15,796		(68)		(68)		15,728			0	598	03/01/2018.	
36211W	KC	1	GN 525091.....	...	12/01/2011.	MBS PAYMENT.....		615	615	655	615				0		615			0	29	03/01/2028.	
36296D	LB	2	GN 688022.....	...	12/01/2011.	MBS PAYMENT.....		193,556	193,556	193,329	193,533		23		23		193,556			0	5,765	06/01/2038.	
36296P	6Q	9	GN 697579.....	...	12/01/2011.	MBS PAYMENT.....		522,278	522,278	532,234	523,180		(902)		(902)		522,278			0	13,677	06/01/2038.	
912828	GC	8	US TREASURY N/B.....	...	12/31/2011.	MATURITY.....		275,000	275,000	274,313	274,849		151		151		275,000			0	6,359	12/31/2011.	
0599999.	Total - Bonds - U.S. Government.....								1,889,470	1,882,905	1,896,000	1,883,857	0	(1,019)	0	(1,019)	0	1,882,838	0	6,632	6,632	38,409	...XXX.....
Bonds - U.S. Political Subdivisions of States																							
071365	ZU	7	BATTLE CREEK MI.....	...	12/02/2011.	STIFEL NICOLAUS & CO.....		2,246,520	2,000,000	2,176,760	2,133,993		(15,000)		(15,000)		2,118,993		127,527	127,527	110,000	05/01/2019.	
123547	Y7	0	BUTLER CNTY OH.....	...	12/02/2011.	UBS SECURITIES.....		557,120	500,000	534,140	521,522		(3,054)		(3,054)		518,467		38,653	38,653	25,417	12/01/2023.	
416414	Z5	2	HARTFORD CT.....	...	12/02/2011.	JEFFERIES & CO.....		1,145,030	1,000,000	1,103,770	1,059,079		(8,881)		(8,881)		1,050,197		94,833	94,833	63,333	09/01/2016.	
602366	BH	8	MILWAUKEE WI.....	...	12/02/2011.	BRANCH BANKING & TRUST COMPANY		2,801,200	2,500,000	2,736,650	2,645,394		(30,784)		(30,784)		2,614,611		186,590	186,590	158,333	09/01/2017.	
2499999.	Total - Bonds - U.S. Political Subdivisions of States.....								6,749,870	6,000,000	6,551,320	6,359,987	0	(57,719)	0	(57,719)	0	6,302,268	0	447,602	447,602	357,083	...XXX.....
Bonds - U.S. Special Revenue and Special Assessment																							
130923	AP	0	CALIFORNIA ST STWD FING AUTH T.....	...	11/01/2011.	CALLED BY ISSUER at 100.000....		5,000	5,000	4,586	4,640		360		360		5,000			0	281	05/01/2029.	
196632	KB	8	COLORADO SPRINGS CO UTILITIES.....	...	11/15/2011.	CALLED BY ISSUER at 100.000....		335,000	335,000	340,741	339,859		(4,859)		(4,859)		335,000			0	17,588	11/15/2011.	
196632	KN	2	COLORADO SPRINGS CO UTILITIES.....	...	11/15/2011.	CALLED BY ISSUER at 100.000....		1,165,000	1,165,000	1,182,966	1,180,210		(15,210)		(15,210)		1,165,000			0	61,163	11/15/2011.	
3128LA	7D	6	FG A77192.....	...	12/01/2011.	MBS PAYMENT.....		255,799	255,799	258,177	256,017		(218)		(218)		255,799			0	7,841	11/01/2037.	
3128M4	PX	5	FG G02838.....	...	12/01/2011.	MBS PAYMENT.....		306,573	306,573	290,238	305,310		1,263		1,263		306,573			0	7,451	12/01/2035.	
312929	UA	8	FG A83277.....	...	12/01/2011.	MBS PAYMENT.....		616,748	616,748	619,664	617,218		(470)		(470)		616,748			0	21,097	04/01/2038.	
312935	RM	3	FG A88592.....	...	12/01/2011.	MBS PAYMENT.....		75,498	75,498	78,530	75,758		(260)		(260)		75,498			0	2,420	12/01/2038.	
312946	T2	2	FG A97769.....	...	12/01/2011.	MBS PAYMENT.....		482,195	482,195	492,780			(1,496)		(1,496)		482,195			0	10,994	01/01/2041.	
31294K	RE	7	FG E01385.....	...	12/01/2011.	MBS PAYMENT.....		108,880	108,880	108,131	108,777		103		103		108,880			0	2,504	11/01/2017.	
31294K	ZT	5	FG E01654.....	...	12/01/2011.	MBS PAYMENT.....		75,918	75,918	75,906	75,917		1		1		75,918			0	1,959	11/01/2018.	
312962	6K	4	FG B10874.....	...	12/01/2011.	MBS PAYMENT.....		109,197	109,197	108,771	109,136		61		61		109,197			0	2,765	03/01/2018.	
312962	WC	3	FG B10643.....	...	12/01/2011.	MBS PAYMENT.....		103,897	103,897	105,683	104,060		(163)		(163)		103,897			0	2,566	05/01/2018.	
312964	6W	4	FG B12685.....	...	12/01/2011.	MBS PAYMENT.....		210,852	210,852	212,994	211,019		(167)		(167)		210,852			0	4,849	03/01/2018.	
312964	UH	0	FG B12384.....	...	12/01/2011.	MBS PAYMENT.....		210,979	210,979	213,022	211,218		(239)		(239)		210,979			0	5,421	08/01/2018.	
312968	5L	0	FG B16251.....	...	12/01/2011.	MBS PAYMENT.....		76,448	76,448	77,422	76,497		(49)		(49)		76,448			0	2,098	02/01/2019.	
31297H	YK	9	FG A29714.....	...	12/01/2011.	MBS PAYMENT.....		259,849	259,849	258,144	259,557		292		292		259,849			0	7,240	02/01/2029.	
31297U	Y8	7	FG A38835.....	...	12/01/2011.	MBS PAYMENT.....		236,638	236,638	233,569	236,228		410		410		236,638			0	5,673	06/01/2034.	
31371K	2R	1	FN 254684.....	...	12/01/2011.	MBS PAYMENT.....		98,372	98,372	100,047	98,550		(179)		(179)		98,372			0	2,578	08/01/2017.	
31371K	Y4	7	FN 254631.....	...	12/01/2011.	MBS PAYMENT.....		98,502	98,502	100,272	98,697		(195)		(195)		98,502			0	2,517	06/01/2017.	
31371L	Q2	8	FN 255273.....	...	12/01/2011.	MBS PAYMENT.....		477,401	477,401	471,595	476,730		670		670		477,401			0	10,967	11/01/2018.	
31376K	B3	9	FN 357458.....	...	12/01/2011.	MBS PAYMENT.....		32,096	32,096	32,241	32,109		(13)		(13)		32,096			0	739	05/01/2018.	
31385X	GU	5	FN 555611.....	...	12/01/2011.	MBS PAYMENT.....		37,920	37,920	38,092	37,938		(17)		(17)		37,920			0	871	11/01/2017.	
31390V	K3	7	FN 657414.....	...	12/01/2011.	MBS PAYMENT.....		74,204	74,204	76,801	74,465		(261)		(261)		74,204			0	1,982	05/01/2017.	
31391H	2X	1	FN 667790.....	...	12/01/2011.	MBS PAYMENT.....		131,733	131,733	134,100	132,074		(340)		(340)		131,733			0	3,020	07/01/2017.	
31391Y	5W	3	FN 681361.....	...	12/01/2011.	MBS PAYMENT.....		116,194	116,194	118,300	116,480		(285)		(285)		116,194			0	2,918	08/01/2017.	

SCHEDULE D - PART 4

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

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
												11	12	13	14	15						
CUSIP Identification	Description			For re i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
31393C HX 4	FNR 2003-54 AD.....				12/01/2011.	MBS PAYMENT.....		98,539	98,539	95,197	97,725		814		814		98,539			0	2,601	01/01/2012.
31393D L7 4	FNR 2003-80 CA.....				12/01/2011.	MBS PAYMENT.....		203,784	203,784	194,271	202,351		1,433		1,433		203,784			0	4,487	06/01/2013.
31393E B3 2	FNR 2003-94 CE.....				12/01/2011.	MBS PAYMENT.....		33,576	33,576	34,331	33,649		(73)		(73)		33,576			0	865	03/01/2027.
31393M ER 8	FHR 2591 PN.....				04/01/2011.	MBS PAYMENT.....		37,917	37,917	35,607	37,567		350		350		37,917			0	226	04/01/2011.
31393M FK 2	FHR 2591 WB.....				07/01/2011.	MBS PAYMENT.....		229,223	229,223	217,117	226,837		2,385		2,385		229,223			0	2,368	07/01/2011.
31393N TU 3	FHR 2597 DE.....				12/01/2011.	MBS PAYMENT.....		14,382	14,382	14,431	14,392		(10)		(10)		14,382			0	285	09/01/2013.
31393Q MH 2	FHR 2614 EQ.....				12/01/2011.	MBS PAYMENT.....		164,562	164,562	158,513	163,369		1,193		1,193		164,562			0	3,688	11/01/2013.
31393Q WR 9	FHR 2610 DG.....				12/01/2011.	MBS PAYMENT.....		70,069	70,069	65,689	68,675		1,394		1,394		70,069			0	1,304	07/01/2013.
31393R 2D 1	FHR 2611 A.....				12/01/2011.	MBS PAYMENT.....		281,016	281,016	262,662	274,801		6,215		6,215		281,016			0	5,382	03/01/2012.
31393U QJ 5	FNR 2003-117 MN.....				12/01/2011.	MBS PAYMENT.....		232,965	232,965	221,098	228,233		4,731		4,731		232,965			0	4,512	01/01/2012.
31394C CH 3	FNR 2005-3 HC.....				12/01/2011.	MBS PAYMENT.....		223,731	223,731	216,582	222,950		781		781		223,731			0	5,286	10/01/2022.
31394E GN 2	FNR 2005-63 HA.....				12/01/2011.	MBS PAYMENT.....		115,908	115,908	112,901	115,143		765		765		115,908			0	2,959	08/01/2012.
31395A S8 9	FHR 2812 BG.....				11/01/2011.	MBS PAYMENT.....		144,142	144,142	143,787	143,842		300		300		144,142			0	3,384	11/01/2011.
31395A XT 7	FHR 2824 EG.....				01/01/2011.	MBS PAYMENT.....		13,149	13,149	12,754	13,149				0		13,149			0	49	01/01/2011.
31395G FP 2	FHR 2856 TE.....				12/01/2011.	MBS PAYMENT.....		91,963	91,963	88,644	90,895		1,068		1,068		91,963			0	2,091	03/01/2012.
31395K BQ 5	FHR 2905 CU.....				10/01/2011.	MBS PAYMENT.....		981,795	981,795	1,000,970	981,795				0		981,795			0	24,617	10/01/2011.
31395P EM 0	FHR 2952 PA.....				12/01/2011.	MBS PAYMENT.....		250,496	250,496	244,077	249,608		888		888		250,496			0	5,910	06/01/2026.
31395R AR 9	FHRR R001 AE.....				12/01/2011.	MBS PAYMENT.....		280,543	280,543	274,373	278,465		2,078		2,078		280,543			0	6,100	01/01/2012.
31398N XW 9	FNA 2010-M5 A1.....				12/01/2011.	MBS PAYMENT.....		84,401	84,401	84,823	84,448		(46)		(46)		84,401			0	1,038	05/01/2017.
31400J GV 5	FN 688812.....				12/01/2011.	MBS PAYMENT.....		67,455	67,455	68,604	67,568		(113)		(113)		67,455			0	1,960	06/01/2017.
31400P BE 4	FN 693137.....				12/01/2011.	MBS PAYMENT.....		72,673	72,673	73,979	72,770		(97)		(97)		72,673			0	1,838	06/01/2017.
31401B P5 8	FN 703444.....				12/01/2011.	MBS PAYMENT.....		26,860	26,860	27,482	26,925		(64)		(64)		26,860			0	678	12/01/2017.
31401L E6 6	FN 711257.....				12/01/2011.	MBS PAYMENT.....		62,554	62,554	62,906	62,584		(30)		(30)		62,554			0	1,238	02/01/2018.
31401M CE 9	FN 712069.....				12/01/2011.	MBS PAYMENT.....		168,722	168,722	168,616	168,711		10		10		168,722			0	4,578	02/01/2018.
31402J 2C 0	FN 730771.....				12/01/2011.	MBS PAYMENT.....		165,435	165,435	168,020	165,690		(255)		(255)		165,435			0	4,550	01/01/2018.
31402Q 4B 4	FN 735318.....				12/01/2011.	MBS PAYMENT.....		141,455	141,455	139,952	141,264		191		191		141,455			0	3,280	10/01/2018.
31402R LY 3	FN 735743.....				12/01/2011.	MBS PAYMENT.....		302,994	302,994	299,728	302,576		418		418		302,994			0	6,960	08/01/2019.
31404D ED 6	FN 765232.....				12/01/2011.	MBS PAYMENT.....		83,909	83,909	84,539	83,975		(65)		(65)		83,909			0	1,923	06/01/2018.
31404S TP 0	FN 777358.....				12/01/2011.	MBS PAYMENT.....		78,986	78,986	78,282	78,900		85		85		78,986			0	1,933	12/01/2018.
31405S HL 1	FN 797735.....				12/01/2011.	MBS PAYMENT.....		124,453	124,453	126,432	124,631		(178)		(178)		124,453			0	4,168	07/01/2019.
31412M M8 8	FN 929283.....				12/01/2011.	MBS PAYMENT.....		1,578,490	1,578,490	1,588,109	1,579,914		(1,424)		(1,424)		1,578,490			0	37,224	10/01/2022.
31414S 3U 5	FN 975211.....				12/01/2011.	MBS PAYMENT.....		638,326	638,326	610,798	633,873		4,453		4,453		638,326			0	16,127	10/01/2037.
31417Y RW 9	FN MA0500.....				12/01/2011.	MBS PAYMENT.....		134,987	134,987	140,071			(171)		(171)		134,987			0	3,988	03/01/2040.
31418T C4 7	FN AD5490.....				12/01/2011.	MBS PAYMENT.....		158,695	158,695	167,076	159,200		(505)		(505)		158,695			0	4,310	11/01/2039.
31419A K2 2	FN AE0312.....				12/01/2011.	MBS PAYMENT.....		373,420	373,420	384,535	374,682		(1,262)		(1,262)		373,420			0	10,099	03/01/2040.
31419F FW 1	FN AE4680.....				12/01/2011.	MBS PAYMENT.....		188,044	188,044	195,007	188,584		(540)		(540)		188,044			0	5,347	06/01/2040.
31419G XX 7	FN AE6093.....				12/01/2011.	MBS PAYMENT.....		217,626	217,626	225,753	218,780		(1,154)		(1,154)		217,626			0	5,397	06/01/2025.
38373Y 6X 7	GNR 2003-16 B.....				12/01/2011.	MBS PAYMENT.....		869,696	869,696	871,871	869,762		(66)		(66)		869,696			0	29,330	05/01/2014.
38374B 5M 1	GNR 2003-79 PH.....				12/01/2011.	MBS PAYMENT.....		71,185	71,185	73,852	71,574		(388)		(388)		71,185			0	1,888	02/01/2014.
38374B LQ 4	GNR 2003-60 MA.....				12/01/2011.	MBS PAYMENT.....		28,878	28,878	27,908	28,794		84		84		28,878			0	603	11/01/2022.
38374B UM 3	GNR 2003-66 NE.....				11/01/2011.	MBS PAYMENT.....		121,402	121,402	116,128	120,379		1,022		1,022		121,402			0	2,213	11/01/2011.
38374F CX 0	GNR 2004-5 VB.....				12/01/2011.	MBS PAYMENT.....		1,001,846	1,001,846	1,035,658	1,003,696		(1,851)		(1,851)		1,001,846			0	32,936	01/01/2013.
38374K DC 4	GNR 2004-104 GA.....				12/01/2011.	MBS PAYMENT.....		196,419	196,419	190,281	195,809		610		610		196,419			0	4,695	09/01/2021.

SCHEDULE D - PART 4

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

1			2		3 F o r e i g n	4		5		6		7		8		9		10		Change in Book/Adjusted Carrying Value					16		17		18		19		20		21		
CUSIP Identification			Description			Disposal Date	Name of Purchaser		Number of Shares of Stock		Consideration		Par Value		Actual Cost		Prior Year Book/ Adjusted Carrying Value		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date								
38374K	RA	3	GNR 2005-3 AE		12/01/2011.	MBS PAYMENT				125,969		125,969		122,436		125,369			.600		.600		125,969					.0		3,132	04/01/2014.						
38374K	UT	8	GNR 2005-13 PA		12/01/2011.	MBS PAYMENT				295,567		295,567		286,054		293,990			1,578		1,578		295,567					.0		6,733	01/01/2014.						
60415N	XR	8	MINNESOTA ST HSG FIN AGY		07/01/2011.	CALLED BY ISSUER at 100.000				200,000		200,000		207,396		203,636			(3,636)		(3,636)		200,000					.0		7,125	01/01/2036.						
64468T	ZN	0	NEW HAMPSHIRE ST HSG FIN AUTH		11/30/2011.	CALLED BY ISSUER at 100.000				15,000		15,000		15,150		15,029			(29)		(29)		15,000					.0		557	07/01/2023.						
65821F	CM	6	NORTH CAROLINA ST HSG FIN AGY		12/01/2011.	CALLED BY ISSUER at 100.000				230,000		230,000		237,114		232,628			(2,628)		(2,628)		230,000					.0		8,559	07/01/2034.						
793257	BE	5	SAINT PETERSBURG FL EXCISE TAX		10/01/2011.	MATURITY				1,500,000		1,500,000		1,668,900		1,519,027			(19,027)		(19,027)		1,500,000					.0		77,250	10/01/2011.						
880459	X2	3	TENNESSEE ST HSG DEV AGY		10/03/2011.	CALLED BY ISSUER at 100.000				105,000		105,000		111,122		107,558			(2,558)		(2,558)		105,000					.0		4,107	07/01/2034.						
93978K	3L	0	WASHINGTON ST HSG FIN COMMISSI		12/01/2011.	CALLED BY ISSUER at 100.000				85,000		85,000		87,219		85,895			(895)		(895)		85,000					.0		2,396	12/01/2025.						
93978K	K2	3	WASHINGTON ST HSG FIN COMMISSI		12/01/2011.	CALLED BY ISSUER at 100.000				250,000		250,000		250,275		250,057			(57)		(57)		250,000					.0		5,058	12/01/2033.						
3199999.			Total - Bonds - U.S. Special Revenue and Special Assessments									18,934,100		18,934,100		19,121,854		18,340,188		0		(24,937)		0		(24,937)		0		18,934,100		.0		.0		568,832	...XXX...
Bonds - Industrial and Miscellaneous																																					
00253C	GM	3	AMT 2001-1 A2		12/01/2011.	MBS PAYMENT				4,181		4,181		4,301		4,240			(59)		(59)		4,181					.0		210	02/01/2012.						
00253C	HW	0	AMT 2002-2 A2		12/01/2011.	MBS PAYMENT				18,400		18,400		18,400		18,400						0	18,400					.0		355	08/01/2028.						
004421	BK	8	ACE 2002-HE3 M3		12/29/2011.	VARIOUS				37,156		37,156		19,441		29,448		7,708				7,708		37,156				.0			03/25/2011.						
00764M	AD	9	AABST 2003-1 M2		12/28/2011.	MBS PAYMENT				7,742		7,742		154							0				7,742		7,742		.0			05/25/2033.					
03072S	FA	8	AMSI 2003-1 MV3		12/29/2011.	VARIOUS				6,043		6,043		1,009		6,043					0		6,043					.0			04/25/2011.						
030981	AD	6	AMERIGAS PART/FIN CORP		01/20/2011.	TENDER OFFER				103,950		100,000		100,000		100,000					0		100,000		3,950		3,950		.0		1,208	05/20/2015.					
048312	AB	8	ACETF 2002-1 A2		04/20/2011.	MBS PAYMENT				122,192		122,192		122,120		123,204			(1,012)		(1,012)		122,192					.0		1,727	04/20/2011.						
04939M	AC	3	ATLAS PIPELINE PRTNR/FIN		04/08/2011.	CALLED BY ISSUER at 104.063				416,250		400,000		228,000		228,000					0		228,000		188,250		188,250		.0		10,201	12/15/2015.					
055482	AH	6	BJ SERVICES CO		06/01/2011.	MATURITY				2,000,000		2,000,000		2,010,480		2,002,028			(2,028)		(2,028)		2,000,000					.0		57,500	06/01/2011.						
05947U	LH	9	BACM 2003-1 A1		12/01/2011.	MBS PAYMENT				98,638		98,638		98,890		98,638					0		98,638					.0		1,627	01/01/2012.						
05948X	MU	2	BOAMS 2003-5 1A36		06/01/2011.	MBS PAYMENT				634,096		634,096		629,736		631,069		3,027			3,027		634,096					.0		7,055	06/01/2011.						
05951K	AX	1	BAFC 2006-7 T2A1		12/28/2011.	MBS PAYMENT				30,334		54,220		38,668		38,668					0		38,668		(8,334)		(8,334)		.0		1,473	10/01/2036.					
12628K	AA	0	CSAB 2006-3 A1A		12/01/2011.	MBS PAYMENT				11,702		11,702		7,669		7,669					0		7,669		4,033		4,033		.0		381	11/01/2036.					
126380	AB	0	CSMC 2006-9 2A1		12/01/2011.	MBS PAYMENT				125,040		125,040		121,836		119,912		5,192		(64)		5,128		125,040					.0		3,015	04/01/2035.					
13077Q	AE	3	CALIFORNIA STEEL INDUSTR		04/08/2011.	CALLED BY ISSUER at 101.021				65,664		65,000		59,323		61,722		3,941			3,941		65,664					.0		2,245	03/15/2014.						
191216	AH	3	COCA-COLA CO/THE		03/15/2011.	MATURITY				500,000		500,000		540,090		501,310			(1,310)		(1,310)		500,000					.0		14,375	03/15/2011.						
217203	AB	4	COPANO ENERGY LLC/FIN CO		04/05/2011.	TENDER OFFER				522,000		500,000		511,500		507,420			(309)		(309)		507,111		14,889		14,889		.0		24,149	03/01/2016.					
22540V	HG	0	CSFB 2001-HE25 B		08/26/2011.	MBS PAYMENT				235		64,555									0				235		235		.0			09/25/2011.					
22540V	UM	2	CSFB 2002-HE1 B		12/28/2011.	MBS PAYMENT				501		501		7							0				501		501		.0			07/25/2010.					
22541N	UA	5	CSFB 2002-30 DB1		11/01/2011.	MBS PAYMENT				22,292		22,292		22,710		22,300			(8)		(8)		22,292					.0		810	11/01/2032.						
22541N	UH	0	CSFB 2002-CP5 A1		12/01/2011.	MBS PAYMENT				59,702		59,702		59,702		59,702					0		59,702					.0		1,337	04/01/2012.						
22541N	ZG	7	HEAT 2003-1 B1		12/28/2011.	MBS PAYMENT				5,776		5,776									0				5,776		5,776		.0			06/25/2033.					
22541S	U3	0	CSFB 2004-8 1A2		12/01/2011.	MBS PAYMENT				266,222		266,222		267,262		266,550			(329)		(329)		266,222					.0		5,645	11/01/2012.						
225458	PD	4	CSFB 2005-AGE1 B3		12/29/2011.	VARIOUS				14,181		14,181		12,875		3,231		10,950			10,950		14,181					.0			09/25/2015.						
228800	AF	5	CRUM & FORSTER HLDG CORP		05/19/2011.	TENDER OFFER				110,520		100,000		100,300		100,184			(14)		(14)		100,170		10,350		10,350		.0		4,263	05/01/2017.					
25459H	AD	7	DIRECTV HOLDINGS/FING		06/15/2011.	CALLED BY ISSUER at 102.125				102,125		100,000		96,500		97,848		4,277			4,277		102,125					.0		3,188	06/15/2015.						
31846L	BT	2	FAMLT 1998-1F NOTE		12/01/2011.	MBS PAYMENT				3,818		3,818		3,945		3,832			(15)		(15)		3,818					.0		182	05/01/2021.						
32054Y	AC	7	FIB 2000-1 A		12/16/2011.	MBS PAYMENT				57,751		57,751		11,908							0				57,751		57,751		.0			07/15/2026.					
35671D	AR	6	FREEPORT-MCMORAN C & G		04/01/2011.	CALLED BY ISSUER at 104.125				520,625		500,000		526,250		517,223		3,402			3,402		520,625					.0		20,625	04/01/2015.						
35729P	FA	3	FHLT 2004-C M8		11/29/2011.	VARIOUS				2,420		2,420		2,273		256		2,164			2,164		2,420					.0			03/25/2013.						
36186C	BQ	5	ALLY FINANCIAL INC		09/15/2011.	MATURITY				127,000		127,000		111,458		120,081		6,919			6,919		127,000					.0		8,731	09/15/2011.						
373298	CH	9	GEORGIA-PACIFIC LLC		12/30/2011.	CALLED BY ISSUER at 103.832				51,916		50,000		50,000		50,000		1,916			1,916		51,916					.0		5,195	01/15/2017.						

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
E14.3	404119	AX 7			HCA INC.....																
	410345	AE 2		08/26/2011.	CALLED BY ISSUER at 106.513....		106,513	100,000	106,375	104,544			1,969	1,969		106,513			0	7,220	11/15/2016.
	456606	BJ 0		12/28/2011.	CALLED BY ISSUER at 100.000....		161,000	161,000	166,434	159,994	1,006			1,006		161,000			0	6,119	12/15/2014.
	456606	DD 1		11/01/2011.	MBS PAYMENT.....		6,754	21,474	4,280	4,280				0		4,280		2,474	2,474	738	09/01/2017.
	456606	DE 9		12/29/2011.	VARIOUS.....		9,398	9,398	8,423	5,445	3,952			3,952		9,398			0		12/25/2010.
	456606	DE 9		12/28/2011.	MBS PAYMENT.....		16,692	16,692	597					0				16,692	16,692		05/25/2016.
	466157	AC 8		12/15/2011.	MBS PAYMENT.....		28,635	28,635	28,781	28,635				0		28,635			0	982	01/15/2017.
	46625M	LR 8		06/01/2011.	MBS PAYMENT.....		24,223	24,223	25,138	24,223				0		24,223			0	328	06/01/2011.
	46625M	TW 9		12/01/2011.	MBS PAYMENT.....		43,113	43,113	43,328	43,113				0		43,113			0	1,007	05/01/2012.
	52108H	6T 6		09/11/2011.	MBS PAYMENT.....		1,331,346	1,331,346	1,320,113	1,329,979		1,367		1,367		1,331,346			0	23,129	09/11/2011.
	55265K	T4 1		12/01/2011.	MBS PAYMENT.....		278,226	278,226	281,226	278,657		(430)		(430)		278,226			0	7,843	11/01/2033.
	570506	AE 5		07/15/2011.	CALLED BY ISSUER at 104.250....		625,500	600,000	595,975	597,361		28,139		28,139		625,500			0	51,000	07/15/2016.
	57643L	CD 6		12/28/2011.	MBS PAYMENT.....		3,270	3,270	93					0				3,270	3,270		05/25/2011.
	589929	YA 0		12/29/2011.	VARIOUS.....		14,821	14,821	8,707	10,700	4,122			4,122		14,821			0		01/01/2016.
	61746W	MN 7		12/28/2011.	MBS PAYMENT.....		810	810	40					0				810	810		07/25/2011.
	61746W	RT 9		12/28/2011.	MBS PAYMENT.....		567	567						0				567	567		07/25/2011.
	61746W	VU 1		12/29/2011.	VARIOUS.....		3,797	3,797	1,025	3,286	511			511		3,797			0		10/25/2010.
	64352V	EB 3		12/01/2011.	MBS PAYMENT.....		62,980	62,980	62,954	62,980				0		62,980			0	1,752	09/01/2012.
	681904	AK 4		10/17/2011.	CALLED BY ISSUER at 103.438....		77,579	75,000	77,438	76,313	97	1,169		1,266		77,579			0	3,929	12/15/2015.
	68389F	EY 6		12/29/2011.	VARIOUS.....		11,150	11,150	9,838	2,392	8,758			8,758		11,150			0		01/25/2034.
	68619A	AG 2		12/29/2011.	VARIOUS.....		16,357	16,357	7,992	16,357				0		16,357			0		11/15/2017.
	69371R	J9 8		03/25/2011.	HSBC SECURITIES LIMITED.....		279,021	275,000	274,634	274,699		30		30		274,728		4,292	4,292	1,613	06/17/2013.
	726505	AC 4		12/16/2011.	TENDER OFFER.....		104,500	100,000	100,000	100,000				0		100,000		4,500	4,500	8,769	03/15/2017.
	75281A	AG 4		05/25/2011.	TENDER OFFER.....		104,000	100,000	101,750	101,238		(77)		(77)		101,162		2,838	2,838	3,958	05/15/2016.
	76110V	BM 9		05/01/2011.	MBS PAYMENT.....		8,284	8,284	8,280	8,280		3		3		8,284			0	146	05/01/2011.
	76111X	LT 8		12/01/2011.	MBS PAYMENT.....		751,060	751,060	757,162	752,329		(1,270)		(1,270)		751,060			0	22,661	03/01/2012.
	76126C	KG 6		03/23/2011.	CALLED BY ISSUER at 0.000.....			74,297	8,130					0					0		03/24/2011.
	803111	AQ 6		01/19/2011.	GOLDMAN SACHS.....		1,546,650	1,500,000	1,386,825	1,461,193		960		960		1,462,153		84,497	84,497	6,297	06/15/2013.
	857689	AV 5		09/28/2011.	MERGER.....		151	100,000	17	10	7			7		17		134	134		04/01/2012.
	858495	AC 8		05/02/2011.	CALLED BY ISSUER at 101.750....		20,350	20,000	19,550	19,773		577		577		20,350			0	838	03/01/2014.
	860370	AF 2		04/18/2011.	TENDER OFFER.....		100,250	100,000	98,500	99,514		64		64		99,578		672	672	4,219	02/15/2013.
	86358E	ES 1		12/28/2011.	MBS PAYMENT.....		1,019	1,019	117					0				1,019	1,019		10/25/2033.
	86358E	FR 2		10/26/2011.	VARIOUS.....		80,425	80,425	72,611	13,950	33,592			33,592		47,542		32,883	32,883	30,600	05/25/2009.
	86358E	FT 8		12/28/2011.	MBS PAYMENT.....		715	715						0				715	715		06/25/2009.
	86358E	GG 5		07/27/2011.	VARIOUS.....		149,005	149,005		0				0				149,005	149,005	30,136	11/25/2009.
	86358R	EA 1		12/01/2011.	MBS PAYMENT.....		21,820	21,820	17,524	14,378	7,040	402		7,442		21,820			0	372	03/01/2022.
	86358R	L7 0		12/28/2011.	VARIOUS.....		89,823	89,823	65,167	56,699	32,023			32,023		88,721		1,102	1,102		03/25/2011.
	86359A	2T 9		12/28/2011.	MBS PAYMENT.....		14,007	14,007	5					0				14,007	14,007		05/25/2013.
	86359A	CS 0		12/28/2011.	MBS PAYMENT.....		424,674	424,674	25,488					0				424,674	424,674		03/25/2010.
	86359A	CT 8		12/28/2011.	MBS PAYMENT.....		4,405	4,405	33					0				4,405	4,405		02/25/2011.
	86359A	ME 0		12/01/2011.	MBS PAYMENT.....		33,880	33,880	32,462	33,779		102		102		33,880			0	612	11/01/2025.
	86359A	TS 2		12/29/2011.	VARIOUS.....		3,180	3,180	2,107	3,180				0		3,180			0		08/25/2010.
	88576P	AB 9		12/15/2011.	MBS PAYMENT.....		65,667	65,667	65,663	65,546		121		121		65,667			0	1,575	08/15/2019.

SCHEDULE D - PART 4

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

1			2			3 F o r e i g n	4		5		6		7		8		9		10		Change in Book/Adjusted Carrying Value					16		17		18		19		20		21																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																						
CUSIP Identification			Description				Disposal Date		Name of Purchaser		Number of Shares of Stock		Consideration		Par Value		Actual Cost		Prior Year Book/ Adjusted Carrying Value		Unrealized Valuation Increase/ (Decrease)		Current Year's (Amortization)/ Accretion		Current Year's Other Than Temporary Impairment Recognized		Total Change in B./A.C.V. (11+12-13)		Total Foreign Exchange Change in B./A.C.V.		Book/ Adjusted Carrying Value at Disposal Date		Foreign Exchange Gain (Loss) on Disposal		Realized Gain (Loss) on Disposal		Total Gain (Loss) on Disposal		Bond Interest/ Stock Dividends Received During Year		Stated Contractual Maturity Date																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																	
90928A	AA	5	UAL 2007 PASS TRUST.....	...	07/02/2011.	MBS PAYMENT.....			3,151	3,151	3,143	2,998	152	2			154			3,151						101,146				104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	104,721	

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	F o r e i g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends

NONE

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1 CUSIP Identifi- cation	2 Description Name of Subsidiary, Controlled or Affiliated Company	3 Foreign	4 NAIC Company Code or Alien Insurer Identification Number	5 NAIC Valuation Method (See SVO Purposes and Procedures Manual)	6 Do Insurer's Assets Include Intangible Assets Connected with Holding of Such Company's Stock?	7 Total Amount of Such Intangible Assets	8 Book/Adjusted Carrying Value	Stock of Such Company Owned by Insurer on Statement Date	
								9	10
								Number of Shares	% of Outstanding
Common Stocks - U.S. Property and Casualty Insurer									
99C000 16 5	PROCENTURY INSURANCE COMPANY.....	.....	21903.....	2ciB1.....	..YES.....	172,906	35,685,573	138,500,000	100.0
1199999.	Total - Common Stocks - U.S. Property and Casualty Insurer.....					172,906	35,685,573	XXX.....	XXX.....
Common Stocks - Other Affiliates									
12631@ 10 0	CSC INSURANCE AGENCY.....	.....	N/A.....	2ciB1.....	..NO.....	.....	.....	.....400,000	100.0
1799999.	Total - Common Stocks - Other Affiliates.....					0	0	XXX.....	XXX.....
1899999.	Total - Common Stocks.....					172,906	35,685,573	XXX.....	XXX.....
1999999.	Total - Preferred and Common Stock.....					172,906	35,685,573	XXX.....	XXX.....

1. Amount of insurer's capital and surplus from the prior period's statutory statement reduced by any admitted EDP, goodwill and net deferred tax assets included therein: \$.....137,923,599.
2. Total amount of intangible assets nonadmitted \$.....0.

SCHEDULE D - PART 6 - SECTION 2

1	2	3	4	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
CUSIP Identification	Name of Lower-Tier Company	Name of Company Listed in Section 1 Which Controls Lower-Tier Company	Total Amount of Intangible Assets Included in Amount Shown in Column 7, Section 1	5	6
				Number of Shares	% of Outstanding

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	F o r e i g n 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 B./A.C.V.	Par Value	Actual Cost	Amount Due and Accrued December 31 of Current Year on Bond Not in Default	Non- Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
Exempt Money Market Mutual Funds																				
38142B 70 8	GOLDMAN SACH FIN SQ TR IN-SV.....		..	12/29/2011.	DIRECT.....	XXX.....	18,751	.....	.....	.....	.....	.....	.....18,751	.....	.....	.....	.....	.....	MAT...	.....
8899999. Total - Exempt Money Market Mutual Funds.....							18,751	0	0	0	0	XXX.....	18,751	0	0	...XXX.....	...XXX.....	...XXX..	0	0
Class One Money Market Mutual Funds																				
4812C2 68 4	JPMORGAN US GOVERNMENT MM-INST SHRS.....		..	12/29/2011.	DIRECT.....	XXX.....	12,365,143	.....	.....	.....	.....	.....	.....12,365,143	149	.....	.....0.010	0.010	MAT...	.....	.....
8999999. Total - Class One Money Market Mutual Funds.....							12,365,143	0	0	0	0	XXX.....	12,365,143	149	0	...XXX.....	...XXX.....	...XXX..	0	0
9199999. Total - Short-Term Investments.....							12,383,894	0	0	0	0	XXX.....	12,383,894	149	0	...XXX.....	...XXX.....	...XXX..	0	0

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

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

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

Sch. DB-Pt. B-Sn 1B-Broker List
NONE

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

Sch. DB-Pt. B-Sn 2B-Broker List
NONE

Sch. DB-Pt. D
NONE

Sch. DL-Pt. 1
NONE

Sch. DL-Pt. 2
NONE

SCHEDULE E - PART 1 - CASH

1	2	3	4	5	6	7
Depository	Code	Rate of Interest	Amount of Interest Received During Year	Amount of Interest Accrued December 31 of Current Year	Balance	*
Open Depositories						
JPMorgan Chase..... Columbus, OH.....	.....	.....	.....	.....	.....4,277,629	XXX
0199999. Total - Open Depositories.....	.XXX...	XXX.....	0	0	4,277,629	XXX..
0399999. Total Cash on Deposit.....	.XXX...	XXX.....	0	0	4,277,629	XXX..
0599999. Total Cash.....	.XXX...	XXX.....	0	0	4,277,629	XXX..

TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR							
1. January.....	8,566,833	4. April.....	3,963,941	7. July.....	1,403,778	10. October.....	4,014,336
2. February.....	10,976,653	5. May.....	2,653,006	8. August.....	3,489,710	11. November.....	5,557,395
3. March.....	4,577,894	6. June.....	4,233,369	9. September.....	7,441,362	12. December.....	4,277,629

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1	2	3	4	5	6	7	8
Description	Code	Date Acquired	Rate of Interest	Maturity	Book/Adjusted Carrying Value	Amount of Interest Due & Accrued	Amount Received During Year

NONE

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

		1	2	Deposits for the Benefit of All Policyholders		All Other Special Deposits	
		Type of Deposit	Purpose of Deposit	3 Book/Adjusted Carrying Value	4 Fair Value	5 Book/Adjusted Carrying Value	6 Fair Value
States, Etc.							
1. Alabama.....AL							
2. Alaska.....AK							
3. Arizona.....AZ							
4. Arkansas.....AR	B...	Statutory Deposit				325,000	325,000
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	B...	Statutory Deposit				799,894	933,128
23. Michigan.....MI	B...	Statutory Deposit				75,485	111,539
24. Minnesota.....MN							
25. Mississippi.....MS							
26. Missouri.....MO							
27. Montana.....MT							
28. Nebraska.....NE							
29. Nevada.....NV							
30. New Hampshire.....NH	B...	Statutory Deposit				502,784	514,260
31. New Jersey.....NJ							
32. New Mexico.....NM	B...	Statutory Deposit				230,018	236,033
33. New York.....NY	B...	Statutory Deposit				2,907,097	3,185,715
34. North Carolina.....NC							
35. North Dakota.....ND							
36. Ohio.....OH	B...	Statutory Deposit		2,875,497	3,112,159		
37. Oklahoma.....OK	B...	Statutory Deposit				101,529	104,641
38. Oregon.....OR							
39. Pennsylvania.....PA							
40. Rhode Island.....RI							
41. South Carolina.....SC	B...	Statutory Deposit				218,367	260,924
42. South Dakota.....SD							
43. Tennessee.....TN							
44. Texas.....TX							
45. Utah.....UT							
46. Vermont.....VT							
47. Virginia.....VA							
48. Washington.....WA							
49. West Virginia.....WV							
50. Wisconsin.....WI							
51. Wyoming.....WY							
52. American Samoa.....AS							
53. Guam.....GU							
54. Puerto Rico.....PR							
55. US Virgin Islands.....VI							
56. Northern Mariana Islands.....MP							
57. Canada.....CN							
58. Aggregate Alien and Other.....OT	XXX		XXX	0	0	0	0
59. Total.....	XXX		XXX	2,875,497	3,112,159	5,160,174	5,671,240
DETAILS OF WRITE-INS							
5801.							
5802.							
5803.							
5898. Summary of remaining write-ins for line 58 from overflow page.....	XXX		XXX	0	0	0	0
5899. Total (Lines 5801 thru 5803+5898) (Line 58 above).....	XXX		XXX	0	0	0	0

2011 ALPHABETICAL INDEX -- PROPERTY & CASUALTY ANNUAL STATEMENT BLANK

Assets	2	Schedule P-Part 2H-Section 1-Other Liability-Occurrence	56
Cash Flow	5	Schedule P-Part 2H-Section 2-Other Liability-Claims-Made	56
Exhibit of Capital Gains (Losses)	12	Schedule P-Part 2I-Spec. Prop. (Fire, Allied Lines, Inland Marine, Earthquake, Burglary, Theft)	57
Exhibit of Net Investment Income	12	Schedule P-Part 2J-Auto Physical Damage	57
Exhibit of Nonadmitted Assets	13	Schedule P-Part 2K-Fidelity, Surety	57
Exhibit of Premiums and Losses (State Page)	19	Schedule P-Part 2L-Other (Including Credit, Accident and Health)	57
Five-Year Historical Data	17	Schedule P-Part 2M-International	57
General Interrogatories	15	Schedule P-Part 2N-Reinsurance – Nonproportional Assumed Property	58
Jurat Page	1	Schedule P-Part 2O-Reinsurance – Nonproportional Assumed Liability	58
Liabilities, Surplus and Other Funds	3	Schedule P-Part 2P-Reinsurance – Nonproportional Assumed Financial Lines	58
Notes To Financial Statements	14	Schedule P-Part 2R-Section 1-Products Liability-Occurrence	59
Overflow Page For Write-ins	98	Schedule P-Part 2R-Section 2-Products Liability-Claims-Made	59
Schedule A-Part 1	E01	Schedule P-Part 2S-Financial Guaranty/Mortgage Guaranty	59
Schedule A-Part 2	E02	Schedule P-Part 2T-Warranty	59
Schedule A-Part 3	E03	Schedule P-Part 3A-Homeowners/Farmowners	60
Schedule A-Verification Between Years	SI02	Schedule P-Part 3B-Private Passenger Auto Liability/Medical	60
Schedule B-Part 1	E04	Schedule P-Part 3C-Commercial Auto/Truck Liability/Medical	60
Schedule B-Part 2	E05	Schedule P-Part 3D-Workers' Compensation	60
Schedule B-Part 3	E06	Schedule P-Part 3E-Commercial Multiple Peril	60
Schedule B-Verification Between Years	SI02	Schedule P-Part 3F-Section 1-Medical Professional Liability-Occurrence	61
Schedule BA-Part 1	E07	Schedule P-Part 3F-Section 2-Medical Professional Liability-Claims-Made	61
Schedule BA-Part 2	E08	Schedule P-Part 3G-Special Liability (Ocean Marine, Aircraft (All Perils), Boiler & Machinery)	61
Schedule BA-Part 3	E09	Schedule P-Part 3H-Section 1-Other Liability-Occurrence	61
Schedule BA-Verification Between Years	SI03	Schedule P-Part 3H-Section 2-Other Liability-Claims-Made	61
Schedule D-Part 1	E10	Schedule P-Part 3I-Spec. Prop. (Fire, Allied Lines, Inland Marine, Earthquake, Burglary, Theft)	62
Schedule D-Part 1A-Section 1	SI05	Schedule P-Part 3J-Auto Physical Damage	62
Schedule D-Part 1A-Section 2	SI08	Schedule P-Part 3K-Fidelity/Surety	62
Schedule D-Part 2-Section 1	E11	Schedule P-Part 3L-Other (Including Credit, Accident and Health)	62
Schedule D-Part 2-Section 2	E12	Schedule P-Part 3M-International	62
Schedule D-Part 3	E13	Schedule P-Part 3N-Reinsurance – Nonproportional Assumed Property	63
Schedule D-Part 4	E14	Schedule P-Part 3O-Reinsurance – Nonproportional Assumed Liability	63
Schedule D-Part 5	E15	Schedule P-Part 3P-Reinsurance – Nonproportional Assumed Financial Lines	63
Schedule D-Part 6-Section 1	E16	Schedule P-Part 3R-Section 1-Products Liability-Occurrence	64
Schedule D-Part 6-Section 2	E16	Schedule P-Part 3R-Section 2-Products Liability-Claims-Made	64
Schedule D-Summary By Country	SI04	Schedule P-Part 3S-Financial Guaranty/Mortgage Guaranty	64
Schedule D-Verification Between Years	SI03	Schedule P-Part 3T-Warranty	64
Schedule DA-Part 1	E17	Schedule P-Part 4A-Homeowners/Farmowners	65
Schedule DA-Verification Between Years	SI10	Schedule P-Part 4B-Private Passenger Auto Liability/Medical	65
Schedule DB-Part A-Section 1	E18	Schedule P-Part 4C-Commercial Auto/Truck Liability/Medical	65
Schedule DB-Part A-Section 2	E19	Schedule P-Part 4D-Workers' Compensation	65
Schedule DB-Part A-Verification Between Years	SI11	Schedule P-Part 4E-Commercial Multiple Peril	65
Schedule DB-Part B-Section 1	E20	Schedule P-Part 4F-Section 1-Medical Professional Liability-Occurrence	66
Schedule DB-Part B-Section 2	E21	Schedule P-Part 4F-Section 2-Medical Professional Liability-Claims-Made	66
Schedule DB-Part B-Verification Between Years	SI11	Schedule P-Part 4G-Special Liability (Ocean Marine, Aircraft (All Perils), Boiler & Machinery)	66
Schedule DB-Part C-Section 1	SI12	Schedule P-Part 4H-Section 1-Other Liability-Occurrence	66
Schedule DB-Part C-Section 2	SI13	Schedule P-Part 4H-Section 2-Other Liability-Claims-Made	66
Schedule DB-Part D	E22	Schedule P-Part 4I-Spec. Prop. (Fire, Allied Lines, Inland Marine, Earthquake, Burglary & Theft)	67
Schedule DB-Verification	SI14	Schedule P-Part 4J-Auto Physical Damage	67
Schedule DL-Part 1	E23	Schedule P-Part 4K-Fidelity/Surety	67
Schedule DL-Part 2	E24	Schedule P-Part 4L-Other (Including Credit, Accident and Health)	67
Schedule E-Part 1-Cash	E25	Schedule P-Part 4M-International	67
Schedule E-Part 2-Cash Equivalents	E26	Schedule P-Part 4N-Reinsurance – Nonproportional Assumed Property	68
Schedule E-Part 3-Special Deposits	E27	Schedule P-Part 4O-Reinsurance – Nonproportional Assumed Liability	68
Schedule E-Verification Between Years	SI15	Schedule P-Part 4P-Reinsurance – Nonproportional Assumed Financial Lines	68
Schedule F-Part 1	20	Schedule P-Part 4R-Section 1-Products Liability-Occurrence	69
Schedule F-Part 2	21	Schedule P-Part 4R-Section 2-Products Liability-Claims-Made	69
Schedule F-Part 3	22	Schedule P-Part 4S-Financial Guaranty/Mortgage Guaranty	69
Schedule F-Part 4	23	Schedule P-Part 4T-Warranty	69
Schedule F-Part 5	24	Schedule P-Part 5A-Homeowners/Farmowners	70
Schedule F-Part 6	25	Schedule P-Part 5B-Private Passenger Auto Liability/Medical	71
Schedule F-Part 7	26	Schedule P-Part 5C-Commercial Auto/Truck Liability/Medical	72
Schedule F-Part 8	27	Schedule P-Part 5D-Workers' Compensation	73
Schedule H-Accident and Health Exhibit-Part 1	28	Schedule P-Part 5E-Commercial Multiple Peril	74
Schedule H-Accident and Health Exhibit-Part 2, Part 3 and Part 4	29	Schedule P-Part 5F-Medical Professional Liability-Claims-Made	76
Schedule H-Accident and Health Exhibit-Part 5-Health Claims	30	Schedule P-Part 5F-Medical Professional Liability-Occurrence	75
Schedule P-Part 1-Summary	31	Schedule P-Part 5H-Other Liability-Claims-Made	78
Schedule P-Part 1A-Homeowners/Farmowners	33	Schedule P-Part 5H-Other Liability-Occurrence	77
Schedule P-Part 1B-Private Passenger Auto Liability/Medical	34	Schedule P-Part 5R-Products Liability-Claims-Made	80
Schedule P-Part 1C-Commercial Auto/Truck Liability/Medical	35	Schedule P-Part 5R-Products Liability-Occurrence	79
Schedule P-Part 1D-Workers' Compensation	36	Schedule P-Part 5T-Warranty	81
Schedule P-Part 1E-Commercial Multiple Peril	37	Schedule P-Part 6C-Commercial Auto/Truck Liability/Medical	82
Schedule P-Part 1F-Section 1-Medical Professional Liability-Occurrence	38	Schedule P-Part 6D-Workers' Compensation	82
Schedule P-Part 1F-Section 2-Medical Professional Liability-Claims-Made	39	Schedule P-Part 6E-Commercial Multiple Peril	83
Schedule P-Part 1G-Special Liability (Ocean, Marine, Aircraft (All Perils), Boiler & Machinery)	40	Schedule P-Part 6H-Other Liability-Claims-Made	84
Schedule P-Part 1H-Section 1-Other Liability-Occurrence	41	Schedule P-Part 6H-Other Liability-Occurrence	83
Schedule P-Part 1H-Section 2-Other Liability-Claims-Made	42	Schedule P-Part 6M-International	84
Schedule P-Part 1I-Spec. Prop. (Fire, Allied Lines, Inland Marine, Earthquake, Burglary & Theft)	43	Schedule P-Part 6N-Reinsurance – Nonproportional Assumed Property	85
Schedule P-Part 1J-Auto Physical Damage	44	Schedule P-Part 6O-Reinsurance – Nonproportional Assumed Liability	85
Schedule P-Part 1K-Fidelity/Surety	45	Schedule P-Part 6R-Products Liability-Claims-Made	86
Schedule P-Part 1L-Other (Including Credit, Accident and Health)	46	Schedule P-Part 6R-Products Liability-Occurrence	86
Schedule P-Part 1M-International	47	Schedule P-Part 7A-Primary Loss Sensitive Contracts	87
Schedule P-Part 1N-Reinsurance – Nonproportional Assumed Property	48	Schedule P-Part 7B-Reinsurance Loss Sensitive Contracts	89
Schedule P-Part 1O-Reinsurance – Nonproportional Assumed Liability	49	Schedule P Interrogatories	91
Schedule P-Part 1P-Reinsurance – Nonproportional Assumed Financial Lines	50	Schedule T-Exhibit of Premiums Written	92
Schedule P-Part 1R-Section 1-Products Liability-Occurrence	51	Schedule T-Part 2-Interstate Compact	93
Schedule P-Part 1R-Section 2-Products Liability-Claims-Made	52	Schedule Y-Information Concerning Activities of Insurer Members of a Holding Company Group	94
Schedule P-Part 1S-Financial Guaranty/Mortgage Guaranty	53	Schedule Y-Detail of Insurance Holding Company System	95
Schedule P-Part 1T-Warranty	54	Schedule Y-Part 2-Summary of Insurer's Transactions With Any Affiliates	96
Schedule P-Part 2, Part 3 and Part 4 - Summary	32	Statement of Income	4
Schedule P-Part 2A-Homeowners/Farmowners	55	Summary Investment Schedule	SI01
Schedule P-Part 2B-Private Passenger Auto Liability/Medical	55	Supplemental Exhibits and Schedules Interrogatories	97
Schedule P-Part 2C-Commercial Auto/Truck Liability/Medical	55	Underwriting and Investment Exhibit Part 1	6
Schedule P-Part 2D-Workers' Compensation	55	Underwriting and Investment Exhibit Part 1A	7
Schedule P-Part 2E-Commercial Multiple Peril	55	Underwriting and Investment Exhibit Part 1B	8
Schedule P-Part 2F-Section 1-Medical Professional Liability-Occurrence	56	Underwriting and Investment Exhibit Part 2	9
Schedule P-Part 2F-Section 2-Medical Professional Liability-Claims-Made	56	Underwriting and Investment Exhibit Part 2A	10
Schedule P-Part 2G-Special Liability (Ocean Marine, Aircraft (All Perils), Boiler & Machinery)	56	Underwriting and Investment Exhibit Part 3	11