PROPERTY AND CASUALTY COMPANIES—ASSOCIATION EDITION

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ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2011

OF THE CONDITION AND AFFAIRS OF THE

Permanent General Assurance Corporation

NAIC Group Code 3638 (Current Period), 3638 (Prior Period) NAIC Company Code 37648 Employer's ID Number 13-2960609

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

Country of Domicile United States

Incorporated/Organized 09/28/1994 Commenced Business 09/28/1994

Statutory Home Office 9700 Rockside Road, Suite 250 (Street and Number), Valley View, OH 44125 (City or Town, State and Zip Code)

Main Administrative Office 2636 Elm Hill Pike, Suite 510 (Street and Number) Nashville, TN 37214 (City or Town, State and Zip Code) 615-242-1961 (Area Code) (Telephone Number)

Mail Address P.O. Box 305054 (Street and Number or P.O. Box), Nashville, TN 37230-5054 (City or Town, State and Zip Code)

Primary Location of Books and Records 2636 Elm Hill Pike, Suite 510 (Street and Number) Nashville, TN 37214 (City or Town, State and Zip Code) 615-744-1221 (Area Code) (Telephone Number)

Internet Website Address www.pgac.com

Statutory Statement Contact R Burton Barnes Jr (Name) 615-744-1221 (Area Code) (Telephone Number) (Extension)

bbarnes@pgac.com (E-mail Address) 615-744-1608 (Fax Number)

OFFICERS

Name	Title	Name	Title
RANDY PHILIP PARKER	Chairman, President & CEO	BRIAN MICHAEL DONOVAN	CFO, Treasurer & Assistant Secretary
DAVID LEE HETTINGER	Sr. V.P., Chief Administrative Officer		

OTHER OFFICERS

SHERRILL CLEEK KAISER	Secretary	EILEEN MARY MANNERS	Assistant V.P., Claims
ALLISON WALKER GARRETSON	V.P., Underwriting & Premium Finance	BARRY SCOT DICE	V.P., Direct Sales & Marketing
KENTON LEE FOURMAN	V.P., Chief Information Officer	CHARLES WESLEY KIRKLAND, JR.	V.P., Claims
ERIC WILLIAM BUR	V.P., IA Sales & Distribution	JOHN ALLEN HOLLAR	V.P., Product Management
ANDREW PETER MARTIN	Sr. V.P. Company-wide Sales&Distribution	ROBERT EUGENE NELSON	Assistant Secretary
ELIZABETH ANN ROBERTS	V.P., Human Resources	TODD RAYMOND HAKALA	V.P., Actuary Services

DIRECTORS OR TRUSTEES

BRIAN MICHAEL DONOVAN	DAVID LEE HETTINGER	ANDREW PETER MARTIN	ELIZABETH ANN ROBERTS
RANDY PHILIP PARKER			

State of Tennessee

County of Davidson ss

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

RANDY PHILIP PARKER	BRIAN MICHAEL DONOVAN	ROBERT EUGENE NELSON
Chairman, President & CEO	CFO, Treasurer & Assistant Secretary	Assistant Secretary

Subscribed and sworn to before me this 24th day of February, 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

Susan Hawk Notary Public
May 5, 2015

SUMMARY INVESTMENT SCHEDULE

	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1	2	3	4 Securities Lending Reinvested Collateral	5 Total (Col. 3+4)	6
Investment Categories	Amount	Percentage	Amount	Amount	Amount	Percentage
1. Bonds:						
1.1 U.S. treasury securities	1,045,482	0.780	1,045,482		1,045,482	0.789
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies	103,609	0.077	103,609		103,609	0.078
1.22 Issued by U.S. government sponsored agencies	1,434,125	1.070	1,434,125		1,434,125	1.082
1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities)		0.000			0	0.000
1.4 Securities issued by states, territories, and possessions and political subdivisions in the U.S.:						
1.41 States, territories and possessions general obligations	7,970,130	5.944	7,970,130		7,970,130	6.012
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations	3,986,008	2.973	3,986,008		3,986,008	3.007
1.43 Revenue and assessment obligations	11,610,181	8.659	11,610,181		11,610,181	8.758
1.44 Industrial development and similar obligations		0.000			0	0.000
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA	1,125,615	0.839	1,125,615		1,125,615	0.849
1.512 Issued or guaranteed by FNMA and FHLMC	13,350,214	9.957	13,350,214		13,350,214	10.071
1.513 All other		0.000			0	0.000
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA	2,829,136	2.110	2,829,136		2,829,136	2.134
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	3,433,159	2.560	3,433,159		3,433,159	2.590
1.523 All other		0.000			0	0.000
2. Other debt and other fixed income securities (excluding short term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	69,260,474	51.655	67,755,241		67,755,241	51.113
2.2 Unaffiliated non-U.S. securities (including Canada)	6,176,659	4.607	6,176,659		6,176,659	4.660
2.3 Affiliated securities		0.000			0	0.000
3. Equity interests:						
3.1 Investments in mutual funds		0.000			0	0.000
3.2 Preferred stocks:						
3.21 Affiliated		0.000			0	0.000
3.22 Unaffiliated		0.000			0	0.000
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated		0.000			0	0.000
3.32 Unaffiliated		0.000			0	0.000
3.4 Other equity securities:						
3.41 Affiliated	17,034	0.013			0	0.000
3.42 Unaffiliated		0.000			0	0.000
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated		0.000			0	0.000
3.52 Unaffiliated		0.000			0	0.000
4. Mortgage loans:						
4.1 Construction and land development		0.000			0	0.000
4.2 Agricultural		0.000			0	0.000
4.3 Single family residential properties		0.000			0	0.000
4.4 Multifamily residential properties		0.000			0	0.000
4.5 Commercial loans		0.000			0	0.000
4.6 Mezzanine real estate loans		0.000			0	0.000
5. Real estate investments:						
5.1 Property occupied by company		0.000	0		0	0.000
5.2 Property held for the production of income (including $ .... of property acquired in satisfaction of debt)		0.000	0		0	0.000
5.3 Property held for sale (including $ .... property acquired in satisfaction of debt)		0.000	0		0	0.000
6. Contract loans		0.000	0		0	0.000
7. Derivatives		0.000	0		0	0.000
8. Receivables for securities		0.000	0		0	0.000
9. Securities Lending (Line 10, Asset Page reinvested collateral)	0	0.000	0	XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments	11,740,367	8.756	11,740,367		11,740,367	8.857
11. Other invested assets		0.000			0	0.000
12. Total invested assets	134,082,192	100.000	132,559,926	0	132,559,926	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

NONE

1.	Book/adjusted carrying value, December 31 of prior year		0
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 6)	0	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	0	0
3.	Current year change in encumbrances:		
	3.1 Totals, Part 1, Column 13	0	
	3.2 Totals, Part 3, Column 11	0	0
4.	Total gain (loss) on disposals, Part 3, Column 18		0
5.	Deduct amounts received on disposals, Part 3, Column 15		0
6.	Total foreign exchange change in book/adjusted carrying value:		
	6.1 Totals, Part 1, Column 15	0	
	6.2 Totals, Part 3, Column 13	0	0
7.	Deduct current year's other than temporary impairment recognized:		
	7.1 Totals, Part 1, Column 12	0	
	7.2 Totals, Part 3, Column 10	0	0
8.	Deduct current year's depreciation:		
	8.1 Totals, Part 1, Column 11	0	
	8.2 Totals, Part 3, Column 9	0	0
9.	Book/adjusted carrying value at the 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

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

NONE

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		0
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	0	
	2.2 Additional investment made after acquisition (Part 2, Column 8)	0	0
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 12	0	
	3.2 Totals, Part 3, Column 11	0	0
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 9	0	
	5.2 Totals, Part 3, Column 8	0	0
6.	Total gain (loss) on disposals, Part 3, Column 18		0
7.	Deduct amounts received on disposals, Part 3, Column 15		0
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	0	
	9.2 Totals, Part 3, Column 13	0	0
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 11	0	
	10.2 Totals, Part 3, Column 10	0	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 of mortgages owned at end of current period (Line 13 minus Line 14)		0

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

NONE

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

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book /adjusted carrying value, December 31 of prior year		112,216,570
2.	Cost of bonds and stocks acquired, Part 3, Column 7		71,506,130
3.	Accrual of discount		193,687
4.	Unrealized valuation increase (decrease):		
	4.1 Part 1, Column 12	(1,505,232)	
	4.2 Part 2, Section 1, Column 15	0	
	4.3 Part 2, Section 2, Column 13	(21,391)	
	4.4 Part 4, Column 11	567,928	(958,695)
5.	Total gain (loss) on disposals, Part 4, Column 19		4,182,682
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		64,661,879
7.	Deduct amortization of premium		790,410
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1 Part 1, Column 15	0	
	8.2 Part 2, Section 1, Column 19	0	
	8.3 Part 2, Section 2, Column 16	0	
	8.4 Part 4, Column 15	0	0
9.	Deduct current year's other than temporary impairment recognized:		
	9.1 Part 1, Column 14	851,493	
	9.2 Part 2, Section 1, Column 17	0	
	9.3 Part 2, Section 2, Column 14	0	
	9.4 Part 4, Column 13	0	851,493
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)		120,836,592
11.	Deduct total nonadmitted amounts		17,035
12.	Statement value at end of current period (Line 10 minus Line 11)		120,819,556

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	1. United States	2,171,097	2,454,209	2,176,253	2,150,128
Governments	2. Canada	0	0	0	0
(Including all obligations guaranteed	3. Other Countries	0	0	0	0
by governments)	4. Totals	2,171,097	2,454,209	2,176,253	2,150,128
U. S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	5,970,130	6,555,604	5,984,941	5,805,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	2,231,618	2,300,132	2,389,063	2,160,000
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	33,081,655	35,433,801	33,409,855	32,950,183
Industrial and Miscellaneous and Hybrid	8. United States	71,188,401	73,137,515	73,009,331	73,662,134
Securities (unaffiliated)	9. Canada	0	0	0	0
	10. Other Countries	6,176,659	6,101,582	6,146,900	6,500,000
	11. Totals	77,365,060	79,239,097	79,156,231	80,162,134
Parent, Subsidiaries and Affiliates	12. Totals	0	0	0	0
	13. **Total Bonds**	120,819,560	125,982,843	123,116,343	123,227,445
PREFERRED STOCKS	14. United States	0	0	0	
Industrial and Miscellaneous (unaffiliated)	15. Canada	0	0	0	
	16. Other Countries	0	0	0	
	17. Totals	0	0	0	
Parent, Subsidiaries and Affiliates	18. Totals	0	0	0	
	19. **Total Preferred Stocks**	0	0	0	
COMMON STOCKS	20. United States	0	0	0	
Industrial and Miscellaneous (unaffiliated)	21. Canada	0	0	0	
	22. Other Countries	0	0	0	
	23. Totals	0	0	0	
Parent, Subsidiaries and Affiliates	24. Totals	17,034	17,034	6,815,234	
	25. **Total Common Stocks**	17,034	17,034	6,815,234	
	26. **Total Stocks**	17,034	17,034	6,815,234	
	27. **Total Bonds and Stocks**	120,836,594	125,999,877	129,931,577	

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

	1	2	3	4	5	6	7	8	9	10	11
Quality Rating per the NAIC Designation	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	Total Current Year	Col. 6 as a % of Line 9.7	Total from Col. 6 Prior Year	% From Col. 7 Prior Year	Total Publicly Traded	Total Privately Placed (a)
1. U.S. Governments											
1.1 Class 1	194,505	814,454	1,005,921	142,116	14,101	2,171,097	1.6	2,885,715	2.3	2,171,097	0
1.2 Class 2	0	0	0	0	0	0	0.0	0	0.0	0	0
1.3 Class 3	0	0	0	0	0	0	0.0	0	0.0	0	0
1.4 Class 4	0	0	0	0	0	0	0.0	0	0.0	0	0
1.5 Class 5	0	0	0	0	0	0	0.0	0	0.0	0	0
1.6 Class 6	0	0	0	0	0	0	0.0	0	0.0	0	0
1.7 Totals	194,505	814,454	1,005,921	142,116	14,101	2,171,097	1.6	2,885,715	2.3	2,171,097	0
2. All Other Governments											
2.1 Class 1	0	0	0	0	0	0	0.0	0	0.0	0	0
2.2 Class 2	0	0	0	0	0	0	0.0	0	0.0	0	0
2.3 Class 3	0	0	0	0	0	0	0.0	0	0.0	0	0
2.4 Class 4	0	0	0	0	0	0	0.0	0	0.0	0	0
2.5 Class 5	0	0	0	0	0	0	0.0	0	0.0	0	0
2.6 Class 6	0	0	0	0	0	0	0.0	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	0	51,172	4,443,958	1,475,000	0	5,970,130	4.5	3,306,641	2.6	5,970,130	0
3.2 Class 2	0	0	0	0	0	0	0.0	0	0.0	0	0
3.3 Class 3	0	0	0	0	0	0	0.0	0	0.0	0	0
3.4 Class 4	0	0	0	0	0	0	0.0	0	0.0	0	0
3.5 Class 5	0	0	0	0	0	0	0.0	0	0.0	0	0
3.6 Class 6	0	0	0	0	0	0	0.0	0	0.0	0	0
3.7 Totals	0	51,172	4,443,958	1,475,000	0	5,970,130	4.5	3,306,641	2.6	5,970,130	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed											
4.1 Class 1	185,245	2,046,373	0	0	0	2,231,618	1.7	3,594,221	2.9	2,231,618	0
4.2 Class 2	0	0	0	0	0	0	0.0	0	0.0	0	0
4.3 Class 3	0	0	0	0	0	0	0.0	0	0.0	0	0
4.4 Class 4	0	0	0	0	0	0	0.0	0	0.0	0	0
4.5 Class 5	0	0	0	0	0	0	0.0	0	0.0	0	0
4.6 Class 6	0	0	0	0	0	0	0.0	0	0.0	0	0
4.7 Totals	185,245	2,046,373	0	0	0	2,231,618	1.7	3,594,221	2.9	2,231,618	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed											
5.1 Class 1	5,621,486	14,022,578	7,600,494	4,867,095	970,001	33,081,655	25.0	38,471,104	30.6	33,081,655	0
5.2 Class 2	0	0	0	0	0	0	0.0	0	0.0	0	0
5.3 Class 3	0	0	0	0	0	0	0.0	0	0.0	0	0
5.4 Class 4	0	0	0	0	0	0	0.0	0	0.0	0	0
5.5 Class 5	0	0	0	0	0	0	0.0	0	0.0	0	0
5.6 Class 6	0	0	0	0	0	0	0.0	0	0.0	0	0
5.7 Totals	5,621,486	14,022,578	7,600,494	4,867,095	970,001	33,081,655	25.0	38,471,104	30.6	33,081,655	0

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

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

Quality Rating per the NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.7	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
6. Industrial and Miscellaneous (unaffiliated)											
6.1 Class 1	13,003,277	26,240,129	17,035,910	1,525,901	992,338	58,797,555	44.4	62,015,272	49.4	49,772,237	9,025,318
6.2 Class 2	39,452	13,407,566	13,400,860	1,192,668	276	28,040,822	21.2	15,266,012	12.2	28,040,822	0
6.3 Class 3	900,000	0	1,095,236	0	0	1,995,236	1.5	0	0.0	1,095,236	900,000
6.4 Class 4	0	0	0	0	0	0	0.0	0	0.0	0	0
6.5 Class 5	0	79,264	33,697	80,379	21,068	214,408	0.2	0	0.0	214,408	0
6.6 Class 6	13,295	44,109	0	0	0	57,404	0.0	0	0.0	57,404	0
6.7 Totals	13,956,024	39,771,067	31,565,704	2,798,948	1,013,682	89,105,425	67.2	77,281,284	61.6	79,180,107	9,925,318
7. Hybrid Securities											
7.1 Class 1	0	0	0	0	0	0	0.0	0	0.0	0	0
7.2 Class 2	0	0	0	0	0	0	0.0	0	0.0	0	0
7.3 Class 3	0	0	0	0	0	0	0.0	0	0.0	0	0
7.4 Class 4	0	0	0	0	0	0	0.0	0	0.0	0	0
7.5 Class 5	0	0	0	0	0	0	0.0	0	0.0	0	0
7.6 Class 6	0	0	0	0	0	0	0.0	0	0.0	0	0
7.7 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates											
8.1 Class 1	0	0	0	0	0	0	0.0	0	0.0	0	0
8.2 Class 2	0	0	0	0	0	0	0.0	0	0.0	0	0
8.3 Class 3	0	0	0	0	0	0	0.0	0	0.0	0	0
8.4 Class 4	0	0	0	0	0	0	0.0	0	0.0	0	0
8.5 Class 5	0	0	0	0	0	0	0.0	0	0.0	0	0
8.6 Class 6	0	0	0	0	0	0	0.0	0	0.0	0	0
8.7 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0

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

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

Quality Rating per the NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.7	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
9. Total Bonds Current Year											
9.1 Class 1	(d) 19,004,513	43,174,706	30,086,284	8,010,113	1,976,440	102,252,056	77.1	XXX	XXX	93,226,737	9,025,318
9.2 Class 2	(d) 39,452	13,407,566	13,400,860	1,192,668	276	28,040,822	21.2	XXX	XXX	28,040,822	0
9.3 Class 3	(d) 900,000	0	1,095,236	0	0	1,995,236	1.5	XXX	XXX	1,095,236	900,000
9.4 Class 4	(d) 0	0	0	0	0	0	0.0	XXX	XXX	0	0
9.5 Class 5	(d) 0	79,264	33,697	80,379	21,068	(c) 214,408	0.2	XXX	XXX	214,408	0
9.6 Class 6	(d) 13,295	44,109	0	0	0	(c) 57,404	0.0	XXX	XXX	57,404	0
9.7 Totals	19,957,260	56,705,645	44,616,077	9,283,160	1,997,784	(b) 132,559,926	100.0	XXX	XXX	122,634,607	9,925,318
9.8 Line 9.7 as a % of Col. 6	15.1	42.8	33.7	7.0	1.5	100.0	XXX	XXX	XXX	92.5	7.5
10. Total Bonds Prior Year											
10.1 Class 1	28,774,110	46,412,345	25,823,413	7,032,920	2,230,166	XXX	XXX	110,272,954	87.8	103,696,771	6,576,182
10.2 Class 2	3,024,099	7,357,749	4,884,164	0	0	XXX	XXX	15,266,012	12.2	11,205,614	4,060,399
10.3 Class 3	0	0	0	0	0	XXX	XXX	0	0.0	0	0
10.4 Class 4	0	0	0	0	0	XXX	XXX	0	0.0	0	0
10.5 Class 5	0	0	0	0	0	XXX	XXX	(c) 0	0.0	0	0
10.6 Class 6	0	0	0	0	0	XXX	XXX	(c) 0	0.0	0	0
10.7 Totals	31,798,209	53,770,094	30,707,577	7,032,920	2,230,166	XXX	XXX	(b) 125,538,966	100.0	114,902,385	10,636,581
10.8 Line 10.7 as a % of Col. 8	25.3	42.8	24.5	5.6	1.8	XXX	XXX	100.0	XXX	91.5	8.5
11. Total Publicly Traded Bonds											
11.1 Class 1	18,258,824	37,414,118	27,945,473	7,631,883	1,976,440	93,226,738	70.3	103,696,771	82.6	93,226,738	XXX
11.2 Class 2	39,452	13,407,566	13,400,860	1,192,668	276	28,040,822	21.2	11,205,614	8.9	28,040,822	XXX
11.3 Class 3	0	0	1,095,236	0	0	1,095,236	0.8	0	0.0	1,095,236	XXX
11.4 Class 4	0	0	0	0	0	0	0.0	0	0.0	0	XXX
11.5 Class 5	0	79,264	33,697	80,379	21,068	214,408	0.2	0	0.0	214,408	XXX
11.6 Class 6	13,295	44,109	0	0	0	57,404	0.0	0	0.0	57,404	XXX
11.7 Totals	18,311,571	50,945,056	42,475,267	8,904,930	1,997,784	122,634,608	92.5	114,902,385	91.5	122,634,608	XXX
11.8 Line 11.7 as a % of Col. 6	14.9	41.5	34.6	7.3	1.6	100.0	XXX	XXX	XXX	100.0	XXX
11.9 Line 11.7 as a % of Line 9.7, Col. 6, Section 9	13.8	38.4	32.0	6.7	1.5	92.5	XXX	XXX	XXX	92.5	XXX
12. Total Privately Placed Bonds											
12.1 Class 1	745,689	5,760,588	2,140,810	378,230	0	9,025,318	6.8	6,576,182	5.2	XXX	9,025,318
12.2 Class 2	0	0	0	0	0	0	0.0	4,060,399	3.2	XXX	0
12.3 Class 3	900,000	0	0	0	0	900,000	0.7	0	0.0	XXX	900,000
12.4 Class 4	0	0	0	0	0	0	0.0	0	0.0	XXX	0
12.5 Class 5	0	0	0	0	0	0	0.0	0	0.0	XXX	0
12.6 Class 6	0	0	0	0	0	0	0.0	0	0.0	XXX	0
12.7 Totals	1,645,689	5,760,588	2,140,810	378,230	0	9,925,318	7.5	10,636,581	8.5	XXX	9,925,318
12.8 Line 12.7 as a % of Col. 6	16.6	58.0	21.6	3.8	0.0	100.0	XXX	XXX	XXX	XXX	100.0
12.9 Line 12.7 as a % of Line 9.7, Col. 6, Section 9	1.2	4.3	1.6	0.3	0.0	7.5	XXX	XXX	XXX	XXX	7.5

(a) Includes $ 9,925,318 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ 0 current year, $ 0 prior year of bonds with Z designations and $ 0 , current year, $ 0 prior year of bonds with Z* designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement. "Z*" means the SVO could not evaluate the obligation because valuation procedures for the security class is under regulatory review.

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

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

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.5	8 Total from Col 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
1. U.S. Governments											
1.1 Issuer Obligations	0	313,123	732,360	0	0	1,045,482	0.8	1,476,677	1.2	1,045,482	0
1.2 Residential Mortgage-Backed Securities	194,505	501,331	273,562	142,116	14,101	1,125,615	0.8	1,409,037	1.1	1,125,615	0
1.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
1.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
1.5 Totals	194,505	814,454	1,005,921	142,116	14,101	2,171,097	1.6	2,885,715	2.3	2,171,097	0
2. All Other Governments											
2.1 Issuer Obligations	0	0	0	0	0	0	0.0	0	0.0	0	0
2.2 Residential Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
2.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
2.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	0	0.0	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, etc., Guaranteed											
3.1 Issuer Obligations	0	51,172	4,443,958	1,475,000	0	5,970,130	4.5	3,306,641	2.6	5,970,130	0
3.2 Residential Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
3.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
3.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
3.5 Totals	0	51,172	4,443,958	1,475,000	0	5,970,130	4.5	3,306,641	2.6	5,970,130	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed											
4.1 Issuer Obligations	185,245	2,046,373	0	0	0	2,231,618	1.7	3,594,221	2.9	2,231,618	0
4.2 Residential Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
4.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
4.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
4.5 Totals	185,245	2,046,373	0	0	0	2,231,618	1.7	3,594,221	2.9	2,231,618	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed											
5.1 Issuer Obligations	2,096,216	8,050,022	5,121,087	3,635,690	828,427	19,731,441	14.9	17,001,047	13.5	19,731,441	0
5.2 Residential Mortgage-Backed Securities	1,871,133	4,797,791	2,479,407	1,231,406	141,575	10,521,311	7.9	17,017,006	13.6	10,521,311	0
5.3 Commercial Mortgage-Backed Securities	1,654,137	1,174,766	0	0	0	2,828,903	2.1	4,453,051	3.5	2,828,903	0
5.4 Other Loan-Backed Structured Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
5.5 Totals	5,621,486	14,022,578	7,600,494	4,867,095	970,001	33,081,655	25.0	38,471,104	30.6	33,081,655	0
6. Industrial and Miscellaneous											
6.1 Issuer Obligations	13,694,601	32,119,436	19,755,784	2,798,948	1,013,682	69,382,451	52.3	71,206,238	56.7	65,107,309	4,275,142
6.2 Residential Mortgage-Backed Securities	13,295	44,109	0	0	0	57,404	0.0	790,762	0.6	57,404	0
6.3 Commercial Mortgage-Backed Securities	2,369	2,062,902	3,549,725	0	0	5,614,996	4.2	4,891,178	3.9	5,145,945	469,050
6.4 Other Loan-Backed Structured Securities	245,760	5,544,621	8,260,195	0	0	14,050,576	10.6	393,107	0.3	8,869,451	5,181,125
6.5 Totals	13,956,025	39,771,067	31,565,704	2,798,948	1,013,682	89,105,427	67.2	77,281,285	61.5	79,180,109	9,925,318
7. Hybrid Securities											
7.1 Issuer Obligations	0	0	0	0	0	0	0.0	0	0.0	0	0
7.2 Residential Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
7.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
7.4 Other Loan-Backed Structured Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
7.5 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates											
8.1 Issuer Obligations	0	0	0	0	0	0	0.0	0	0.0	0	0
8.2 Residential Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
8.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
8.4 Other Loan-Backed Structured Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
8.5 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.5	8 Total From Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
9. Total Bonds Current Year											
9.1 Issuer Obligations	15,976,062	42,580,125	30,053,189	7,909,638	1,842,109	98,361,123	74.2	XXX	XXX	94,085,980	4,275,142
9.2 Residential Mortgage-Backed Securities	2,078,933	5,343,231	2,752,969	1,373,522	155,675	11,704,330	8.8	XXX	XXX	11,704,330	0
9.3 Commercial Mortgage-Backed Securities	1,656,506	3,237,667	3,549,725	0	0	8,443,898	6.4	XXX	XXX	7,974,848	469,050
9.4 Other Loan-Backed and Structured Securities	245,760	5,544,621	8,260,195	0	0	14,050,576	10.6	XXX	XXX	8,869,451	5,181,125
9.5 Totals	19,957,261	56,705,645	44,616,077	9,283,160	1,997,784	132,559,927	100.0	XXX	XXX	122,634,609	9,925,318
9.6 Lines 9.5 as a % of Col. 6	15.1	42.8	33.7	7.0	1.5	100.0		XXX	XXX	92.5	7.5
10. Total Bonds Prior Year											
10.1 Issuer Obligations	25,961,098	42,327,659	22,081,940	4,354,684	1,859,443	XXX	XXX	96,584,824	76.9	86,918,183	9,666,641
10.2 Residential Mortgage-Backed Securities	4,687,026	7,132,646	5,053,175	1,973,235	370,724	XXX	XXX	19,216,806	15.3	19,216,806	0
10.3 Commercial Mortgage-Backed Securities	1,150,082	4,309,789	3,179,356	705,002	0	XXX	XXX	9,344,229	7.4	8,767,396	576,833
10.4 Other Loan-Backed and Structured Securities	0	0	393,107	0	0	XXX	XXX	393,107	0.4	0	393,107
10.5 Totals	31,798,206	53,770,094	30,707,578	7,032,921	2,230,167	XXX	XXX	125,538,966	100.0	114,902,385	10,636,581
10.6 Line 10.5 as a % of Col. 8	25.3	42.8	24.5	5.6	1.8	XXX	XXX	100.0		91.5	8.5
11. Total Publicly Traded Bonds											
11.1 Issuer Obligations	14,576,132	40,083,142	30,053,189	7,531,408	1,842,109	94,085,980	71.0	86,918,183	69.2	94,085,980	XXX
11.2 Residential Mortgage-Backed Securities	2,078,933	5,343,231	2,752,969	1,373,522	155,675	11,704,330	8.8	19,216,806	15.3	11,704,330	XXX
11.3 Commercial Mortgage-Backed Securities	1,656,506	3,237,667	3,080,675	0	0	7,974,848	6.0	8,767,396	7.0	7,974,848	XXX
11.4 Other Loan-Backed and Structured Securities	0	2,281,016	6,588,435	0	0	8,869,451	6.7	0	0.0	8,869,451	XXX
11.5 Totals	18,311,571	50,945,056	42,475,268	8,904,930	1,997,784	122,634,609	92.5	114,902,385	91.5	122,634,609	XXX
11.6 Line 11.5 as a % of Col. 6	14.9	41.5	34.6	7.3	1.6	100.0				100.0	XXX
11.7 Line 11.5 as a % of Line 9.5, Col. 6, Section 9	13.8	38.4	32.0	6.7	1.5	92.5				92.5	XXX
12. Total Privately Placed Bonds											
12.1 Issuer Obligations	1,399,929	2,496,983	0	378,230	0	4,275,142	3.2	9,666,641	7.7	XXX	4,275,142
12.2 Residential Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	XXX	0
12.3 Commercial Mortgage-Backed Securities	0	0	469,050	0	0	469,050	0.4	576,833	0.5	XXX	469,050
12.4 Other Loan-Backed and Structured Securities	245,760	3,263,605	1,671,760	0	0	5,181,125	3.9	393,107	0.3	XXX	5,181,125
12.5 Totals	1,645,689	5,760,588	2,140,810	378,230	0	9,925,317	7.5	10,636,581	8.5	XXX	9,925,318
12.6 Line 12.5 as a % of Col. 6	16.6	58.0	21.6	3.8	0.0	100.0				XXX	100.0
12.7 Line 12.5 as a % of Line 9.5, Col. 6, Section 9	1.2	4.3	1.6	0.3	0.0	7.5				XXX	7.5

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets(a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	14,860,820	14,860,820	0	0	0
2. Cost of short-term investments acquired	43,755,852	43,755,852	0	0	0
3. Accrual of discount	0	0	0	0	0
4. Unrealized valuation increase (decrease)	0	0	0	0	0
5. Total gain (loss) on disposals	0	0	0	0	0
6. Deduct consideration received on disposals	46,876,306	46,876,306	0	0	0
7. Deduct amortization of premium	0	0	0	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0	0	0	0
9. Deduct current year's other than temporary impairment recognized	0	0	0	0	0
10. Book adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	11,740,367	11,740,367	0	0	0
11. Deduct total nonadmitted amounts	0	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	11,740,367	11,740,367	0	0	0

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

Schedule DB - Part A - Verification

NONE

Schedule DB - Part B - Verification

NONE

Schedule DB - Part C - Section 1

NONE

Schedule DB - Part C - Section 2

NONE

Schedule DB - Verification

NONE

Schedule E - Verification

NONE

Schedule A - Part 1

NONE

Schedule A - Part 2

NONE

Schedule A - Part 3

NONE

Schedule B - Part 1

NONE

Schedule B - Part 2

NONE

Schedule B - Part 3

NONE

Schedule BA - Part 1

NONE

Schedule BA - Part 2

NONE

Schedule BA - Part 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	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Maturity
912828-FQ-8	US TREASURY NOTE 4.875 08/15/2016	SD			1	205,188	118.6020	237,203	200,000	202,742	0	(522)	0	0	4.875	4.543	FA	3,683	9,750	11/01/2006	08/15/2016
912828-GH-7	US TREASURY NOTE	SD			1	226,688	118.6640	266,994	225,000	225,970	0	(165)	0	0	4.625	4.530	FA	3,931	10,406	03/07/2007	02/15/2017
912828-HA-1	US TREASURY NOTE	SD			1	201,426	120.4060	240,812	200,000	200,888	0	(136)	0	0	4.750	4.659	FA	3,588	9,500	10/19/2007	08/15/2017
912828-HA-1	US TREASURY NOTE				1	75,535	120.4060	90,305	75,000	75,333	0	(51)	0	0	4.750	4.659	FA	1,346	3,563	10/19/2007	08/15/2017
912828-JH-4	US TREASURY NOTE 4 08/15/2018	SD			1	232,313	117.7730	264,990	225,000	230,168	0	(680)	0	0	4.000	3.607	FA	3,399	9,000	09/12/2008	08/15/2018
912828-LS-7	US TREASURY NOTE 2.375 10/31/2014	SD			1	110,653	105.6330	116,196	110,000	110,381	0	(129)	0	0	2.375	2.248	AO	445	2,613	11/12/2009	10/31/2014
0199999 - U.S. Governments - Issuer Obligations						1,051,802	XXX	1,216,501	1,035,000	1,045,482	0	(1,683)	0	0	XXX	XXX	XXX	16,392	44,831	XXX	XXX
36241K-XF-0	GNMA POOL#782478			2	1	1,077,059	110.9090	1,184,933	1,068,379	1,078,023	0	492	0	0	5.000	4.778	MON	4,452	53,419	06/16/2009	11/15/2038
36290V-RT-3	GNMA POOL #618898			2	1FE	16,582	112.8910	18,386	16,286	16,697	0	13	0	0	5.500	4.881	MON	75	896	11/13/2003	09/15/2033
36291C-AF-2	GNMA POOL #623806			2	1FE	30,810	112.8910	34,390	30,463	30,894	0	37	0	0	5.500	5.153	MON	140	1,676	10/07/2003	11/15/2033
0299999 - U.S. Governments - Residential Mortgage-Backed Securities						1,124,451	XXX	1,237,708	1,115,128	1,125,615	0	541	0	0	XXX	XXX	XXX	4,666	55,990	XXX	XXX
0599999 - Subtotals - U.S. Governments						2,176,253	XXX	2,454,209	2,150,128	2,171,097	0	(1,141)	0	0	XXX	XXX	XXX	21,058	100,821	XXX	XXX
192162-QF-5	COFFEE CNTY TENN 3 06/01/2014	SD			1FE	52,216	104.4730	52,237	50,000	51,172	0	(469)	0	0	3.000	2.001	JD	125	1,500	10/01/2009	06/01/2014
20281P-CS-9	COMMONWEALTH FING AUTH PA REV 5.653 06/0			2	1FE	875,000	115.6010	1,011,509	875,000	875,000	0	0	0	0	5.653	5.653	JD	4,122	49,464	11/04/2009	06/01/2024
25476F-LG-1	DISTRICT COLUMBIA 4.613 06/01/2017		E		1FE	530,000	110.7330	586,885	530,000	530,000	0	0	0	0	4.613	4.613	JD	2,037	23,023	12/16/2010	06/01/2017
34153P-LQ-9	FLORIDA ST BRD ED CALLABLE 06/01/2019 @			1	1FE	1,354,338	119.0550	1,488,188	1,250,000	1,346,074	0	(8,264)	0	0	5.000	3.913	JD	5,208	62,500	02/15/2011	06/01/2019
452152-BF-7	ILLINOIS ST 4.833 02/01/2017		E		1FE	1,250,000	103.2230	1,290,288	1,250,000	1,250,000	0	0	0	0	4.833	4.833	FA	25,172	60,413	01/28/2010	02/01/2017
702282-LP-7	PASADENA CALIF UNI SCH DIST CALLABLE 08/		E	1	1FE	600,000	108.4790	650,874	600,000	600,000	0	0	0	0	6.176	6.176	FA	15,440	37,056	09/02/2009	08/01/2024
882722-TG-6	TEXAS ST CALLABLE 10/01/2020 @ 100.0000			1	1FE	1,323,388	118.0500	1,475,625	1,250,000	1,317,884	0	(5,503)	0	0	5.000	4.250	AO	15,625	62,500	02/09/2011	10/01/2020
1199999 - U.S. States, Territories and Possessions - Issuer Obligations						5,984,941	XXX	6,555,604	5,805,000	5,970,130	0	(14,236)	0	0	XXX	XXX	XXX	67,730	296,455	XXX	XXX
1799999 - Subtotals - U.S. States, Territories and Possessions (Direct and Guaranteed)						5,984,941	XXX	6,555,604	5,805,000	5,970,130	0	(14,236)	0	0	XXX	XXX	XXX	67,730	296,455	XXX	XXX
005644-2B-4	ADAMS CNTY COLO SCH DIST 12 CALLABLE 12/			1	1FE	218,339	108.8800	217,760	200,000	204,324	0	(2,093)	0	0	5.000	3.840	JD	444	10,000	12/01/2004	12/15/2013
054375-MP-2	AVONDALE MICH SCH DIST CALLABLE 5/1/13 @			1	1	504,711	106.5130	479,309	450,000	473,870	0	(17,650)	0	0	5.250	1.223	MN	3,938	23,625	03/30/2010	05/01/2013
215723-EV-5	COOK CNTY ILL CMNTY HIGH SCH CALLABLE 12			1	1FE	509,076	108.7030	489,164	450,000	481,192	0	(15,970)	0	0	5.000	1.323	JD	1,875	22,500	03/30/2010	12/01/2013
613664-H5-3	MONTGOMERY CNTY TENN CALLABLE 5/1/13 @10			1	1FE	162,353	105.8540	158,781	150,000	152,028	0	(1,458)	0	0	4.750	3.700	MN	1,188	7,125	12/18/2003	05/01/2013
613664-K5-9	MONTGOMERY CNTY TENN CALLABLE 5/1/13 @10			1	1FE	680,856	106.1830	663,644	625,000	633,830	0	(6,334)	0	0	5.000	3.901	MN	5,208	31,250	06/03/2003	05/01/2013
746673-TG-7	PUTNAM CNTY TENN				1FE	108,497	105.8330	105,833	100,000	101,129	0	(862)	0	0	5.250	4.311	AO	1,313	5,250	08/28/2001	04/01/2013
791434-TB-9	ST LOUIS CNTY MO ROCKWOOD SCH				1FE	205,231	100.3470	185,642	185,000	185,245	0	(2,878)	0	0	5.000	3.400	FA	3,854	9,250	12/01/2004	02/01/2012
1899999 - U.S. Political Subdivisions - Issuer Obligations						2,389,063	XXX	2,300,132	2,160,000	2,231,618	0	(47,245)	0	0	XXX	XXX	XXX	17,819	109,000	XXX	XXX
2499999 - Subtotals – U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)						2,389,063	XXX	2,300,132	2,160,000	2,231,618	0	(47,245)	0	0	XXX	XXX	XXX	17,819	109,000	XXX	XXX
103575-CL-8	BOYNTON BEACH FL PUB SVC CALLABLE 11/1/2			1	1FE	109,094	107.1350	107,135	100,000	102,960	0	(970)	0	0	5.000	3.886	MN	833	5,000	12/01/2004	11/01/2014
190789-AX-5	COBB COUNTY GA DEV AUTH UNIV				1FE	500,000	105.7050	528,525	500,000	500,000	0	0	0	0	4.710	4.710	JJ	10,859	23,550	11/05/2004	07/15/2013
29270M-BU-6	ENERGY NW WASHINGTON				1FE	1,645,815	106.1730	1,592,595	1,500,000	1,529,283	0	(18,658)	0	0	5.000	3.651	JJ	37,500	75,000	01/05/2005	07/01/2013
3128X1-KG-1	FHLMC 4 06/12/2013	SD			1FE	1,027,500	105.2350	1,052,347	1,000,000	1,007,972	0	(5,291)	0	0	4.000	3.430	JD	2,111	40,000	02/15/2008	06/12/2013
3133XS-R5-9	FEDERAL HOME LOAN BANK 3.75 12/14/2018	SD			1	104,000	113.3260	113,326	100,000	103,609	0	(391)	0	0	3.750	3.167	JD	177	3,750	02/22/2011	12/14/2018
3133XS-UN-6	FEDERAL HOME LOAN BANK 3.875 12/14/2018	SD			1	430,300	112.8140	451,254	400,000	426,153	0	(3,359)	0	0	3.875	2.832	JD	732	15,500	12/06/2010	12/14/2018
31392E-4Q-0	FNR 2002-72 B			2	1FE	53,690	107.1660	54,281	50,651	52,421	0	(185)	0	0	6.500	0.000	MON	274	3,292	01/21/2004	10/01/2017
31395F-NK-6	FHR 2853 EY			2	1FE	785,015	108.2300	912,547	843,158	809,875	0	5,145	0	0	4.500	5.667	MON	3,162	37,942	12/27/2007	04/01/2024
31395X-EM-3	FHR 3021 PC			2	1FE	440,112	100.3360	441,869	440,388	439,555	0	(67)	0	0	5.000	0.000	MON	1,835	22,019	09/26/2005	06/01/2012
31396J-NB-7	FHR 3131 MC			2	1	995,774	106.4610	1,064,613	1,000,000	997,032	0	313	0	0	5.500	5.604	MON	4,583	55,000	12/27/2007	08/01/2015
31397H-SD-1	FHR 3338 BK			2	1	505,561	102.8550	558,009	542,520	530,252	0	1,917	0	0	5.000	0.000	MON	2,261	27,126	06/08/2007	02/01/2015
373541-D2-4	MUNICIPAL ELEC AUTH OF GA. SINK DATE 1/1			2	1FE	15,143	109.1510	16,373	15,000	15,092	0	(9)	0	0	5.500	5.404	JJ	413	825	05/05/2005	01/01/2020
407288-WP-0	HAMILTON CNTY OHIO SWR SYS REV CALLABLE		E	1	1FE	500,000	112.8880	564,440	500,000	500,000	0	0	0	0	5.460	5.460	JD	2,275	27,300	08/12/2009	12/01/2021
426698-CP-9	HENRY CNTY VA WATER & SEWER			2	1FE	1,124,890	113.5310	1,135,310	1,000,000	1,050,451	0	(11,867)	0	0	5.250	3.835	MN	6,708	52,500	12/22/2004	11/15/2015
442331-SQ-8	HOUSTON TEX CALLABLE 03/01/2020 @ 100.00		E	1	1FE	1,000,000	109.4990	1,094,990	1,000,000	1,000,000	0	0	0	0	4.811	4.811	MS	16,037	35,281	11/17/2010	03/01/2022

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Maturity
442403-FV-8	HOUSTON TEX INDPT SCH DIST CALLABLE 02/1			1	1FE	1,000,000	115.3300	1,153,300	1,000,000	1,000,000	0	0	0	0	5.361	5.361	FA	20,253	53,610	11/12/2009	02/15/2022
499818-PT-3	KNOXVILLE TENN WTR REV				1FE	1,390,701	100.7000	1,278,890	1,270,000	1,272,877	0	(17,170)	0	0	5.000	3.601	MS	21,167	63,500	04/15/2004	03/01/2012
594610-6N-2	MICHIGAN STATE 3.89 11/01/2018				1FE	1,000,000	109.2220	1,092,220	1,000,000	1,000,000	0	0	0	0	3.890	3.890	MN	6,483	40,089	10/14/2010	11/01/2018
627831-JS-0	MUSKEGON MICH PUB SCHS CALLABLE 5/1/14 @			1	1FE	162,816	107.6940	161,541	150,000	162,816	0	0	0	0	5.000	4.167	MN	1,250	7,500	10/25/2004	05/01/2018
645918-YG-2	NEW JERSEY ECONOMIC DEV AUTH 1.48 06/15/		E		1FE	1,350,000	100.0010	1,350,014	1,350,000	1,350,000	0	0	0	0	1.546	1.480	MJSD	986	17,812	05/13/2010	06/15/2013
645918-ZR-7	NEW JERSEY ECONOMIC DEV AUTH 5 09/01/202		E		1FE	1,027,610	117.6440	1,176,440	1,000,000	1,025,463	0	(2,147)	0	0	5.000	4.640	MS	16,667	30,694	01/14/2011	09/01/2020
64972H-MU-3	NEW YORK N Y CITY TRANSITIONAL CALLABLE		E	1	1FE	1,600,000	113.9170	1,822,672	1,600,000	1,600,000	0	0	0	0	5.125	5.125	JJ	37,811	41,000	01/14/2011	01/15/2024
649902-Z5-5	NY ST DORM AUTH ST PERS INCOME 2.825 03/		E		1FE	750,000	105.8940	794,205	750,000	750,000	0	0	0	0	2.825	2.825	MS	6,239	19,481	10/06/2010	03/15/2016
88045R-DM-1	TENNESSEE HSG DEV AGY CALLABLE 01/01/201			1	1FE	821,184	101.6310	924,842	910,000	828,427	0	2,047	0	0	5.000	5.750	JJ	22,750	45,500	03/17/2008	07/01/2032
896029-YE-9	TRIB BRIDGE & TUN AUTH REV NY REVS GENL			2	1	434,986	112.6180	427,948	380,000	405,964	0	(4,607)	0	0	5.500	3.980	JJ	10,450	20,900	12/01/2004	01/01/2017
89602N-QY-3	TRIBOROUGH BRDG & TUNL AUTH N CALLABLE 1			1	1FE	1,018,500	110.7460	1,107,460	1,000,000	1,016,849	0	(1,652)	0	0	5.000	4.710	MN	6,389	50,000	02/23/2011	11/15/2018
972176-3U-3	WILSON CNTY TENN CALLABLE 4/1/13 @102			1	1FE	259,798	107.2380	268,095	250,000	254,390	0	(723)	0	0	5.000	4.619	AO	3,125	12,500	01/13/2003	04/01/2017
2599999 - U.S. Special Revenue - Issuer Obligations						20,052,488	XXX	21,245,241	19,651,717	19,731,441	0	(57,673)	0	0	XXX	XXX	XXX	243,329	826,672	XXX	XXX
3128NH-W8-2	FHARM ARM POOL #1J1571			2	1	133,498	106.0910	140,139	132,094	132,725	0	(8)	0	0	5.587	5.276	MON	615	7,396	04/04/2007	04/01/2037
312931-E7-9	FHLMC GOLD POOL# A84658			2	1FE	1,375,368	106.0560	1,454,568	1,371,511	1,375,867	0	611	0	0	4.500	4.414	MON	5,143	61,718	03/10/2009	02/01/2039
312933-ML-5	FGLMC POOL# A86663			2	1	1,668,504	106.0560	1,770,100	1,669,025	1,668,369	0	47	0	0	4.500	4.513	MON	6,259	75,106	06/09/2009	06/01/2039
312962-VE-0	FHLMC POOL #B10613			2	1FE	19,566	106.6390	20,944	19,640	19,622	0	(1)	0	0	4.500	4.505	MON	74	884	10/30/2003	10/01/2018
31387H-R9-3	FNMA POOL # 584712			2	1FE	31,491	114.3160	34,396	30,089	32,271	0	7	0	0	6.500	4.615	MON	163	1,956	12/01/2004	05/01/2031
31391X-S7-5	FNMA POOL #680142			2	1FE	14,831	108.0090	15,784	14,613	14,717	0	(7)	0	0	5.000	4.541	MON	61	731	12/01/2004	01/01/2018
31401P-A6-1	FNMA POOL #713829			2	1FE	30,070	107.0750	31,943	29,832	30,007	0	(18)	0	0	4.500	4.150	MON	112	1,342	10/01/2003	10/01/2018
31403Y-BN-2	FNMA POOL #761545 (TENN)			2	1FE	382,574	109.0400	409,106	375,188	379,786	0	(200)	0	0	5.000	4.446	MON	1,563	18,759	10/28/2004	11/01/2019
31405A-3E-1	FNMA POOL #783897 100% TN			2	1FE	907,087	108.1440	984,538	910,394	907,154	0	(20)	0	0	5.000	5.058	MON	3,793	45,520	12/14/2004	12/01/2034
31405C-XD-6	FNMA POOL #785576 (TENN)			2	1FE	423,418	108.1190	449,231	415,498	419,631	0	(126)	0	0	5.000	4.505	MON	1,731	20,775	10/28/2004	11/01/2019
31405C-XG-9	FNMA POOL #785579 100% TN			2	1FE	414,037	108.2900	439,134	405,515	410,852	0	(131)	0	0	5.000	4.408	MON	1,690	20,276	12/15/2004	12/01/2019
31406B-M6-4	FNMA POOL #805081 100% TN		E	2	1FE	296,826	108.0400	314,983	291,542	294,303	0	(153)	0	0	5.000	4.525	MON	1,215	14,577	12/14/2004	12/01/2019
31406B-N4-8	FNMA POOL #805111 100% TN			2	1FE	630,845	109.2540	676,120	618,855	628,205	0	1,338	0	0	5.500	5.087	MON	2,836	34,037	12/15/2004	12/01/2034
31413S-HT-4	FNMA POOL #953942 100% TN			2	1	258,739	110.2220	283,241	256,973	259,968	0	855	0	0	6.000	5.597	MON	1,285	15,418	11/07/2007	11/01/2037
31416N-TU-6	FNMA POOL# AA5062			2	1FE	2,153,955	106.4980	2,286,416	2,146,910	2,152,095	0	(12)	0	0	4.500	4.421	MON	8,051	96,611	03/10/2009	03/01/2039
31416P-WC-7	FNMA POOL# AA6042			2	1	1,799,024	106.4980	1,887,393	1,772,233	1,795,738	0	20	0	0	4.500	4.180	MON	6,646	79,751	06/09/2009	05/01/2039
2699999 - U.S. Special Revenue - Residential Mortgage-Backed Securities						10,539,833	XXX	11,198,037	10,459,911	10,521,311	0	2,200	0	0	XXX	XXX	XXX	41,237	494,857	XXX	XXX
31377S-YD-4	FNMA POOL #386008 (TN)			2	1FE	1,306,178	102.2720	1,380,677	1,350,000	1,340,315	0	4,190	0	0	4.520	5.189	MON	5,085	61,020	02/26/2007	04/01/2013
31377U-BK-8	FNMA POOL #387142			2	1FE	609,898	107.6090	632,488	587,765	590,016	0	(1,651)	0	0	5.190	4.611	MON	2,627	30,929	11/23/2004	10/01/2014
31377U-JH-7	FNMA DUS POOL #387364 (TN)			2	1FE	901,458	108.5000	977,359	900,790	898,571	0	(342)	0	0	5.005	4.992	MON	3,882	45,711	03/22/2005	05/01/2015
2799999 - U.S. Special Revenue - Commercial Mortgage-Backed Securities						2,817,534	XXX	2,990,524	2,838,555	2,828,903	0	2,196	0	0	XXX	XXX	XXX	11,594	137,660	XXX	XXX
3199999 - Subtotals – U.S. Special Revenue and Special Assessment Obligations and all Non Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						33,409,855	XXX	35,433,801	32,950,183	33,081,655	0	(53,276)	0	0	XXX	XXX	XXX	296,159	1,459,188	XXX	XXX
001055-AC-6	AFLAC INC 8.5 05/15/2019				1	1,438,680	122.5550	1,470,660	1,200,000	1,420,035	0	(18,645)	0	0	8.500	5.446	MN	13,033	102,000	03/15/2011	05/15/2019
02209S-AG-8	ALTRIA GROUP INC. 7.75 02/06/2014		E		2FE	748,778	112.9990	847,492	750,000	749,430	0	241	0	0	7.750	7.790	FA	23,411	58,125	02/03/2009	02/06/2014
02209S-AK-9	ALTRIA GROUP INC. 4.125 09/11/2015				2FE	497,870	108.5600	542,799	500,000	498,512	0	405	0	0	4.125	4.213	MS	6,302	25,781	06/08/2010	09/11/2015
026874-CB-1	AMERICAN INTERNATIONAL GROUP 4.875 09/15		E		2	751,032	94.6310	757,048	800,000	751,710	0	678	0	0	4.875	6.379	MS	11,700	0	11/30/2011	09/15/2016
031162-BM-1	AMGEN INC CALLABLE 08/15/2021 @ 100.0000			1	2	698,040	100.9120	706,381	700,000	698,062	0	22	0	0	3.875	3.909	MN	3,843	0	11/07/2011	11/15/2021
032511-BC-0	ANADARKO PETROLEUM CORP 8.7 03/15/2019				2	1,590,180	127.6700	1,595,875	1,250,000	1,587,238	0	(2,942)	0	0	8.700	4.303	MS	32,021	0	11/30/2011	03/15/2019
04044T-AC-0	ARISTOTLE HOLDING INC 3.5 11/15/2016				2	999,730	101.8460	1,018,455	1,000,000	999,735	0	5	0	0	3.500	3.506	MN	3,889	0	11/14/2011	11/15/2016
045184-AA-6	AIG GLOBAL FUNDING				1	995,480	100.8350	1,008,352	1,000,000	999,297	0	641	0	0	4.900	4.970	JJ	22,322	49,000	04/21/2005	01/17/2013
06051G-DY-2	BANK OF AMERICA CORP 7.375 05/15/2014				1	497,225	103.6860	518,430	500,000	498,561	0	536	0	0	7.375	7.510	MN	4,712	36,875	05/08/2009	05/15/2014

SCHEDULE D - PART 1

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

1	2	Codes 3	4	5	6	7	Fair Value 8	9	10	11	Change in Book Adjusted Carrying Value 12	13	14	15	Interest 16	17	18	19	20	Dates 21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Maturity
06051G-DZ-9	BANK OF AMERICA CORP 7.625 06/01/2019				1	496,220	103.4220	517,109	500,000	496,939	0	296	0	0	7.625	7.735	JD	3,177	38,125	05/28/2009	06/01/2019
06051G-EA-3	BANK OF AMERICA CORP 6.5 08/01/2016				1	498,745	100.7070	503,535	500,000	499,120	0	160	0	0	6.500	6.545	FA	13,542	32,500	07/23/2009	08/01/2016
06605H-AA-6	BANKAMERICA INST CALLABLE 12/31/2009 @10			1	3	1,087,140	90.0000	900,000	1,000,000	900,000	(120,169)	(1,530)	0	0	8.070	4.670	JD	224	80,700	05/16/2005	12/31/2012
084670-AU-2	BERKSHIRE HATHAWAY 2.125 02/11/2013				1FE	1,349,528	101.6950	1,372,876	1,350,000	1,349,822	0	157	0	0	2.125	2.137	FA	11,156	28,688	02/04/2010	02/11/2013
10112R-AT-1	BOSTON PROPERTIES LP 3.7 11/15/2018				2FE	498,835	102.1080	510,541	500,000	498,855	0	20	0	0	3.700	3.738	MN	2,621	0	11/03/2011	11/15/2018
12669G-HZ-7	CWHL 2004-29 1A2			2	2FM	132,729	69.0750	91,838	132,954	132,729	0	0	225	0	1.194	0.000	MON	22	1,524	01/04/2005	01/25/2035
172967-EQ-0	CITIGROUP INC 5.5 04/11/2013				1FE	1,502,730	102.0920	1,531,385	1,500,000	1,500,818	0	(605)	0	0	5.500	5.455	AO	18,333	82,500	05/22/2008	04/11/2013
172973-A9-0	CMSI 2004-5 4A1			2	1FM	12,227	99.8070	12,065	12,089	12,053	0	(35)	0	0	5.250	4.913	MON	53	634	12/17/2004	03/01/2012
17307G-PJ-1	CMLTI 2005-WF1 M3			2	1FM	30,939	3.6450	36,203	993,269	30,939	0	0	0	0	5.850	0.000	MON	4,842	58,106	08/01/2011	06/25/2014
222862-AG-9	COVENTRY HEALTH 5.95 03/15/2017				2FE	1,718,541	112.2610	1,711,985	1,525,000	1,707,641	0	(10,900)	0	0	5.950	3.418	MS	26,717	45,369	08/29/2011	03/15/2017
231021-AJ-5	CUMMINS ENGINE 7.125 03/01/2028				1FE	912,749	127.0460	955,387	752,000	910,866	0	(1,883)	0	0	7.125	5.174	MS	17,860	8,978	09/27/2011	03/01/2028
24422E-QW-2	JOHN DEERE CAPITAL CORP 5.25 10/01/2012				1FE	498,750	103.4810	517,404	500,000	499,714	0	365	0	0	5.250	5.329	AO	6,563	26,250	03/25/2009	10/01/2012
24422E-RL-5	JOHN DEERE CAPITAL CORP 2 01/13/2017				1FE	749,153	101.4950	761,215	750,000	749,160	0	8	0	0	2.000	2.023	JJ	1,208	0	11/29/2011	01/13/2017
25459H-AV-7	DIRECTV HOLDINGS/FING 3.125 02/15/2016				2FE	997,410	101.2990	1,012,994	1,000,000	997,776	0	366	0	0	3.125	3.183	FA	11,806	15,625	04/26/2011	02/15/2016
260543-BX-0	DOW CHEMICAL COMPANY 8.55 05/15/2019				2FE	528,080	130.8330	654,164	500,000	523,025	0	(2,246)	0	0	8.550	7.719	MN	5,463	42,750	07/28/2009	05/15/2019
30212P-AB-1	EXPEDIA INC				2FE	1,683,750	112.6420	1,689,636	1,500,000	1,665,065	0	(18,685)	0	0	7.456	5.454	FA	42,251	111,840	01/25/2011	08/15/2018
314275-AA-6	MACYS RETAIL HLDGS INC 5.9 12/01/2016		E		2FE	1,606,320	111.7470	1,676,208	1,500,000	1,591,328	0	(14,992)	0	0	5.900	4.505	JD	7,375	88,500	01/25/2011	12/01/2016
32051G-Y9-0	FHASI 2006-AR1 B1			2	1FM	25,027	1.7700	7,548	426,429	7,548	(17,479)	0	0	0	5.178	0.000	MON	1,842	20,566	08/01/2011	02/25/2014
36962G-4Q-4	GENERAL ELECTRIC CAPITAL CORP 1.875 09/1				1FE	1,003,460	101.2320	1,012,317	1,000,000	1,002,024	0	(1,156)	0	0	1.875	1.754	MS	5,469	18,750	09/29/2010	09/16/2013
36962G-5C-4	GENERAL ELECTRIC CAPITAL CORP 2.95 05/09				1FE	752,490	102.8480	771,362	750,000	752,378	0	(112)	0	0	2.950	2.872	MN	3,196	11,063	09/29/2011	05/09/2016
373334-JM-4	GEORGIA POWER 6 11/01/2013				1FE	560,179	109.2080	546,038	500,000	531,407	0	(16,544)	0	0	6.000	2.471	MN	5,000	30,000	03/30/2010	11/01/2013
375558-AU-7	GILEAD SCIENCES INC CALLABLE 09/01/2021		E	1	2FE	498,850	105.8690	529,346	500,000	498,854	0	4	0	0	4.400	4.429	JD	1,100	0	12/06/2011	12/01/2021
38141G-FG-4	GOLDMAN SACHS 5.95 01/18/2018				1FE	1,025,410	102.4220	1,024,221	1,000,000	1,019,332	0	(2,623)	0	0	5.950	5.569	JJ	26,940	59,500	07/28/2009	01/18/2018
38143U-SC-6	GOLDMAN SACHS GROUP LP 3.625 02/07/2016				1FE	998,050	96.6220	966,223	1,000,000	998,375	0	325	0	0	3.625	3.668	FA	14,500	18,125	02/02/2011	02/07/2016
428236-BP-7	HEWLETT PACKARD CO 3 09/15/2016		E		1FE	1,253,335	100.7050	1,258,818	1,250,000	1,253,192	0	(143)	0	0	3.000	2.941	MS	10,625	0	09/29/2011	09/15/2016
437076-AP-7	HOME DEPOT INC 5.40 03/01/2016				1FE	1,117,920	115.4970	1,154,968	1,000,000	1,106,246	0	(11,674)	0	0	5.400	2.686	MS	18,000	27,000	06/30/2011	03/01/2016
448579-AC-6	HYATT HOTELS CORPS CALLABLE 07/15/2016 @			1	2FE	995,710	102.2400	1,022,395	1,000,000	996,021	0	311	0	0	3.875	3.970	FA	15,285	0	08/04/2011	08/15/2016
461202-AB-9	INTUIT INC 5.75 03/15/2017				2FE	1,797,841	112.1760	1,794,819	1,600,000	1,779,552	0	(18,289)	0	0	5.750	3.378	MS	27,089	60,375	06/28/2011	03/15/2017
46625H-JA-9	JP MORGAN CHASE & CO 3.15 07/05/2016				1FE	995,510	100.4680	1,004,680	1,000,000	995,755	0	245	0	0	3.150	3.252	JJ	15,925	0	09/29/2011	07/05/2016
481165-AF-5	JOY GLOBAL INC 6 11/15/2016				2FE	1,082,330	112.3330	1,123,329	1,000,000	1,064,096	0	(11,514)	0	0	6.000	4.519	MN	7,667	60,000	05/19/2010	11/15/2016
481165-AJ-7	JOY GLOBAL INC 5.125 10/15/2021				2FE	495,755	106.7460	533,730	500,000	495,827	0	72	0	0	5.125	5.235	AO	5,623	0	10/06/2011	10/15/2021
524671-AA-2	LEGRAND FRANCE SA 8.5 02/15/2025		E		2FE	1,193,173	122.2280	1,240,615	1,015,000	1,185,884	0	(7,289)	0	0	8.500	6.566	FA	32,593	86,275	01/31/2011	02/15/2025
57629W-BH-2	MASSMUTUAL GLOBAL FUNDING II 3.625 07/16				1FE	499,610	101.5000	507,502	500,000	499,929	0	129	0	0	3.625	3.652	JJ	8,358	18,125	06/25/2009	07/16/2012
57629W-BK-5	MASSMUTUAL GLOBAL FUNDING II 2.875 04/21				1FE	996,820	102.4810	1,024,805	1,000,000	998,124	0	775	0	0	2.875	2.960	AO	5,590	28,750	04/14/2010	04/21/2014
583334-AE-7	MEADWESTVACO CORP 7.375 09/01/2019				3FE	1,101,570	116.1710	1,161,707	1,000,000	1,095,236	0	(6,334)	0	0	7.375	5.817	MS	24,583	36,875	04/28/2011	09/01/2019
59156R-AU-2	METLIFE INC 6.75 06/01/2016				1FE	559,148	115.2040	576,019	500,000	543,983	0	(8,808)	0	0	6.750	4.529	JD	2,813	33,750	03/30/2010	06/01/2016
59217G-AA-7	MET LIFE GLOB FUNDING I 2.5 01/11/2013				1FE	498,755	101.2120	506,058	500,000	499,562	0	416	0	0	2.500	2.587	JJ	5,903	12,500	01/06/2010	01/11/2013
61747Y-CG-8	MORGAN STANLEY 7.3 05/13/2019				1FE	568,365	101.8450	509,225	500,000	564,545	0	(3,820)	0	0	7.300	5.170	MN	4,867	18,250	06/14/2011	05/13/2019
61747Y-CL-7	MORGAN STANLEY 4.1 01/26/2015				1FE	995,100	94.9210	949,206	1,000,000	996,864	0	939	0	0	4.100	4.210	JJ	17,653	41,000	02/03/2010	01/26/2015
61747Y-DD-4	MORGAN STANLEY 3.8 04/29/2016		E		1FE	998,580	92.1310	921,314	1,000,000	998,757	0	177	0	0	3.800	3.831	AO	6,544	19,000	04/27/2011	04/29/2016
644162-AB-5	NEW ENGLAND MUTL 7.875 02/15/2024				1FE	380,839	125.2130	438,246	350,000	378,230	0	(1,453)	0	0	7.875	6.883	FA	10,413	27,563	02/19/2010	02/15/2024
66586G-CA-3	NORTHERN TRUST CO 4.6 02/01/2013		E		1FE	902,734	103.5750	880,388	850,000	868,658	0	(16,770)	0	0	4.600	2.534	FA	16,292	39,100	12/04/2009	02/01/2013

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book Adjusted Carrying Value 12	Change in Book Adjusted Carrying Value 13	Change in Book Adjusted Carrying Value 14	Change in Book Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Maturity
694032-AX-1	PACIFIC BELL CALLABLE 10/15/2013@101.12			1	1FE	992,010	105.5910	1,055,906	1,000,000	992,338	0	140	0	0	6.625	6.691	AO	13,986	66,250	06/02/2010	10/15/2034
716495-AL-0	PETROHAWK ENERGY CORP CALLABLE 08/15/201			1	2FE	1,256,521	112.5000	1,237,500	1,100,000	1,248,817	0	(7,704)	0	0	7.250	3.167	FA	30,128	0	11/16/2011	08/15/2014
73316P-BB-5	POPLR 2004-5 M2			2	5FM	308,336	45.7870	214,410	468,281	214,410	(93,926)	0	160,994	0	5.700	5.736	MON	2,224	26,691	11/10/2004	12/25/2034
73316P-CK-4	POPLR 2005-2 M1			2	1FM	602,406	55.8080	338,696	606,897	338,696	(263,710)	0	4,861	0	5.417	0.000	MON	2,740	32,855	03/18/2005	09/25/2030
74432Q-BE-4	PRUDENTIAL FINANCIAL INC 5.15 01/15/2013				2FE	499,525	103.5300	517,648	500,000	499,913	0	116	0	0	5.150	5.175	MS	6,509	25,750	01/08/2008	01/15/2013
76112B-DV-9	RAMP 2004-RS10 MI1			2	1FM	602,736	45.0000	272,356	605,236	272,356	(330,380)	0	0	0	5.280	0.000	MON	2,663	31,956	10/22/2004	06/25/2023
776696-AC-0	ROPER INDUSTRIES 6.25 09/01/2019		E		2FE	528,754	118.1590	590,796	500,000	524,462	0	(2,506)	0	0	6.250	5.460	MS	10,417	31,250	03/30/2010	09/01/2019
78442F-EH-7	SLM CORP 8.45 06/15/2018				2FE	1,679,640	103.0000	1,545,000	1,500,000	1,670,788	0	(8,852)	0	0	8.450	6.277	JD	5,633	63,375	07/26/2011	06/15/2018
828807-CC-9	SIMON PROPERTY GROUP 4.2 02/01/2015				1FE	748,350	106.0420	795,318	750,000	748,949	0	313	0	0	4.200	4.249	FA	13,125	31,500	01/19/2010	02/01/2015
828807-CH-8	SIMON PROPERTY GROUP CALLABLE 10/30/2016		E	1	1FE	748,260	102.1430	766,074	750,000	748,287	0	27	0	0	2.800	2.847	JJ	2,625	0	11/10/2011	01/30/2017
872287-AC-1	TCI COMMUNICATION INC 8.75 08/15/2015				2FE	1,075,600	121.4820	1,214,815	1,000,000	1,045,731	0	(10,808)	0	0	8.750	7.277	FA	36,458	87,500	01/08/2009	08/01/2015
91324P-BS-0	UNITEDHEALTH GROUP INC 1.875 11/15/2016				1FE	495,590	99.9850	499,926	500,000	495,710	0	120	0	0	1.875	2.061	MN	1,328	0	11/07/2011	11/15/2016
92276M-AW-5	VENTAS REALTY LP/CAP CRP 4.75 06/01/2021				2FE	715,275	96.5150	723,860	750,000	716,309	0	1,034	0	0	4.750	5.364	JD	2,969	19,198	08/23/2011	06/01/2021
92343V-AQ-7	VERIZON COMMUNICATIONS 8.75 11/01/2018		E		1FE	626,264	135.0730	675,363	500,000	604,713	0	(12,523)	0	0	8.750	5.083	MN	7,292	43,750	03/30/2010	11/01/2018
94980V-AA-6	WELLS FARGO BANK NA		E		1FE	871,150	104.3290	1,043,289	1,000,000	924,195	0	20,939	0	0	4.750	7.534	FA	18,736	47,500	04/21/2009	02/09/2015
98310W-AB-4	WYNDHAM WORLDWIDE 6 12/01/2016				2FE	1,906,016	107.8400	1,937,885	1,797,000	1,892,490	0	(13,526)	0	0	6.000	4.774	JD	8,985	100,410	10/31/2011	12/01/2016
87938W-AN-3	TELEFONICA EMISIONES SAU 3.992 02/16/201		F		2FE	1,006,480	96.1500	961,501	1,000,000	1,005,864	0	(616)	0	0	3.992	3.837	FA	14,970	19,960	06/28/2011	02/16/2016
881575-AF-1	TESCO PLC 2.7 01/05/2017		F		1FE	299,670	101.4600	304,381	300,000	299,671	0	1	0	0	2.700	2.723	JJ	585	0	11/28/2011	01/05/2017
3299999 - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						58,780,002	XXX	59,079,637	57,584,155	57,642,511	(825,663)	(205,542)	166,080	0	XXX	XXX	XXX	769,686	2,228,380	XXX	XXX
466247-WV-1	JPMMT 2005-A7 B1			2	6FM	79,976	5.9820	57,404	959,610	57,404	(22,572)	0	678,831	0	4.771	4.779	MON	3,749	44,689	10/11/2005	11/25/2015
3399999 - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						79,976	XXX	57,404	959,610	57,404	(22,572)	0	678,831	0	XXX	XXX	XXX	3,749	44,689	XXX	XXX
05952A-AL-8	BACM 2008-1 B			2	1FM	275,661	55.0000	173,800	316,000	275,661	0	0	0	0	6.438	9.372	MON	1,645	20,027	06/19/2008	01/10/2018
07388Q-AG-4	BSCMS 2007-PW17 AM			2	2FM	1,015,186	98.7540	987,540	1,000,000	1,015,186	0	(1,354)	101	0	5.915	5.617	MON	4,929	29,545	06/22/2011	09/11/2017
07388Y-AW-2	BSCMS 2007-PW16 D			2	1FM	193,387	35.0000	350,000	1,000,000	193,387	0	0	0	0	5.904	42.294	MON	4,762	55,884	06/06/2007	05/11/2019
20173Q-AE-1	GCCFC 2007-GG9 A4		E	2	1FM	967,314	108.2390	1,082,386	1,000,000	971,706	0	4,392	0	0	5.444	6.163	MON	4,537	54,440	06/18/2008	02/10/2017
61751N-AD-4	MSC 2007-HQ11 A31			2	1FM	1,005,454	104.1900	1,041,898	1,000,000	1,000,807	0	(1,412)	0	0	5.439	5.383	MON	4,533	54,390	02/15/2007	12/01/2015
61753J-AE-9	MSC 2007-IQ13 A4			2	1FM	1,257,006	105.6590	1,426,398	1,350,000	1,257,006	0	14,743	37	0	5.364	7.036	MON	6,035	72,414	02/23/2010	02/15/2017
61757R-AD-9	MSC 2007-HQ13 A3		E	2	1FM	899,685	103.8720	1,038,720	1,000,000	899,685	0	22,149	487	0	5.569	8.910	MON	4,641	55,690	03/02/2010	11/15/2017
929766-GR-8	WBCMT 2003-C5 A1			2	1FM	2,357	99.9260	2,367	2,369	2,369	0	3	0	0	2.986	3.082	MON	6	72	06/25/2003	01/01/2012
3499999 - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						5,616,049	XXX	6,103,109	6,668,369	5,615,807	0	38,521	625	0	XXX	XXX	XXX	31,087	342,462	XXX	XXX
059511-AH-8	BACM 2007-2 AM			2	1FM	1,458,400	93.3380	1,400,067	1,500,000	1,458,400	0	3,506	3,152	0	5.817	6.309	MON	7,053	64,701	03/25/2011	04/10/2019
07387M-AP-4	BSCMS 2006-PW11 F			2	1FM	966,997	31.0000	310,000	1,000,000	310,000	(656,997)	0	0	0	5.619	(53.299)	MON	4,534	55,216	03/08/2006	01/11/2018
07388Y-AG-7	BSCMS 2007-PW16 AM			2	1FM	962,813	95.7800	957,795	1,000,000	964,723	0	1,910	0	0	5.904	6.488	MON	4,762	29,049	06/09/2011	04/01/2019
12513Y-AF-7	CD 2007-CD4 A4			2	1FM	1,850,469	106.0650	1,856,143	1,750,000	1,850,469	0	(7,980)	174	0	5.322	4.058	MON	7,761	38,806	07/25/2011	02/11/2017
22545L-AG-4	CSMC 2006-C5 AM			2	1FM	938,494	90.6790	906,794	1,000,000	938,494	0	4,978	78	0	5.343	6.861	MON	4,453	26,715	06/09/2011	12/15/2016
46630J-AC-3	JPMCC 2007-LDPX A3			2	1FM	2,089,922	108.1050	2,162,102	2,000,000	2,083,769	0	(6,153)	0	0	5.420	4.462	MON	9,033	36,133	08/09/2011	03/01/2017
92978Y-AD-2	WBCMT 2007-C32 A3			2	1FM	1,572,359	104.6900	1,570,350	1,500,000	1,572,359	0	(322)	2,553	0	5.929	4.798	MON	7,175	0	12/20/2011	06/15/2017
15134D-AA-6	CEN11 2006-11A A1		F	2	1FE	1,610,750	95.0000	1,615,000	1,700,000	1,621,377	0	10,627	0	0	0.678	3.074	JAJO	2,178	2,229	09/21/2011	10/25/2016
363206-AA-1	GALE 2007-3A A1		F	2	1FE	1,387,500	91.3800	1,370,700	1,500,000	1,394,604	0	7,104	0	0	0.646	1.736	JAJO	1,991	1,877	08/09/2011	04/19/2021
743520-AA-6	PRSP 2006-1A A		F	2	1FE	1,842,500	92.5000	1,850,000	2,000,000	1,855,142	0	12,642	0	0	0.653	2.449	JAJO	2,757	2,607	08/16/2011	01/15/2018
3599999 - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						14,680,204	XXX	13,998,951	14,950,000	14,049,338	(656,997)	26,312	5,957	0	XXX	XXX	XXX	51,699	257,334	XXX	XXX
3899999 - Subtotals - Industrial and Miscellaneous (Unaffiliated)						79,156,231	XXX	79,239,097	80,162,134	77,365,059	(1,505,232)	(140,708)	851,493	0	XXX	XXX	XXX	856,221	2,872,865	XXX	XXX
7799999 - Subtotals - Issuer Obligations						88,258,295	XXX	90,397,115	86,235,872	86,621,182	(825,663)	(326,377)	166,080	0	XXX	XXX	XXX	1,114,956	3,505,338	XXX	XXX
7899999 - Subtotals – Residential Mortgage-Backed Securities						11,744,260	XXX	12,493,149	12,534,650	11,704,330	(22,572)	2,742	678,831	0	XXX	XXX	XXX	49,651	595,536	XXX	XXX
7999999 - Subtotals – Commercial Mortgage-Backed Securities						8,433,583	XXX	9,093,633	9,506,924	8,444,710	0	40,718	625	0	XXX	XXX	XXX	42,681	480,121	XXX	XXX
8099999 - Subtotals – Other Loan-Backed and Structured Securities						14,680,204	XXX	13,998,951	14,950,000	14,049,338	(656,997)	26,312	5,957	0	XXX	XXX	XXX	51,699	257,334	XXX	XXX
8399999 Totals						123,116,343	XXX	125,982,843	123,227,445	120,819,559	(1,505,232)	(256,606)	851,493	0	XXX	XXX	XXX	1,258,987	4,838,330	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 Desig-nation	Date Acquired
8999999 Total Preferred Stocks								XXX											XXX	XXX

NONE

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book / Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book / Adjusted Carrying Value	Rate per Share Used To Obtain Fair Value	Fair Value	Actual Cost	Declared But Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase / (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (13 - 14)	Total Foreign Exchange Change in B. /A.C.V.	NAIC Market Indicator (a)	Date Acquired
69335*-10-1	PGA SERVICE CORPORATION			100.000	17,034	170.340	17,034	6,815,234	0	0	0	(21,391)	0	(21,391)	0	A	10/23/1983
9199999 - Parent, Subsidiaries and, Affiliates					17,034	XXX	17,034	6,815,234	0	0	0	(21,391)	0	(21,391)	0	XXX	XXX
9799999 Total Common Stocks					17,034	XXX	17,034	6,815,234	0	0	0	(21,391)	0	(21,391)	0	XXX	XXX
9899999 Total Preferred and Common Stocks					17,034	XXX	17,034	6,815,234	0	0	0	(21,391)	0	(21,391)	0	XXX	XXX

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

SCHEDULE D - PART 3

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

1 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
34153P-LQ-9	FLORIDA ST BRD ED CALLABLE 06/01/2019 @		02/15/2011	PRAGER SEALY & CO LLC		1,354,338	1,250,000	13,368
882722-TG-6	TEXAS ST CALLABLE 10/01/2020 @ 100.0000		02/09/2011	HERBERT J SIMS		1,323,388	1,250,000	23,090
1799999 - Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed)						2,677,725	2,500,000	36,458
3133XS-R5-9	FEDERAL HOME LOAN BANK 3.75 12/14/2018		02/22/2011	DIRECT		104,000	100,000	708
645918-ZR-7	NEW JERSEY ECONOMIC DEV AUTH 5 09/01/202	E	01/14/2011	BANK OF AMERICA		1,027,610	1,000,000	0
64972H-MU-3	NEW YORK N Y CITY TRANSITIONAL CALLABLE	E	01/14/2011	SAMUEL A. RAMIREZ & CO.		1,600,000	1,600,000	1,139
89602N-QY-3	TRIBOROUGH BRDG & TUNL AUTH N CALLABLE 1		02/23/2011	JEFFRIES & COMPANY		1,018,500	1,000,000	14,306
3199999 - Bonds - U.S. Special Revenue						3,750,110	3,700,000	16,153
001055-AC-6	AFLAC INC 8.5 05/15/2019		03/15/2011	WELLS FARGO ADVISORS		1,438,680	1,200,000	34,850
026874-CB-1	AMERICAN INTERNATIONAL GROUP 4.875 09/15	E	11/30/2011	BARCLAYS		751,032	800,000	8,883
031162-BM-1	AMGEN INC CALLABLE 08/15/2021 @ 100.0000		11/07/2011	BANK OF AMERICA		698,040	700,000	0
032511-BC-0	ANADARKO PETROLEUM CORP 8.7 03/15/2019		11/30/2011	Various		1,590,180	1,250,000	24,167
04044T-AC-0	ARISTOTLE HOLDING INC 3.5 11/15/2016		11/14/2011	CREDIT SUISSE		999,730	1,000,000	0
059511-AH-8	BACM 2007-2 AM 5.817% 04/10/49		03/25/2011	CREDIT SUISSE		1,458,047	1,500,000	7,052
07388Q-AG-4	BSCMS 2007-PW17 AM 5.915% 06/11/50		06/22/2011	WELLS FARGO ADVISORS		1,016,641	1,000,000	4,272
07388Y-AG-7	BSCMS 2007-PW16 AM 5.904% 06/11/40		06/09/2011	CITIGROUP GLOBAL MARKETS		962,813	1,000,000	2,064
10112R-AT-1	BOSTON PROPERTIES LP 3.7 11/15/2018		11/03/2011	JP MORGAN CHASE		498,835	500,000	0
12513Y-AF-7	CD 2007-CD4 A4 5.322% 12/11/49		07/25/2011	GOLDMAN SACHS		1,858,623	1,750,000	6,985
17307G-PJ-1	CMLTI 2005-WF1 M3 5.850% 12/25/34		08/01/2011	Interest Capitalization		0	0	0
222862-AG-9	COVENTRY HEALTH 5.95 03/15/2017		08/29/2011	Various		1,718,541	1,525,000	41,319
22545L-AG-4	CSMC 2006-C5 AM 5.343% 12/15/39		06/09/2011	CREDIT SUISSE		933,594	1,000,000	1,929
231021-AJ-5	CUMMINS ENGINE 7.125 03/01/2028		09/27/2011	Various		912,749	752,000	9,054
24422E-RL-5	JOHN DEERE CAPITAL CORP 2 01/13/2017		11/29/2011	JP MORGAN CHASE		749,153	750,000	0
25459H-AV-7	DIRECTV HOLDINGS/FING 3.125 02/15/2016		04/26/2011	CREDIT SUISSE		997,410	1,000,000	6,424
30212P-AB-1	EXPEDIA INC 7.456% 08/15/18		01/25/2011	CREDIT SUISSE		1,683,750	1,500,000	50,639
314275-AA-6	MACYS RETAIL HLDGS INC 5.9 12/01/2016	E	01/25/2011	CREDIT SUISSE		1,606,320	1,500,000	14,013
32051G-Y9-0	FHASI 2006-AR1 B1 5.178% 04/25/36		08/01/2011	Interest Capitalization		1,038	1,149	0
36962G-5C-4	GENERAL ELECTRIC CAPITAL CORP 2.95 05/09		09/29/2011	Sumridge Partners LLC		752,490	750,000	8,911
375558-AU-7	GILEAD SCIENCES INC CALLABLE 09/01/2021	E	12/06/2011	BANK OF AMERICA		498,850	500,000	0
38143U-SC-6	GOLDMAN SACHS GROUP LP 3.625 02/07/2016		02/02/2011	GOLDMAN SACHS		998,050	1,000,000	0
428236-BP-7	HEWLETT PACKARD CO 3 09/15/2016	E	09/29/2011	Various		1,253,335	1,250,000	625
437076-AP-7	HOME DEPOT INC 5.40 03/01/2016		06/30/2011	BNP PARIBAS SECURITIES		1,117,920	1,000,000	18,750
448579-AC-6	HYATT HOTELS CORPS CALLABLE 07/15/2016 @		08/04/2011	JP MORGAN CHASE		995,710	1,000,000	0
461202-AB-9	INTUIT INC 5.75 03/15/2017		06/28/2011	Various		1,797,841	1,600,000	31,689
46625H-JA-9	JP MORGAN CHASE & CO 3.15 07/05/2016		09/29/2011	DEUTSCHE BANK		995,510	1,000,000	8,313
46630J-AC-3	JPMCC 2007-LDPX A3 5.420% 01/15/49		08/09/2011	UBS SECURITIES-CMO		2,089,922	2,000,000	3,312
481165-AJ-7	JOY GLOBAL INC 5.125 10/15/2021		10/06/2011	GOLDMAN SACHS		495,755	500,000	0
524671-AA-2	LEGRAND FRANCE SA 8.5 02/15/2025	E	01/31/2011	BARCLAYS		1,193,173	1,015,000	40,262
583334-AE-7	MEADWESTVACO CORP 7.375 09/01/2019		04/28/2011	HSBC SECURITIES USA INC		1,101,570	1,000,000	12,701
61747Y-CG-8	MORGAN STANLEY 7.3 05/13/2019		06/14/2011	MORGAN STANLEY		568,365	500,000	3,447
61747Y-DD-4	MORGAN STANLEY 3.8 04/29/2016	E	04/27/2011	Various		998,580	1,000,000	158
716495-AL-0	PETROHAWK ENERGY CORP CALLABLE 08/15/201		11/16/2011	Various		1,256,521	1,100,000	15,104
78442F-EH-7	SLM CORP 8.45 06/15/2018		07/26/2011	UBS SECURITIES-CORP		1,679,640	1,500,000	15,492
828807-CH-8	SIMON PROPERTY GROUP CALLABLE 10/30/2016	E	11/10/2011	JP MORGAN CHASE		748,260	750,000	0
91324P-BS-0	UNITEDHEALTH GROUP INC 1.875 11/15/2016		11/07/2011	GOLDMAN SACHS		495,590	500,000	0
92276M-AW-5	VENTAS REALTY LP/CAP CRP 4.75 06/01/2021		08/23/2011	BARCLAYS		715,275	750,000	9,797
92978Y-AD-2	WBCMT 2007-C32 A3 5.929% 06/15/49		12/20/2011	CITIGROUP GLOBAL MARKETS		1,575,234	1,500,000	5,262
98310W-AB-4	WYNDHAM WORLDWIDE 6 12/01/2016		10/31/2011	Various		1,906,016	1,797,000	20,982
15134D-AA-6	CEN11 2006-11A A1 0.678% 04/25/19	F	09/21/2011	RBS SECURITIES INC		1,610,750	1,700,000	1,526
363206-AA-1	GALE 2007-3A A1 0.646% 04/19/21	F	08/09/2011	MORGAN STANLEY		1,387,500	1,500,000	490
743520-AA-6	PRSP 2006-1A A 0.653% 07/15/20	F	08/16/2011	MORGAN STANLEY		1,842,500	2,000,000	971
87938W-AN-3	TELEFONICA EMISIONES SAU 3.992 02/16/201	F	06/28/2011	JEFFRIES & COMPANY		1,006,480	1,000,000	14,970
881575-AF-1	TESCO PLC 2.7 01/05/2017	F	11/28/2011	DEUTSCHE BANK		299,670	300,000	0
3899999 - Bonds - Industrial and Miscellaneous (Unaffiliated)						49,255,682	47,240,149	424,413
8399997 - Subtotals - Bonds - Part 3						55,683,517	53,440,149	477,024
8399998 - Summary item from Part 5 for Bonds						10,827,832	10,308,173	126,584
8399999 - Subtotals - Bonds						66,511,349	63,748,322	603,609
8999998 - Summary item from Part 5 for Preferred Stocks						0	XXX	0
8999999 - Subtotals - Preferred Stocks						0	XXX	0

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
9799997 - Subtotals - Common Stocks - Part 3						0	XXX	0
9799998 - Summary item from Part 5 for Common Stocks						4,994,781	XXX	0
9799999 - Subtotals - Common Stocks						4,994,781	XXX	0
9899999 - Subtotals - Preferred and Common Stocks						4,994,781	XXX	0
9999999 Totals						71,506,130	XXX	603,609

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (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	Maturity Date
36241K-XF-0	GNMA POOL#782478 5.000% 11/15/38		12/01/2011	Paydown		273,136	273,136	275,355	275,476	0	(2,340)	0	(2,340)	0	273,136	0	0	0	6,829	11/15/2038
36290V-RT-3	GNMA POOL #618898 5.500% 09/15/33		12/01/2011	Paydown		1,835	1,835	1,868	1,880	0	(45)	0	(45)	0	1,835	0	0	0	79	09/15/2033
36291C-AF-2	GNMA POOL #623806 5.500% 11/15/33		12/01/2011	Paydown		6,524	6,524	6,598	6,608	0	(85)	0	(85)	0	6,524	0	0	0	292	11/15/2033
0599999 - Bonds - U.S. Governments						281,495	281,495	283,821	283,964	0	(2,470)	0	(2,470)	0	281,495	0	0	0	7,200	XXX
49474E-3L-5	KING CNTY WAS 3.98 12/01/2018		03/10/2011	SAMUEL A. RAMIREZ & CO		1,026,685	1,010,000	1,010,000	1,010,000	0	0	0	0	0	1,010,000	0	16,685	16,685	11,613	12/01/2018
49474E-QP-1	KING CNTY WAS 5.500% 12/01/11		12/01/2011	Maturity		55,000	55,000	62,485	56,047	0	(1,047)	0	(1,047)	0	55,000	0	0	0	3,025	12/01/2011
49474E-QR-7	KING CNTY WAS 5.500% 12/01/11		12/01/2011	Maturity		245,000	245,000	275,645	249,311	0	(4,311)	0	(4,311)	0	245,000	0	0	0	13,475	12/01/2011
2499999 - Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)						1,326,685	1,310,000	1,348,130	1,315,358	0	(5,358)	0	(5,358)	0	1,310,000	0	16,685	16,685	28,113	XXX
3128NH-W8-2	FHARM ARM POOL #1J1571		12/01/2011	Paydown		55,221	55,221	55,808	55,488	0	(267)	0	(267)	0	55,221	0	0	0	1,096	04/01/2037
312931-E7-9	FHLMC GOLD POOL# A84658		12/01/2011	Paydown		607,454	607,454	609,163	609,113	0	(1,659)	0	(1,659)	0	607,454	0	0	0	13,397	02/01/2039
312933-ML-5	FGLMC POOL# A86663 4.500% 06/01/39		12/01/2011	Paydown		440,232	440,232	440,095	440,047	0	186	0	186	0	440,232	0	0	0	12,708	06/01/2039
312962-VE-0	FHLMC POOL #B10613 4.500% 10/01/18		12/01/2011	Paydown		5,546	5,546	5,525	5,541	0	5	0	5	0	5,546	0	0	0	123	10/01/2018
31377U-BK-8	FNMA POOL #387142 5.190% 10/01/14		12/01/2011	Paydown		11,324	11,324	11,750	11,399	0	(75)	0	(75)	0	11,324	0	0	0	324	10/01/2014
31377U-JH-7	FNMA DUS POOL #387364 (TN)		12/01/2011	Paydown		17,518	17,518	17,531	17,481	0	37	0	37	0	17,518	0	0	0	484	05/01/2015
31387H-R9-3	FNMA POOL # 584712 6.500% 05/01/31		12/01/2011	Paydown		893	893	934	957	0	(64)	0	(64)	0	893	0	0	0	32	05/01/2031
31391X-S7-5	FNMA POOL #680142 5.000% 01/01/18		12/01/2011	Paydown		7,653	7,653	7,767	7,711	0	(58)	0	(58)	0	7,653	0	0	0	190	01/01/2018
31392E-4Q-0	FNR 2002-72 B 6.500% 11/25/17		12/01/2011	Paydown		21,970	21,970	23,288	22,818	0	(848)	0	(848)	0	21,970	0	0	0	717	10/01/2017
31392F-S8-1	FNR 2002-82 BE 5.000% 10/25/31		07/01/2011	Paydown		26,943	26,943	27,374	26,923	0	20	0	20	0	26,943	0	0	0	352	07/01/2011
31395F-NK-6	FHR 2853 EY 4.500% 09/15/24		12/01/2011	Paydown		156,842	156,842	146,026	149,694	0	7,148	0	7,148	0	156,842	0	0	0	5,800	04/01/2024
31395X-EM-3	FHR 3021 PC 5.000% 11/15/28		12/01/2011	Paydown		1,088,769	1,088,769	1,088,088	1,086,877	0	1,891	0	1,891	0	1,088,769	0	0	0	33,037	06/01/2012
31397H-SD-1	FHR 3338 BK 5.000% 10/15/34		12/01/2011	Paydown		353,983	353,983	329,868	344,727	0	9,255	0	9,255	0	353,983	0	0	0	9,106	02/01/2015
31401P-A6-1	FNMA POOL #713829 4.500% 10/01/18		12/01/2011	Paydown		9,671	9,671	9,748	9,734	0	(63)	0	(63)	0	9,671	0	0	0	249	10/01/2018
31403Y-BN-2	FNMA POOL #761545 (TENN)		12/01/2011	Paydown		164,540	164,540	167,779	166,644	0	(2,104)	0	(2,104)	0	164,540	0	0	0	3,901	11/01/2019
31405A-3E-1	FNMA POOL #783897 100% TN		12/01/2011	Paydown		423,599	423,599	422,061	422,101	0	1,498	0	1,498	0	423,599	0	0	0	11,672	12/01/2034
31405C-XD-6	FNMA POOL #785576 (TENN)		12/01/2011	Paydown		233,718	233,718	238,173	236,113	0	(2,396)	0	(2,396)	0	233,718	0	0	0	7,419	11/01/2019
31405C-XG-9	FNMA POOL #785579 100% TN		12/01/2011	Paydown		91,739	91,739	93,667	92,976	0	(1,237)	0	(1,237)	0	91,739	0	0	0	2,375	12/01/2019
31406B-M6-4	FNMA POOL #805081 100% TN	E	12/01/2011	Paydown		30,868	30,868	31,428	31,177	0	(309)	0	(309)	0	30,868	0	0	0	841	12/01/2019
31406B-N4-8	FNMA POOL #805111 100% TN		12/01/2011	Paydown		331,558	331,558	337,982	335,851	0	(4,293)	0	(4,293)	0	331,558	0	0	0	8,202	12/01/2034
31413S-HT-4	FNMA POOL #953942 100% TN		12/01/2011	Paydown		358,287	358,287	360,751	361,272	0	(2,984)	0	(2,984)	0	358,287	0	0	0	14,384	11/01/2037
31416N-TU-6	FNMA POOL# AA5062 4.500% 03/01/39		12/01/2011	Paydown		475,145	475,145	476,704	476,295	0	(1,150)	0	(1,150)	0	475,145	0	0	0	11,681	03/01/2039
31416P-WC-7	FNMA POOL# AA6042 4.500% 05/01/39		12/01/2011	Paydown		386,169	386,169	392,007	391,287	0	(5,117)	0	(5,117)	0	386,169	0	0	0	10,036	05/01/2039
586158-KU-0	MEMPHIS TENN ELEC SYS REV		12/01/2011	Maturity		70,000	70,000	75,495	70,937	0	(937)	0	(937)	0	70,000	0	0	0	3,500	12/01/2011
592013-4U-7	METRO GOV NASHVILLE & DAVIDSON		10/15/2011	Maturity		405,000	405,000	431,953	409,442	0	(4,442)	0	(4,442)	0	405,000	0	0	0	20,250	10/15/2011
592013-4X-1	METRO GOV NASHVILLE & DAVIDSON CALLABLE		10/31/2011	Call 100.0000		1,585,000	1,585,000	1,791,098	1,611,546	0	(26,546)	0	(26,546)	0	1,585,000	0	0	0	91,049	10/15/2011
658546-KT-2	NORTH CENTRAL TX HLTH 6.625% 06/01/11		06/01/2011	Maturity		80,000	80,000	91,010	80,793	0	(793)	0	(793)	0	80,000	0	0	0	2,650	06/01/2011
759911-Q2-9	REGIONAL TRANS AUTH ILLINOIS 2.979 06/01		06/01/2011	Maturity		2,000,000	2,000,000	1,999,960	1,999,986	0	14	0	14	0	2,000,000	0	0	0	29,790	06/01/2011
88045R-DM-1	TENNESSEE HSG DEV AGY CALLABLE 01/01/201		07/01/2011	Call 100.0000		45,000	45,000	40,608	40,865	0	28	0	28	0	40,893	0	4,107	4,107	1,750	07/01/2032
3199999 - U.S. Special Revenue and Special Assessment Obligations and all Non Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						9,484,642	9,484,642	9,723,641	9,515,795	0	(35,260)	0	(35,260)	0	9,480,535	0	4,107	4,107	297,115	XXX
00206R-AP-7	AT&T 6.7 11/15/2013 6.700% 11/15/13		09/29/2011	Various		2,232,100	2,000,000	2,101,045	2,066,018	0	(16,685)	0	(16,685)	0	2,049,333	0	182,767	182,767	102,175	11/15/2013
018490-AM-4	ALLERGAN INC 5.75 04/01/2016		10/28/2011	KEYBANC CAPITAL MARKETS		1,042,137	900,000	914,161	912,931	0	(1,932)	0	(1,932)	0	910,999	0	131,139	131,139	56,206	04/01/2016
02003M-BQ-6	ALLSTATE LIFE GLOBAL FUNDING 5.375 04/30		09/29/2011	BANK OF NEW YORK		1,061,750	1,000,000	1,010,880	1,005,500	0	(1,716)	0	(1,716)	0	1,003,785	0	57,965	57,965	49,868	04/30/2013
03523T-AD-0	ANHEUSER-BUSCH INBEV WOR 5.375 11/15/201		03/14/2011	Tax Free Exchange		749,356	750,000	749,078	749,325	0	31	0	31	0	749,356	0	0	0	13,326	11/15/2014
053332-AH-5	AUTOZONE INC 6.5 01/15/2014		12/06/2011	JEFFRIES & COMPANY		1,098,610	1,000,000	1,028,170	1,019,294	0	(5,606)	0	(5,606)	0	1,013,689	0	84,921	84,921	91,000	01/15/2014
05949A-VT-4	BOAMS 2004-9 1A8 5.250% 11/25/34		08/01/2011	Paydown		88,214	88,214	88,848	88,018	0	196	0	196	0	88,214	0	0	0	1,787	08/01/2011
059511-BA-2	BACM 2007-2 J 5.817% 04/10/49		05/24/2011	GOLDMAN SACHS		87,710	1,253,000	0	0	0	0	0	0	0	0	0	87,710	87,710	77,529	08/10/2012

ANNUAL STATEMENT FOR THE YEAR 2011 OF THE Permanent General Assurance Corporation

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (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	Maturity Date
05952A-AL-8	BACM 2008-1 B 6.438% 01/10/18		12/30/2011	Basis Adjustment		(874)	43,100	(8,216)	(874)	0	7,342	0	7,342	0	(874)	0	0	0	0	01/10/2018
06605H-AA-6	BANKAMERICA INST CALLABLE 12/31/2009 @10		11/29/2011	Capital Distribution		2,500	0	2,500	2,500	0	0	0	0	0	2,500	0	0	0	0	12/31/2011
07387M-AP-4	BSCMS 2006-PW11 F 5.619% 03/11/39		12/30/2011	Basis Adjustment		(66,442)	34,959	(6,455)	(66,442)	567,928	(60,478)	0	507,450	0	(66,442)	0	0	0	0	01/11/2018
07388Y-AW-2	BSCMS 2007-PW16 D 5.904% 06/11/40		12/30/2011	Basis Adjustment		80,244	771,500	115,998	80,244	0	(35,754)	0	(35,754)	0	80,244	0	0	0	0	05/11/2019
126650-BH-2	CVS CORP 5.75 06/01/2017		02/07/2011	HSBC SECURITIES USA INC		827,280	750,000	740,573	743,079	0	99	0	99	0	743,178	0	84,102	84,102	8,266	06/01/2017
12669G-HZ-7	CWHL 2004-29 1A2 1.194% 02/25/35		12/27/2011	Paydown		6,805	6,805	6,805	6,805	0	0	0	0	0	6,805	0	0	0	42	01/25/2035
127210-AB-8	CADBURY SCHW US 5.125% 10/01/13		06/27/2011	BANK OF AMERICA		1,418,646	1,311,000	1,268,097	1,286,638	0	4,096	0	4,096	0	1,290,734	0	127,912	127,912	50,205	10/01/2013
14040H-AQ-8	CAPITAL ONE FINANCIAL CORP		09/15/2011	Maturity		1,000,000	1,000,000	999,520	999,926	0	74	0	74	0	1,000,000	0	0	0	57,000	09/15/2011
14912L-4F-5	CATERPILLAR FINANCE SERVICE 6.125 02/17/	E	09/29/2011	US BANCORP INTL INC		1,115,370	1,000,000	998,790	999,212	0	178	0	178	0	999,389	0	115,981	115,981	69,247	02/17/2014
172973-A9-0	CMSI 2004-5 4A1 5.250% 08/25/34		12/01/2011	Paydown		400,981	400,981	405,555	400,968	0	14	0	14	0	400,981	0	0	0	9,694	03/01/2012
17307G-PJ-1	CMLTI 2005-WF1 M3 5.850% 12/25/34		10/01/2011	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	06/25/2014
17307G-PJ-1	CMLTI 2005-WF1 M3 5.850% 12/25/34		12/30/2011	Basis Adjustment		27,590	946,603	44,777	27,590	0	(17,187)	0	(17,187)	0	27,590	0	0	0	0	06/25/2014
223030-AG-5	COVIDIEN LTD 6 10/15/2017	E	08/29/2011	JP MORGAN CHASE		1,199,900	1,000,000	1,020,157	1,015,751	0	(1,292)	0	(1,292)	0	1,014,459	0	185,441	185,441	52,667	10/15/2017
32051G-Y9-0	FHASI 2006-AR1 B1 5.178% 04/25/36		12/01/2011	Paydown		883	219,106	13,101	13,101	0	(12,447)	0	(12,447)	0	654	0	228	228	5,226	02/25/2014
32051G-Y9-0	FHASI 2006-AR1 B1 5.178% 04/25/36		12/30/2011	Basis Adjustment		(11,211)	399,700	4,757	(11,211)	0	(15,968)	0	(15,968)	0	(11,211)	0	0	0	0	02/25/2014
36962G-4C-5	GENERAL ELECTRIC CAPITAL 5.9 05/13/2014		09/29/2011	CITADEL SECURITIES		822,893	750,000	749,168	749,414	0	122	0	122	0	749,536	0	73,357	73,357	39,456	05/13/2014
36962G-W5-9	GENERAL ELECTRIC CAPITAL CORP		04/28/2011	Maturity		1,000,000	1,000,000	998,660	999,903	0	97	0	97	0	1,000,000	0	0	0	27,500	04/28/2011
466247-WV-1	JPMMT 2005-A7 B1 4.771% 10/25/35		12/01/2011	Paydown		12,760	12,760	10,262	10,262	0	2,498	0	2,498	0	12,760	0	0	0	310	11/25/2015
466247-WV-1	JPMMT 2005-A7 B1 4.771% 10/25/35		12/30/2011	Basis Adjustment		(32,292)	196,388	21,693	(32,292)	0	(53,985)	0	(53,985)	0	(32,292)	0	0	0	0	11/25/2015
46625H-GG-9	JP MORGAN CHASE & CO 5.600% 06/01/11		06/01/2011	Maturity		1,000,000	1,000,000	999,580	999,964	0	36	0	36	0	1,000,000	0	0	0	28,000	06/01/2011
46625H-HL-7	JP MORGAN CHASE & CO 6.3 04/23/2019		08/01/2011	JEFFRIES & COMPANY		1,157,570	1,000,000	1,034,305	1,030,440	0	(1,714)	0	(1,714)	0	1,028,726	0	128,844	128,844	49,175	04/23/2019
46632M-CL-2	JPMCC 2008-C2 AJ 6.567% 02/12/51		03/11/2011	MORGAN STANLEY		480,000	600,000	202,146	202,146	0	(65,847)	0	(65,847)	0	136,299	0	343,701	343,701	8,587	02/12/2013
548661-CK-1	LOWE'S COMPANIES INC 5.400% 10/15/16		02/23/2011	JEFFRIES & COMPANY		1,130,700	1,000,000	977,990	985,535	0	338	0	338	0	985,873	0	144,827	144,827	19,950	10/15/2016
565849-AG-1	MARATHON OIL CORP 6.5 02/15/2014		02/10/2011	Redemption 113.7430		568,715	500,000	497,925	498,624	0	43	0	43	0	498,667	0	70,048	70,048	15,799	02/15/2014
592179-JG-1	MET LIFE GLOB 5.125 04/10/2013		01/27/2011	DEUTSCHE BANK		806,865	750,000	730,395	738,780	0	394	0	394	0	739,175	0	67,690	67,690	11,852	04/10/2013
61746B-CW-4	MORGAN STANLEY 5.625% 01/09/12		06/14/2011	MORGAN STANLEY		1,028,910	1,000,000	1,016,040	1,003,761	0	(1,674)	0	(1,674)	0	1,002,087	0	26,823	26,823	52,813	01/09/2012
62875U-AF-2	NBC UNIVERSAL 3.65 04/30/2015	E	07/27/2011	CITIGROUP GLOBAL MARKETS		1,058,560	1,000,000	1,000,270	1,000,236	0	(30)	0	(30)	0	1,000,207	0	58,353	58,353	27,476	04/30/2015
635405-AW-3	NATIONAL CITY CORP CONVERTIBLE 4 02/01/2		02/01/2011	Maturity		1,100,000	1,100,000	1,046,250	1,097,685	0	2,315	0	2,315	0	1,100,000	0	0	0	22,000	02/01/2011
655664-AK-6	NORDSTROM INC 6.25 01/15/2018		04/26/2011	BNP PARIBAS SECURITIES		1,147,370	1,000,000	1,001,310	1,001,167	0	(44)	0	(44)	0	1,001,122	0	146,248	146,248	49,306	01/15/2018
717081-DB-6	PFIZER INC 6.2 03/15/2019	E	05/31/2011	US BANCORP INTL INC		882,968	750,000	749,243	749,332	0	27	0	27	0	749,358	0	133,609	133,609	33,325	03/15/2019
718172-AB-5	PHILIP MORRIS INTL INC 4.875 05/16/2013		09/29/2011	US BANCORP INTL INC		1,433,822	1,350,000	1,346,980	1,348,476	0	467	0	467	0	1,348,943	0	84,878	84,878	58,134	05/16/2013
73316P-BB-5	POPLR 2004-5 M2 5.700% 12/25/34		12/30/2011	Basis Adjustment		(1,457)	468,281	(1,193)	(1,457)	0	(264)	0	(264)	0	(1,457)	0	0	0	0	12/25/2034
73316P-CK-4	POPLR 2005-2 M1 5.417% 04/25/35		12/30/2011	Basis Adjustment		(404)	606,897	(458)	(404)	0	54	0	54	0	(404)	0	0	0	0	09/25/2030
76112B-DV-9	RAMP 2004-RS10 MI1 5.280% 10/25/34		12/30/2011	Basis Adjustment		(19)	2,780	(1,032)	(19)	0	1,013	0	1,013	0	(19)	0	0	0	0	06/25/2023
771196-AQ-5	ROCHE HLDGS INC 5 03/01/2014		04/26/2011	MORGAN STANLEY		1,042,264	954,000	947,074	949,438	0	433	0	433	0	949,871	0	92,393	92,393	31,535	03/01/2014
771196-AQ-5	ROCHE HLDGS INC 5 03/01/2014		03/24/2011	Call 109.9310		600,223	546,000	542,036	543,389	0	172	0	172	0	543,561	0	56,662	56,662	15,394	03/01/2014
806605-AJ-0	SCHERING-PLOUGH CORPORATION 6 09/15/2017	E	05/25/2011	US BANCORP INTL INC		1,177,930	1,000,000	1,054,650	1,045,467	0	(2,362)	0	(2,362)	0	1,043,105	0	134,825	134,825	42,667	09/15/2017
92343V-AL-8	VERIZON COMMUNICATIONS 5.5 02/15/2018		06/27/2011	JEFFRIES & COMPANY		565,850	500,000	498,780	499,069	0	54	0	54	0	499,123	0	66,727	66,727	24,063	02/15/2018
92344S-AP-5	VERIZON WIRELESS CAPITAL 5.55 02/01/2014	E	09/29/2011	HSBC SECURITIES USA INC		820,485	750,000	745,837	746,915	0	710	0	710	0	747,626	0	72,859	72,859	48,909	02/01/2014
925524-BB-5	VIACOM INC 6.250% 04/30/16		03/15/2011	Redemption 112.3796		1,123,796	1,000,000	988,580	982,070	0	6,510	0	6,510	0	988,580	0	135,216	135,216	22,628	04/30/2016
925524-BB-5	VIACOM INC 6.250% 04/30/16		03/15/2011	Capital Distribution		30,000	0	30,000	30,000	0	0	0	0	0	30,000	0	0	0	0	04/30/2016
929043-AD-9	VORNADO REALTY L.P. 5.600% 02/15/11		02/15/2011	Maturity		1,000,000	1,000,000	999,060	999,974	0	26	0	26	0	1,000,000	0	0	0	28,000	02/15/2011
929766-GR-8	WBCMT 2003-C5 A1 2.986% 06/15/35		12/01/2011	Paydown		20,747	20,747	20,643	20,716	0	30	0	30	0	20,747	0	0	0	294	01/01/2012
949770-AC-5	WFMBS 2004-F A3 4.718% 06/25/34		04/01/2011	Paydown		148,724	148,724	147,217	147,779	0	946	0	946	0	148,724	0	0	0	1,307	04/01/2011

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (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	Maturity Date
983024-AM-2	WYETH 5.450% 04/01/17		05/25/2011	UBS SECURITIES-CORP		1,148,510	1,000,000	1,026,620	1,021,900	0	(1,241)	0	(1,241)	0	1,020,658	0	127,852	127,852	36,333	04/01/2017
06849T-AA-6	BARRICK GOLD FINANCECO L 6.125 09/15/201	A	01/27/2011	CITIGROUP GLOBAL MARKETS		1,117,450	1,000,000	999,780	999,879	0	4	0	4	0	999,883	0	117,567	117,567	23,139	09/15/2013
87938W-AA-1	TELEFONICA EMISIONES SAU 5.984 06/20/201	F	01/27/2011	BNP PARIBAS SECURITIES		509,860	500,000	498,425	499,832	0	31	0	31	0	499,863	0	9,997	9,997	3,408	06/20/2011
3899999 - Bonds - Industrial and Miscellaneous (Unaffiliated)						35,264,349	37,381,545	32,376,377	32,206,354	567,928	(267,876)	0	300,052	0	32,113,705	0	3,150,642	3,150,642	1,365,598	XXX
8399997 - Subtotals - Bonds - Part 4						46,357,171	48,457,682	43,731,969	43,321,471	567,928	(310,964)	0	256,964	0	43,185,735	0	3,171,434	3,171,434	1,698,026	XXX
8399998 - Summary item from Part 5 for Bonds						11,202,846	10,308,173	10,827,832	0	0	(29,152)	0	(29,152)	0	10,798,681	0	404,166	404,166	347,254	XXX
8399999 - Subtotals - Bonds						57,560,016	58,765,855	54,559,800	43,321,471	567,928	(340,117)	0	227,810	0	53,984,414	0	3,575,600	3,575,600	2,045,280	XXX
8999998 - Summary item from Part 5 for Preferred Stocks						0	XXX	0		0	0	0	0	0	0	0	0	0	0	XXX
8999999 - Subtotals - Preferred Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
69335*-10-1	PGA SERVICE CORPORATION		03/31/2011	Return of Capital	0.000	1,500,000		1,500,000	1,538,425	0	0	0	0	0	1,538,425	0	0	0	0	XXX
9199999 - Common Stocks - Parent, Subsidiaries and Affiliates						1,500,000	XXX	1,500,000	1,538,425						1,538,425					XXX
9799997 - Subtotals - Common Stocks - Part 4						1,500,000	XXX	1,500,000	1,538,425	0	0	0	0	0	1,538,425	0	0	0	0	XXX
9799998 - Summary item from Part 5 for Common Stocks						5,601,863	XXX	4,994,781	0	0	0	0	0	0	4,994,781	0	607,082	607,082	175,228	XXX
9799999 - Subtotals - Common Stocks						7,101,863	XXX	6,494,781	1,538,425	0	0	0	0	0	6,533,206	0	607,082	607,082	175,228	XXX
9899999 - Subtotals - Preferred and Common Stocks						7,101,863	XXX	6,494,781	1,538,425	0	0	0	0	0	6,533,206	0	607,082	607,082	175,228	XXX
9999999 Totals						64,661,879	XXX	61,054,581	44,859,896	567,928	(340,117)	0	227,810	0	60,517,620	0	4,182,682	4,182,682	2,220,508	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stocks)	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
032511-BC-0	ANADARKO PETROLEUM CORP 8.7 03/15/2019		01/25/2011	JP MORGAN CHASE	07/11/2011	MORGAN STANLEY	1,300,000	1,599,221	1,689,012	1,585,523	0	(13,698)	0	(13,698)	0	0	103,489	103,489	93,936	41,784
03523T-BG-2	ANHEUSER-BUSCH INBEV WOR 5.375 11/15/201	E	03/14/2011	Tax Free Exchange	06/28/2011	MIZUHO SEC USA INC	750,000	749,356	839,603	749,460	0	104	0	104	0	0	90,143	90,143	25,307	13,326
038222-AE-5	APPLIED MATERIALS INC 2.65 06/15/2016		06/01/2011	JP MORGAN CHASE	06/24/2011	BB&T CAPITAL MARKETS	500,000	499,625	508,695	499,628	0	3	0	3	0	0	9,067	9,067	773	0
101137-AG-2	BOSTON SCIENTIFIC CORP 6.4 06/15/2016	E	01/26/2011	BANK OF AMERICA	04/21/2011	BARCLAYS	1,500,000	1,639,500	1,661,160	1,634,055	0	(5,445)	0	(5,445)	0	0	27,105	27,105	35,200	12,267
14149Y-AT-5	CARDINAL HEALTH INC 4.625 12/15/2020		02/07/2011	BARCLAYS	08/23/2011	WELLS FARGO ADVISORS	750,000	730,335	812,250	731,240	0	905	0	905	0	0	81,010	81,010	24,378	5,492
17307G-PJ-1	CMLTI 2005-WF1 M3 5.850% 12/25/34		08/01/2011	Interest Capitalization	12/30/2011	Basis Adjustment	0	0	0	0	0	0	0	0	0	0	0	0	0	0
20173M-AG-5	GCCFC 2006-GG7 AM 5.882% 07/10/38		03/25/2011	WELLS FARGO ADVISORS	12/20/2011	CREDIT SUISSE	1,500,000	1,560,469	1,528,594	1,552,602	0	(7,867)	0	(7,867)	0	0	(24,008)	(24,008)	72,763	7,344
32051G-Y9-0	FHASI 2006-AR1 B1 5.178% 04/25/36		08/01/2011	Interest Capitalization	12/01/2011	Paydown	240	228	0	228	0	0	0	0	0	0	(228)	(228)	1	0
32051G-Y9-0	FHASI 2006-AR1 B1 5.178% 04/25/36		08/01/2011	Interest Capitalization	12/30/2011	Basis Adjustment	7,933	123	123	123	0	0	0	0	0	0	0	0	0	0
40414L-AD-1	HCP INC CALLABLE 12/01/2020 @ 100.0000		01/19/2011	UBS SECURITIES-CORP	02/11/2011	JEFFRIES & COMPANY	500,000	497,395	502,075	497,404	0	9	0	9	0	0	4,671	4,671	1,642	0
55259P-AD-8	M&I MARSHALL & ILSLEY BK 5 01/17/2017		01/26/2011	CREDIT SUISSE	07/11/2011	KEEFE BRUYETTE & WOODS INC	1,500,000	1,546,875	1,624,800	1,543,751	0	(3,124)	0	(3,124)	0	0	81,049	81,049	36,875	2,917
94106L-AX-7	WASTE MANAGEMENT 2.6 09/01/2016		08/24/2011	JP MORGAN CHASE	09/12/2011	CREDIT SUISSE	500,000	499,955	508,615	499,955	0	0	0	0	0	0	8,660	8,660	578	0
94986E-AA-8	WELLS FARGO CAP CALLABLE 03/26/2013 @ 10		08/09/2011	CITADEL SECURITIES	10/04/2011	Call 100.0000	1,000,000	993,750	1,000,000	993,750	0	0	0	0	0	0	6,250	6,250	40,211	29,089
87938W-AH-6	TELEFONICA EMISIONES SAU 5.877 07/15/201	F	01/06/2011	GOLDMAN SACHS	01/21/2011	BANK OF AMERICA	500,000	511,000	527,920	510,962	0	(38)	0	(38)	0	0	16,958	16,958	15,590	14,366
3899999 - Bonds - Industrial and Miscellaneous (Unaffiliated)							10,308,173	10,827,832	11,202,846	10,798,681	0	(29,152)	0	(29,152)	0	0	404,166	404,166	347,254	126,584
8399998 - Subtotal Bonds							10,308,173	10,827,832	11,202,846	10,798,681	0	(29,152)	0	(29,152)	0	0	404,166	404,166	347,254	126,584
00206R-10-2	AT&T		03/18/2011	CREDIT SUISSE	12/07/2011	KNIGHT LIBERTAS FINANCIL	17,940.000	499,810	522,106	499,810	0	0	0	0	0	0	22,296	22,296	23,143	0
02209S-10-3	ALTRIA GROUP INC		03/18/2011	CREDIT SUISSE	12/07/2011	KNIGHT LIBERTAS FINANCIL	20,125.000	499,865	577,609	499,865	0	0	0	0	0	0	77,744	77,744	15,899	0
15189T-10-7	CENTERPOINT ENERGY INC		03/18/2011	CREDIT SUISSE	12/07/2011	KNIGHT LIBERTAS FINANCIL	30,400.000	495,678	600,729	495,678	0	0	0	0	0	0	105,051	105,051	18,012	0
209115-10-4	CONSOLIDATED EDISON INC		03/18/2011	CREDIT SUISSE	12/07/2011	KNIGHT LIBERTAS FINANCIL	10,000.000	499,437	587,229	499,437	0	0	0	0	0	0	87,792	87,792	18,000	0
40414L-10-9	HCP INC REITS-HEALTH CARE		03/18/2011	CREDIT SUISSE	12/07/2011	KNIGHT LIBERTAS FINANCIL	13,250.000	500,013	506,970	500,013	0	0	0	0	0	0	6,957	6,957	19,080	0
58933Y-10-5	MERCK & CO INC MRK	E	03/18/2011	CREDIT SUISSE	12/07/2011	KNIGHT LIBERTAS FINANCIL	15,625.000	499,689	556,010	499,689	0	0	0	0	0	0	56,321	56,321	11,875	0
718172-10-9	PHILIP MORRIS INTL INC PM	E	03/18/2011	CREDIT SUISSE	12/07/2011	KNIGHT LIBERTAS FINANCIL	8,090.000	499,630	607,904	499,630	0	0	0	0	0	0	108,275	108,275	16,585	0
743263-10-5	PROGRESS ENERGY INC		03/18/2011	CREDIT SUISSE	12/07/2011	KNIGHT LIBERTAS FINANCIL	11,225.000	499,838	603,579	499,838	0	0	0	0	0	0	103,741	103,741	20,879	0
92276F-10-0	VENTAS INC REITS-HEALTH CARE		03/18/2011	CREDIT SUISSE	12/07/2011	KNIGHT LIBERTAS FINANCIL	9,530.000	500,448	501,668	500,448	0	0	0	0	0	0	1,220	1,220	10,960	0
92343V-10-4	VERIZON COMMUNICATIONS		03/18/2011	CREDIT SUISSE	12/07/2011	KNIGHT LIBERTAS FINANCIL	14,100.000	500,374	538,060	500,374	0	0	0	0	0	0	37,686	37,686	20,798	0
9099999 - Common Stocks - Industrial and Miscellaneous (Unaffiliated)								4,994,781	5,601,863	4,994,781	0	0	0	0	0	0	607,082	607,082	175,228	0
9799998 - Subtotals - Common Stocks								4,994,781	5,601,863	4,994,781	0	0	0	0	0	0	607,082	607,082	175,228	0
9899999 - Subtotals – Preferred and Common Stocks								4,994,781	5,601,863	4,994,781	0	0	0	0	0	0	607,082	607,082	175,228	0
9999999 Totals								15,822,613	16,804,709	15,793,461	0	(29,152)	0	(29,152)	0	0	1,011,248	1,011,248	522,483	126,584

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4	5	6	7	8	Stock of Such Company Owned by Insurer on Statement Date	
								9	10
CUSIP Identification	Description Name of Subsidiary, Controlled or Affiliated Company	Foreign	NAIC Company Code or Alien Insurer Identification Number	NAIC Valuation Method (See SVO Purposes and Procedures Manual)	Do Insurer's Admitted Assets Include Intangible Assets Connected with Holding of Such Company's Stock?	Total Amount of Such Intangible Assets	Book / Adjusted Carrying Value	Number of Shares	% of Outstanding
69335*-10-1	PGA Service Corporation		00000	2ciB2	No	0	17,034	100.000	100.0
1799999 - Common Stock - Other Affiliates							17,034	XXX	XXX
1899999 - Subtotals - Common Stocks							17,034	XXX	XXX
1999999 Totals							17,034	XXX	XXX

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

SCHEDULE D - PART 6 - SECTION 2

1	2	3	4	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5	6
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	Number of Shares	% of Outstanding
99C002-26-0	A-1 General Insurance Agency	PGA Service Corporation	0	100.000	100.0
99C002-27-8	GAIS of California	PGA Service Corporation	0	100.000	100.0
99C002-28-6	GAIS of Louisiana	PGA Service Corporation	0	100.000	100.0
0399999 Total				XXX	XXX

SCHEDULE DA - PART 1

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

1	2	Codes		5	6	7	8	Change In Book/Adjusted Carrying Value				13	14	Interest						21
		3	4					9	10	11	12			15	16	17	18	19	20	
CUSIP Identification	Description	Code	Foreign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Par Value	Actual Cost	Amount Due And Accrued Dec. 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
0199999	U.S. Governments - Issuer Obligations						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
0299999	U.S. Governments - Residential Mortgage-Backed Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
0399999	U.S. Governments - Commercial Mortgage-Backed Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
0499999	U.S. Governments - Other Loan-Backed and Structured Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
0599999	Subtotals - U.S. Governments						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
0699999	All Other Governments - Issuer Obligations						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
0799999	All Other Governments - Residential Mortgage-Backed Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
0899999	All Other Governments - Commercial Mortgage-Backed Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
0999999	All Other Governments - Other Loan-Backed and Structured Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
1099999	Subtotals - All Other Governments						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
1199999	U.S. States, Territories and Possessions - Issuer Obligations						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
1299999	U.S. States, Territories and Possessions - Residential Mortgage-Backed Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
1399999	U.S. States, Territories and Possessions - Commercial Mortgage-Backed Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
1499999	U.S. States, Territories and Possessions - Other Loan-Backed and Structured Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
1799999	Subtotals - U.S. States, Territories and Possessions (Direct and Guaranteed)						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
1899999	U.S. Political Subdivisions - Issuer Obligations						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
1999999	U.S. Political Subdivisions - Residential Mortgage-Backed Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2099999	U.S. Political Subdivisions - Commercial Mortgage-Backed Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2199999	U.S. Political Subdivisions - Other Loan-Backed and Structured Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2499999	Subtotals - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2599999	U.S. Special Revenue - Issuer Obligations						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2699999	U.S. Special Revenue - Residential Mortgage-Backed Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2799999	U.S. Special Revenue - Commercial Mortgage-Backed Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2899999	U.S. Special Revenue - Other Loan-Backed and Structured Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
3199999	Subtotals - U.S. Special Revenue and Special Assessment Obligations and all Non Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions Governments and Their Political Subdivisions						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
3299999	Industrial and Miscellaneous - Issuer Obligations						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
3399999	Industrial and Miscellaneous - Residential Mortgage-Backed Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
3499999	Industrial and Miscellaneous - Commercial Mortgage-Backed Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
3599999	Industrial and Miscellaneous - Other Loan-Backed and Structured Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
3899999	Subtotals - Industrial and Miscellaneous (Unaffiliated)						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
4299999	Hybrid Securities - Issuer Obligations						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
4399999	Hybrid Securities - Residential Mortgage-Backed Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
4499999	Hybrid Securities - Commercial Mortgage-Backed Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
4599999	Hybrid Securities - Other Loan-Backed and Structured Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
4899999	Subtotals - Hybrid Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
4999999	Parent, Subsidiaries and Affiliates - Issuer Obligations						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
5099999	Parent, Subsidiaries and Affiliates - Residential Mortgage-Backed Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
5199999	Parent, Subsidiaries and Affiliates - Commercial Mortgage-Backed Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
5299999	Parent, Subsidiaries and Affiliates - Other Loan-Backed and Structured Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
5599999	Subtotals - Parent, Subsidiaries and Affiliates Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
7799999	Subtotals - Issuer Obligations						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
7899999	Subtotals - Residential Mortgage-Backed Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
7999999	Subtotals - Commercial Mortgage-Backed Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8099999	Subtotals - Other Loan-Backed and Structured Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8399999	Subtotals - Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8499999	Parent, Subsidiaries and Affiliates - Mortgage Loans						0	0	0	0	0	XXX	0	0	0	XXX	XXX	XXX	0	0
8599999	Parent, Subsidiaries and Affiliates - Other Short-Term Invested Assets						0	0	0	0	0	XXX	0	0	0	XXX	XXX	XXX	0	0
8699999	Subtotals - Parent, Subsidiaries and Affiliates						0	0	0	0	0	XXX	0	0	0	XXX	XXX	XXX	0	0
8799999	Mortgage Loans						0	0	0	0	0	XXX	0	0	0	XXX	XXX	XXX	0	0
900009-00-2	FLORIDA TREASURY TRUST FUND	SD		01/10/1997	Various		200,000	0	0	0	0	0	200,000	0	0	0.040	0.000	MJSD	4,802	0
8899999	Exempt Money Market Mutual Funds						200,000	0	0	0	0	XXX	200,000	0	0	XXX	XXX	XXX	4,802	0
09248U-55-1	BLACKROCK LIQUIDITY FD TEMPFD TREASURY T			12/30/2011	Various		11,540,367	0	0	0	0	0	11,540,367	0	0	0.750	0.000	JAJO	194	0
8999999	Class One Money Market Mutual Funds						11,540,367	0	0	0	0	XXX	11,540,367	0	0	XXX	XXX	XXX	194	0
9099999	Other Short-Term Invested Assets						0	0	0	0	0	XXX	0	0	0	XXX	XXX	XXX	0	0
9199999 Totals							11,740,367	0	0	0	0	XXX	11,740,367	0	0	XXX	XXX	XXX	4,996	0

Schedule DB - Part A - Section 1

NONE

Sch. DB - Pt. A - Sn. 1 - Footnote (a)

NONE

Schedule DB - Part A - Section 2

NONE

Sch. DB - Pt. A - Sn. 2 - Footnote (a)

NONE

Schedule DB - Part B - Section 1- Future

NONE

Sch. DB - Pt. B - Sn. 1 - Footnotes

NONE

Schedule DB - Part B - Section 2- Future

NONE

Sch. DB - Pt. B - Sn. 2 - Footnotes

NONE

Schedule DB - Part D

NONE

Schedule DL - Part 1

NONE

Schedule DL - Part 2

NONE

Schedule E - Part 1

NONE

Schedule E - Part 2 - Cash Equivalents

NONE

SCHEDULE E PART 3 - SPECIAL DEPOSITS

States, Etc.	1 Type of Deposits	2 Purpose of Deposits	Deposits For The Benefit of All Policyholders 3 Book/Adjusted Carrying Value	4 Fair Value	All Other Special Deposits 5 Book/Adjusted Carrying Value	6 Fair Value
1. Alabama AL						
2. Alaska AK						
3. Arizona AZ						
4. Arkansas AR						
5. California CA						
6. Colorado CO						
7. Connecticut CT						
8. Delaware DE						
9. District of Columbia DC						
10. Florida FL	ST	Statutory Deposit	200,000	200,000		
11. Georgia GA	B	Statutory Deposit	125,555	150,508		
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	110,381	116,196		
23. Michigan MI						
24. Minnesota MN						
25. Mississippi MS						
26. Missouri MO						
27. Montana MT						
28. Nebraska NE						
29. Nevada NV	B	Statutory Deposit	202,742	237,203		
30. New Hampshire NH						
31. New Jersey NJ						
32. New Mexico NM						
33. New York NY						
34. North Carolina NC	B	Statutory Deposit	305,501	355,295		
35. North Dakota ND						
36. Ohio OH	B	Statutory Deposit	1,588,906	1,669,164		
37. Oklahoma OK						
38. Oregon OR						
39. Pennsylvania PA						
40. Rhode Island RI						
41. South Carolina SC						
42. South Dakota SD						
43. Tennessee TN						
44. Texas TX						
45. Utah UT						
46. Vermont VT						
47. Virginia VA	B	Statutory Deposit	225,970	266,994		
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 Other Alien OT	XXX	XXX	0	0	0	0
59. Total	XXX	XXX	2,759,055	2,995,360	0	0
DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX	0	0	0	0
5899. Totals (Lines 5801 - 5803 + 5898)(Line 58 above)	XXX	XXX	0	0	0	0

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