



ANNUAL STATEMENT
For the Year Ended December 31, 2011
OF THE CONDITION AND AFFAIRS OF THE
UNITY FINANCIAL LIFE INSURANCE COMPANY

NAIC Group Code	0000	0535	NAIC Company Code	63819	Employer's ID Number	23-1640528
	(Current Period)	(Prior Period)				
Organized under the Laws of	Ohio		State of Domicile or Port of Entry	Ohio		
Country of Domicile	United States of America					
Incorporated/Organized	05/06/1964		Commenced Business	05/06/1964		
Statutory Home Office	4675 Cornell Road, Suite 160		Cincinnati, OH 45241			
	(Street and Number)		(City or Town, State and Zip Code)			
Main Administrative Office	4675 Cornell Road, Suite 160		Cincinnati, OH 45241	(513)247-0711		
	(Street and Number)		(City or Town, State and Zip Code)	(Area Code) (Telephone Number)		
Mail Address	P.O. Box 625700		Cincinnati, OH 45262-5700			
	(Street and Number or P.O. Box)		(City or Town, State and Zip Code)			
Primary Location of Books and Records	4675 Cornell Road, Suite 160		Cincinnati, OH 45241	(513)247-0711		
	(Street and Number)		(City or Town, State and Zip Code)	(Area Code) (Telephone Number)		
Internet Website Address	www.uflife.com					
Statutory Statement Contact	Beth Adkins		(513)824-6764			
	(Name)		(Area Code)(Telephone Number)(Extension)			
	badkins@uflife.com		(513)247-5040			
	(E-Mail Address)		(Fax Number)			

OFFICERS

Name	Title
Thomas Cresson Hardy	Chairman/President/CEO
Janeen Rene Rutherford	Secretary
Beth Anne Adkins	Treasurer

VICE-PRESIDENTS

Beth Anne Adkins, Vice President # Janeen Rene Rutherford, Assistant Vice President
Jay Cresson Hardy, Senior Vice President

DIRECTORS OR TRUSTEES

David Benjamin Abraham # Thomas Cresson Hardy
Alexander Meeker Clark John Joseph Waller #
Jay Cresson Hardy John Bernard Yanko

State of Ohio
County of Hamilton ss

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

(Signature)	(Signature)	(Signature)
Thomas Hardy	Janeen Rutherford	Beth Adkins
(Printed Name)	(Printed Name)	(Printed Name)
1.	2.	3.
President	Secretary	Treasurer
(Title)	(Title)	(Title)

Subscribed and sworn to before me this	a. Is this an original filing?	Yes[X] No[]
20th day of February, 2012	b. If no,	
	1. State the amendment number	
	2. Date filed	
	3. Number of pages attached	
(Notary Public Signature)		

SUMMARY INVESTMENT SCHEDULE

Investment Categories		Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
		1	2	3	4	5	6
		Amount	Percentage	Amount	Securities Lending Reinvested Collateral Amount	Total (Col. 3 + 4) Amount	Percentage
1.	Bonds:						
1.1	U.S. treasury securities	1,550,928	1.267	1,550,928		1,550,928	1.274
1.2	U.S. government agency obligations (excluding mortgage-backed securities):						
1.21	Issued by U.S. government agencies						
1.22	Issued by U.S. government sponsored agencies	17,012,654	13.902	17,012,654		17,012,654	13.970
1.3	Non-U.S. government (including Canada, excluding mortgage-backed securities)						
1.4	Securities issued by states, territories, and possessions and political subdivisions in the U.S.:						
1.41	States, territories and possessions general obligations	2,377,301	1.943	2,377,301		2,377,301	1.952
1.42	Political subdivisions of states, territories and possessions and political subdivisions general obligations	2,555,084	2.088	2,555,084		2,555,084	2.098
1.43	Revenue and assessment obligations	6,174,927	5.046	6,174,927		6,174,927	5.071
1.44	Industrial development and similar obligations						
1.5	Mortgage-backed securities (includes residential and commercial MBS):						
1.51	Pass-through securities:						
1.511	Issued or Guaranteed by GNMA	1,109,276	0.906	1,109,276		1,109,276	0.911
1.512	Issued or Guaranteed by FNMA and FHLMC	11,281,796	9.219	11,281,796		11,281,796	9.264
1.513	All other						
1.52	CMOs and REMICs:						
1.521	Issued or guaranteed by GNMA, FNMA, FHLMC or VA	176,583	0.144	176,583		176,583	0.145
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						
1.523	All other	862,663	0.705	862,663		862,663	0.708
2.	Other debt and other fixed income securities (excluding short term):						
2.1	Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	74,002,184	60.471	74,002,184		74,002,184	60.769
2.2	Unaffiliated Non-U.S. securities (including Canada)	1,816,712	1.485	1,816,712		1,816,712	1.492
2.3	Affiliated securities						
3.	Equity interests:						
3.1	Investments in mutual funds						
3.2	Preferred stocks:						
3.21	Affiliated						
3.22	Unaffiliated						
3.3	Publicly traded equity securities (excluding preferred stocks):						
3.31	Affiliated						
3.32	Unaffiliated						
3.4	Other equity securities:						
3.41	Affiliated						
3.42	Unaffiliated						
3.5	Other equity interests including tangible personal property under lease:						
3.51	Affiliated						
3.52	Unaffiliated						
4.	Mortgage loans:						
4.1	Construction and land development						
4.2	Agricultural						
4.3	Single family residential properties						
4.4	Multifamily residential properties						
4.5	Commercial loans						
4.6	Mezzanine real estate loans						
5.	Real estate investments:						
5.1	Property occupied by company						
5.2	Property held for production of income (including \$.....0 of property acquired in satisfaction of debt)						
5.3	Property held for sale (including \$.....0 property acquired in satisfaction of debt)						
6.	Contract loans	65,679	0.054	65,679		65,679	0.054
7.	Derivatives						
8.	Receivables for securities						
9.	Securities Lending (Line 10, Asset Page reinvested collateral)				X X X	X X X	X X X
10.	Cash, cash equivalents and short-term investments	2,791,338	2.281	2,791,338		2,791,338	2.292
11.	Other invested assets	600,000	0.490				
12.	Total invested assets	122,377,125	100.000	121,777,125		121,777,125	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS
Real Estate

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

SCHEDULE B - VERIFICATION BETWEEN YEARS
Mortgage Loans

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

SCHEDULE BA - VERIFICATION BETWEEN YEARS
Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year .....		.....
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 8)	600,000	
2.2	Additional investment made after acquisition (Part 2, Column 9)		600,000
3.	Capitalized deferred interest and other:		
3.1	Totals, Part 1, Column 16		
3.2	Totals, Part 3, Column 12		
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
5.1	Totals, Part 1, Column 13		
5.2	Totals, Part 3, Column 9		
6.	Total gain (loss) on disposals, Part 3, Column 19		
7.	Deduct amounts received on disposals, Part 3, Column 16		
8.	Deduct amortization of premium and depreciation		
9.	Total foreign exchange change in book/adjusted carrying value:		
9.1	Totals, Part 1, Column 17		
9.2	Totals, Part 3, Column 14		
10.	Deduct current year's other than temporary impairment recognized:		
10.1	Totals, Part 1, Column 15		
10.2	Totals, Part 3, Column 11		
11.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 + 6 - 7 - 8 + 9 - 10)		600,000
12.	Deduct total nonadmitted amounts		600,000
13.	Statement value at end of current period (Line 11 minus Line 12)		

SCHEDULE D - VERIFICATION BETWEEN YEARS
Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		101,180,225
2.	Cost of bonds and stocks acquired, Part 3, Column 7		37,108,777
3.	Accrual of Discount		225,622
4.	Unrealized valuation increase (decrease):		
4.1	Part 1, Column 12		
4.2	Part 2, Section 1, Column 15		
4.3	Part 2, Section 2, Column 13		
4.4	Part 4, Column 11		
5.	Total gain (loss) on disposals, Part 4, Column 19		459,048
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		19,654,290
7.	Deduct amortization of premium		399,273
8.	Total foreign exchange change in book/adjusted carrying value:		
8.1	Part 1, Column 15		
8.2	Part 2, Section 1, Column 19		
8.3	Part 2, Section 2, Column 16		
8.4	Part 4, Column 15		
9.	Deduct current year's other than temporary impairment recognized:		
9.1	Part 1, Column 14		
9.2	Part 2, Section 1, Column 17		
9.3	Part 2, Section 2, Column 14		
9.4	Part 4, Column 13		
10.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9)		118,920,109
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)		118,920,109

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	11,132,541	12,708,047	11,030,376
Governments	2.	Canada			
(Including all obligations guaranteed by governments)	3.	Other Countries			
	4.	Totals	11,132,541	12,708,047	11,030,376
U.S. States, Territories and Possessions (Direct and guaranteed)	5.	Totals	2,377,302	2,760,217	2,376,542
U.S. Political Subdivisions of States, Territories and Possessions (Diresect and guaranteed)	6.	Totals	2,555,084	2,737,585	2,555,760
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	29,243,500	33,112,747	29,184,915
	8.	United States	71,794,970	79,487,505	72,128,695
Industrial and Miscellaneous and Hybrid Securities (unaffiliated)	9.	Canada			
	10.	Other Countries	1,816,712	2,017,957	1,840,563
	11.	Totals	73,611,682	81,505,462	73,969,258
Parent, Subsidiaries and Affiliates	12.	Totals			
	13.	Total Bonds	118,920,109	132,824,058	119,116,851
PREFERRED STOCKS	14.	United States			
Industrial and Miscellaneous (unaffiliated)	15.	Canada			
	16.	Other Countries			
	17.	Totals			
Parent, Subsidiaries and Affiliates	18.	Totals			
	19.	Total Preferred Stocks			
COMMON STOCKS	20.	United States			
Industrial and Miscellaneous (unaffiliated)	21.	Canada			
	22.	Other Countries			
	23.	Totals			
Parent, Subsidiaries and Affiliates	24.	Totals			
	25.	Total Common Stocks			
	26.	Total Stocks			
	27.	Total Bonds and Stocks	118,920,109	132,824,058	119,116,851

SCHEDULE D - PART 1A - SECTION 1

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

Quality Rating Per the NAIC Designation		1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.7	8 Total From Column 6 Prior Year	9 % From Column 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
1.	U.S. Governments											
1.1	Class 1	127,232	3,023,260	1,608,609	6,215,770	157,670	11,132,541	9.33	6,329,609	6.26	11,132,541	
1.2	Class 2											
1.3	Class 3											
1.4	Class 4											
1.5	Class 5											
1.6	Class 6											
1.7	TOTALS	127,232	3,023,260	1,608,609	6,215,770	157,670	11,132,541	9.33	6,329,609	6.26	11,132,541	
2.	All Other Governments											
2.1	Class 1											
2.2	Class 2											
2.3	Class 3											
2.4	Class 4											
2.5	Class 5											
2.6	Class 6											
2.7	TOTALS											
3.	U.S. States, Territories and Possessions etc., Guaranteed											
3.1	Class 1		303,332	801,507	600,000	672,463	2,377,302	1.99	2,377,896	2.35	2,377,302	
3.2	Class 2											
3.3	Class 3											
3.4	Class 4											
3.5	Class 5											
3.6	Class 6											
3.7	TOTALS		303,332	801,507	600,000	672,463	2,377,302	1.99	2,377,896	2.35	2,377,302	
4.	U.S. Political Subdivisions of States, Territories & Possessions, Guaranteed											
4.1	Class 1			1,300,000	464,902	790,182	2,555,084	2.14	789,990	0.78	2,555,084	
4.2	Class 2											
4.3	Class 3											
4.4	Class 4											
4.5	Class 5											
4.6	Class 6											
4.7	TOTALS			1,300,000	464,902	790,182	2,555,084	2.14	789,990	0.78	2,555,084	
5.	U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed											
5.1	Class 1	936,460	3,797,476	4,444,592	13,026,563	7,038,409	29,243,500	24.51	27,961,824	27.64	29,243,500	
5.2	Class 2											
5.3	Class 3											
5.4	Class 4											
5.5	Class 5											
5.6	Class 6											
5.7	TOTALS	936,460	3,797,476	4,444,592	13,026,563	7,038,409	29,243,500	24.51	27,961,824	27.64	29,243,500	

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

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

Quality Rating Per the NAIC Designation		1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.7	8 Total From Column 6 Prior Year	9 % From Column 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
6.	Industrial and Miscellaneous (unaffiliated)											
6.1	Class 1	2,737,274	8,444,738	19,633,324	5,990,339	14,081,534	50,887,209	42.64	44,168,040	43.65	50,887,209	
6.2	Class 2	1,155,204	3,100,686	17,801,267	368,813	710,704	23,136,674	19.39	19,552,867	19.32	23,136,674	
6.3	Class 3											
6.4	Class 4											
6.5	Class 5											
6.6	Class 6											
6.7	TOTALS	3,892,478	11,545,424	37,434,591	6,359,152	14,792,238	74,023,883	62.03	63,720,907	62.98	74,023,883	
7.	Hybrid Securities											
7.1	Class 1											
7.2	Class 2											
7.3	Class 3											
7.4	Class 4											
7.5	Class 5											
7.6	Class 6											
7.7	TOTALS											
8.	Parent, Subsidiaries and Affiliates											
8.1	Class 1											
8.2	Class 2											
8.3	Class 3											
8.4	Class 4											
8.5	Class 5											
8.6	Class 6											
8.7	TOTALS											

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

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

Quality Rating Per the NAIC Designation		1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.7	8 Total From Column 6 Prior Year	9 % From Column 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
9. Total Bonds Current Year												
9.1	Class 1	(d)..... 3,800,966	 15,568,806	 27,788,032	 26,297,574	 22,740,258	 96,195,636	 80.61	 X X X	 X X X	 96,195,636	
9.2	Class 2	(d)..... 1,155,204	 3,100,686	 17,801,267	 368,813	 710,704	 23,136,674	 19.39	 X X X	 X X X	 23,136,674	
9.3	Class 3	(d).....							 X X X	 X X X		
9.4	Class 4	(d).....							 X X X	 X X X		
9.5	Class 5	(d).....					(c).....		 X X X	 X X X		
9.6	Class 6	(d).....					(c).....		 X X X	 X X X		
9.7	TOTALS	 4,956,170	 18,669,492	 45,589,299	 26,666,387	 23,450,962	(b).... 119,332,310	 100.00	 X X X	 X X X	 119,332,310	
9.8	Line 9.7 as a % of Column 6	 4.15	 15.64	 38.20	 22.35	 19.65	 100.00	 X X X	 X X X	 X X X	 100.00	
10. Total Bonds Prior Year												
10.1	Class 1	 1,942,134	 10,216,314	 20,129,147	 14,298,652	 35,041,113	 X X X	 X X X	 81,627,360	 80.68	 81,627,359	
10.2	Class 2	 350,810	 4,486,953	 14,359,485		 355,619	 X X X	 X X X	 19,552,867	 19.32	 19,552,868	
10.3	Class 3						 X X X	 X X X				
10.4	Class 4						 X X X	 X X X				
10.5	Class 5						 X X X	 X X X	(c).....			
10.6	Class 6						 X X X	 X X X	(c).....			
10.7	TOTALS	 2,292,944	 14,703,267	 34,488,632	 14,298,652	 35,396,732	 X X X	 X X X	(b).... 101,180,227	 100.00	 101,180,227	
10.8	Line 10.7 as a % of Col. 8	 2.27	 14.53	 34.09	 14.13	 34.98	 X X X	 X X X	 100.00	 X X X	 100.00	
11. Total Publicly Traded Bonds												
11.1	Class 1	 3,800,966	 15,568,806	 27,788,032	 26,297,574	 22,740,258	 96,195,636	 80.61	 81,627,359	 80.68	 96,195,636	 X X X
11.2	Class 2	 1,155,204	 3,100,686	 17,801,267	 368,813	 710,704	 23,136,674	 19.39	 19,552,868	 19.32	 23,136,674	 X X X
11.3	Class 3											 X X X
11.4	Class 4											 X X X
11.5	Class 5											 X X X
11.6	Class 6											 X X X
11.7	TOTALS	 4,956,170	 18,669,492	 45,589,299	 26,666,387	 23,450,962	 119,332,310	 100.00	 101,180,227	 100.00	 119,332,310	 X X X
11.8	Line 11.7 as a % of Col. 6	 4.15	 15.64	 38.20	 22.35	 19.65	 100.00	 X X X	 X X X	 X X X	 100.00	 X X X
11.9	Line 11.7 as a % of Line 9.7, Col. 6, Section 9	 4.15	 15.64	 38.20	 22.35	 19.65	 100.00	 X X X	 X X X	 X X X	 100.00	 X X X
12. Total Privately Placed Bonds												
12.1	Class 1										 X X X	
12.2	Class 2										 X X X	
12.3	Class 3										 X X X	
12.4	Class 4										 X X X	
12.5	Class 5										 X X X	
12.6	Class 6										 X X X	
12.7	TOTALS										 X X X	
12.8	Line 12.7 as a % of Col. 6							 X X X	 X X X	 X X X	 X X X	
12.9	Line 12.7 as a % of Line 9.7, Col. 6, Section 9							 X X X	 X X X	 X X X	 X X X	

(a) Includes \$.....0 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, \$.....1,701,866 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 Column 6 as a % of Line 9.5	8 Total From Column 6 Prior Year	9 % From Column 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
1.	U.S. Governments											
1.1	Issuer Obligations		2,612,295	1,159,110	5,089,431		8,860,836	7.43	5,526,427	5.46	8,860,836	
1.2	Residential Mortgage-Backed Securities	127,232	410,965	449,499	1,126,339	157,670	2,271,705	1.90	803,182	0.79	2,271,705	
1.3	Commercial Mortgage-Backed Securities											
1.4	Other Loan-Backed and Structured Securities											
1.5	Totals	127,232	3,023,260	1,608,609	6,215,770	157,670	11,132,541	9.33	6,329,609	6.26	11,132,541	
2.	All Other Governments											
2.1	Issuer Obligations											
2.2	Residential Mortgage-Backed Securities											
2.3	Commercial Mortgage-Backed Securities											
2.4	Other Loan-Backed and Structured Securities											
2.5	Totals											
3.	U.S. States, Territories and Possessions, Guaranteed											
3.1	Issuer Obligations		303,332	801,507	600,000	672,463	2,377,302	1.99	2,377,896	2.35	2,377,302	
3.2	Residential Mortgage-Backed Securities											
3.3	Commercial Mortgage-Backed Securities											
3.4	Other Loan-Backed and Structured Securities											
3.5	Totals		303,332	801,507	600,000	672,463	2,377,302	1.99	2,377,896	2.35	2,377,302	
4.	U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed											
4.1	Issuer Obligations			1,300,000	464,902	790,182	2,555,084	2.14	789,990	0.78	2,555,084	
4.2	Residential Mortgage-Backed Securities											
4.3	Commercial Mortgage-Backed Securities											
4.4	Other Loan-Backed and Structured Securities											
4.5	Totals			1,300,000	464,902	790,182	2,555,084	2.14	789,990	0.78	2,555,084	
5.	U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed											
5.1	Issuer Obligations		350,000	1,374,776	8,525,686	5,627,212	15,877,674	13.31	14,080,320	13.92	15,877,674	
5.2	Residential Mortgage-Backed Securities	936,460	3,447,476	3,069,816	4,500,877	1,411,197	13,365,826	11.20	13,881,504	13.72	13,365,826	
5.3	Commercial Mortgage-Backed Securities											
5.4	Other Loan-Backed and Structured Securities											
5.5	Totals	936,460	3,797,476	4,444,592	13,026,563	7,038,409	29,243,500	24.51	27,961,824	27.64	29,243,500	
6.	Industrial and Miscellaneous											
6.1	Issuer Obligations	3,818,231	11,291,125	37,195,160	6,058,851	14,621,269	72,984,636	61.16	62,019,040	61.30	72,984,638	
6.2	Residential Mortgage-Backed Securities								1,701,866	1.68		
6.3	Commercial Mortgage-Backed Securities	74,247	254,299	239,431	300,301	170,969	1,039,247	0.87			1,039,247	
6.4	Other Loan-Backed and Structured Securities											
6.5	Totals	3,892,478	11,545,424	37,434,591	6,359,152	14,792,238	74,023,883	62.03	63,720,906	62.98	74,023,885	
7.	Hybrid Securities											
7.1	Issuer Obligations											
7.2	Residential Mortgage-Backed Securities											
7.3	Commercial Mortgage-Backed Securities											
7.4	Other Loan-Backed and Structured Securities											
7.5	Totals											
8.	Parent, Subsidiaries and Affiliates											
8.1	Issuer Obligations											
8.2	Residential Mortgage-Backed Securities											
8.3	Commercial Mortgage-Backed Securities											
8.4	Other Loan-Backed and Structured Securities											
8.5	Totals											

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

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

	1	2	3	4	5	6	7	8	9	10	11
Distribution by Type	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	Column 6 as a % of Line 9.5	Total From Column 6 Prior Year	% From Column 7 Prior Year	Total Publicly Traded	Total Privately Placed
9. Total Bonds Current Year											
9.1 Issuer Obligations	3,818,231	14,556,752	41,830,553	20,738,870	21,711,126	102,655,532	86.02	X X X	X X X	102,655,534	
9.2 Residential Mortgage-Backed Securities	1,063,692	3,858,441	3,519,315	5,627,216	1,568,867	15,637,531	13.10	X X X	X X X	15,637,531	
9.3 Commercial Mortgage-Backed Securities	74,247	254,299	239,431	300,301	170,969	1,039,247	0.87	X X X	X X X	1,039,247	
9.4 Other Loan-Backed and Structured Securities								X X X	X X X		
9.5 Totals	4,956,170	18,669,492	45,589,299	26,666,387	23,450,962	119,332,310	100.00	X X X	X X X	119,332,312	
9.6 Line 9.5 as a % of Col. 6	4.15	15.64	38.20	22.35	19.65	100.00	X X X	X X X	X X X	100.00	
10. Total Bonds Prior Year											
10.1 Issuer Obligations	955,171	14,338,894	34,028,280	12,691,119	22,780,209	X X X	X X X	84,793,673	83.80	84,793,674	
10.2 Residential Mortgage-Backed Securities	2,019,343	4,526,717	4,013,322	4,492,965	1,334,206	X X X	X X X	16,386,553	16.20	16,386,553	
10.3 Commercial Mortgage-Backed Securities						X X X	X X X				
10.4 Other Loan-Backed and Structured Securities						X X X	X X X				
10.5 Totals	2,974,514	18,865,611	38,041,602	17,184,084	24,114,415	X X X	X X X	101,180,226	100.00	101,180,227	
10.6 Line 10.5 as a % of Col. 8	2.94	18.65	37.60	16.98	23.83	X X X	X X X	100.00	X X X	100.00	
11. Total Publicly Traded Bonds											
11.1 Issuer Obligations	2,765,093	14,811,051	42,158,124	21,039,170	21,882,095	102,655,533	86.02	84,793,674	83.80	102,655,533	X X X
11.2 Residential Mortgage-Backed Securities	1,063,693	3,858,442	3,519,314	5,627,216	1,568,868	15,637,533	13.10	16,386,553	16.20	15,637,533	X X X
11.3 Commercial Mortgage-Backed Securities	74,247	254,299	239,431	300,301	170,968	1,039,246	0.87			1,039,246	X X X
11.4 Other Loan-Backed and Structured Securities											X X X
11.5 Totals	3,903,033	18,923,792	45,916,869	26,966,687	23,621,931	119,332,312	100.00	101,180,227	100.00	119,332,312	X X X
11.6 Line 11.5 as a % of Col. 6	3.27	15.86	38.48	22.60	19.80	100.00	X X X	X X X	X X X	100.00	X X X
11.7 Line 11.5 as a % of Line 9.5, Col. 6, Section 9	3.27	15.86	38.48	22.60	19.80	100.00	X X X	X X X	X X X	100.00	X X X
12. Total Privately Placed Bonds											
12.1 Issuer Obligations										X X X	
12.2 Residential Mortgage-Backed Securities										X X X	
12.3 Commercial Mortgage-Backed Securities										X X X	
12.4 Other Loan-Backed and Structured Securities										X X X	
12.5 Totals										X X X	
12.6 Line 12.5 as a % of Col. 6							X X X	X X X	X X X	X X X	
12.7 Line 12.5 as a % of Line 9.5, Col. 6, Section 9							X X X	X X X	X X X	X X X	

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

		1	2	3	4	5
		Total	Bonds	Mortgage Loans	Other Short-term Investment Assets (a)	Investments in Parent, Subsidiaries and Affiliates
1.	Book/adjusted carrying value, December 31 of prior year .....	.....	.....	.....	.....	.....
2.	Cost of short-term investments acquired	912,149	912,149	.....	.....	.....
3.	Accrual of discount .....	.....	.....	.....	.....	.....
4.	Unrealized valuation increase (decrease) .....	.....	.....	.....	.....	.....
5.	Total gain (loss) on disposals .....	.....	.....	.....	.....	.....
6.	Deduct consideration received on disposals	499,948	499,948	.....	.....	.....
7.	Deduct amortization of premium .....	.....	.....	.....	.....	.....
8.	Total foreign exchange change in book/adjusted carrying value .....	.....	.....	.....	.....	.....
9.	Deduct current year's other than temporary impairment recognized .....	.....	.....	.....	.....	.....
10.	Book adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9)	412,201	412,201	.....	.....	.....
11.	Deduct total nonadmitted amounts .....	.....	.....	.....	.....	.....
12.	Statement value at end of current period (Line 10 minus Line 11)	412,201	412,201	.....	.....	.....

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

SI11 Schedule DB Part A Verification NONE

SI11 Schedule DB Part B Verification NONE

SI12 Schedule DB Part C Sn 1 - Rep. (Syn Asset) Transactions NONE

SI13 Schedule DB Part C Sn 2 - Rep. (Syn Asset) Transactions NONE

SI14 Schedule DB Verification NONE

SI15 Schedule E - Verification NONE

E01 Schedule A - Part 1 Real Estate Owned NONE

E02 Schedule A - Part 2 Real Estate Acquired NONE

E03 Schedule A - Part 3 Real Estate Sold NONE

E04 Schedule B - Part 1 Mortgage Loans Owned NONE

E05 Schedule B - Part 2 Mortgage Loans Acquired NONE

E06 Schedule B - Part 3 Mortgage Loans DISPOSED NONE

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A. C. V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
Any Other Class of Assets - Affiliated																			
.....	Unity Financial Insurance Group, LLC .....	.....	Cincinnati	Ohio .....	.....	.....	11/18/2011	.....	..... 600,000	 600,000	 600,000	.....	.....	.....	.....	.....	.....	.....	.....
3899999 Subtotal - Any Other Class of Assets - Affiliated									 600,000	 600,000	 600,000	.....	.....	.....	.....	.....	.....	.....	... X X X ...
3999999 Total - Unaffiliated																			... X X X ...
4099999 Total - Affiliated									 600,000	 600,000	 600,000	.....	.....	.....	.....	.....	.....	.....	... X X X ...
4199999 Totals									 600,000	 600,000	 600,000	.....	.....	.....	.....	.....	.....	.....	... X X X ...

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE December 31 of Current Year

1	2	Location		5	6	7	8	9	10	11
CUSIP Identification	Name or Description	3	4	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
		City	State							
Any Other Class of Assets - Affiliated										
.....	Unity Financial Insurance Group, LLC	Cincinnati	Ohio .....	.....	11/18/2011 .....	.....	600,000	.....	.....	.....
3899999 Subtotal - Any Other Class of Assets - Affiliated							600,000	.....	.....	X X X
3999999 Total - Unaffiliated .....							.....	.....	.....	X X X
4099999 Total - Affiliated							600,000	.....	.....	X X X
4199999 Totals							600,000	.....	.....	X X X

SCHEDULE BA - PART 3

Showing Other Long-Term Invested Assets DISPOSED, Transferred or Repaid During the Current Year

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value					15	16	17	18	19	20	
		3	4				Book/ Adjusted Carrying Value Less Encumbrances, Prior Year	9	10	11	12	13	14	Book/ Adjusted Carrying Value Less Encumbrances on Disposal		Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A. C. V. (9 + 10 - 11 + 12)	Total Foreign Exchange Change in B./A. C. V.						
							NONE												
4199999 Totals																			

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	Description	Code	F O R E I G N	Bond CHAR	NAIC Desig- nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of Interest	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
U.S. Governments - Issuer Obligations																					
31331GKR9	FED FARM CREDIT BK	@			1FE	671,048		118,1410		673,253			968		4.750	5.153	JJ	15,240	33,250	09/11/2009	01/16/2029
31358DDR2	FED NATL MTG ASSN				1	1,638,360		52.3520		2,355,840			71,600			5.206	N/A			07/21/2011	05/15/2030
31331J3K7	FEDERAL FARM CREDIT BANK				1	1,094,020		109.2280		1,092,280			(541)		3.875	3.019	MN	3,767		11/28/2011	11/26/2024
3133XUMS9	FEDERAL HOME LOAN BANK				1	1,162,520		118.0480		1,180,480			(3,410)		4.500	2.252	MS	13,500		10/26/2011	09/13/2019
3137EACW7	FREDDIE MAC				1	2,614,641		103.5290		2,614,107			(2,346)		2.000	1.237	FA	17,675		12/29/2011	08/25/2016
912810EW4	US TREASURY BOND				1	734,192		144.0790		878,882			(4,801)		6.000	4.529	FA	13,824	36,600	06/15/2005	02/15/2026
912810FE3	US TREASURY BOND	SD			1	736,507		141.1100		1,042,803			68		5.500	5.600	FA	15,352	40,645	09/12/2003	08/15/2028
912810FF0	US TREASURY BOND				1	109,547		137.8130		137,813			(288)		5.250	4.661	MN	678	5,250	06/27/2003	11/15/2028
0199999 Subtotal - U.S. Governments - Issuer Obligations						8,760,835		X X X		10,129,192			61,250		X X X	X X X	X X X	80,036	115,745	X X X	X X X
U.S. Governments - Residential Mortgage-Backed Securities																					
36202DTF8	GNMA II POOL 3250				1FE	10,081		114.3840		9,856			(72)		6.500	5.013	MON	53	643	06/20/2002	06/01/2032
36211SRZ2	GNMA I POOL 521704				1FE	3,924		103.6840		3,943					7.500	7.863	MON	25	296	12/22/1999	12/15/2029
36202AJP3	GNMA II POOL 000270M				1FE	222		100.6160		206			(2)		12.500	10.278	MON	2	26	12/29/1995	01/20/2015
38376WAM7	GOVE NATL MTG ASSN SER 2010-14				1FE	513,281		109.6540		548,270			(216)		4.500	4.241	MON	1,812	22,500	03/08/2010	07/01/2037
36201ATD0	GOVNT NATL MTG ASSN POOL 577548				1FE	10,649		114.1030		12,258			2		6.000	6.312	MON	54	645	05/21/2002	01/15/2032
36200ME33	GOVNT NATL MTG ASSN POOL 604154				1FE	74,356		113.8060		81,416			(64)		6.000	5.534	MON	358	4,310	11/22/2004	04/01/2033
38373MLA6	GOVNT NATL MTG ASSN REMIC SER 2004				1FE	15,644		100.1060		15,812			3		4.430	4.666	MON	58	725	12/10/2008	04/01/2034
38374F3P7	GOVNT NATL MTG ASSN REMIC SER 2004				1FE	548,039		115.7930		694,758			1,297		5.000	5.859	MON	2,500	30,000	08/02/2004	04/01/2034
38376VBN6	GOVNT NATL MTG ASSN SER 2010-20				1FE	498,438		112.0160		560,080			24		4.500	4.638	MON	1,813	22,500	03/08/2010	09/01/2038
83162CQK2	SMALL BUSINESS ADMIN SER 2006-20G				1FE	242,884		113.0210		258,858			(700)		6.070	5.293	JJ	6,951	14,156	03/18/2009	07/01/2026
83162CSD6	SMALL BUSINESS ADMIN SER 2008-20K				1FE	212,375		123.9130		242,475			(679)		6.770	5.809	MN	2,208	13,441	02/03/2009	11/01/2028
83162CSG9	SMALL BUSINESS ADMIN SER 2009-20A				1FE	139,648		112.6010		149,358			(279)		5.720	5.169	JJ	3,794	7,741	02/03/2009	01/01/2029
0299999 Subtotal - U.S. Governments - Residential Mortgage-Backed Securities						2,269,541		X X X		2,578,855			(686)		X X X	X X X	X X X	19,628	116,983	X X X	X X X
0599999 Subtotal - U.S. Governments						11,030,376		X X X		12,708,047			60,564		X X X	X X X	X X X	99,664	232,728	X X X	X X X
U.S. States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations																					
646139W35	NEW JERSEY ST TPK AUTH TPK REV				1FE	473,171		143.2360		644,562			(254)		7.414	7.127	JJ	16,682	33,363	04/28/2009	01/01/2040
64711NJR7	NEW MEXICO FIN AUTH REV				1FE	250,000		110.9210		277,303					4.620	4.673	JD	963	11,550	10/15/2009	06/01/2018
68607VKE4	OREGON ST DEPT ADMINISTRATIVE				1FE	283,815		102.4610		307,383			1,402		4.600	5.342	AO	3,450	13,800	09/14/2007	04/01/2018
748148RS4	QUEBEC PROVINCE		A		1FE	305,591		116.0700		348,210			(593)		5.125	4.926	MN	2,007	15,375	01/03/2008	11/14/2016
89910NCP4	TULARE CALIF LOC HEALTH CARE				1FE	200,000		110.4360		220,872					8.000	8.160	FA	6,667	16,000	09/10/2009	08/01/2039
917343BF1	UTAH CNTY UTAH EXCISE TAX REV				1FE	263,965		111.9110		279,778			(1,149)		7.130	6.441	JD	1,485	17,825	05/17/2010	12/01/2019
917542QR6	UTAH ST				1FE	250,000		118.2790		295,698					4.554	4.606	JJ	5,693	11,385	09/29/2009	07/01/2024
940858L92	WASHOE CNTY NEV SCH DIST				1FE	350,000		110.4030		386,411					6.070	6.162	JD	1,770	21,245	11/12/2009	06/01/2024
1199999 Subtotal - U.S. States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations						2,376,542		X X X		2,760,217			(594)		X X X	X X X	X X X	38,717	140,543	X X X	X X X
1799999 Subtotal - U.S. States, Territories and Possessions (Direct and Guaranteed)						2,376,542		X X X		2,760,217			(594)		X X X	X X X	X X X	38,717	140,543	X X X	X X X
U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations																					
24916PEU7	DENVER COLO CITY & CNTY WTR CO				1FE	789,704		115.5050		924,040			193		6.000	6.193	JD	2,133	48,000	06/11/2009	12/15/2034
57583JUBX5	MASSACHUSETTS ST DEV FIN AGY				1FE	500,000		107.0250		535,125					3.988	4.028	AO	4,985	8,087	04/28/2011	04/01/2017
56045RBX6	ME MUN BD BK-D-QSCB				1FE	466,056		117.3730		469,492			(1,154)		5.692	4.183	MN	3,795	9,803	08/31/2011	11/01/2025
67756A2N1	OH HGR EDL HOSP - REF				1FE	800,000		101.1160		808,928					3.679	3.713	JJ	3,107		11/16/2011	01/01/2021
1899999 Subtotal - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations						2,555,760		X X X		2,737,585			(961)		X X X	X X X	X X X	14,020	65,890	X X X	X X X
2499999 Subtotal - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)						2,555,760		X X X		2,737,585			(961)		X X X	X X X	X X X	14,020	65,890	X X X	X X X
U.S. Special Revenue, Special Assessment - Issuer Obligations																					
01179PN60	ALASKA MUN BD BK-TXBLE-SER FOUR B				1FE	350,000		104.5530		365,936					3.346	3.374	FA	4,880	7,547	11/24/2009	08/01/2016
02765UDC5	AMERN MUN PWR-B-BABS-OH				1FE	400,000		115.5370		462,148					6.424	6.527	FA	9,707	25,696	12/09/2009	02/15/2032
16756OPL9	CHICAGO ILL MET WTR RECLMATION				1FE	590,000		125.3060		739,305					5.720	5.802	JD	2,812	33,748	08/26/2009	12/01/2038
3134AAKX1	FED HOME LN MTG CORP				1FE	2,978,897		145.5420		3,529,394			(11,756)		6.250	4.632	JJ	69,887	107,031	06/29/2011	07/15/2032
31359MFJ7	FED NATL MTG ASSN				1FE	1,544,692		153.7150		1,921,438			(8,947)		7.125	5.315	JJ	41,068	89,063	03/31/2010	01/15/2030
31358DDG6	FED NATL MTG ASSN ZERO CPN	@			1	698,260		52.9520		1,059,040			39,673				N/A			12/07/2009	01/15/2030
3134A4AA2	FEDERAL HOME LN MORTGAGE CORP	SD			1FE	2,669,695		150.3270		3,277,129			2,616,043		6.750	5.182	MS	43,328	147,150	09/01/2006	03/15/2031
31359M7M9	FNMA				1FE	1,413,645		101.2503		1,518,755			(13,295)		5.375	6.056	AO	17,917	80,625	07/20/2007	04/11/2022
438701RA4	HONOLULU HAWAII CITY & CNTY WASTEW				1FE	400,000		108.9250		435,700			400,000		4.113	4.155	JJ	8,226	10,602	11/09/2010	07/01/2020
485247BB5	KANSAS DEV FIN AUTH SALES TAX				1FE	474,193		108.9170		517,356			67		4.500	4.573	MS	7,125	21,375	05/20/2010	09/01/2020
485424NF8	KANSAS ST DEPT TRANSN HWY REV				1FE	400,000		106.5050		426,020					4.596	4.649	MS	6,128	18,384	09/01/2010	09/01/2035
508354RR0	LAKE COUNTY ILL FST PRESV DIST				1FE	400,580		112.7540		451,016			(12)		5.900	5.976	JD	1,049	23,600	02/01/2/	

SCHEDULE D - PART 1
Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest					Dates		
		3	4 F O R E I G N	5			8	9			12	13	14	15	16	17	18	19	20	21	22	
CUSIP Identification	Description	Code		Bond CHAR	NAIC Desig- nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of Interest	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity	
5604595E5	MAINE MUN BOND BK				1FE	756,315	110.6690	830,018	750,000	755,868			(288)		5.093	5.077	MN	6,366	38,198	06/15/2010	11/01/2025	
580815FZ6	MCHENRY CNTY ILL				1FE	335,782	112.7850	372,191	330,000	335,241			(352)		5.200	5.073	JD	763	17,160	03/09/2010	12/15/2022	
733581TS28	PORT AUTH NY & NJ				1FE	500,715	113.5650	567,825	500,000	500,506			(62)		5.050	5.095	MS	7,435	25,250	03/26/2008	09/15/2018	
733581TWK3	PORT AUTH NY & NJ				1FE	482,520	100.0490	490,240	490,000	483,194			160		5.750	5.954	MN	4,696	28,175	10/01/2007	11/01/2032	
88059FBA8	TENN VALLEY AUTH	@			1FE	350,976	38.1390	610,224	1,600,000	390,430			20,586			5.566	N/A				01/13/2010	01/15/2038
962757SD3	WHEATON ILL PK DIST				1FE	611,250	113.1880	679,128	600,000	610,323			(483)		5.650	5.547	JD	1,507	33,900	02/24/2010	12/15/2025	
97705LWK9	WISCONSIN ST				1FE	475,000	112.8160	535,876	475,000	475,000					4.900	4.960	MN	3,879	23,275	09/03/2009	05/01/2023	
2599999 Subtotal - U.S. Special Revenue, Special Assessment - Issuer Obligations						15,832,520	X X X	18,788,739	17,115,000	15,877,673			29,933		X X X	X X X	X X X	236,773	730,779	X X X	X X X	
U.S. Special Revenue, Special Assessment - Residential Mortgage-Backed Securities																						
31297H2Y4	FED HOME LN MTG CORP POOL A29791				1FE	111,975	106.3060	121,990	114,754	112,432			51		4.500	4.929	MON	430	5,182	02/10/2005	02/01/2035	
3128K7MS4	FED HOME LN MTG CORP POOL A46669				1FE	150,812	106.2430	166,612	156,821	151,736			105		4.500	5.128	MON	588	7,090	09/14/2005	08/01/2035	
31292HXA7	FED HOME LN MTG CORP POOL C01573				1FE	68,342	108.9880	72,009	66,071	67,534			(345)		5.500	4.285	MON	303	3,641	06/12/2003	06/01/2033	
31287SNL7	FED HOME LN MTG CORP POOL C66695				1FE	56,549	111.7070	63,189	56,567	56,549					6.000	6.173	MON	283	3,395	06/20/2002	05/01/2032	
31288HOD5	FED HOME LN MTG CORP POOL C78552				1FE	56,736	108.9880	60,609	55,611	56,372			(20)		5.500	5.397	MON	255	3,060	04/14/2003	04/01/2033	
31283KLZ9	FED HOME LN MTG CORP POOL G11244				1FE	12,836	108.8240	13,796	12,678	12,739			(11)		6.000	5.921	MON	63	765	05/16/2002	04/01/2017	
31394YH98	FED HOME LN MTG CORP SER 2793				1FE	358,504	112.6260	450,504	400,000	365,627			1,137		5.000	6.080	MON	1,667	20,000	07/02/2004	05/01/2034	
31395HGB0	FED HOME LN MTG CORP SER 2869				1FE	89,065	103.6680	92,285	89,020	89,078			27		4.500	4.586	MON	178	4,021	12/15/2008	11/15/2032	
31395MDU0	FED HOME LN MTG CORP SER 2934				1FE	389,813	112.4370	449,748	400,000	391,417			261		5.000	5.326	MON	1,667	20,000	05/25/2005	02/01/2035	
31396HE54	FED HOME LN MTG CORP SER 3113				1FE	481,719	102.5470	512,735	500,000	484,046			1,076		5.000	5.671	MON	2,083	25,000	08/06/2007	10/01/2031	
31371LDJ5	FED NATL MTG ASSN POOL 254905				1FE	63,524	111.4720	68,634	61,571	63,222			(39)		6.000	5.699	MON	308	3,708	11/15/2004	10/01/2033	
31371L2M0	FED NATL MTG ASSN POOL 255580				1FE	108,107	109.2540	116,009	106,183	107,584			(30)		5.500	5.420	MON	487	5,862	02/10/2005	02/01/2035	
31371L4P1	FED NATL MTG ASSN POOL 255630				1FE	237,953	108.4810	258,497	238,288	237,960			7		5.000	5.139	MON	993	11,950	02/10/2005	02/01/2035	
31388QUA1	FED NATL MTG ASSN POOL 615249				1FE	60,454	108.1340	63,311	58,549	59,719			(235)		5.000	4.046	MON	244	2,956	12/15/2008	11/25/2016	
31389RB47	FED NATL MTG ASSN POOL 632859				1FE	11,139	108.2780	11,705	10,811	11,047			(43)		6.000	5.053	MON	54	658	12/15/2008	03/25/2017	
31390L6J0	FED NATL MTG ASSN POOL 649873				1FE	22,219	111.4720	24,500	21,979	22,141			(4)		6.000	6.030	MON	110	1,329	08/14/2002	08/01/2032	
31401WMD8	FED NATL MTG ASSN POOL 720456				1FE	69,944	107.0750	74,381	69,466	69,645			(24)		4.500	4.490	MON	261	3,142	08/18/2003	08/01/2018	
31402DMP2	FED NATL MTG ASSN POOL 725866				1FE	187,230	106.6860	204,640	191,816	187,960			90		4.500	4.932	MON	719	8,651	02/10/2005	09/01/2034	
31403DWD7	FED NATL MTG ASSN POOL 745944				1FE	403,585	108.1440	426,845	394,701	402,735			(206)		5.000	4.770	MON	1,645	19,802	12/15/2008	12/25/2033	
31403LPS4	FED NATL MTG ASSN POOL 752033				1FE	69,667	108.3710	71,904	66,350	68,424			(300)		6.000	4.844	MON	332	3,990	09/20/2004	10/01/2018	
31403MXC8	FED NATL MTG ASSN POOL 753175				1FE	39,135	113.5450	42,433	37,371	38,862			(35)		6.500	5.990	MON	202	2,430	02/10/2005	12/01/2033	
31406BGQ7	FED NATL MTG ASSN POOL 804907				1FE	146,068	106.6860	160,369	150,319	146,743			79		4.500	4.989	MON	564	6,771	12/14/2004	01/01/2035	
31406NJP0	FED NATL MTG ASSN POOL 814870				1FE	90,494	106.9500	98,845	92,422	91,174			121		4.500	5.039	MON	347	4,184	04/18/2005	04/01/2020	
31407EHZ9	FED NATL MTG ASSN POOL 828348				1FE	157,204	106.6230	175,917	164,989	158,292			139		4.500	5.272	MON	619	7,453	10/13/2005	07/01/2035	
31407LZN0	FED NATL MTG ASSN POOL 834249				1FE	168,843	106.6230	191,867	179,949	170,218			197		4.500	5.496	MON	675	8,128	02/13/2006	08/01/2035	
31408F5V7	FED NATL MTG ASSN POOL 850560				1FE	166,519	108.1130	186,407	172,419	167,365			98		5.000	5.605	MON	718	8,654	12/23/2005	12/01/2035	
31412FSV6	FED NATL MTG ASSN POOL 924032				1FE	359,696	108.0970	411,996	381,135	362,232			319		5.000	5.927	MON	1,588	19,438	08/14/2007	05/01/2037	
31412JUY61	FED NATL MTG ASSN POOL 935533				1	337,983	108.4360	359,199	331,254	337,059			(96)		4.500	4.338	MON	1,242	14,926	12/14/2009	08/01/2039	
31414ANV0	FED NATL MTG ASSN POOL 960404				1	311,335	108.0970	325,556	301,171	310,813			(169)		5.000	4.634	MON	1,255	15,139	10/14/2009	12/01/2037	
31415XA76	FED NATL MTG ASSN POOL 992030				1FE	122,230	108.0970	133,377	123,387	122,337			17		5.000	5.247	MON	514	6,199	10/14/2008	10/01/2038	
31417MQQ9	FED NATL MTG ASSN POOL AC3162				1	691,500	106.6640	712,207	667,712	688,545			(1,161)		4.500	3.892	MON	2,504	30,082	10/19/2009	10/01/2024	
31417SAA8	FED NATL MTG ASSN POOL AC5400				1	538,694	106.4980	566,135	531,592	538,331			(107)		4.500	4.410	MON	1,993	23,949	10/14/2009	10/01/2039	
31418SCJ6	FED NATL MTG ASSN POOL AD4572				1FE	539,391	108.1440	561,010	518,762	536,766			(265)		5.000	4.615	MON	2,162	25,944	05/13/2010	05/01/2040	
31418TD53	FED NATL MTG ASSN POOL AD5523				1FE	1,003,837	106.4980	1,052,498	988,280	1,002,187			(210)		4.500	4.392	MON	3,706	44,537	05/13/2010	06/01/2040	
31419CD34	FED NATL MTG ASSN POOL AE1921				1FE	596,429	105.1430	610,087	580,245	595,628	</											

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																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																	
		F O R E I G N	Bond	NAIC																		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 Interest	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																		
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SCHEDULE D - PART 1
Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest					Dates					
		3	4 F O R E I G N	5			8 Rate Used to Obtain Fair Value	9 Fair Value			12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in B./A.C.V.	16 Rate of	17 Effective Rate of Interest	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Maturity				
CUSIP Identification	Description	Code		Bond CHAR	NAIC Desig- nation	Actual Cost			Par Value	Book/ Adjusted Carrying Value															
38141EA66	GOLDMAND SACHS GROUP INC				1FE	1,018,781		103.4450		982,728			(4,804)		6.000	5.097	JD	2,533	49,500	07/28/2011	06/15/2020				
428236AG8	HEWLETT PACKARD CO.				1FE	363,624		102.8310		349,625			(4,641)		6.500	5.111	JJ	11,050	22,100	10/05/2007	07/01/2012				
437076AV2	HOME DEPOT INC				1FE	760,245		112.9510		847,133			(556)		4.400	4.275	AO	8,250	16,592	05/04/2011	04/01/2021				
438506AS6	HONEYWELL INC				1FE	352,160		131.6420		427,837			(847)		6.002	6.002	JD	957	21,531	07/18/2008	06/15/2028				
438516AT3	HONEYWELL INTERNATIONAL				1FE	102,476		125.4470		125,447			(43)		5.700	5.601	MS	1,678	5,700	01/12/2009	03/15/2037				
459200BB6	IBM CORP				1FE	680,442		127.3080		795,675			(1,333)		5.875	5.301	MN	3,264	36,719	06/18/2010	11/29/2032				
459200GM7	IBM CORPORATION				1FE	101,403		134.9850		134,985			(117)		7.625	7.561	AO	1,610	7,625	10/23/2008	10/15/2018				
458140AK6	INTEL CORP				1FE	733,883		111.6870		798,562			(82)		4.800	4.690	AO	9,724		09/20/2011	10/01/2041				
24422EQV4	JOHN DEERE CAPITAL CORP				1FE	482,091		121.2540		545,643			(3,649)		5.750	4.729	MS	7,978	25,875	12/30/2010	09/10/2018				
478160AL8	JOHNSON & JOHNSON				1FE	587,802		120.4250		722,550			283		4.950	5.170	MN	3,795	29,700	02/03/2009	05/15/2033				
478366AX5	JOHNSON CONTROLS INC				2FE	602,958		107.4190		644,514			(163)		4.250	4.232	MS	8,500	14,663	05/04/2011	03/01/2021				
46625HAT7	JP MORGAN CHASE & CO				1FE	245,500		103.9750		259,938			1,143		5.750	6.357	JJ	7,148	14,375	12/15/2008	01/02/2013				
46625HBV1	JP MORGAN CHASE & CO				1FE	347,758		105.4170		368,960			264		5.125	5.288	MS	5,282	17,938	02/08/2008	09/15/2014				
46625HHL7	JP MORGAN CHASE & CO				1FE	332,955		112.7310		338,193			(3,074)		6.300	4.856	AO	3,570	18,900	03/09/2010	04/23/2019				
494550AX4	KINDER MORGAN ENER PART				2FE	462,451		102.9680		463,356			(4,060)		5.850	4.969	MS	7,751	26,325	12/31/2009	09/15/2012				
50075NBA1	KRAFT FOODS INC				2FE	896,652		116.0850		986,723			(2,705)		5.375	4.689	FA	17,894	38,969	07/28/2011	02/10/2020				
539830AE9	LOCKHEED MARTIN CORP				1FE	347,037		123.0940		369,282			(4,941)		7.650	5.557	MN	3,825	22,950	12/29/2006	05/01/2016				
565849AD8	MARATHON OIL CORP				2FE	302,796		116.5710		349,713			(257)		6.000	5.961	AO	4,500	18,000	10/05/2007	10/01/2017				
571748AR3	MARSH & MCLENNAN COS INC				2FE	607,866		109.7720		658,632			(266)		4.800	4.688	JJ	13,280		07/29/2011	07/15/2021				
58013MEE0	MCDONALD'S CORP				1FE	390,780		119.7030		478,812			875		5.350	5.752	MS	7,133	21,400	11/26/2008	03/01/2018				
58013MEG5	MCDONALD'S CORP				1FE	209,034		118.9640		237,928			(801)		5.000	4.484	FA	4,167	10,000	02/03/2009	02/01/2019				
59018YJ69	MERRILL LYNCH & CO				1FE	714,811		95.4080		667,856			(2,061)		6.400	6.147	FA	15,307	44,800	01/31/2011	08/28/2017				
59156RAE8	METLIFE INC				1FE	500,946		119.7070		598,535			(51)		6.500	6.632	JD	1,444	32,500	06/02/2009	12/15/2032				
595620AB1	MIDAMERICAN ENERGY CO				1FE	512,732		133.0510		606,713			(1,322)		6.750	5.892	JD	15,561	15,390	02/03/2009	12/30/2031				
610202BJ1	MONONGAHELA PWR CO				2FE	269,835		111.2060		278,015			(2,518)		6.700	5.577	JD	744	16,750	02/08/2006	06/15/2014				
6174466Q7	MORGAN STANLEY				1FE	366,200		98.8320		395,328			3,045		6.625	8.095	AO	6,625	26,500	02/04/2009	04/01/2018				
61748AAE6	MORGAN STANLEY				1FE	407,840		98.6620		394,648			(1,872)		4.750	4.264	AO	4,750	19,000	03/09/2010	04/01/2014				
638585BF5	NATIONSBANK CORP				2FE	372,293		87.4300		306,005			(699)		6.800	6.392	MS	7,008	23,800	07/28/2008	03/15/2028				
635405AM5	NATL CITY CORP				2FE	209,142		112.3900		224,780			(667)		6.875	6.422	MN	1,757	13,750	06/18/2007	05/15/2019				
63968AM8	NEBRASKA PUB OWR DIST REV				1FE	335,023		107.8570		350,535			(2,192)		5.140	4.428	JJ	8,353	16,705	06/24/2009	01/01/2014				
644239AY1	NEW ENGLAND TEL & TELEG CO				1FE	245,624		124.4990		248,998			(1,137)		7.875	6.220	MN	2,013	15,750	03/31/2003	11/15/2029				
665772BW8	NORTHERN STS PWR CO MINN				1FE	336,090		104.7120		314,136			(7,845)		8.000	5.257	FA	8,267	24,000	10/05/2007	08/28/2012				
66989HAD0	NOVARTIS CAPITAL CORP				1FE	649,847		114.3860		743,509			9		4.400	4.451	AO	5,323	28,600	04/01/2010	04/24/2020				
68389XAC9	ORACLE CORP				1FE	85,406		121.9640		121,964			89,173		5.750	8.131	AO	1,214	5,750	10/23/2008	04/15/2018				
68389XAE5	ORACLE CORP				1FE	980,788		136.0990		1,156,842			(1,666)		6.500	5.499	AO	11,664	47,125	07/28/2011	04/15/2038				
694308GD3	PACIFIC GAS & ELECTRIC				1FE	298,538		107.9430		323,829			315		4.800	4.984	MS	4,800	14,400	01/03/2008	03/01/2014				
713448BH0	PEPSICO INC				1FE	104,002		116.5780		116,578			(391)		5.000	4.513	JD	417	5,000	03/26/2009	06/01/2018				
717081CY7	PFIZER INC				1FE	218,761		147.8320		310,447			(105)		7.200	6.988	MS	4,452	15,120	03/25/2009	03/15/2039				
693476BB8	PNC FUNDING CORP				2FE	599,703		109.8920		659,352			(207)		5.625	5.665	FA	14,063	30,938	01/31/2011	02/01/2017				
74005PAQ7	PRAXAIR INC				1FE	410,109		111.7570		447,028			(1,489)		5.250	4.871	MN	2,683	21,000	07/24/2008	11/15/2014				
74251VAA0	PRINCIPAL FINANCIAL GROUP				1FE	399,448		105.6360		422,544			9		6.050	6.154	AO	5,109	24,200	05/03/2010	10/15/2036				
742651DJ8	PRIVATE EXPORT FUNDING				1FE	1,542,045		115.8770		1,738,155			(2,562)		4.300	4.017	JD	2,867	64,500	03/30/2011	12/15/2021				
742718DB2	PROCTER & GAMBLE CO				1FE	669,590		132.6370		862,141			(407)		5.800	5.659	FA	14,242	37,700	02/25/2009	08/15/2034				
760759AH3	REPUBLIC SERVICES INC				2FE	931,569		112.1970		953,675			(5,272)		5.000	3.773	MS	14,167	30,000	10/26/2011	03/01/2020				
767201AK2	RIO TINTO FIN USA LTD				1FE	664,481		102.6400		718,480			2,240		3.500	4.197	MN	4,015	21,000	07/28/2011	11/02/2020				
78387GAQ6	SBC COMMUNICATIONS				1FE	380,180		118.9260		475,704			324		6.150	6.694									

SCHEDULE D - PART 1
Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	F O R E I G N	Bond CHAR	NAIC Desig- nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of Interest	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
90331HKP7	US BK NATL ASSN CINCINNATI OHIO	...	...	...	1FE	299,400	110.1930	330,579	300,000	299,719 .....	.....	.....	90 .....	.....	4.950	5.048	AO	2,558	14,850	06/16/2008	10/30/2014
92344GAS5	VERIZON GLOBAL FDG CORP	...	...	...	1FE	336,682	141.0500	423,150	300,000	333,587 .....	.....	.....	(754) .....	.....	7.750	6.852	JD	1,033	23,250	05/06/2008	06/15/2032
92976GAA9	WACHOVIA BK NATL	...	...	...	1FE	345,655	104.6460	366,261	350,000	348,316 .....	.....	.....	413 .....	.....	5.000	5.214	FA	6,611	17,500	02/08/2008	08/15/2015
931142CB7	WAL MART STORES	...	...	...	1FE	670,182	119.4360	836,052	700,000	671,707 .....	.....	.....	528 .....	.....	5.250	5.652	MS	12,250	36,750	02/25/2009	09/01/2035
94106LAU3	WASTE MANAGEMENT INC	...	...	...	2FE	646,156	126.2390	757,434	600,000	642,301 .....	.....	.....	(3,411) .....	.....	7.375	6.325	MS	13,521	36,875	04/29/2011	03/11/2019
949746FS5	WELLS FARGO & CO	...	...	...	1FE	446,456	104.4410	469,985	450,000	451,506 .....	.....	.....	(493) .....	.....	4.625	4.567	AO	4,394	20,813	01/31/2011	04/15/2014
959878LM9	WESTERN WASH UNIV WASH REVS	...	...	...	1FE	200,000	115.7030	231,406	200,000	200,000 .....	.....	.....	.....	.....	6.670	6.781	AO	3,335	13,340	06/30/2009	04/01/2024
970648AE1	WILLIS NORTH AMERICA INC	...	...	...	2FE	510,422	111.3140	556,570	500,000	508,853 .....	.....	.....	(856) .....	.....	7.000	6.818	MS	8,944	35,000	03/09/2010	09/29/2019
976826BE6	WISCONSIN POWER & LIGHT	...	...	...	1FE	820,128	136.3620	1,022,715	750,000	817,912 .....	.....	.....	(1,190) .....	.....	6.375	5.793	FA	18,062	47,813	06/14/2010	08/15/2037
983024AA8	WYETH	...	...	...	1FE	250,070	106.0840	265,210	250,000	250,029 .....	.....	.....	(22) .....	.....	5.500	5.565	MS	4,049	13,750	12/15/2008	03/15/2013
984121BS1	XEROX CORPORATION	...	...	...	2FE	348,808	101.7950	356,283	350,000	349,876 .....	.....	.....	318 .....	.....	5.500	5.675	MN	2,460	19,250	11/02/2010	05/15/2012
984121BW2	XEROX CORPORATION	...	...	...	2FE	339,352	113.0730	339,219	300,000	333,647 .....	.....	.....	(4,558) .....	.....	6.350	4.390	MN	2,434	19,050	12/31/2009	05/15/2018
055451AF5	BHP BILLITON FINANCE	...	R	...	1FE	393,354	116.0300	464,120	400,000	395,691 .....	.....	.....	679 .....	.....	5.400	5.723	MS	5,520	21,600	03/26/2009	03/29/2017
25152CMN3	DEUTSCHE BK LONDON	...	F	...	1FE	554,415	111.4170	557,085	500,000	542,786 .....	.....	.....	(6,539) .....	.....	6.000	4.329	MS	10,000	30,000	03/10/2010	09/01/2017
25243YAK5	DIAGEO CAP PLC	...	F	...	1FE	249,493	100.3800	250,950	250,000	249,989 .....	.....	.....	122 .....	.....	5.125	5.243	JJ	5,374	12,813	08/22/2007	01/30/2012
25243YAN9	DIAGEO CAP PLC	...	F	...	1FE	102,749	112.9930	112,993	100,000	101,179 .....	.....	.....	(523) .....	.....	7.375	6.860	JJ	3,401	7,375	10/23/2008	01/15/2014
92857TAH0	VODAFONE GROUP	...	R	...	1FE	262,092	143.4820	286,964	200,000	252,367 .....	.....	.....	(1,642) .....	.....	7.875	5.641	FA	5,950	15,750	01/24/2005	02/15/2030
3299999 Subtotal - Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations .....	.....	.....	.....	.....	.....	72,925,511	X X X	80,451,988	69,622,000	72,572,435 .....	.....	.....	(197,355) .....	.....	X X X	X X X	X X X	1,039,697	3,319,824	X X X	X X X
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																					
14986DAB6	CITIGROUP/DEUTSCHE BANK COMM MTG	...	...	...	2Z*	278,627	101.8790	282,457	277,248	277,248 .....	.....	.....	.....	.....	5.560	5.704	MON	1,285	15,461	10/30/2006	02/01/2012
36828QRV0	GE CAPITAL COMM MTG CORP SER 2006	...	...	...	1Z*	267,177	100.7060	268,639	266,756	266,756 .....	.....	.....	.....	.....	5.335	5.467	MON	1,186	14,359	03/23/2006	03/01/2011
36828QKN5	GE COML MTG CORP SER 2005-C1	...	...	...	1Z*	44,572	99.9420	44,324	44,350	44,350 .....	.....	.....	.....	.....	4.353	4.441	MON	161	2,098	02/17/2005	02/01/2010
59023BAB0	MERRILL LYNCH MTG TR	...	...	...	2Z*	275,818	101.7230	279,036	274,310	274,310 .....	.....	.....	.....	.....	5.610	5.757	MON	1,282	15,642	05/25/2006	05/01/2039
61749MAS8	MORGAN STANLEY CAPITAL I	...	...	...	2Z*	177,553	101.3790	179,018	176,583	176,583 .....	.....	.....	.....	.....	5.914	6.077	MON	870	10,270	08/03/2006	08/01/2041
3499999 Subtotal - Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities .....	.....	.....	.....	.....	.....	1,043,747	X X X	1,053,474	1,039,247	1,039,247 .....	.....	.....	.....	.....	X X X	X X X	X X X	4,784	57,830	X X X	X X X
3899999 Subtotal - Industrial & Miscellaneous (Unaffiliated) .....	.....	.....	.....	.....	.....	73,969,258	X X X	81,505,462	70,661,247	73,611,682 .....	.....	.....	(197,355) .....	.....	X X X	X X X	X X X	1,044,481	3,377,654	X X X	X X X
7799999 Subtotals - Issuer Obligations .....	.....	.....	.....	.....	.....	102,451,168	X X X	114,867,721	102,761,000	102,243,330 .....	.....	.....	(107,727) .....	.....	X X X	X X X	X X X	1,409,243	4,372,781	X X X	X X X
7899999 Subtotals - Residential Mortgage-Backed Securities .....	.....	.....	.....	.....	.....	15,621,936	X X X	16,902,863	15,641,338	15,637,532 .....	.....	.....	1,361 .....	.....	X X X	X X X	X X X	71,777	670,261	X X X	X X X
7999999 Subtotals - Commercial Mortgage-Backed Securities .....	.....	.....	.....	.....	.....	1,043,747	X X X	1,053,474	1,039,247	1,039,247 .....	.....	.....	.....	.....	X X X	X X X	X X X	4,784	57,830	X X X	X X X
8399999 Grand Total - Bonds .....	.....	.....	.....	.....	.....	119,116,851	X X X	132,824,058	119,441,585	118,920,109 .....	.....	.....	(106,366) .....	.....	X X X	X X X	X X X	1,485,804	5,100,872	X X X	X X X

E11 Schedule D - Part 2 Sn 1 Prfrd Stocks Owned NONE

E12 Schedule D - Part 2 Sn 2 Common Stocks Owned NONE

SCHEDULE D - PART 3
Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
Bonds - U.S. Governments								
31358DDR2	FED NATL MTG ASSN		07/21/2011	STIFEL	X X X	600,450	1,500,000.00	
31331J3K7	FEDERAL FARM CREDIT BANK		11/28/2011	STIFEL	X X X	1,094,020	1,000,000.00	323
3133XUMS9	FEDERAL HOME LOAN BANK		10/26/2011	MORGAN STANLEY	X X X	1,162,520	1,000,000.00	5,500
3137EACW7	FREDDIE MAC		12/29/2011	BARCLAYS	X X X	2,614,641	2,525,000.00	10,710
0599999 Subtotal - Bonds - U.S. Governments						5,471,631	6,025,000.00	16,533
Bonds - U.S. Political Subdivisions of States (Direct and Guaranteed)								
57583UBX5	MASSACHUSETTS ST DEV FIN AGY		04/28/2011	MORGAN S	X X X	500,000	500,000.00	
56045RBX6	ME MUN BD BK-D-QSCB		08/31/2011	CITIGROU	X X X	466,056	400,000.00	6,324
67756A2N1	OH HGR EDL HOSP - REF		11/16/2011	JP MORG	X X X	800,000	800,000.00	
2499999 Subtotal - Bonds - U.S. Political Subdivisions of States (Direct and Guaranteed)						1,766,056	1,700,000.00	6,324
Bonds - U.S. Special Revenue, Special Assessment								
3134A4KX1	FED HOME LN MTG CORP		06/29/2011	BANK AME	X X X	1,767,418	1,425,000.00	32,053
3138A9CX0	FED NATL MTG ASSN POOL AH7285		03/30/2011	BARCLAYS	X X X	982,380	1,000,000.00	1,333
3138ADEN1	FED NATL MTG ASSN POOL AI0140		05/25/2011	NOMURA	X X X	1,036,126	998,676.03	3,745
3138ADHM0	FED NATL MTG ASSN POOL AI0235		05/01/2011	BANK OF AMERICA	X X X	755,801	750,000.00	1,167
31417YW37	FED NATL MTG ASSN POOL MA0665		05/25/2011	NOMURA	X X X	1,248,175	1,241,869.04	4,140
3199999 Subtotal - Bonds - U.S. Special Revenue, Special Assessment						5,789,900	5,415,545.07	42,438
Bonds - Industrial and Miscellaneous (Unaffiliated)								
00440EAJ6	ACE INA HOLDINGS		05/04/2011	MILLENNIUM ADVISORS	X X X	168,572	150,000.00	1,995
02364WAN5	AMERICA MOVIL SAB DE CV		07/29/2011	VARIOUS	X X X	340,578	300,000.00	2,625
03523TAN8	ANHEUSER-BUSCH INBEV WOR		05/04/2011	JEFFERIE	X X X	332,427	300,000.00	5,106
04273WAB7	ARROW ELECTRONICS INC		05/26/2011	GOLDMAN	X X X	607,716	600,000.00	7,688
066836AA5	BAPTIST HEALTH SOUTH FL		06/27/2011	MERRILL	X X X	436,784	430,000.00	893
055451AH1	BHP BILLITON FIN USA LTD		10/26/2011	BNP PARI	X X X	430,171	350,000.00	1,896
090572AP3	BIO-RAD LABS		02/25/2011	JEFFERIE	X X X	643,962	650,000.00	7,306
101137AK3	BOSTON SCIENTIFIC CORP		07/28/2011	BARCLAYS	X X X	790,503	700,000.00	1,983
15189WAC4	CENTERPOINT ENERGY RESOU		06/29/2011	WACHOVIA	X X X	287,343	250,000.00	2,510
125509BN8	CIGNA CORP		12/27/2011	JP MORGAN	X X X	255,728	250,000.00	456
17275RAD4	CISCO SYSTEMS INC		04/29/2011	GREENWIC	X X X	342,230	320,000.00	4,143
172967EV9	CITIGROUP INC		05/04/2011	GOLDMAN	X X X	377,049	300,000.00	11,829
20030NBA8	COMCAST CORP		07/28/2011	GREENWIC	X X X	332,025	300,000.00	6,480
209111EB5	CONS EDISON CO OF NY		07/27/2011	JP MORGAN	X X X	453,280	414,000.00	8,108
216871AE3	COOPER US INC		05/05/2011	USBANC	X X X	654,823	650,000.00	10,705
22303QAL4	COVIDIEN INTL FINANCE SA		01/31/2011	BK NYC	X X X	200,592	200,000.00	1,120
126408GM9	CSX CORP		06/29/2011	CITIGROU	X X X	231,234	200,000.00	3,646
25746UBC2	DOMINION RESOURCES INC		06/29/2011	BNP PARI	X X X	231,380	200,000.00	1,000
26138EAM1	DR PEPPER SNAPPLE GROUP		01/25/2011	CSFIRST	X X X	600,930	600,000.00	822
278058AM4	EATON CORP		10/21/2011	SW SECUR	X X X	663,430	520,000.00	18,135
29379VAC7	ENTERPRISE PRODUCTS OPER		12/27/2011	WACHOVIA	X X X	932,416	800,000.00	21,667
26884AAZ6	ERP OPERATING LLP		12/07/2011	MLPFS	X X X	498,095	500,000.00	
3133XMFY2	FEDERAL HOME LOAN BANK		08/30/2011	MORGAN S	X X X	1,927,834	1,570,000.00	35,161
369550AR9	GENERAL DYNAMICS CORP		08/30/2011	JP MORG	X X X	700,486	650,000.00	3,498
36962G4R2	GENERAL ELEC CAP CORP		01/31/2011	MIZUHO SECURITIES	X X X	293,418	300,000.00	4,995
36962GXZ2	GENERAL ELEC CAP CORP		06/29/2011	LEHMAN	X X X	110,035	100,000.00	1,969
38141EA66	GOLDMAND SACHS GROUP INC		07/28/2011	VARIOUS	X X X	376,367	350,000.00	2,758
437076AW2	HOME DEPOT INC		05/04/2011	GOLDMAN	X X X	760,245	750,000.00	3,575
458140AK6	INTEL CORP		09/20/2011	DEUTSCHE	X X X	733,883	715,000.00	381
478366AX5	JOHNSON CONTROLS INC		05/04/2011	DEUTSCHE	X X X	602,958	600,000.00	6,729
50075NBA1	KRAFT FOODS INC		07/28/2011	BARCLAYS	X X X	280,425	250,000.00	6,420

SCHEDULE D - PART 3
Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
571748AR3	MARSH & MCLENNAN COS INC		07/29/2011 ..	BANK AME	X X X	607,866	600,000.00	1,440
59018YJ69	MERRILL LYNCH & CO		01/31/2011 ..	JP MORG	X X X	217,242	200,000.00	5,511
68389XAE5	ORACLE CORP		07/28/2011 ..	WACHOVIA	X X X	301,135	250,000.00	4,830
693476BB8	PNC FUNDING CORP		01/31/2011 ..	BANK AME	X X X	109,248	100,000.00	31
742651DJ8	PRIVATE EXPORT FUNDING		03/30/2011 ..	STIFEL	X X X	1,542,045	1,500,000.00	16,603
760759AH3	REPUBLIC SERVICES INC		10/26/2011 ..	CORTVIEW CAPITAL SEC	X X X	279,585	250,000.00	2,083
767201AK2	RIO TINTO FIN USA LTD		07/28/2011 ..	VARIOUS	X X X	664,481	700,000.00	9,139
816851AN9	SEMPRA ENERGY		11/29/2011 ..	GOLMAN S	X X X	760,520	650,000.00	117
826418BD6	SIERRA PACIFIC POWER CO		06/29/2011 ..	BARCLAYS	X X X	172,664	150,000.00	1,125
26439RAC0	SPECTRA ENERGY CAPITAL		09/28/2011 ..	RBC CAP	X X X	849,998	750,000.00	10,547
91529YAH9	UNUM GROUP		05/05/2011 ..	JEFFERIE	X X X	581,312	550,000.00	4,727
91159HHA1	US BANCORP		05/26/2011 ..	USBANC	X X X	276,738	275,000.00	221
94106LAU3	WASTE MANAGEMENT INC		04/29/2011 ..	BANK AME	X X X	242,700	200,000.00	2,172
949746FS5	WELLS FARGO & CO		01/31/2011 ..	BANK AME	X X X	212,408	200,000.00	2,775
3899999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						22,414,861	20,644,000.00	246,920
8399997 Subtotal - Bonds - Part 3						35,442,448	33,784,545.07	312,215
8399998 Summary item from Part 5 for Bonds						1,666,329	1,700,000.00	14,550
8399999 Subtotal - Bonds						37,108,777	35,484,545.07	326,765
8999998 Summary Item from Part 5 for Preferred Stocks							X X X .....	.....
9799998 Summary Item from Part 5 for Common Stocks							X X X .....	.....
9899999 Subtotal - Preferred and Common Stocks							X X X .....	.....
9999999 Totals						37,108,777	X X X	326,765

SCHEDULE D - PART 4

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

CUSIP Identification	Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Maturity Date
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (Cols. 11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.						
Bonds - U.S. Governments																				
31398AU34	FEDERAL NATL MTG ASSN FR 2.375%072		05/25/2011	DEUTSCHE	X X X	2,217,127	2,150,000.00	2,200,266	2,198,472			(4,085)	(4,085)	2,194,387		22,740	22,740	42,268	07/28/2015	
36202DTF8	GNMA II POOL 3250		12/20/2011	PRINCIPAL RECEIPT	X X X	1,668	1,667.62	1,706	1,696			(28)	(28)	1,668				53	06/01/2032	
36211SRZ2	GNMA I POOL 521704		12/15/2011	PRINCIPAL RECEIPT	X X X	94	94.39	94	94					94				4	12/15/2029	
36202AJP3	GNMA II POOL 000270M		12/20/2011	PRINCIPAL RECEIPT	X X X	61	61.28	66	64			(3)	(3)	61				4	01/20/2015	
36201ATD0	GOVT NATL MTG ASSN POOL 577548		12/15/2011	PRINCIPAL RECEIPT	X X X	5,183	5,182.96	5,138	5,143			40	40	5,183				249	01/15/2032	
36200ME33	GOVT NATL MTG ASSN POOL 604154		12/15/2011	PRINCIPAL RECEIPT	X X X	11,861	11,860.51	12,328	12,300			(439)	(439)	11,861				430	04/01/2033	
38373MLA6	GOVT NATL MTG ASSN REMIC SER 2004		12/19/2011	PRINCIPAL RECEIPT	X X X	316,510	316,510.29	313,469	313,627			2,884	2,884	316,510				5,762	04/01/2034	
83162CQK2	SMALL BUSINESS ADMIN SER 2006-20G		07/01/2011	PRINCIPAL RECEIPT	X X X	38,512	38,512.41	40,841	40,725			(2,213)	(2,213)	38,512				1,664	07/01/2026	
83162CSD6	SMALL BUSINESS ADMIN SER 2008-20K		11/01/2011	PRINCIPAL RECEIPT	X X X	30,065	30,064.91	32,630	32,403			(2,338)	(2,338)	30,065				1,548	11/01/2028	
83162CSG9	SMALL BUSINESS ADMIN SER 2009-20A		07/01/2011	PRINCIPAL RECEIPT	X X X	18,858	18,857.87	19,854	19,748			(890)	(890)	18,858				900	01/01/2029	
0599999 Subtotal - Bonds - U.S. Governments						2,639,939	2,572,812.24	2,626,392	2,624,272			(7,072)	(7,072)	2,617,199		22,740	22,740	52,882	X X X	
Bonds - U.S. Special Revenue, Special Assessment																				
31297H2Y4	FED HOME LN MTG CORP POOL A29791		12/15/2011	PRINCIPAL RECEIPT	X X X	17,132	17,132.05	16,717	16,778			354	354	17,132				323	02/01/2035	
3128K7MS4	FED HOME LN MTG CORP POOL A46669		12/15/2011	PRINCIPAL RECEIPT	X X X	57,245	57,244.69	55,051	55,350			1,894	1,894	57,245				1,391	08/01/2035	
31292HXA7	FED HOME LN MTG CORP POOL C01573		12/15/2011	PRINCIPAL RECEIPT	X X X	22,357	22,357.12	23,126	22,969			(612)	(612)	22,357				605	06/01/2033	
31287SNL7	FED HOME LN MTG CORP POOL C66695		12/15/2011	PRINCIPAL RECEIPT	X X X	1,827	1,827.26	1,827	1,827			1	1	1,827				59	05/01/2032	
31288HQD5	FED HOME LN MTG CORP POOL C78552		12/15/2011	PRINCIPAL RECEIPT	X X X	1,484	1,483.71	1,514	1,505			(21)	(21)	1,484				44	04/01/2033	
31283KLZ9	FED HOME LN MTG CORP POOL G11244		12/15/2011	PRINCIPAL RECEIPT	X X X	4,867	4,867.36	4,928	4,895			(28)	(28)	4,867				140	04/01/2017	
31395HGB0	FED HOME LN MTG CORP SER 2869		12/15/2011	PRINCIPAL RECEIPT	X X X	87,365	87,365.12	87,409	87,396			(31)	(31)	87,365				2,023	11/15/2032	
31371LDJ5	FED NATL MTG ASSN POOL 254905		12/27/2011	PRINCIPAL RECEIPT	X X X	15,999	15,999.49	16,507	16,439			(439)	(439)	15,999				527	10/01/2033	
31371L2M0	FED NATL MTG ASSN POOL 255580		12/27/2011	PRINCIPAL RECEIPT	X X X	33,331	33,330.64	33,935	33,780			(449)	(449)	33,331				951	02/01/2035	
31371L4P1	FED NATL MTG ASSN POOL 255630		12/27/2011	PRINCIPAL RECEIPT	X X X	73,535	73,535.39	73,432	73,432			103	103	73,535				1,673	02/01/2035	
31388UQA1	FED NATL MTG ASSN POOL 615249		12/27/2011	PRINCIPAL RECEIPT	X X X	25,853	25,852.78	26,694	26,474			(621)	(621)	25,853				563	11/25/2016	
31389RB47	FED NATL MTG ASSN POOL 632859		12/27/2011	PRINCIPAL RECEIPT	X X X	13,184	13,184.11	13,585	13,525			(341)	(341)	13,184				421	03/25/2017	
31390L6J0	FED NATL MTG ASSN POOL 649873		12/27/2011	PRINCIPAL RECEIPT	X X X	14,688	14,688.43	14,849	14,800			(112)	(112)	14,688				413	08/01/2032	
31401WMD8	FED NATL MTG ASSN POOL 720456		12/27/2011	PRINCIPAL RECEIPT	X X X	37,739	37,739.21	37,999	37,850			(110)	(110)	37,739				857	08/01/2018	
31402DMP2	FED NATL MTG ASSN POOL 725866		12/27/2011	PRINCIPAL RECEIPT	X X X	61,924	61,923.51	60,443	60,650			1,274	1,274	61,924				1,529	09/01/2034	
31403DWD7	FED NATL MTG ASSN POOL 745944		12/27/2011	PRINCIPAL RECEIPT	X X X	170,220	170,219.51	174,051	173,773			(3,554)	(3,554)	170,220				4,493	12/25/2033	
31403LPS4	FED NATL MTG ASSN POOL 752033		12/27/2011	PRINCIPAL RECEIPT	X X X	20,308	20,307.77	21,323	21,034			(727)	(727)	20,308				761	10/01/2018	
31403MXC8	FED NATL MTG ASSN POOL 753175		12/27/2011	PRINCIPAL RECEIPT	X X X	848	848.20	888	883			(35)	(35)	848				29	12/01/2033	
31406BGQ7	FED NATL MTG ASSN POOL 804907		12/27/2011	PRINCIPAL RECEIPT	X X X	31,974	31,973.73	31,069	31,196			777	777	31,974				1,005	01/01/2035	
31406NJP0	FED NATL MTG ASSN POOL 814870		12/27/2011	PRINCIPAL RECEIPT	X X X	43,986	43,985.52	43,068	43,334			651	651	43,986				1,088	04/01/2020	
31407EHZ9	FED NATL MTG ASSN POOL 828348		12/27/2011	PRINCIPAL RECEIPT	X X X	77,513	77,513.20	73,856	74,301			3,212	3,212	77,513				1,901	07/01/2035	
31407LZN0	FED NATL MTG ASSN POOL 834249		12/27/2011	PRINCIPAL RECEIPT	X X X	27,474	27,473.50	25,778	25,958			1,516	1,516	27,474				528	08/01/2035	
31408F5V7	FED NATL MTG ASSN POOL 850560		12/27/2011	PRINCIPAL RECEIPT	X X X	85,353	85,353.47	82,433	82,803			2,551	2,551	85,353				2,073	12/01/2035	
31412FSV6	FED NATL MTG ASSN POOL 924032		12/27/2011	PRINCIPAL RECEIPT	X X X	254,560	254,559.64	240,241	241,721			12,839	12,839	254,560				5,711	05/01/2037	
31412UY61	FED NATL MTG ASSN POOL 935533		12/27/2011	PRINCIPAL RECEIPT	X X X	43,969	43,969.18	44,862	44,752			(783)	(783)	43,969				1,116	08/01/2039	
31414ANV0	FED NATL MTG ASSN POOL 960404		12/27/2011	PRINCIPAL RECEIPT	X X X	112,256	112,255.88	116,045	115,913			(3,657)	(3,657)	112,256				2,783	12/01/2037	
31415XA76	FED NATL MTG ASSN POOL 992030		12/27/2011	PRINCIPAL RECEIPT	X X X	91,568	91,567.88	90,709	90,777			791	791	91,568				2,191	10/01/2038	
31417MQQ9	FED NATL MTG ASSN POOL AC3162		12/27/2011	PRINCIPAL RECEIPT	X X X	221,635	221,635.14	229,531	228,936			(7,300)	(7,300)	221,635				4,337	10/01/2024	
31417SAA8	FED NATL MTG ASSN POOL AC5400		12/27/2011	PRINCIPAL RECEIPT	X X X	116,653	116,653.20	118,212	118,155			(1,502)	(1,502)	116,653				3,234	10/01/2039	
31418SCJ6	FED NATL MTG ASSN POOL AD4572		12/27/2011	PRINCIPAL RECEIPT	X X X	115,331	115,331.22	119,917	119,393			(4,062)	(4,062)	115,331				3,137	05/01/2040	
31418TD53	FED NATL MTG ASSN POOL AD5523		12/27/2011	PRINCIPAL RECEIPT	X X X	147,222	147,222.25	149,540	149,325			(2,103)	(2,103)	147,222				3,755	06/01/2040	
31419CD34	FED NATL MTG ASSN POOL AE1921		12/27/2011	PRINCIPAL RECEIPT	X X X	217,013	217,012.64	223,065	222,856			(5,843)	(5,843)	217,013				5,156	09/25/2040	
3138A9CX0	FED NATL MTG ASSN POOL AH7285		12/27/2011	PRINCIPAL RECEIPT	X X X	58,395	58,394.50	57,366				1,029	1,029	58,395				1,226	03/01/2041	
3138ADEN1	FED NATL MTG ASSN POOL AI0140		12/27/2011	PRINCIPAL RECEIPT	X X X	142,304	142,303.88	147,640				(5,336)	(5,336)	142,304				2,893	05/01/2041	
3138ADHM0	FED NATL MTG ASSN POOL AI0235		12/27/2011	PRINCIPAL RECEIPT	X X X	71,509	71,508.91	72,062				(553)	(553)	71,509				1,091	05/01/2026	
31417YTU1	FED NATL MTG ASSN POOL MA0562		12/27/2011	PRINCIPAL RECEIPT	X X X	29,860	29,859.66	31,180	31,109			(1,250)	(1,250)	29,860				864	10/25/2040	
31417YW37	FED NATL MTG ASSN POOL MA0665		12/27/2011	PRINCIPAL RECEIPT	X X X	45,043	45,042.79	45,272				(229)	(229)	45,043				668	02/01/2041	
31389PNK2	FNMA POOL 631394		12/27/2011	PRINCIPAL RECEIPT	X X X	18,552	18,552.30	18,790	18,725			(172)	(172)	18,552				695	02/01/2032	
31389PSY7	FNMA POOL 631535		12/27/2011	PRINCIPAL RECEIPT	X X X	13,136	13,135.51	13,390	13,326			(190)	(190)	13,136				377	03/01/2032	
31390BTJ7	FNMA POOL 641453		12/27/2011	PRINCIPAL RECEIPT	X X X	6,801	6,800.83	6,961				(117)	(117)	6,801				357	06/01/2032	
3199999 Subtotal - Bonds - U.S. Special Revenue, Special Assessment						2,632,013	2,632,011.18	2,645,265	2,322,858			(13,185)	(13,185)	2,632,013				62,988	X X X	

SCHEDULE D - PART 4

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

1	2	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Maturity Date
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V.	15 Total Foreign Exchange Change in B./A.C.V.						
CUSIP Identification	Description									(Decrease)			(Cols. 11+12-13)	B./A.C.V.						
Bonds - Industrial and Miscellaneous (Unaffiliated)																				
00817YAD0	AETNA INC		07/01/2011	MATURITY	X X X	350,000	350,000.00	355,805	350,811			(811)	(811)		350,000				10,063	06/15/2011
020002AQ4	ALLSTATE CORP		09/19/2011	BANK AME	X X X	307,680	300,000.00	271,226	273,610			405	405		274,015		33,665	33,665	12,974	06/01/2033
035229CV3	ANHEUSER BUSCH CO		05/04/2011	LOOP	X X X	242,719	220,000.00	245,161	244,737		(1,349)		(1,349)		243,388		(668)	(668)	6,296	10/15/2016
037411AR6	APACHE CORP		02/04/2011	JEFFERIE	X X X	517,680	500,000.00	511,878	511,761		(19)		(19)		511,742		5,938	5,938	17,000	01/15/2037
00209AAG1	AT&T WIRELESS SVCS INC		11/30/2011	BANK AME	X X X	206,138	200,000.00	238,426	208,209		(5,567)		(5,567)		202,642		3,496	3,496	17,604	05/01/2012
053332AK8	AUTOZONE INC		05/04/2011	GOLDMAN	X X X	666,066	600,000.00	649,941	641,797		(3,291)		(3,291)		638,506		27,560	27,560	28,175	01/15/2015
097023AE5	BOEING CO		03/15/2011	DIRECT	X X X	270,794	200,000.00	294,364	283,892		(464)		(464)		283,428		(12,634)	(12,634)	8,896	09/15/2031
14986DAB6	CITIGROUP/DEUTSCHE BANK COMM MTG		12/15/2011	PRINCIPAL RECEIPT	X X X	86,846	86,845.87	87,278	86,846						86,846				2,929	02/01/2012
189054AP4	CLOROX CO		02/15/2011	GOLMAN S	X X X	319,107	300,000.00	307,557	302,986		(196)		(196)		302,790		16,317	16,317	5,586	10/15/2012
189054AQ2	CLOROX CO		02/15/2011	WALL ST	X X X	106,491	100,000.00	102,328	101,289		(70)		(70)		101,219		5,272	5,272	2,319	03/01/2013
216871AF0	COOPER US INC		05/04/2011	MFGLOBAL	X X X	646,952	650,000.00	638,365	638,371		736		736		639,108		7,844	7,844	6,518	01/15/2016
29364NAN8	ENTERGY MISSISSIPPI		06/13/2011	MCD&CO	X X X	150,000	150,000.00	149,949	149,974		2		2		149,976		24	24	7,696	02/01/2016
30161NAD3	EXELON CORP		03/30/2011	FIRST TN	X X X	725,390	690,000.00	734,493	730,247		(2,079)		(2,079)		728,168		(2,778)	(2,778)	10,237	06/15/2015
341099BZ1	FLORIDA POWER CORP		07/15/2011	MATURITY	X X X	300,000	300,000.00	315,468	302,394		(2,394)		(2,394)		300,000				19,950	07/15/2011
36828QRV0	GE CAPITAL COMM MTG CORP SER 2006		12/13/2011	PRINCIPAL RECEIPT	X X X	83,245	83,244.50	83,376	83,245						83,245				2,371	03/01/2011
36828QKN5	GE COML MTG CORP SER 2005-C1		12/13/2011	PRINCIPAL RECEIPT	X X X	98,449	98,448.79	98,941	98,449						98,449				2,640	02/01/2010
437076AP7	HOME DEPOT INC		05/04/2011	CSFIRST	X X X	671,628	600,000.00	680,838	679,843		(4,954)		(4,954)		674,889		(3,261)	(3,261)	22,320	03/01/2016
441060AJ9	HOSPIRA INC		12/08/2011	BARCLAYS	X X X	607,090	550,000.00	570,341	567,849		(2,347)		(2,347)		565,502		41,588	41,588	39,930	03/30/2017
40429CCS9	HSBC FINANCE CORP		05/04/2011	MORGAN S	X X X	490,248	450,000.00	476,699	472,509		(1,576)		(1,576)		470,933		19,315	19,315	8,063	06/30/2015
472319AF9	JEFFERIES GROUP INC		07/13/2011	CITIGROU	X X X	716,340	600,000.00	637,867	635,680		(1,694)		(1,694)		633,986		82,354	82,354	51,425	07/15/2019
24422EQD4	JOHN DEERE CAPITAL CORPORATION		10/17/2011	MATURITY	X X X	300,000	300,000.00	308,858	301,967		(1,967)		(1,967)		300,000				16,200	10/17/2011
478366AR8	JOHNSON CONTROLS INC		05/04/2011	KEY	X X X	683,886	612,000.00	692,055	687,306		(4,764)		(4,764)		682,542		1,344	1,344	27,489	01/15/2016
46625YNA7	JPMCC 2005-LDP2 A2		02/16/2011	PRINCIPAL RECEIPT	X X X	55,609	55,608.99	55,887	55,609						55,609				212	06/01/2010
494368BB8	KIMBERLY-CLARK		09/02/2011	JEFFERIE	X X X	485,072	400,000.00	421,281	416,336		(1,421)		(1,421)		414,914		70,158	70,158	27,018	08/01/2017
502413AZ0	L-3 COMMUNICATIONS CORP		08/02/2011	SW SECUR	X X X	529,828	520,000.00	519,854	519,854		7		7		519,862		9,966	9,966	29,571	07/15/2020
50540RAF9	LABORATORY CORP AMER HOLDINGS		02/07/2011	BANK AME	X X X	152,454	140,000.00	139,598	139,773		4		4		139,777		12,677	12,677	1,203	12/15/2015
59023BAB0	MERRILL LYNCH MTG TR		12/13/2011	PRINCIPAL RECEIPT	X X X	115,055	115,055.06	115,688	115,055						115,055				1,880	05/01/2039
61749MAS8	MORGAN STANLEY CAPITAL I		12/13/2011	PRINCIPAL RECEIPT	X X X	223,417	223,416.86	224,645	223,417						223,417				7,023	08/01/2041
652478AQ1	NEWS AMER HLDGS INC		07/14/2011	FIRST TN	X X X	453,717	365,000.00	414,096	405,102		(2,241)		(2,241)		402,862		50,855	50,855	28,356	08/10/2018
652478BX5	NEWS AMER HLDGS INC		07/18/2011	JP MORG	X X X	239,756	200,000.00	249,610	246,671		(4,015)		(4,015)		242,657		(2,901)	(2,901)	12,178	10/17/2016
713448BG2	PEPSICO INC		05/04/2011	JEFFERIE	X X X	320,535	300,000.00	313,071	305,935		(924)		(924)		305,011		15,524	15,524	10,230	02/15/2013
717081DA8	PFIZER INC		06/03/2011	JP MORG	X X X	215,331	190,000.00	189,763	189,823		16		16		189,839		25,492	25,492	7,426	03/15/2015
86787GAG7	SUNTRUST BANKS, INC		02/07/2011	HSBC SEC	X X X	40,302	39,000.00	37,668	38,257		14		14		38,271		2,031	2,031	861	09/01/2015
88732JAK4	TIME WARNER		04/28/2011	JP MORG	X X X	330,333	300,000.00	304,614	302,471		(300)		(300)		302,171		28,162	28,162	15,603	07/01/2013
91529YAG1	UNUM GROUP		05/05/2011	GOLMAN S	X X X	346,614	300,000.00	349,626	348,399		(2,607)		(2,607)		345,793		821	821	13,063	09/30/2016
87938WAH6	TELEFONICA SA	F	09/20/2011	CSFIRST	X X X	591,756	600,000.00	666,966	666,247		(4,691)		(4,691)		661,556		(69,800)	(69,800)	41,923	07/15/2019
3899999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)					12,646,528	11,688,620.07	12,453,581	12,326,721		(48,557)		(48,557)		12,278,168		368,361	368,361	523,228	X X X
8399997	Subtotal - Bonds - Part 4					17,918,480	16,893,443.49	17,725,238	17,273,851		(68,814)		(68,814)		17,527,380		391,101	391,101	639,098	X X X
8399998	Summary Item from Part 5 for Bonds					1,735,810	1,700,000.00	1,666,329			1,534		1,534		1,667,863		67,947	67,947	39,542	X X X
8399999	Subtotal - Bonds					19,654,290	18,593,443.49	19,391,567	17,273,851		(67,280)		(67,280)		19,195,243		459,048	459,048	678,640	X X X
8999998	Summary Item from Part 5 for Preferred Stocks																			X X X
9799998	Summary Item from Part 5 for Common Stocks																			X X X
9899999	Subtotal - Preferred and Common Stocks																			X X X
9999999	Totals					19,654,290	X X X	19,391,567	17,273,851		(67,280)		(67,280)		19,195,243		459,048	459,048	678,640	X X X

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 Identifi- cation	Description	F O R E I G N	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) Number of Shares (Stock)	Actual Cost	Consider- ation	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. (Col. 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
Bonds - Industrial and Miscellaneous (Unaffiliated)																				
053332AL6 ...	AUTOZONE INC	..	05/04/2011	MESIROW	11/15/2011	MESIROW	750,000.000	714,233	766,785	715,842		1,609		1,609			50,943	50,943	30,250	14,500
235036RA0 ...	DALLAS FORT WORTH TEXAS ..	..	06/21/2011	MORGAN KEEGAN ..	12/08/2011	MORGAN KEEGAN ..	400,000.000	400,000	406,600	400,000							6,600	6,600	5,866	
58155QAC7 ..	MCKESSON CORP	..	02/24/2011	Undefined	05/04/2011	Undefined	550,000.000	552,096	562,425	552,021		(75)		(75)			10,404	10,404	3,426	50
3899999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							1,700,000.000	1,666,329	1,735,810	1,667,863		1,534		1,534			67,947	67,947	39,542	14,550
8399998 Subtotal - Bonds							1,700,000.000	1,666,329	1,735,810	1,667,863		1,534		1,534			67,947	67,947	39,542	14,550
9999999 Totals								1,666,329	1,735,810	1,667,863		1,534		1,534			67,947	67,947	39,542	14,550

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 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
NONE									
1999999 Total - Preferred and Common Stocks								... X X X ...	... X X X ...

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
NONE					
0399999 Total - Preferred and Common Stocks				 X X X	 X X X

SCHEDULE DA - PART 1

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

1	2	Codes		5	6	7	8	Change in Book/Adjusted Carrying Value				13	14	Interest						21
		3	4					9	10	11	12			15	16	17	18	19	20	
CUSIP Identi- fication	Description	Code	For- eign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (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
8399999 Total Bonds .....								.....	.....	.....	.....	.....	.....	.....	.....	. X X X	.. X X X ..	. X X X .	.....	.....
Class One Money Market Mutual Funds																				
. 31678R700 .	Fifth Third Institutional Money Market .....	.....	...	11/30/2001	Fifth Third Bank, N.A. ....	.....	412,201	.....	.....	.....	.....	.....	412,201	.....	.....	.....	.....	.....	.....	.....
8999999 Subtotal - Class One Money Market Mutual Funds								412,201	.....	.....	.....	... X X X ...	412,201	.....	.....	. X X X	.. X X X ..	. X X X .	.....	.....
9199999 Total Short-Term Investments								412,201	.....	.....	.....	... X X X ...	412,201	.....	.....	. X X X	.. X X X ..	. X X X .	.....	.....

E18 Schedule DB - Part A Sn 1 Opt/Cap/Floors/Collars/Swaps/Forwards Open NONE

E19 Schedule DB - Part A Sn 2 Opt/Cap/Floors/Collars/Swaps/Forwards Term. . . . NONE

E20 Schedule DB - Part B Sn 1 Futures Contracts Open NONE

E21 Schedule DB - Part B Sn 2 Futures Contracts Terminated NONE

E22 Schedule DB - Part D Counterparty Exposure for Derivative Instruments Open NONE

E23 Schedule DL - Part 1 - Securities Lending Collateral Assets NONE

E24 Schedule DL - Part 2 - Securities Lending Collateral Assets NONE

SCHEDULE E - PART 1 - CASH

1			2	3	4	5	6	7
Depository			Code	Rate of Interest	Amount of Interest Received During Year	Amount of Interest Accrued December 31 of Current Year	Balance	*
open depositories								
JP Morgan Chase Bank	Madison, WI						2,349,486	X X X
Fifth Third Bank	Cincinnati, OH						29,650	X X X
0199998 Deposits in .....0 depositories that do not exceed the allowable limit in any one depository (See Instructions) - open depositories				X X X ..				X X X
0199999 Totals - Open Depositories				X X X ..			2,379,136	X X X
0299998 Deposits in .....0 depositories that do not exceed the allowable limit in any one depository (See Instructions) - suspended depositories				X X X ..				X X X
0299999 Totals - Suspended Depositories				X X X ..				X X X
0399999 Total Cash On Deposit				X X X ..			2,379,136	X X X
0499999 Cash in Company's Office				X X X ..	X X X ...	X X X ...		X X X
0599999 Total Cash				X X X ..			2,379,136	X X X

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

1. January	478,931	4. April	86,336	7. July	715,762	10. October	2,799,861
2. February	35,970	5. May	248,274	8. August	1,532,624	11. November	1,720,513
3. March	182,615	6. June	313,075	9. September	2,045,117	12. December	2,379,136

SCHEDULE E - PART 2 - CASH EQUIVALENTS
Show Investments Owned December 31 of Current Year

1	2	3	4	5	6	7	8
Description	Code	Date Acquired	Rate of Interest	Maturity Date	Book/Adjusted Carrying Value	Amount of Interest Due & Accrued	Amount Received During Year
NONE							
8699999 Total Cash Equivalents							

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

		1	2	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
				3	4	5	6
States. Etc.		Type of Deposit	Purpose of Deposit	Book/Adjusted Carrying Value	Fair Value	Book/Adjusted Carrying Value	Fair Value
1.	Alabama (AL)						
2.	Alaska (AK)						
3.	Arizona (AZ)						
4.	Arkansas (AR)						
5.	California (CA)						
6.	Colorado (CO)						
7.	Connecticut (CT)						
8.	Delaware (DE)						
9.	District of Columbia (DC)						
10.	Florida (FL)						
11.	Georgia (GA)		LIFE INSURANCE			39,907	56,444
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)		LIFE INSURANCE			124,370	144,661
23.	Michigan (MI)		LIFE INSURANCE			29,930	42,333
24.	Minnesota (MN)						
25.	Mississippi (MS)						
26.	Missouri (MO)						
27.	Montana (MT)						
28.	Nebraska (NE)						
29.	Nevada (NV)						
30.	New Hampshire (NH)						
31.	New Jersey (NJ)						
32.	New Mexico (NM)		LIFE INSURANCE			146,842	150,327
33.	New York (NY)						
34.	North Carolina (NC)		LIFE INSURANCE			399,069	564,440
35.	North Dakota (ND)						
36.	Ohio (OH)						
37.	Oklahoma (OK)						
38.	Oregon (OR)						
39.	Pennsylvania (PA)		LIFE INSURANCE	1,432,510	1,518,754		
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)						
48.	Washington (WA)						
49.	West Virginia (WV)						
50.	Wisconsin (WI)						
51.	Wyoming (WY)						
52.	American Samoa (AS)						
53.	Guam (GU)						
54.	Puerto Rico (PR)						
55.	U.S. Virgin Islands (VI)						
56.	Northern Mariana Islands (MP)						
57.	Canada (CN)						
58.	Aggregate other alien (OT)	X X X	X X X				
59.	Total	X X X	X X X	1,432,510	1,518,754	740,118	958,205
DETAILS OF WRITE-INS							
5801.							
5802.							
5803.							
5898.	Summary of remaining write-ins for Line 58 from overflow page	X X X	X X X				
5899.	Totals (Lines 5801 through 5803 plus 5898) (Line 58 above)	X X X	X X X				

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