



ANNUAL STATEMENT

For the Year Ended December 31, 2012
of the Condition and Affairs of the

STONEBRIDGE CASUALTY INSURANCE COMPANY

NAIC Group Code.....0468, 0468 <small>(Current Period) (Prior Period)</small>	NAIC Company Code..... 10952	Employer's ID Number..... 31-4423946
Organized under the Laws of OHIO	State of Domicile or Port of Entry OHIO	Country of Domicile US
Incorporated/Organized..... November 15, 1957	Commenced Business..... April 15, 1958	
Statutory Home Office	366 E. Broad Street, C/O Andrew J. Federico..... Columbus OH US 43215 <small>(Street and Number) (City or Town, State, Country and Zip Code)</small>	
Main Administrative Office	4333 Edgewood Road NE..... Cedar Rapids IA US..... 52499 <small>(Street and Number) (City or Town, State, Country and Zip Code)</small>	319-355-8511 <small>(Area Code) (Telephone Number)</small>
Mail Address	4333 Edgewood Road NE..... Cedar Rapids IA US 52499 <small>(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)</small>	
Primary Location of Books and Records	4333 Edgewood Road NE..... Cedar Rapids IA US 52499 <small>(Street and Number) (City or Town, State, Country and Zip Code)</small>	319-355-8511 <small>(Area Code) (Telephone Number)</small>
Internet Web Site Address	www.aegonins.com	
Statutory Statement Contact	Brenda Kay Kraemer <small>(Name)</small> brenda.kraemer@transamerica.com <small>(E-Mail Address)</small>	319-355-8549 <small>(Area Code) (Telephone Number) (Extension)</small> 319-355-2210 <small>(Fax Number)</small>

OFFICERS

Name	Title	Name	Title
1. Edward H. Walker III	President	2. Michael Allen Eubanks	Senior Vice President, Secretary & Division Genera
3. Eric John Martin	Senior Vice President & Corporate Controller	4.	

OTHER

DIRECTORS OR TRUSTEES

Craig Dean Vermie	Brenda Kay Clancy	Martha Ann McConnell	Brian Arthur Smith
Michael Allen Eubanks #	Glyn Douglas Mangum Jr	Edward H. Walker III	

State of..... Iowa
County of..... Linn

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

_____ (Signature) Edward H. Walker III 1. (Printed Name) President _____ (Title)	_____ (Signature) Michael Allen Eubanks 2. (Printed Name) Senior Vice President, Secretary & Division Genera _____ (Title)	_____ (Signature) Eric John Martin 3. (Printed Name) Senior Vice President & Corporate Controller _____ (Title)
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Subscribed and sworn to before me
This 22nd day of February 2013

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

STONEBRIDGE CASUALTY INSURANCE COMPANY

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1 Amount	2 Percentage	3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage
1. Bonds:						
1.1 U.S. treasury securities.....	13,179,878	4.7	13,179,878	0	13,179,878	4.7
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies.....	0	0.0	0	0	0	0.0
1.22 Issued by U.S. government sponsored agencies.....	19,748,401	7.1	19,748,401	0	19,748,401	7.1
1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities).....	2,490,335	0.9	2,490,335	0	2,490,335	0.9
1.4 Securities issued by states, territories and possessions and political subdivisions in the U.S.:						
1.41 States, territories and possessions general obligations.....	0	0.0	0	0	0	0.0
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations.....	0	0.0	0	0	0	0.0
1.43 Revenue and assessment obligations.....	325,715	0.1	325,715	0	325,715	0.1
1.44 Industrial development and similar obligations.....	0	0.0	0	0	0	0.0
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA.....	146,118	0.1	146,118	0	146,118	0.1
1.512 Issued or guaranteed by FNMA and FHLMC.....	7,321,610	2.6	7,321,610	0	7,321,610	2.6
1.513 All other.....	0	0.0	0	0	0	0.0
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA.....	0	0.0	0	0	0	0.0
1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-based securities issued or guaranteed by agencies shown in Line 1.521.....	0	0.0	0	0	0	0.0
1.523 All other.....	27,973,874	10.0	27,973,874	948,898	28,922,773	10.4
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities).....	138,446,573	49.6	138,446,573	3,390,733	141,837,306	50.9
2.2 Unaffiliated non-U.S. securities (including Canada).....	24,493,925	8.8	24,493,925	0	24,493,925	8.8
2.3 Affiliated securities.....	0	0.0	0	0	0	0.0
3. Equity interests:						
3.1 Investments in mutual funds.....	0	0.0	0	0	0	0.0
3.2 Preferred stocks:						
3.21 Affiliated.....	0	0.0	0	0	0	0.0
3.22 Unaffiliated.....	0	0.0	0	0	0	0.0
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated.....	0	0.0	0	0	0	0.0
3.32 Unaffiliated.....	0	0.0	0	0	0	0.0
3.4 Other equity securities:						
3.41 Affiliated.....	0	0.0	0	0	0	0.0
3.42 Unaffiliated.....	0	0.0	0	0	0	0.0
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated.....	0	0.0	0	0	0	0.0
3.52 Unaffiliated.....	0	0.0	0	0	0	0.0
4. Mortgage loans:						
4.1 Construction and land development.....	0	0.0	0	0	0	0.0
4.2 Agricultural.....	0	0.0	0	0	0	0.0
4.3 Single family residential properties.....	0	0.0	0	0	0	0.0
4.4 Multifamily residential properties.....	0	0.0	0	0	0	0.0
4.5 Commercial loans.....	0	0.0	0	0	0	0.0
4.6 Mezzanine real estate loans.....	0	0.0	0	0	0	0.0
5. Real estate investments:						
5.1 Property occupied by company.....	0	0.0	0	0	0	0.0
5.2 Property held for production of income (including \$.....0 of property acquired in satisfaction of debt).....	95,327	0.0	95,327	0	95,327	0.0
5.3 Property held for sale (including \$.....0 property acquired in satisfaction of debt).....	0	0.0	0	0	0	0.0
6. Contract loans.....	0	0.0	0	0	0	0.0
7. Derivatives.....	0	0.0	0	0	0	0.0
8. Receivables for securities.....	0	0.0	0	0	0	0.0
9. Securities lending (Line 10, Asset Page reinvested collateral).....	17,727,242	6.4	17,727,242	XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments.....	26,941,651	9.7	26,941,651	13,387,611	40,329,262	14.5
11. Other invested assets.....	0	0.0	0	0	0	0.0
12. Total invested assets.....	278,890,647	100.0	278,890,647	17,727,242	278,890,647	100.0

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

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

NONE

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

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

NONE

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year.....		32,491
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 8).....	67,250	
2.2	Additional investment made after acquisition (Part 2, Column 9).....	60,792	128,042
3.	Capitalized deferred interest and other:		
3.1	Totals, Part 1, Column 16.....	0	
3.2	Totals, Part 3, Column 12.....	0	0
4.	Accrual of discount.....		0
5.	Unrealized valuation increase (decrease):		
5.1	Totals, Part 1, Column 13.....	0	
5.2	Totals, Part 3, Column 9.....	87,950	87,950
6.	Total gain (loss) on disposals, Part 3, Column 19.....		(87,935)
7.	Deduct amounts received on disposals, Part 3, Column 16.....		369
8.	Deduct amortization of premium and depreciation.....		64,855
9.	Total foreign exchange change in book/adjusted carrying value:		
9.1	Totals, Part 1, Column 17.....	0	
9.2	Totals, Part 3, Column 14.....	0	0
10.	Deduct current year's other than temporary impairment recognized:		
10.1	Totals, Part 1, Column 15.....	0	
10.2	Totals, Part 3, Column 11.....	0	0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....		95,326
12.	Deduct total nonadmitted amounts.....		0
13.	Statement value at end of current period (Line 11 minus Line 12).....		95,326

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year.....		211,968,339
2.	Cost of bonds and stocks acquired, Part 3, Column 7.....		79,264,888
3.	Accrual of discount.....		452,836
4.	Unrealized valuation increase (decrease):		
4.1	Part 1, Column 12.....	1,259,861	
4.2	Part 2, Section 1, Column 15.....	0	
4.3	Part 2, Section 2, Column 13.....	0	
4.4	Part 4, Column 11.....	131,878	1,391,739
5.	Total gain (loss) on disposals, Part 4, Column 19.....		268,370
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7.....		58,460,595
7.	Deduct amortization of premium.....		731,058
8.	Total foreign exchange change in book/adjusted carrying value:		
8.1	Part 1, Column 15.....	0	
8.2	Part 2, Section 1, Column 19.....	0	
8.3	Part 2, Section 2, Column 16.....	0	
8.4	Part 4, Column 15.....	0	0
9.	Deduct current year's other than temporary impairment recognized:		
9.1	Part 1, Column 14.....	28,085	
9.2	Part 2, Section 1, Column 17.....	0	
9.3	Part 2, Section 2, Column 14.....	0	
9.4	Part 4, Column 13.....	0	28,085
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....		234,126,434
11.	Deduct total nonadmitted amounts.....		0
12.	Statement value at end of current period (Line 10 minus Line 11).....		234,126,434

SCHEDULE D - SUMMARY BY COUNTRY

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

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS					
Governments (Including all obligations guaranteed by governments)	1. United States.....	13,325,995	16,506,951	13,518,659	13,092,266
	2. Canada.....	0	0	0	0
	3. Other Countries.....	2,490,335	2,652,938	2,495,523	2,392,000
	4. Totals.....	15,816,330	19,159,889	16,014,182	15,484,266
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals.....	0	0	0	0
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals.....	0	0	0	0
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.....	27,395,726	30,239,552	27,505,223	26,942,873
Industrial and Miscellaneous and Hybrid Securities (Unaffiliated)	8. United States.....	166,420,448	180,390,499	167,816,752	167,374,174
	9. Canada.....	8,996,469	9,481,418	9,001,711	9,000,000
	10. Other Countries.....	15,497,456	16,090,172	15,575,130	15,020,000
	11. Totals.....	190,914,373	205,962,089	192,393,593	191,394,174
Parent, Subsidiaries and Affiliates	12. Totals.....	0	0	0	0
	13. Total Bonds.....	234,126,429	255,361,530	235,912,998	233,821,313
PREFERRED STOCKS					
Industrial and Miscellaneous (Unaffiliated)	14. United States.....	0	0	0	0
	15. Canada.....	0	0	0	0
	16. Other Countries.....	0	0	0	0
	17. Totals.....	0	0	0	0
Parent, Subsidiaries and Affiliates	18. Totals.....	0	0	0	0
	19. Total Preferred Stocks.....	0	0	0	0
COMMON STOCKS					
Industrial and Miscellaneous (Unaffiliated)	20. United States.....	0	0	0	0
	21. Canada.....	0	0	0	0
	22. Other Countries.....	0	0	0	0
	23. Totals.....	0	0	0	0
Parent, Subsidiaries and Affiliates	24. Totals.....	0	0	0	0
	25. Total Common Stocks.....	0	0	0	0
	26. Total Stocks.....	0	0	0	0
	27. Total Bonds and Stocks.....	234,126,429	255,361,530	235,912,998	

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

SIOIS

Quality Rating per the NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.7	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
1. U.S. Governments											
1.1 Class 1.....	2,033,680	4,773,229	1,229,504	5,289,582	0	13,325,995	4.8	33,496,257	13.8	13,325,996	0
1.2 Class 2.....	0	0	0	0	0	0	0.0	0	0.0	0	0
1.3 Class 3.....	0	0	0	0	0	0	0.0	0	0.0	0	0
1.4 Class 4.....	0	0	0	0	0	0	0.0	0	0.0	0	0
1.5 Class 5.....	0	0	0	0	0	0	0.0	0	0.0	0	0
1.6 Class 6.....	0	0	0	0	0	0	0.0	0	0.0	0	0
1.7 Totals.....	2,033,680	4,773,229	1,229,504	5,289,582	0	13,325,995	4.8	33,496,257	13.8	13,325,996	0
2. All Other Governments											
2.1 Class 1.....	0	0	2,490,335	0	0	2,490,335	0.9	0	0.0	1,603,812	886,523
2.2 Class 2.....	0	0	0	0	0	0	0.0	0	0.0	0	0
2.3 Class 3.....	0	0	0	0	0	0	0.0	0	0.0	0	0
2.4 Class 4.....	0	0	0	0	0	0	0.0	0	0.0	0	0
2.5 Class 5.....	0	0	0	0	0	0	0.0	0	0.0	0	0
2.6 Class 6.....	0	0	0	0	0	0	0.0	0	0.0	0	0
2.7 Totals.....	0	0	2,490,335	0	0	2,490,335	0.9	0	0.0	1,603,812	886,523
3. U.S. States, Territories and Possessions, etc., Guaranteed											
3.1 Class 1.....	0	0	0	0	0	0	0.0	0	0.0	0	0
3.2 Class 2.....	0	0	0	0	0	0	0.0	0	0.0	0	0
3.3 Class 3.....	0	0	0	0	0	0	0.0	0	0.0	0	0
3.4 Class 4.....	0	0	0	0	0	0	0.0	0	0.0	0	0
3.5 Class 5.....	0	0	0	0	0	0	0.0	0	0.0	0	0
3.6 Class 6.....	0	0	0	0	0	0	0.0	0	0.0	0	0
3.7 Totals.....	0	0	0	0	0	0	0.0	0	0.0	0	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed											
4.1 Class 1.....	0	0	0	0	0	0	0.0	0	0.0	0	0
4.2 Class 2.....	0	0	0	0	0	0	0.0	0	0.0	0	0
4.3 Class 3.....	0	0	0	0	0	0	0.0	0	0.0	0	0
4.4 Class 4.....	0	0	0	0	0	0	0.0	0	0.0	0	0
4.5 Class 5.....	0	0	0	0	0	0	0.0	0	0.0	0	0
4.6 Class 6.....	0	0	0	0	0	0	0.0	0	0.0	0	0
4.7 Totals.....	0	0	0	0	0	0	0.0	0	0.0	0	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed											
5.1 Class 1.....	2,717,125	12,440,537	4,965,417	2,022	7,270,624	27,395,725	9.9	380,449	0.2	27,395,725	0
5.2 Class 2.....	0	0	0	0	0	0	0.0	0	0.0	0	0
5.3 Class 3.....	0	0	0	0	0	0	0.0	0	0.0	0	0
5.4 Class 4.....	0	0	0	0	0	0	0.0	0	0.0	0	0
5.5 Class 5.....	0	0	0	0	0	0	0.0	0	0.0	0	0
5.6 Class 6.....	0	0	0	0	0	0	0.0	0	0.0	0	0
5.7 Totals.....	2,717,125	12,440,537	4,965,417	2,022	7,270,624	27,395,725	9.9	380,449	0.2	27,395,725	0

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

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

Quality Rating per the NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.7	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
6. Industrial and Miscellaneous (unaffiliated)											
6.1 Class 1.....	78,371,094	26,083,592	42,084,055	1,495,096	10,363,447	158,397,284	57.1	125,587,502	51.8	107,060,169	51,337,115
6.2 Class 2.....	697,580	39,422,539	17,040,482	0	5,214,152	62,374,753	22.5	69,042,120	28.5	47,724,345	14,650,408
6.3 Class 3.....	0	0	0	0	0	0	0.0	3,147,773	1.3	0	0
6.4 Class 4.....	447,216	1,841,537	882,393	0	0	3,171,146	1.1	0	0.0	3,085,646	85,500
6.5 Class 5.....	0	0	0	0	204,398	204,398	0.1	3,796,973	1.6	204,398	0
6.6 Class 6.....	0	0	0	0	3,678,857	3,678,857	1.3	1,411,447	0.6	3,678,857	0
6.7 Totals.....	79,515,890	67,347,668	60,006,930	1,495,096	19,460,854	227,826,438	82.1	202,985,815	83.7	161,753,415	66,073,023
7. Hybrid Securities											
7.1 Class 1.....	0	0	0	0	5,394,839	5,394,839	1.9	4,732,784	2.0	0	5,394,839
7.2 Class 2.....	0	1,027,036	0	0	0	1,027,036	0.4	1,034,068	0.4	1,027,036	0
7.3 Class 3.....	0	0	0	0	0	0	0.0	0	0.0	0	0
7.4 Class 4.....	0	0	0	0	0	0	0.0	0	0.0	0	0
7.5 Class 5.....	0	0	0	0	0	0	0.0	0	0.0	0	0
7.6 Class 6.....	0	0	0	0	0	0	0.0	0	0.0	0	0
7.7 Totals.....	0	1,027,036	0	0	5,394,839	6,421,874	2.3	5,766,852	2.4	1,027,036	5,394,839
8. Parent, Subsidiaries and Affiliates											
8.1 Class 1.....	0	0	0	0	0	0	0.0	0	0.0	0	0
8.2 Class 2.....	0	0	0	0	0	0	0.0	0	0.0	0	0
8.3 Class 3.....	0	0	0	0	0	0	0.0	0	0.0	0	0
8.4 Class 4.....	0	0	0	0	0	0	0.0	0	0.0	0	0
8.5 Class 5.....	0	0	0	0	0	0	0.0	0	0.0	0	0
8.6 Class 6.....	0	0	0	0	0	0	0.0	0	0.0	0	0
8.7 Totals.....	0	0	0	0	0	0	0.0	0	0.0	0	0

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

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

Quality Rating per the NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.7	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
9. Total Bonds Current Year											
9.1 Class 1.....	(d).....83,121,899	.....43,297,358	.....50,769,311	.....6,786,700	.....23,028,910	.....207,004,178	.....74.6	.....XXX	.....XXX	.....149,385,702	.....57,618,477
9.2 Class 2.....	(d).....697,580	.....40,449,575	.....17,040,482	.....0	.....5,214,152	.....63,401,789	.....22.9	.....XXX	.....XXX	.....48,751,381	.....14,650,408
9.3 Class 3.....	(d).....0	.....0	.....0	.....0	.....0	.....0	.....0.0	.....XXX	.....XXX	.....0	.....0
9.4 Class 4.....	(d).....447,216	.....1,841,537	.....882,393	.....0	.....0	.....3,171,146	.....1.1	.....XXX	.....XXX	.....3,085,646	.....85,500
9.5 Class 5.....	(d).....0	.....0	.....0	.....0	.....204,398	(c).....204,398	.....0.1	.....XXX	.....XXX	.....204,398	.....0
9.6 Class 6.....	(d).....0	.....0	.....0	.....0	.....3,678,857	(c).....3,678,857	.....1.3	.....XXX	.....XXX	.....3,678,857	.....0
9.7 Totals.....	.....84,266,695	.....85,588,470	.....68,692,186	.....6,786,700	.....32,126,317	(b).....277,460,367	.....100.0	.....XXX	.....XXX	.....205,105,984	.....72,354,385
9.8 Line 9.7 as a % of Col. 6.....	.....30.4	.....30.8	.....24.8	.....2.4	.....11.6	.....100.0	.....XXX	.....XXX	.....XXX	.....73.9	.....26.1
10. Total Bonds Prior Year											
10.1 Class 1.....	.....39,840,831	.....56,899,209	.....43,671,235	.....6,606,127	.....17,179,590	.....XXX	.....XXX	.....164,196,992	.....67.7	.....111,148,858	.....53,048,134
10.2 Class 2.....	.....3,452,819	.....25,355,312	.....36,538,377	.....0	.....4,729,680	.....XXX	.....XXX	.....70,076,188	.....28.9	.....59,554,175	.....10,522,012
10.3 Class 3.....	.....0	.....2,560,973	.....0	.....0	.....586,800	.....XXX	.....XXX	.....3,147,773	.....1.3	.....3,147,773	.....0
10.4 Class 4.....	.....0	.....0	.....0	.....0	.....0	.....XXX	.....XXX	.....0	.....0.0	.....0	.....0
10.5 Class 5.....	.....168,131	.....1,406,533	.....2,222,309	.....0	.....0	.....XXX	.....XXX	(c).....3,796,973	.....1.6	.....3,796,973	.....0
10.6 Class 6.....	.....1,411,447	.....0	.....0	.....0	.....0	.....XXX	.....XXX	(c).....1,411,447	.....0.6	.....0	.....1,411,447
10.7 Totals.....	.....44,873,228	.....86,222,027	.....82,431,921	.....6,606,127	.....22,496,070	.....XXX	.....XXX	(b).....242,629,373	.....100.0	.....177,647,779	.....64,981,593
10.8 Line 10.7 as a % of Col. 8.....	.....18.5	.....35.5	.....34.0	.....2.7	.....9.3	.....XXX	.....XXX	.....100.0	.....XXX	.....73.2	.....26.8
11. Total Publicly Traded Bonds											
11.1 Class 1.....	.....51,029,811	.....33,616,870	.....43,939,773	.....5,291,605	.....15,507,644	.....149,385,703	.....53.8	.....111,148,858	.....45.8	.....149,385,703	.....XXX
11.2 Class 2.....	.....697,580	.....28,936,801	.....13,902,848	.....0	.....5,214,151	.....48,751,380	.....17.6	.....59,554,175	.....24.5	.....48,751,380	.....XXX
11.3 Class 3.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0.0	.....3,147,773	.....1.3	.....0	.....XXX
11.4 Class 4.....	.....361,717	.....1,841,537	.....882,392	.....0	.....0	.....3,085,646	.....1.1	.....0	.....0.0	.....3,085,646	.....XXX
11.5 Class 5.....	.....0	.....0	.....0	.....0	.....204,398	.....204,398	.....0.1	.....3,796,973	.....1.6	.....204,398	.....XXX
11.6 Class 6.....	.....0	.....0	.....0	.....0	.....3,678,857	.....3,678,857	.....1.3	.....0	.....0.0	.....3,678,857	.....XXX
11.7 Totals.....	.....52,089,108	.....64,395,208	.....58,725,013	.....5,291,605	.....24,605,050	.....205,105,984	.....73.9	.....177,647,779	.....73.2	.....205,105,984	.....XXX
11.8 Line 11.7 as a % of Col. 6.....	.....25.4	.....31.4	.....28.6	.....2.6	.....12.0	.....100.0	.....XXX	.....XXX	.....XXX	.....100.0	.....XXX
11.9 Line 11.7 as a % of Line 9.7, Col. 6, Section 9.....	.....18.8	.....23.2	.....21.2	.....1.9	.....8.9	.....73.9	.....XXX	.....XXX	.....XXX	.....73.9	.....XXX
12. Total Privately Placed Bonds											
12.1 Class 1.....	.....32,092,089	.....9,680,487	.....6,829,538	.....1,495,096	.....7,521,266	.....57,618,476	.....20.8	.....53,048,134	.....21.9	.....XXX	.....57,618,476
12.2 Class 2.....	.....0	.....11,512,775	.....3,137,634	.....0	.....0	.....14,650,409	.....5.3	.....10,522,012	.....4.3	.....XXX	.....14,650,409
12.3 Class 3.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0.0	.....0	.....0.0	.....XXX	.....0
12.4 Class 4.....	.....85,500	.....0	.....0	.....0	.....0	.....85,500	.....0.0	.....0	.....0.0	.....XXX	.....85,500
12.5 Class 5.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0.0	.....0	.....0.0	.....XXX	.....0
12.6 Class 6.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0.0	.....1,411,447	.....0.6	.....XXX	.....0
12.7 Totals.....	.....32,177,589	.....21,193,262	.....9,967,172	.....1,495,096	.....7,521,266	.....72,354,385	.....26.1	.....64,981,593	.....26.8	.....XXX	.....72,354,385
12.8 Line 12.7 as a % of Col. 6.....	.....44.5	.....29.3	.....13.8	.....2.1	.....10.4	.....100.0	.....XXX	.....XXX	.....XXX	.....XXX	.....100.0
12.9 Line 12.7 as a % of Line 9.7, Col. 6, Section 9.....11.67.63.60.52.726.1XXXXXXXXXXXX26.1

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- (a) Includes \$.....72,354,384 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.
- (b) Includes \$.....0 current year, \$.....0 prior year of bonds with Z designations and \$.....0 current year, \$.....0 prior year of bonds with Z* designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement. "Z*" means the SVO could not evaluate the obligation because valuation procedures for the security class are 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 Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
1.	U.S. Governments											
1.1	Issuer Obligations.....	2,000,229	4,696,105	1,197,368	5,286,176	0	13,179,878	4.8	33,332,184	13.7	13,179,878	0
1.2	Residential Mortgage-Backed Securities.....	33,452	77,124	32,137	3,405	0	146,118	0.1	164,073	0.1	146,118	0
1.3	Commercial Mortgage-Backed Securities.....	0	0	0	0	0	0	0.0	0	0.0	0	0
1.4	Other Loan-Backed and Structured Securities.....	0	0	0	0	0	0	0.0	0	0.0	0	0
1.5	Totals.....	2,033,681	4,773,229	1,229,505	5,289,581	0	13,325,996	4.8	33,496,257	13.8	13,325,996	0
2.	All Other Governments											
2.1	Issuer Obligations.....	0	0	2,490,335	0	0	2,490,335	0.9	0	0.0	1,603,812	886,523
2.2	Residential Mortgage-Backed Securities.....	0	0	0	0	0	0	0.0	0	0.0	0	0
2.3	Commercial Mortgage-Backed Securities.....	0	0	0	0	0	0	0.0	0	0.0	0	0
2.4	Other Loan-Backed and Structured Securities.....	0	0	0	0	0	0	0.0	0	0.0	0	0
2.5	Totals.....	0	0	2,490,335	0	0	2,490,335	0.9	0	0.0	1,603,812	886,523
3.	U.S. States, Territories and Possessions, Guaranteed											
3.1	Issuer Obligations.....	0	0	0	0	0	0	0.0	0	0.0	0	0
3.2	Residential Mortgage-Backed Securities.....	0	0	0	0	0	0	0.0	0	0.0	0	0
3.3	Commercial Mortgage-Backed Securities.....	0	0	0	0	0	0	0.0	0	0.0	0	0
3.4	Other Loan-Backed and Structured Securities.....	0	0	0	0	0	0	0.0	0	0.0	0	0
3.5	Totals.....	0	0	0	0	0	0	0.0	0	0.0	0	0
4.	U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed											
4.1	Issuer Obligations.....	0	0	0	0	0	0	0.0	0	0.0	0	0
4.2	Residential Mortgage-Backed Securities.....	0	0	0	0	0	0	0.0	0	0.0	0	0
4.3	Commercial Mortgage-Backed Securities.....	0	0	0	0	0	0	0.0	0	0.0	0	0
4.4	Other Loan-Backed and Structured Securities.....	0	0	0	0	0	0	0.0	0	0.0	0	0
4.5	Totals.....	0	0	0	0	0	0	0.0	0	0.0	0	0
5.	U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed											
5.1	Issuer Obligations.....	2,705,534	12,414,086	4,954,496	0	0	20,074,116	7.2	326,174	0.1	20,074,116	0
5.2	Residential Mortgage-Backed Securities.....	11,591	26,451	10,921	2,022	7,270,624	7,321,609	2.6	54,275	0.0	7,321,609	0
5.3	Commercial Mortgage-Backed Securities.....	0	0	0	0	0	0	0.0	0	0.0	0	0
5.4	Other Loan-Backed and Structured Securities.....	0	0	0	0	0	0	0.0	0	0.0	0	0
5.5	Totals.....	2,717,125	12,440,537	4,965,417	2,022	7,270,624	27,395,725	9.9	380,449	0.2	27,395,725	0
6.	Industrial and Miscellaneous (unaffiliated)											
6.1	Issuer Obligations.....	56,982,990	50,185,176	57,404,835	0	13,278,554	177,851,555	64.1	150,209,136	61.9	140,298,105	37,553,450
6.2	Residential Mortgage-Backed Securities.....	85,500	0	0	0	6,044,560	6,130,060	2.2	6,898,004	2.8	6,044,560	85,500
6.3	Commercial Mortgage-Backed Securities.....	7,999,500	12,798,126	118,443	927,746	0	21,843,815	7.9	27,174,919	11.2	10,325,571	11,518,244
6.4	Other Loan-Backed and Structured Securities.....	14,447,901	4,364,367	2,483,650	567,352	137,738	22,001,008	7.9	18,703,756	7.7	5,085,179	16,915,829
6.5	Totals.....	79,515,891	67,347,669	60,006,928	1,495,098	19,460,852	227,826,438	82.1	202,985,815	83.7	161,753,415	66,073,023
7.	Hybrid Securities											
7.1	Issuer Obligations.....	0	1,027,036	0	0	660,000	1,687,036	0.6	1,034,068	0.4	1,027,036	660,000
7.2	Residential Mortgage-Backed Securities.....	0	0	0	0	0	0	0.0	0	0.0	0	0
7.3	Commercial Mortgage-Backed Securities.....	0	0	0	0	0	0	0.0	0	0.0	0	0
7.4	Other Loan-Backed and Structured Securities.....	0	0	0	0	4,734,839	4,734,839	1.7	4,732,784	2.0	0	4,734,839
7.5	Totals.....	0	1,027,036	0	0	5,394,839	6,421,875	2.3	5,766,852	2.4	1,027,036	5,394,839
8.	Parent, Subsidiaries and Affiliates											
8.1	Issuer Obligations.....	0	0	0	0	0	0	0.0	0	0.0	0	0
8.2	Residential Mortgage-Backed Securities.....	0	0	0	0	0	0	0.0	0	0.0	0	0
8.3	Commercial Mortgage-Backed Securities.....	0	0	0	0	0	0	0.0	0	0.0	0	0
8.4	Other Loan-Backed and Structured Securities.....	0	0	0	0	0	0	0.0	0	0.0	0	0
8.5	Totals.....	0	0	0	0	0	0	0.0	0	0.0	0	0

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.5	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
9. Total Bonds Current Year											
9.1 Issuer Obligations.....	61,688,753	68,322,403	66,047,034	5,286,176	13,938,554	215,282,919	77.6	XXX	XXX	176,182,946	39,099,973
9.2 Residential Mortgage-Backed Securities.....	130,543	103,575	43,058	5,427	13,315,184	13,597,787	4.9	XXX	XXX	13,512,287	85,500
9.3 Commercial Mortgage-Backed Securities.....	7,999,500	12,798,126	118,443	927,746	0	21,843,815	7.9	XXX	XXX	10,325,571	11,518,244
9.4 Other Loan-Backed and Structured Securities.....	14,447,901	4,364,367	2,483,650	567,352	4,872,577	26,735,847	9.6	XXX	XXX	5,085,179	21,650,668
9.5 Totals.....	84,266,697	85,588,471	68,692,185	6,786,701	32,126,315	277,460,368	100.0	XXX	XXX	205,105,983	72,354,385
9.6 Line 9.5 as a % of Col. 6.....	30.4	30.8	24.8	2.4	11.6	100.0	XXX	XXX	XXX	73.9	26.1
10. Total Bonds Prior Year											
10.1 Issuer Obligations.....	36,808,952	54,295,846	74,715,125	5,286,890	13,794,749	XXX	XXX	184,901,562	76.2	153,898,926	31,002,636
10.2 Residential Mortgage-Backed Securities.....	1,749,320	1,082,943	293,038	22,514	3,968,537	XXX	XXX	7,116,352	2.9	5,704,904	1,411,447
10.3 Commercial Mortgage-Backed Securities.....	5,958,165	15,375,729	4,869,724	971,301	0	XXX	XXX	27,174,919	11.2	12,247,721	14,927,197
10.4 Other Loan-Backed and Structured Securities.....	356,792	15,467,507	2,554,035	325,422	4,732,784	XXX	XXX	23,436,540	9.7	5,796,227	17,640,313
10.5 Totals.....	44,873,229	86,222,025	82,431,922	6,606,127	22,496,070	XXX	XXX	242,629,373	100.0	177,647,778	64,981,593
10.6 Line 10.5 as a % of Col. 8.....	18.5	35.5	34.0	2.7	9.3	XXX	XXX	100.0	XXX	73.2	26.8
11. Total Publicly Traded Bonds											
11.1 Issuer Obligations.....	45,993,308	55,814,035	57,799,563	5,286,177	11,289,865	176,182,948	63.5	153,898,926	63.4	176,182,948	XXX
11.2 Residential Mortgage-Backed Securities.....	45,043	103,575	43,058	5,428	13,315,184	13,512,288	4.9	5,704,904	2.4	13,512,288	XXX
11.3 Commercial Mortgage-Backed Securities.....	3,689,510	6,636,061	0	0	0	10,325,571	3.7	12,247,721	5.0	10,325,571	XXX
11.4 Other Loan-Backed and Structured Securities.....	2,361,247	1,841,537	882,392	0	0	5,085,176	1.8	5,796,227	2.4	5,085,176	XXX
11.5 Totals.....	52,089,108	64,395,208	58,725,013	5,291,605	24,605,049	205,105,983	73.9	177,647,778	73.2	205,105,983	XXX
11.6 Line 11.5 as a % of Col. 6.....	25.4	31.4	28.6	2.6	12.0	100.0	XXX	XXX	XXX	100.0	XXX
11.7 Line 11.5 as a % of Line 9.5, Col. 6, Section 9.....	18.8	23.2	21.2	1.9	8.9	73.9	XXX	XXX	XXX	73.9	XXX
12. Total Privately Placed Bonds											
12.1 Issuer Obligations.....	15,695,445	12,508,367	8,247,470	0	2,648,690	39,099,972	14.1	31,002,636	12.8	XXX	39,099,972
12.2 Residential Mortgage-Backed Securities.....	85,500	0	0	0	0	85,500	0.0	1,411,447	0.6	XXX	85,500
12.3 Commercial Mortgage-Backed Securities.....	4,309,990	6,162,066	118,443	927,745	0	11,518,244	4.2	14,927,197	6.2	XXX	11,518,244
12.4 Other Loan-Backed and Structured Securities.....	12,086,653	2,522,830	1,601,258	567,352	4,872,576	21,650,669	7.8	17,640,313	7.3	XXX	21,650,669
12.5 Totals.....	32,177,588	21,193,263	9,967,171	1,495,097	7,521,266	72,354,385	26.1	64,981,593	26.8	XXX	72,354,385
12.6 Line 12.5 as a % of Col. 6.....	44.5	29.3	13.8	2.1	10.4	100.0	XXX	XXX	XXX	XXX	100.0
12.7 Line 12.5 as a % of Line 9.5, Col. 6, Section 9.....	11.6	7.6	3.6	0.5	2.7	26.1	XXX	XXX	XXX	XXX	26.1

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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.....	15,666,813	15,666,813	.0	.0	.0
2. Cost of short-term investments acquired.....	208,084,065	208,084,065	.0	.0	.0
3. Accrual of discount.....	.0	.0	.0	.0	.0
4. Unrealized valuation increase (decrease).....	.0	.0	.0	.0	.0
5. Total gain (loss) on disposals.....	.0	.0	.0	.0	.0
6. Deduct consideration received on disposals.....	194,112,523	194,112,523	.0	.0	.0
7. Deduct amortization of premium.....	.0	.0	.0	.0	.0
8. Total foreign exchange change in book/adjusted carrying value.....	.0	.0	.0	.0	.0
9. Deduct current year's other than temporary impairment recognized.....	.0	.0	.0	.0	.0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	29,638,355	29,638,355	.0	.0	.0
11. Deduct total nonadmitted amounts.....	.0	.0	.0	.0	.0
12. Statement value at end of current period (Line 10 minus Line 11).....	29,638,355	29,638,355	.0	.0	.0

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

**Sch. DB-Pt. A-Verification
NONE**

**Sch. DB-Pt. B-Verification
NONE**

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

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

**Sch. DB-Verification
NONE**

SCHEDULE E - VERIFICATION BETWEEN YEARS

Cash Equivalents

	1 Total	2 Bonds	3 Other (a)
1. Book/adjusted carrying value, December 31 of prior year.....	14,994,222	14,994,222	(0)
2. Cost of cash equivalents acquired.....	98,783,085	87,382,550	11,400,535
3. Accrual of discount.....	13,061	13,061	0
4. Unrealized valuation increase (decrease).....	0	0	0
5. Total gain (loss) on disposals.....	964	964	0
6. Deduct consideration received on disposals.....	100,095,748	88,695,213	11,400,535
7. Deduct amortization of premium.....	0	0	0
8. Total foreign exchange change in book/adjusted carrying value.....	0	0	0
9. Deduct current year's other than temporary impairment recognized.....	0	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	13,695,585	13,695,585	0
11. Deduct total nonadmitted amounts.....	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	13,695,585	13,695,585	0

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

Sch. A-Pt. 1
NONE

Sch. A-Pt. 2
NONE

Sch. A-Pt. 3
NONE

Sch. B-Pt. 1
NONE

Sch. B-Pt. 2
NONE

Sch. B-Pt. 3
NONE

SCHEDULE BA - PART 1

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

1 CUSIP Identification	2 Name or Description	3 Code	4 Location		6 Name of Vendor or General Partner	7 NAIC Designation	8 Date Originally Acquired	9 Type and Strategy	10 Actual Cost	11 Fair Value	12 Book/Adjusted Carrying Value Less Encumbrances	Change in Book/Adjusted Carrying Value					18 Investment Income	19 Commitment for Additional Investment	20 Percentage of Ownership
			4 City	5 State								13 Unrealized Valuation Increase (Decrease)	14 Current Year's (Depreciation) or (Amortization) /Accretion	15 Current Year's Other Than Temporary Impairment Recognized	16 Capitalized Deferred Interest and Other	17 Total Foreign Exchange Change in B./A.C.V.			
All Other Low Income Housing Tax Credit - Unaffiliated																			
000000 00 0	BC Wilber School LLC.....		Boston.....	MA...	Beacon Wilber LLC.....		12/01/2009	.....0	.....184,098	.....28,549	.....27,036	-.....	.....(9,721)	-.....	.....0	.....0	-.....	-.....	.....5.5
000000 00 0	Mechanicsville Apartments Phase 6, L.P.....		Atlanta.....	GA...	Mechanicsville Apartments Phase 6 Partners, LLC		01/01/2012	.....0	.....123,425	.....104,314	.....68,290	-.....	.....(55,135)	-.....	.....0	.....0	.....(992)	.....180,309	.....1.0
3599999	Total - All Other Low Income Housing Tax Credit - Unaffiliated.....								.....307,523	.....132,863	.....95,327	.....0	.....(64,855)	.....0	.....0	.....0	.....(992)	.....180,309	....XXX....
3999999	Subtotal - Unaffiliated.....								.....307,523	.....132,863	.....95,327	.....0	.....(64,855)	.....0	.....0	.....0	.....(992)	.....180,309	....XXX....
4199999	Totals.....								.....307,523	.....132,863	.....95,327	.....0	.....(64,855)	.....0	.....0	.....0	.....(992)	.....180,309	....XXX....

SCHEDULE BA - PART 2

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Vendor or General Partner	6 Date Originally Acquired	7 Type and Strategy	8 Actual Cost at Time of Acquisition	9 Additional Investment Made After Acquisition	10 Amount of Encumbrances	11 Percentage of Ownership
		3 City	4 State							
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated										
000000 00 0	BSP Farms, LLC.....	Richmond.....	VA.....	Fritz R. Kundrun.....	12/29/2011	.....0	.....	.....4,617	.....	.....0.0
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....							.....0	.....4,617	.....0	.....XXX.....
All Other Low Income Housing Tax Credit - Unaffiliated										
000000 00 0	Mechanicsville Apartments Phase 6, L.P.....	Atlanta.....	GA.....	Mechanicsville Apartments Phase 6 Partners, LLC.....	01/01/2012	.....0	.....67,250	.....56,175	.....	.....1.0
3599999. Total - All Other Low Income Housing Tax Credit - Unaffiliated.....							.....67,250	.....56,175	.....0	.....XXX.....
3999999. Subtotal - Unaffiliated.....							.....67,250	.....60,792	.....0	.....XXX.....
4199999. Totals.....							.....67,250	.....60,792	.....0	.....XXX.....

SCHEDULE BA - PART 3

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Change in Book/Adjusted Carrying Value						15 Book/Adjusted Carrying Value Less Encumbrances on Disposal	16 Consideration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Investment Income	
		3 City	4 State					9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Depreciation) or (Amortization)/ Accretion	11 Current Year's Other Than Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Change in B./A.C.V. (9+10-11+12)	14 Total Foreign Exchange Change in B./A.C.V.							
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated																				
000000 00 0	BSP Farms, LLC.....	Richmond.....	VA...	Sale.....	12/29/2011	03/26/2012	(4,617)	54,000	-	-	-	-	54,000	-	54,000	-	(54,000)	(54,000)	(231)	
000000 00 0	Foss Virginia 2010 Fund I, LLC.....	St. Paul.....	MN..	Sale.....	09/22/2010	12/21/2012	1	33,951	-	-	-	-	33,951	-	33,951	17	(33,935)	(33,935)	(623)	
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....							(4,616)	87,950	0	0	0	0	87,950	0	87,951	17	0	(87,935)	(87,935)	(853)
All Other Low Income Housing Tax Credit - Unaffiliated																				
000000 00 0	BC Wilber School LLC.....	Boston.....	MA..	Capital Distribution.....	12/01/2009	06/11/2012	352	-	-	-	-	0	-	352	352	-	0	0	0	
3599999. Total - All Other Low Income Housing Tax Credit - Unaffiliated.....							352	0	0	0	0	0	0	352	352	0	0	0	0	0
3999999. Subtotal - Unaffiliated.....							(4,264)	87,950	0	0	0	0	87,950	0	88,303	369	0	(87,935)	(87,935)	(853)
4199999. Totals.....							(4,264)	87,950	0	0	0	0	87,950	0	88,303	369	0	(87,935)	(87,935)	(853)

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	For eign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
U.S. Government - Issuer Obligations																						
912810	EK	0	US TREASURY BOND			1	727,135	154,510	927,084	600,000	664,896	0	(5,479)	0	0	8.120	6.460	FA	18,414	48,750	02/02/1994	08/15/2021
912810	EP	9	US TREASURY BOND			1	4,788,572	150,830	7,202,467	4,775,000	4,782,618	0	(536)	0	0	7.120	7.100	FA	128,507	340,219	03/16/1994	02/15/2023
912810	EW	4	US TREASURY BOND	SD		1	505,313	144,720	723,630	500,000	503,559	0	(177)	0	0	6.000	5.920	FA	11,332	30,000	03/04/1999	02/15/2026
912828	BA	7	US TREASURY			1	2,007,031	101,280	2,025,620	2,000,000	2,000,229	0	(987)	0	0	3.620	3.570	MN	9,413	72,500	09/30/2004	05/15/2013
912828	GS	3	US TREASURY	SD		1	1,992,982	116,800	2,055,803	1,760,000	1,892,335	0	(27,507)	0	0	4.500	2.650	MN	10,283	78,075	06/26/2012	05/15/2017
912828	JR	2	US TREASURY			1	552,344	116,450	582,270	500,000	532,471	0	(5,071)	0	0	3.750	2.550	MN	2,434	18,750	12/04/2008	11/15/2018
912828	JZ	4	US TREASURY NOTE			1	496,094	101,660	508,340	500,000	499,111	0	803	0	0	1.750	1.910	JJ	3,662	8,750	02/19/2009	01/31/2014
912828	TM	2	US TREASURY NOTE			1	2,304,640	99,910	2,303,018	2,305,000	2,304,658	0	18	0	0	0.620	0.620	FA	4,895	0	09/26/2012	08/31/2017
0199999	U.S. Government - Issuer Obligations						13,374,111	XXX	16,328,232	12,940,000	13,179,877	0	(38,936)	0	0	XXX	XXX	XXX	188,940	597,044	XXX	XXX
U.S. Government - Residential Mortgage-Backed Securities																						
36203V	ZX	1	GNMA 360858			1	4,383	117,360	5,425	4,623	4,432	0	(15)	0	0	7.000	8.600	MON	27	324	05/13/1994	04/01/2024
36204N	F3	6	GNMA 374686			1	46,946	117,360	58,111	49,515	47,470	0	(165)	0	0	7.000	8.600	MON	289	3,466	05/13/1994	04/01/2024
36204T	HK	3	GNMA 379234			1	23,838	117,360	29,507	25,142	24,104	0	(84)	0	0	7.000	8.600	MON	147	1,760	05/13/1994	04/01/2024
36204T	LK	8	GNMA 379330			1	32,013	117,360	39,627	33,765	32,371	0	(112)	0	0	7.000	8.600	MON	197	2,364	05/13/1994	04/01/2024
36205H	5Z	8	GNMA 391564			1	841	117,360	1,041	887	850	0	(3)	0	0	7.000	8.600	MON	5	62	05/13/1994	05/01/2024
36205M	2G	2	GNMA 395075			1	12,715	117,360	15,739	13,411	12,855	0	(45)	0	0	7.000	8.600	MON	78	939	05/13/1994	05/01/2024
36223A	RJ	3	GNMA 302089			1	20,532	117,360	25,415	21,655	20,759	0	(72)	0	0	7.000	8.600	MON	126	1,516	05/13/1994	05/01/2024
36225A	QF	0	GNMA 780454			1	3,280	117,930	3,854	3,268	3,277	0	1	0	0	7.000	6.910	MON	19	229	11/20/1997	10/01/2026
0299999	U.S. Government - Residential Mortgage-Backed Securities						144,548	XXX	178,719	152,266	146,118	0	(495)	0	0	XXX	XXX	XXX	888	10,660	XXX	XXX
0599999	Total - U.S. Government						13,518,659	XXX	16,506,951	13,092,266	13,325,995	0	(39,431)	0	0	XXX	XXX	XXX	189,828	607,704	XXX	XXX
All Other Governments - Issuer Obligations																						
302154	BA	6	EXPORT-IMPORT BK KOREA- GLOBAL	LS	F		886,854	110,790	905,154	817,000	884,239	0	(2,614)	0	0	4.370	3.280	MS	10,525	17,872	08/07/2012	09/15/2021
831594	AB	2	SLOVENIA (REPUBLIC OF) 144A		F		886,419	105,370	948,375	900,000	886,523	0	104	0	0	5.500	5.700	AO	8,938	0	10/19/2012	10/26/2022
857524	AB	8	REPUBLIC OF POLAND	LS	F		722,250	118,430	799,409	675,000	719,573	0	(2,677)	0	0	5.000	4.130	MS	9,188	16,875	04/24/2012	03/23/2022
0699999	All Other Governments - Issuer Obligations						2,495,523	XXX	2,652,938	2,392,000	2,490,335	0	(5,187)	0	0	XXX	XXX	XXX	28,651	34,747	XXX	XXX
1099999	Total - All Other Governments						2,495,523	XXX	2,652,938	2,392,000	2,490,335	0	(5,187)	0	0	XXX	XXX	XXX	28,651	34,747	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Issuer Obligations																						
3133XM	Q8	7	FEDERAL HOME LOAN BANK			1	5,366,800	120,170	6,008,950	5,000,000	5,227,974	0	(41,628)	0	0	5.000	3.960	MN	30,556	250,000	06/30/2009	11/17/2017
3134A4	4Z	7	FHLMC			1	736,700	102,340	784,986	767,000	764,359	0	4,686	0	0	4.500	5.150	JJ	15,915	34,515	03/10/2006	07/15/2013
31359M	TD	2	FNMA			1	2,507,720	117,610	2,940,275	2,500,000	2,503,592	0	(798)	0	0	5.000	4.950	FA	47,917	125,000	03/19/2007	02/13/2017
31359M	7X	5	FNMA			1	480,849	118,370	591,865	500,000	490,284	0	1,915	0	0	5.000	5.500	MN	3,472	25,000	06/07/2007	05/11/2017
31359M	H8	9	FNMA BENCHMARK NOTES			1	675,574	114,340	800,443	700,000	690,564	0	2,609	0	0	5.000	5.460	MS	10,306	35,000	05/02/2006	03/15/2016
31359M	WJ	8	FNMA			1	2,018,036	107,730	2,154,642	2,000,000	2,003,727	0	(2,023)	0	0	4.620	4.510	AO	19,528	92,500	10/20/2004	10/15/2014
3137EA	BA	7	FHLMC			1	1,809,688	101,380	1,824,984	1,800,000	1,800,781	0	(2,073)	0	0	3.500	3.380	MN	5,600	63,000	04/14/2008	05/29/2013
3137EA	CJ	5	FHLMC			1	4,933,500	115,720	5,786,050	5,000,000	4,954,496	0	6,292	0	0	3.750	3.910	MS	48,958	187,500	06/30/2009	03/27/2019
31398A	DM	1	FNMA			1	1,324,192	120,290	1,563,770	1,300,000	1,312,625	0	(2,476)	0	0	5.370	5.120	JD	3,688	69,875	10/15/2007	06/12/2017
876385	DA	0	TARRANT CNTY TEX HEALTH FACS B			1	330,476	106,220	345,215	325,000	325,715	0	(459)	0	0	5.000	4.840	MS	5,417	16,250	03/10/1999	09/01/2015
2599999	U.S. Special Revenue & Assessment Obligations - Issuer Obligations						20,183,535	XXX	22,801,180	19,892,000	20,074,117	0	(33,955)	0	0	XXX	XXX	XXX	191,357	898,640	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Residential Mortgage-Backed Securities																						
31374W	5D	0	FNMA 326744			1	51,064	117,950	60,006	50,873	50,985	0	(6)	0	0	7.000	6.850	MON	297	3,561	02/09/1996	12/01/2025
3138E4	US	8	FNMA AK0592	DR		1	2,073,359	106,690	2,133,989	2,000,000	2,073,359	0	0	0	0	3.500	3.320	MON	5,833	40,833	05/10/2012	01/01/2042

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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	For eign Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date	
31417C B7 9	FNMA AB5461.....		DR..		1	5,197,265	104.880	5,244,377	5,000,000	5,197,265	0	0	0	0	3.000	2.820	MON..	12,500	50,000	08/09/2012	06/01/2042	
2699999	U.S. Special Revenue - Residential Mortgage-Backed Securities.....					7,321,688	XXX	7,438,372	7,050,873	7,321,609	0	(6)	0	0	XXX	XXX	XXX	18,630	94,394	XXX	XXX	
3199999	Total - U.S. Special Revenue & Special Assessment Obligations.....					27,505,223	XXX	30,239,552	26,942,873	27,395,726	0	(33,961)	0	0	XXX	XXX	XXX	209,987	993,034	XXX	XXX	
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																						
001055 AF 9	AFLAC INCORPORATED.....				.1FE	994,990	125.150	1,251,580	1,000,000	995,054	0	62	0	0	6.450	6.480	FA.....	24,367	64,500	08/04/2010	08/15/2040	
00287Y AC 3	ABBVIE INC 144A.....		LS..		.2FE	1,987,120	101.740	2,034,875	2,000,000	1,987,239	0	119	0	0	2.900	2.970	MN.....	8,539	0	11/05/2012	11/06/2022	
00845W AD 0	AGFIRST FARM CREDIT BANK.....				.2FE	500,000	62.450	312,270	500,000	500,000	0	0	0	0	1.430	6.480	MJSD.	300	20,466	06/05/2007	06/15/2049	
00846U AC 5	AGILENT TECH INC.....				.2FE	7,616,610	120.800	8,456,124	7,000,000	7,411,741	0	(73,475)	0	0	6.500	5.100	MN.....	75,833	455,000	01/26/2010	11/01/2017	
032511 AY 3	ANADARKO PETROLEUM CORP.....				.2FE	435,499	125.230	569,835	455,000	436,265	0	311	0	0	6.450	6.800	MS.....	8,641	29,348	05/20/2010	09/15/2036	
034863 AG 5	ANGLO AMERICA CA 144A.....		LS..	F	.2FE	496,240	105.140	525,708	500,000	496,293	0	53	0	0	4.120	4.210	MS.....	5,385	0	09/20/2012	09/27/2022	
03523T BN 7	ANHEUSER-BUSCH INBEV NV.....		LS..	F	.1FE	358,963	100.910	363,308	360,000	359,055	0	91	0	0	1.370	1.430	JJ.....	2,269	0	07/11/2012	07/15/2017	
04044T AC 0	EXPRESS SCRIPTS HOLDING CO 144A.....				.2FE	4,498,785	107.040	4,816,834	4,500,000	4,498,891	0	198	0	0	3.500	3.500	MN.....	20,125	154,875	11/14/2011	11/15/2016	
04650N AB 0	AT&T INC EXCHGD.....		LS..		.1FE	3,777,989	115.340	4,325,491	3,750,000	3,777,313	0	(433)	0	0	5.350	5.290	MS.....	66,875	200,625	05/12/2011	09/01/2040	
05531G AA 9	BB&T CORP.....				.1FE	183,330	107.570	182,868	170,000	182,798	0	(532)	0	0	3.950	3.000	MS.....	1,847	3,358	07/18/2012	03/22/2022	
06406H BY 4	BANK OF NEW YORK MELLON CORP.....		LS..		.1FE	2,028,970	108.540	2,170,917	2,000,000	2,026,552	0	(2,418)	0	0	3.550	3.370	MS.....	19,328	71,000	12/31/2011	09/23/2021	
064149 A6 4	BANK OF NOVA SCOTIA.....			A	.1FE	1,997,440	105.180	2,103,729	2,000,000	1,998,863	0	510	0	0	3.400	3.420	JJ.....	30,033	68,000	01/19/2010	01/22/2015	
073902 CD 8	BEAR STEARNS COMPANIES INC.....		LS..		.1FE	419,085	111.710	558,584	500,000	451,736	0	7,023	0	0	4.650	6.780	JJ.....	11,560	23,250	08/24/2007	07/02/2018	
075887 BA 6	BECTON DICKINSON & CO.....				.1FE	997,950	106.180	1,061,849	1,000,000	998,129	0	178	0	0	3.120	3.140	MN.....	4,601	31,250	11/03/2011	11/08/2021	
075887 BB 4	BECTON DICKINSON & CO.....		LS..		.1FE	2,999,010	102.450	3,073,744	3,000,000	2,999,206	0	192	0	0	1.750	1.750	MN.....	7,729	52,500	11/03/2011	11/08/2016	
126650 BH 2	CVS CAREMARK CORP.....				.2FE	2,672,000	119.190	2,979,950	2,500,000	2,609,773	0	(21,939)	0	0	5.750	4.630	JD.....	11,979	143,750	01/08/2010	06/01/2017	
14149Y AL 2	CARDINAL HEALTH INC.....				.2FE	1,997,472	116.310	2,326,276	2,000,000	1,998,591	0	277	0	0	5.800	5.810	AO.....	24,489	116,000	03/12/2008	10/15/2016	
172967 GB 1	CITIGROUP INC.....		LS..		.1FE	498,820	102.540	512,716	500,000	498,967	0	147	0	0	2.250	2.330	FA.....	4,500	0	07/31/2012	08/07/2015	
205363 AL 8	COMPUTER SCIENCES CORP.....				.2FE	3,919,020	115.350	4,037,514	3,500,000	3,786,098	0	(47,511)	0	0	6.500	4.700	MS.....	66,986	227,500	01/26/2010	03/15/2018	
233851 AR 5	DAIMLER FINANCE NORTH AMERICA 144A.....			E	.1FE	2,200,780	100.510	2,226,375	2,215,000	2,201,542	0	763	0	0	2.250	2.350	JJ.....	20,766	0	07/25/2012	07/31/2019	
24422E RM 3	JOHN DEERE CAPITAL CORP.....				.1FE	2,489,000	101.650	2,541,367	2,500,000	2,489,670	0	670	0	0	2.750	2.800	MS.....	20,243	37,813	04/26/2012	03/15/2022	
250847 EF 3	DTE ENERGY COMPANY.....				.1FE	995,980	108.980	1,089,819	1,000,000	996,795	0	350	0	0	3.450	3.490	AO.....	8,625	34,500	08/12/2010	10/01/2020	
2515A0 NY 5	DEUTSCHE BK AG.....		LS..	F	.1FE	2,221,974	101.730	2,263,617	2,225,000	2,224,509	0	538	0	0	4.870	4.900	MN.....	12,353	108,469	05/15/2008	05/20/2013	
25243Y AM 1	DIAGEO CAP PLC.....			F	.1FE	2,968,148	120.390	3,009,833	2,500,000	2,891,918	0	(76,230)	0	0	5.750	2.280	AO.....	27,153	143,750	12/31/2011	10/23/2017	
25470D AA 7	DISCOVERY COMMUNICATIONS INC.....				.2FE	2,635,825	118.980	2,974,515	2,500,000	2,600,295	0	(12,557)	0	0	5.620	4.900	FA.....	53,125	140,625	01/12/2010	08/15/2019	
263534 CB 3	DU PONT E I DE NEMOURS & CO.....				.1FE	2,705,500	110.780	2,769,526	2,500,000	2,691,369	0	(14,131)	0	0	3.620	2.560	JJ.....	41,788	45,313	04/26/2012	01/15/2021	
29379V AA 1	ENTERPRISE PRODUCTS OPER LLC.....		LS..		.2FE	799,624	121.130	969,086	800,000	799,713	0	34	0	0	6.300	6.300	MS.....	14,840	50,400	08/27/2007	09/15/2017	
29380T AT 2	ENTERTAINMENT PROPERTIES TR.....				.2FE	999,980	102.930	1,029,389	1,000,000	999,913	0	(67)	0	0	5.750	5.750	FA.....	22,840	0	08/01/2012	08/15/2022	
30251B AC 2	FMR LLC 144A.....				.1FE	1,988,560	124.630	2,492,613	2,000,000	1,988,690	0	139	0	0	6.500	6.540	JD.....	6,139	130,000	06/30/2010	12/14/2040	
37247D AN 6	GENWORTH FINANCIAL INC.....		LS..		.2FE	498,295	107.000	535,000	500,000	498,427	0	133	0	0	7.200	7.250	FA.....	13,600	36,000	11/17/2010	02/15/2021	
38141G GM 0	GOLDMAN SACHS GROUP INC.....				.1FE	498,115	121.760	608,804	500,000	498,129	0	24	0	0	6.250	6.270	FA.....	13,021	31,250	01/21/2011	02/01/2041	
402740 AA 2	GULFSTREAM NATURAL GAS SYSTEM 144A.....				.2FE	4,997,300	109.890	5,494,682	5,000,000	4,998,675	0	286	0	0	5.560	5.560	MN.....	46,333	278,000	10/19/2005	11/01/2015	
40426W AU 5	COMMONWEALTH REIT.....				.2FE	1,496,850	109.620	1,644,346	1,500,000	1,498,274	0	315	0	0	6.250	6.270	JD.....	4,167	93,750	06/18/2007	06/15/2017	
413875 AN 5	HARRIS CORPORATION.....				.2FE	497,270	118.460	592,308	500,000	497,337	0	35	0	0	6.150	6.190	JD.....	1,367	30,750	11/30/2010	12/15/2040	
416515 AR 5	HARTFORD FINL SVCS GRP INC.....				.2FE	998,140	111.860	1,118,660	1,000,000	999,096	0	188	0	0	5.500	5.520	AO.....	11,611	55,000	09/28/2006	10/15/2016	
42809H AD 9	HESS CORP.....				.2FE	993,040	116.620	1,166,214	1,000,000	993,200	0	96	0	0	5.600	5.640	FA.....	21,156	56,000	08/05/2010	02/15/2041	
431282 AK 8	HIGHWOODS REALTY LP EXCHGD.....				.2FE	3,803,485	112.360	3,932,920	3,500,000	3,775,927	0	(27,558)	0	0	5.850	3.800	MS.....	60,288	102,375	07/11/2012	03/15/2017	
44106M AM 4	HOSPITALITY PROPERTIES TRUST EXCHGD.....				.2FE	996,187	108.170	1,081,703	1,000,000	998,059	0	378	0	0	5.620	5.670	MS.....	16,563	56,250	06/05/2007	03/15/2017	

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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	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	For eign Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
44841C AB 0	HUTCHISON WHAMPOA LIMITED 144A.....		F		.1FE	1,776,374	111.690	1,870,808	1,675,000	1,772,178	0	(4,195)	0	0	4.620	3.850	JJ	36,152	15,609	07/26/2012	01/13/2022
449786 AQ 5	ING BANK NV 144A.....		F		.1FE	994,860	107.120	1,071,260	1,000,000	995,592	0	732	0	0	3.750	3.860	MS	11,875	18,750	02/29/2012	03/07/2017
460146 CE 1	INTL PAPER CO.....				.2FE	589,910	132.190	660,995	500,000	576,196	0	(6,826)	0	0	7.500	5.270	FA	14,167	37,500	12/02/2010	08/15/2021
46625H HQ 6	JPMORGAN CHASE & CO.....				.1FE	3,150,023	115.420	3,462,674	3,000,000	3,134,414	0	(15,609)	0	0	4.950	4.220	MS	39,600	148,500	12/31/2011	03/25/2020
49326E ED 1	KEYCORP MTN.....				.2FE	955,385	116.420	983,777	845,000	950,293	0	(5,092)	0	0	5.100	3.350	MS	11,612	21,548	07/16/2012	03/24/2021
494550 BF 2	KINDER MORGAN ENERGY PRTRNS.....				.2FE	541,147	125.630	684,705	545,000	541,140	0	47	0	0	6.550	6.600	MS	10,511	35,698	05/24/2010	09/15/2040
501044 CM 1	KROGER CO.....		LS		.2FE	2,148,633	107.690	2,153,941	2,000,000	2,109,979	0	(38,655)	0	0	3.900	1.830	AO	19,500	78,000	12/31/2011	10/01/2015
53079E AS 3	LIBERTY MUTUAL GROUP 144A EXCHGD.....				.2FE	1,050,883	107.370	1,073,700	1,000,000	1,015,209	0	(9,722)	0	0	7.300	6.180	JD	3,244	73,000	12/29/2008	06/15/2014
585055 AX 4	MEDTRONIC INC MEDTRONIC INC.....				.1FE	3,069,030	106.250	3,187,529	3,000,000	3,064,904	0	(4,126)	0	0	3.120	2.850	MS	27,604	45,833	04/25/2012	03/15/2022
6325C0 AR 2	NATIONAL AUSTRALIA BK 144A.....		F		.1FE	1,999,920	102.250	2,045,020	2,000,000	1,999,860	0	(48)	0	0	5.350	5.350	JD	5,647	107,000	06/05/2008	06/12/2013
63946B AE 0	NBC UNIVERSAL EXCHGD.....				.2FE	1,499,581	111.940	1,679,122	1,500,000	1,499,598	0	31	0	0	4.370	4.370	AO	16,406	65,625	08/19/2011	04/01/2021
641423 BM 9	NEVADA POWER CO AKA SIERRA PAC RES.....				.2FE	1,918,606	114.640	2,292,840	2,000,000	1,966,472	0	9,059	0	0	5.950	6.530	MS	35,039	119,000	10/10/2006	03/15/2016
674599 BX 2	OCCIDENTAL PETROLEUM CORP.....		LS		.1FE	1,033,610	110.230	1,102,341	1,000,000	1,019,035	0	(5,161)	0	0	4.120	3.520	JD	3,438	41,250	01/26/2010	06/01/2016
674599 BY 0	OCCIDENTAL PETROLEUM CORP.....		LS		.1FE	499,885	114.010	570,067	500,000	499,917	0	7	0	0	4.100	4.100	FA	8,542	20,500	12/13/2010	02/01/2021
681919 AS 5	OMNICOM GROUP.....				.2FE	1,615,440	113.930	1,709,092	1,500,000	1,564,586	0	(17,878)	0	0	5.900	4.470	AO	18,683	88,500	01/07/2010	04/15/2016
682134 AC 5	OMNICOM GROUP.....				.2FE	996,540	112.360	1,123,690	1,000,000	997,201	0	297	0	0	4.450	4.490	FA	16,811	44,500	08/02/2010	08/15/2020
68389X AC 9	ORACLE CORP.....				.1FE	1,249,413	121.890	1,523,628	1,250,000	1,249,535	0	54	0	0	5.750	5.750	AO	15,174	71,875	04/02/2008	04/15/2018
693483 AB 5	POSCO 144A.....		F		.2FE	654,433	106.790	694,135	650,000	654,102	0	(331)	0	0	4.250	4.150	AO	4,834	27,625	04/24/2012	10/28/2020
698465 BJ 9	PANHANDLE EAST PIPE LINE.....				.2FE	677,845	102.990	720,930	700,000	697,580	0	3,592	0	0	6.050	6.610	FA	15,999	42,350	06/19/2006	08/15/2013
71645W AU 5	PETROBRAS INTL FIN CO LTD.....		F		.2FE	1,193,028	104.780	1,257,420	1,200,000	1,194,166	0	1,138	0	0	3.500	3.620	FA	16,917	21,000	02/01/2012	02/06/2017
718172 AA 7	PHILIP MORRIS INTL INC.....				.1FE	7,604,870	121.140	9,237,052	7,625,000	7,612,232	0	1,892	0	0	5.650	5.680	MN	53,852	430,813	05/13/2008	05/16/2018
718172 AB 5	PHILIP MORRIS INTL INC.....				.1FE	2,544,308	101.610	2,489,666	2,450,000	2,476,117	0	(69,692)	0	0	4.870	1.990	MN	14,930	119,438	12/31/2011	05/16/2013
74432Q BM 6	PRUDENTIAL FINANCIAL INC.....				.2FE	993,900	116.900	1,169,073	1,000,000	995,128	0	514	0	0	5.370	5.450	JD	1,493	53,750	06/16/2010	06/21/2020
755111 BR 1	RAYTHEON CORP.....				.1FE	2,253,180	114.800	2,296,088	2,000,000	2,233,454	0	(19,726)	0	0	4.400	2.590	FA	33,244	44,000	04/26/2012	02/15/2020
802815 AQ 3	SANTANDER US DEBT SA UNIPERSON 144A.....		F		.2FE	1,000,000	100.530	1,005,320	1,000,000	1,000,000	0	0	0	0	3.720	3.720	JJ	16,655	37,240	01/13/2010	01/20/2015
806854 AD 7	SCHLUMBERGER INVESTMENT SA 144A.....		R		.1FE	249,580	99.510	248,788	250,000	249,593	0	13	0	0	2.400	2.410	FA	2,517	0	07/24/2012	08/01/2022
826418 BD 6	SIERRA PACIFIC RESOURCES EXCHGD.....				.2FE	960,864	115.930	1,159,359	1,000,000	983,388	0	4,247	0	0	6.000	6.550	MN	7,667	60,000	10/10/2006	05/15/2016
84756N AB 5	SPECTRA ENERGY PARTNERS LP.....				.2FE	999,670	107.070	1,070,747	1,000,000	999,699	0	27	0	0	4.600	4.600	JD	2,044	46,000	06/06/2011	06/15/2021
878742 AS 4	TECK RESOURCES LIMITED.....		A		.2FE	1,746,868	113.140	1,980,033	1,750,000	1,746,812	0	42	0	0	6.000	6.010	FA	39,667	105,000	08/03/2010	08/15/2040
884903 BA 2	THOMSON REUTERS CORP.....		I		.1FE	5,257,403	102.810	5,397,656	5,250,000	5,250,794	0	(1,700)	0	0	5.950	5.910	JJ	144,040	312,375	06/26/2008	07/15/2013
908906 AC 4	UNIONBANCAL CORPORATION.....		E		.1FE	229,194	104.530	229,983	220,000	228,837	0	(357)	0	0	3.500	3.000	JD	278	3,850	07/17/2012	06/18/2022
911312 AM 8	UNITED PARCEL SERVICE.....				.1FE	5,463,150	107.180	5,895,196	5,500,000	5,470,140	0	3,204	0	0	3.120	3.200	JJ	79,253	171,875	11/08/2010	01/15/2021
92343V AM 6	VERIZON COMMUNICATIONS INC.....				.1FE	1,503,510	123.200	1,848,113	1,500,000	1,502,112	0	(356)	0	0	6.100	6.060	AO	19,317	91,500	06/26/2008	04/15/2018
92343V AV 6	VERIZON COMMUNICATIONS INC.....				.1FE	1,334,013	126.320	1,579,084	1,250,000	1,308,448	0	(7,676)	0	0	6.350	5.450	AO	19,844	79,375	06/03/2009	04/01/2019
927804 AF 5	VIRGINIA ELECTRIC AND POWER.....		LS		.1FE	807,338	132.710	995,342	750,000	805,216	0	(1,069)	0	0	6.000	5.450	MN	5,750	45,000	12/15/2010	05/15/2037
92857W AB 7	VODAFONE AIRTOUCH PLC NOTES.....		F	1	.1FE	1,001,610	104.190	1,041,955	1,000,000	1,001,190	0	(212)	0	0	5.000	4.970	JD	2,083	50,000	09/25/2003	12/16/2013
959802 AM 1	WESTERN UNION.....				.2FE	499,390	99.650	498,256	500,000	499,397	0	8	0	0	6.200	6.200	JD	861	31,000	06/16/2010	06/21/2040
3299999	Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations.....					135,226,740	XXX	147,214,334	131,885,000	134,517,616	0	(447,268)	0	0	XXX	XXX	XXX	1,586,614	5,896,546	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																					
22942K CA 6	CREDIT SUISSE MTG 2006-7 9A4.....				.5FM	201,026	69.440	240,151	345,819	204,398	0	3,372	0	0	7.000	0.060	MON	0	0	07/18/2006	08/01/2036
36185M AF 9	GMAC MTGE CORP LN TR 2005-HE2 A6.....				.1FM	1,509,300	82.310	1,284,847	1,560,841	1,284,847	139,527	18,463	13,222	0	4.890	0.040	MON	0	19,093	06/15/2005	11/01/2035
43718M AD 6	RESIDENTIAL FNDG II 2006-HI4 A4.....				.6FM	4,118,365	65.400	3,678,857	5,625,000	3,678,857	1,096,177	264,369	0	0	5.720	0.050	MON	0	0	09/25/2006	09/01/2036

E10.2

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	5			8	9			12	13	14	15	16	17	18	19	20	21	22	
CUSIP Identification	Description		Code	For eign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date	
52522Q AM 4	LEHMAN MTGE TR 2007-10 3A1		..	..	..	.1FM	405,627	68.800	381,914	555,092	418,092	0	19,302	6,126	0	6.000	0.050	MON	0	0	11/14/2007	12/01/2037
65536P AA 8	NOMURA ASSET ACC CORP 2006-AF1 1A1A		..	..	..	.1FM	45,859	37.570	28,615	76,150	28,615	15,071	0	5,651	0	0.310	0.002	MON	0	0	08/31/2009	05/25/2036
74925F AA 1	RESIDENTIAL AC LN INC 2008-QR1 1A1		..	..	..	.1FM	524,398	66.920	429,752	642,172	429,752	(72,691)	2,428	3,086	0	1.610	0.010	MON	0	0	07/31/2009	08/25/2036
80384H AA 8	SASCO 2008-03 A1 144A		..	..	..	.4FM	86,430	97.290	85,500	87,878	85,500	1,144	275	0	0	0.490	1.680	MON	7	463	05/31/2010	05/25/2038
3399999	Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						6,891,006	XXX	6,129,636	8,892,952	6,130,061	1,179,228	308,209	28,085	0	XXX	XXX	XXX	0	7	19,556	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																							
059512 AD 5	BANC OF A COMM MTGE 2007-3 AAB		..	..	..	.1FM	941,403	103.070	984,846	955,445	952,310	0	5,371	0	0	5.680	6.050	MON	4,527	54,644	07/18/2007	06/01/2049
05954R AC 9	BANC OF AMERICA LN 2007-BMB1 A2 144A		..	..	..	.1FM	2,000,000	98.380	1,967,780	2,000,000	2,000,000	0	0	0	0	0.950	0.960	MON	906	20,183	10/05/2007	08/15/2029
05955U AG 2	BANC OF AMERICA LARGE LN UB3 -A4A2 144A		..	..	..	.1FE	4,740,234	118.620	5,931,180	5,000,000	4,823,217	0	31,148	0	0	5.810	6.780	MON	24,234	295,156	01/28/2010	05/01/2046
36228C VR 1	GS MTG SEC CORP II 2005-GG4 AABA		..	..	..	.1FM	911,102	100.970	910,919	902,111	902,111	0	(1,047)	0	0	4.680	4.520	MON	3,518	42,367	06/09/2005	07/01/2039
36228C ZS 5	GS MTG SEC CORP II 2007-EOP A1 144A		..	..	..	.1FM	1,548,258	100.090	1,557,110	1,555,642	1,555,120	0	3,160	0	0	0.340	1.120	MON	391	24,011	11/30/2009	03/06/2020
46631B AF 2	JPMORGAN CHASE COMM 2007-LD11 ASB		..	..	..	.1FM	7,734,808	108.950	8,443,424	7,749,641	7,734,808	0	0	0	0	5.810	5.940	MON	37,532	457,980	01/27/2010	06/01/2049
52108H 4U 5	LBUBS COMM MTGE TR 2005-C3 AAB		..	..	..	.1FM	236,983	102.110	235,806	235,806	235,806	0	(189)	0	0	4.660	4.610	MON	611	10,998	06/21/2005	07/11/2030
52108H 4X 9	LBUBS COMM MTGE TR 2005-C3 B		..	..	..	.1FM	502,486	98.850	494,283	500,000	500,535	80,633	(303)	0	0	4.890	4.870	MON	1,360	24,475	06/21/2005	07/11/2040
68275C AC 2	1345 AVE OF AMERICAS 2005-1 A3		..	..	..	.1FM	1,052,813	114.890	1,148,940	1,000,000	1,046,188	0	(2,767)	0	0	5.270	4.820	MON	3,372	52,780	07/06/2010	08/08/2035
92976B HK 1	WACHOVIA BANK COM MTG2006-WL7A A2 144A		..	..	..	.1FM	2,070,864	98.770	2,069,292	2,095,006	2,093,719	0	5,202	0	0	0.320	0.540	MON	325	7,724	09/26/2007	09/15/2021
3499999	Industrial & Miscellaneous - Commercial Mortgage-Backed Securities						21,738,951	XXX	23,748,574	21,993,651	21,843,814	80,633	40,575	0	0	XXX	XXX	XXX	0	76,776	990,318	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																							
02003M BQ 6	ALLSTATE LIFE GLOBL FUNDING II		..	..	..	.1FE	1,998,000	101.650	2,033,120	2,000,000	1,999,531	0	276	0	0	5.370	5.390	AO	18,215	107,500	04/24/2008	04/30/2013
02005A AG 3	ALLY MASTER OWNER TRUST 2010-3 A 144A		..	..	..	.1FE	11,998,094	100.680	12,082,320	12,000,000	11,999,798	0	1,084	0	0	2.880	2.900	MON	15,360	345,600	04/29/2010	04/15/2015
05377R BB 9	AESOP FUNDING II LLC 2012-3A A 144A		..	..	..	.1FE	1,999,107	102.000	2,040,180	2,000,000	1,999,171	0	64	0	0	2.100	2.110	MON	1,283	16,333	07/25/2012	03/20/2019
126650 AQ 3	CVS CAREMARK CORP 144A		..	..	..	.1FE	853,783	114.000	1,039,920	912,210	867,027	0	2,859	0	0	5.780	6.800	MON	3,080	52,808	02/13/2008	01/10/2026
42805R AV 1	HERTZ VEHICLE FING LLC 2009-2A A2 144A		..	..	..	.1FE	1,082,610	108.760	1,087,670	1,000,000	1,056,022	0	(26,588)	0	0	5.290	2.460	MON	882	52,900	12/31/2011	03/25/2016
46616Y AA 2	321 HENDERSON REC LLC 2012-2A A 144A		..	..	..	.1FE	993,804	101.800	1,012,118	994,141	993,811	0	8	0	0	3.840	3.870	MON	1,697	14,846	07/18/2012	10/15/2059
921796 MR 6	VANDERBILT MTGE & FIN 2002-C M1		..	..	..	.4AM	3,165,098	101.800	3,111,217	3,056,220	3,085,647	0	(15,718)	0	0	7.820	7.350	MON	19,916	238,997	05/13/2003	12/01/2032
3599999	Industrial & Miscellaneous - Other Loan-Backed and Structured Securities						22,090,496	XXX	22,406,545	21,962,571	22,001,007	0	(38,015)	0	0	XXX	XXX	XXX	0	60,433	828,984	XXX	XXX
3899999	Total - Industrial & Miscellaneous (Unaffiliated)						185,947,193	XXX	199,499,089	184,734,174	184,492,498	1,259,861	(136,499)	28,085	0	XXX	XXX	XXX	0	1,723,830	7,735,404	XXX	XXX
Hybrid Securities - Issuer Obligations																							
534187 AS 8	LINCOLN NATIONAL CORP		LS	..	..	.2FE	1,063,200	102.000	1,020,000	1,000,000	1,027,036	0	(7,032)	0	0	7.000	6.090	MN	8,556	70,000	01/18/2007	05/17/2066
654579 AA 9	NIPPON LIFE INSURANCE CO 144A		..	F	..	.1FE	660,000	105.000	693,000	660,000	660,000	0	0	0	0	5.000	5.000	AO	6,692	0	10/11/2012	10/18/2042	
4299999	Hybrid Securities - Issuer Obligations						1,723,200	XXX	1,713,000	1,660,000	1,687,036	0	(7,032)	0	0	XXX	XXX	XXX	0	15,248	70,000	XXX	XXX
Hybrid Securities - Other Loan-Backed and Structured Securities																							
25153R AA 0	DEUTSCHE BANK CAP FD TR 1 144A		LS	E	..	.1FE	4,723,200	95.000	4,750,000	5,000,000	4,734,839	0	2,054	0	0	5.620	5.980	JJ	126,630	281,400	06/08/2006	01/19/2049	
4599999	Hybrid Securities - Other Loan-Backed and Structured Securities						4,723,200	XXX	4,750,000	5,000,000	4,734,839	0	2,054	0	0	XXX	XXX	XXX	0	126,630	281,400	XXX	XXX
4899999	Total - Hybrid Securities						6,446,400	XXX	6,463,000	6,660,000	6,421,875	0	(4,978)	0	0	XXX	XXX	XXX	0	141,878	351,400	XXX	XXX
Totals																							
7799999	Total - Issuer Obligations						173,003,109	XXX	190,709,684	168,769,000	171,948,981	0	(532,378)	0	0	XXX	XXX	XXX	0	2,010,810	7,496,977	XXX	XXX
7899999	Total - Residential Mortgage-Backed Securities						14,357,242	XXX	13,746,727	16,096,091	13,597,788	1,179,228	307,708	28,085	0	XXX	XXX	XXX	0	19,525	124,610	XXX	XXX
7999999	Total - Commercial Mortgage-Backed Securities						21,738,951	XXX	23,748,574	21,993,651	21,843,814	80,633	40,575	0	0	XXX	XXX	XXX	0	76,776	990,318	XXX	XXX
8099999	Total - Other Loan-Backed and Structured Securities						26,813,696	XXX	27,156,545	26,962,571	26,735,846	0	(35,961)	0	0	XXX	XXX	XXX	0	187,063	1,110,384	XXX	XXX
8399999	Grand Total - Bonds						235,912,998	XXX	255,361,530	233,821,313	234,126,429	1,259,861	(220,056)	28,085	0	XXX	XXX	XXX	0	2,294,174	9,722,289	XXX	XXX

E10.3

Sch. D-Pt. 2-Sn. 1
NONE

Sch. D-Pt. 2-Sn. 2
NONE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
Bonds - U.S. Government								
912828 GS 3	US TREASURY 4.500% 05/15/17.....		06/26/2012	BANK OF AMERICA.....		58,985	50,000	263
912828 TM 2	US TREASURY NOTE 0.625% 08/31/17.....		09/26/2012	CREDIT RESEARCH & TRADING LLC.....		2,304,640	2,305,000	1,075
0599999.	Total - Bonds - U.S. Government.....					2,363,625	2,355,000	1,338
Bonds - All Other Government								
302154 BA 6	EXPORT-IMPORT BK KOREA- GLOBAL.....	F.....	08/07/2012	MORGAN STANLEY & CO. INC.....		886,854	817,000	14,397
831594 AB 2	SLOVENIA (REPUBLIC OF) 5.500% 10/26/22.....	F.....	10/19/2012	DEUTSCHE BANC ALEX BROWN.....		886,419	900,000	0
857524 AB 8	REPUBLIC OF POLAND 5.000% 03/23/22.....	F.....	04/24/2012	CITIGROUP.....		722,250	675,000	3,188
1099999.	Total - Bonds - All Other Government.....					2,495,523	2,392,000	17,585
Bonds - U.S. Special Revenue and Special Assessment								
3138E4 US 8	FNMA AK0592 3.500% 01/01/42.....		05/10/2012	NOMURA SECURITIES INT'L INC.....		2,073,359	2,000,000	2,528
31417C B7 9	FNMA AB5461 3.000% 06/01/42.....		08/09/2012	CITIGROUP.....		5,197,265	5,000,000	5,000
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments.....					7,270,624	7,000,000	7,528
Bonds - Industrial and Miscellaneous								
00287Y AC 3	ABBVIE INC 144A 2.900% 11/06/22.....		11/05/2012	MORGAN STANLEY & CO. INC.....		1,987,120	2,000,000	0
034863 AG 5	ANGLO AMERICA CA 144A 4.125% 09/27/22.....	F.....	09/20/2012	BARCLAYS.....		496,240	500,000	0
03523T BN 7	ANHEUSER-BUSCH INBEV NV 1.375% 07/15/17.....	F.....	07/11/2012	J.P. MORGAN SECURITIES INC.....		358,963	360,000	0
05377R BB 9	AESOP FUNDING II LLC 2012-3A A 144A.....		07/25/2012	BANK OF AMERICA.....		1,999,107	2,000,000	0
05531G AA 9	BB&T CORP 3.950% 03/22/22.....		07/18/2012	DEUTSCHE BANC ALEX BROWN.....		183,330	170,000	2,257
06406H BY 4	BANK OF NEW YORK MELLON CORP.....		12/31/2011	TLIC-LPG0-LIFE PROTECTION.....		2,028,970	2,000,000	19,328
172967 GB 1	CITIGROUP INC 2.250% 08/07/15.....		07/31/2012	CITIGROUP.....		498,820	500,000	0
233851 AR 5	DAIMLER FINANCE NORTH AMERICA 144A.....	E.....	07/25/2012	CITIGROUP.....		2,200,780	2,215,000	0
24422E RM 3	JOHN DEERE CAPITAL CORP 2.750% 03/15/22.....		04/26/2012	UBS WARBURG SECURITIES.....		2,489,000	2,500,000	12,222
25243Y AM 1	DIAGEO CAP PLC 5.750% 10/23/17.....	F.....	12/31/2011	TLIC-LPG0-LIFE PROTECTION.....		2,968,148	2,500,000	27,153
263534 CB 3	DU PONT E I DE NEMOURS 3.625% 01/15/21.....		04/26/2012	GOLDMAN SACHS & CO.....		2,705,500	2,500,000	26,684
29380T AT 2	ENTERTAINMENT PROPRTIE 5.750% 08/15/22.....		08/01/2012	CITIGROUP.....		999,980	1,000,000	0
42805R AV 1	HERTZ VEHICLE FING LLC 2009-2A A2 144A.....		12/31/2011	TLIC-LPG0-LIFE PROTECTION.....		1,082,610	1,000,000	882
431282 AK 8	HIGHWOODS REALTY LP EXC 5.850% 03/15/17.....		07/11/2012	CANTOR FITZGERALD & CO.....		3,803,485	3,500,000	68,819
44841C AB 0	HUTCHISON WHAMPOA LIMITED 144A.....	F.....	07/26/2012	Various.....		1,776,374	1,675,000	11,331
449786 AQ 5	ING BANK NV 144A 3.750% 03/07/17.....	F.....	02/29/2012	DEUTSCHE BANC ALEX BROWN.....		994,860	1,000,000	0
46616Y AA 2	321 HENDERSON REC LLC 2012-2A A 144A.....		07/18/2012	DEUTSCHE BANC ALEX BROWN.....		993,804	994,141	0
46625H HQ 6	JPMORGAN CHASE & CO 4.950% 03/25/20.....		12/31/2011	TLIC-LPG0-LIFE PROTECTION.....		3,150,023	3,000,000	39,600
49326E ED 1	KEYCORP MTN 5.100% 03/24/21.....		07/16/2012	Various.....		955,385	845,000	13,281
501044 CM 1	KROGER CO. 3.900% 10/01/15.....		12/31/2011	TLIC-LPG0-LIFE PROTECTION.....		2,148,633	2,000,000	19,500
585055 AX 4	MEDTRONIC INC MEDTRONIC 3.125% 03/15/22.....		04/25/2012	CREDIT SUISSE/FIRST BOSTON.....		3,069,030	3,000,000	10,677
693483 AB 5	POSCO 144A 4.250% 10/28/20.....	F.....	04/24/2012	J.P. MORGAN SECURITIES INC.....		654,433	650,000	13,736
71645W AU 5	PETROBRAS INTL FIN CO L 3.500% 02/06/17.....	F.....	02/01/2012	CITIGROUP.....		1,193,028	1,200,000	0
718172 AB 5	PHILIP MORRIS INTL INC 4.875% 05/16/13.....		12/31/2011	TLIC-LPG0-LIFE PROTECTION.....		1,746,516	1,650,000	10,055
755111 BR 1	RAYTHEON CORP 4.400% 02/15/20.....		04/26/2012	CREDIT SUISSE/FIRST BOSTON.....		2,253,180	2,000,000	18,578
806854 AD 7	SCHLUMBERGER INVESTMENT SA 144A.....	R.....	07/24/2012	CITIGROUP.....		249,580	250,000	0
908906 AC 4	UNIONBANCAL CORPORATION 3.500% 06/18/22.....	E.....	07/17/2012	MORGAN STANLEY & CO. INC.....		229,194	220,000	684
3899999.	Total - Bonds - Industrial and Miscellaneous.....					43,216,093	41,229,141	294,787
Bonds - Hybrid Securities								
654579 AA 9	NIPPON LIFE INSURANCE CO 144A.....	F.....	10/11/2012	J.P. MORGAN SECURITIES INC.....		660,000	660,000	0
4899999.	Total - Bonds - Hybrid Securities.....					660,000	660,000	0

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SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
	Total - Bonds - Part 3.....					56,005,865	53,636,141	321,238
8399997.	Total - Bonds - Summary Item from Part 5.....					23,259,023	22,650,364	31,805
8399999.	Total - Bonds.....					79,264,888	76,286,505	353,043
9999999.	Total - Bonds, Preferred and Common Stocks.....					79,264,888	.XXX	353,043

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
Bonds - U.S. Government																				
36203V ZX 1	GNMA 360858 7.000% 04/01/24		12/01/2012	Paydown		502	502	476	483	0	19	0	19	0	502	0	0	0	18	04/01/2024
36204N F3 6	GNMA 374686 7.000% 04/01/24		12/01/2012	Paydown		4,554	4,554	4,317	4,381	0	173	0	173	0	4,554	0	0	0	168	04/01/2024
36204T HK 3	GNMA 379234 7.000% 04/01/24		12/01/2012	Paydown		1,373	1,373	1,302	1,321	0	52	0	52	0	1,373	0	0	0	53	04/01/2024
36204T LK 8	GNMA 379330 7.000% 04/01/24		12/01/2012	Paydown		1,987	1,987	1,884	1,912	0	75	0	75	0	1,987	0	0	0	76	04/01/2024
36205H 5Z 8	GNMA 391564 7.000% 05/01/24		12/01/2012	Paydown		2,543	2,543	2,411	2,446	0	97	0	97	0	2,543	0	0	0	115	05/01/2024
36205M 2G 2	GNMA 395075 7.000% 05/01/24		12/01/2012	Paydown		5,174	5,174	4,906	4,977	0	197	0	197	0	5,174	0	0	0	94	05/01/2024
36223A RJ 3	GNMA 302089 7.000% 05/01/24		12/01/2012	Paydown		1,217	1,217	1,154	1,171	0	46	0	46	0	1,217	0	0	0	47	05/01/2024
36225A QF 0	GNMA 780454 7.000% 10/01/26		12/01/2012	Paydown		767	767	770	769	0	(2)	0	(2)	0	767	0	0	0	27	10/01/2026
912828 AP 5	US TREASURY 4.000% 11/15/12		11/15/2012	Various		2,710,000	2,710,000	2,618,058	2,695,097	0	14,903	0	14,903	0	2,710,000	0	0	0	108,400	11/15/2012
0599999	Total - Bonds - U.S. Government					2,728,117	2,728,117	2,635,278	2,712,557	0	15,560	0	15,560	0	2,728,117	0	0	0	108,998	...XXX
Bonds - U.S. Special Revenue and Special Assessment																				
31374W 5D 0	FNMA 326744 7.000% 12/01/25		12/01/2012	Paydown		3,276	3,276	3,289	3,284	0	(8)	0	(8)	0	3,276	0	0	0	126	12/01/2025
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments					3,276	3,276	3,289	3,284	0	(8)	0	(8)	0	3,276	0	0	0	126	...XXX
Bonds - Industrial and Miscellaneous																				
032166 AQ 3	AMSOUTH BANK NA/BIRMINGHAM AL		02/14/2012	CREDIT SUISSE/FIRST BOSTON		2,656,926	2,647,000	2,525,264	2,560,973	59,367	2,676	0	62,043	0	2,623,016	0	33,910	33,910	48,499	04/01/2013
03702L AA 6	ANTHRACITE LTD 2002-CIBA A 144A	F	11/24/2012	Paydown		877,302	877,302	850,434	876,519	0	783	0	783	0	877,302	0	0	0	3,383	05/24/2017
03938L AP 9	ARCELORMITTAL SA 7.500% 10/15/39	F	08/07/2012	MORGAN STANLEY & CO. INC		455,000	500,000	515,630	515,457	0	(116)	0	(116)	0	515,340	0	(60,340)	(60,340)	29,080	10/15/2039
049560 AC 9	ATMOS ENERGY CORP 5.125% 01/15/13		08/28/2012	Call 100.1700		1,001,700	1,000,000	1,035,760	1,004,792	0	(3,104)	0	(3,104)	0	1,001,688	0	12	12	74,072	01/15/2013
059512 AD 5	BANC OF A COMM MTGE 2007-3 AAB		12/01/2012	Paydown		44,555	44,555	43,900	44,158	0	397	0	397	0	44,555	0	0	0	2,104	06/01/2049
126650 AQ 3	CVS CAREMARK CORP 144A 5.789% 01/10/26		12/10/2012	Redemption 100.0000		47,128	47,128	44,110	44,646	0	2,482	0	2,482	0	47,128	0	0	0	1,491	01/10/2026
136385 AD 3	CANADIAN NATURAL RESOURCES LTD	A	10/01/2012	Maturity		1,400,000	1,400,000	1,425,228	1,403,142	0	(3,142)	0	(3,142)	0	1,400,000	0	0	0	76,300	10/01/2012
156700 AL 0	CENTURYLINK INC 6.000% 04/01/17		06/21/2012	MORGAN STANLEY & CO. INC		3,188,734	3,010,000	3,140,905	3,110,459	0	(8,217)	0	(8,217)	0	3,102,242	0	86,492	86,492	132,942	04/01/2017
156700 AN 6	CENTURYLINK INC 6.150% 09/15/19		07/17/2012	CREDIT SUISSE/FIRST BOSTON		2,403,841	2,323,000	2,421,797	2,405,655	0	(4,317)	0	(4,317)	0	2,401,337	0	2,504	2,504	112,496	09/15/2019
18683K AA 9	CLIFFS NATURAL RESOURCES INC		12/06/2012	BANK OF AMERICA		2,552,650	2,500,000	2,724,875	2,699,811	0	(19,330)	0	(19,330)	0	2,680,482	0	(127,832)	(127,832)	182,736	03/15/2020
205363 AL 8	COMPUTER SCIENCES CORP 6.500% 03/15/18		02/28/2012	MORGAN STANLEY & CO. INC		1,599,375	1,500,000	1,679,580	1,642,975	0	(3,285)	0	(3,285)	0	1,639,691	0	(40,316)	(40,316)	45,229	03/15/2018
22942K CA 6	CREDIT SUISSE MTG 2006-7 9A4		12/01/2012	Redemption 15.3335		8,363	54,544	8,363	8,363	0	0	0	0	0	8,363	0	0	0	0	08/01/2036
22942K CA 6	CREDIT SUISSE MTG 2006-7 9A4		12/27/2012	Capital Distribution		39,401	0	39,401	39,401	0	0	0	0	0	39,401	0	0	0	0	08/01/2036
313747 AN 7	FEDERAL REALTY INVESTMENT TR		07/16/2012	CITIGROUP		871,118	750,000	747,720	748,695	0	139	0	139	0	748,834	0	122,284	122,284	47,017	01/15/2017
35671D AS 4	FREEMPORT MCMORAN COPPER & GOLD		03/14/2012	Call 104.3401		1,043,401	1,000,000	1,102,500	1,050,054	0	(6,654)	0	(6,654)	0	1,043,401	0	0	0	40,052	04/01/2017
36185M AF 9	GMAC MTGE CORP LN TR 2005-HE2 A6		03/01/2012	Paydown		87,121	87,121	87,121	68,929	18,192	0	0	18,192	0	87,121	0	0	0	722	11/01/2035
36185M AF 9	GMAC MTGE CORP LN TR 2005-HE2 A6		12/01/2012	Redemption 74.2768		201,062	270,693	201,062	201,062	0	0	0	0	0	201,062	0	0	0	3,311	11/01/2035
36185M AF 9	GMAC MTGE CORP LN TR 2005-HE2 A6		12/27/2012	Capital Distribution		107,950	0	107,950	107,950	0	0	0	0	0	107,950	0	0	0	0	11/01/2035
36228C VR 1	GS MTG SEC CORP II 2005-GG4 AABA		12/01/2012	Paydown		372,178	372,178	375,887	372,610	0	(432)	0	(432)	0	372,178	0	0	0	9,367	07/01/2039
36228C ZS 5	GS MTG SEC CORP II 2007-EOP A1 144A		11/06/2012	Paydown		671,674	671,674	668,486	670,085	0	1,590	0	1,590	0	671,674	0	0	0	7,741	03/06/2020
37247D AM 8	GENWORTH FINANCIAL INC 7.700% 06/15/20		07/25/2012	GOLDMAN SACHS & CO		498,944	500,000	500,000	500,000	0	0	0	0	0	500,000	0	(1,056)	(1,056)	23,651	06/15/2020
43718M AD 6	RESIDENTIAL FNDG II 2006-HI4 A4		12/27/2012	Capital Distribution		321,394	0	321,394	321,394	0	0	0	0	0	321,394	0	0	0	0	09/01/2036
46631B AF 2	JPMORGAN CHASE COMM 2007-LD11 ASB		12/01/2012	Paydown		1,510,359	1,510,359	1,507,468	1,507,468	0	2,891	0	2,891	0	1,510,359	0	0	0	53,862	06/01/2049
52108H 4U 5	LBUBS COMM MTGE TR 2005-C3 AAB		12/11/2012	Paydown		82,313	82,313	82,723	82,378	0	(66)	0	(66)	0	82,313	0	0	0	2,698	07/11/2030
52522Q AM 4	LEHMAN MTGE TR 2007-10 6.000% 12/01/37		12/27/2012	Capital Distribution		45,990	0	45,990	45,990	0	0	0	0	0	45,990	0	0	0	0	12/01/2037
52522Q AM 4	LEHMAN MTGE TR 2007-10 6.000% 12/01/37		12/01/2012	Redemption 62.4957		19,576	31,324	19,576	19,576	0	0	0	0	0	19,576	0	0	0	0	12/01/2037
6325C0 BY 6	NATIONAL AUSTRALIA BK 1 4.375% 12/10/20	F	07/09/2012	CITIGROUP		540,522	500,000	497,760	497,941	0	95	0	95	0	498,036	0	42,486	42,486	12,882	12/10/2020
65536P AA 8	NOMURA ASSET ACC CORP 2006-AF1 1A1A		12/30/2012	Capital Distribution		2,625	0	2,625	2,625	0	0	0	0	0	2,625	0	0	0	0	05/25/2036

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SCHEDULE D - PART 4

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

1 CUSIP Identification	2 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 Stated Contractual Maturity Date
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.						
65536P AA 8	NOMURA ASSET ACC CORP 2006-AF1 1A1A.....		12/01/2012	Redemption 28.3646.....		942	3,321	942	942	0	0	0	0	0	942	0	0	0	0	05/25/2036
72447X AA 5	PITNEY BOWES INC MTN 4.750% 01/15/16.....		06/20/2012	BARCLAYS.....		2,028,940	2,000,000	2,078,440	2,059,989	0	(6,707)	0	(6,707)	0	2,053,282	0	(24,342)	(24,342)	89,722	01/15/2016
74925F AA 1	RESIDENTIAL AC LN INC 2008-QR1 1A1.....		12/27/2012	Various.....		24,254	0	24,254	24,254	0	0	0	0	0	24,254	0	0	0	0	08/25/2036
74925F AA 1	RESIDENTIAL AC LN INC 2008-QR1 1A1.....		12/01/2012	Various.....		59,445	72,747	59,445	59,445	0	0	0	0	0	59,445	0	0	0	0	08/25/2036
80384H AA 8	SASCO 2008-03 A1 144A 0.490% 05/25/38.....		12/25/2012	Paydown.....		1,387,319	1,387,319	1,364,456	1,327,366	54,319	5,634	0	59,953	0	1,387,319	0	0	0	4,206	05/25/2038
87938W AB 9	TELEFONICA EMISIONES SA 6.421% 06/20/16... F.		07/11/2012	Various.....		2,480,000	2,500,000	2,540,250	2,524,222	0	(2,663)	0	(2,663)	0	2,521,559	0	(41,559)	(41,559)	91,321	06/20/2016
902911 AM 8	UST INC EXCHGD 6.625% 07/15/12.....		01/11/2012	BARCLAYS.....		1,027,850	1,000,000	995,974	999,623	0	55	0	55	0	999,677	0	28,173	28,173	33,493	07/15/2012
921796 MR 6	VANDERBILT MTGE & FIN 2002-C M1.....		12/01/2012	Paydown.....		685,482	685,482	709,903	695,608	0	(10,125)	0	(10,125)	0	685,482	0	0	0	29,227	12/01/2032
92976B HK 1	WACHOVIA BANK COM MTG2006-WL7A A2 144A.....		11/15/2012	Paydown.....		1,904,994	1,904,994	1,883,042	1,899,093	0	5,901	0	5,901	0	1,904,994	0	0	0	6,502	09/15/2021
3899999	Total - Bonds - Industrial and Miscellaneous.....					32,250,428	31,233,054	32,380,215	32,143,650	131,878	(45,515)	0	86,363	0	32,230,012	0	20,416	20,416	1,164,106	XXX.....
8399997	Total - Bonds - Part 4.....					34,981,821	33,964,447	35,018,782	34,859,491	131,878	(29,963)	0	101,915	0	34,961,405	0	20,416	20,416	1,273,230	XXX.....
8399998	Total - Bonds - Summary Item from Part 5.....					23,478,774	22,650,364	23,259,023	0	0	(28,204)	0	(28,204)	0	23,230,821	0	247,954	247,954	192,441	XXX.....
8399999	Total - Bonds.....					58,460,595	56,614,811	58,277,805	34,859,491	131,878	(58,167)	0	73,711	0	58,192,226	0	268,370	268,370	1,465,671	XXX.....
9999999	Total - Bonds, Preferred and Common Stocks.....					58,460,595	XXX.....	58,277,805	34,859,491	131,878	(58,167)	0	73,711	0	58,192,226	0	268,370	268,370	1,465,671	XXX.....

SCHEDULE D - PART 5

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

1 CUSIP Identification	2 Description	3 F o r e i g n	4 Date Acquired	5 Name of Vendor	6 Disposal Date	7 Name of Purchaser	8 Par Value (Bonds) or Number of Shares (Stock)	9 Actual Cost	10 Consideration	11 Book/ Adjusted Carrying Value at Disposal	Change in Book/Adjusted Carrying Value					17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Interest and Dividends Received During Year	21 Paid for Accrued Interest and Dividends
											12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Change in B./A.C.V. (12+13-14)	16 Total Foreign Exchange Change in B./A.C.V.					
Bonds - U.S. Special Revenue and Special Assessment																				
01F030 68 6	FNMA TBA 3.0% 3.000% 08/01/42		08/02/2012	CITIGROUP	08/09/2012	CITIGROUP	5,000,000	5,197,266	5,197,266	5,197,266	0	0	0	0	0	0	0	0	0	0
01F032 63 3	FNMA TBA 3.5% 3.500% 03/01/41		03/06/2012	J.P. MORGAN SECURITIES INC	03/08/2012	J.P. MORGAN SECURITIES INC	5,000,000	5,182,422	5,182,422	5,182,422	0	0	0	0	0	0	0	0	0	0
01F032 65 8	FNMA TBA 3.5% 3.500% 05/01/41		04/24/2012	NOMURA SECURITIES INTL INC	05/10/2012	NOMURA SECURITIES INTL INC	2,000,000	2,073,359	2,073,359	2,073,359	0	0	0	0	0	0	0	0	0	0
01F032 68 2	FNMA TBA 30YR 3.5% 3.500% 08/01/40		08/02/2012	CITIGROUP	08/09/2012	CITIGROUP	(5,000,000)	(5,303,125)	(5,303,125)	(5,303,125)	0	0	0	0	0	0	0	0	0	0
3138E8 PL 0	FNMA AK4026 3.500% 02/01/42		08/09/2012	J.P. MORGAN SECURITIES INC	08/09/2012	CITIGROUP	4,999,501	5,181,905	5,302,596	5,181,905	0	0	0	0	0	0	120,691	120,691	5,833	5,833
31419A 4N 4	FNMA AE0828 3.500% 02/01/41		03/08/2012	Various	08/09/2012	Various	5,000,004	5,182,426	5,182,426	5,182,426	0	0	0	0	0	0	0	0	78,750	5,347
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments						16,999,505	17,514,253	17,634,944	17,514,253	0	0	0	0	0	0	120,691	120,691	84,583	11,180
Bonds - Industrial and Miscellaneous																				
149123 BX 8	CATERPILLAR INC 2.600% 06/26/22		06/21/2012	CITIGROUP	11/05/2012	DEUTSCHE BANC ALEX BROWN	2,000,000	1,991,620	2,053,960	1,991,856	0	236	0	236	0	0	62,104	62,104	19,067	0
21686C AD 2	RABOBANK NEDERLAND NV 3.375% 01/19/17	F	01/11/2012	BARCLAYS	06/27/2012	BANK OF AMERICA	1,000,000	999,130	1,029,770	999,191	0	61	0	61	0	0	30,579	30,579	15,281	0
46616Y AA 2	321 HENDERSON REC LLC 2012-2A A 144A		07/18/2012	DEUTSCHE BANC ALEX BROWN	12/15/2012	Paydown	5,859	5,857	5,859	5,859	0	2	0	2	0	0	0	0	52	0
91159J AA 4	US BANCORP 2.950% 07/15/22		07/18/2012	US BANCORP	10/09/2012	Various	645,000	642,955	654,881	642,977	0	21	0	21	0	0	11,905	11,905	4,158	0
949746 FJ 5	WELLS FARGO & CO 4.950% 10/16/13		12/31/2011	TLIC-LPG0-LIFE PROTECTION	06/28/2012	TENDER OFFER	2,000,000	2,105,208	2,099,360	2,076,685	0	(28,524)	0	(28,524)	0	0	22,675	22,675	69,300	20,625
3899999	Total - Bonds - Industrial and Miscellaneous						5,650,859	5,744,770	5,843,830	5,716,568	0	(28,204)	0	(28,204)	0	0	127,263	127,263	107,858	20,625
8399998	Total - Bonds						22,650,364	23,259,023	23,478,774	23,230,821	0	(28,204)	0	(28,204)	0	0	247,954	247,954	192,441	31,805
9999999	Total - Bonds, Preferred and Common Stocks							23,259,023	23,478,774	23,230,821	0	(28,204)	0	(28,204)	0	0	247,954	247,954	192,441	31,805

E15

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1 CUSIP Identifi- cation	2 Description Name of Subsidiary, Controlled or Affiliated Company	3 Foreign	4 NAIC Company Code or Alien Insurer Identification Number	5 NAIC Valuation Method (See SVO Purposes and Procedures Manual)	6 Do Insurer's Assets Include Intangible Assets Connected with Holding of Such Company's Stock?	7 Total Amount of Such Intangible Assets	8 Book/Adjusted Carrying Value	Stock of Such Company Owned by Insurer on Statement Date	
								9 Number of Shares	10 % of Outstanding

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.

NONE

SCHEDULE D - PART 6 - SECTION 2

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

NONE

SCHEDULE DA - PART 1

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

1	2	Codes		5	6	7	8	Change in Book/Adjusted Carrying Value				13	14	Interest					21		
		3	4					9	10	11	12			15	16	17	18	19		20	
CUSIP Identification	Description	Code	For e i g n	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Par Value	Actual Cost	Amount Due and Accrued December 31 of Current Year on Bond Not in Default	Non- Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest	
Class One Money Market Mutual Funds																					
09248U 61 9	BLACKROCK LIQUIDITY FUNDS TEMPFUND INST SHS			12/31/2012.	Various.....	....XXX....	72,222	.....0	.....0	.....0	.....0	72,222	72,222	.....8	.....0	.....0.020	.....0.020	MON..	.....1	.....0
23337T 20 1	DWS MONEY MARKET SERIES - INST.....			12/31/2012.	DIRECT.....	....XXX....	8,062	.....0	.....0	.....0	.....0	8,062	8,062	.....0	.....0	.....0.037	.....0.037	MON..	.....3	.....0
31607A 20 8	FIDELITY PRIME MON MAR-I INSTITUTIONAL C.....			12/31/2012.	Various.....	....XXX....	8,950,075	.....0	.....0	.....0	.....0	8,950,075	8,950,075	.....0	.....0	.....0.041	.....0.041	MON..	.....2,677	.....0
000000 00 0	FFI SELECT INSTITUTIONAL FUND.....			12/31/2012.	DIRECT.....	....XXX....	21,175	.....0	.....0	.....0	.....0	21,175	21,175	.....0	.....0	.....0.042	.....0.042	MON..	.....31	.....0
4812A0 36 7	JPMORGAN PRIME MONEY MRKT FUND.....			12/31/2012.	DIRECT.....	....XXX....	52,347	.....0	.....0	.....0	.....0	52,347	52,347	.....0	.....0	.....0.368	.....0.368	MON..	.....54	.....0
60934N 20 3	FEDERATED PRIME OBLIGATIONS FD.....			12/31/2012.	DIRECT.....	....XXX....	8,210,762	.....0	.....0	.....0	.....0	8,210,762	8,210,762	.....0	.....0	.....0.329	.....0.329	MON..	.....201	.....0
61747C 71 5	MORGAN STANLEY PRIME MONEY MAR MUTUAL FUNDS			12/31/2012.	DIRECT.....	....XXX....	6,547	.....0	.....0	.....0	.....0	6,547	6,547	.....0	.....0	.....0.416	.....0.416	MON..	.....5	.....0
94984B 79 3	WELLS FARGO ADV HER MMKT.....			12/31/2012.	DIRECT.....	....XXX....	12,317,165	.....0	.....0	.....0	.....0	12,317,165	12,317,165	.....0	.....0	.....0.396	.....0.396	MON..	.....2,975	.....0
89999999	Total - Class One Money Market Mutual Funds.....						29,638,355	.....0	.....0	.....0	.....0	XXX.....	29,638,355	.....8	.....0	...XXX.....	...XXX.....	...XXX..	.....5,947	.....0
91999999	Total - Short-Term Investments.....						29,638,355	.....0	.....0	.....0	.....0	XXX.....	29,638,355	.....8	.....0	...XXX.....	...XXX.....	...XXX..	.....5,947	.....0

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

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

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

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

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

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

Sch. DB-Pt. D
NONE

**SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS**

Reinvested Collateral Assets Owned December 31 Current Year

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation /Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Dates
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						
83613G AA 7	SOUNDVIEW HM EQ LN 2008-1		5	167,765	167,765	02/25/2038...
3399999	Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities			167,765	167,765	...XXX...
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						
02005A AA 6	ALLY MASTER OWNER TRUST		1	1,100,759	1,100,662	01/15/2015...
03064C AD 2	AMERICREDIT AUTO REC 2010-1		1	129,804	129,777	11/17/2014...
05522R BR 8	BANK OF AMERICA CR CARD TR		1	500,250	500,243	06/15/2015...
14041N ED 9	CAP ONE MULTI-AST EXE TRUST		1	506,915	506,830	02/15/2016...
46629R AB 0	JPMORGAN CHASE COMM 2006-FL2A		1	769,154	781,133	11/15/2018...
65474V AD 3	NISSAN MASTER OWNER TRUST REC		1	500,200	500,190	01/15/2015...
69335P AS 4	PFS FINANCING CORP 2010-DA		1	649,916	653,030	02/15/2015...
3499999	Industrial & Miscellaneous - Commercial Mortgage-Backed Securities			4,156,997	4,171,866	...XXX...
3899999	Total - Industrial & Miscellaneous (Unaffiliated)			4,324,763	4,339,631	...XXX...
6299999	Total - Residential Mortgage-Backed Securities			167,765	167,765	...XXX...
6399999	Total - Commercial Mortgage-Backed Securities			4,156,997	4,171,866	...XXX...
6599999	Subtotal - Bonds			4,324,763	4,339,631	...XXX...
Short-Term Invested Assets (Schedule DA Type)						
09248U 61 9	BLACKROCK LIQUIDITY FUNDS			4,638,887	4,638,887	01/01/2013...
78064J PG 6	ROYAL PARK INVESTMENTS			249,959	249,959	01/14/2013...
83050T PS 4	SKANDINAVISKA ENSKILDA BANKEN			999,588	999,588	02/26/2013...
85324T PD 2	STANDARD CHARTERED PLC			999,701	999,701	02/13/2013...
8999999	Total - Short-Term Invested Assets (Schedule DA Type)			6,888,135	6,888,135	...XXX...
Cash Equivalents (Schedule E Part 2 Type)						
000000 00 0	CHESHAM FINANCE LLC			999,992	999,992	01/02/2013...
000000 00 0	CANCARA ASSET SECUR LLC			999,942	999,942	01/10/2013...
000000 00 0	CIESCO LLC			499,863	499,863	02/08/2013...
000000 00 0	CONCORD MINUTEMEN CAPITAL CO L			999,981	999,981	01/04/2013...
000000 00 0	EBURY FINANCE LLC			999,992	999,992	01/02/2013...
000000 00 0	NORTHERN PINES FUNDING LLC			499,920	499,920	01/25/2013...
000000 00 0	REGENCY MARKETS NO 1 LLC			499,939	499,939	01/22/2013...
000000 00 0	SHEFFIELD RECEIVABLES			999,847	999,847	01/23/2013...
9199999	Total - Cash Equivalents (Schedule E Part 2 Type)			6,499,475	6,499,475	...XXX...
9999999	Totals			17,712,373	17,727,242	...XXX...

General Interrogatories:

- The activity for the year: Fair Value \$....(4,222,627) Book/Adjusted Carrying Value \$....(4,273,853)
- Average balance for the year: Fair Value \$....24,452,310 Book/Adjusted Carrying Value \$....24,504,603
- Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
NAIC 1: \$....4,171,866 NAIC 2: \$.....0 NAIC 3: \$.....0 NAIC 4: \$.....0 NAIC 5: \$....167,765 NAIC 6: \$.....0

**SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS**

Reinvested Collateral Assets Owned December 31 Current Year

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation /Market Indicator	Fair Value	Book/Adjusted Carrying Value	Maturity Dates

General Interrogatories:

1. The activity for the year: Fair Value \$.....0 Book/Adjusted Carrying Value \$.....0
2. Average balance for the year: Fair Value \$.....0 Book/Adjusted Carrying Value \$.....0

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						
HSBC Bank USA New York, New York.....		0.000	0	0	65,114	XXX
J.P. Morgan Chase North Syracuse, New York.....		0.000	0	0	(16,457,402)	XXX
0199999. Total - Open Depositories.....	.XXX..	.XXX..	0	0	(16,392,289)	XXX..
0399999. Total Cash on Deposit.....	.XXX..	.XXX..	0	0	(16,392,289)	XXX..
0599999. Total Cash.....	.XXX..	.XXX..	0	0	(16,392,289)	XXX..

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

1. January.....	(12,752,984)	4. April.....	(14,589,486)	7. July.....	(15,270,357)	10. October.....	(19,951,531)
2. February.....	(12,874,679)	5. May.....	(13,794,317)	8. August.....	(17,544,861)	11. November.....	(19,955,415)
3. March.....	(14,050,090)	6. June.....	(14,011,457)	9. September.....	(16,133,085)	12. December.....	(16,392,289)

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity	6 Book/Adjusted Carrying Value	7 Amount of Interest Due & Accrued	8 Amount Received During Year
Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations							
GOTHAM FUNDING CORP CP 144A.....		12/28/2012	0.200	02/28/2013	13,695,585	.0	.304
3299999. Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations.....					13,695,585	.0	.304
3899999. Total - Industrial and Miscellaneous (Unaffiliated).....					13,695,585	.0	.304
Total Bonds							
7799999. Subtotals - Issuer Obligations.....					13,695,585	.0	.304
8399999. Subtotals - Bonds.....					13,695,585	.0	.304
8699999. Total - Cash Equivalents.....					13,695,585	.0	.304

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits for the Benefit of All Policyholders		All Other Special Deposits	
			3 Book/Adjusted Carrying Value	4 Fair Value	5 Book/Adjusted Carrying Value	6 Fair Value
1. Alabama.....AL			.....0	.....0	.....0	.....0
2. Alaska.....AK			.....0	.....0	.....0	.....0
3. Arizona.....AZ			.....0	.....0	.....0	.....0
4. Arkansas.....AR	B...	State deposit.....	.....159,976	.....159,862	.....0	.....0
5. California.....CA			.....0	.....0	.....0	.....0
6. Colorado.....CO			.....0	.....0	.....0	.....0
7. Connecticut.....CT			.....0	.....0	.....0	.....0
8. Delaware.....DE			.....0	.....0	.....0	.....0
9. District of Columbia.....DC			.....0	.....0	.....0	.....0
10. Florida.....FL			.....0	.....0	.....0	.....0
11. Georgia.....GA	B...	State deposit.....	.....109,984	.....109,905	.....0	.....0
12. Hawaii.....HI			.....0	.....0	.....0	.....0
13. Idaho.....ID			.....0	.....0	.....0	.....0
14. Illinois.....IL			.....0	.....0	.....0	.....0
15. Indiana.....IN			.....0	.....0	.....0	.....0
16. Iowa.....IA			.....0	.....0	.....0	.....0
17. Kansas.....KS			.....0	.....0	.....0	.....0
18. Kentucky.....KY			.....0	.....0	.....0	.....0
19. Louisiana.....LA			.....0	.....0	.....0	.....0
20. Maine.....ME			.....0	.....0	.....0	.....0
21. Maryland.....MD			.....0	.....0	.....0	.....0
22. Massachusetts.....MA	B...	State deposit.....	.....199,970	.....199,828	.....0	.....0
23. Michigan.....MI			.....0	.....0	.....0	.....0
24. Minnesota.....MN			.....0	.....0	.....0	.....0
25. Mississippi.....MS			.....0	.....0	.....0	.....0
26. Missouri.....MO			.....0	.....0	.....0	.....0
27. Montana.....MT			.....0	.....0	.....0	.....0
28. Nebraska.....NE			.....0	.....0	.....0	.....0
29. Nevada.....NV			.....0	.....0	.....0	.....0
30. New Hampshire.....NH			.....0	.....0	.....0	.....0
31. New Jersey.....NJ			.....0	.....0	.....0	.....0
32. New Mexico.....NM	B...	State deposit.....	.....319,952	.....319,725	.....0	.....0
33. New York.....NY			.....0	.....0	.....0	.....0
34. North Carolina.....NC	B...	State deposit.....	.....314,953	.....314,729	.....16,128	.....17,521
35. North Dakota.....ND			.....0	.....0	.....0	.....0
36. Ohio.....OH	B...	State deposit.....	.....2,627,571	.....3,000,644	.....0	.....0
37. Oklahoma.....OK			.....0	.....0	.....0	.....0
38. Oregon.....OR	B...	State deposit.....	.....299,955	.....299,742	.....0	.....0
39. Pennsylvania.....PA			.....0	.....0	.....0	.....0
40. Rhode Island.....RI			.....0	.....0	.....0	.....0
41. South Carolina.....SC			.....0	.....0	.....0	.....0
42. South Dakota.....SD			.....0	.....0	.....0	.....0
43. Tennessee.....TN			.....0	.....0	.....0	.....0
44. Texas.....TX			.....0	.....0	.....0	.....0
45. Utah.....UT			.....0	.....0	.....0	.....0
46. Vermont.....VT			.....0	.....0	.....0	.....0
47. Virginia.....VA	B...	State deposit.....	.....549,918	.....549,527	.....0	.....0
48. Washington.....WA			.....0	.....0	.....0	.....0
49. West Virginia.....WV			.....0	.....0	.....0	.....0
50. Wisconsin.....WI			.....0	.....0	.....0	.....0
51. Wyoming.....WY			.....0	.....0	.....0	.....0
52. American Samoa.....AS			.....0	.....0	.....0	.....0
53. Guam.....GU	B...	State deposit.....	.....0	.....0	.....53,760	.....58,403
54. Puerto Rico.....PR			.....0	.....0	.....0	.....0
55. US Virgin Islands.....VI			.....0	.....0	.....0	.....0
56. Northern Mariana Islands.....MP			.....0	.....0	.....0	.....0
57. Canada.....CAN			.....0	.....0	.....0	.....0
58. Aggregate Alien and Other.....OT	...XXX	.....XXX	.....0	.....0	.....0	.....0
59. Total.....	...XXX	.....XXX	.....4,582,279	.....4,953,962	.....69,888	.....75,924

DETAILS OF WRITE-INS

5801. ....			.....0	.....0	.....0	.....0
5802. ....			.....0	.....0	.....0	.....0
5803. ....			.....0	.....0	.....0	.....0
5898. Summary of remaining write-ins for line 58 from overflow page.....	...XXXXXX0000
5899. Total (Lines 5801 thru 5803+5898) (Line 58 above).....	...XXXXXX0000

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