



ANNUAL STATEMENT

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

Club Insurance Company

NAIC Group Code.....	NAIC Company Code..... 10974	Employer's ID Number..... 31-1631404
(Current Period) (Prior Period)		
Organized under the Laws of Ohio	State of Domicile or Port of Entry Ohio	Country of Domicile US
Incorporated/Organized..... December 11, 1998	Commenced Business..... April 29, 1999	
Statutory Home Office	90 East Wilson Bridge Rd..... Worthington OH 43085 <i>(Street and Number) (City or Town, State, Country and Zip Code)</i>	
Main Administrative Office	90 East Wilson Bridge Rd..... Worthington OH 43085 <i>(Street and Number) (City or Town, State, Country and Zip Code)</i>	614-431-7889 <i>(Area Code) (Telephone Number)</i>
Mail Address	90 East Wilson Bridge Rd..... Worthington OH 43085 <i>(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)</i>	
Primary Location of Books and Records	90 East Wilson Bridge Rd..... Worthington OH 43085 <i>(Street and Number) (City or Town, State, Country and Zip Code)</i>	614-431-7889 <i>(Area Code) (Telephone Number)</i>
Internet Web Site Address	N/A	
Statutory Statement Contact	Ronald Jay Carr <i>(Name)</i> rcarr@aaaohio.com <i>(E-Mail Address)</i>	614-431-7805 <i>(Area Code) (Telephone Number) (Extension)</i> 614-431-7852 <i>(Fax Number)</i>

OFFICERS

Name	Title	Name	Title
1. Gregory Lowell Cady	President	2. Thomas Wesley Keyes	Treasurer
3. Thomas Wesley Keyes	Secretary	4.	N/A

OTHER

DIRECTORS OR TRUSTEES

John Jeffery Bognaird	Charles Henderson Hire	John Edward McClain Jr	Thomas Joseph Eberly
Thomas Alan Dunlap	Sue Ann Fouche	Brian W Thomas	William Joseph Hafer
Mark Harry Shaw			

State of..... Ohio
County of..... Franklin

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) Gregory Lowell Cady _____ 1. (Printed Name) President _____ (Title)	_____ (Signature) Thomas Wesley Keyes _____ 2. (Printed Name) Treasurer _____ (Title)	_____ (Signature) Thomas Wesley Keyes _____ 3. (Printed Name) Secretary _____ (Title)
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Subscribed and sworn to before me
This 25th 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 _____

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.....	4,468,171	33.2	4,468,171		4,468,171	33.2
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies.....		0.0			0	0.0
1.22 Issued by U.S. government sponsored agencies.....	1,548,290	11.5	1,548,290		1,548,290	11.5
1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities).....		0.0			0	0.0
1.4 Securities issued by states, territories and possessions and political subdivisions in the U.S.:						
1.41 States, territories and possessions general obligations.....		0.0			0	0.0
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations.....		0.0			0	0.0
1.43 Revenue and assessment obligations.....		0.0			0	0.0
1.44 Industrial development and similar obligations.....		0.0			0	0.0
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA.....		0.0			0	0.0
1.512 Issued or guaranteed by FNMA and FHLMC.....	334,494	2.5	334,494		334,494	2.5
1.513 All other.....		0.0			0	0.0
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA.....		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
1.523 All other.....		0.0			0	0.0
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities).....	3,441,291	25.6	3,441,291		3,441,291	25.6
2.2 Unaffiliated non-U.S. securities (including Canada).....	174,827	1.3	174,827		174,827	1.3
2.3 Affiliated securities.....		0.0			0	0.0
3. Equity interests:						
3.1 Investments in mutual funds.....	908,366	6.8	908,366		908,366	6.8
3.2 Preferred stocks:						
3.21 Affiliated.....		0.0			0	0.0
3.22 Unaffiliated.....		0.0			0	0.0
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated.....		0.0			0	0.0
3.32 Unaffiliated.....	1,526,503	11.4	1,526,503		1,526,503	11.4
3.4 Other equity securities:						
3.41 Affiliated.....		0.0			0	0.0
3.42 Unaffiliated.....	270,840	2.0	270,840		270,840	2.0
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated.....		0.0			0	0.0
3.52 Unaffiliated.....		0.0			0	0.0
4. Mortgage loans:						
4.1 Construction and land development.....		0.0			0	0.0
4.2 Agricultural.....		0.0			0	0.0
4.3 Single family residential properties.....		0.0			0	0.0
4.4 Multifamily residential properties.....		0.0			0	0.0
4.5 Commercial loans.....		0.0			0	0.0
4.6 Mezzanine real estate loans.....		0.0			0	0.0
5. Real estate investments:						
5.1 Property occupied by company.....		0.0			0	0.0
5.2 Property held for production of income (including \$.....0 of property acquired in satisfaction of debt).....		0.0			0	0.0
5.3 Property held for sale (including \$.....0 property acquired in satisfaction of debt).....		0.0			0	0.0
6. Contract loans.....		0.0			0	0.0
7. Derivatives.....		0.0			0	0.0
8. Receivables for securities.....		0.0			0	0.0
9. Securities lending (Line 10, Asset Page reinvested collateral).....		0.0		XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments.....	766,466	5.7	766,466		766,466	5.7
11. Other invested assets.....		0.0			0	0.0
12. Total invested assets.....	13,439,248	100.0	13,439,248	0	13,439,248	100.0

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year.....		
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 6).....		
2.2	Additional investment made after acquisition (Part 2, Column 9).....		0
3.	Current year change in encumbrances:		
3.1	Totals, Part 1, Column 13.....		
3.2	Totals, Part 3, Column 11.....		0
4.	Total gain (loss) on disposals, Part 3, Column 18.....		
5.	Deduct amounts received on disposals, Part 3, Column 15.....	NONE	
6.	Total foreign exchange change in book/adjusted carrying value:		
6.1	Totals, Part 1, Column 15.....		
6.2	Totals, Part 3, Column 13.....		0
7.	Deduct current year's other than temporary impairment recognized:		
7.1	Totals, Part 1, Column 12.....		
7.2	Totals, Part 3, Column 10.....		0
8.	Deduct current year's depreciation:		
8.1	Totals, Part 1, Column 11.....		
8.2	Totals, Part 3, Column 9.....		0
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....		0
10.	Deduct total nonadmitted amounts.....		
11.	Statement value at end of current period (Line 9 minus Line 10).....		0

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year.....		
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 7).....		
2.2	Additional investment made after acquisition (Part 2, Column 8).....		0
3.	Capitalized deferred interest and other:		
3.1	Totals, Part 1, Column 12.....		
3.2	Totals, Part 3, Column 11.....		0
4.	Accrual of discount.....		
5.	Unrealized valuation increase (decrease):		
5.1	Totals, Part 1, Column 9.....		
5.2	Totals, Part 3, Column 8.....	NONE	0
6.	Total gain (loss) on disposals, Part 3, Column 18.....		
7.	Deduct amounts received on disposals, Part 3, Column 15.....		
8.	Deduct amortization of premium and mortgage interest points and commitment fees.....		
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
9.1	Totals, Part 1, Column 13.....		
9.2	Totals, Part 3, Column 13.....		0
10.	Deduct current year's other than temporary impairment recognized:		
10.1	Totals, Part 1, Column 11.....		
10.2	Totals, Part 3, Column 10.....		0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....		0
12.	Total valuation allowance.....		
13.	Subtotal (Line 11 plus Line 12).....		0
14.	Deduct total nonadmitted amounts.....		
15.	Statement value at end of current period (Line 13 minus Line 14).....		0

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1. Book/adjusted carrying value, December 31 of prior year.....		
2. Cost of acquired:		
2.1 Actual cost at time of acquisition (Part 2, Column 8).....		
2.2 Additional investment made after acquisition (Part 2, Column 9).....		0
3. Capitalized deferred interest and other:		
3.1 Totals, Part 1, Column 16.....		
3.2 Totals, Part 3, Column 12.....		0
4. Accrual of discount.....		
5. Unrealized valuation increase (decrease):		
5.1 Totals, Part 1, Column 13.....	NONE	
5.2 Totals, Part 3, Column 9.....		0
6. Total gain (loss) on disposals, Part 3, Column 19.....		
7. Deduct amounts received on disposals, Part 3, Column 16.....		
8. Deduct amortization of premium and depreciation.....		
9. Total foreign exchange change in book/adjusted carrying value:		
9.1 Totals, Part 1, Column 17.....		
9.2 Totals, Part 3, Column 14.....		0
10. Deduct current year's other than temporary impairment recognized:		
10.1 Totals, Part 1, Column 15.....		
10.2 Totals, Part 3, Column 11.....		0
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....		0
12. Deduct total nonadmitted amounts.....		
13. Statement value at end of current period (Line 11 minus Line 12).....		0

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1. Book/adjusted carrying value, December 31 of prior year.....		12,712,246
2. Cost of bonds and stocks acquired, Part 3, Column 7.....		10,202,347
3. Accrual of discount.....		8,929
4. Unrealized valuation increase (decrease):		
4.1 Part 1, Column 12.....		
4.2 Part 2, Section 1, Column 15.....		
4.3 Part 2, Section 2, Column 13.....	298,829	
4.4 Part 4, Column 11.....	(16,361)	282,468
5. Total gain (loss) on disposals, Part 4, Column 19.....		268,350
6. Deduct consideration for bonds and stocks disposed of, Part 4, Column 7.....		10,708,862
7. Deduct amortization of premium.....		92,696
8. Total foreign exchange change in book/adjusted carrying value:		
8.1 Part 1, Column 15.....		
8.2 Part 2, Section 1, Column 19.....		
8.3 Part 2, Section 2, Column 16.....		
8.4 Part 4, Column 15.....		0
9. Deduct current year's other than temporary impairment recognized:		
9.1 Part 1, Column 14.....		
9.2 Part 2, Section 1, Column 17.....		
9.3 Part 2, Section 2, Column 14.....		
9.4 Part 4, Column 13.....		0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....		12,672,782
11. Deduct total nonadmitted amounts.....		
12. Statement value at end of current period (Line 10 minus Line 11).....		12,672,782

SCHEDULE D - SUMMARY BY COUNTRY

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

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS	1. United States.....	4,468,171	4,487,351	4,490,359	4,402,000
Governments (Including all obligations guaranteed by governments)	2. Canada.....				
	3. Other Countries.....				
	4. Totals.....	4,468,171	4,487,351	4,490,359	4,402,000
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals.....				
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals.....				
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.....	1,882,784	1,895,658	2,088,657	1,917,934
Industrial and Miscellaneous and Hybrid Securities (Unaffiliated)	8. United States.....	3,441,291	3,679,517	3,522,841	3,304,000
	9. Canada.....	174,827	175,243	174,826	175,000
	10. Other Countries.....				
	11. Totals.....	3,616,118	3,854,760	3,697,667	3,479,000
Parent, Subsidiaries and Affiliates	12. Totals.....				
	13. Total Bonds.....	9,967,073	10,237,769	10,276,683	9,798,934
PREFERRED STOCKS	14. United States.....				
Industrial and Miscellaneous (Unaffiliated)	15. Canada.....				
	16. Other Countries.....				
	17. Totals.....	0	0	0	
Parent, Subsidiaries and Affiliates	18. Totals.....				
	19. Total Preferred Stocks.....	0	0	0	
COMMON STOCKS	20. United States.....	2,569,495	2,569,495	2,166,413	
Industrial and Miscellaneous (Unaffiliated)	21. Canada.....				
	22. Other Countries.....	136,214	136,214	121,677	
	23. Totals.....	2,705,709	2,705,709	2,288,090	
Parent, Subsidiaries and Affiliates	24. Totals.....				
	25. Total Common Stocks.....	2,705,709	2,705,709	2,288,090	
	26. Total Stocks.....	2,705,709	2,705,709	2,288,090	
	27. Total Bonds and Stocks....	12,672,782	12,943,478	12,564,773	

SCHEDULE D - PART 1A - SECTION 1

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

Quality Rating per the NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.7	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
1. U.S. Governments											
1.1 Class 1.....	286,190	3,739,116	442,865			4,468,171	44.8	5,794,543	57.3	4,468,171	
1.2 Class 2.....						0	0.0		0.0		
1.3 Class 3.....						0	0.0		0.0		
1.4 Class 4.....						0	0.0		0.0		
1.5 Class 5.....						0	0.0		0.0		
1.6 Class 6.....						0	0.0		0.0		
1.7 Totals.....	286,190	3,739,116	442,865	0	0	4,468,171	44.8	5,794,543	57.3	4,468,171	0
2. All Other Governments											
2.1 Class 1.....						0	0.0		0.0		
2.2 Class 2.....						0	0.0		0.0		
2.3 Class 3.....						0	0.0		0.0		
2.4 Class 4.....						0	0.0		0.0		
2.5 Class 5.....						0	0.0		0.0		
2.6 Class 6.....						0	0.0		0.0		
2.7 Totals.....	0	0	0	0	0	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions, etc., Guaranteed											
3.1 Class 1.....						0	0.0		0.0		
3.2 Class 2.....						0	0.0		0.0		
3.3 Class 3.....						0	0.0		0.0		
3.4 Class 4.....						0	0.0		0.0		
3.5 Class 5.....						0	0.0		0.0		
3.6 Class 6.....						0	0.0		0.0		
3.7 Totals.....	0	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		
4.2 Class 2.....						0	0.0		0.0		
4.3 Class 3.....						0	0.0		0.0		
4.4 Class 4.....						0	0.0		0.0		
4.5 Class 5.....						0	0.0		0.0		
4.6 Class 6.....						0	0.0		0.0		
4.7 Totals.....	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.....	109,505	1,381,554	57,231		334,494	1,882,784	18.9	384,361	3.8	1,882,784	
5.2 Class 2.....						0	0.0		0.0		
5.3 Class 3.....						0	0.0		0.0		
5.4 Class 4.....						0	0.0		0.0		
5.5 Class 5.....						0	0.0		0.0		
5.6 Class 6.....						0	0.0		0.0		
5.7 Totals.....	109,505	1,381,554	57,231	0	334,494	1,882,784	18.9	384,361	3.8	1,882,784	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)
6. Industrial and Miscellaneous (unaffiliated)											
6.1 Class 1.....		1,372,105	875,775			2,247,880	22.6	2,891,446	28.6	2,247,880	
6.2 Class 2.....	169,484	682,691	516,063			1,368,238	13.7	1,040,576	10.3	1,368,238	
6.3 Class 3.....						0	0.0		0.0		
6.4 Class 4.....						0	0.0		0.0		
6.5 Class 5.....						0	0.0		0.0		
6.6 Class 6.....						0	0.0		0.0		
6.7 Totals.....	169,484	2,054,796	1,391,838	0	0	3,616,118	36.3	3,932,022	38.9	3,616,118	0
7. Hybrid Securities											
7.1 Class 1.....						0	0.0		0.0		
7.2 Class 2.....						0	0.0		0.0		
7.3 Class 3.....						0	0.0		0.0		
7.4 Class 4.....						0	0.0		0.0		
7.5 Class 5.....						0	0.0		0.0		
7.6 Class 6.....						0	0.0		0.0		
7.7 Totals.....	0	0	0	0	0	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates											
8.1 Class 1.....						0	0.0		0.0		
8.2 Class 2.....						0	0.0		0.0		
8.3 Class 3.....						0	0.0		0.0		
8.4 Class 4.....						0	0.0		0.0		
8.5 Class 5.....						0	0.0		0.0		
8.6 Class 6.....						0	0.0		0.0		
8.7 Totals.....	0	0	0	0	0	0	0.0	0	0.0	0	0

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

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

Quality Rating per the NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.7	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
9. Total Bonds Current Year											
9.1 Class 1.....	(d).....395,695	.....6,492,775	.....1,375,871	.....0	.....334,494	.....8,598,835	.....86.3	.....XXX	.....XXX	.....8,598,835	.....0
9.2 Class 2.....	(d).....169,484	.....682,691	.....516,063	.....0	.....0	.....1,368,238	.....13.7	.....XXX	.....XXX	.....1,368,238	.....0
9.3 Class 3.....	(d).....0	.....0	.....0	.....0	.....0	.....0	.....0.0	.....XXX	.....XXX	.....0	.....0
9.4 Class 4.....	(d).....0	.....0	.....0	.....0	.....0	.....0	.....0.0	.....XXX	.....XXX	.....0	.....0
9.5 Class 5.....	(d).....0	.....0	.....0	.....0	.....0	(c).....0	.....0.0	.....XXX	.....XXX	.....0	.....0
9.6 Class 6.....	(d).....0	.....0	.....0	.....0	.....0	(c).....0	.....0.0	.....XXX	.....XXX	.....0	.....0
9.7 Totals.....	.....565,179	.....7,175,466	.....1,891,934	.....0	.....334,494	(b).....9,967,073	.....100.0	.....XXX	.....XXX	.....9,967,073	.....0
9.8 Line 9.7 as a % of Col. 6.....	.....5.7	.....72.0	.....19.0	.....0.0	.....3.4	.....100.0	.....XXX	.....XXX	.....XXX	.....100.0	.....0.0
10. Total Bonds Prior Year											
10.1 Class 1.....	.....1,041,620	.....5,310,988	.....2,276,812	.....45,497	.....395,433	.....XXX	.....XXX	.....9,070,350	.....89.7	.....9,070,350	.....0
10.2 Class 2.....		.....528,934	.....511,642			.....XXX	.....XXX	.....1,040,576	.....10.3	.....1,040,576	.....0
10.3 Class 3.....						.....XXX	.....XXX	.....0	.....0.0	.....0	.....0
10.4 Class 4.....						.....XXX	.....XXX	.....0	.....0.0	.....0	.....0
10.5 Class 5.....						.....XXX	.....XXX	(c).....0	.....0.0	.....0	.....0
10.6 Class 6.....						.....XXX	.....XXX	(c).....0	.....0.0	.....0	.....0
10.7 Totals.....	.....1,041,620	.....5,839,922	.....2,788,454	.....45,497	.....395,433	.....XXX	.....XXX	(b).....10,110,926	.....100.0	.....10,110,926	.....0
10.8 Line 10.7 as a % of Col. 8.....	.....10.3	.....57.8	.....27.6	.....0.4	.....3.9	.....XXX	.....XXX	.....100.0	.....XXX	.....100.0	.....0.0
11. Total Publicly Traded Bonds											
11.1 Class 1.....	.....395,695	.....6,492,775	.....1,375,871		.....334,494	.....8,598,835	.....86.3	.....9,070,350	.....89.7	.....8,598,835	.....XXX
11.2 Class 2.....	.....169,484	.....682,691	.....516,063			.....1,368,238	.....13.7	.....1,040,576	.....10.3	.....1,368,238	.....XXX
11.3 Class 3.....						.....0	.....0.0	.....0	.....0.0	.....0	.....XXX
11.4 Class 4.....						.....0	.....0.0	.....0	.....0.0	.....0	.....XXX
11.5 Class 5.....						.....0	.....0.0	.....0	.....0.0	.....0	.....XXX
11.6 Class 6.....						.....0	.....0.0	.....0	.....0.0	.....0	.....XXX
11.7 Totals.....	.....565,179	.....7,175,466	.....1,891,934	.....0	.....334,494	.....9,967,073	.....100.0	.....10,110,926	.....100.0	.....9,967,073	.....XXX
11.8 Line 11.7 as a % of Col. 6.....	.....5.7	.....72.0	.....19.0	.....0.0	.....3.4	.....100.0	.....XXX	.....XXX	.....XXX	.....100.0	.....XXX
11.9 Line 11.7 as a % of Line 9.7, Col. 6, Section 9.....	.....5.7	.....72.0	.....19.0	.....0.0	.....3.4	.....100.0	.....XXX	.....XXX	.....XXX	.....100.0	.....XXX
12. Total Privately Placed Bonds											
12.1 Class 1.....						.....0	.....0.0	.....0	.....0.0	.....XXX	.....0
12.2 Class 2.....						.....0	.....0.0	.....0	.....0.0	.....XXX	.....0
12.3 Class 3.....						.....0	.....0.0	.....0	.....0.0	.....XXX	.....0
12.4 Class 4.....						.....0	.....0.0	.....0	.....0.0	.....XXX	.....0
12.5 Class 5.....						.....0	.....0.0	.....0	.....0.0	.....XXX	.....0
12.6 Class 6.....						.....0	.....0.0	.....0	.....0.0	.....XXX	.....0
12.7 Totals.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0.0	.....0	.....0.0	.....XXX	.....0
12.8 Line 12.7 as a % of Col. 6.....0.00.00.00.00.00.0XXXXXXXXXXXX0.0
12.9 Line 12.7 as a % of Line 9.7, Col. 6, Section 9.....0.00.00.00.00.00.0XXXXXXXXXXXX0.0

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- (a) Includes \$.....0 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.
- (b) Includes \$.....0 current year, \$.....0 prior year of bonds with Z designations and \$.....0 current year, \$.....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

	1	2	3	4	5	6	7	8	9	10	11
Distribution by Type	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	Total Current Year	Column 6 as a % of Line 9.5	Total from Column 6 Prior Year	% from Col. 7 Prior Year	Total Publicly Traded	Total Privately Placed
1. U.S. Governments											
1.1 Issuer Obligations.....	286,190	3,739,116	442,865			4,468,171	44.8	5,794,543	57.3	4,468,171	
1.2 Residential Mortgage-Backed Securities.....						0	0.0		0.0		
1.3 Commercial Mortgage-Backed Securities.....						0	0.0		0.0		
1.4 Other Loan-Backed and Structured Securities.....						0	0.0		0.0		
1.5 Totals.....	286,190	3,739,116	442,865	0	0	4,468,171	44.8	5,794,543	57.3	4,468,171	0
2. All Other Governments											
2.1 Issuer Obligations.....						0	0.0		0.0		
2.2 Residential Mortgage-Backed Securities.....						0	0.0		0.0		
2.3 Commercial Mortgage-Backed Securities.....						0	0.0		0.0		
2.4 Other Loan-Backed and Structured Securities.....						0	0.0		0.0		
2.5 Totals.....	0	0	0	0	0	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions, Guaranteed											
3.1 Issuer Obligations.....						0	0.0		0.0		
3.2 Residential Mortgage-Backed Securities.....						0	0.0		0.0		
3.3 Commercial Mortgage-Backed Securities.....						0	0.0		0.0		
3.4 Other Loan-Backed and Structured Securities.....						0	0.0		0.0		
3.5 Totals.....	0	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		
4.2 Residential Mortgage-Backed Securities.....						0	0.0		0.0		
4.3 Commercial Mortgage-Backed Securities.....						0	0.0		0.0		
4.4 Other Loan-Backed and Structured Securities.....						0	0.0		0.0		
4.5 Totals.....	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.....	109,505	1,381,554	57,231			1,548,290	15.5		0.0	1,548,290	
5.2 Residential Mortgage-Backed Securities.....					334,494	334,494	3.4	384,361	3.8	334,494	
5.3 Commercial Mortgage-Backed Securities.....						0	0.0		0.0		
5.4 Other Loan-Backed and Structured Securities.....						0	0.0		0.0		
5.5 Totals.....	109,505	1,381,554	57,231	0	334,494	1,882,784	18.9	384,361	3.8	1,882,784	0
6. Industrial and Miscellaneous (unaffiliated)											
6.1 Issuer Obligations.....	169,484	2,054,796	1,391,838			3,616,118	36.3	3,932,022	38.9	3,616,118	
6.2 Residential Mortgage-Backed Securities.....						0	0.0		0.0		
6.3 Commercial Mortgage-Backed Securities.....						0	0.0		0.0		
6.4 Other Loan-Backed and Structured Securities.....						0	0.0		0.0		
6.5 Totals.....	169,484	2,054,796	1,391,838	0	0	3,616,118	36.3	3,932,022	38.9	3,616,118	0
7. Hybrid Securities											
7.1 Issuer Obligations.....						0	0.0		0.0		
7.2 Residential Mortgage-Backed Securities.....						0	0.0		0.0		
7.3 Commercial Mortgage-Backed Securities.....						0	0.0		0.0		
7.4 Other Loan-Backed and Structured Securities.....						0	0.0		0.0		
7.5 Totals.....	0	0	0	0	0	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates											
8.1 Issuer Obligations.....						0	0.0		0.0		
8.2 Residential Mortgage-Backed Securities.....						0	0.0		0.0		
8.3 Commercial Mortgage-Backed Securities.....						0	0.0		0.0		
8.4 Other Loan-Backed and Structured Securities.....						0	0.0		0.0		
8.5 Totals.....	0	0	0	0	0	0	0.0	0	0.0	0	0

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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.....	565,179	7,175,466	1,891,934	0	0	9,632,579	96.6	XXX	XXX	9,632,579	0
9.2 Residential Mortgage-Backed Securities.....	0	0	0	0	334,494	334,494	3.4	XXX	XXX	334,494	0
9.3 Commercial Mortgage-Backed Securities.....	0	0	0	0	0	0	0.0	XXX	XXX	0	0
9.4 Other Loan-Backed and Structured Securities.....	0	0	0	0	0	0	0.0	XXX	XXX	0	0
9.5 Totals.....	565,179	7,175,466	1,891,934	0	334,494	9,967,073	100.0	XXX	XXX	9,967,073	0
9.6 Line 9.5 as a % of Col. 6.....	5.7	72.0	19.0	0.0	3.4	100.0	XXX	XXX	XXX	100.0	0.0
10. Total Bonds Prior Year											
10.1 Issuer Obligations.....	1,041,620	5,839,922	2,788,454	45,497	11,072	XXX	XXX	9,726,565	96.2	9,726,565	0
10.2 Residential Mortgage-Backed Securities.....					384,361	XXX	XXX	384,361	3.8	384,361	0
10.3 Commercial Mortgage-Backed Securities.....						XXX	XXX	0	0.0	0	0
10.4 Other Loan-Backed and Structured Securities.....						XXX	XXX	0	0.0	0	0
10.5 Totals.....	1,041,620	5,839,922	2,788,454	45,497	395,433	XXX	XXX	10,110,926	100.0	10,110,926	0
10.6 Line 10.5 as a % of Col. 8.....	10.3	57.8	27.6	0.4	3.9	XXX	XXX	100.0	XXX	100.0	0.0
11. Total Publicly Traded Bonds											
11.1 Issuer Obligations.....	565,179	7,175,466	1,891,934			9,632,579	96.6	9,726,565	96.2	9,632,579	XXX
11.2 Residential Mortgage-Backed Securities.....					334,494	334,494	3.4	384,361	3.8	334,494	XXX
11.3 Commercial Mortgage-Backed Securities.....					0	0	0.0	0	0.0	0	XXX
11.4 Other Loan-Backed and Structured Securities.....					0	0	0.0	0	0.0	0	XXX
11.5 Totals.....	565,179	7,175,466	1,891,934	0	334,494	9,967,073	100.0	10,110,926	100.0	9,967,073	XXX
11.6 Line 11.5 as a % of Col. 6.....	5.7	72.0	19.0	0.0	3.4	100.0	XXX	XXX	XXX	100.0	XXX
11.7 Line 11.5 as a % of Line 9.5, Col. 6, Section 9.....	5.7	72.0	19.0	0.0	3.4	100.0	XXX	XXX	XXX	100.0	XXX
12. Total Privately Placed Bonds											
12.1 Issuer Obligations.....						0	0.0	0	0.0	XXX	0
12.2 Residential Mortgage-Backed Securities.....						0	0.0	0	0.0	XXX	0
12.3 Commercial Mortgage-Backed Securities.....						0	0.0	0	0.0	XXX	0
12.4 Other Loan-Backed and Structured Securities.....						0	0.0	0	0.0	XXX	0
12.5 Totals.....	0	0	0	0	0	0	0.0	0	0.0	XXX	0
12.6 Line 12.5 as a % of Col. 6.....	0.0	0.0	0.0	0.0	0.0	0.0	XXX	XXX	XXX	XXX	0.0
12.7 Line 12.5 as a % of Line 9.5, Col. 6, Section 9.....	0.0	0.0	0.0	0.0	0.0	0.0	XXX	XXX	XXX	XXX	0.0

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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.....	696,402	(0)		696,402	
2. Cost of short-term investments acquired.....	11,801,613			11,801,613	
3. Accrual of discount.....	0				
4. Unrealized valuation increase (decrease).....	0				
5. Total gain (loss) on disposals.....	0				
6. Deduct consideration received on disposals.....	11,816,744			11,816,744	
7. Deduct amortization of premium.....	0				
8. Total foreign exchange change in book/adjusted carrying value.....	0				
9. Deduct current year's other than temporary impairment recognized.....	0				
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	681,271	(0)	0	681,271	0
11. Deduct total nonadmitted amounts.....	0				
12. Statement value at end of current period (Line 10 minus Line 11).....	681,271	(0)	0	681,271	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

Sch. E-Verification
NONE

Sch. A-Pt. 1
NONE

Sch. A-Pt. 2
NONE

Sch. A-Pt. 3
NONE

Sch. B-Pt. 1
NONE

Sch. B-Pt. 2
NONE

Sch. B-Pt. 3
NONE

Sch. BA-Pt. 1
NONE

Sch. BA-Pt. 2
NONE

Sch. BA-Pt. 3
NONE

SCHEDULE D - PART 1

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

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	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																						
912828	NF	3	..	..	..	1	152,906	1.043	156,504	150,000	151,442		(598)			2.125	1.710	MN	527	3,188	06/30/2010	05/31/2015
912828	PJ	3	..	..	..	1	286,012	1.029	290,285	282,000	274,897		2,437			1.375	2.297	MN	518	3,878	02/17/2011	11/30/2015
912828	JM	3	..	..	..	1	294,613	1.022	286,115	280,000	286,190		(8,276)			3.125	0.166	MS	2,690	8,750	12/21/2011	09/30/2013
912828	SM	3	..	..	..	1	890,175	1.018	887,600	872,000	888,953		(1,513)			1.000	0.585	MS	2,616	5,235	07/27/2012	03/31/2017
912828	TL	4	..	..	..	1	651,048	1.000	651,176	651,000	651,043		(5)			0.250	0.247	FA	492		09/19/2012	08/31/2014
912828	TL	4	..	..	..	1	126,006	1.000	126,034	126,000	126,005		(1)			0.250	0.247	FA	103		09/28/2012	08/31/2014
912828	TP	5	..	..	..	1	1,382,070	0.998	1,382,965	1,386,000	1,382,369		299			0.250	0.327	MS	902		09/19/2012	09/15/2015
912828	TP	5	..	..	..	1	264,400	0.998	264,420	265,000	264,407		8			0.250	0.316	MS	220		12/14/2012	09/15/2015
912828	QN	3	..	..	..	1	443,129	1.134	442,252	390,000	442,865		(264)			3.125	1.472	MN	1,992		12/14/2012	05/15/2021
0199999	U.S. Government - Issuer Obligations						4,490,359	XXX	4,487,351	4,402,000	4,468,171		0		0	XXX	XXX	XXX	10,060	21,051	XXX	XXX
0599999	Total - U.S. Government						4,490,359	XXX	4,487,351	4,402,000	4,468,171		0		0	XXX	XXX	XXX	10,060	21,051	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																						
3137EA	CL	1	..	..	..	1	105,021	1.006	104,594	104,000	104,432		(524)			0.875	0.370	AO	149	910	10/27/2011	10/28/2013
3137EA	CR	8	..	..	..	1	112,367	1.013	111,478	110,000	111,443		(925)			1.375	0.370	FA	643	756	02/28/2012	02/25/2014
3137EA	DB	2	..	..	..	1	57,365	1.045	57,457	55,000	57,231		(134)			2.375	1.872	JJ	628	653	06/06/2012	01/13/2022
31359M	TG	8	..	..	..	1	5,306	1.035	5,175	5,000	5,073		(93)			4.625	2.725	AO	30	231	04/11/2008	10/15/2013
31359M	W4	1	..	..	..	1	270,080	1.171	266,965	228,000	253,937		(6,992)			5.250	1.960	MS	4,389	11,970	08/26/2010	09/15/2016
31398A	XJ	6	..	..	..	1	143,699	1.031	142,277	138,000	142,461		(1,239)			2.500	0.733	MN	680	1,725	06/26/2012	05/15/2014
31398A	YY	2	..	..	..	1	143,547	1.047	142,455	136,000	142,707		(839)			3.000	0.908	MS	1,315	2,040	09/12/2012	09/16/2014
31398A	ZV	7	..	..	..	1	130,625	1.045	130,577	125,000	130,588		(37)			2.625	1.035	MN	310		12/24/2012	11/20/2014
31398A	ZV	7	..	..	..	1	246,474	1.045	246,530	236,000	246,474					2.625	2.625	MN	706		12/31/2012	11/20/2014
3137EA	DC	0	..	..	..	1	353,846	1.013	359,526	355,000	353,944		198			1.000	1.071	MS	1,173	2,150	03/07/2012	03/08/2017
2599999	U.S. Special Revenue & Assessment Obligations - Issuer Obligations						1,568,330	XXX	1,567,034	1,492,000	1,548,290		0		0	XXX	XXX	XXX	10,023	20,435	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																						
3128M6	T7	3	..	..	..	1	218,831	1.116	142,828	127,998	141,407		(428)			4.500	3.698	MON	1,051	5,785	03/12/2012	01/01/2038
31416C	JV	9	..	..	..	1	103,129	0.440	60,604	137,665	66,957		2,735			6.000	10.085	MON	1,941	4,332	10/27/2010	11/01/2038
31412N	M4	5	..	..	..	1	54,580	0.534	21,232	39,791	23,896		615			6.000	8.574	MON	1,547	1,547	04/13/2009	11/01/2038
31416W	H3	9	..	..	..	1	143,787	0.863	103,960	120,480	102,234		665			5.000	5.650	MON	572	5,693	04/29/2011	06/01/2040
2699999	U.S. Special Revenue - Residential Mortgage-Backed Securities						520,327	XXX	328,624	425,934	334,494		0		0	XXX	XXX	XXX	3,754	17,357	XXX	XXX
3199999	Total - U.S. Special Revenue & Special Assessment Obligations						2,088,657	XXX	1,895,658	1,917,934	1,882,784		0		0	XXX	XXX	XXX	13,777	37,792	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																						
05531F	AA	1	..	..	..	1	187,756	1.066	181,186	170,000	177,647		(5,755)			5.700	2.215	AO	1,830	9,690	03/08/2011	04/30/2014
06051G	DZ	9	..	..	..	1	174,478	1.280	191,935	150,000	169,193		(2,990)			7.625	4.993	JD	1,493	11,438	03/18/2011	06/01/2019
064159	BE	5	F	..	..	1	174,826	1.001	175,243	175,000	174,827		1			1.375	1.392	JD	201		12/18/2012	12/18/2017
073902	PR	3	..	..	..	1	170,864	1.201	180,150	150,000	165,149		(3,185)			6.400	3.884	AO	1,893	10,240	03/07/2011	10/02/2017
073902	PR	3	..	..	..	1	11,088	1.201	12,010	10,000	10,886		(186)			6.400	4.170	AO	841		11/25/2011	10/02/2017
14912L	4F	5	..	..	..	1	176,791	1.066	170,584	160,000	170,381		(6,410)			6.125	1.128	FA	3,049	4,900	03/09/2012	02/17/2014
20825T	AA	5	..	..	..	1	170,982	1.173	184,108	157,000	164,506		(1,980)			5.625	4.165	AO	2,085	8,831	06/18/2009	10/15/2016
126408	GD	9	..	..	..	2	179,434	1.028	169,635	165,000	169,484		(7,685)			5.500	0.820	FA	3,882	9,075	08/05/2011	08/01/2013
126650	BH	2	..	..	..	2	162,747	1.196	205,638	172,000	167,013		1,128			5.750	6.597	JD	1,530	9,890	08/23/2007	06/01/2017
36962G	ZY	3	1	176,145	1.116	200,889	180,000	176,854		408			4.375	4.684	MS	2,909	7,875	03/29/2011	09/16/2020

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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	F o r e i g n Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date	
38141G ER 1	Goldman Sachs Group Inc.....		..	..	.....1	.....174,460	.....1.138	.....187,747	.....165,000	.....170,431	.....	.....(1,447)	.....	.....	.....5.750	.....4.718	AO.....	.....2,583	.....9,488	03/09/2010	10/01/2016
428236 BC 6	Hewlett Packard Co.....		..	..	.....2	.....184,811	.....0.999	.....184,872	.....185,000	.....184,897	.....	.....38	.....	.....	.....2.125	.....2.147	MS.....	.....1,310	.....3,931	09/13/2010	09/13/2015
40414L AD 1	HCP Inc.....		..	..	.....2	.....174,707	.....1.139	.....193,589	.....170,000	.....173,851	.....	.....(486)	.....	.....	.....5.375	.....4.976	JD.....	.....4,315	.....9,138	03/21/2011	12/01/2020
59156R AT 5	MetLife Inc.....		..	..	.....1	.....199,059	.....1.311	.....222,872	.....170,000	.....189,249	.....	.....(3,141)	.....	.....	.....7.717	.....5.272	FA.....	.....5,248	.....13,119	11/09/2009	02/15/2019
65504L AJ 6	Noble Holding Intl.....		..	..	.....2	.....171,818	.....1.052	.....168,370	.....160,000	.....171,619	.....	.....(200)	.....	.....	.....3.950	.....3.007	MS.....	.....2,352	.....	10/29/2012	03/15/2022
68268N AJ 2	Oneok Partners.....		..	..	.....2	.....170,608	.....1.019	.....173,237	.....170,000	.....170,593	.....	.....(15)	.....	.....	.....3.375	.....3.331	AO.....	.....2,088	.....	09/24/2012	10/01/2022
786514 BQ 1	Safeway Inc.....		..	..	.....2	.....172,014	.....1.055	.....163,526	.....155,000	.....161,501	.....	.....(5,405)	.....	.....	.....6.250	.....2.652	MS.....	.....3,202	.....9,688	01/14/2011	03/15/2014
828807 CF 2	Simon Property Group LP.....		..	..	.....1	.....166,705	.....1.125	.....168,685	.....150,000	.....165,846	.....	.....(858)	.....	.....	.....4.375	.....2.859	MS.....	.....1,118	.....3,281	07/12/2012	03/01/2021
88732J AH 1	Time Warner Cable Inc.....		..	..	.....2	.....163,056	.....1.181	.....177,198	.....150,000	.....158,284	.....	.....(1,911)	.....	.....	.....5.850	.....4.337	MN.....	.....999	.....9,360	06/18/2010	05/01/2017
88732J AH 1	Time Warner Cable Inc.....		..	..	.....2	.....11,338	.....1.181	.....11,813	.....10,000	.....10,996	.....	.....(230)	.....	.....	.....5.850	.....3.228	MN.....	.....1,006	.....	06/20/2010	05/01/2017
89233P 5F 9	Toyota Motor Credit Corp.....		..	..	.....1	.....174,579	.....1.089	.....190,585	.....175,000	.....174,633	.....	.....42	.....	.....	.....3.400	.....3.431	MS.....	.....1,983	.....5,950	09/15/2011	09/15/2021
92344S AP 5	Verizon Wireless Cap LLC.....		..	..	.....1	.....171,070	.....1.050	.....162,710	.....155,000	.....160,225	.....	.....(4,804)	.....	.....	.....5.550	.....2.371	FA.....	.....3,967	.....8,603	02/17/2010	02/01/2014
92344S AP 5	Verizon Wireless Cap LLC.....		..	..	.....1	.....5,353	.....1.050	.....5,249	.....5,000	.....5,301	.....	.....(52)	.....	.....	.....5.550	.....2.038	FA.....	.....123	.....	09/10/2012	02/01/2014
94974B FE 5	Wells Fargo.....		..	..	.....1	.....172,978	.....1.017	.....172,929	.....170,000	.....172,752	.....	.....(226)	.....	.....	.....1.500	.....0.984	JJ.....	.....1,261	.....	09/25/2012	07/01/2015
3299999	Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations.....		.....	.....	.....	.....3,697,667	.....XXX.....	.....3,854,760	.....3,479,000	.....3,616,118	.....0	.....(45,349)	.....0	.....0	.....XXX.....	.....XXX.....	XXX.....	.....51,268	.....144,497	.....XXX.....	.....XXX.....
3899999	Total - Industrial & Miscellaneous (Unaffiliated).....		.....	.....	.....	.....3,697,667	.....XXX.....	.....3,854,760	.....3,479,000	.....3,616,118	.....0	.....(45,349)	.....0	.....0	.....XXX.....	.....XXX.....	XXX.....	.....51,268	.....144,497	.....XXX.....	.....XXX.....
E10.1	Totals																					
7799999	Total - Issuer Obligations.....		.....	.....	.....	.....9,756,356	.....XXX.....	.....9,909,145	.....9,373,000	.....9,632,579	.....0	.....(63,847)	.....0	.....0	.....XXX.....	.....XXX.....	XXX.....	.....71,351	.....185,983	.....XXX.....	.....XXX.....
7899999	Total - Residential Mortgage-Backed Securities.....		.....	.....	.....	.....520,327	.....XXX.....	.....328,624	.....425,934	.....334,494	.....0	.....3,587	.....0	.....0	.....XXX.....	.....XXX.....	XXX.....	.....3,754	.....17,357	.....XXX.....	.....XXX.....
8399999	Grand Total - Bonds.....		.....	.....	.....	.....10,276,683	.....XXX.....	.....10,237,769	.....9,798,934	.....9,967,073	.....0	.....(60,260)	.....0	.....0	.....XXX.....	.....XXX.....	XXX.....	.....75,105	.....203,340	.....XXX.....	.....XXX.....

SCHEDULE D - PART 2 - SECTION 1

Showing all PREFERRED STOCKS Owned December 31 of Current Year

1 CUSIP Identification	2 Description	Codes		5 Number of Shares	6 Par Value Per Share	7 Rate Per Share	8 Book/ Adjusted Carrying Value	Fair Value		11 Actual Cost	Dividends			Change in Book/Adjusted Carrying Value					20 NAIC Desig- nation	21 Date Acquired
		3 Code	4 F o r e i g n					9 Rate Per Share Used to Obtain Fair Value	10 Fair Value		12 Declared but Unpaid	13 Amount Received During Year	14 Nonadmitted Declared but Unpaid	15 Unrealized Valuation Increase/ (Decrease)	16 Current Year's (Amortization)/ Accretion	17 Current Year's Other Than Temporary Impairment Recognized	18 Total Change in B./A.C.V. (15+16-17)	19 Total Foreign Exchange Change in B./A.C.V.		

NONE

SCHEDULE D - PART 2 - SECTION 2
Showing all COMMON STOCKS Owned December 31 of Current Year

1 CUSIP Identification	2 Description	3 Codes		5 Number of Shares	6 Book/ Adjusted Carrying Value	7 Fair Value		9 Actual Cost	10 Dividends			13 Change in Book/Adjusted Carrying Value				17 NAIC Market Indicator (a)	18 Date Acquired
		3 Code	4 F o r e i g n			7 Rate Per Share Used to Obtain Fair Value	8 Fair Value		10 Declared but Unpaid	11 Amount Received During Year	12 Nonadmitted Declared but Unpaid	13 Unrealized Valuation Increase/ (Decrease)	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Change in B./A.C.V. (13-14)	16 Total Foreign Exchange Change in B./A.C.V.		
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																	
013817 10 1	Alcoa Inc.....			2,770,000	24,044	8,680	24,044	28,604		249		(4,561)		(4,561)	L.....	03/26/2012	
023135 10 6	Amazon.com Inc.....			50,000	12,542	250.870	12,542	9,461				3,888		3,888	L.....	12/02/2011	
023135 10 6	Amazon.com Inc.....			1,000	251	250.870	251	160				78		78	L.....	10/08/2010	
023135 10 6	Amazon.com Inc.....			18,000	4,516	250.870	4,516	3,507				1,400		1,400	L.....	06/29/2011	
023135 10 6	Amazon.com Inc.....			11,000	2,760	250.870	2,760	2,300				855		855	L.....	09/09/2011	
023135 10 6	Amazon.com Inc.....			60,000	15,052	250.870	15,052	13,773				1,280		1,280	L.....	11/14/2012	
025816 10 9	American Express Co.....			180,000	10,346	57.480	10,346	7,504		395		1,856		1,856	L.....	12/01/2009	
025816 10 9	American Express Co.....			67,000	3,851	57.480	3,851	3,396				691		691	L.....	05/27/2011	
025816 10 9	American Express Co.....			87,000	5,001	57.480	5,001	4,209				897		897	L.....	06/21/2011	
025816 10 9	American Express Co.....			55,000	3,161	57.480	3,161	2,759				567		567	L.....	06/27/2011	
037411 10 5	Apache Corp.....			120,000	9,420	78.500	9,420	11,363		41		(1,943)		(1,943)	L.....	05/02/2012	
052769 10 6	Autodesk Inc.....			200,000	7,070	35.350	7,070	4,168				1,004		1,004	L.....	01/08/2009	
052769 10 6	Autodesk Inc.....			250,000	8,837	35.350	8,837	6,517				1,255		1,255	L.....	09/08/2011	
052769 10 6	Autodesk Inc.....			360,000	12,726	35.350	12,726	11,814				912		912	L.....	06/01/2012	
057224 10 7	Baker Hughes Inc.....			570,000	23,283	40.850	23,283	25,925		420		(4,441)		(4,441)	L.....	11/04/2008	
057224 10 7	Baker Hughes Inc.....			130,000	5,310	40.850	5,310	6,421				(1,013)		(1,013)	L.....	12/13/2011	
075887 10 9	Becton Dickinson Co.....			40,000	3,128	78.190	3,128	2,489		590		139		139	L.....	12/09/2008	
075887 10 9	Becton Dickinson Co.....			50,000	3,909	78.190	3,909	3,419				174		174	L.....	04/17/2009	
075887 10 9	Becton Dickinson Co.....			180,000	14,074	78.190	14,074	13,277				625		625	L.....	05/12/2010	
075887 10 9	Becton Dickinson Co.....			50,000	3,910	78.190	3,910	3,653				174		174	L.....	12/13/2011	
143658 30 0	Carnival Corp.....			40,000	1,471	36.770	1,471	1,553		1,575		165		165	L.....	03/28/2011	
143658 30 0	Carnival Corp.....			670,000	24,636	36.770	24,636	20,575				2,767		2,767	L.....	09/08/2011	
143658 30 0	Carnival Corp.....			340,000	12,502	36.770	12,502	11,387				1,404		1,404	L.....	12/13/2011	
156782 10 4	Cerner Corp.....			10,000	775	77.510	775	401				163		163	L.....	07/15/2010	
156782 10 4	Cerner Corp.....			140,000	10,851	77.510	10,851	6,848				2,276		2,276	L.....	03/01/2011	
156782 10 4	Cerner Corp.....			320,000	24,803	77.510	24,803	14,068				5,203		5,203	L.....	06/27/2011	
254687 10 6	Walt Disney.....			750,000	37,342	49.790	37,342	23,028		1,319		9,218		9,218	L.....	12/01/2009	
254687 10 6	Walt Disney.....			70,000	3,485	49.790	3,485	2,170				860		860	L.....	03/15/2010	
254687 10 6	Walt Disney.....			90,000	4,481	49.790	4,481	3,888				1,106		1,106	L.....	03/04/2011	
254709 10 8	Discover Financial Svcs.....			290,000	11,179	38.550	11,179	7,436		408		4,220		4,220	L.....	05/24/2011	
254709 10 8	Discover Financial Svcs.....			730,000	28,142	38.550	28,142	17,672				10,622		10,622	L.....	09/08/2011	
25490A 10 1	DirecTV.com.....			640,000	32,102	50.160	32,102	29,382				4,736		4,736	L.....	12/15/2011	
25490A 10 1	DirecTV.com.....			48,000	2,408	50.160	2,408	1,537				355		355	L.....	12/01/2009	
25490A 10 1	DirecTV.com.....			97,000	4,866	50.160	4,866	3,162				718		718	L.....	12/09/2009	
25490A 10 1	DirecTV.com.....			86,000	4,314	50.160	4,314	2,842				636		636	L.....	12/18/2009	
25490A 10 1	DirecTV.com.....			81,000	4,063	50.160	4,063	3,342				599		599	L.....	09/21/2010	
25490A 10 1	DirecTV.com.....			63,000	3,160	50.160	3,160	2,807				466		466	L.....	09/30/2011	
268648 10 2	EMC Corp.....			1,660,000	41,998	25.300	41,998	28,025				6,242		6,242	L.....	12/01/2009	
268648 10 2	EMC Corp.....			107,000	2,707	25.300	2,707	3,014				402		402	L.....	04/26/2011	
268648 10 2	EMC Corp.....			130,000	3,289	25.300	3,289	3,617				489		489	L.....	05/17/2011	
268648 10 2	EMC Corp.....			103,000	2,605	25.300	2,605	2,460				387		387	L.....	10/21/2011	

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SCHEDULE D - PART 2 - SECTION 2
Showing all COMMON STOCKS Owned December 31 of Current Year

1	2		Codes		5	6	7 Fair Value		9	10 Dividends			13 Change in Book/Adjusted Carrying Value				17	18
			3	4			Rate Per Share Used to Obtain Fair Value	Fair Value		Actual Cost	10 Declared but Unpaid	11 Amount Received During Year	12 Nonadmitted Declared but Unpaid	13 Unrealized Valuation Increase/ (Decrease)	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Change in B./A.C.V. (13-14)			16 Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
CUSIP Identification		Description	Code	Number of Shares	Book/ Adjusted Carrying Value													
268648	10	2			94.000	2,378	25.300	2,378	2,283				353		353	L	10/27/2011	
268648	10	2			760.000	19,228	25.300	19,228	18,700				528		528	L	06/13/2012	
26875P	10	1			110.000	13,287	120.790	13,287	11,549		37		1,738		1,738	L	05/10/2012	
285512	10	9			370.000	5,372	14.520	5,372	10,117				(2,250)		(2,250)	L	11/04/2008	
285512	10	9			860.000	12,487	14.520	12,487	14,368				(5,229)		(5,229)	L	01/08/2009	
285512	10	9			580.000	8,422	14.520	8,422	10,257				(1,835)		(1,835)	L	01/30/2012	
285512	10	9			210.000	3,049	14.520	3,049	3,953				(903)		(903)	L	02/10/2012	
285512	10	9			470.000	6,824	14.520	6,824	6,813				11		11	L	05/22/2012	
285512	10	9			490.000	7,115	14.520	7,115	6,444				671		671	L	10/24/2012	
38259P	50	8			10.000	7,074	707.380	7,074	4,307				615		615	L	07/02/2010	
38259P	50	8			6.000	4,244	707.380	4,244	3,046				369		369	L	06/08/2010	
38259P	50	8			7.000	4,952	707.380	4,952	3,408				430		430	L	07/16/2010	
38259P	50	8			5.000	3,537	707.380	3,537	2,449				307		307	L	07/28/2010	
38259P	50	8			7.000	4,952	707.380	4,952	3,573				431		431	L	09/23/2010	
38259P	50	8			11.000	7,781	707.380	7,781	5,651				676		676	L	09/09/2011	
38259P	50	8			5.000	3,537	707.380	3,537	2,729				307		307	L	09/20/2011	
38259P	50	8			4.000	2,830	707.380	2,830	2,198				246		246	L	09/23/2011	
42809H	10	7			210.000	11,122	52.960	11,122	11,365		741		(806)		(806)	L	06/22/2009	
42809H	10	7			70.000	3,707	52.960	3,707	3,620				(269)		(269)	L	08/03/2009	
42809H	10	7			300.000	15,888	52.960	15,888	16,046				(1,152)		(1,152)	L	08/04/2010	
42809H	10	7			320.000	16,947	52.960	16,947	18,516				(1,229)		(1,229)	L	12/13/2011	
42809H	10	7			970.000	51,371	52.960	51,371	44,160				7,212		7,212	L	06/04/2012	
478160	10	4			500.000	35,050	70.100	35,050	34,662				388		388	L	11/28/2012	
48203R	10	4			1,600.000	31,472	19.670	31,472	34,982				(3,510)		(3,510)	L	03/08/2012	
48203R	10	4			1,450.000	28,521	19.670	28,521	24,105				4,417		4,417	L	06/14/2012	
50076Q	10	6			336.000	15,278	45.470	15,278			16		15,278		15,278	L	10/02/2012	
56418H	10	0			300.000	12,732	42.440	12,732	10,808		129		1,924		1,924	L	10/12/2012	
609207	10	5			860.000	21,890	25.450	21,890	26,073		1,170		(10,240)		(10,240)	L	05/12/2010	
609207	10	5			149.000	3,793	25.450	3,793	5,133				(1,774)		(1,774)	L	09/12/2011	
61166W	10	1			60.000	5,679	94.650	5,679	4,682		919		1,475		1,475	L	09/18/2009	
61166W	10	1			180.000	17,037	94.650	17,037	10,624				4,424		4,424	L	05/12/2010	
61166W	10	1			410.000	38,807	94.650	38,807	20,504				10,078		10,078	L	06/14/2010	
61166W	10	1			36.000	3,407	94.650	3,407	2,690				885		885	L	11/18/2011	
61166W	10	1			35.000	3,313	94.650	3,313	2,554				860		860	L	12/05/2011	
615369	10	5			610.000	30,695	50.320	30,695	20,018		390		10,150		10,150	L	11/28/2011	
641069	40	6		F.	370.000	24,091	65.112	24,091	16,642		1,204		2,725		2,725	L	07/02/2008	
641069	40	6		F.	200.000	13,022	65.112	13,022	6,508				1,473		1,473	L	03/03/2009	
65248E	10	4			1,530.000	39,030	25.510	39,030	24,496		406		11,735		11,735	L	08/01/2011	
641069	40	6			412.000	10,510	25.510	10,510	6,856				3,160		3,160	L	07/26/2011	
641069	40	6			445.000	11,352	25.510	11,352	7,082				3,413		3,413	L	09/09/2011	
655844	10	8			150.000	9,276	61.840	9,276	9,493		541		(1,653)		(1,653)	L	02/28/2011	
655844	10	8			170.000	10,513	61.840	10,513	11,738				(1,225)		(1,225)	L	03/06/2012	

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SCHEDULE D - PART 2 - SECTION 2
Showing all COMMON STOCKS Owned December 31 of Current Year

1	2		Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
			3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description		Code	For eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
696429 30 7	Pall Corp.....				390.000	23,501	60.260	23,501	20,510		179		2,991		2,991		L.....	06/14/2012
71654V 10 1	Petroleo Brasileiro Sa Petrobras.....		F..		920.000	17,765	19.310	17,765	17,377				388		388		L.....	07/31/2012
N72482 10 7	Qiagen NV Com.....		F..		500.000	9,075	18.150	9,075	7,343				2,170		2,170		L.....	09/08/2011
N72482 10 7	Qiagen NV Com.....		F..		340.000	6,171	18.150	6,171	4,799				1,476		1,476		L.....	12/16/2011
747525 10 3	Qualcomm Inc.....				60.000	3,712	61.860	3,712	2,147				430		430		L.....	06/09/2010
747525 10 3	Qualcomm Inc.....				30.000	1,856	61.860	1,856	1,564				215		215		L.....	01/10/2011
747525 10 3	Qualcomm Inc.....				70.000	4,330	61.860	4,330	3,839				501		501		L.....	02/01/2011
747525 10 3	Qualcomm Inc.....				63.000	3,897	61.860	3,897	3,298				451		451		L.....	04/19/2011
747525 10 3	Qualcomm Inc.....				44.000	2,722	61.860	2,722	2,530				315		315		L.....	11/17/2011
747525 10 3	Qualcomm Inc.....				46.000	2,846	61.860	2,846	2,588				329		329		L.....	11/22/2011
747525 10 3	Qualcomm Inc.....				290.000	17,939	61.860	17,939	17,916				24		24		L.....	08/14/2012
75281A 10 9	Range Resources Corp.....				280.000	17,592	62.830	17,592	16,468		34		1,125		1,125		L.....	06/04/2012
806857 10 8	Schumberger Ltd.....				350.000	24,255	69.300	24,255	22,838		611		346		346		L.....	02/02/2010
806857 10 8	Schumberger Ltd.....				50.000	3,465	69.300	3,465	4,104		55		49		49		L.....	05/19/2011
806857 10 8	Schumberger Ltd.....				40.000	2,772	69.300	2,772	2,531				40		40		L.....	05/12/2010
806857 10 8	Schumberger Ltd.....				59.000	4,089	69.300	4,089	3,520				58		58		L.....	06/16/2010
806857 10 8	Schumberger Ltd.....				53.000	3,673	69.300	3,673	3,255				52		52		L.....	06/24/2010
806857 10 8	Schumberger Ltd.....				40.000	2,772	69.300	2,772	3,439				40		40		L.....	06/08/2011
806857 10 8	Schumberger Ltd.....				28.000	1,940	69.300	1,940	2,030				28		28		L.....	09/09/2011
844741 10 8	Southwest Airlines Co.....				2,110.000	21,606	10.240	21,606	24,002		143		3,545		3,545		L.....	12/30/2009
844741 10 8	Southwest Airlines Co.....				390.000	3,994	10.240	3,994	4,548				655		655		L.....	09/08/2010
844741 10 8	Southwest Airlines Co.....				390.000	3,994	10.240	3,994	4,461				655		655		L.....	06/30/2011
844741 10 8	Southwest Airlines Co.....				1,320.000	13,517	10.240	13,517	11,002				2,218		2,218		L.....	12/13/2011
844741 10 8	Southwest Airlines Co.....				1,360.000	13,926	10.240	13,926	11,188				2,738		2,738		L.....	05/23/2012
887317 30 3	Time Warner Inc.....				340.000	16,262	47.830	16,262	10,072		1,391		3,975		3,975		L.....	07/02/2010
887317 30 3	Time Warner Inc.....				540.000	25,828	47.830	25,828	17,352				6,313		6,313		L.....	11/09/2010
892331 30 7	Toyota Motor Corp.....				210.000	19,583	93.250	19,583	16,857		387		5,695		5,695		L.....	06/17/2011
892331 30 7	Toyota Motor Corp.....				50.000	4,663	93.250	4,663	3,382				1,356		1,356		L.....	12/13/2011
904767 70 4	Unilever Corp.....		F..		1,100.000	42,592	38.720	42,592	35,295		1,349		5,720		5,720		L.....	12/30/2009
92342Y 10 9	Verifone Systems Inc.....				780.000	23,150	29.680	23,150	23,646				(496)		(496)		L.....	10/30/2012
92553P 20 1	Viacom Inc.....				390.000	20,569	52.740	20,569	21,237		107		(668)		(668)		L.....	10/16/2012
92769L 10 1	Virgin Media Inc.....				1,330.000	48,878	36.750	48,878	29,437		258		20,442		20,442		L.....	12/05/2011
92769L 10 1	Virgin Media Inc.....				280.000	10,290	36.750	10,290	5,946				4,304		4,304		L.....	12/13/2011
G95089 10 1	Weatherford International Ltd.....		F..		1,180.000	13,204	11.190	13,204	20,125				(4,071)		(4,071)		L.....	11/04/2008
G95089 10 1	Weatherford International Ltd.....		F..		260.000	2,909	11.190	2,909	2,806				(897)		(897)		L.....	02/10/2009
G95089 10 1	Weatherford International Ltd.....		F..		660.000	7,385	11.190	7,385	10,782				(3,397)		(3,397)		L.....	03/30/2012
959802 10 9	Western Union Co.....				2,020.000	27,492	13.610	27,492	25,702		359		1,791		1,791		L.....	11/23/2012
015271 10 9	Alexandria RE Equities Inc.....				90.000	6,239	69.320	6,239	5,472		182		32		32		L.....	09/27/2011
09063H 10 7	Biomed Realty Trust Inc.....				340.000	6,572	19.330	6,572	6,022		150		425		425		L.....	09/08/2011
09063H 10 7	Biomed Realty Trust Inc.....				40.000	773	19.330	773	762		163		11		11		L.....	03/28/2012
22002T 10 8	Corporate Office Properties.....				240.000	5,995	24.980	5,995	6,033		408		893		893		L.....	09/08/2011
22002T 10 8	Corporate Office Properties.....				90.000	2,248	24.980	2,248	1,922				335		335		L.....	12/13/2011

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SCHEDULE D - PART 2 - SECTION 2
Showing all COMMON STOCKS Owned December 31 of Current Year

1 CUSIP Identification	2 Description	3 Codes		5 Number of Shares	6 Book/ Adjusted Carrying Value	7 Fair Value		9 Actual Cost	10 Dividends			13 Change in Book/Adjusted Carrying Value				17 NAIC Market Indicator (a)	18 Date Acquired
		3 Code	4 F o r e i g n			7 Rate Per Share Used to Obtain Fair Value	8 Fair Value		10 Declared but Unpaid	11 Amount Received During Year	12 Nonadmitted Declared but Unpaid	13 Unrealized Valuation Increase/ (Decrease)	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Change in B./A.C.V. (13-14)	16 Total Foreign Exchange Change in B./A.C.V.		
253868 10 3	Digital Realty Trust Inc.....			100.000	6,789	67,890	6,789	5,686		287		122		122	L.....	09/15/2011	
26613Q 10 6	Dupont Fabros Tech Inc.....			40.000	966	24,160	966	908		134		59		59	L.....	02/28/2012	
26613Q 10 6	Dupont Fabros Tech Inc.....			280.000	6,765	24,160	6,765	6,142		34		(17)		(17)	L.....	09/08/2012	
00090* 10 1	ACLI Acquisition Corp.....			2,000.000	270,840	135,420	270,840	120,660				33,080		33,080	U.....	03/21/2003	
9099999	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated).....				1,797,343	XXX	1,797,343	1,412,678	0	16,781	0	206,921	0	206,921	XXX	XXX	

Common Stocks - Mutual Funds

56382P 56 7	M & N Emerging Markets.....			3,105.000	36,142	11,640	36,142	31,050		1,374		5,589		5,589	L.....	11/11/2011
56382P 56 7	M & N Emerging Markets.....			4.037	47	11,640	47	39				7		7	L.....	12/15/2011
56382P 56 7	M & N Emerging Markets.....			120.996	1,408	11,640	1,408	1,375				34		34	L.....	12/17/2012
56382P 57 5	M & N Inflation Focus.....			2,976.000	32,885	11,050	32,885	29,492		1,105		3,274		3,274	L.....	09/13/2011
56382P 57 5	M & N Inflation Focus.....			527.631	5,830	11,050	5,830	5,034				580		580	L.....	12/20/2011
56382P 57 5	M & N Inflation Focus.....			101.255	1,119	11,050	1,119	1,105				14		14	L.....	12/17/2012
56382P 64 1	M & N Real Estate.....			3,453.941	50,324	14,570	50,324	39,789		5,355		6,632		6,632	L.....	05/10/2010
56382P 64 1	M & N Real Estate.....			3.508	51	14,570	51	45				7		7	L.....	09/15/2010
56382P 64 1	M & N Real Estate.....			166.325	2,423	14,570	2,423	2,003				319		319	L.....	12/15/2010
56382P 64 1	M & N Real Estate.....			2,251.456	32,804	14,570	32,804	27,873				4,323		4,323	L.....	09/06/2011
56382P 64 1	M & N Real Estate.....			58.376	851	14,570	851	729				112		112	L.....	09/15/2011
56382P 64 1	M & N Real Estate.....			206.841	3,014	14,570	3,014	2,341				397		397	L.....	10/05/2011
56382P 64 1	M & N Real Estate.....			74.165	1,081	14,570	1,081	892				142		142	L.....	12/15/2011
56382P 64 1	M & N Real Estate.....			151.904	2,213	14,570	2,213	1,827				292		292	L.....	12/15/2011
56382P 64 1	M & N Real Estate.....			32.528	474	14,570	474	506				(32)		(32)	L.....	09/17/2012
56382P 64 1	M & N Real Estate.....			340.728	4,964	14,570	4,964	4,849				116		116	L.....	12/17/2012
301722 10 4	M & N Small Cap Series.....			4,299.540	42,651	9,920	42,651	59,029				6,707		6,707	L.....	04/28/2008
301722 10 4	M & N Small Cap Series.....			3,658.000	36,287	9,920	36,287	18,839				5,706		5,706	L.....	01/08/2009
301722 87 2	M & N Technology Series.....			3,889.947	42,400	10,900	42,400	35,074		3,284		2,217		2,217	L.....	09/16/2008
301722 87 2	M & N Technology Series.....			1,528.731	16,663	10,900	16,663	9,600				871		871	L.....	01/08/2009
301722 87 2	M & N Technology Series.....			53.225	580	10,900	580	540				30		30	L.....	12/15/2011
563821 21 4	M & N Technology Series.....			1,332.248	14,522	10,900	14,522	13,336				759		759	L.....	12/22/2011
563821 21 4	M & N Technology Series.....			80.366	876	10,900	876	954				(78)		(78)	L.....	09/17/2012
563821 21 4	M & N Technology Series.....			215.915	2,353	10,900	2,353	2,330				24		24	L.....	12/17/2012
301722 51 8	M & N International Series.....			10,408.303	90,552	8,700	90,552	107,165		1,539		11,449		11,449	L.....	12/16/2008
301722 51 8	M & N International Series.....			1,952.623	16,988	8,700	16,988	13,044				2,148		2,148	L.....	01/08/2009
301722 51 8	M & N International Series.....			0.443	4	8,700	4	4				0		0	L.....	09/16/2009
301722 51 8	M & N International Series.....			17.722	154	8,700	154	148				19		19	L.....	09/16/2009
301722 51 8	M & N International Series.....			613.417	5,337	8,700	5,337	5,073				675		675	L.....	12/15/2009
301722 51 8	M & N International Series.....			70.744	615	8,700	615	604				78		78	L.....	09/15/2010
301722 51 8	M & N International Series.....			737.495	6,416	8,700	6,416	6,409				811		811	L.....	12/15/2010
301722 51 8	M & N International Series.....			20.433	178	8,700	178	163				22		22	L.....	09/15/2011
301722 51 8	M & N International Series.....			170.907	1,487	8,700	1,487	1,272				188		188	L.....	09/15/2011
301722 51 8	M & N International Series.....			2.487	22	8,700	22	21				1		1	L.....	09/17/2012
301722 51 8	M & N International Series.....			175.539	1,527	8,700	1,527	1,518				9		9	L.....	12/17/2012
301722 49 2	M & N World Opportunity.....			2,604.004	20,181	7,750	20,181	30,980		843		2,916		2,916	L.....	12/16/2008

E12.3

SCHEDULE D - PART 2 - SECTION 2
Showing all COMMON STOCKS Owned December 31 of Current Year

1	2		Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
			3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description		Code	For eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
301722 49 2	M & N World Opportunity.....				3,149.839	24,411	7.750	24,411	19,120				3,528		3,528	L.....	01/06/2009	
301722 49 2	M & N World Opportunity.....				53.493	415	7.750	415	427				60		60	L.....	09/16/2009	
301722 49 2	M & N World Opportunity.....				34.207	265	7.750	265	272				38		38	L.....	12/15/2009	
301722 49 2	M & N World Opportunity.....				58.726	455	7.750	455	469				66		66	L.....	09/15/2010	
301722 49 2	M & N World Opportunity.....				233.769	1,812	7.750	1,812	1,968				262		262	L.....	12/15/2010	
301722 49 2	M & N World Opportunity.....				63.912	495	7.750	495	479				72		72	L.....	09/15/2011	
301722 49 2	M & N World Opportunity.....				231.050	1,791	7.750	1,791	1,486				259		259	L.....	09/15/2011	
301722 49 2	M & N World Opportunity.....				277.703	2,152	7.750	2,152	1,786				311		311	L.....	09/15/2011	
301722 49 2	M & N World Opportunity.....				4.191	32	7.750	32	32						0	L.....	09/17/2012	
301722 49 2	M & N World Opportunity.....				105.695	819	7.750	819	811				8		8	L.....	12/17/2012	
301722 44 3	M & N Ohio Tax Exempt.....				5,811.143	63,516	10.930	63,516	57,787		3,637		930		930	L.....	12/16/2008	
301722 44 3	M & N Ohio Tax Exempt.....				174.051	1,902	10.930	1,902	1,761				28		28	L.....	03/17/2009	
301722 44 3	M & N Ohio Tax Exempt.....				174.394	1,906	10.930	1,906	1,777				28		28	L.....	06/16/2009	
301722 44 3	M & N Ohio Tax Exempt.....				166.304	1,818	10.930	1,818	1,793				27		27	L.....	09/16/2009	
301722 44 3	M & N Ohio Tax Exempt.....				78.717	868	10.930	868	849				13		13	L.....	09/16/2009	
301722 44 3	M & N Ohio Tax Exempt.....				300.477	3,284	10.930	3,284	3,194				48		48	L.....	12/15/2009	
301722 44 3	M & N Ohio Tax Exempt.....				133.759	1,462	10.930	1,462	1,433				21		21	L.....	03/15/2010	
563821 68 5	M & N Ohio Tax Exempt.....				8,964.323	97,980	10.930	97,980	96,456				1,434		1,434	L.....	05/10/2010	
301722 44 3	M & N Ohio Tax Exempt.....				114.304	1,249	10.930	1,249	1,220				18		18	L.....	06/15/2010	
301722 44 3	M & N Ohio Tax Exempt.....				127.083	1,389	10.930	1,389	1,403				20		20	L.....	09/15/2010	
301722 44 3	M & N Ohio Tax Exempt.....				208.432	2,278	10.930	2,278	2,120				33		33	L.....	12/15/2010	
301722 44 3	M & N Ohio Tax Exempt.....				119.723	1,309	10.930	1,309	1,251				19		19	L.....	03/15/2011	
301722 44 3	M & N Ohio Tax Exempt.....				117.709	1,287	10.930	1,287	1,259				19		19	L.....	06/15/2011	
301722 44 3	M & N Ohio Tax Exempt.....				116.519	1,274	10.930	1,274	1,268				19		19	L.....	09/15/2011	
301722 44 3	M & N Ohio Tax Exempt.....				41.108	449	10.930	449	732				7		7	L.....	09/15/2011	
301722 44 3	M & N Ohio Tax Exempt.....				68.287	746	10.930	746	441				11		11	L.....	09/15/2011	
301722 44 3	M & N Ohio Tax Exempt.....				235.948	2,579	10.930	2,579	2,532				38		38	L.....	09/15/2011	
563821 68 5	M & N Ohio Tax Exempt.....				3,180.000	34,757	10.930	34,757	34,153				509		509	L.....	12/20/2011	
563821 68 5	M & N Ohio Tax Exempt.....				80.489	880	10.930	880	870				10		10	L.....	03/15/2012	
563821 68 5	M & N Ohio Tax Exempt.....				60.256	659	10.930	659	655				4		4	L.....	06/15/2012	
563821 68 5	M & N Ohio Tax Exempt.....				61.205	669	10.930	669	668				1		1	L.....	09/17/2012	
563821 68 5	M & N Ohio Tax Exempt.....				131.968	1,442	10.930	1,442	1,444				(1)		(1)	L.....	12/17/2012	
301722 34 4	M & N Life Sciences Series.....				3,424.720	44,076	12.870	44,076	46,273		6,574		6,575		6,575	L.....	09/16/2008	
301722 34 4	M & N Life Sciences Series.....				2,817.173	36,257	12.870	36,257	20,171				5,409		5,409	L.....	01/08/2009	
563821 79 2	M & N Life Sciences Series.....				730.337	9,399	12.870	9,399	9,100				1,402		1,402	L.....	02/18/2011	
563821 79 2	M & N Life Sciences Series.....				214.464	2,760	12.870	2,760	2,258				412		412	L.....	12/15/2011	
563821 79 2	M & N Life Sciences Series.....				91.311	1,175	12.870	1,175	1,222				(47)		(47)	L.....	09/17/2012	
563821 79 2	M & N Life Sciences Series.....				419.455	5,398	12.870	5,398	5,352				46		46	L.....	12/17/2012	
563821 80 0	M & N Financial Series.....				3,895.472	25,165	6.460	25,165	52,548		1,514		4,597		4,597	L.....	12/16/2008	
563821 80 0	M & N Financial Series.....				3,778.476	24,409	6.460	24,409	19,535				4,459		4,459	L.....	01/08/2009	
563821 80 0	M & N Financial Series.....				255.481	1,650	6.460	1,650	1,382				301		301	L.....	12/15/2009	
563821 80 0	M & N Financial Series.....				3,466.713	22,395	6.460	22,395	17,126				4,091		4,091	L.....	05/21/2009	

E12.4

SCHEDULE D - PART 2 - SECTION 2
Showing all COMMON STOCKS Owned December 31 of Current Year

1 CUSIP Identification	2 Description	3 Codes		5 Number of Shares	6 Book/ Adjusted Carrying Value	Fair Value		9 Actual Cost	Dividends			Change in Book/Adjusted Carrying Value				17 NAIC Market Indicator (a)	18 Date Acquired
		3 Code	4 F o r e i g n			7 Rate Per Share Used to Obtain Fair Value	8 Fair Value		10 Declared but Unpaid	11 Amount Received During Year	12 Nonadmitted Declared but Unpaid	13 Unrealized Valuation Increase/ (Decrease)	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Change in B./A.C.V. (13-14)	16 Total Foreign Exchange Change in B./A.C.V.		
563821 80 0	M & N Financial Series.....			14.676	.95	6.460	.95	.81				.17		.17	L.....	09/16/2009	
563821 80 0	M & N Financial Series.....			3.521	.23	6.460	.23	.19				.4		.4	L.....	09/15/2010	
563821 80 0	M & N Financial Series.....			141.349	.913	6.460	.913	.818				.167		.167	L.....	12/15/2010	
563821 80 0	M & N Financial Series.....			206.041	1.331	6.460	1.331	1.045				.243		.243	L.....	12/15/2011	
563821 80 0	M & N Financial Series.....			239.514	1.547	6.460	1.547	1.514				.34		.34	L.....	12/17/2012	
9299999	Total - Common Stocks - Mutual Funds.....				908,366	XXX	908,366	875,412	0	25,225	0	91,908	0	91,908	XXX	XXX	
9799999	Total - Common Stock.....				2,705,709	XXX	2,705,709	2,288,090	0	42,006	0	298,829	0	298,829	XXX	XXX	
9899999	Total - Preferred and Common Stock.....				2,705,709	XXX	2,705,709	2,288,090	0	42,006	0	298,829	0	298,829	XXX	XXX	

(a) For all common stocks bearing the NAIC market indicator "U" provide: the number of such issues.....1, the total \$ value (included in Column 8) of all such issues \$.....270,840.

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 SM 3	US Treasury Note.....		07/27/2012	FBCO.....		890,467	872,000	3,376
912828 TL 4	US Treasury Note.....		09/19/2012	JEFF.....		651,048	651,000	85
912828 TL 4	US Treasury Note.....		09/28/2012	CAPM.....		126,006	126,000	24
912828 TP 5	US Treasury Note.....		09/19/2012	JEFF.....		1,382,070	1,386,000	36
912828 TP 5	US Treasury Note.....		12/14/2012	DBAB.....		264,400	265,000	165
912828 QN 3	US Treasury Note.....		12/14/2012	BOFA.....		443,129	390,000	976
0599999	Total - Bonds - U.S. Government.....					3,757,120	3,690,000	4,662
Bonds - U.S. Special Revenue and Special Assessment								
3137EA CL 1	FHLMC Refinance Bond.....		02/28/2012	Fidelity.....		112,367	110,000	13
3137EA CR 8	FHLMC Refinance Bond.....		06/06/2012	Fidelity.....		57,365	55,000	519
3128M6 T7 3	FHLMC.....		03/12/2012	Fidelity.....		141,835	127,998	282
31398A XJ 6	FNMA.....		06/26/2012	Fidelity.....		143,699	138,000	393
31398A YY 2	FNMA.....		09/12/2012	Fidelity.....		143,547	136,000	1,995
31398A ZV 7	FNMA.....		12/24/2012	Fidelity.....		130,625	125,000	310
31398A ZV 7	FNMA.....		12/31/2012	Fidelity.....		246,474	236,000	706
3137EA DC 0	FHLMC.....		03/07/2012	BOFA.....		353,746	355,000	365
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments.....					1,329,658	1,282,998	4,583
Bonds - Industrial and Miscellaneous								
064159 BE 5	Bank Nova Scotia.....		12/18/2012	BARX.....		174,826	175,000	
14912L 4F 5	Caterpillar Foni SVCS.....		03/09/2012	FBCO.....		176,791	160,000	599
65504L AJ 6	Noble Holding Intl.....		10/29/2012	DBAB.....		171,818	160,000	772
68268N AJ 2	Oneok Partners.....		09/24/2012	WCHV.....		170,608	170,000	175
828807 CF 2	Simon Property Group LP.....		07/12/2012	WCHV.....		166,704	150,000	2,388
92344S AP 5	Verizon Wireless Cap LLC.....		09/10/2012	WCHV.....		5,353	5,000	30
94974B FE 5	Wells Fargo.....		09/25/2012	WCHV.....		172,978	170,000	623
3899999	Total - Bonds - Industrial and Miscellaneous.....					1,039,078	990,000	4,587
8399997	Total - Bonds - Part 3.....					6,125,856	5,962,998	13,832
8399998	Total - Bonds - Summary Item from Part 5.....					3,565,766	3,545,995	5,499
8399999	Total - Bonds.....					9,691,622	9,508,993	19,331
Common Stocks - Industrial and Miscellaneous								
013817 10 1	Alcoa Inc.....		03/26/2012	Fidelity.....	2,770,000	28,604	XXX	
023135 10 6	Amazon.com.....		11/14/2012	Fidelity.....	60,000	13,772	XXX	
037411 10 5	Apache Corp.....		05/02/2012	Fidelity.....	120,000	11,363	XXX	
052769 10 6	Autodesk Inc.....		06/01/2012	Fidelity.....	360,000	11,814	XXX	
268648 10 2	EMC Corp.....		06/13/2012	Fidelity.....	760,000	18,700	XXX	
26875P 10 1	EOG Resources Inc.....		05/10/2012	Fidelity.....	110,000	11,549	XXX	
285512 10 9	Electronic Arts.....		01/30/2012	Fidelity.....	580,000	10,257	XXX	
285512 10 9	Electronic Arts.....		02/10/2012	Fidelity.....	210,000	3,953	XXX	
285512 10 9	Electronic Arts.....		05/22/2012	Fidelity.....	470,000	6,813	XXX	
285512 10 9	Electronic Arts.....		10/24/2012	Fidelity.....	490,000	6,444	XXX	
42809H 10 7	Hess Corp.....		06/04/2012	Fidelity.....	970,000	44,159	XXX	
478160 10 4	Johnson & Johnson.....		11/28/2012	Fidelity.....	500,000	34,662	XXX	
48203R 10 4	Juniper Networks.....		03/08/2012	Fidelity.....	1,600,000	34,982	XXX	
48203R 10 4	Juniper Networks.....		06/14/2012	Fidelity.....	1,450,000	24,105	XXX	
56418H 10 0	Manpower Group Inc.....		10/12/2012	Fidelity.....	300,000	10,808	XXX	
655844 10 8	Norfolk Southern Corp.....		03/06/2012	Fidelity.....	170,000	11,738	XXX	

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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
696429 30 7	Pall Corp.....		06/14/2012	Fidelity.....	390.000	20,510	XXX	
71654V 10 1	Petroleo Brasileiro Sa Petrobras.....	F.....	07/31/2012	Fidelity.....	920.000	17,377	XXX	
747525 10 3	Qualcomm Inc.....		08/14/2012	Fidelity.....	290.000	17,915	XXX	
75281A 10 9	Range Resources Corp.....		06/04/2012	Fidelity.....	280.000	16,468	XXX	
844741 10 8	Southwest Airlines Co.....		05/23/2012	Fidelity.....	1,360.000	11,188	XXX	
92342Y 10 9	Verifone Systems Inc.....		10/30/2012	Fidelity.....	780.000	23,646	XXX	
92553P 20 1	Viacom Inc.....		10/16/2012	Fidelity.....	390.000	21,237	XXX	
G95089 10 1	Weatherford International Ltd.....		03/30/2012	Fidelity.....	660.000	10,782	XXX	
959802 10 9	Western Union Co.....		11/23/2012	Fidelity.....	2,020.000	25,702	XXX	
09063H 10 7	Biomed Realty Trust Inc.....		03/28/2012	Fidelity.....	40.000	762	XXX	
26613Q 10 6	Dupont Fabros Tech Inc.....		02/28/2012	Fidelity.....	40.000	907	XXX	
9099999	Total - Common Stocks - Industrial and Miscellaneous.....					450,217	XXX	0
Common Stocks - Mutual Funds								
56382P 56 7	M & N Emerging Markets.....		12/17/2012	Fidelity.....	120.996	1,374	XXX	
56382P 57 5	M & N Inflation Focus.....		12/17/2012	Fidelity.....	101.255	1,105	XXX	
56382P 64 1	M & N Real Estate.....		09/17/2012	Fidelity.....	32.528	506	XXX	
56382P 64 1	M & N Real Estate.....		12/17/2012	Fidelity.....	340.728	4,849	XXX	
563821 21 4	M & N Technology Series.....		09/17/2012	Fidelity.....	80.366	954	XXX	
563821 21 4	M & N Technology Series.....		12/17/2012	Fidelity.....	215.915	2,330	XXX	
301722 51 8	M & N International Series.....		09/17/2012	Fidelity.....	2.487	21	XXX	
301722 51 8	M & N International Series.....		12/17/2012	Fidelity.....	175.539	1,518	XXX	
301722 49 2	M & N World Opportunity.....		09/17/2012	Fidelity.....	4.191	32	XXX	
301722 49 2	M & N World Opportunity.....		12/17/2012	Fidelity.....	105.695	811	XXX	
563821 68 5	M & N Ohio Tax Exempt.....		03/15/2012	Fidelity.....	80.489	870	XXX	
563821 68 5	M & N Ohio Tax Exempt.....		06/15/2012	Fidelity.....	60.256	655	XXX	
563821 68 5	M & N Ohio Tax Exempt.....		09/17/2012	Fidelity.....	61.205	668	XXX	
563821 68 5	M & N Ohio Tax Exempt.....		12/17/2012	Fidelity.....	131.968	1,444	XXX	
563821 79 2	M & N Life Sciences Series.....		09/17/2012	Fidelity.....	91.311	1,222	XXX	
563821 79 2	M & N Life Sciences Series.....		12/17/2012	Fidelity.....	419.455	5,352	XXX	
563821 80 0	M & N Financial Series.....		12/17/2012	Fidelity.....	239.514	1,514	XXX	
9299999	Total - Common Stocks - Mutual Funds.....					25,225	XXX	0
9799997	Total - Common Stocks - Part 3.....					475,442	XXX	0
9799998	Total - Common Stocks - Summary Item from Part 5.....					35,283	XXX	
9799999	Total - Common Stocks.....					510,725	XXX	0
9899999	Total - Preferred and Common Stocks.....					510,725	XXX	0
9999999	Total - Bonds, Preferred and Common Stocks.....					10,202,347	XXX	19,331

E13.1

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.						
Bonds - U.S. Government																				
912828 ND 8	US Treasury Note.....		04/10/2012	GSCO.....		126,964	110,000	112,006	111,792		(53)		(53)	111,739		15,224	15,224	1,443	05/15/2020.	
912828 ND 8	US Treasury Note.....		04/10/2012	DBAB.....		28,855	25,000	25,239	25,190		(6)		(6)	25,184		3,671	3,671		05/15/2020.	
912828 ND 8	US Treasury Note.....		07/10/2012	DBAB.....		169,906	144,000	145,379	145,289		(76)		(76)	145,212		24,694	24,694	3,858	05/15/2020.	
912828 ND 8	US Treasury Note.....		07/10/2012	BOFA.....		7,079	6,000	6,170	6,155		(9)		(9)	6,146		933	933		05/15/2020.	
912828 ND 8	US Treasury Note.....		10/25/2012	BOFA.....		56,761	49,000	50,385	49,864		(77)		(77)	49,787		6,974	6,974	4,879	05/15/2020.	
912828 ND 8	US Treasury Note.....		09/20/2012	BOFA.....		197,352	170,000	174,804	174,804		(429)		(429)	174,375		22,978	22,978		05/15/2020.	
912828 ND 8	US Treasury Note.....		10/25/2012	Fidelity.....		128,581	111,000	114,047	113,796		(250)		(250)	113,546		15,035	15,035	4,775	05/15/2020.	
912828 ND 8	US Treasury Note.....		12/14/2012	Fidelity.....		39,538	34,000	34,933	34,856		(93)		(93)	34,763		4,775	4,775	198	05/15/2020.	
912828 ND 8	US Treasury Note.....		12/14/2012	Fidelity.....		69,773	60,000	63,775	63,602		(394)		(394)	63,208		6,565	6,565	2,335	05/15/2020.	
912828 ND 8	US Treasury Note.....		12/14/2012	BCCM.....		75,588	65,000	69,107	68,918		(428)		(428)	63,490		7,098	7,098	2,538	05/15/2020.	
912828 ND 8	US Treasury Note.....		12/14/2012	GCAP.....		46,515	40,000	43,225	43,083		(337)		(337)	42,746		3,770	3,770	1,470	05/15/2020.	
912828 ND 8	US Treasury Note.....		12/14/2012	GCAP.....		377,918	325,000	371,702	370,119		(4,930)		(4,930)	365,189		12,729	12,729	12,062	05/15/2020.	
912828 QA 1	US Treasury Note.....		01/31/2012	GSCO.....		310,641	290,000	311,189	299,750		(189)		(189)	299,561		11,080	11,080	2,193	03/31/2016.	
912828 QA 1	US Treasury Note.....		01/31/2012	GSCO.....		214,235	200,000	213,693	212,864		(249)		(249)	212,615		1,621	1,621	1,512	03/31/2016.	
912828 QA 1	US Treasury Note.....		01/31/2012	GSCO.....		182,100	170,000	181,894	181,224		(217)		(217)	181,006		1,094	1,094	1,285	03/31/2016.	
912828 QS 2	US Treasury Note.....		05/01/2012	CHSI.....		302,977	300,000	303,747	303,402		(456)		(456)	302,946		31	31	848	06/15/2014.	
912828 QS 2	US Treasury Note.....		05/01/2012	DBAB.....		155,528	154,000	155,470	155,733		(232)		(232)	155,501		27	27	435	06/15/2014.	
912828 RL 6	US Treasury Note.....		05/01/2012	CAPM.....		110,448	110,000	110,279	110,279		(33)		(33)	110,247		201	201	500	10/15/2014.	
912828 RL 6	US Treasury Note.....		01/12/2012	CAPM.....		165,779	165,000	165,419	165,399		(12)		(12)	165,387		392	392		10/15/2014.	
912828 RA 0	US Treasury Note.....		07/27/2012	BOFA.....		701,208	700,000	701,823	701,885		(625)		(625)	701,260		(52)	(52)	3,136	06/30/2013.	
912828 RA 0	US Treasury Note.....		05/01/2012	BOFA.....		170,318	170,000	170,443	170,333		(73)		(73)	170,260		58	58		06/30/2013.	
0599999	Total - Bonds - U.S. Government.....					3,638,064	3,398,000	3,524,729	3,508,337		0		(9,168)	3,494,168		138,898	138,898	43,467	....XXX....
Bonds - U.S. Special Revenue and Special Assessment																				
3137EA CL 1	FHLMC Refinance.....		06/04/2012	Fidelity.....		12,480	8,000	11,480	11,452		(74)		(74)	11,526		1,103	1,103	388	05/15/2031.	
3134A4 KX 1	FHLMC Refinance.....		06/04/2012	Fidelity.....		12,080	8,000	11,096	11,072		(62)		(62)	11,011		1,069	1,069	443	07/15/2032.	
31359M EU 3	FNMA.....		06/04/2012	Fidelity.....		11,688	8,000	10,816	10,791		(66)		(66)	10,724		964	964	276	05/15/2029.	
31359M FP 3	FNMA.....		06/04/2012	Fidelity.....		12,952	8,000	11,972	11,938		(89)		(89)	11,850		1,102	1,102	321	05/15/2030.	
31359M GK 3	FNMA.....		06/04/2012	Fidelity.....		12,300	8,000	11,344	11,316		(73)		(73)	11,244		1,056	1,056	293	11/15/2030.	
31398A 6F 4	FNMA.....		12/28/2012	Fidelity.....		96,000	96,000	96,946	95,963		(17)		(17)	95,946		54	54	360	12/28/2012.	
31416C JV 9	FNMA.....		01/25/2012	Fidelity.....		2,184	2,184	2,184	2,184		0		0	2,184				0	11/01/2038.	
31416C JV 9	FNMA.....		02/25/2012	Fidelity.....		1,909	1,909	1,909	1,909		0		0	1,909				0	11/01/2038.	
31416C JV 9	FNMA.....		03/25/2012	Fidelity.....		2,206	2,409	2,409	2,409		0		0	2,409		(203)	(203)		11/01/2038.	
31416C JV 9	FNMA.....		04/25/2012	Fidelity.....		2,366	2,583	2,583	2,583		0		0	2,583		(217)	(217)		11/01/2038.	
31416C JV 9	FNMA.....		05/25/2012	Fidelity.....		2,048	2,236	2,236	2,236		0		0	2,236		(188)	(188)		11/01/2038.	
31416C JV 9	FNMA.....		06/25/2012	Fidelity.....		2,723	2,973	2,973	2,973		0		0	2,973		(250)	(250)		11/01/2038.	
31416C JV 9	FNMA.....		07/25/2012	Fidelity.....		2,971	3,244	3,244	3,244		0		0	3,244		(273)	(273)		11/01/2038.	
31416C JV 9	FNMA.....		08/25/2012	Fidelity.....		3,074	3,356	3,356	3,356		0		0	3,356		(282)	(282)		11/01/2038.	
31416C JV 9	FNMA.....		09/25/2012	Fidelity.....		2,222	2,426	2,426	2,426		0		0	2,426		(204)	(204)		11/01/2038.	
31416C JV 9	FNMA.....		10/25/2012	Fidelity.....		2,494	2,723	2,723	2,723		0		0	2,723		(229)	(229)		11/01/2038.	
31416C JV 9	FNMA.....		11/25/2012	Fidelity.....		2,700	2,948	2,948	2,948		0		0	2,948		(248)	(248)		11/01/2038.	
31416C JV 9	FNMA.....		12/25/2012	Fidelity.....		2,793	3,050	3,050	3,050		0		0	3,050		(257)	(257)		11/01/2038.	
3137EA CT 4	FHLMC.....		03/07/2012	BOFA.....		207,110	194,000	198,732	198,187		(154)		(154)	198,034		9,076	9,076	1,495	05/27/2016.	

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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	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
31412N M4 5	FNMA		01/25/2012	DBAB		665	665	665	665				0		665			0		11/01/2038
31412N M4 5	FNMA		02/25/2012	DBAB		691	691	691	691				0		691			0		11/01/2038
31412N M4 5	FNMA		03/25/2012	DBAB		533	556	556	556				0		556		(23)	(23)		11/01/2038
31412N M4 5	FNMA		04/25/2012	DBAB		1,501	1,565	1,565	1,565				0		1,565		(64)	(64)		11/01/2038
31412N M4 5	FNMA		05/25/2012	DBAB		689	718	718	718				0		718		(30)	(30)		11/01/2038
31412N M4 5	FNMA		06/25/2012	DBAB		1,220	1,272	1,272	1,272				0		1,272		(52)	(52)		11/01/2038
31412N M4 5	FNMA		07/25/2012	DBAB		1,853	1,932	1,932	1,932				0		1,932		(79)	(79)		11/01/2038
31412N M4 5	FNMA		08/25/2012	DBAB		842	878	878	878				0		878		(36)	(36)		11/01/2038
31412N M4 5	FNMA		09/25/2012	DBAB		581	606	606	606				0		606		(25)	(25)		11/01/2038
31412N M4 5	FNMA		10/25/2012	DBAB		901	939	939	939				0		939		(39)	(39)		11/01/2038
31412N M4 5	FNMA		11/25/2012	DBAB		897	936	936	936				0		936		(38)	(38)		11/01/2038
31412N M4 5	FNMA		12/25/2012	DBAB		1,006	1,049	1,049	1,049				0		1,049		(43)	(43)		11/01/2038
31410W SE 9	FNMA		09/13/2012	BOFA		83,622	184,431	221,944	67,201				0		67,201		16,421	16,421	5,107	09/01/2037
31410W SE 9	FNMA		01/25/2012	BOFA		3,124	3,124	3,124	3,124				0		3,124					09/01/2037
31410W SE 9	FNMA		02/25/2012	BOFA		1,969	1,969	1,969	1,969				0		1,969					09/01/2037
31410W SE 9	FNMA		03/25/2012	BOFA		3,446	3,654	3,654	3,654				0		3,654		(207)	(207)		09/01/2037
31410W SE 9	FNMA		04/25/2012	BOFA		2,639	2,798	2,798	2,798				0		2,798		(159)	(159)		09/01/2037
31410W SE 9	FNMA		05/25/2012	BOFA		6,358	6,741	6,741	6,741				0		6,741		(383)	(383)		09/01/2037
31410W SE 9	FNMA		06/25/2012	BOFA		2,460	2,608	2,608	2,608				0		2,608		(148)	(148)		09/01/2037
31410W SE 9	FNMA		07/25/2012	BOFA		11,377	12,062	12,062	12,062				0		12,062		(684)	(684)		09/01/2037
31410W SE 9	FNMA		08/25/2012	BOFA		7,307	7,747	7,747	7,747				0		7,747		(440)	(440)		09/01/2037
31410W SE 9	FNMA		09/25/2012	BOFA		5,226	5,540	5,540	5,540				0		5,540		(314)	(314)		09/01/2037
31416W H3 9	FNMA		01/25/2012	BOFA		3,738	3,738	3,738	3,738				0		3,738					06/01/2040
31416W H3 9	FNMA		02/25/2012	BOFA		3,224	3,224	3,224	3,224				0		3,224					06/01/2040
31416W H3 9	FNMA		03/25/2012	BOFA		3,433	3,630	3,630	3,630				0		3,630		(197)	(197)		06/01/2040
31416W H3 9	FNMA		04/25/2012	BOFA		2,901	3,068	3,068	3,068				0		3,068		(167)	(167)		06/01/2040
31416W H3 9	FNMA		05/25/2012	BOFA		2,362	2,498	2,498	2,498				0		2,498		(136)	(136)		06/01/2040
31416W H3 9	FNMA		06/25/2012	BOFA		3,072	3,248	3,248	3,248				0		3,248		(177)	(177)		06/01/2040
31416W H3 9	FNMA		07/25/2012	BOFA		3,119	3,298	3,298	3,298				0		3,298		(179)	(179)		06/01/2040
31416W H3 9	FNMA		08/25/2012	BOFA		3,583	3,789	3,789	3,789				0		3,789		(206)	(206)		06/01/2040
31416W H3 9	FNMA		09/25/2012	BOFA		3,581	3,787	3,787	3,787				0		3,787		(206)	(206)		06/01/2040
31416W H3 9	FNMA		10/25/2012	BOFA		2,161	2,285	2,285	2,285				0		2,285		(124)	(124)		06/01/2040
31416W H3 9	FNMA		11/25/2012	BOFA		3,165	3,347	3,347	3,347				0		3,347		(182)	(182)		06/01/2040
31416W H3 9	FNMA		12/25/2012	BOFA		1,972	2,086	2,086	2,086				0		2,086		(113)	(113)		06/01/2040
3135G0 DW 0	FNMA		05/01/2012	DBAB		848,727	845,000	845,476	845,470		(55)		(55)		845,415		3,311	3,311	2,641	10/30/2014
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments					1,418,245	1,487,520	1,547,895	1,391,479	0	(590)	0	(590)	0	1,391,040	0	27,354	27,354	11,324	XXX
Bonds - Industrial and Miscellaneous																				
17313Y AL 5	Citigroup Funding Inc		09/28/2012	Fidelity		124,045	124,000	124,147	124,308		(253)		(253)		124,054		(10)	(10)	2,273	10/22/2012
17313Y AL 5	Citigroup Funding Inc		09/28/2012	Fidelity		26,009	26,000	26,592	26,217		(178)		(178)		26,038		(29)	(29)	325	10/22/2012
17313Y AL 5	Citigroup Funding Inc		10/22/2012	Fidelity		40,000	40,000	40,911	40,334		(334)		(334)		40,000				777	10/22/2012
36967H AV 9	General Electric Cap Corp		12/21/2012	Fidelity		78,000	78,000	78,858	78,275		(275)		(275)		78,000				1,658	12/21/2012
36967H AY 3	General Electric Cap Corp		12/28/2012	Fidelity		130,000	130,000	132,946	130,989		(989)		(989)		130,000				3,412	12/28/2012
481247 AK 0	JPMorgan Chase & Co.		03/06/2012	Fidelity		118,598	118,000	120,546	118,381		(135)		(135)		118,245		353	353	584	06/15/2012

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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	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
49328C AA 3	KeyBank.....		03/06/2012.	Fidelity.....		12,094	12,000	12,507	12,067		(24)		(24)		12,043		50	50	113	06/15/2012.
49328C AA 3	KeyBank.....		03/06/2012.	Fidelity.....		98,764	98,000	101,650	98,752		(267)		(267)		98,485		280	280		06/15/2012.
49328C AA 3	KeyBank.....		06/15/2012.	Fidelity.....		52,000	52,000	53,615	53,615		(1,615)		(1,615)		52,000				1,511	06/15/2012.
69351C AC 7	PNC Funding Corp.....		06/22/2012.	Fidelity.....		90,000	90,000	91,998	91,188		(1,188)		(1,188)		90,000				1,035	06/22/2012.
097014 AG 9	Boeing Cap Corp.....		02/15/2012.	BSCC.....		5,000	5,000	5,533	5,030		(30)		(30)		5,000				304	02/15/2012.
097023 BB 0	Boeing Cap Corp.....		11/20/2012.	PARI.....		165,000	165,000	168,020	166,499		(1,499)		(1,499)		165,000				3,094	11/20/2012.
14912L 4C 2	Caterpillar Finl SVCS.....		03/09/2012.	FBCO.....		190,231	175,000	196,734	189,648		(1,355)		(1,355)		188,294		1,938	1,938	4,792	09/30/2013.
929903 DT 6	Wachovia Corp.....		01/17/2012.	WCHV.....		181,204	160,000	174,331	174,331		(216)		(216)		174,115		7,089	7,089	818	06/15/2017.
3899999	Total - Bonds - Industrial and Miscellaneous.....					1,310,945	1,273,000	1,326,394	1,309,634	0	(8,358)	0	(8,358)	0	1,301,274	0	9,671	9,671	20,696	XXX.....
8399997	Total - Bonds - Part 4.....					6,367,254	6,158,520	6,399,018	6,209,450	0	(18,116)	0	(18,116)	0	6,186,482	0	175,923	175,923	75,487	XXX.....
8399998	Total - Bonds - Summary Item from Part 5.....					3,569,979	3,545,995	3,565,766			(5,391)		(5,391)		3,560,376		9,603	9,603	18,208	XXX.....
8399999	Total - Bonds.....					9,937,233	9,704,515	9,964,784	6,209,450	0	(23,507)	0	(23,507)	0	9,746,858	0	185,526	185,526	93,695	XXX.....
Common Stocks - Industrial and Miscellaneous																				
00164V 10 3	AMC Networks Inc.....		07/26/2012.	Fidelity.....		130.000	5,529	XXX	5,008	4,885	123		123		5,008		520	520		XXX.....
00164V 10 3	AMC Networks Inc.....		07/10/2012.	Fidelity.....		350.000	13,542	XXX	13,484	13,153	330		330		13,484		58	58		XXX.....
00164V 10 3	AMC Networks Inc.....		07/26/2012.	Fidelity.....		70.000	2,977	XXX	2,687	2,631	57		57		2,687		290	290		XXX.....
023135 10 6	Amazon.com.....		07/24/2012.	Fidelity.....		40.000	8,888	XXX	7,876	6,924	952		952		7,876		1,012	1,012		XXX.....
023135 10 6	Amazon.com.....		05/07/2012.	Fidelity.....		20.000	4,592	XXX	3,876	3,462	414		414		3,876		716	716		XXX.....
025816 10 9	American Express Co.....		04/09/2012.	Fidelity.....		240.000	13,948	XXX	10,005	11,321	(1,316)		(1,316)		10,005		3,942	3,942		XXX.....
052769 10 6	Autodesk Inc.....		02/06/2012.	Fidelity.....		330.000	12,041	XXX	11,227	10,009	1,218		1,218		11,227		814	814		XXX.....
00164V 10 3	Autodesk Inc.....		02/06/2012.	Fidelity.....		40.000	1,459	XXX	834	1,213	(380)		(380)		834		626	626		XXX.....
00164V 10 3	Autodesk Inc.....		12/07/2012.	Fidelity.....		330.000	10,869	XXX	6,878	10,009	(3,131)		(3,131)		6,878		3,991	3,991		XXX.....
064058 10 0	Bank of New York.....		02/01/2012.	Fidelity.....		450.000	9,075	XXX	12,536	8,960	3,577		3,577		12,536		(3,462)	(3,462)	199	XXX.....
064058 10 0	Bank of New York.....		02/01/2012.	Fidelity.....		840.000	16,939	XXX	24,116	16,724	7,391		7,391		24,116		(7,177)	(7,177)		XXX.....
064058 10 0	Bank of New York.....		02/01/2012.	Fidelity.....		240.000	4,840	XXX	4,615	4,778	(163)		(163)		4,615		224	224		XXX.....
101137 10 7	Boston Scientific Corp.....		01/17/2012.	Fidelity.....		1,770.000	9,898	XXX	12,880	9,452	3,428		3,428		12,880		(2,981)	(2,981)		XXX.....
101137 10 7	Boston Scientific Corp.....		01/17/2012.	Fidelity.....		770.000	4,306	XXX	4,951	4,112	840		840		4,951		(645)	(645)		XXX.....
101137 10 7	Boston Scientific Corp.....		03/01/2012.	Fidelity.....		630.000	3,853	XXX	3,759	3,364	395		395		3,759		94	94		XXX.....
101137 10 7	Boston Scientific Corp.....		01/17/2012.	Fidelity.....		30.000	167	XXX	179	160	19		19		179		(11)	(11)		XXX.....
101137 10 7	Boston Scientific Corp.....		03/01/2012.	Fidelity.....		3,160.000	19,328	XXX	21,807	16,874	4,932		4,932		21,807		(2,479)	(2,479)		XXX.....
17275R 10 2	Cisco Systems.....		05/22/2012.	Fidelity.....		910.000	15,239	XXX	20,739	16,453	4,286		4,286		20,739		(5,500)	(5,500)	332	XXX.....
17275R 10 2	Cisco Systems.....		02/15/2012.	Fidelity.....		1,310.000	25,916	XXX	33,216	23,685	9,531		9,531		33,216		(7,300)	(7,300)		XXX.....
17275R 10 2	Cisco Systems.....		05/22/2012.	Fidelity.....		480.000	8,038	XXX	8,186	8,678	(493)		(493)		8,186		(148)	(148)		XXX.....
17275R 10 2	Cisco Systems.....		05/22/2012.	Fidelity.....		150.000	2,512	XXX	2,491	2,712	(221)		(221)		2,491		21	21		XXX.....
17275R 10 2	Cisco Systems.....		05/22/2012.	Fidelity.....		146.000	2,445	XXX	2,500	2,640	(140)		(140)		2,500		(55)	(55)		XXX.....
17275R 10 2	Cisco Systems.....		05/22/2012.	Fidelity.....		125.000	2,093	XXX	2,383	2,260	123		123		2,383		(290)	(290)		XXX.....
191216 10 0	Coca Cola Co.....		06/01/2012.	Fidelity.....		320.000	24,190	XXX	16,580	22,390	(5,810)		(5,810)		16,580		7,610	7,610	163	XXX.....
219350 10 5	Corning Inc.....		08/29/2012.	Fidelity.....		2,130.000	24,406	XXX	29,889	27,647	2,241		2,241		29,889		(5,482)	(5,482)	385	XXX.....
219350 10 5	Corning Inc.....		08/29/2012.	Fidelity.....		440.000	5,042	XXX	5,996	5,711	284		284		5,996		(954)	(954)		XXX.....
254687 10 6	Walt Disney.....		01/23/2012.	Fidelity.....		150.000	5,812	XXX	4,606	5,625	(1,020)		(1,020)		4,606		1,207	1,207		XXX.....
31428X 10 6	Fedex Corp.....		09/17/2012.	Fidelity.....		230.000	20,428	XXX	17,144	19,207	(2,063)		(2,063)		17,144		3,284	3,284	124	XXX.....
34354P 10 5	Flowserve Corp.....		09/14/2012.	Fidelity.....		110.000	14,530	XXX	12,754	10,925	1,829		1,829		12,754		1,776	1,776	292	XXX.....

E14.2

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	Forfeign	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
34354P 10 5	Flowserve Corp.....		02/06/2012.	Fidelity.....	100.000	11,240	XXX	11,595	9,932	1,662			1,662		11,595		(355)	(355)		XXX
34354P 10 5	Flowserve Corp.....		09/14/2012.	Fidelity.....	140.000	18,493	XXX	11,869	13,905	(2,036)			(2,036)		11,869		6,624	6,624		XXX
38259P 50 8	Google Inc.....		10/31/2012.	Fidelity.....	20.000	13,508	XXX	11,681	12,918	(1,237)			(1,237)		11,681		1,827	1,827		XXX
38259P 50 8	Google Inc.....		10/31/2012.	Fidelity.....	50.000	33,770	XXX	26,817	32,295	(5,478)			(5,478)		26,817		6,953	6,953		XXX
38259P 50 8	Google Inc.....		10/31/2012.	Fidelity.....	20.000	13,508	XXX	9,480	12,918	(3,438)			(3,438)		9,480		4,028	4,028		XXX
501044 10 1	Kroger.....		06/21/2012.	Fidelity.....	1,050.000	23,893	XXX	21,401	25,431	(4,030)			(4,030)		21,401		2,492	2,492	241	XXX
530555 10 1	Liberty Global Inc.....		03/29/2012.	Fidelity.....	370.000	18,798	XXX	13,131	15,181	(2,050)			(2,050)		13,131		5,668	5,668		XXX
57636Q 10 4	Mastercard Inc.....		05/16/2012.	Fidelity.....	60.000	25,430	XXX	14,081	22,369	(8,288)			(8,288)		14,081		11,348	11,348	90	XXX
57636Q 10 4	Mastercard Inc.....		02/16/2012.	Fidelity.....	10.000	3,927	XXX	2,347	3,728	(1,381)			(1,381)		2,347		1,580	1,580		XXX
57636Q 10 4	Mastercard Inc.....		05/16/2012.	Fidelity.....	15.000	6,357	XXX	5,211	5,592	(381)			(381)		5,211		1,146	1,146		XXX
57636Q 10 4	Mastercard Inc.....		05/16/2012.	Fidelity.....	7.000	2,967	XXX	2,500	2,610	(110)			(110)		2,500		467	467		XXX
57636Q 10 4	Mastercard Inc.....		05/16/2012.	Fidelity.....	7.000	2,967	XXX	2,369	2,610	(241)			(241)		2,369		598	598		XXX
655844 10 8	Norfolk Southern Corp.....		02/01/2012.	Fidelity.....	110.000	8,150	XXX	6,961	8,015	(1,053)			(1,053)		6,961		1,189	1,189		XXX
N72482 10 7	Qiagen NV Com.....	F.	12/27/2012.	Fidelity.....	500.000	10,822	XXX	10,287	6,905	3,382			3,382		10,287		535	535		XXX
N72482 10 7	Qiagen NV Com.....	F.	05/02/2012.	Fidelity.....	220.000	3,563	XXX	4,526	3,038	1,488			1,488		4,526		(964)	(964)		XXX
N72482 10 7	Qiagen NV Com.....	F.	12/27/2012.	Fidelity.....	500.000	7,709	XXX	7,343	6,905	438			438		7,343		366	366		XXX
747525 10 3	Qualcomm Inc.....		02/01/2012.	Fidelity.....	150.000	8,668	XXX	5,481	8,205	(2,724)			(2,724)		5,481		3,188	3,188	447	XXX
747525 10 3	Qualcomm Inc.....		02/01/2012.	Fidelity.....	340.000	19,649	XXX	12,166	18,598	(6,432)			(6,432)		12,166		7,482	7,482		XXX
808513 10 5	Charles Schwab Corp.....		04/11/2012.	Fidelity.....	170.000	2,430	XXX	2,451	1,914	538			538		2,451		(21)	(21)	193	XXX
808513 10 5	Charles Schwab Corp.....		04/11/2012.	Fidelity.....	470.000	6,719	XXX	8,195	5,292	2,903			2,903		8,195		(1,476)	(1,476)		XXX
808513 10 5	Charles Schwab Corp.....		04/11/2012.	Fidelity.....	2,580.000	36,884	XXX	29,753	29,051	702			702		29,753		7,131	7,131		XXX
857477 10 3	State Street Corp.....		02/06/2012.	Fidelity.....	670.000	26,973	XXX	31,616	27,008	4,608			4,608		31,616		(4,642)	(4,642)	164	XXX
857477 10 3	State Street Corp.....		02/06/2012.	Fidelity.....	240.000	9,662	XXX	7,997	9,674	(1,677)			(1,677)		7,997		1,665	1,665		XXX
887317 30 3	Time Warner Inc.....		09/05/2012.	Fidelity.....	610.000	25,292	XXX	18,071	22,045	(3,974)			(3,974)		18,071		7,221	7,221		XXX
911312 10 6	United Parcel Service Inc.....		04/19/2012.	Fidelity.....	10.000	793	XXX	606	732	(126)			(126)		606		186	186	233	XXX
911312 10 6	United Parcel Service Inc.....		03/21/2012.	Fidelity.....	120.000	9,409	XXX	7,276	8,783	(1,507)			(1,507)		7,276		2,134	2,134		XXX
911312 10 6	United Parcel Service Inc.....		04/19/2012.	Fidelity.....	200.000	15,852	XXX	9,038	14,638	(5,600)			(5,600)		9,038		6,814	6,814		XXX
911312 10 6	United Parcel Service Inc.....		04/19/2012.	Fidelity.....	78.000	6,182	XXX	5,221	5,709	(488)			(488)		5,221		961	961		XXX
92826C 83 9	VISA Inc.....		05/11/2012.	Fidelity.....	200.000	23,353	XXX	15,404	20,306	(4,902)			(4,902)		15,404		7,950	7,950	57	XXX
92826C 83 9	VISA Inc.....		05/11/2012.	Fidelity.....	60.000	7,006	XXX	4,260	6,092	(1,832)			(1,832)		4,260		2,746	2,746		XXX
941848 10 3	Waters Corp.....		08/21/2012.	Fidelity.....	190.000	14,638	XXX	14,030	14,070	(40)			(40)		14,030		608	608		XXX
9099999.	Total - Common Stocks - Industrial and Miscellaneous.....					711,514	XXX	636,366	652,433	(16,071)	0	0	(16,071)	0	636,366	0	75,150	75,150	2,920	XXX
Common Stocks - Mutual Funds																				
563821 68 5	M & N Ohio Tax Exempt.....		11/16/2012.	Fidelity.....	1,620.000	17,933	XXX	17,158	17,447	(290)			(290)		17,158		776	776		XXX
9299999.	Total - Common Stocks - Mutual Funds.....					17,933	XXX	17,158	17,447	(290)	0	0	(290)	0	17,158	0	776	776	0	XXX
9799997.	Total - Common Stocks - Part 4.....					729,447	XXX	653,524	669,880	(16,361)	0	0	(16,361)	0	653,524	0	75,926	75,926	2,920	XXX
9799998.	Total - Common Stocks - Summary Item from Part 5.....					42,182	XXX	35,283		0			0		35,283		6,898	6,898		XXX
9799999.	Total - Common Stocks.....					771,629	XXX	688,807	669,880	(16,361)	0	0	(16,361)	0	688,807	0	82,824	82,824	2,920	XXX
9899999.	Total - Preferred and Common Stocks.....					771,629	XXX	688,807	669,880	(16,361)	0	0	(16,361)	0	688,807	0	82,824	82,824	2,920	XXX
9999999.	Total - Bonds, Preferred and Common Stocks.....					10,708,862	XXX	10,653,591	6,879,330	(16,361)	(23,507)	0	(39,868)	0	10,435,665	0	268,350	268,350	96,615	XXX

E14.3

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. Government																				
912828 RM 4	US Treasury Note.....		01/17/2012	GSCO.....	07/27/2012	GSCO.....	160,000	161,683	163,515	161,526		(157)		(157)		1,989	1,989	1,183	343	
912828 RM 4	US Treasury Note.....		02/16/2012	GSCO.....	07/27/2012	GSCO.....	570,000	577,280	582,520	576,724		(557)		(557)		5,797	5,797	4,213	1,691	
912828 RM 4	US Treasury Note.....		03/07/2012	GSCO.....	07/27/2012	GSCO.....	135,000	136,529	137,965	136,429		(100)		(100)		1,536	1,536	998	475	
912828 SK 7	US Treasury Note.....		05/01/2012	DBAB.....	09/19/2012	DBAB.....	865,000	865,023	866,667	865,020		(3)		(3)		1,647	1,647	1,658	414	
912828 SM 3	US Treasury Note.....		07/27/2012	FBCO.....	12/12/2012	FBCO.....	175,000	178,356	178,466	178,135		(221)		(221)		331	331			
912828 SR 2	US Treasury Note.....		07/27/2012	FBCO.....	09/19/2012	FBCO.....	295,000	295,171	295,018	295,158		(13)		(13)		(140)	(140)	288	175	
912828 SR 2	US Treasury Note.....		07/27/2012	GCAP.....	09/06/2012	GCAP.....	5,000	5,003	4,986	5,003				0		(17)	(17)	4	4	
912828 SR 2	US Treasury Note.....		09/13/2012	DBAB.....	09/19/2012	DBAB.....	84,000	84,030	84,005	84,030				0		(24)	(24)	78	78	
912828 TP 5	US Treasury Note.....		09/19/2012	JEFF.....	09/21/2012	JEFF.....	170,000	169,518	169,495	169,522		4		4		(27)	(27)	7	7	
0599999	Total - Bonds - U.S. Government.....						2,459,000	2,472,593	2,482,637	2,471,547	0	(1,047)	0	(1,047)	0	11,092	11,092	8,429	3,187	
Bonds - U.S. Special Revenue and Special Assessment																				
3128M6 T7 3	FHLMC.....		03/12/2012	Fidelity.....	04/15/2012	Fidelity.....	9,305	9,305	8,716	9,305				0		(588)	(588)			
3128M6 T7 3	FHLMC.....		03/12/2012	Fidelity.....	05/15/2012	Fidelity.....	9,148	9,148	8,570	9,148				0		(579)	(579)			
3128M6 T7 3	FHLMC.....		03/12/2012	Fidelity.....	06/15/2012	Fidelity.....	9,368	9,368	8,776	9,368				0		(592)	(592)			
3128M6 T7 3	FHLMC.....		03/12/2012	Fidelity.....	07/15/2012	Fidelity.....	8,570	8,570	8,029	8,570				0		(542)	(542)			
3128M6 T7 3	FHLMC.....		03/12/2012	Fidelity.....	08/15/2012	Fidelity.....	8,585	8,585	8,042	8,585				0		(543)	(543)			
3128M6 T7 3	FHLMC.....		03/12/2012	Fidelity.....	09/15/2012	Fidelity.....	9,380	9,380	8,787	9,380				0		(593)	(593)			
3128M6 T7 3	FHLMC.....		03/12/2012	Fidelity.....	10/15/2012	Fidelity.....	7,019	7,019	6,575	7,019				0		(444)	(444)			
3128M6 T7 3	FHLMC.....		03/12/2012	Fidelity.....	11/15/2012	Fidelity.....	8,567	8,567	8,025	8,567				0		(542)	(542)			
3128M6 T7 3	FHLMC.....		03/12/2012	Fidelity.....	12/15/2012	Fidelity.....	7,053	7,053	6,608	7,053				0		(446)	(446)			
3135G0 HG 1	FNMA.....		05/01/2012	FBCO.....	09/19/2012	FBCO.....	845,000	842,299	845,211	842,650		351		351		2,561	2,561	1,611	396	
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments.....						921,995	919,294	917,339	919,645	0	351	0	351	0	(2,308)	(2,308)	1,611	396	
Bonds - Industrial and Miscellaneous																				
92976W BJ 4	Wachovia Corp.....		01/17/2012	FBSB.....	09/25/2012	FBSB.....	165,000	173,879	170,003	169,184		(4,695)		(4,695)		819	819	8,168	1,916	
3899999	Total - Bonds - Industrial and Miscellaneous.....						165,000	173,879	170,003	169,184	0	(4,695)	0	(4,695)	0	819	819	8,168	1,916	
8399998	Total - Bonds.....						3,545,995	3,565,766	3,569,979	3,560,376	0	(5,391)	0	(5,391)	0	9,603	9,603	18,208	5,499	
Common Stocks - Industrial and Miscellaneous																				
501044 10 1	Kroger.....		05/21/2012	Fidelity.....	06/21/2012	Fidelity.....	130,000	2,923	2,958	2,923				0		35	35			
57636Q 10 4	Mastercard Inc.....		06/05/2012	Fidelity.....	12/24/2012	Fidelity.....	80,000	32,360	39,224	32,360				0		6,863	6,863			
9099999	Total - Common Stocks - Industrial and Miscellaneous.....							35,283	42,182	35,283	0	0	0	0	0	6,898	6,898	0	0	
9799998	Total - Common Stocks.....							35,283	42,182	35,283	0	0	0	0	0	6,898	6,898	0	0	
9899999	Total - Preferred and Common Stocks.....							35,283	42,182	35,283	0	0	0	0	0	6,898	6,898	0	0	
9999999	Total - Bonds, Preferred and Common Stocks.....							3,601,049	3,612,161	3,595,659	0	(5,391)	0	(5,391)	0	16,501	16,501	18,208	5,499	

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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 CUSIP Identification	2 Description	Codes		5 Date Acquired	6 Name of Vendor	7 Maturity Date	8 Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value				13 Par Value	14 Actual Cost	Interest						21 Paid for Accrued Interest	
		3 Code	4 F o r e i g n					9 Unrealized Valuation Increase/ (Decrease)	10 Current Year's (Amortization)/ Accretion	11 Current Year's Other Than Temporary Impairment Recognized	12 Total Foreign Exchange Change in B./A.C.V.			15 Amount Due and Accrued December 31 of Current Year on Bond Not in Default	16 Non- Admitted Due and Accrued	17 Rate of	18 Effective Rate of	19 When Paid	20 Amount Received During Year		
Other Short-Term Invested Assets																					
	Fidelity Core Account.....			12/31/2012.	Fidelity.....	01/01/2013.	.8						.8							.23	
	Fidelity Core Account.....			12/31/2012.	Fidelity.....	01/01/2013.	165,597						165,597							.20	
	Fidelity Core Account.....			12/31/2012.	Fidelity.....	01/01/2013.	.515,666						.515,666							.43	
	Fidelity Core Account.....			12/31/2012.	Fidelity.....	01/01/2013.														.86	
9099999.	Total - Other Short-Term Invested Assets.....						.681,271	.0	.0	.0	.0	XXX	.681,271	.0	.0	XXX	XXX	XXX	XXX	.86	.0
9199999.	Total - Short-Term Investments.....						.681,271	.0	.0	.0	.0	XXX	.681,271	.0	.0	XXX	XXX	XXX	XXX	.86	.0

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

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

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

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

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

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

Sch. DB-Pt. D
NONE

Sch. DL-Pt. 1
NONE

Sch. DL-Pt. 2
NONE

SCHEDULE E - PART 1 - CASH

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
Open Depositories						
Huntington National Bank..... Columbus, Ohio.....					85,195	XXX
0199999. Total - Open Depositories.....	.XXX...	.XXX.....	0	0	85,195	XXX..
0399999. Total Cash on Deposit.....	.XXX...	.XXX.....	0	0	85,195	XXX..
0599999. Total Cash.....	.XXX...	.XXX.....	0	0	85,195	XXX..

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

1. January.....	4,049	4. April.....	38,289	7. July.....	62,156	10. October.....	96,130
2. February.....	62,393	5. May.....	20,207	8. August.....	73,642	11. November.....	80,257
3. March.....	50,018	6. June.....	59,881	9. September.....	97,066	12. December.....	85,195

Sch. E-Pt. 2
NONE

Sch. E-Pt. 3
NONE

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