



# ANNUAL STATEMENT

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

## Mid-Continent Assurance Company

NAIC Group Code.....84, 84 (Current Period) (Prior Period)	NAIC Company Code..... 15380	Employer's ID Number..... 73-1406844
Organized under the Laws of Ohio	State of Domicile or Port of Entry Ohio	Country of Domicile US
Incorporated/Organized..... August 13, 1992	Commenced Business..... January 1, 1994	
Statutory Home Office	301 E. 4th Street..... Cincinnati ..... OH ..... US ..... 45202 <i>(Street and Number) (City or Town, State, Country and Zip Code)</i>	
Main Administrative Office	1437 South Boulder Dr..... Tulsa ..... OK ..... US..... 74119 <i>(Street and Number) (City or Town, State, Country and Zip Code)</i>	918-587-7221 <i>(Area Code) (Telephone Number)</i>
Mail Address	P. O. Box 1409..... Tulsa ..... OK ..... US ..... 74101 <i>(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)</i>	
Primary Location of Books and Records	1437 South Boulder Dr..... Tulsa ..... OK ..... US ..... 74119 <i>(Street and Number) (City or Town, State, Country and Zip Code)</i>	918-587-7221 <i>(Area Code) (Telephone Number)</i>
Internet Web Site Address	mcg-ins.com	
Statutory Statement Contact	Gregory Patrick Jones <i>(Name)</i> gjones@mcg-ins.com <i>(E-Mail Address)</i>	918-587-7221 x 250 <i>(Area Code) (Telephone Number) (Extension)</i> 918-588-1253 <i>(Fax Number)</i>

### OFFICERS

Name	Title	Name	Title
1. Hubert Michael Coon	President	2. Loretta Fay Jessee	Secretary
3. Gregory Patrick Jones	Treasurer	4.	

### OTHER

Todd Anthony Bazata	Vice-President	Richard Leon Simpson	Vice-President
Stephen Kirby Pancoast	Vice-President	Gregory Patrick Jones	Vice-President
Jeral Clinton Hunter	Vice-President	Nora Anne Webb	Vice-President
John Allen Gant	Vice-President	James Steven Davis	Vice-President
David Bernard Dyke	Vice-President	Robert Dewayne Martin #	Vice-President

### DIRECTORS OR TRUSTEES

Eve Cutler Rosen	Donald Dumford Larson	Gary John Gruber	Ronald James Brichler
David John Witzgall	Hubert Michael Coon	James Steven Davis #	

State of..... Ohio  
County of..... Hamilton

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) Hubert Michael Coon	_____ (Signature) Loretta Fay Jessee	_____ (Signature) Gregory Patrick Jones
1. (Printed Name) President	2. (Printed Name) Secretary	3. (Printed Name) Treasurer
_____ (Title)	_____ (Title)	_____ (Title)

Subscribed and sworn to before me  
This 22nd day of February 2013

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

## 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.....	633,932	2.0	633,932		633,932	2.0
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies.....		0.0			0	0.0
1.22 Issued by U.S. government sponsored agencies.....		0.0			0	0.0
1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities).....		0.0			0	0.0
1.4 Securities issued by states, territories and possessions and political subdivisions in the U.S.:						
1.41 States, territories and possessions general obligations.....		0.0			0	0.0
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations.....	3,636,051	11.3	3,636,051		3,636,051	11.3
1.43 Revenue and assessment obligations.....	12,281,502	38.1	12,281,502		12,281,502	38.1
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.....		0.0			0	0.0
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.....	1,489,914	4.6	1,489,914		1,489,914	4.6
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities).....	3,795,655	11.8	3,795,655		3,795,655	11.8
2.2 Unaffiliated non-U.S. securities (including Canada).....	2,999,225	9.3	2,999,225		2,999,225	9.3
2.3 Affiliated securities.....		0.0			0	0.0
3. Equity interests:						
3.1 Investments in mutual funds.....		0.0			0	0.0
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.....		0.0			0	0.0
3.4 Other equity securities:						
3.41 Affiliated.....		0.0			0	0.0
3.42 Unaffiliated.....		0.0			0	0.0
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated.....		0.0			0	0.0
3.52 Unaffiliated.....		0.0			0	0.0
4. Mortgage loans:						
4.1 Construction and land development.....		0.0			0	0.0
4.2 Agricultural.....		0.0			0	0.0
4.3 Single family residential properties.....		0.0			0	0.0
4.4 Multifamily residential properties.....		0.0			0	0.0
4.5 Commercial loans.....		0.0			0	0.0
4.6 Mezzanine real estate loans.....		0.0			0	0.0
5. Real estate investments:						
5.1 Property occupied by company.....		0.0			0	0.0
5.2 Property held for production of income (including \$.....0 of property acquired in satisfaction of debt).....		0.0			0	0.0
5.3 Property held for sale (including \$.....0 property acquired in satisfaction of debt).....		0.0			0	0.0
6. Contract loans.....		0.0			0	0.0
7. Derivatives.....		0.0			0	0.0
8. Receivables for securities.....		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.....	7,364,155	22.9	7,364,155		7,364,155	22.9
11. Other invested assets.....		0.0			0	0.0
12. Total invested assets.....	32,200,434	100.0	32,200,434	0	32,200,434	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.....	<b>NONE</b>	
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.....	<b>NONE</b>	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.....	<b>NONE</b>	
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.....		27,533,883
2.	Cost of bonds and stocks acquired, Part 3, Column 7.....		4,787,563
3.	Accrual of discount.....		23,921
4.	Unrealized valuation increase (decrease):		
4.1	Part 1, Column 12.....	(111,261)	
4.2	Part 2, Section 1, Column 15.....		
4.3	Part 2, Section 2, Column 13.....		
4.4	Part 4, Column 11.....		(111,261)
5.	Total gain (loss) on disposals, Part 4, Column 19.....		90,721
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7.....		7,310,362
7.	Deduct amortization of premium.....		178,186
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).....		24,836,279
11.	Deduct total nonadmitted amounts.....		
12.	Statement value at end of current period (Line 10 minus Line 11).....		24,836,279

**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
<b>BONDS</b> Governments (Including all obligations guaranteed by governments)	1. United States.....	633,932	634,639	648,772	629,000
	2. Canada.....				
	3. Other Countries.....				
	4. Totals.....	633,932	634,639	648,772	629,000
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.....	3,636,051	3,892,139	3,761,244	3,380,000
U.S. Special Revenue and Special Assessment Obligations and All Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions	7. Totals.....	12,281,502	12,972,309	12,487,396	11,926,750
Industrial and Miscellaneous and Hybrid Securities (Unaffiliated)	8. United States.....	5,285,569	5,682,930	5,370,455	5,460,290
	9. Canada.....				
	10. Other Countries.....	2,999,225	3,016,146	2,991,790	3,000,000
	11. Totals.....	8,284,794	8,699,076	8,362,245	8,460,290
Parent, Subsidiaries and Affiliates	12. Totals.....				
	<b>13. Total Bonds.....</b>	<b>24,836,279</b>	<b>26,198,163</b>	<b>25,259,657</b>	<b>24,396,040</b>
<b>PREFERRED STOCKS</b> Industrial and Miscellaneous (Unaffiliated)	14. United States.....				
	15. Canada.....				
	16. Other Countries.....				
	17. Totals.....	0	0	0	0
Parent, Subsidiaries and Affiliates	18. Totals.....				
	<b>19. Total Preferred Stocks.....</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
<b>COMMON STOCKS</b> Industrial and Miscellaneous (Unaffiliated)	20. United States.....				
	21. Canada.....				
	22. Other Countries.....				
	23. Totals.....	0	0	0	0
Parent, Subsidiaries and Affiliates	24. Totals.....				
	<b>25. Total Common Stocks.....</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
	<b>26. Total Stocks.....</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
	<b>27. Total Bonds and Stocks....</b>	<b>24,836,279</b>	<b>26,198,163</b>	<b>25,259,657</b>	

### 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)
<b>1. U.S. Governments</b>											
1.1 Class 1.....	7,484,701	433,639				7,918,340	24.7	5,765,869	18.2	7,918,340	
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.....	7,484,701	433,639	0	0	0	7,918,340	24.7	5,765,869	18.2	7,918,340	0
<b>2. All Other Governments</b>											
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
<b>3. U.S. States, Territories and Possessions, etc., Guaranteed</b>											
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
<b>4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed</b>											
4.1 Class 1.....		1,839,428	1,796,623			3,636,051	11.3	2,927,710	9.3	3,636,051	
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	1,839,428	1,796,623	0	0	3,636,051	11.3	2,927,710	9.3	3,636,051	0
<b>5. U.S. Special Revenue &amp; Special Assessment Obligations, etc., Non-Guaranteed</b>											
5.1 Class 1.....	1,003,347	3,007,310	3,560,219	2,259,452	2,451,173	12,281,502	38.2	12,865,506	40.7	12,281,502	
5.2 Class 2.....						0	0.0	1,009,405	3.2		
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.....	1,003,347	3,007,310	3,560,219	2,259,452	2,451,173	12,281,502	38.2	13,874,911	43.9	12,281,502	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)
<b>6. Industrial and Miscellaneous (unaffiliated)</b>											
6.1 Class 1.....	481,930	1,957,754	1,542,325	61,718		4,043,727	12.6	4,425,029	14.0	1,489,914	2,553,813
6.2 Class 2.....	1,499,296		938,608	547,681		2,985,585	9.3	2,433,999	7.7	2,985,585	
6.3 Class 3.....						0	0.0	1,613,988	5.1		
6.4 Class 4.....			880,000			880,000	2.7		0.0	880,000	
6.5 Class 5.....		375,482				375,482	1.2	554,685	1.8	375,482	
6.6 Class 6.....						0	0.0		0.0		
6.7 Totals.....	1,981,226	2,333,236	3,360,933	609,400	0	8,284,794	25.8	9,027,701	28.6	5,730,981	2,553,813
<b>7. Hybrid Securities</b>											
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
<b>8. Parent, Subsidiaries and Affiliates</b>											
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)
<b>9. Total Bonds Current Year</b>											
9.1 Class 1.....	(d).....8,969,978	.....7,238,130	.....6,899,167	.....2,321,171	.....2,451,173	.....27,879,620	.....86.8	.....XXX	.....XXX	.....25,325,807	.....2,553,813
9.2 Class 2.....	(d).....1,499,296	.....0	.....938,608	.....547,681	.....0	.....2,985,585	.....9.3	.....XXX	.....XXX	.....2,985,585	.....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	.....880,000	.....0	.....0	.....880,000	.....2.7	.....XXX	.....XXX	.....880,000	.....0
9.5 Class 5.....	(d).....0	.....375,482	.....0	.....0	.....0	(c).....375,482	.....1.2	.....XXX	.....XXX	.....375,482	.....0
9.6 Class 6.....	(d).....0	.....0	.....0	.....0	.....0	(c).....0	.....0.0	.....XXX	.....XXX	.....0	.....0
9.7 Totals.....	.....10,469,274	.....7,613,612	.....8,717,776	.....2,868,852	.....2,451,173	(b).....32,120,687	.....100.0	.....XXX	.....XXX	.....29,566,874	.....2,553,813
9.8 Line 9.7 as a % of Col. 6.....	.....32.6	.....23.7	.....27.1	.....8.9	.....7.6	.....100.0	.....XXX	.....XXX	.....XXX	.....92.0	.....8.0
<b>10. Total Bonds Prior Year</b>											
10.1 Class 1.....	.....8,634,177	.....9,811,624	.....7,538,313	.....0	.....0	.....XXX	.....XXX	.....25,984,114	.....82.2	.....25,984,114	.....0
10.2 Class 2.....	.....1,009,405	.....1,503,861	.....930,138	.....0	.....0	.....XXX	.....XXX	.....3,443,404	.....10.9	.....3,443,404	.....0
10.3 Class 3.....	.....0	.....0	.....969,136	.....644,852	.....0	.....XXX	.....XXX	.....1,613,988	.....5.1	.....1,613,988	.....0
10.4 Class 4.....	.....0	.....0	.....0	.....0	.....0	.....XXX	.....XXX	.....0	.....0.0	.....0	.....0
10.5 Class 5.....	.....0	.....0	.....554,685	.....0	.....0	.....XXX	.....XXX	(c).....554,685	.....1.8	.....554,685	.....0
10.6 Class 6.....	.....0	.....0	.....0	.....0	.....0	.....XXX	.....XXX	(c).....0	.....0.0	.....0	.....0
10.7 Totals.....	.....9,643,582	.....11,315,485	.....9,992,272	.....644,852	.....0	.....XXX	.....XXX	(b).....31,596,191	.....100.0	.....31,596,191	.....0
10.8 Line 10.7 as a % of Col. 8.....	.....30.5	.....35.8	.....31.6	.....2.0	.....0.0	.....XXX	.....XXX	.....100.0	.....XXX	.....100.0	.....0.0
<b>11. Total Publicly Traded Bonds</b>											
11.1 Class 1.....	.....8,938,823	.....6,319,515	.....5,356,842	.....2,259,452	.....2,451,173	.....25,325,807	.....78.8	.....25,984,114	.....82.2	.....25,325,807	.....XXX
11.2 Class 2.....	.....1,499,296	.....0	.....938,608	.....547,681	.....0	.....2,985,585	.....9.3	.....3,443,404	.....10.9	.....2,985,585	.....XXX
11.3 Class 3.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0.0	.....1,613,988	.....5.1	.....0	.....XXX
11.4 Class 4.....	.....0	.....0	.....880,000	.....0	.....0	.....880,000	.....2.7	.....0	.....0.0	.....880,000	.....XXX
11.5 Class 5.....	.....0	.....375,482	.....0	.....0	.....0	.....375,482	.....1.2	.....554,685	.....1.8	.....375,482	.....XXX
11.6 Class 6.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0.0	.....0	.....0.0	.....0	.....XXX
11.7 Totals.....	.....10,438,119	.....6,694,997	.....7,175,450	.....2,807,133	.....2,451,173	.....29,566,874	.....92.0	.....31,596,191	.....100.0	.....29,566,874	.....XXX
11.8 Line 11.7 as a % of Col. 6.....	.....35.3	.....22.6	.....24.3	.....9.5	.....8.3	.....100.0	.....XXX	.....XXX	.....XXX	.....100.0	.....XXX
11.9 Line 11.7 as a % of Line 9.7, Col. 6, Section 9.....	.....32.5	.....20.8	.....22.3	.....8.7	.....7.6	.....92.0	.....XXX	.....XXX	.....XXX	.....92.0	.....XXX
<b>12. Total Privately Placed Bonds</b>											
12.1 Class 1.....	.....31,155	.....918,615	.....1,542,325	.....61,718	.....0	.....2,553,813	.....8.0	.....0	.....0.0	.....XXX	.....2,553,813
12.2 Class 2.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0.0	.....0	.....0.0	.....XXX	.....0
12.3 Class 3.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0.0	.....0	.....0.0	.....XXX	.....0
12.4 Class 4.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0.0	.....0	.....0.0	.....XXX	.....0
12.5 Class 5.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0.0	.....0	.....0.0	.....XXX	.....0
12.6 Class 6.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0.0	.....0	.....0.0	.....XXX	.....0
12.7 Totals.....	.....31,155	.....918,615	.....1,542,325	.....61,718	.....0	.....2,553,813	.....8.0	.....0	.....0.0	.....XXX	.....2,553,813
12.8 Line 12.7 as a % of Col. 6.....	.....1.2	.....36.0	.....60.4	.....2.4	.....0.0	.....100.0	.....XXX	.....XXX	.....XXX	.....XXX	.....100.0
12.9 Line 12.7 as a % of Line 9.7, Col. 6, Section 9.....	.....0.1	.....2.9	.....4.8	.....0.2	.....0.0	.....8.0	.....XXX	.....XXX	.....XXX	.....XXX	.....8.0

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- (a) Includes \$.....2,553,813 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 \$.....7,284,408; 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
<b>1. U.S. Governments</b>											
1.1 Issuer Obligations.....	7,484,701	433,639				7,918,340	24.7	5,765,869	18.2	7,918,340	
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.....	7,484,701	433,639	.0	.0	.0	7,918,340	24.7	5,765,869	18.2	7,918,340	.0
<b>2. All Other Governments</b>											
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
<b>3. U.S. States, Territories and Possessions, Guaranteed</b>											
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
<b>4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed</b>											
4.1 Issuer Obligations.....		1,839,428	1,796,623			3,636,051	11.3	2,927,710	9.3	3,636,051	
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	1,839,428	1,796,623	.0	.0	3,636,051	11.3	2,927,710	9.3	3,636,051	.0
<b>5. U.S. Special Revenue &amp; Special Assessment Obligations, etc., Non-Guaranteed</b>											
5.1 Issuer Obligations.....	1,003,347	3,007,310	2,855,474	1,014,141	517,513	8,397,785	26.1	13,874,911	43.9	8,397,785	
5.2 Residential Mortgage-Backed Securities.....						.0	0.0		0.0		
5.3 Commercial Mortgage-Backed Securities.....						.0	0.0		0.0		
5.4 Other Loan-Backed and Structured Securities.....			704,745	1,245,311	1,933,661	3,883,716	12.1		0.0	3,883,716	
5.5 Totals.....	1,003,347	3,007,310	3,560,219	2,259,452	2,451,173	12,281,502	38.2	13,874,911	43.9	12,281,502	.0
<b>6. Industrial and Miscellaneous (unaffiliated)</b>											
6.1 Issuer Obligations.....	1,499,296	375,482	1,818,608	547,681		4,241,067	13.2	6,645,343	21.0	4,241,067	
6.2 Residential Mortgage-Backed Securities.....	208,504	282,387				490,891	1.5	826,460	2.6	490,891	
6.3 Commercial Mortgage-Backed Securities.....	242,271	756,751				999,023	3.1	1,001,213	3.2	999,023	
6.4 Other Loan-Backed and Structured Securities.....	31,155	918,615	1,542,325	61,718		2,553,813	8.0	554,685	1.8		2,553,813
6.5 Totals.....	1,981,226	2,333,236	3,360,933	609,400	.0	8,284,794	25.8	9,027,701	28.6	5,730,981	2,553,813
<b>7. Hybrid Securities</b>											
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
<b>8. Parent, Subsidiaries and Affiliates</b>											
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
<b>9. Total Bonds Current Year</b>											
9.1 Issuer Obligations.....	9,987,344	5,655,858	6,470,706	1,561,823	517,513	24,193,244	75.3	.XXX	.XXX	24,193,244	0
9.2 Residential Mortgage-Backed Securities.....	208,504	282,387	0	0	0	490,891	1.5	.XXX	.XXX	490,891	0
9.3 Commercial Mortgage-Backed Securities.....	242,271	756,751	0	0	0	999,023	3.1	.XXX	.XXX	999,023	0
9.4 Other Loan-Backed and Structured Securities.....	31,155	918,615	2,247,070	1,307,029	1,933,661	6,437,529	20.0	.XXX	.XXX	3,883,716	2,553,813
9.5 Totals.....	10,469,274	7,613,612	8,717,776	2,868,852	2,451,173	32,120,687	100.0	.XXX	.XXX	29,566,874	2,553,813
9.6 Line 9.5 as a % of Col. 6.....	32.6	23.7	27.1	8.9	7.6	100.0	.XXX	.XXX	.XXX	92.0	8.0
<b>10. Total Bonds Prior Year</b>											
10.1 Issuer Obligations.....	9,173,539	9,957,855	9,437,587	644,852	0	.XXX	.XXX	29,213,833	92.5	29,213,833	0
10.2 Residential Mortgage-Backed Securities.....	470,043	356,417	0	0	0	.XXX	.XXX	826,460	2.6	826,460	0
10.3 Commercial Mortgage-Backed Securities.....	0	1,001,213	0	0	0	.XXX	.XXX	1,001,213	3.2	1,001,213	0
10.4 Other Loan-Backed and Structured Securities.....	0	0	554,685	0	0	.XXX	.XXX	554,685	1.8	554,685	0
10.5 Totals.....	9,643,582	11,315,485	9,992,272	644,852	0	.XXX	.XXX	31,596,191	100.0	31,596,191	0
10.6 Line 10.5 as a % of Col. 8.....	30.5	35.8	31.6	2.0	0.0	.XXX	.XXX	100.0	.XXX	100.0	0.0
<b>11. Total Publicly Traded Bonds</b>											
11.1 Issuer Obligations.....	9,987,344	5,655,858	6,470,706	1,561,823	517,513	24,193,243	75.3	29,213,833	92.5	24,193,243	.XXX
11.2 Residential Mortgage-Backed Securities.....	208,504	282,387	0	0	0	490,891	1.5	826,460	2.6	490,891	.XXX
11.3 Commercial Mortgage-Backed Securities.....	242,271	756,751	0	0	0	999,023	3.1	1,001,213	3.2	999,023	.XXX
11.4 Other Loan-Backed and Structured Securities.....	0	0	704,744	1,245,311	1,933,661	3,883,716	12.1	554,685	1.8	3,883,716	.XXX
11.5 Totals.....	10,438,119	6,694,997	7,175,450	2,807,133	2,451,173	29,566,874	92.0	31,596,191	100.0	29,566,874	.XXX
11.6 Line 11.5 as a % of Col. 6.....	35.3	22.6	24.3	9.5	8.3	100.0	.XXX	.XXX	.XXX	100.0	.XXX
11.7 Line 11.5 as a % of Line 9.5, Col. 6, Section 9.....	32.5	20.8	22.3	8.7	7.6	92.0	.XXX	.XXX	.XXX	92.0	.XXX
<b>12. Total Privately Placed Bonds</b>											
12.1 Issuer Obligations.....	31,155	918,615	1,542,325	61,718	0	2,553,813	8.0	0	0.0	.XXX	2,553,813
12.2 Residential Mortgage-Backed Securities.....	0	0	0	0	0	0	0.0	0	0.0	.XXX	0
12.3 Commercial Mortgage-Backed Securities.....	0	0	0	0	0	0	0.0	0	0.0	.XXX	0
12.4 Other Loan-Backed and Structured Securities.....	0	0	0	0	0	0	0.0	0	0.0	.XXX	0
12.5 Totals.....	31,155	918,615	1,542,325	61,718	0	2,553,813	8.0	0	0.0	.XXX	2,553,813
12.6 Line 12.5 as a % of Col. 6.....	1.2	36.0	60.4	2.4	0.0	100.0	.XXX	.XXX	.XXX	.XXX	100.0
12.7 Line 12.5 as a % of Line 9.5, Col. 6, Section 9.....	0.1	2.9	4.8	0.2	0.0	8.0	.XXX	.XXX	.XXX	.XXX	8.0

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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.....	4,062,308	4,062,308			
2. Cost of short-term investments acquired.....	8,156,830	8,156,830			
3. Accrual of discount.....	.0				
4. Unrealized valuation increase (decrease).....	.0				
5. Total gain (loss) on disposals.....	.0				
6. Deduct consideration received on disposals.....	4,934,730	4,934,730			
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).....	7,284,408	7,284,408	.0	.0	.0
11. Deduct total nonadmitted amounts.....	.0				
12. Statement value at end of current period (Line 10 minus Line 11).....	7,284,408	7,284,408	.0	.0	.0

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

**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
<b>U.S. Government - Issuer Obligations</b>																					
912828	HQ 6	U.S. TREASURY NOTES		2.875	01/31/2013	214,656	100.219	200,438	200,000	200,293		(3,582)			2.875	1.068	JJ	2,406	5,750	12/03/2008	01/31/2013
912828	NV 8	U.S. TREASURY NOTES	SD	1.25	08/31/2015	205,313	102.422	204,844	200,000	204,801		(511)			1.250	0.343	FA	849		09/19/2012	08/31/2015
912828	SZ 4	U.S. TREASURY NOTES	SD	0.375	06/15/2015	228,803	100.156	229,358	229,000	228,838		35			0.375	0.404	JD	469		06/21/2012	06/15/2015
0199999	U.S. Government - Issuer Obligations					648,772	XXX	634,639	629,000	633,932	0	(4,058)	0	0	XXX	XXX	XXX	3,725	5,750	XXX	XXX
0599999	Total - U.S. Government					648,772	XXX	634,639	629,000	633,932	0	(4,058)	0	0	XXX	XXX	XXX	3,725	5,750	XXX	XXX
<b>U.S. Political Subdivisions of States, Territories &amp; Possessions (Direct and Guaranteed) - Issuer Obligations</b>																					
075549	CE 3	BEAVERTON OR SCH		5.00	06/15/2017	1,153,480	117.552	1,175,520	1,000,000	1,089,430		(18,571)			5.000	2.848	JD	2,222	50,000	05/27/2009	06/15/2017
421722	G5 2	HAZELWOOD MO SD A		5.00	03/01/2020	548,975	117.022	585,110	500,000	527,448		(6,008)			5.000	3.570	MS	8,333	25,000	03/24/2009	03/01/2020
702333	4U 6	PASADENA TX 5.00		02/15/2022	1,308,789	121.380	1,371,994	1,130,000	1,269,176		(17,241)				5.000	3.062	FA	21,344	56,500	07/30/2010	02/15/2022
799017	KR 8	SAN MATEO HSD-B		1.523	09/01/2017	750,000	101.322	759,915	750,000	749,998		(2)			1.523	1.523	MS	1,713		10/25/2012	09/01/2017
1899999	U.S. Political Subdivisions of States, Territories & Possessions - Issuer Obligations					3,761,244	XXX	3,892,139	3,380,000	3,636,051	0	(41,823)	0	0	XXX	XXX	XXX	33,613	131,500	XXX	XXX
2499999	Total - U.S. Political Subdivisions of States, Territories & Possessions					3,761,244	XXX	3,892,139	3,380,000	3,636,051	0	(41,823)	0	0	XXX	XXX	XXX	33,613	131,500	XXX	XXX
<b>U.S. Special Revenue &amp; Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Issuer Obligations</b>																					
20775B	D8 6	CT HSG FIN AUTH F-2		2.75	11/15/2035	517,545	99.779	498,895	500,000	517,513		(32)			2.750	2.547	MN	764		11/21/2012	11/15/2035
432308	UE 2	HILLSBORO CNTY FL		5.25	10/01/2017	1,054,060	102.396	1,023,960	1,000,000	1,010,753		(13,898)			5.250	3.780	AO	13,125	52,500	09/29/2009	10/01/2017
454622	YZ 8	IN BD BK 5.05		1/15/2019	574,538	103.893	618,163	595,000	582,288		1,667				5.050	5.454	JJ	13,855	30,048	06/11/2007	01/15/2019
455057	PE 3	IN FIN AUTH REV		5.00	11/01/2018	1,241,118	122.820	1,338,738	1,090,000	1,198,475		(16,710)			5.000	3.120	MN	9,083	54,500	05/06/2010	11/01/2018
49151E	Z2 2	KY PPTY & BLDGS		5.25	02/01/2019	1,109,840	121.120	1,211,200	1,000,000	1,074,711		(10,704)			5.250	3.860	FA	21,875	52,500	07/21/2009	02/01/2019
544587	MY 1	LOS ANGELES IMP LEASE		5.60	08/01/2014	1,008,400	105.815	1,058,150	1,000,000	1,002,484		(1,464)			5.600	5.434	FA	23,333	56,000	07/28/2008	08/01/2014
576002	AR 0	MASSACHUSETTS ST	SD	5.75	01/01/2032	1,067,450	105.362	1,053,620	1,000,000	1,014,141		(13,554)			5.750	4.290	JJ	28,750	57,500	10/09/2008	01/01/2032
59333M	QJ 7	MIAMI DADE CNTY FL		5.00	08/01/2013	1,026,560	102.271	1,022,710	1,000,000	1,003,347		(5,551)			5.000	4.412	FA	20,833	50,000	06/26/2008	08/01/2013
59455T	RA 2	MI MUN BD AUTH-SCH		5.222	06/01/2014	974,760	105.861	1,058,610	1,000,000	994,073		3,913			5.222	5.664	JD	4,352	52,220	06/07/2007	06/01/2014
2599999	U.S. Special Revenue & Assessment Obligations - Issuer Obligations					8,574,271	XXX	8,884,046	8,185,000	8,397,785	0	(56,332)	0	0	XXX	XXX	XXX	135,971	405,268	XXX	XXX
<b>U.S. Special Revenue &amp; Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Other Loan-Backed and Structured Securities</b>																					
462467	MP 3	IOWA FIN SFH		4.50	01/01/2029	1,256,604	119.065	1,387,107	1,165,000	1,245,311		(7,963)			4.500	3.553	JJ	26,213	48,493	06/29/2011	01/01/2029
49130T	PR 1	KY ST HSG CORP A		4.25	07/01/2033	486,158	105.123	488,822	465,000	485,147		(1,010)			4.250	3.652	JJ	10,101		06/11/2012	07/01/2033
64988R	CP 5	NY STATE MTG AGY REV		3.40	04/01/2018	704,648	103.283	728,145	705,000	704,745		44			3.400	3.408	AO	5,993	23,970	09/08/2010	04/01/2018
71881L	AD 0	PHOENIX AZ SER '07		5.25	08/01/2038	78,861	101.615	77,990	76,750	78,438		(142)			5.250	5.002	MON	336	4,029	11/05/2009	08/01/2038
721901	JB 3	PIMA CNTY AZ		5.00	12/15/2036	1,017,656	107.465	1,047,784	975,000	1,006,280		(7,143)			5.000	4.113	JD	2,167	48,750	05/16/2011	12/15/2036
93978T	GD 5	WA HSG FIN COMM		5.63	12/01/2042	369,200	100.962	358,415	355,000	363,796		(1,990)			5.630	4.927	JD	1,666	19,987	02/17/2010	12/01/2042
2899999	U.S. Special Revenue - Other Loan-Backed and Structured Securities					3,913,126	XXX	4,088,263	3,741,750	3,883,716	0	(18,205)	0	0	XXX	XXX	XXX	46,474	145,229	XXX	XXX
3199999	Total - U.S. Special Revenue & Special Assessment Obligations					12,487,396	XXX	12,972,309	11,926,750	12,281,502	0	(74,537)	0	0	XXX	XXX	XXX	182,445	550,497	XXX	XXX
<b>Industrial &amp; Miscellaneous (Unaffiliated) - Issuer Obligations</b>																					
075386	AC 6	BEAVER VALLEY FND		9.00	6/01/2017	402,513	103.439	375,482	363,000	375,482		(8,612)			9.000	7.432	JD	2,723	32,670	06/13/2007	06/01/2017
202795	GX 2	COMMONWLTH EDISON		6.95	07/15/2018	907,100	122.178	1,221,784	1,000,000	938,608		8,412			6.950	8.357	JJ	32,047	69,500	10/03/2008	07/15/2018
278058	DF 6	EATON CORP	R	4.90	05/15/2013	991,790	101.615	1,016,146	1,000,000	999,310		1,796			4.900	5.090	MN	6,261	49,000	06/09/2008	05/15/2013
708130	AB 5	JC PENNEY CORP		5.75	02/15/2018	953,160	88.000	880,000	1,000,000	880,000		(93,397)			5.750	6.367	FA	21,722	57,500	07/30/2007	02/15/2018
776696	AB 2	ROPER INDS		6.625	08/15/2013	499,880	103.625	518,123	500,000	499,985		22			6.625	6.630	FA	12,514	33,125	07/29/2008	08/15/2013
961548	AS 3	WESTVACO CORP		7.50	06/15/2027	548,780	110.117	596,833	542,000	547,681		(215)			7.500	7.381	JD	1,807	40,650	04/05/2006	06/15/2027
3299999	Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations					4,303,223	XXX	4,608,368	4,405,000	4,241,067		(102,009)	10,382	0	XXX	XXX	XXX	77,074	282,445	XXX	XXX
<b>Industrial &amp; Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities</b>																					

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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							
16165L AC 4	CFLX 2006-1 A2A SEQ SSNR 5.935 6/25/36.....		..	..	.2	.1FM	.....	172,033	.....	99,750	.....	171,619	.....	172,050	.....	172,050	.....	5.935	.....	5.894	MON...	.....	851	.....	10,006	05/05/2006	06/25/2036	
86359B RK 9	SASC 2004-9XS 1A4D SEQ 5.41 5/25/34.....		..	..	.2	.1FM	.....	321,142	.....	95,300	.....	305,190	.....	320,241	.....	318,842	.....	5.410	.....	5.543	MON...	.....	1,444	.....	17,325	04/26/2004	05/25/2034	
3399999	Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities.....						.....	493,175	.....	XXX	.....	476,809	.....	492,290	.....	490,891	.....	XXX	.....	XXX	.....	XXX	.....	2,295	.....	27,331	XXX	XXX
<b>Industrial &amp; Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities</b>																												
46631B AD 7	JPMCC 2007-LD11 A3 SEQ CSTR 6/15/2049.....		..	..	.2	.1FM	.....	1,002,695	.....	106,000	.....	1,060,000	.....	1,000,000	.....	999,023	.....	5.812	.....	5.804	MON...	.....	4,843	.....	59,097	11/09/2007	06/15/2049	
3499999	Industrial & Miscellaneous - Commercial Mortgage-Backed Securities.....						.....	1,002,695	.....	XXX	.....	1,060,000	.....	1,000,000	.....	999,023	.....	XXX	.....	XXX	.....	XXX	.....	4,843	.....	59,097	XXX	XXX
<b>Industrial &amp; Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities</b>																												
12548V AA 3	CIFC 2012-2A A1L CLO FLT 12/05/2024.....		..	R	.2	.1FE	.....	500,000	.....	100,000	.....	500,000	.....	500,000	.....	499,987	.....	1.760	.....	1.739	MJSD	.....	1,296	.....		10/12/2012	12/05/2024	
66859J AC 5	WOODS 2012-9A A CLO FLT 01/18/2024.....		..	R	.2	.1FE	.....	500,000	.....	100,000	.....	500,000	.....	500,000	.....	499,991	.....	1.791	.....	1.798	JAJO	.....	473	.....		11/27/2012	01/18/2024	
67089N AG 7	OCP 2012-2A A2 CLO FLT 11/22/2023.....		..	R	.2	.1FE	.....	500,000	.....	100,000	.....	500,000	.....	500,000	.....	499,964	.....	1.791	.....	1.797	FMAN	.....	1,169	.....		10/22/2012	11/22/2023	
74982G AC 5	RACEP 2012-7A A CLO FLT 11/08/2024.....		..	R	.2	.1FE	.....	500,000	.....	100,000	.....	500,000	.....	500,000	.....	499,972	.....	1.730	.....	1.735	FMAN	.....	1,298	.....		10/26/2012	11/08/2024	
758202 AH 8	REED ELSEVR CPTL 3.125 10/15/2022.....		..	..	.1	.1AM	.....	563,152	.....	98,383	.....	553,898	.....	563,000	.....	553,899	.....	3.125	.....	3.122	AO	.....	3,665	.....		10/24/2012	10/15/2022	
3599999	Industrial & Miscellaneous - Other Loan-Backed and Structured Securities.....						.....	2,563,152	.....	XXX	.....	2,553,898	.....	2,563,000	.....	2,553,813	.....	XXX	.....	XXX	.....	XXX	.....	7,900	.....	0	XXX	XXX
3899999	Total - Industrial & Miscellaneous (Unaffiliated).....						.....	8,362,245	.....	XXX	.....	8,699,076	.....	8,460,290	.....	8,284,794	.....	XXX	.....	XXX	.....	XXX	.....	92,112	.....	368,873	XXX	XXX
<b>Totals</b>																												
7799999	Total - Issuer Obligations.....						.....	17,287,509	.....	XXX	.....	18,019,193	.....	16,599,000	.....	16,908,836	.....	XXX	.....	XXX	.....	XXX	.....	250,383	.....	824,963	XXX	XXX
7899999	Total - Residential Mortgage-Backed Securities.....						.....	493,175	.....	XXX	.....	476,809	.....	492,290	.....	490,891	.....	XXX	.....	XXX	.....	XXX	.....	2,295	.....	27,331	XXX	XXX
7999999	Total - Commercial Mortgage-Backed Securities.....						.....	1,002,695	.....	XXX	.....	1,060,000	.....	1,000,000	.....	999,023	.....	XXX	.....	XXX	.....	XXX	.....	4,843	.....	59,097	XXX	XXX
8099999	Total - Other Loan-Backed and Structured Securities.....						.....	6,476,278	.....	XXX	.....	6,642,161	.....	6,304,750	.....	6,437,529	.....	XXX	.....	XXX	.....	XXX	.....	54,374	.....	145,229	XXX	XXX
8399999	Grand Total - Bonds.....						.....	25,259,657	.....	XXX	.....	26,198,163	.....	24,396,040	.....	24,836,279	.....	XXX	.....	XXX	.....	XXX	.....	311,895	.....	1,056,619	XXX	XXX

E10.1

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

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

### SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
<b>Bonds - U.S. Government</b>								
912828 NV 8	U.S. TREASURY NOTES 1.25 08/31/2015.....		09/19/2012	GOLDMAN SACHS.....		205,313	200,000	138
912828 SZ 4	U.S. TREASURY NOTES 0.375 06/15/2015.....		06/21/2012	GOLDMAN SACHS & CO.....		228,803	229,000	16
0599999	Total - Bonds - U.S. Government.....					434,116	429,000	154
<b>Bonds - U.S. Political Subdivisions of States</b>								
799017 KR 8	SAN MATEO HSD-B 1.523 09/01/2017.....		10/25/2012	STIFEL NICOLAUS & CO.....		750,000	750,000	
2499999	Total - Bonds - U.S. Political Subdivisions of States.....					750,000	750,000	0
<b>Bonds - U.S. Special Revenue and Special Assessment</b>								
20775B D8 6	CT HSG FIN AUTH F-2 2.75 11/15/2035.....		11/21/2012	J. P. MORGAN SECURITIES.....		517,545	500,000	
49130T PR 1	KY ST HSG CORP A 4.25 07/01/2033.....		06/11/2012	WELLS FARGO BROKERAGE.....		522,750	500,000	
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments.....					1,040,295	1,000,000	0
<b>Bonds - Industrial and Miscellaneous</b>								
12548V AA 3	CIFC 2012-2A A1L CLO FLT 12/05/2024.....	R.....	10/12/2012	GREENWICH CAPITAL MARKETS, INC.....		500,000	500,000	
66859J AC 5	WOODS 2012-9A A CLO FLT 01/18/2024.....	R.....	11/27/2012	MORGAN STANLEY & CO.....		500,000	500,000	
67089N AG 7	OCP 2012-2A A2 CLO FLT 11/22/2023.....	R.....	10/22/2012	MORGAN STANLEY & CO.....		500,000	500,000	
74982G AC 5	RACEP 2012-7A A CLO FLT 11/08/2024.....	R.....	10/26/2012	MORGAN STANLEY & CO.....		500,000	500,000	
758202 AH 8	REED ELSEVR CPTL 3.125 10/15/2022.....		10/24/2012	Exchanged.....		563,152	563,000	391
3899999	Total - Bonds - Industrial and Miscellaneous.....					2,563,152	2,563,000	391
8399997	Total - Bonds - Part 3.....					4,787,563	4,742,000	545
8399999	Total - Bonds.....					4,787,563	4,742,000	545
9999999	Total - Bonds, Preferred and Common Stocks.....					4,787,563	XXX	545

**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	Forfeiture	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
<b>Bonds - U.S. Government</b>																				
912828	AJ 9 U.S. TREASURY NOTES 4.375 8/15/12		08/15/2012	Maturity 100.0		1,500,000	1,500,000	1,501,875	1,499,704		296		296		1,500,000			0	65,625	08/15/2012
0599999	Total - Bonds - U.S. Government					1,500,000	1,500,000	1,501,875	1,499,704	0	296	0	296	0	1,500,000	0	0	0	65,625	XXX
<b>Bonds - U.S. Special Revenue and Special Assessment</b>																				
010869	CX 1 ALAMEDA CA TRAN SUB D 6.125 10/01/12		10/01/2012	Maturity 100.0		1,000,000	1,000,000	1,051,370	1,009,438		(9,438)		(9,438)		1,000,000			0	61,250	10/01/2012
400094	AA 6 GRS RVR MFH ADJ-RE 5.63 06/01/2017		06/01/2012	Put 100.0		1,000,000	1,000,000	1,020,650	1,002,304		(2,304)		(2,304)		1,000,000			0	28,150	06/01/2017
454622	PZ 8 IN BD BK 5.05 1/15/2019		01/15/2012	Sinking Fund Redemption 100.0		40,000	40,000	38,624	39,045		872		872		40,000			0	1,010	01/15/2019
454622	PZ 8 IN BD BK 5.05 1/15/2019		07/15/2012	Sinking Fund Redemption 100.0		50,000	50,000	48,281	48,806		1,099		1,099		50,000			0	2,525	01/15/2019
462467	MP 3 IOWA FIN SFH 4.50 01/01/2029		01/01/2012	Partial Call 100.0		5,000	5,000	5,393	5,379		(379)		(379)		5,000			0	96	01/01/2029
462467	MP 3 IOWA FIN SFH 4.50 01/01/2029		03/15/2012	Partial Call 100.0		25,000	25,000	26,966	26,894		(1,894)		(1,894)		25,000			0	709	01/01/2029
462467	MP 3 IOWA FIN SFH 4.50 01/01/2029		04/12/2012	Partial Call 100.0		15,000	15,000	16,179	16,137		(1,137)		(1,137)		15,000			0	476	01/01/2029
462467	MP 3 IOWA FIN SFH 4.50 01/01/2029		07/17/2012	Partial Call 100.0		5,000	5,000	5,393	5,379		(379)		(379)		5,000			0	218	01/01/2029
462467	MP 3 IOWA FIN SFH 4.50 01/01/2029		08/30/2012	Partial Call 100.0		10,000	10,000	10,786	10,758		(758)		(758)		10,000			0	490	01/01/2029
462467	MP 3 IOWA FIN SFH 4.50 01/01/2029		09/13/2012	Partial Call 100.0		10,000	10,000	10,786	10,758		(758)		(758)		10,000			0	506	01/01/2029
462467	MP 3 IOWA FIN SFH 4.50 01/01/2029		10/18/2012	Partial Call 100.0		30,000	30,000	32,359	32,273		(2,273)		(2,273)		30,000			0	1,650	01/01/2029
49130T	PR 1 KY ST HSG CORP A 4.25 07/01/2033		08/01/2012	Partial Call 100.0		35,000	35,000	36,593	36,593		(1,593)		(1,593)		35,000			0	140	07/01/2033
71881L	AD 0 PHOENIX AZ SER '07 5.25 08/01/2038		01/01/2012	Partial Call 100.0		17,000	17,000	17,468	17,405		(405)		(405)		17,000			0	74	08/01/2038
71881L	AD 0 PHOENIX AZ SER '07 5.25 08/01/2038		02/01/2012	Partial Call 100.0		8,578	8,578	8,814	8,783		(205)		(205)		8,578			0	75	08/01/2038
71881L	AD 0 PHOENIX AZ SER '07 5.25 08/01/2038		03/01/2012	Partial Call 100.0		18,459	18,459	18,967	18,899		(440)		(440)		18,459			0	242	08/01/2038
71881L	AD 0 PHOENIX AZ SER '07 5.25 08/01/2038		04/01/2012	Partial Call 100.0		4,582	4,582	4,708	4,691		(109)		(109)		4,582			0	80	08/01/2038
71881L	AD 0 PHOENIX AZ SER '07 5.25 08/01/2038		05/01/2012	Partial Call 100.0		15,071	15,071	15,485	15,430		(359)		(359)		15,071			0	330	08/01/2038
71881L	AD 0 PHOENIX AZ SER '07 5.25 08/01/2038		06/01/2012	Partial Call 100.0		26,858	26,858	27,597	27,498		(640)		(640)		26,858			0	705	08/01/2038
71881L	AD 0 PHOENIX AZ SER '07 5.25 08/01/2038		07/01/2012	Partial Call 100.0		12,897	12,897	13,252	13,205		(308)		(308)		12,897			0	395	08/01/2038
71881L	AD 0 PHOENIX AZ SER '07 5.25 08/01/2038		08/01/2012	Partial Call 100.0		11,724	11,724	12,046	12,004		(280)		(280)		11,724			0	410	08/01/2038
71881L	AD 0 PHOENIX AZ SER '07 5.25 08/01/2038		09/01/2012	Partial Call 100.0		5,373	5,373	5,521	5,501		(128)		(128)		5,373			0	212	08/01/2038
71881L	AD 0 PHOENIX AZ SER '07 5.25 08/01/2038		10/01/2012	Partial Call 100.0		7,533	7,533	7,740	7,713		(180)		(180)		7,533			0	330	08/01/2038
71881L	AD 0 PHOENIX AZ SER '07 5.25 08/01/2038		11/01/2012	Partial Call 100.0		9,473	9,473	9,734	9,699		(226)		(226)		9,473			0	456	08/01/2038
71881L	AD 0 PHOENIX AZ SER '07 5.25 08/01/2038		12/01/2012	Partial Call 100.0		23,865	23,865	24,521	24,434		(569)		(569)		23,865			0	1,253	08/01/2038
93978T	GD 5 WA HSG FIN COMMN 5.63 12/01/2042		06/01/2012	Partial Call 100.0		100,000	100,000	104,000	103,038		(3,038)		(3,038)		100,000			0	2,815	12/01/2042
93978T	GD 5 WA HSG FIN COMMN 5.63 12/01/2042		12/01/2012	Partial Call 100.0		45,000	45,000	46,800	46,367		(1,367)		(1,367)		45,000			0	2,534	12/01/2042
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments					2,531,413	2,531,413	2,620,032	2,558,430	0	(27,194)	0	(27,194)	0	2,531,413	0	0	0	107,131	XXX
<b>Bonds - Industrial and Miscellaneous</b>																				
075386	AC 6 BEAVER VALLEY FND 9.00 6/01/2017		06/01/2012	Sinking Fund Redemption 100.0		156,000	156,000	172,981	166,743		(10,743)		(10,743)		156,000			0	7,020	06/01/2017
16165L	AC 4 CFLX 2006-1 A2A SEQ SSNR 5.935 6/25/36		01/25/2012	MBS Paydown 0.293064571		187	187	187	187		0		0		187			0	1	06/25/2036
16165L	AC 4 CFLX 2006-1 A2A SEQ SSNR 5.935 6/25/36		02/25/2012	MBS Paydown 0.267543671		25,521	25,521	25,519	25,521		0		0		25,521			0	252	06/25/2036
16165L	AC 4 CFLX 2006-1 A2A SEQ SSNR 5.935 6/25/36		03/25/2012	MBS Paydown 0.255438664		12,105	12,105	12,104	12,105		0		0		12,105			0	180	06/25/2036
16165L	AC 4 CFLX 2006-1 A2A SEQ SSNR 5.935 6/25/36		04/25/2012	MBS Paydown 0.247645884		7,793	7,793	7,792	7,793		0		0		7,793			0	154	06/25/2036
16165L	AC 4 CFLX 2006-1 A2A SEQ SSNR 5.935 6/25/36		05/25/2012	MBS Paydown 0.239652834		7,993	7,993	7,992	7,993		0		0		7,993			0	196	06/25/2036
16165L	AC 4 CFLX 2006-1 A2A SEQ SSNR 5.935 6/25/36		06/25/2012	MBS Paydown 0.234254292		5,399	5,399	5,398	5,399		0		0		5,399			0	159	06/25/2036
16165L	AC 4 CFLX 2006-1 A2A SEQ SSNR 5.935 6/25/36		07/25/2012	MBS Paydown 0.22106511		13,189	13,189	13,188	13,189		0		0		13,189			0	452	06/25/2036
16165L	AC 4 CFLX 2006-1 A2A SEQ SSNR 5.935 6/25/36		08/25/2012	MBS Paydown 0.210446033		10,619	10,619	10,618	10,619		0		0		10,619			0	415	06/25/2036
16165L	AC 4 CFLX 2006-1 A2A SEQ SSNR 5.935 6/25/36		09/25/2012	MBS Paydown 0.197102333		13,344	13,344	13,342	13,344		0		0		13,344			0	585	06/25/2036
16165L	AC 4 CFLX 2006-1 A2A SEQ SSNR 5.935 6/25/36		10/25/2012	MBS Paydown 0.183395146		13,707	13,707	13,706	13,707		0		0		13,707			0	667	06/25/2036

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### SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.						
16165L AC 4	CFLX 2006-1 A2A SEQ SSNR 5.935 6/25/36.....		11/25/2012.	MBS Paydown 0.179037767.....		4,357	4,357	4,357	4,357				0		4,357			0	233	06/25/2036.
16165L AC 4	CFLX 2006-1 A2A SEQ SSNR 5.935 6/25/36.....		12/25/2012.	MBS Paydown 0.17204951.....		6,988	6,988	6,988	6,988				0		6,988			0	406	06/25/2036.
36242D W5 8	GSR 2005-4F 4A2 PAC 5.50 5/25/35.....		01/25/2012.	MBS Paydown 0.074507138.....		101,911	101,911	103,074	101,659		(43)		(43)		101,911			0		05/25/2035.
36242D W5 8	GSR 2005-4F 4A2 PAC 5.50 5/25/35.....		02/25/2012.	MBS Paydown 0.012693162.....		61,814	61,814	62,519	61,661		208		208		61,814			0	283	05/25/2035.
36242D W5 8	GSR 2005-4F 4A2 PAC 5.50 5/25/35.....		03/25/2012.	MBS Paydown 0.0.....		12,693	12,693	12,838	12,662		272		272		12,693			0	925	05/25/2035.
44924E AB 6	IBM INTL GROUP 5.05 10/22/2012.....		10/22/2012.	Maturity 100.0.....		1,000,000	1,000,000	999,210	999,859		141		141		1,000,000			0	50,500	10/22/2012.
743315 AK 9	PROGRESSIVE CORP 6.375 01/15/2012.....		01/15/2012.	Maturity 100.0.....		600,000	600,000	597,204	599,986		14		14		600,000			0	19,125	01/15/2012.
758202 AF 2	REED ELSEVIER PL 7.75 01/15/2014.....		10/24/2012.	Consent Fee.....		50,000			1,003,934				0		50,000			0		01/15/2014.
758202 AF 2	REED ELSEVIER PL 7.75 01/15/2014.....		10/24/2012.	Exchanged.....		1,043,152	1,000,000	1,008,620	1,003,934		(1,503)		(1,503)		952,431		90,721	90,721	98,813	01/15/2014.
86359B RK 9	SASC 2004-9XS 1A4D SEQ 5.41 5/25/34.....		01/25/2012.	MBS Paydown 0.354305239.....		2,112	2,112	2,118	2,102				0		2,112			0	10	05/25/2034.
86359B RK 9	SASC 2004-9XS 1A4D SEQ 5.41 5/25/34.....		02/25/2012.	MBS Paydown 0.352033426.....		2,272	2,272	2,278	2,261		0		0		2,272			0	20	05/25/2034.
86359B RK 9	SASC 2004-9XS 1A4D SEQ 5.41 5/25/34.....		03/25/2012.	MBS Paydown 0.350852753.....		1,181	1,181	1,184	1,175		0		0		1,181			0	16	05/25/2034.
86359B RK 9	SASC 2004-9XS 1A4D SEQ 5.41 5/25/34.....		04/25/2012.	MBS Paydown 0.349321023.....		1,532	1,532	1,536	1,525		0		0		1,532			0	28	05/25/2034.
86359B RK 9	SASC 2004-9XS 1A4D SEQ 5.41 5/25/34.....		05/25/2012.	MBS Paydown 0.346090163.....		3,231	3,231	3,240	3,216		1		1		3,231			0	73	05/25/2034.
86359B RK 9	SASC 2004-9XS 1A4D SEQ 5.41 5/25/34.....		06/25/2012.	MBS Paydown 0.343618309.....		2,472	2,472	2,479	2,460		1		1		2,472			0	67	05/25/2034.
86359B RK 9	SASC 2004-9XS 1A4D SEQ 5.41 5/25/34.....		07/25/2012.	MBS Paydown 0.338716599.....		4,902	4,902	4,916	4,879		2		2		4,902			0	155	05/25/2034.
86359B RK 9	SASC 2004-9XS 1A4D SEQ 5.41 5/25/34.....		08/25/2012.	MBS Paydown 0.337617911.....		1,099	1,099	1,102	1,094		0		0		1,099			0	40	05/25/2034.
86359B RK 9	SASC 2004-9XS 1A4D SEQ 5.41 5/25/34.....		09/25/2012.	MBS Paydown 0.33489413.....		2,724	2,724	2,731	2,711		1		1		2,724			0	111	05/25/2034.
86359B RK 9	SASC 2004-9XS 1A4D SEQ 5.41 5/25/34.....		10/25/2012.	MBS Paydown 0.329251148.....		5,643	5,643	5,659	5,616		3		3		5,643			0	254	05/25/2034.
86359B RK 9	SASC 2004-9XS 1A4D SEQ 5.41 5/25/34.....		11/25/2012.	MBS Paydown 0.323502975.....		5,748	5,748	5,764	5,721		4		4		5,748			0	285	05/25/2034.
86359B RK 9	SASC 2004-9XS 1A4D SEQ 5.41 5/25/34.....		12/25/2012.	MBS Paydown 0.320240978.....		3,262	3,262	3,271	3,247		2		2		3,262			0	176	05/25/2034.
961548 AS 3	WESTVACO CORP 7.50 06/15/2027.....		06/15/2012.	Sinking Fund Redemption 100.0.....		96,000	96,000	97,201	97,044		(1,044)		(1,044)		96,000			0	3,600	06/15/2027.
999999 ZZ 1	AMORTIZATION ADJUSTMENT.....		01/01/2012.	Amortization Adjustment.....							(4,045)		(4,045)					0	130	01/01/2012.
38999999	Total - Bonds - Industrial and Miscellaneous.....					3,278,949	3,185,797	3,211,115	4,204,690		0	(16,729)	0	(16,729)	3,188,228	0	90,721	90,721	185,330	XXX.....
8399997	Total - Bonds - Part 4.....					7,310,362	7,217,210	7,333,022	8,262,824		0	(43,627)	0	(43,627)	7,219,641	0	90,721	90,721	358,087	XXX.....
83999999	Total - Bonds.....					7,310,362	7,217,210	7,333,022	8,262,824		0	(43,627)	0	(43,627)	7,219,641	0	90,721	90,721	358,087	XXX.....
99999999	Total - Bonds, Preferred and Common Stocks.....					7,310,362	XXX.....	7,333,022	8,262,824		0	(43,627)	0	(43,627)	7,219,641	0	90,721	90,721	358,087	XXX.....

E14.1

**Sch. D-Pt. 5**  
**NONE**

**Sch. D-Pt. 6-Sn. 1**  
**NONE**

**Sch. D-Pt. 6-Sn. 2**  
**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 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	
<b>Exempt Money Market Mutual Funds</b>																				
825252 30 7	INVESCO AIM ADVISORS INC. TREASURY PORTFOLIO CASH MANAGEMENT			12/26/2012	THE BANK OF NEW YORK MELON.....	....XXX.....	7,284,408						7,284,408			0.020	0.020	Mtly...	1,625	
8899999. Total - Exempt Money Market Mutual Funds.....							7,284,408	0	0	0	0	XXX	7,284,408	0	0	XXX	XXX	XXX	1,625	0
9199999. Total - Short-Term Investments.....							7,284,408	0	0	0	0	XXX	7,284,408	0	0	XXX	XXX	XXX	1,625	0

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

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

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

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

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

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

**Sch. DB-Pt. D  
NONE**

**Sch. DL-Pt. 1  
NONE**

**Sch. DL-Pt. 2  
NONE**

**SCHEDULE E - PART 1 - CASH**

1	2	3	4	5	6	7
Depository	Code	Rate of Interest	Amount of Interest Received During Year	Amount of Interest Accrued December 31 of Current Year	Balance	*
<b>Open Depositories</b>						
F & M Bank and Trust Company..... Tulsa, Oklahoma.....		0.300			74,740	XXX
The Bank of New York Mellon..... New York, New York.....		0.010			5,006	XXX
0199999. Total - Open Depositories.....	.XXX..	.XXX..	0	0	79,746	XXX..
0399999. Total Cash on Deposit.....	.XXX..	.XXX..	0	0	79,746	XXX..
0599999. Total Cash.....	.XXX..	.XXX..	0	0	79,746	XXX..

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

1. January.....	74,132	4. April.....	76,180	7. July.....	75,388	10. October.....	79,742
2. February.....	71,258	5. May.....	72,513	8. August.....	75,241	11. November.....	79,742
3. March.....	76,180	6. June.....	72,511	9. September.....	75,241	12. December.....	79,746

### SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

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

**NONE**

## SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits for the Benefit of All Policyholders		All Other Special Deposits	
			3 Book/Adjusted Carrying Value	4 Fair Value	5 Book/Adjusted Carrying Value	6 Fair Value
1. Alabama.....AL						
2. Alaska.....AK						
3. Arizona.....AZ						
4. Arkansas.....AR						
5. California.....CA						
6. Colorado.....CO						
7. Connecticut.....CT						
8. Delaware.....DE						
9. District of Columbia.....DC						
10. Florida.....FL						
11. Georgia.....GA						
12. Hawaii.....HI						
13. Idaho.....ID						
14. Illinois.....IL						
15. Indiana.....IN						
16. Iowa.....IA						
17. Kansas.....KS						
18. Kentucky.....KY						
19. Louisiana.....LA						
20. Maine.....ME						
21. Maryland.....MD						
22. Massachusetts.....MA						
23. Michigan.....MI						
24. Minnesota.....MN						
25. Mississippi.....MS						
26. Missouri.....MO						
27. Montana.....MT						
28. Nebraska.....NE						
29. Nevada.....NV						
30. New Hampshire.....NH						
31. New Jersey.....NJ						
32. New Mexico.....NM						
33. New York.....NY						
34. North Carolina.....NC						
35. North Dakota.....ND						
36. Ohio.....OH	B...	PROPERTY AND CASUALTY.....	1,016,115	1,047,740		
37. Oklahoma.....OK						
38. Oregon.....OR						
39. Pennsylvania.....PA						
40. Rhode Island.....RI						
41. South Carolina.....SC						
42. South Dakota.....SD						
43. Tennessee.....TN						
44. Texas.....TX						
45. Utah.....UT						
46. Vermont.....VT						
47. Virginia.....VA	B...	PROPERTY AND CASUALTY.....			228,838	229,358
48. Washington.....WA						
49. West Virginia.....WV						
50. Wisconsin.....WI						
51. Wyoming.....WY						
52. American Samoa.....AS						
53. Guam.....GU						
54. Puerto Rico.....PR						
55. US Virgin Islands.....VI						
56. Northern Mariana Islands.....MP						
57. Canada.....CAN						
58. Aggregate Alien and Other.....OT	...XXX	...XXX	.0	.0	.0	.0
59. Total.....	...XXX	...XXX	1,016,115	1,047,740	228,838	229,358

### DETAILS OF WRITE-INS

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

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