



ANNUAL STATEMENT

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

Affinity Mutual Insurance Company

NAIC Group Code..... , (Current Period) (Prior Period) NAIC Company Code..... 16748 Employer's ID Number..... 34-4317240
 Organized under the Laws of Ohio State of Domicile or Port of Entry Ohio Country of Domicile US
 Incorporated/Organized..... December 17, 1934 Commenced Business..... May 1, 1935
 Statutory Home Office 722 North Cable Road..... Lima OH 45805-1795
(Street and Number) (City or Town, State, Country and Zip Code)
 Main Administrative Office 722 North Cable Road..... Lima OH 45805-1795 419-227-6604
(Street and Number) (City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)
 Mail Address 722 North Cable Road..... Lima OH 45805-1795
(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)
 Primary Location of Books and Records 722 North Cable Road..... Lima OH 45805-1795 419-227-6604
(Street and Number) (City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)
 Internet Web Site Address www.affinity-mutual.com
 Statutory Statement Contact Brent A. Helmke 419-227-6604
(Name) (Area Code) (Telephone Number) (Extension)
 bhelmke@affinity-mutual.com 419-224-4874
(E-Mail Address) (Fax Number)

OFFICERS

Name	Title	Name	Title
1. Jack L. Brinkman	President	2. Jack L. Brinkman	Secretary
3. Brent A. Helmke	Treasurer	4.	

OTHER

Eldon M. Helmke	Chairman	David W. Seemann	Vice Chairman
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DIRECTORS OR TRUSTEES

Daniel R. Combs	David W. Seemann	Alvin J. King	Fred G. Bunke
Scott W. Boulis	Eldon M. Helmke	Dale N. Hirschfeld	Gary L. Luginbill
Brent R. Peterson			

State of..... Ohio
County of..... Allen

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) Jack L. Brinkman	_____ (Signature) Jack L. Brinkman	_____ (Signature) Brent A. Helmke
1. (Printed Name) President	2. (Printed Name) Secretary	3. (Printed Name) Treasurer
_____ (Title)	_____ (Title)	_____ (Title)

Subscribed and sworn to before me
This _____ day of _____ 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.....	403,688	3.6	403,688		403,688	3.6
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.....		0.0			0	0.0
1.43 Revenue and assessment obligations.....	1,169,821	10.5	1,169,821		1,169,821	10.5
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.....	115,771	1.0	115,771		115,771	1.0
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities).....	1,887,413	16.9	1,887,413		1,887,413	16.9
2.2 Unaffiliated non-U.S. securities (including Canada).....	385,860	3.5	385,860		385,860	3.5
2.3 Affiliated securities.....		0.0			0	0.0
3. Equity interests:						
3.1 Investments in mutual funds.....	122,211	1.1	122,211		122,211	1.1
3.2 Preferred stocks:						
3.21 Affiliated.....		0.0			0	0.0
3.22 Unaffiliated.....	307,282	2.8	307,282		307,282	2.8
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated.....		0.0			0	0.0
3.32 Unaffiliated.....	3,966,785	35.5	3,966,785		3,966,785	35.5
3.4 Other equity securities:						
3.41 Affiliated.....		0.0			0	0.0
3.42 Unaffiliated.....	22,531	0.2	22,531		22,531	0.2
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.....	94,307	0.8	94,307		94,307	0.8
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.....	2,690,483	24.1	2,690,483		2,690,483	24.1
11. Other invested assets.....		0.0			0	0.0
12. Total invested assets.....	11,166,151	100.0	11,166,151	0	11,166,151	100.0

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year.....		97,494
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.....		
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.....	3,187	
8.2	Totals, Part 3, Column 9.....		3,187
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....		94,307
10.	Deduct total nonadmitted amounts.....		
11.	Statement value at end of current period (Line 9 minus Line 10).....		94,307

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.....		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

NONE

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.....		9,879,194
2.	Cost of bonds and stocks acquired, Part 3, Column 7.....		3,329,081
3.	Accrual of discount.....		516
4.	Unrealized valuation increase (decrease):		
4.1	Part 1, Column 12.....	3,938	
4.2	Part 2, Section 1, Column 15.....	29,822	
4.3	Part 2, Section 2, Column 13.....	194,260	
4.4	Part 4, Column 11.....	(144,909)	83,111
5.	Total gain (loss) on disposals, Part 4, Column 19.....		218,529
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7.....		5,068,749
7.	Deduct amortization of premium.....		59,394
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).....		8,382,288
11.	Deduct total nonadmitted amounts.....		926
12.	Statement value at end of current period (Line 10 minus Line 11).....		8,381,362

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.....	403,688	403,947	404,615	400,000
Governments (Including all obligations guaranteed by governments)	2. Canada.....				
	3. Other Countries.....				
	4. Totals.....	403,688	403,947	404,615	400,000
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.....	1,169,821	1,267,543	1,182,320	1,150,000
Industrial and Miscellaneous and Hybrid Securities (Unaffiliated)	8. United States.....	2,003,183	2,035,079	2,085,784	1,926,524
	9. Canada.....	27,602	28,298	28,034	25,000
	10. Other Countries.....	358,258	362,887	365,751	350,000
	11. Totals.....	2,389,044	2,426,264	2,479,568	2,301,524
Parent, Subsidiaries and Affiliates	12. Totals.....				
	13. Total Bonds.....	3,962,553	4,097,753	4,066,503	3,851,524
PREFERRED STOCKS	14. United States.....	307,282	311,740	263,734	
Industrial and Miscellaneous (Unaffiliated)	15. Canada.....				
	16. Other Countries.....				
	17. Totals.....	307,282	311,740	263,734	
Parent, Subsidiaries and Affiliates	18. Totals.....				
	19. Total Preferred Stocks.....	307,282	311,740	263,734	
COMMON STOCKS	20. United States.....	3,776,219	3,776,219	3,403,505	
Industrial and Miscellaneous (Unaffiliated)	21. Canada.....	192,349	192,349	186,587	
	22. Other Countries.....	142,960	142,960	147,624	
	23. Totals.....	4,111,527	4,111,527	3,737,715	
Parent, Subsidiaries and Affiliates	24. Totals.....	926	926	5,000	
	25. Total Common Stocks.....	4,112,453	4,112,453	3,742,715	
	26. Total Stocks.....	4,419,734	4,424,193	4,006,449	
	27. Total Bonds and Stocks....	8,382,287	8,521,946	8,072,952	

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.....	1,199,971	203,717				1,403,688	26.9	609,564	13.5	1,403,688	
1.2 Class 2.....						.0	.00		.00		
1.3 Class 3.....						.0	.00		.00		
1.4 Class 4.....						.0	.00		.00		
1.5 Class 5.....						.0	.00		.00		
1.6 Class 6.....						.0	.00		.00		
1.7 Totals.....	1,199,971	203,717	.0	.0	.0	1,403,688	26.9	609,564	13.5	1,403,688	.0
2. All Other Governments											
2.1 Class 1.....						.0	.00		.00		
2.2 Class 2.....						.0	.00		.00		
2.3 Class 3.....						.0	.00		.00		
2.4 Class 4.....						.0	.00		.00		
2.5 Class 5.....						.0	.00		.00		
2.6 Class 6.....						.0	.00		.00		
2.7 Totals.....	.0	.0	.0	.0	.0	.0	.00	.0	.00	.0	.0
3. U.S. States, Territories and Possessions, etc., Guaranteed											
3.1 Class 1.....						.0	.00		.00		
3.2 Class 2.....						.0	.00		.00		
3.3 Class 3.....						.0	.00		.00		
3.4 Class 4.....						.0	.00		.00		
3.5 Class 5.....						.0	.00		.00		
3.6 Class 6.....						.0	.00		.00		
3.7 Totals.....	.0	.0	.0	.0	.0	.0	.00	.0	.00	.0	.0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed											
4.1 Class 1.....						.0	.00		.00		
4.2 Class 2.....						.0	.00		.00		
4.3 Class 3.....						.0	.00		.00		
4.4 Class 4.....						.0	.00		.00		
4.5 Class 5.....						.0	.00		.00		
4.6 Class 6.....						.0	.00		.00		
4.7 Totals.....	.0	.0	.0	.0	.0	.0	.00	.0	.00	.0	.0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed											
5.1 Class 1.....		225,750	607,350	132,193	204,528	1,169,821	22.4	1,206,811	26.7	1,169,821	
5.2 Class 2.....						.0	.00		.00		
5.3 Class 3.....						.0	.00		.00		
5.4 Class 4.....						.0	.00		.00		
5.5 Class 5.....						.0	.00		.00		
5.6 Class 6.....						.0	.00		.00		
5.7 Totals.....	.0	225,750	607,350	132,193	204,528	1,169,821	22.4	1,206,811	26.7	1,169,821	.0

S105

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.....	654,639	833,059	19,706			1,507,404	28.8	1,918,140	42.5	1,507,404	
6.2 Class 2.....	152,698	968,746				1,121,444	21.5	781,226	17.3	1,121,444	
6.3 Class 3.....		23,382				23,382	.4		.0	23,382	
6.4 Class 4.....						.0	.0		.0		
6.5 Class 5.....						.0	.0		.0		
6.6 Class 6.....						.0	.0		.0		
6.7 Totals.....	807,337	1,825,188	19,706	0	0	2,652,231	50.8	2,699,366	59.8	2,652,231	0
7. Hybrid Securities											
7.1 Class 1.....						.0	.0		.0		
7.2 Class 2.....						.0	.0		.0		
7.3 Class 3.....						.0	.0		.0		
7.4 Class 4.....						.0	.0		.0		
7.5 Class 5.....						.0	.0		.0		
7.6 Class 6.....						.0	.0		.0		
7.7 Totals.....	0	0	0	0	0	0	.0	0	.0	0	0
8. Parent, Subsidiaries and Affiliates											
8.1 Class 1.....						.0	.0		.0		
8.2 Class 2.....						.0	.0		.0		
8.3 Class 3.....						.0	.0		.0		
8.4 Class 4.....						.0	.0		.0		
8.5 Class 5.....						.0	.0		.0		
8.6 Class 6.....						.0	.0		.0		
8.7 Totals.....	0	0	0	0	0	0	.0	0	.0	0	0

901S

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).....1,854,609	.....1,262,527	.....627,056	.....132,193	.....204,528	.....4,080,913	.....78.1	.....XXX	.....XXX	.....4,080,913	.....0
9.2 Class 2.....	(d).....152,698	.....968,746	.....0	.....0	.....0	.....1,121,444	.....21.5	.....XXX	.....XXX	.....1,121,444	.....0
9.3 Class 3.....	(d).....0	.....23,382	.....0	.....0	.....0	.....23,382	.....0.4	.....XXX	.....XXX	.....23,382	.....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.....	.....2,007,307	.....2,254,655	.....627,056	.....132,193	.....204,528	(b).....5,225,740	.....100.0	.....XXX	.....XXX	.....5,225,740	.....0
9.8 Line 9.7 as a % of Col. 6.....	.....38.4	.....43.1	.....12.0	.....2.5	.....3.9	.....100.0	.....XXX	.....XXX	.....XXX	.....100.0	.....0.0
10. Total Bonds Prior Year											
10.1 Class 1.....	.....926,576	.....1,820,515	.....645,638	.....88,919	.....252,868	.....XXX	.....XXX	.....3,734,516	.....82.7	.....3,734,516	.....0
10.2 Class 2.....	.....177,909	.....603,317	.....0	.....0	.....0	.....XXX	.....XXX	.....781,226	.....17.3	.....781,226	.....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.....	.....1,104,485	.....2,423,832	.....645,638	.....88,919	.....252,868	.....XXX	.....XXX	(b).....4,515,742	.....100.0	.....4,515,742	.....0
10.8 Line 10.7 as a % of Col. 8.....	.....24.5	.....53.7	.....14.3	.....2.0	.....5.6	.....XXX	.....XXX	.....100.0	.....XXX	.....100.0	.....0.0
11. Total Publicly Traded Bonds											
11.1 Class 1.....	.....1,854,609	.....1,262,527	.....627,056	.....132,193	.....204,528	.....4,080,913	.....78.1	.....3,734,516	.....82.7	.....4,080,913	.....XXX
11.2 Class 2.....	.....152,698	.....968,746	.....0	.....0	.....0	.....1,121,444	.....21.5	.....781,226	.....17.3	.....1,121,444	.....XXX
11.3 Class 3.....		.....23,382	.....0	.....0	.....0	.....23,382	.....0.4	.....0	.....0.0	.....23,382	.....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.....	.....2,007,307	.....2,254,655	.....627,056	.....132,193	.....204,528	.....5,225,740	.....100.0	.....4,515,742	.....100.0	.....5,225,740	.....XXX
11.8 Line 11.7 as a % of Col. 6.....	.....38.4	.....43.1	.....12.0	.....2.5	.....3.9	.....100.0	.....XXX	.....XXX	.....XXX	.....100.0	.....XXX
11.9 Line 11.7 as a % of Line 9.7, Col. 6, Section 9.....	.....38.4	.....43.1	.....12.0	.....2.5	.....3.9	.....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.....	.....0.0	.....0.0	.....0.0	.....0.0	.....0.0	.....0.0	.....XXX	.....XXX	.....XXX	.....XXX	.....0.0
12.9 Line 12.7 as a % of Line 9.7, Col. 6, Section 9.....	.....0.0	.....0.0	.....0.0	.....0.0	.....0.0	.....0.0	.....XXX	.....XXX	.....XXX	.....XXX	.....0.0

S107

- (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.....	1,199,971	203,717				1,403,688	26.9	609,564	13.5	1,403,688	
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.....	1,199,971	203,717	0	0	0	1,403,688	26.9	609,564	13.5	1,403,688	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.....		225,750	607,350	132,193	204,528	1,169,821	22.4	1,188,665	26.3	1,169,821	
5.2 Residential Mortgage-Backed Securities.....						0	0.0	18,146	0.4		
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.....	0	225,750	607,350	132,193	204,528	1,169,821	22.4	1,206,811	26.7	1,169,821	0
6. Industrial and Miscellaneous (unaffiliated)											
6.1 Issuer Obligations.....	768,391	1,768,068				2,536,460	48.5	2,497,900	55.3	2,536,460	
6.2 Residential Mortgage-Backed Securities.....	38,945	57,119	19,706			115,771	2.2	201,466	4.5	115,771	
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.....	807,337	1,825,188	19,706	0	0	2,652,231	50.8	2,699,366	59.8	2,652,231	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

801S

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.....	1,968,362	2,197,536	607,350	132,193	204,528	5,109,969	97.8	XXX	XXX	5,109,969	0
9.2 Residential Mortgage-Backed Securities.....	38,945	57,119	19,706	0	0	115,771	2.2	XXX	XXX	115,771	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.....	2,007,307	2,254,655	627,056	132,193	204,528	5,225,740	100.0	XXX	XXX	5,225,740	0
9.6 Line 9.5 as a % of Col. 6.....	38.4	43.1	12.0	2.5	3.9	100.0	XXX	XXX	XXX	100.0	0.0
10. Total Bonds Prior Year											
10.1 Issuer Obligations.....	943,986	2,364,719	645,638	88,919	252,868	XXX	XXX	4,296,129	95.1	4,296,129	0
10.2 Residential Mortgage-Backed Securities.....	160,499	59,113				XXX	XXX	219,612	4.9	219,612	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.....	1,104,485	2,423,832	645,638	88,919	252,868	XXX	XXX	4,515,742	100.0	4,515,742	0
10.6 Line 10.5 as a % of Col. 8.....	24.5	53.7	14.3	2.0	5.6	XXX	XXX	100.0	XXX	100.0	0.0
11. Total Publicly Traded Bonds											
11.1 Issuer Obligations.....	1,968,362	2,197,536	607,350	132,193	204,528	5,109,969	97.8	4,296,129	95.1	5,109,969	XXX
11.2 Residential Mortgage-Backed Securities.....	38,945	57,119	19,706			115,771	2.2	219,612	4.9	115,771	XXX
11.3 Commercial Mortgage-Backed Securities.....						0	0.0	0	0.0	0	XXX
11.4 Other Loan-Backed and Structured Securities.....						0	0.0	0	0.0	0	XXX
11.5 Totals.....	2,007,307	2,254,655	627,056	132,193	204,528	5,225,740	100.0	4,515,742	100.0	5,225,740	XXX
11.6 Line 11.5 as a % of Col. 6.....	38.4	43.1	12.0	2.5	3.9	100.0	XXX	XXX	XXX	100.0	XXX
11.7 Line 11.5 as a % of Line 9.5, Col. 6, Section 9.....	38.4	43.1	12.0	2.5	3.9	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

601S

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.....	311,248	311,248			
2. Cost of short-term investments acquired.....	4,350,058	4,350,058			
3. Accrual of discount.....	0				
4. Unrealized valuation increase (decrease).....	0				
5. Total gain (loss) on disposals.....	0				
6. Deduct consideration received on disposals.....	3,396,623	3,396,623			
7. Deduct amortization of premium.....	1,496	1,496			
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).....	1,263,187	1,263,187	0	0	0
11. Deduct total nonadmitted amounts.....	0				
12. Statement value at end of current period (Line 10 minus Line 11).....	1,263,187	1,263,187	0	0	0

S110

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

SCHEDULE DB - PART A - VERIFICATION BETWEEN YEARS

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 9, prior year).....		
2.	Cost paid/(consideration received) on additions:		
2.1	Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12.....		
2.2	Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14.....	0	
3.	Unrealized valuation increase/(decrease):		
3.1	Section 1, Column 17.....		
3.2	Section 2, Column 19.....	0	
4.	Total gain (loss) on termination recognized, Section 2, Column 22.....		
5.	Considerations received/(paid) on terminations, Section 2, Column 15.....	NONE	
6.	Amortization:		
6.1	Section 1, Column 19.....		
6.2	Section 2, Column 21.....	0	
7.	Adjustment to the Book/Adjusted Carrying Value of hedged item:		
7.1	Section 1, Column 20.....		
7.2	Section 2, Column 23.....	0	
8.	Total foreign exchange change in Book/Adjusted Carrying Value:		
8.1	Section 1, Column 18.....		
8.2	Section 2, Column 20.....	0	
9.	Book/Adjusted Carrying Value at end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 + 7 + 8).....	0	
10.	Deduct nonadmitted assets.....		
11.	Statement value at end of current period (Line 9 minus Line 10).....	0	

SCHEDULE DB - PART B - VERIFICATION BETWEEN YEARS

Futures Contracts

1.	Book/Adjusted Carrying Value, December 31, prior year.....		
2.	Net cash deposits (Section 1, Broker Name/Net Cash Deposits footnote).....		
3.1	Change in variation margin on open contracts:		
3.11	Section 1, Column 15, current year minus.....		
3.12	Section 1, Column 15, prior year.....	0	
3.2	Add:		
	Change in adjustment to basis of hedged item:		
3.21	Section 1, Column 17, current year to date minus.....		
3.22	Section 1, Column 17, prior year.....	0	
	Change in amount recognized:		
3.23	Section 1, Column 16, current year to date minus.....	NONE	
3.24	Section 1, Column 16, prior year.....	0	0
3.3	Subtotal (Line 3.1 minus Line 3.2).....		0
4.1	Variation margin on terminated contracts during the year (Section 2, Column 16).....		
4.2	Less:		
4.21	Amount used to adjust basis of hedged item (Section 2, Column 17)...		
4.22	Amount recognized (Section 2, Column 16).....	0	
4.3	Subtotal (Line 4.1 minus Line 4.2).....		0
5.	Dispositions gains (losses) on contracts terminated in prior year:		
5.1	Recognized.....		
5.2	Used to adjust basis of hedged items.....		
6.	Book/Adjusted Carrying Value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2).....	0	
7.	Deduct nonadmitted assets.....		
8.	Statement value at end of current period (Line 6 minus Line 7).....	0	

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic) Asset Transactions								Components of the Replication (Synthetic Asset) Transactions							
1	2	3	4	5	6	7	8	Derivative Instrument(s) Open			Cash Instrument(s) Held				
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	9	10	11	12	13	14	15	16
								Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Desig. or Other Description	Book/Adjusted Carrying Value	Fair Value

NONE

SCHEDULE DB - PART C - SECTION 2

Replication (Synthetic Asset) Transactions Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year-To-Date	
	1 Number of Positions	2 Total Replication (Synthetic Asset) Transactions Statement Value	3 Number of Positions	4 Total Replication (Synthetic Asset) Transactions Statement Value	5 Number of Positions	6 Total Replication (Synthetic Asset) Transactions Statement Value	7 Number of Positions	8 Total Replication (Synthetic Asset) Transactions Statement Value	9 Number of Positions	10 Total Replication (Synthetic Asset) Transactions Statement Value
1. Beginning Inventory.....			0	0	0	0	0	0	0	0
2. Add: Opened or Acquired Transactions.....									0	0
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value.....	XXX		XXX		XXX		XXX		XXX	0
4. Less: Closed or Disposed of Transactions.....									0	0
5. Less: Positions Disposed of for Failing Effectiveness Criteria.....									0	0
6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value.....	XXX		XXX		XXX		XXX		XXX	0
7. Ending inventory.....	0	0	0	0	0	0	0	0	0	0

NONE

SCHEDULE DB - VERIFICATION

Verification of Book/Adjusted Carrying Value, Fair Value and Potential Exposure of all Open Derivative Contracts

Book/Adjusted Carrying Value Check

1.	Part A, Section 1, Column 14.....		
2.	Part B, Section 1, Column 14.....		
3.	Subtotal (Line 1 plus Line 2).....		0
4.	Part D, Column 5.....		
5.	Part D, Column 6.....		
6.	Total (Line 3 minus Line 4 minus Line 5).....		0

NONE

Fair Value Check

7.	Part A, Section 1, Column 16.....		
8.	Part B, Section 1, Column 13.....		
9.	Total (Line 7 plus Line 8).....		0
10.	Part D, Column 8.....		
11.	Part D, Column 9.....		
12.	Total (Line 9 minus Line 10 minus Line 11).....		0

Potential Exposure Check

13.	Part A, Section 1, Column 21.....		
14.	Part B, Section 1, Column 19.....		
15.	Part D, Column 11.....		
16.	Total (Line 13 plus Line 14 minus Line 15).....		0

SCHEDULE E - VERIFICATION BETWEEN YEARS

Cash Equivalents

	1 Total	2 Bonds	3 Other (a)
1. Book/adjusted carrying value, December 31 of prior year.....	0		
2. Cost of cash equivalents acquired.....	0		
3. Accrual of discount.....	0		
4. Unrealized valuation increase (decrease).....	0		
5. Total gain (loss) on disposals.....	0		
6. Deduct consideration received on disposals.....	0		
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).....	0	0	0
11. Deduct total nonadmitted amounts.....	0		
12. Statement value at end of current period (Line 10 minus Line 11).....	0	0	0

NONE

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

SCHEDULE A - PART 1

Showing all Real Estate OWNED December 31 of Current Year

1 Description of Property	2 Code	Location		5 Date Acquired	6 Date of Last Appraisal	7 Actual Cost	8 Amount of Encumbrances	9 Book/Adjusted Carrying Value Less Encumbrances	10 Fair Value Less Encumbrances	Change in Book/Adjusted Carrying Value Less Encumbrances					16 Gross Income Earned Less Interest Incurred on Encumbrances	17 Taxes, Repairs, and Expenses Incurred
		3 City	4 State							11 Current Year's Depreciation	12 Current Year's Other Than Temporary Impairment Recognized	13 Current Year's Change in Encumbrances	14 Total Change in B./A.C.V (13 - 11 - 12)	15 Total Foreign Exchange Change in B./A.C.V		
Properties Occupied by the Reporting Entity - Administrative																
50' X 80' 1-Story Brick Building.....		Lima.....	OH.....	01/01/1975	01/01/2012	264,380		94,307	329,200	3,187			(3,187)		15,000	17,952
0299999. Properties Occupied by the Reporting Entity - Administrative.....						264,380	.0	94,307	329,200	3,187	.0	.0	(3,187)	.0	15,000	17,952
0399999. Total - Properties Occupied by the Reporting Entity.....						264,380	.0	94,307	329,200	3,187	.0	.0	(3,187)	.0	15,000	17,952
0699999. Totals.....						264,380	.0	94,307	329,200	3,187	.0	.0	(3,187)	.0	15,000	17,952

SCHEDULE A - PART 2

Showing all Real Estate ACQUIRED and Additions Made During the Year

1 Description of Property	Location		4 Date Acquired	5 Name of Vendor	6 Actual Cost at Time of Acquisition	7 Amount of Encumbrances	8 Book/Adjusted Carrying Value Less Encumbrances	9 Additional Investment Made After Acquisition
	2 City	3 State						

NONE

SCHEDULE A - PART 3

Showing all Real Estate DISPOSED During the Year, Including Payments During the Final Year on "Sales under Contract"

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book Adjusted Carrying Value Less Encumbrances Prior Year	Current Year's Depreciation	Current Year's Other Than Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in B./A. C. V. (11 - 9 - 10)	Total Foreign Exchange Change in B./A. C. V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs, and Expenses Incurred

NONE

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation

General Interrogatory:

1. Mortgages in good standing \$.....0 unpaid taxes \$.....0 interest due and unpaid.
2. Restructured mortgages \$.....0 unpaid taxes \$.....0 interest due and unpaid.
3. Mortgages with overdue interest over 90 days not in process of foreclosure \$.....0 unpaid taxes \$.....0 interest due and unpaid.
4. Mortgages in process of foreclosure \$.....0 unpaid taxes \$.....0 interest due and unpaid.

NONE

SCHEDULE B - PART 2

Showing all Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Rate of Interest	7 Actual Cost at Time of Acquisition	8 Additional Investment Made After Acquisition	9 Value of Land and Buildings
	2 City	3 State						

NONE

SCHEDULE B - PART 3

Showing all Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment					14 Book Value/Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization)/ Accretion	10 Current Year's Other Than Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)						13 Total Foreign Exchange Change in Book Value

NONE

SCHEDULE BA - PART 1

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

1 CUSIP Identification	2 Name or Description	3 Code	4 Location		6 Name of Vendor or General Partner	7 NAIC Designation	8 Date Originally Acquired	9 Type and Strategy	10 Actual Cost	11 Fair Value	12 Book/Adjusted Carrying Value Less Encumbrances	Change in Book/Adjusted Carrying Value					18 Investment Income	19 Commitment for Additional Investment	20 Percentage of Ownership
			4 City	5 State								13 Unrealized Valuation Increase (Decrease)	14 Current Year's (Depreciation) or (Amortization) /Accretion	15 Current Year's Other Than Temporary Impairment Recognized	16 Capitalized Deferred Interest and Other	17 Total Foreign Exchange Change in B./A.C.V.			

NONE

SCHEDULE BA - PART 2

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Vendor or General Partner	6 Date Originally Acquired	7 Type and Strategy	8 Actual Cost at Time of Acquisition	9 Additional Investment Made After Acquisition	10 Amount of Encumbrances	11 Percentage of Ownership
		3 City	4 State							

NONE

SCHEDULE BA - PART 3

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Change in Book/Adjusted Carrying Value					15 Book/Adjusted Carrying Value Less Encumbrances on Disposal	16 Consideration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Investment Income
		3 City	4 State					9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Depreciation) or (Amortization)/ Accretion	11 Current Year's Other Than Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Change in B./A.C.V. (9+10-11+12)							14 Total Foreign Exchange Change in B./A.C.V

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	LC	2	U.S. Treasury Note.....	SD..	..	.....1	.....99,950	.....100.059	.....100,059	.....100,000	.....99,998	.....	......25	.....	.....	.....0.625	.....0.625	JJ.....	.....260	......625	01/25/2011	01/31/2013
912828	TL	4	U.S. Treasury Note.....	SD..	..	.....1	.....99,940	.....100.075	.....100,075	.....100,000	.....99,973	.....	......30	.....	.....	.....0.250	.....0.250	MN.....	.....146	......125	11/30/2011	11/30/2013
912828	LC	2	U.S. Treasury Note.....	SD..	..	.....1	.....104,770	.....103.774	.....103,774	.....100,000	.....103,756	.....	.....(1,014)	.....	.....	.....2.625	.....2.530	JJ.....	.....1,094	.....	07/31/2012	07/31/2014
912828	TL	4	U.S. Treasury Note.....	SD..	..	.....1	.....99,954	.....100.039	.....100,039	.....100,000	.....99,962	.....	......8	.....	.....	.....0.250	.....0.250	FA.....	.....125	.....	08/28/2012	08/31/2014
0199999	U.S. Government - Issuer Obligations.....						.....404,615	.....XXX	.....403,947	.....400,000	.....403,688	.....0	.....(952)	.....0	.....0	.....XXX	.....XXX	XXX.....	.....1,625	......750	.....XXX	.....XXX
0599999	Total - U.S. Government.....						.....404,615	.....XXX	.....403,947	.....400,000	.....403,688	.....0	.....(952)	.....0	.....0	.....XXX	.....XXX	XXX.....	.....1,625	......750	.....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																						
167592	YF	5	Chicago IL O'Hare Arpt Rev.....	..	..	.....1	.....49,750	.....101.967	.....50,984	.....50,000	.....49,791	.....	......12	.....	.....	.....5.250	.....5.275	JJ.....	.....1,313	......2,625	08/20/2009	01/01/2030
18085P	KY	9	Clark County NV Arpt Rev.....	..	..	.....1	.....51,632	.....104.336	.....52,168	.....50,000	.....50,533	.....	.....(360)	.....	.....	.....5.000	.....4.295	JJ.....	.....1,250	......2,500	12/17/2009	07/01/2030
186352	JD	3	Cleveland OH Arpt Sys Rev.....	..	..	.....1	.....54,405	.....112.854	.....56,427	.....50,000	.....52,269	.....	.....(584)	.....	.....	.....5.000	.....3.898	JJ.....	.....1,250	......2,500	05/21/2009	01/01/2018
19648A	GG	4	Colorado Hlth Facs Auth Rev.....	..	..	.....1	.....53,000	.....112.670	.....56,335	.....50,000	.....51,895	.....	.....(342)	.....	.....	.....5.250	.....4.596	MS.....	.....875	......2,625	10/15/2009	03/01/2040
20774W	MN	8	Connecticut St Hsg Fin Auth.....	..	..	.....1	.....34,169	.....103.097	.....36,084	.....35,000	.....34,285	.....	......38	.....	.....	.....4.875	.....4.983	MN.....	.....218	......1,706	11/19/2009	11/15/2031
234685	KF	1	Dallas Cnty TX Cmnty Cllg Dist G/O LTD B/E OID.....	..	..	.....1	.....50,000	.....109.675	.....54,838	.....50,000	.....50,000	.....	.....	.....	.....	.....4.125	.....4.125	FA.....	.....779	......2,063	01/21/2010	02/15/2030
235036	NA	4	Dallas Fort Worth TX Intl Arpt Rev.....	..	..	.....1	.....47,804	.....101.526	.....50,763	.....50,000	.....48,116	.....	......93	.....	.....	.....5.000	.....5.194	MN.....	.....417	......2,500	08/20/2009	11/01/2032
254764	HB	2	District of Columbia Hosp Rev.....	..	..	.....1	.....50,450	.....107.567	.....53,784	.....50,000	.....50,290	.....	.....(53)	.....	.....	.....5.250	.....5.146	JJ.....	.....1,210	......2,625	12/17/2009	07/15/2045
299488	BS	4	Evansville IN Wtrwrks Dist Rev.....	..	..	.....1	.....51,750	.....109.986	.....54,993	.....50,000	.....51,082	.....	.....(219)	.....	.....	.....4.875	.....4.448	JJ.....	.....1,219	......2,438	12/17/2009	01/01/2030
34153P	PU	6	Florida St Brd Pub Ed Cap.....	..	..	.....1	.....49,438	.....109.696	.....54,848	.....50,000	.....49,498	.....	......19	.....	.....	.....5.750	.....5.750	JD.....	.....240	......2,875	10/15/2009	06/01/2039
490303	HZ	0	Kent County MI Bldg Auth.....	..	..	.....1	.....53,449	.....114.383	.....57,192	.....50,000	.....52,353	.....	.....(350)	.....	.....	.....6.250	.....5.588	JD.....	.....260	......3,125	11/19/2009	12/01/2030
524805	8S	0	Lehigh Cnty PA Gen Purp Auth Good Sheoperd Grp Ser A Rev.....	..	..	.....1	.....36,663	.....110.410	.....38,644	.....35,000	.....36,024	.....	.....(216)	.....	.....	.....5.000	.....4.406	MN.....	.....292	......1,750	01/21/2010	11/01/2037
543583	JQ	2	Lorain County OH Hsp Rev.....	..	..	.....1	.....50,624	.....107.693	.....53,847	.....50,000	.....50,375	.....	.....(70)	.....	.....	.....5.000	.....4.861	AO.....	.....625	......2,500	06/18/2009	04/01/2033
543583	JQ	2	Lorain County OH Hsp Rev.....	..	..	.....1	.....50,625	.....107.693	.....53,847	.....50,000	.....50,379	.....	.....(71)	.....	.....	.....5.000	.....4.861	AO.....	.....625	......2,500	07/16/2009	04/01/2033
546589	PH	9	Louisville & Jefferson Cnty KY Met Swr Dist & Drain Rv Ser A.....	..	..	.....1	.....49,750	.....103.964	.....51,982	.....50,000	.....49,775	.....	......9	.....	.....	.....4.250	.....4.268	MN.....	.....272	......2,125	02/18/2010	05/15/2038
57585K	3G	1	Massachusetts St Hlth & EDL Facs Auth Ref - MIT - L Rev.....	..	..	.....1	.....59,125	.....142.400	.....71,200	.....50,000	.....57,894	.....	.....(416)	.....	.....	.....5.250	.....4.538	JJ.....	.....1,313	......2,625	01/21/2010	07/01/2033
57586C	R9	8	Massachusetts St Hlth & EFA Rev Rfdg Univ MA Ser E.....	..	..	.....1	.....53,250	.....109.182	.....54,591	.....50,000	.....51,796	.....	.....(491)	.....	.....	.....5.000	.....4.064	AO.....	.....625	......2,500	01/21/2010	10/01/2031
59333N	PY	3	Miami Dade County FI Sp Oblg Cap.....	..	..	.....1	.....52,700	.....110.493	.....55,247	.....50,000	.....51,767	.....	.....(289)	.....	.....	.....5.125	.....4.571	AO.....	.....641	......2,563	10/15/2009	04/01/2039
60534R	EA	3	Mississippi Dev Bk Spl Oblg.....	..	..	.....1	.....53,000	.....114.098	.....57,049	.....50,000	.....51,988	.....	.....(314)	.....	.....	.....5.625	.....5.027	JJ.....	.....1,406	......2,813	10/15/2009	07/01/2039
604920	2H	0	Minnesota Agric & Econ Dev Brd Rev HC Fac.....	..	..	.....1	.....51,438	.....111.144	.....55,572	.....50,000	.....51,021	.....	.....(145)	.....	.....	.....5.000	.....4.717	FA.....	.....944	......2,500	02/18/2010	02/15/2030
762212	7G	7	Rhode Island Hsg & Mtg.....	..	..	.....1	.....47,125	.....102.976	.....51,488	.....50,000	.....47,361	.....	......72	.....	.....	.....5.000	.....5.152	AO.....	.....625	......2,500	09/17/2009	10/01/2048
778260	EZ	8	Ross County OH Hosp Rev.....	..	..	.....1	.....45,948	.....112.810	.....50,765	.....45,000	.....45,571	.....	.....(97)	.....	.....	.....5.750	.....5.538	JD.....	.....216	......2,588	02/19/2009	12/01/2035
92418P	CY	1	Vermont Hsg Fin Agy Sngl Fam Hsg Rev Ser 27.....	..	..	.....1	.....35,228	.....103.856	.....36,350	.....35,000	.....35,129	.....	.....(34)	.....	.....	.....4.850	.....4.755	MN.....	.....283	......1,698	02/18/2010	11/01/2032
93978E	2S	0	Washington St Health Care Facs Auth Rev.....	..	..	.....1	.....51,000	.....117.099	.....58,550	.....50,000	.....50,629	.....	.....(96)	.....	.....	.....6.000	.....5.811	JJ.....	.....1,133	......3,000	02/19/2009	08/15/2039
2599999	U.S. Special Revenue & Assessment Obligations - Issuer Obligations.....						.....1,182,320	.....XXX	.....1,267,543	.....1,150,000	.....1,169,821	.....0	.....(3,905)	.....0	.....0	.....XXX	.....XXX	XXX.....	.....18,029	.....59,241	.....XXX	.....XXX
3199999	Total - U.S. Special Revenue & Special Assessment Obligations.....						.....1,182,320	.....XXX	.....1,267,543	.....1,150,000	.....1,169,821	.....0	.....(3,905)	.....0	.....0	.....XXX	.....XXX	XXX.....	.....18,029	.....59,241	.....XXX	.....XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																						
00440E	AL	1	Ace INA Holdings Sr GTD Notes.....	..	..	.....1	.....28,563	.....111.458	.....27,865	.....25,000	.....26,820	.....	.....(811)	.....	.....	.....5.600	.....2.674	MN.....	.....179	......1,400	11/18/2010	05/15/2015
007924	AF	0	Aegon NV Sr Notes.....	..	F	.....1	.....26,234	.....101.618	.....25,405	.....25,000	.....25,165	.....	.....(404)	.....	.....	.....4.750	.....3.171	JD.....	......99	......1,188	05/20/2010	06/01/2013
007924	AF	0	Aegon NV Sr Notes.....	..	F	.....1	.....25,915	.....101.618	.....25,405	.....25,000	.....25,256	.....	.....(632)	.....	.....	.....4.750	.....2.320	JD.....	......99	......1,188	12/15/2011	06/01/2013
001055	AE	2	AFLAC Inc Sr Unsecured.....	..	..	.....1	.....26,393	.....106.667	.....26,667	.....25,000	.....25,760	.....	.....(297)	.....	.....	.....3.450	.....2.313	FA.....	.....326	......862	11/18/2010	08/15/2015
013817	AL	5	Alcoa Inc Note.....	..	..	.....2	.....28,341	.....109.553	.....27,388	.....25,000	.....28,175	.....	.....(166)	.....	.....	.....5.550	.....4.896	FA.....	.....578	.....	10/18/2012	02/01/2017
02003M	BQ	6	Allstate LF GLB FN Trst Medium Term Notes.....	..	..	.....1	.....27,394	.....101.646	.....25,412	.....25,000	.....25,306	.....	.....(968)	.....	.....	.....5.375	.....1.702	AO.....	.....224	......1,344	11/18/2010	04/30/2013
0258M0	CW	7	American Express Medium Term Notes - Series C.....	..	..	.....1	.....27,744	.....101.843	.....25,461	.....25,000	.....25,310	.....	.....(965)	.....	.....	.....5.875	.....2.213	MN.....	.....241	......1,469	07/15/2010	05/02/2013

E10

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
031162 BL 3	Amgen Inc Sr Note.....				.2FE	26,080	105.550	26,388	25,000	25,901		(179)			2.500	2.396	MN.....	80	634	04/19/2012	11/15/2016
032511 BH 9	Anadarko Petroleum Corp Sr Note.....				.2FE	30,453	119.587	29,897	25,000	30,299		(154)			6.375	5.233	MS.....	469		11/15/2012	09/15/2017
03979G AL 9	Arden Realty LP Notes.....				.1FE	27,178	107.710	26,928	25,000	26,077		(515)			5.250	3.319	MS.....	438	1,313	11/18/2010	03/01/2015
04621X AC 2	Assurant Inc Notes.....				.2FE	27,154	104.439	26,110	25,000	25,656		(600)			5.625	3.347	FA.....	531	1,406	07/15/2010	02/15/2014
00209T AA 3	AT & T Corporation Global Notes.....				.2FE	28,957	101.659	25,415	25,000	25,316		(1,664)			8.375	2.225	MS.....	616	2,094	11/18/2010	03/15/2013
053332 AF 9	AutoZone Inc Senior Notes.....				.2FE	27,251	112.675	28,169	25,000	26,291		(466)			5.500	3.762	MN.....	176	1,375	12/16/2010	11/15/2015
059165 DZ 0	Baltimore Gas & Electric Co Note.....				.2FE	29,645	116.613	29,153	25,000	28,707		(938)			5.900	4.975	AO.....	369	1,475	02/16/2012	10/01/2016
060505 AX 2	Bank of America Corp Sr Notes.....				.1FE	26,329	100.173	25,043	25,000	25,020		(494)			4.875	2.945	JJ.....	562	1,219	05/20/2010	01/15/2013
06423A AS 2	Bank One Corporation Sub Notes.....				.1FE	26,831	100.385	25,096	25,000	25,067		(850)			5.250	1.978	JJ.....	547	1,313	12/16/2010	01/30/2013
06738J AM 6	Barclay's Bank PLC Med Term Notes.....		F		.1FE	25,000	99.692	24,923	25,000	25,000					2.050	2.050	AO.....	100	513	04/16/2010	04/21/2013
05531F AE 3	BB & T Corporation Sr Med Term Notes.....				.1FE	26,050	102.128	25,532	25,000	25,427		(597)			3.375	1.089	MS.....	238	844	12/15/2011	09/25/2013
05531F AA 1	BB & T Corporation Medium Term Notes.....				.1FE	27,712	106.868	26,717	25,000	26,034		(810)			5.700	2.690	AO.....	225	1,425	12/16/2010	04/30/2014
079860 AG 7	Bellsouth Corporate Global Bonds.....				.1FE	27,726	107.583	26,896	25,000	26,265		(774)			5.200	2.345	MS.....	383	1,300	02/17/2011	09/15/2014
086516 AK 7	Best Buy Inc Note.....				.3FE	25,087	93.528	23,382	25,000	23,382		(1,686)			3.750	3.740	MS.....	276	938	02/16/2012	03/15/2016
09247X AD 3	Blackrock Inc Sr Unsecured.....				.1FE	26,044	105.808	26,452	25,000	25,503		(264)			3.500	2.479	JD.....	51	875	12/16/2010	12/10/2014
09700P DH 8	Boeing Capital Corp Internotes.....				.1FE	27,035	101.745	25,436	25,000	25,234		(651)			4.850	2.259	MON...	54	1,212	04/15/2010	05/15/2013
097023 AY 1	Boeing Company Sr Notes.....				.1FE	26,444	106.256	26,564	25,000	25,637		(306)			5.100	2.324	FA.....	331	875	05/20/2010	02/15/2015
101137 AD 9	Boston Scientific Corp Note.....				.2FE	28,244	111.455	27,864	25,000	28,141		(103)			5.125	4.536	JJ.....	601		11/15/2012	01/12/2017
05565Q BF 4	BP Capital Markets PLC Senior Unsecured.....		F		.1FE	26,313	103.865	25,966	25,000	25,340		(407)			5.250	3.673	MN.....	197	1,313	08/19/2010	11/07/2013
120568 AV 2	Bunge LTD Financial Corp GTD Sr Note.....				.2FE	26,609	104.332	26,083	25,000	26,563		(45)			3.200	3.007	JD.....	36	400	11/15/2012	06/15/2017
14040E HG 0	Capital One Bank Notes.....				.2FE	26,601	102.726	25,682	25,000	25,467		(1,087)			6.500	2.419	JD.....	81	1,625	12/15/2011	06/13/2013
14912L 4F 5	Caterpillar Finl Svcs Corp Med Term Notes.....				.1FE	28,440	106.445	26,611	25,000	25,966		(889)			6.125	2.825	FA.....	570	1,531	04/15/2010	02/17/2014
171232 AM 3	Chubb Corporation Global Senior Notes.....				.1FE	27,311	101.238	25,310	25,000	25,238		(997)			5.200	1.412	AO.....	325	1,300	12/16/2010	04/01/2013
17252M AJ 9	Cintas Corp 2 Sr Note.....				.2FE	25,953	105.356	26,339	25,000	25,726		(217)			2.850	2.016	JD.....	59	713	12/15/2011	06/01/2016
189054 AN 9	Clorox Co Sr Note.....				.2FE	30,362	119.755	29,939	25,000	30,213		(148)			5.950	4.899	AO.....	314		11/15/2012	10/15/2017
20030N AJ 0	Comcast Corporation Notes.....				.2FE	28,228	113.817	28,454	25,000	26,838		(673)			5.850	3.410	MN.....	187	1,463	12/16/2010	11/15/2015
22541L AR 4	Credit Suisse First Boston USA Inc. Sr Notes.....				.1FE	26,874	108.013	27,003	25,000	25,788		(396)			4.875	3.366	JJ.....	562	1,219	04/15/2010	01/15/2015
126650 AV 2	CVS Corporation Notes.....				.2FE	27,913	107.032	26,758	25,000	26,180		(720)			4.875	2.204	MS.....	359	1,219	08/19/2010	09/15/2014
24702R AL 5	Dell Inc Sr Note.....				.1FE	25,898	103.109	25,777	25,000	25,644		(244)			2.300	1.360	MS.....	177	575	12/15/2011	09/10/2015
26054L NZ 2	Dow Chemical Company Internotes.....				.2FE	25,000	100.297	25,074	25,000	25,000					2.600	2.600	JD.....	29	637	12/22/2011	12/15/2016
26138E AM 1	Dr Pepper Snapple Group Inc Sr Note.....				.2FE	26,404	105.724	26,431	25,000	26,136		(269)			2.900	2.746	JJ.....	334	363	04/19/2012	01/15/2016
278058 DG 4	Eaton Corporation Senior Unsecured Notes.....				.2FE	28,068	106.180	26,545	25,000	26,102		(947)			5.950	2.459	MS.....	417	1,488	12/16/2010	03/20/2014
278865 AJ 9	Ecolab Inc Note.....				.2FE	25,622	102.955	25,739	25,000	25,402		(211)			2.375	1.555	JD.....	38	594	12/15/2011	12/08/2014
263534 BY 4	El Du Pont De Nemour & Co Notes.....				.1FE	26,114	105.401	26,350	25,000	25,550		(275)			3.250	2.189	JJ.....	375	813	12/16/2010	01/15/2015
285661 AD 6	Electronic Data Systems Notes.....				.2FE	28,057	102.701	25,675	25,000	25,644		(1,157)			6.000	1.695	FA.....	625	1,500	12/16/2010	08/01/2013
29365T AB 0	Entergy Texas Inc - First Mortgage.....				.2FE	26,295	104.788	26,197	25,000	25,896		(382)			3.600	2.152	JD.....	75	900	12/15/2011	06/01/2015
35671D AW 5	Freeport-McMoran Copper & Gold Sr Note.....				.2FE	25,024	100.816	25,204	25,000	25,020		(3)			2.150	2.149	MS.....	179	296	04/19/2012	03/01/2017
36962G 4G 6	General Electric Cap Corp Med Term Notes.....				.1FE	25,913	105.672	26,418	25,000	25,376		(204)			3.750	2.955	MN.....	122	938	05/20/2010	11/14/2014
38143U AB 7	Goldman Sachs Goup Inc Sr Notes.....				.1FE	26,011	104.252	26,063	25,000	25,284		(276)			5.150	3.363	JJ.....	594	1,288	05/21/2010	01/15/2014
38141G EA 8	Goldman Sachs Goup Inc Sr Global Notes.....				.1FE	26,883	107.440	26,860	25,000	25,791		(398)			5.125	3.610	JJ.....	591	1,281	04/15/2010	01/15/2015
416515 AM 6	Hartford Financial Services Sr Notes.....				.2FE	25,879	104.079	26,200	25,000	25,459		(402)			4.750	3.199	MS.....	396	1,188	12/15/2011	03/01/2014
423074 AJ 2	Heinz HJ Company Senior Unsecured Notes.....				.2FE	27,438	102.656	25,664	25,000	25,521		(1,011)			5.350	1.550	JJ.....	617	1,338	02/17/2011	07/15/2013

E10.1

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
428236 AM 5	Hewlett Packard Co Global Note.....				.2FE	27,784	106.766	26,692	25,000	27,649		(135)		5.400	4.859	MS		450		10/18/2012	03/01/2017
437076 AP 7	Home Depot Inc Senior Notes.....				.1FE	28,794	114.282	28,571	25,000	27,208		(739)		5.400	2.762	MS		450	1,350	11/18/2010	03/01/2016
487836 BB 3	Kellogg Company Sr Unsecured.....				.2FE	27,935	110.865	27,716	25,000	26,772		(544)		4.450	2.463	MN		93	1,113	11/18/2010	05/30/2016
534187 AZ 2	Lincoln National Corporation Senior Notes.....				.2FE	26,090	107.424	26,856	25,000	25,538		(223)		4.300	3.436	JD		48	1,075	07/15/2010	06/15/2015
53944X AD 7	Lloyds TSB Bank PLC Med Term Note.....	F			.1FE	25,000	100.082	25,021	25,000	25,000				2.000	2.000	JD		13	500	12/22/2011	12/22/2013
53944X AE 5	Lloyds TSB Bank PLC Med Term Note.....	F			.1FE	25,000	97.095	24,274	25,000	25,000				3.550	3.550	JD		22	888	12/22/2011	12/22/2015
540424 AN 8	Loews Corp Notes.....				.1FE	28,053	112.220	28,055	25,000	26,795		(588)		5.250	3.109	MS		386	1,313	11/18/2010	03/15/2016
544152 AD 3	Lorillard Tobacco Co GTD Sr Note.....				.2FE	26,335	105.944	26,486	25,000	26,113		(223)		3.500	3.323	FA		357	438	04/19/2012	08/04/2016
56585A AE 2	Marathon Pete Corp Sr Note.....				.2FE	25,948	106.824	26,706	25,000	25,709		(229)		3.500	2.620	MS		292	875	12/15/2011	03/01/2016
577081 AS 1	Mattel Inc Note.....				.2FE	27,046	101.021	25,255	25,000	25,191		(979)		5.625	1.894	MS		414	1,406	02/17/2011	03/15/2013
59156R AU 2	Metlife Inc Sr Unsecured.....				.1FE	29,905	118.557	29,639	25,000	27,922		(921)		6.750	3.565	JD		141	1,688	11/18/2010	06/01/2016
63743F MA 1	National Rural Utility Coop Medium Term Internotes.....				.1FE	25,000	102.565	25,641	25,000	25,000				1.800	1.800	MN		58	450	11/22/2010	11/15/2014
63946B AC 4	NBC Universal Media LLC.....				.2FE	26,427	105.474	26,369	25,000	26,118		(309)		2.875	2.720	AO		180	719	02/16/2012	04/01/2016
655422 AU 7	Noranda Inc Note.....	A			.2FE	28,034	113.190	28,298	25,000	27,602		(432)		5.500	4.905	JD		61	1,375	04/19/2012	06/15/2017
69371R K3 9	PACCAR Financial Corp Med Term Note.....				.1FE	25,422	101.921	25,480	25,000	25,263		(152)		1.550	0.952	MS		99	388	12/15/2011	09/29/2014
693304 AN 7	Peco Energy Company 1st Mortgage.....				.1FE	28,004	107.067	26,767	25,000	26,234		(735)		5.000	2.280	AO		313	1,250	08/19/2010	10/01/2014
713448 BM 9	Pepsico Inc Sr Notes.....				.1FE	26,133	104.950	26,238	25,000	25,490		(244)		3.100	2.153	JJ		357	775	05/20/2010	01/15/2015
71645W AT 8	Petrobras International Finance Co GTD Global Note.....	F			.2FE	26,229	105.487	26,372	25,000	25,952		(277)		3.875	3.693	JJ		414	484	02/16/2012	01/27/2016
744448 BX 8	Public Service Company of Colorado Coll Trust.....				.1FE	27,868	106.268	26,567	25,000	26,050		(877)		5.500	2.253	AO		344	1,375	12/16/2010	04/01/2014
74913G AT 2	Qwest Corp Note.....				.2FE	29,722	115.751	28,938	25,000	29,500		(222)		6.500	5.467	JD		135	813	10/18/2012	06/01/2017
78011R AD 5	Royal Bank of Scotland Group PLC Medium Term Notes.....	F			.1FE	25,000	100.804	25,201	25,000	25,000				3.125	3.125	MN		100	781	11/22/2010	05/15/2015
78355H JQ 3	Ryder Systems Inc Med Term Note.....				.2FE	26,060	103.458	25,865	25,000	25,710		(335)		3.150	1.866	MS		263	788	12/15/2011	03/02/2015
786514 BP 3	Safeway Inc Note.....				.2FE	29,742	113.737	28,434	25,000	29,528		(213)		6.350	5.338	FA		600		10/18/2012	08/15/2017
887315 BJ 7	Time Warner Co Inc.....				.2FE	31,480	125.563	31,391	25,000	30,571		(908)		7.250	6.094	AO		383	906	04/19/2012	10/15/2017
89152U AA 0	Total SA Corporation.....	F			.1FE	26,774	106.819	26,705	25,000	25,938		(350)		3.125	1.795	AO		193	781	08/19/2010	10/02/2015
91159H GS 3	US Bancorp Medium Term Note.....				.1FE	25,763	100.216	25,054	25,000	25,042		(338)		2.125	0.795	FA		201	531	11/18/2010	02/15/2013
91911T AG 8	Vale Overseas LTD GTD Note.....	F			.2FE	29,174	115.513	28,878	25,000	28,521		(653)		6.250	5.356	JJ		686	781	04/19/2012	01/23/2017
92857W AT 7	Vodafone Grp PLC Sr Unsecured.....	F			.1FE	26,963	104.690	26,173	25,000	25,776		(555)		4.150	2.048	JD		61	1,038	11/18/2010	06/10/2014
929903 AD 1	Wachovia Corporation Sub Notes.....				.1FE	27,175	106.690	26,673	25,000	25,907		(592)		5.250	3.021	FA		547	1,313	11/18/2010	08/01/2014
931422 AJ 1	Walgreen Company Notes.....				.2FE	27,718	102.524	25,631	25,000	25,560		(1,000)		4.875	1.122	FA		508		11/18/2010	08/01/2013
931142 CR 2	Wal-Mart Stores Inc Senior Notes.....				.1FE	26,766	105.348	26,337	25,000	25,845		(386)		2.875	1.407	AO		180	719	08/19/2010	04/01/2015
94106L AR 0	Waste Management Inc Notes.....				.2FE	27,378	105.083	26,271	25,000	25,904		(780)		5.000	2.084	MS		368	1,250	02/17/2011	03/15/2014
94106L AX 7	Waste Management Inc Sr Notes.....				.2FE	25,763	105.324	26,331	25,000	25,591		(164)		2.600	1.449	MS		217	654	12/15/2011	09/01/2016
94974B ET 3	Wells Fargo & Co Medium Term Notes.....				.1FE	25,777	105.691	26,423	25,000	25,303		(175)		3.750	3.065	AO		234	938	04/19/2010	10/01/2014
961214 BM 4	Westpac Banking Corporation Senior Unsecured.....	F			.1FE	25,513	100.806	25,202	25,000	25,101		(173)		2.100	1.416	FA		362	525	08/19/2010	08/02/2013
961214 BH 5	Westpac Banking Corporation Sr Unsecured.....	F			.1FE	26,408	107.204	26,801	25,000	25,713		(338)		4.200	2.905	FA		217	1,050	12/16/2010	02/27/2015
98372P AF 5	XL Capital Ltd Senior Notes.....	F			.2FE	26,230	106.255	26,564	25,000	25,496		(296)		5.250	4.105	MS		386	1,313	07/15/2010	09/15/2014
988498 AB 7	Yum Brands Inc Sr Note.....				.2FE	29,633	115.110	28,778	25,000	28,765		(868)		6.250	5.273	AO		330	781	04/19/2012	04/15/2016
3299999	Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations.....					2,353,044	XXX	2,310,374	2,175,000	2,273,273	(1,686)	(40,940)	0	XXX	XXX	XXX		25,509	83,873	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																					
225458 JW 9	CS First Boston 05-3 3A1.....			1	.1FM	24,666	100.484	24,785	24,666	24,666				5.500	5.500	MON		113	1,357	03/17/2005	07/25/2035
225470 UY 7	CSMC Mortgage Series 06-1 3A8.....			1	.1FM	101,859	89.443	91,105	101,859	91,105	5,625			5.750	5.750	MON		488	5,854	01/19/2006	02/25/2036

E10.2

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	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
3399999	Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities					126,524	XXX	115,890	126,524	115,771	5,625	0	0	0	XXX	XXX	XXX	601	7,211	XXX	XXX
3899999	Total - Industrial & Miscellaneous (Unaffiliated)					2,479,568	XXX	2,426,264	2,301,524	2,389,044	3,938	(40,940)	0	0	XXX	XXX	XXX	26,111	91,085	XXX	XXX
Totals																					
7799999	Total - Issuer Obligations					3,939,979	XXX	3,981,863	3,725,000	3,846,782	(1,686)	(45,797)	0	0	XXX	XXX	XXX	45,164	143,865	XXX	XXX
7899999	Total - Residential Mortgage-Backed Securities					126,524	XXX	115,890	126,524	115,771	5,625	0	0	0	XXX	XXX	XXX	601	7,211	XXX	XXX
8399999	Grand Total - Bonds					4,066,503	XXX	4,097,753	3,851,524	3,962,553	3,938	(45,797)	0	0	XXX	XXX	XXX	45,765	151,076	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 C o d e	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.		
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)																				
590199 20 4	Merrill Lynch - 6.45% Cap Trust.....			2,000,000	25.00		46,745	24,940	49,880	46,745		3,225		9,585			9,585		P3LFE...	08/19/2010
694308 20 6	Pacific Gas & Electric Company.....			4,000,000	25.00		117,200	29,300	117,200	73,653		6,000		(2,800)			(2,800)		P2UFE...	07/03/1991
78442P 20 5	SLM Corporation - Series A.....			3,000,000	50.00		143,337	48,220	144,660	143,337		10,455		23,037			23,037		P3LFE...	04/19/2007
8499999.	Total - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated).....						307,282	XXX	311,740	263,734	0	19,680	0	29,822	0	0	29,822	0	XXX	XXX
8999999.	Total - Preferred Stocks.....						307,282	XXX	311,740	263,734	0	19,680	0	29,822	0	0	29,822	0	XXX	XXX

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

1	2		Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
			3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description		Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase/(Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																		
001228	10	5			2,000,000	46,960	23.480	46,960	47,722				(762)		(762)		L	12/20/2012
084670	20	7			2,500,000	224,250	89.700	224,250	179,355				33,500		33,500		L	06/21/2007
084670	20	7			500,000	44,850	89.700	44,850	42,913				6,700		6,700		L	10/18/2007
09253U	10	8			3,000,000	46,770	15.590	46,770	46,051				719		719		L	12/20/2012
149123	10	1			1,000,000	89,580	89.580	89,580	89,076	520	1,040		504		504		L	05/17/2012
17275R	10	2			3,000,000	58,950	19.650	58,950	62,930		1,500		4,710		4,710		L	01/20/2011
191216	10	0			2,000,000	72,500	36.250	72,500	63,550		2,040		2,530		2,530		L	01/20/2011
263534	10	9			1,000,000	44,970	44.970	44,970	49,574		1,700		(4,604)		(4,604)		L	01/19/2012
26432K	10	8			5,000,000	61,300	12.260	61,300	54,937	350	4,200		1,100		1,100		L	02/17/2011
26432K	10	8			5,000,000	61,300	12.260	61,300	60,377	350	2,450		923		923		L	04/19/2012
292554	10	2			4,000,000	122,480	30.620	122,480	101,584				20,896		20,896		L	05/17/2012
29273R	10	9			2,000,000	85,860	42.930	85,860	83,570				2,290		2,290		L	11/15/2012
293792	10	7			1,500,000	75,120	50.080	75,120	54,435		3,799		5,550		5,550		L	04/15/2010
293792	10	7			1,500,000	75,120	50.080	75,120	77,018		2,869		(1,898)		(1,898)		L	03/15/2012
30219G	10	8			2,000,000	108,000	54.000	108,000	105,385				2,615		2,615		L	05/17/2012
337318	10	9			5,000,000	59,200	11.840	59,200	52,305	1,125	3,960		5,590		5,590		L	07/15/2010
369604	10	3			4,000,000	83,960	20.990	83,960	62,081	760	2,720		12,320		12,320		L	08/18/2011
369604	10	3			4,000,000	83,960	20.990	83,960	80,676	760	1,360		3,284		3,284		L	03/15/2012
370334	10	4			2,000,000	80,820	40.410	80,820	79,958		1,930		862		862		L	02/16/2012
371927	10	4			2,000,000	71,440	35.720	71,440	67,937		945		3,503		3,503		L	10/18/2012
380956	40	9	A		1,500,000	55,050	36.700	55,050	57,251		689		(11,325)		(11,325)		L	12/17/2009
093671	10	5			3,000,000	55,710	18.570	55,710	52,232	600			3,478		3,478		L	10/18/2012
42217K	10	6			4,000,000	245,160	61.290	245,160	134,064		9,020		29,860		29,860		L	08/17/2007
42217K	10	6			2,000,000	122,580	61.290	122,580	78,707		4,510		14,930		14,930		L	08/20/2009
438516	10	6			1,000,000	63,470	63.470	63,470	58,444		1,528		9,120		9,120		L	07/21/2011
478366	10	7			2,000,000	61,400	30.700	61,400	65,602		1,100		(4,202)		(4,202)		L	03/15/2012
493267	10	8			6,000,000	50,520	8.420	50,520	51,774		900		(1,254)		(1,254)		L	03/15/2012
493267	10	8			6,000,000	50,520	8.420	50,520	46,200		600		4,320		4,320		L	06/21/2012
517834	10	7			2,000,000	92,320	46.160	92,320	81,961		6,000		10,359		10,359		L	11/15/2012
524707	30	4			2,000,000	47,640	23.820	47,640	47,832				(192)		(192)		L	11/15/2012
559222	40	1	A		2,000,000	100,040	50.020	100,040	83,487		935		16,553		16,553		L	06/21/2012
565849	10	6			2,000,000	61,320	30.660	61,320	67,686		1,020		(6,366)		(6,366)		L	03/15/2012
583928	10	6			6,000,000	70,440	11.740	70,440	49,663		4,980		2,160		2,160		L	01/20/2011
58933Y	10	5			1,000,000	40,940	40.940	40,940	43,055				(2,115)		(2,115)		L	12/20/2012
609207	10	5			2,000,000	50,940	25.470	50,940	50,387	260	1,160		553		553		L	05/17/2012
59156R	10	8			3,000,000	98,820	32.940	98,820	95,429		2,220		3,392		3,392		L	05/17/2012
594918	10	4			2,000,000	53,460	26.730	53,460	57,905		1,660		1,540		1,540		L	02/18/2010
594918	10	4			2,000,000	53,460	26.730	53,460	62,462		860		(9,002)		(9,002)		L	06/21/2012
62989*	10	5			100,000	22,531	225.309	22,531	5,000				494		494		L	04/07/1987
67020Q	30	5			3,000,000	39,330	13.110	39,330	57,530		3,780		(18,200)		(18,200)		L	04/19/2012
681936	10	0			3,000,000	71,550	23.850	71,550	52,038		4,256		14,315		14,315		L	08/18/2011

E12

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.		
681936 10 0	Omega Healthcare Invetors, Inc.....			3,000,000	71,550	23,850	71,550	64,926				6,624		6,624	L.....	11/15/2012	
71654V 40 8	Petroleo Brasileiro SA Petrobras Sponsored ADR.....		F.	2,000,000	38,940	19,470	38,940	48,058		333		(9,118)		(9,118)	L.....	04/19/2012	
717081 10 3	Pfizer Inc.....			3,000,000	75,240	25,080	75,240	69,270		1,320		5,970		5,970	L.....	06/21/2012	
73935A 10 4	Powershares QQQ Series 1.....			3,000,000	195,390	65,130	195,390	128,468	1,100	1,850		27,900		27,900	L.....	03/20/2008	
69351T 10 6	PPL Corporation.....			3,000,000	85,890	28,630	85,890	86,069	1,080	3,240		(179)		(179)	L.....	02/16/2012	
84265V 10 5	Southern Copper Corporation.....			2,021,000	76,515	37,860	76,515	74,261		7,507		16,155		16,155	L.....	04/21/2011	
855030 10 2	Staples Inc.....			4,000,000	45,600	11,400	45,600	55,076		1,320		(9,476)		(9,476)	L.....	05/17/2012	
86764L 10 8	Sunoco Logistics Partners LP.....			1,000,000	49,730	49,730	49,730	51,380				(1,650)		(1,650)	L.....	12/20/2012	
89151E 10 9	Total S A - Sponsored ADR.....		F.	1,000,000	52,010	52,010	52,010	46,522	658	2,483		900		900	U.....	05/20/2010	
89151E 10 9	Total S A - Sponsored ADR.....		F.	1,000,000	52,010	52,010	52,010	53,045	658	2,483		900		900	U.....	12/16/2010	
92205F 10 6	Vanguard Natural Resources LLC.....			2,000,000	52,000	26,000	52,000	58,902	405	5,165		(3,260)		(3,260)	L.....	01/20/2011	
92205F 10 6	Vanguard Natural Resources LLC.....			2,000,000	52,000	26,000	52,000	62,774	405	5,165		(3,260)		(3,260)	L.....	02/17/2011	
94987C 10 3	Wells Fargo Advatage Global Dividend Opportunity Fund.....			5,000,000	37,850	7,570	37,850	47,684	1,050	5,600		(100)		(100)	L.....	03/17/2011	
9099999.	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated).....				3,989,316	XXX	3,989,316	3,606,571	10,080	112,194	0	190,160	0	190,160	XXX	XXX	
Common Stocks - Parent, Subsidiaries and Affiliates																	
047738 10 6	Ohio Insurance Services Inc.....			500,000	926	1,852	926	5,000						0	L.....	10/08/1964	
9199999.	Total - Common Stocks - Parent, Subsidiaries and Affiliates.....				926	XXX	926	5,000	0	0	0	0	0	0	XXX	XXX	
Common Stocks - Mutual Funds																	
30278K 25 5	First Trust - Unit 3118 CDN Energy & Income Ser 23.....		A.	5,000,000	37,259	7,452	37,259	45,849		2,067		(8,950)		(8,950)	L.....	10/20/2011	
649280 10 4	New World Fund Class A (Am Fd).....			1,559,044	84,952	54,490	84,952	85,295		1,112		13,049		13,049	L.....	11/18/2010	
9299999.	Total - Common Stocks - Mutual Funds.....				122,211	XXX	122,211	131,144	0	3,179	0	4,100	0	4,100	XXX	XXX	
9799999.	Total - Common Stock.....				4,112,453	XXX	4,112,453	3,742,715	10,080	115,372	0	194,260	0	194,260	XXX	XXX	
9899998.	Total - Preferred Stock from Section 1.....				307,282	XXX	311,740	263,734		19,680		29,822		29,822	XXX	XXX	
9899999.	Total - Preferred and Common Stock.....				4,419,734	XXX	4,424,193	4,006,449	10,080	135,052	0	224,082	0	224,082	XXX	XXX	

(a) For all common stocks bearing the NAIC market indicator "U" provide: the number of such issues....2, the total \$ value (included in Column 8) of all such issues \$....104,020.

E12.1

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 LC 2	U.S. Treasury Note.....		07/31/2012	Fifth-Third Bank.....		104,770	100,000	7
912828 TL 4	U.S. Treasury Note.....		08/28/2012	Fifth-Third Bank.....		99,954	100,000	
0599999	Total - Bonds - U.S. Government.....					204,724	200,000	7
Bonds - Industrial and Miscellaneous								
059165 DZ 0	Baltimore Gas & Electric Company Note.....		02/16/2012	Ameriprise Financial Services, Inc.....		29,645	25,000	578
086516 AK 7	Best Buy Inc Note.....		02/16/2012	Ameriprise Financial Services, Inc.....		25,087	25,000	409
63946B AC 4	NBCUniversal Media LLC Sr Note.....		02/16/2012	Ameriprise Financial Services, Inc.....		26,427	25,000	282
71645W AT 8	Petrobras International Finance Company GTD Global Note.....	F.....	02/16/2012	Ameriprise Financial Services, Inc.....		26,229	25,000	67
031162 BL 3	Amgen Inc Senior Note.....		04/19/2012	Ameriprise Financial Services, Inc.....		26,080	25,000	285
26138E AM 1	Dr. Pepper Snapple Group Inc Senior Note.....		04/19/2012	Ameriprise Financial Services, Inc.....		26,404	25,000	199
35671D AW 5	Freeport McMoran Copper & Gold Inc Senior Note.....		04/19/2012	Ameriprise Financial Services, Inc.....		25,024	25,000	106
544152 AD 3	Lorillard Tobacco Co GTD Senior Note.....		04/19/2012	Ameriprise Financial Services, Inc.....		26,335	25,000	194
655422 AU 7	Noranda Inc Note.....		04/19/2012	Ameriprise Financial Services, Inc.....		28,034	25,000	493
887315 BJ 7	Time Warner Inc Note.....		04/19/2012	Ameriprise Financial Services, Inc.....		31,480	25,000	45
91911T AG 8	Vale Overseas Ltd GTD Note.....	F.....	04/19/2012	Ameriprise Financial Services, Inc.....		29,174	25,000	395
988498 AB 7	Yum Brands Inc Senior Note.....		04/19/2012	Ameriprise Financial Services, Inc.....		29,633	25,000	39
031162 BL 3	Amgen Inc Sr Note.....		10/18/2012	Ameriprise Financial Services, Inc.....		28,341	25,000	316
428236 AM 5	Hewlett Packard Co Global Note.....		10/18/2012	Ameriprise Financial Services, Inc.....		27,784	25,000	195
74913G AT 2	Qwest Corp Note.....		10/18/2012	Ameriprise Financial Services, Inc.....		29,722	25,000	641
786514 BP 3	Safeway Inc Note.....		10/18/2012	Ameriprise Financial Services, Inc.....		29,742	25,000	300
032511 BH 9	Anadarko Petroleum Corp Sr Note.....		11/15/2012	Ameriprise Financial Services, Inc.....		30,453	25,000	288
101137 AD 9	Boston Scientific Corp Note.....		11/15/2012	Ameriprise Financial Services, Inc.....		28,244	25,000	456
120568 AV 2	Bunge LTD Financial Corp GTD Sr Note.....		11/15/2012	Ameriprise Financial Services, Inc.....		26,609	25,000	344
189054 AN 9	Clorox Co Sr Note.....		11/15/2012	Ameriprise Financial Services, Inc.....		30,362	25,000	145
3899999	Total - Bonds - Industrial and Miscellaneous.....					560,807	500,000	5,776
8399997	Total - Bonds - Part 3.....					765,531	700,000	5,783
8399999	Total - Bonds.....					765,531	700,000	5,783
Common Stocks - Industrial and Miscellaneous								
263534 10 9	Du Pont E.I. de Nemours & Company.....		01/19/2012	Ameriprise Financial Services, Inc.....	1,000.000	49,574	XXX	
370334 10 4	General Mills Inc.....		02/16/2012	Ameriprise Financial Services, Inc.....	2,000.000	79,958	XXX	
69351T 10 6	PPL Corporation.....		02/16/2012	Ameriprise Financial Services, Inc.....	3,000.000	86,069	XXX	
293792 10 7	Enterprise Products Partners LP.....		03/15/2012	Ameriprise Financial Services, Inc.....	1,500.000	77,018	XXX	
369604 10 3	General Electric Company.....		03/15/2012	Ameriprise Financial Services, Inc.....	4,000.000	80,676	XXX	
478366 10 7	Johnson Controls Inc.....		03/15/2012	Ameriprise Financial Services, Inc.....	2,000.000	65,602	XXX	
493267 10 8	KeyCorp.....		03/15/2012	Ameriprise Financial Services, Inc.....	6,000.000	51,774	XXX	
565849 10 6	Marathon Oil Corporation.....		03/15/2012	Ameriprise Financial Services, Inc.....	2,000.000	67,686	XXX	
26432K 10 8	Duff & Phelps Utility & Corporate Bond Trust Inc.....		04/19/2012	Ameriprise Financial Services, Inc.....	5,000.000	60,377	XXX	
67020Q 30 5	NTELOS Holdings Corporation.....		04/19/2012	Ameriprise Financial Services, Inc.....	3,000.000	57,530	XXX	
71654V 40 8	Petroleo Brasileiro SA Petrobras Sponsored ADR.....	F.....	04/19/2012	Ameriprise Financial Services, Inc.....	2,000.000	48,058	XXX	
149123 10 1	Caterpillar Inc.....		05/17/2012	Ameriprise Financial Services, Inc.....	1,000.000	89,076	XXX	
292554 10 2	Encore Capital Group Inc.....		05/17/2012	Ameriprise Financial Services, Inc.....	4,000.000	101,584	XXX	
30219G 10 8	Express Scripts Holding Company.....		05/17/2012	Ameriprise Financial Services, Inc.....	2,000.000	105,385	XXX	
50075N 10 4	Kraft Foods Inc (Mondelēz International (Name Change 10/2/12)).....		05/17/2012	Ameriprise Financial Services, Inc.....	2,000.000	50,387	XXX	
59156R 10 8	MetLife Inc.....		05/17/2012	Ameriprise Financial Services, Inc.....	3,000.000	95,429	XXX	
855030 10 2	Staples Inc.....		05/17/2012	Ameriprise Financial Services, Inc.....	4,000.000	55,076	XXX	
493267 10 8	KeyCorp.....		06/21/2012	Ameriprise Financial Services, Inc.....	6,000.000	46,200	XXX	

E13

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
559222 40 1	Magna International Inc.....	A.....	06/21/2012	Ameriprise Financial Services, Inc.....	2,000,000	83,487	XXX	
594918 10 4	Microsoft Corporation.....		06/21/2012	Ameriprise Financial Services, Inc.....	2,000,000	62,462	XXX	
717081 10 3	Pfizer Inc.....		06/21/2012	Ameriprise Financial Services, Inc.....	3,000,000	69,270	XXX	
371927 10 4	Genesis Energy LP.....		10/18/2012	Ameriprise Financial Services, Inc.....	2,000,000	67,937	XXX	
093671 10 5	H & R Block, Inc.....		10/18/2012	Ameriprise Financial Services, Inc.....	3,000,000	52,232	XXX	
29273R 10 9	Energy Transfer Partners LP.....		11/15/2012	Ameriprise Financial Services, Inc.....	2,000,000	83,570	XXX	
517834 10 7	Las Vegas Sands Corp.....		11/15/2012	Ameriprise Financial Services, Inc.....	2,000,000	81,961	XXX	
524707 30 4	Legacy Reserves LP.....		11/15/2012	Ameriprise Financial Services, Inc.....	2,000,000	47,832	XXX	
681936 10 0	Omega Healthcare Invetors, Inc.....		11/15/2012	Ameriprise Financial Services, Inc.....	3,000,000	64,926	XXX	
001228 10 5	AG Mortgage Investment Trust ,Inc.....		12/20/2012	Ameriprise Financial Services, Inc.....	2,000,000	47,722	XXX	
09253U 10 8	Blackstone Group LP.....		12/20/2012	Ameriprise Financial Services, Inc.....	3,000,000	46,051	XXX	
58933Y 10 5	Merck & Co Inc.....		12/20/2012	Ameriprise Financial Services, Inc.....	1,000,000	43,055	XXX	
86764L 10 8	Sunoco Logistics Partners LP.....		12/20/2012	Ameriprise Financial Services, Inc.....	1,000,000	51,380	XXX	
9099999	Total - Common Stocks - Industrial and Miscellaneous.....					2,069,340	XXX	.0
9799997	Total - Common Stocks - Part 3.....					2,069,340	XXX	.0
9799998	Total - Common Stocks - Summary Item from Part 5.....					494,210	XXX	
9799999	Total - Common Stocks.....					2,563,550	XXX	.0
9899999	Total - Preferred and Common Stocks.....					2,563,550	XXX	.0
9999999	Total - Bonds, Preferred and Common Stocks.....					3,329,081	XXX	.5,783

E13.1

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
Bonds - U.S. Government																				
912828 NQ 9	U. S. Treasury Note.....		07/31/2012	Matured.....		100,000	100,000	99,921	99,977				23		100,000			0	625	07/31/2012
912828 PH 7	U. S. Treasury Note.....		08/31/2012	Matured.....		100,000	100,000	99,756	99,919				81		100,000			0	375	08/31/2012
0599999	Total - Bonds - U.S. Government.....					200,000	200,000	199,676	199,896	0	104	0	104	0	200,000	0	0	0	1,000	XXX
Bonds - U.S. Special Revenue and Special Assessment																				
31396E SK 3	FHLMC Series 3075 Class CA.....		01/17/2012	Called.....		1,004	1,004	1,004	1,004				0	1,004				0	5	11/15/2035
31396E SK 3	FHLMC Series 3075 Class CA.....		02/15/2012	Called.....		983	983	983	983				0	983				0	9	11/15/2035
31396E SK 3	FHLMC Series 3075 Class CA.....		03/15/2012	Called.....		15,888	15,888	15,888	15,888				0	15,888				0	218	11/15/2035
31396E SK 3	FHLMC Series 3075 Class CA.....		04/16/2012	Called.....		271	271	271	271				0	271				0	5	11/15/2034
92418P CY 1	Vermont Hsg Fin Agy Sngl Fam Hsg Rev Ser 27.....		05/01/2012	Called.....		5,000	5,000	5,033	5,023		(23)		(23)	5,000				0	121	11/01/2032
20774W MN 8	Connecticut St Hsg Fin Auth.....		07/12/2012	Called.....		5,000	5,000	4,881	4,893		107		107	5,000				0	160	11/15/2031
92418P CY 1	Vermont Hsg Fin Agy Sngl Fam Hsg Rev Ser 27.....		11/01/2012	Called.....		5,000	5,000	5,033	5,023		(23)		(23)	5,000				0	243	11/01/2032
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments.....					33,146	33,146	33,093	33,085	0	61	0	61	0	33,146	0	0	0	761	XXX
Bonds - Industrial and Miscellaneous																				
05949C AA 4	Bank of America CMO 2005-5 1A1.....		01/25/2012	Called.....		22,133	22,133	22,133	22,133				0	22,133				0	101	06/25/2035
225458 JW 9	CS First Boston 05-3 3A1.....		01/25/2012	Called.....		3,435	3,435	3,435	3,435				0	3,435				0	16	07/25/2035
225470 UY 7	CSMC Mortgage Series 06-1 3A8.....		01/25/2012	Called.....		7,435	7,435	7,435	6,239	1,195			1,195	7,435				0	36	02/25/2036
36962G XS 8	General Electric Cap Corp Med Term Notes.....		02/15/2012	Matured.....		25,000	25,000	27,083	25,135		(135)		(135)	25,000				0	734	02/15/2012
14040H AK 1	Capital One Financial Notes.....		02/21/2012	Matured.....		25,000	25,000	26,213	25,104		(104)		(104)	25,000				0	600	02/21/2012
05949C AA 4	Bank of America CMO 2005-5 1A1.....		02/27/2012	Called.....		9,139	9,139	9,139	9,139				0	9,139				0	84	06/25/2035
225458 JW 9	CS First Boston 05-3 3A1.....		02/27/2012	Called.....		8,517	8,517	8,517	8,517				0	8,517				0	78	07/25/2035
225470 UY 7	CSMC Mortgage Series 06-1 3A8.....		02/27/2012	Called.....		4,180	4,180	4,180	3,508	672			672	4,180				0	40	02/25/2036
12626P AD 5	CRH America Inc Global Notes.....		03/15/2012	Matured.....		25,000	25,000	26,797	25,267		(267)		(267)	25,000				0	869	03/15/2012
02687Q BL 1	American International Group Medium Term Notes.....		03/20/2012	Matured.....		25,000	25,000	26,124	25,180		(180)		(180)	25,000				0	619	03/20/2012
225458 JW 9	CS First Boston 05-3 3A1.....		03/27/2012	Called.....		3,599	3,599	3,599	3,599				0	3,599				0	49	07/25/2035
91913Y AD 2	Valero Energy Corporation Notes.....		04/16/2012	Matured.....		25,000	25,000	27,200	25,368		(368)		(368)	25,000				0	859	04/15/2012
225458 JW 9	CS First Boston 05-3 3A1.....		04/25/2012	Called.....		2,357	2,357	2,357	2,357				0	2,357				0	43	07/25/2035
225470 UY 7	CSMC Mortgage Series 06-1 3A8.....		04/25/2012	Called.....		739	739	739	620	119			119	739				0	14	02/25/2036
37247X AL 6	Genworth Global Fund 2007-C Bonds.....		05/05/2012	Matured.....		25,000	25,000	26,366	25,332		(332)		(332)	25,000				0	656	05/05/2012
225458 JW 9	CS First Boston 05-3 3A1.....		05/25/2012	Called.....		5,594	5,594	5,594	5,594				0	5,594				0	128	07/25/2035
595620 AC 9	MidAmerican Energy Company Notes.....		06/11/2012	Called.....		25,698	25,000	26,988	26,067		(457)		(457)	25,610			88	88	1,160	01/15/2013
501044 CD 1	Kroger Company Senior Notes.....		06/15/2012	Matured.....		25,000	25,000	26,788	25,599		(599)		(599)	25,000				0	775	06/15/2012
74432Q AX 3	Prudential Financial Inc Medium Term Notes.....		06/15/2012	Matured.....		25,000	25,000	26,979	25,455		(455)		(455)	25,000				0	725	06/15/2012
24424D AA 7	John Deere Capital Corp FDIC Guaranteed.....		06/19/2012	Matured.....		25,000	25,000	25,903	25,276		(276)		(276)	25,000				0	359	06/19/2012
225458 JW 9	CS First Boston 05-3 3A1.....		06/25/2012	Called.....		476	476	476	476				0	476				0	13	07/25/2035
724479 AF 7	Pitney Bowes Inc Notes.....		07/02/2012	Called.....		25,280	25,000	26,438	25,593		(397)		(397)	25,196			83	83	864	10/01/2012
05531F AC 7	BB & T Corporation Sr Unsecured.....		07/27/2012	Matured.....		25,000	25,000	26,237	25,411		(411)		(411)	25,000				0	963	07/27/2012
38141E A4 1	Goldman Sachs Goup Inc Med Term Notes.....		08/01/2012	Matured.....		25,000	25,000	25,298	25,079		(79)		(79)	25,000				0	906	08/01/2012
59018Y J3 6	Merrill Lynch & Company Senior Unsecured Notes.....		08/15/2012	Matured.....		25,000	25,000	26,747	25,714		(714)		(714)	25,000				0	1,513	08/15/2012
26884A AW 3	ERP Operating LP Notes.....		10/01/2012	Matured.....		25,000	25,000	26,734	25,712		(712)		(712)	25,000				0	1,665	10/01/2012
2515A0 HQ 9	Deutsche Bank AG London Notes.....	F.	10/12/2012	Matured.....		25,000	25,000	27,311	25,818		(818)		(818)	25,000				0	1,344	10/12/2012
03523T AL 2	Anheuser-Busch InBev World Company Ltd.....		10/15/2012	Matured.....		25,000	25,000	25,836	25,395		(395)		(395)	25,000				0	750	10/15/2012
20825C AE 4	ConocoPhillips Company Guarnt Global Notes.....		10/15/2012	Matured.....		25,000	25,000	26,979	25,609		(609)		(609)	25,000				0	1,188	10/15/2012

E14

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
205363	AK 0		10/19/2012	Called.....		25,491	25,000	27,071	26,054		(706)		(706)		25,348		143	143	1,505	03/15/2013
225458	JW 9		10/25/2012	Called.....		6,429	6,429	6,429	6,429				0		6,429			0	295	07/25/2035
06406H	BE 8		11/01/2012	Matured.....		25,000	25,000	26,796	25,866		(866)		(866)		25,000			0	1,238	11/01/2012
10138M	AB 1		11/15/2012	Matured.....		25,000	25,000	26,809	25,810		(810)		(810)		25,000			0	1,156	11/15/2012
40429X	UQ 7		11/15/2012	Matured.....		25,000	25,000	26,421	25,491		(491)		(491)		25,000			0	1,215	11/15/2012
225458	JW 9		11/26/2012	Called.....		4,837	4,837	4,837	4,837				0		4,837			0	244	07/25/2035
225470	UY 7		11/26/2012	Called.....		6,788	6,788	6,788	5,696	1,091			1,091		6,788			0	358	02/25/2036
093662	AD 6		11/26/2012	Called.....		25,241	25,000	28,098	26,248		(1,185)		(1,185)		25,063		178	178	2,685	01/15/2013
369550	AK 4		12/07/2012	Called.....		25,423	25,000	26,875	26,132		(779)		(779)		25,353		70	70	1,127	05/15/2013
74251V	AB 8		12/21/2012	Called.....		27,486	25,000	29,316	27,597		(1,100)		(1,100)		26,497		990	990	2,160	05/15/2014
225458	JW 9		12/25/2012	Called.....		6,629	6,629	6,629	6,629				0		6,629			0	365	07/25/2035
225470	UY 7		12/25/2012	Called.....		2,516	2,516	2,516	2,111	404			404		2,516			0	145	02/25/2036
3899999				Total - Bonds - Industrial and Miscellaneous.....		724,421	719,802	764,205	732,632	3,482	(13,246)	0	(9,763)	0	722,869	0	1,552	1,552	29,643	XXX
8399997				Total - Bonds - Part 4.....		957,567	952,949	996,973	965,614	3,482	(13,081)	0	(9,598)	0	956,015	0	1,552	1,552	31,405	XXX
8399999				Total - Bonds.....		957,567	952,949	996,973	965,614	3,482	(13,081)	0	(9,598)	0	956,015	0	1,552	1,552	31,405	XXX
Preferred Stocks - Industrial and Miscellaneous																				
055189	20 3		07/25/2012	Called.....		2,000,000	50,000	25.00	47,383	37,360	10,023		10,023		47,383		2,617	2,617	1,788	XXX
8499999				Total - Preferred Stocks - Industrial and Miscellaneous.....			50,000	XXX	47,383	37,360	10,023	0	10,023	0	47,383	0	2,617	2,617	1,788	XXX
8999997				Total - Preferred Stocks - Part 4.....			50,000	XXX	47,383	37,360	10,023	0	10,023	0	47,383	0	2,617	2,617	1,788	XXX
8999999				Total - Preferred Stocks.....			50,000	XXX	47,383	37,360	10,023	0	10,023	0	47,383	0	2,617	2,617	1,788	XXX
Common Stocks - Industrial and Miscellaneous																				
02209S	10 3		01/19/2012	Ameriprise Financial Svcs, Inc.....		2,000,000	56,873	XXX	52,786	59,300	(6,514)		(6,514)		52,786		4,087	4,087	820	XXX
320209	10 9		01/19/2012	Ameriprise Financial Svcs, Inc.....		4,000,000	70,507	XXX	66,726	66,560	166		166		66,726		3,781	3,781	1,080	XXX
H27178	10 4	F	01/19/2012	Ameriprise Financial Svcs, Inc.....		2,000,000	46,795	XXX	68,955	38,280	30,675		30,675		68,955		(22,160)	(22,160)	XXX	XXX
H27178	10 4	F	01/19/2012	Ameriprise Financial Svcs, Inc.....		2,000,000	46,795	XXX	67,395	38,280	29,115		29,115		67,395		(20,600)	(20,600)	XXX	XXX
37733W	10 5	F	01/19/2012	Ameriprise Financial Svcs, Inc.....		1,500,000	66,176	XXX	59,744	68,445	(8,701)		(8,701)		59,744		6,432	6,432	814	XXX
452308	10 9		01/19/2012	Ameriprise Financial Svcs, Inc.....		1,000,000	50,695	XXX	47,065	46,710	355		355		47,065		3,630	3,630	360	XXX
375558	10 3		02/17/2012	Ameriprise Financial Svcs, Inc.....		1,000,000	46,683	XXX	42,881	40,930	1,951		1,951		42,881		3,802	3,802	XXX	XXX
260543	10 3		03/15/2012	Ameriprise Financial Svcs, Inc.....		3,000,000	102,928	XXX	79,350	86,280	(6,930)		(6,930)		79,350		23,578	23,578	750	XXX
337318	10 9		03/21/2012	Return of Capital.....		5,000,000	540	XXX	540	540	0		0		540			0	XXX	XXX
42217K	10 6		03/21/2012	Return of Capital.....		4,000,000	2,820	XXX	2,820	2,820	0		0		2,820			0	XXX	XXX
42217K	10 6		03/21/2012	Return of Capital.....		2,000,000	1,410	XXX	1,410	1,410	0		0		1,410			0	XXX	XXX
681936	10 0		03/21/2012	Return of Capital.....		3,000,000	815	XXX	815	815	0		0		815			0	XXX	XXX
81721M	10 9		03/21/2012	Return of Capital.....		3,000,000	610	XXX	610	610	0		0		610			0	XXX	XXX
460146	10 3		04/19/2012	Ameriprise Financial Svcs, Inc.....		3,000,000	97,733	XXX	90,415	88,800	1,615		1,615		90,415		7,318	7,318	788	XXX
577081	10 2		04/19/2012	Ameriprise Financial Svcs, Inc.....		3,000,000	95,332	XXX	81,198	83,280	(2,082)		(2,082)		81,198		14,135	14,135	930	XXX
842587	10 7		04/19/2012	Ameriprise Financial Svcs, Inc.....		2,000,000	90,736	XXX	73,068	92,580	(19,513)		(19,513)		73,068		17,668	17,668	945	XXX
244199	10 5		05/17/2012	Ameriprise Financial Svcs, Inc.....		1,000,000	72,655	XXX	66,237	77,350	(11,113)		(11,113)		66,237		6,418	6,418	870	XXX
244199	10 5		05/17/2012	Ameriprise Financial Svcs, Inc.....		1,000,000	72,655	XXX	76,972	77,350	(378)		(378)		76,972		(4,317)	(4,317)	870	XXX
44106M	10 2		05/17/2012	Ameriprise Financial Svcs, Inc.....		3,000,000	73,283	XXX	69,516	68,940	576		576		69,516		3,767	3,767	2,700	XXX
742718	10 9		05/17/2012	Ameriprise Financial Svcs, Inc.....		1,000,000	63,960	XXX	57,393	66,710	(9,317)		(9,317)		57,393		6,567	6,567	1,087	XXX
742718	10 9		05/17/2012	Ameriprise Financial Svcs, Inc.....		1,000,000	63,960	XXX	61,201	66,710	(5,509)		(5,509)		61,201		2,759	2,759	1,087	XXX
126650	10 0		06/21/2012	Ameriprise Financial Svcs, Inc.....		2,000,000	91,375	XXX	67,180	81,560	(14,380)		(14,380)		67,180		24,195	24,195	650	XXX

E14.1

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
126650 10 0	CVS Caremark Corporation.....		06/21/2012.	Ameriprise Financial Svcs, Inc.....	2,000.000	91,375	XXX	77,435	81,560	(4,125)			(4,125)		77,435		13,940	13,940	650	XXX
92343V 10 4	Verizon Communications Inc.....		06/21/2012.	Ameriprise Financial Svcs, Inc.....	2,000.000	86,256	XXX	71,702	80,240	(8,538)			(8,538)		71,702		14,554	14,554	2,000	XXX
G16252 10 1	Brookfield Infrastructure Partners LP.....	F.	07/19/2012.	Ameriprise Financial Svcs, Inc.....	2,000.000	66,731	XXX	47,235	55,400	(8,165)			(8,165)		47,235		19,496	19,496	2,200	XXX
G16252 10 1	Brookfield Infrastructure Partners LP.....	F.	07/19/2012.	Ameriprise Financial Svcs, Inc.....	2,000.000	66,731	XXX	49,257	55,400	(6,144)			(6,144)		49,257		17,475	17,475	2,200	XXX
165167 10 7	Chesapeake Energy Co.....		07/19/2012.	Ameriprise Financial Svcs, Inc.....	3,000.000	56,995	XXX	70,613	66,870	3,743			3,743		70,613		(13,618)	(13,618)	788	XXX
756109 10 4	Realty Income Corporation.....		07/19/2012.	Ameriprise Financial Svcs, Inc.....	2,000.000	82,892	XXX	69,466	69,920	(454)			(454)		69,466		13,426	13,426	2,040	XXX
831865 20 9	A. O. Smith Corporation.....		08/16/2012.	Ameriprise Financial Svcs, Inc.....	2,000.000	102,392	XXX	84,606	80,240	4,366			4,366		84,606		17,786	17,786	1,040	XXX
110122 10 8	Bristol Myers Squibb Company.....		08/16/2012.	Ameriprise Financial Svcs, Inc.....	2,000.000	63,278	XXX	52,259	70,480	(18,221)			(18,221)		52,259		11,019	11,019	2,040	XXX
110122 10 8	Bristol Myers Squibb Company.....		08/16/2012.	Ameriprise Financial Svcs, Inc.....	2,000.000	63,278	XXX	52,099	70,480	(18,381)			(18,381)		52,099		11,179	11,179	2,040	XXX
167250 10 9	Chicago Bridge & Iron Company N.V.....	F.	08/16/2012.	Ameriprise Financial Svcs, Inc.....	2,000.000	74,857	XXX	82,588	75,600	6,988			6,988		82,588		(7,731)	(7,731)	255	XXX
500255 10 4	Kohls Corporation.....		08/16/2012.	Ameriprise Financial Svcs, Inc.....	1,000.000	50,898	XXX	51,892	49,350	2,542			2,542		51,892		(994)	(994)	640	XXX
23311P 10 0	DCP Midstream Partners LP.....		09/20/2012.	Ameriprise Financial Svcs, Inc.....	2,000.000	89,445	XXX	86,705	94,940	(8,235)			(8,235)		86,705		2,741	2,741	3,960	XXX
23311P 10 0	DCP Midstream Partners LP.....		09/20/2012.	Ameriprise Financial Svcs, Inc.....	2,000.000	89,445	XXX	79,134	94,940	(15,806)			(15,806)		79,134		10,311	10,311	3,960	XXX
63633D 10 4	National Health Investors, Inc.....		09/20/2012.	Ameriprise Financial Svcs, Inc.....	1,000.000	52,255	XXX	42,844	43,980	(1,136)			(1,136)		42,844		9,411	9,411	2,170	XXX
655844 10 8	Norfolk Southern Corporation.....		09/20/2012.	Ameriprise Financial Svcs, Inc.....	1,000.000	65,826	XXX	51,232	72,860	(21,629)			(21,629)		51,232		14,595	14,595	1,440	XXX
655844 10 8	Norfolk Southern Corporation.....		09/20/2012.	Ameriprise Financial Svcs, Inc.....	1,000.000	65,826	XXX	63,123	72,860	(9,737)			(9,737)		63,123		2,703	2,703	1,440	XXX
29273V 10 0	Energy Transfer Equity LP.....		10/18/2012.	Ameriprise Financial Svcs, Inc.....	1,000.000	44,614	XXX	35,812	40,580	(4,768)			(4,768)		35,812		8,802	8,802	1,875	XXX
29273V 10 0	Energy Transfer Equity LP.....		10/18/2012.	Ameriprise Financial Svcs, Inc.....	1,000.000	44,614	XXX	32,934	40,580	(7,646)			(7,646)		32,934		11,680	11,680	1,875	XXX
29273V 10 0	Energy Transfer Equity LP.....		10/18/2012.	Ameriprise Financial Svcs, Inc.....	3,000.000	133,841	XXX	94,652	121,740	(27,088)			(27,088)		94,652		39,188	39,188	5,625	XXX
418056 10 7	Hasbro, Inc.....		10/18/2012.	Ameriprise Financial Svcs, Inc.....	2,000.000	74,916	XXX	79,357	63,780	15,577			15,577		79,357		(4,440)	(4,440)	2,040	XXX
478160 10 4	Johnson & Johnson.....		10/18/2012.	Ameriprise Financial Svcs, Inc.....	1,000.000	71,484	XXX	60,358	65,580	(5,223)			(5,223)		60,358		11,127	11,127	1,790	XXX
039380 10 0	Arch Coal Inc.....		11/15/2012.	Ameriprise Financial Svcs, Inc.....	4,000.000	25,881	XXX	61,756	58,040	3,716			3,716		61,756		(35,875)	(35,875)	680	XXX
118230 10 1	Buckeye Partners LP.....		11/15/2012.	Ameriprise Financial Svcs, Inc.....	1,000.000	44,481	XXX	63,369	63,980	(611)			(611)		63,369		(18,888)	(18,888)	4,150	XXX
118230 10 1	Buckeye Partners LP.....		11/15/2012.	Ameriprise Financial Svcs, Inc.....	1,000.000	44,481	XXX	66,549	63,980	2,569			2,569		66,549		(22,068)	(22,068)	4,150	XXX
209034 10 7	Consolidated Communications Holdings Inc.....		11/15/2012.	Ameriprise Financial Svcs, Inc.....	3,000.000	40,363	XXX	55,480	57,150	(1,670)			(1,670)		55,480		(15,117)	(15,117)	4,649	XXX
209034 10 7	Consolidated Communications Holdings Inc.....		11/15/2012.	Ameriprise Financial Svcs, Inc.....	3,000.000	40,363	XXX	53,089	57,150	(4,062)			(4,062)		53,089		(12,726)	(12,726)	4,649	XXX
81721M 10 9	Senior Housing Property Trust REIT.....		11/15/2012.	Ameriprise Financial Svcs, Inc.....	2,000.000	65,336	XXX	69,403	66,710	2,693			2,693		69,403		(4,067)	(4,067)	3,980	XXX
000375 20 4	ABB Ltd.....	F.	12/20/2012.	Ameriprise Financial Svcs, Inc.....	4,000.000	82,040	XXX	74,278	75,320	(1,042)			(1,042)		74,278		7,762	7,762	2,771	XXX
415864 10 7	Harsco Corporation.....		12/20/2012.	Ameriprise Financial Svcs, Inc.....	2,000.000	45,278	XXX	42,786	41,160	1,626			1,626		42,786		2,492	2,492	1,640	XXX
9099999	Total - Common Stocks - Industrial and Miscellaneous.....					3,141,508	XXX	2,956,286	3,105,131	(148,844)			(148,844)		2,956,286		185,222	185,222	82,487	XXX
Common Stocks - Mutual Funds																				
353519 10 1	Franklin - Federal Tax Free Income Fund Class A.....		01/19/2012.	Ameriprise Financial Svcs, Inc.....	16,184.718	200,846	XXX	196,482	197,292	(809)			(809)		196,482		4,364	4,364	706	XXX
926464 72 8	Victory - National Muni Class A.....		01/19/2012.	Ameriprise Financial Svcs, Inc.....	17,880.095	206,152	XXX	195,251	204,012	(8,761)			(8,761)		195,251		10,901	10,901		XXX
30278K 25 5	First Trust - Unit 3118 CDN Energy & Inc Ser 23.....	A.	02/27/2012.	Return of Capital.....	5,000.000	4,592	XXX	4,592	4,592	0			0		4,592		0	0		XXX
9299999	Total - Common Stocks - Mutual Funds.....					411,590	XXX	396,325	405,896	(9,570)			(9,570)		396,325		15,265	15,265	706	XXX
9799997	Total - Common Stocks - Part 4.....					3,553,098	XXX	3,352,611	3,511,026	(158,415)			(158,415)		3,352,611		200,487	200,487	83,193	XXX
9799998	Total - Common Stocks - Summary Item from Part 5.....					508,084	XXX	494,210	0	0			0		494,210		13,873	13,873	10,043	XXX
9799999	Total - Common Stocks.....					4,061,182	XXX	3,846,822	3,511,026	(158,415)			(158,415)		3,846,822		214,360	214,360	93,236	XXX
9899999	Total - Preferred and Common Stocks.....					4,111,182	XXX	3,894,205	3,548,386	(148,392)			(148,392)		3,894,205		216,977	216,977	95,024	XXX
9999999	Total - Bonds, Preferred and Common Stocks.....					5,068,749	XXX	4,891,178	4,514,000	(144,909)	(13,081)		(157,990)		4,850,220		218,529	218,529	126,428	XXX

E14.2

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.					
Common Stocks - Industrial and Miscellaneous																				
126408 10 3	CSX Corporation.....	...	02/16/2012	Ameriprise Financial Services.....	09/20/2012	Ameriprise Financial Services.....	3,000.000	64,532	64,530	64,532										
879382 20 8	Telefonica SA Sponsored ADR.....	F.	04/19/2012	Ameriprise Financial Services.....	09/20/2012	Ameriprise Financial Services.....	3,000.000	43,175	42,869	43,175								(305)	(305)	1,200
50076Q 10 6	Kraft Food Groups Inc.....	...	10/02/2012	Kraft Foods Inc (Stock Dividend).	10/08/2012	Kraft Foods Inc (Stock Dividend).	0.666	27	31	27								4	4	2,323
043176 10 6	Aruba Networks Inc.....	...	05/17/2012	Ameriprise Financial Services.....	10/18/2012	Ameriprise Financial Services.....	4,000.000	63,691	78,242	63,691								14,551	14,551	
693718 10 8	PACCAR Inc.....	...	06/21/2012	Ameriprise Financial Services.....	10/18/2012	Ameriprise Financial Services.....	2,000.000	79,625	80,997	79,625								1,372	1,372	400
50076Q 10 6	Kraft Food Groups Inc.....	...	10/02/2012	Kraft Foods Inc (Stock Dividend).	10/18/2012	Ameriprise Financial Services.....	666.000	27,212	30,518	27,212								3,307	3,307	
97381W 10 4	Windstream Corporation.....	...	01/19/2012	Ameriprise Financial Services.....	11/15/2012	Ameriprise Financial Services.....	4,000.000	49,679	32,194	49,679								(17,485)	(17,485)	3,000
902681 10 5	UGI Corporation.....	...	02/16/2012	Ameriprise Financial Services.....	11/15/2012	Ameriprise Financial Services.....	3,000.000	83,464	91,042	83,464								7,578	7,578	2,400
57772K 10 1	Maxim Integrated Products Inc.....	...	10/18/2012	Ameriprise Financial Services.....	12/20/2012	Ameriprise Financial Services.....	3,000.000	82,806	87,660	82,806								4,854	4,854	720
9099999.	Total - Common Stocks - Industrial and Miscellaneous.....							494,210	508,084	494,210	0	0	0	0	0	0	0	13,873	13,873	10,043
9799998.	Total - Common Stocks.....							494,210	508,084	494,210	0	0	0	0	0	0	0	13,873	13,873	10,043
9899999.	Total - Preferred and Common Stocks.....							494,210	508,084	494,210	0	0	0	0	0	0	0	13,873	13,873	10,043
9999999.	Total - Bonds, Preferred and Common Stocks.....							494,210	508,084	494,210	0	0	0	0	0	0	0	13,873	13,873	10,043

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
Common Stocks - Other Affiliates									
047738 10 6	Ohio Insurance Services Inc.....			2ciB3Z.....	..NO.....		926	500.000	100.0
1799999.	Total - Common Stocks - Other Affiliates.....					.0	926	XXX	XXX
1899999.	Total - Common Stocks.....					.0	926	XXX	XXX
1999999.	Total - Preferred and Common Stock.....					.0	926	XXX	XXX

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

2. Total amount of intangible assets nonadmitted \$.0.

SCHEDULE D - PART 6 - SECTION 2

1 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		
Exempt Money Market Mutual Funds																					
825252 87 7	Invesco - Government & Agency Port - Private.....			12/31/2012	Ameriprise Financial Services, Inc.....	XXX	1,000,000					1,000,000	1,000,000			0.000	0.000	MON			
8899999	Total - Exempt Money Market Mutual Funds.....						1,000,000	0	0	0	0	XXX	1,000,000	0	0	XXX	XXX	XXX		0	0
Class One Money Market Mutual Funds																					
26188J 50 3	Dreyfus Cash Management - Participant Shares MM...			12/31/2012	Ameriprise Financial Services, Inc.....	XXX	263,187					263,187	263,187			0.000	0.000	MON		78	
8999999	Total - Class One Money Market Mutual Funds.....						263,187	0	0	0	0	XXX	263,187	0	0	XXX	XXX	XXX		78	0
9199999	Total - Short-Term Investments.....						1,263,187	0	0	0	0	XXX	1,263,187	0	0	XXX	XXX	XXX		78	0

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items Hedged or Used for Income Generation	Schedule /Exhibit Identifier	Type(s) of Risk(s)	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Prior Year Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (a)

NONE

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Hedged Item(s)	Schedule /Exhibit Identifier	Type(s) of Risk(s)	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or or Sale	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Prior Year Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (a)

NONE

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open December 31 of Current Year

1 Ticker Symbol	2 Number of Contracts	3 Notional Amount	4 Description	5 Description of Hedged Item(s)	6 Schedule/ Exhibit Identifier	7 Type(s) of Risk(s)	8 Date of Maturity or Expiration	9 Exchange	10 Trade Date	11 Transaction Price	12 Reporting Date Price	13 Fair Value	14 Book/ Adjusted Carrying Value	Change in Variation Margin				19 Potential Exposure	20 Hedge Effectiveness at Inception and at Year-end (a)
														15 Cumulative	16 Gain (Loss) Recognized in Current Year	17 Gain (Loss) Used to Adjust Basis of Hedged Item	18 Deferred		

NONE

E20

Broker Name	Net Cash Deposits
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NONE

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1 Ticker Symbol	2 Number of Contracts	3 Notional Amount	4 Description	5 Description of Hedged Item(s)	6 Schedule/ Exhibit Identifier	7 Type(s) of Risk(s)	8 Date of Maturity or Expiration	9 Exchange	10 Trade Date	11 Transaction Price	12 Termination Date	13 Termination Price	14 Indicate Exercise, Expiration, Maturity or Sale	15 Book/ Adjusted Carrying Value at Termination	Change in Variation Margin			19 Hedge Effectiveness at Inception and at Termination (a)
															16 Gain (Loss) Recognized in Current Year	17 Gain (Loss) Used to Adjusted Basis of Hedged Item in Current Year	18 Deferred	

NONE

E21

Broker Name	Net Cash Deposits
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NONE

SCHEDULE DB - PART D

Counterparty Exposure for Derivative Instruments Open December 31 of Current Year

1 Description Counterparty or Exchange Traded	2 Master Agreement (Y or N)	3 Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	Book Adjusted Carrying Value			Fair Value			11 Potential Exposure	12 Off-Balance Sheet Exposure
				5 Contracts With Book/Adjusted Carrying Value > 0	6 Contracts With Book/Adjusted Carrying Value < 0	7 Exposure Net of Collateral	8 Contracts With Fair Value > 0	9 Contracts With Fair Value < 0	10 Exposure Net of Collateral		

NONE

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

Reinvested Collateral Assets Owned December 31 Current Year

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

General Interrogatories:

1. The activity for the year: Fair Value \$.....0 Book/Adjusted Carrying Value \$.....0
2. Average balance for the year: Fair Value \$.....0 Book/Adjusted Carrying Value \$.....0
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
 NAIC 1: \$.....0 NAIC 2: \$.....0 NAIC 3: \$.....0 NAIC 4: \$.....0 NAIC 5: \$.....0 NAIC 6: \$.....0

NONE

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

Reinvested Collateral Assets Owned December 31 Current Year

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

General Interrogatories:

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

NONE

SCHEDULE E - PART 1 - CASH

1	2	3	4	5	6	7
Depository	Code	Rate of Interest	Amount of Interest Received During Year	Amount of Interest Accrued December 31 of Current Year	Balance	*
Open Depositories						
JPMorgan Chase Bank, N.A. - Checking..... Lima, Ohio.....					1,318,820	XXX
JPMorgan Chase Bank, N.A. - Savings..... Lima, Ohio.....		0.200	260		108,377	XXX
0199999. Total - Open Depositories.....	.XXX	.XXX	260	0	1,427,196	XXX
0399999. Total Cash on Deposit.....	.XXX	.XXX	260	0	1,427,196	XXX
0499999. Cash in Company's Office.....	.XXX	.XXX	.XXX	.XXX	100	XXX
0599999. Total Cash.....	.XXX	.XXX	260	0	1,427,296	XXX

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

1. January.....	1,284,910	4. April.....	1,332,498	7. July.....	460,095	10. October.....	1,410,430
2. February.....	1,184,146	5. May.....	1,316,953	8. August.....	314,115	11. November.....	860,941
3. March.....	1,257,819	6. June.....	941,868	9. September.....	663,424	12. December.....	1,427,196

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
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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...	Collateral for doing business in IN, MI & OH.....	403,688	403,947		
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						
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	403,688	403,947	0	0

DETAILS OF WRITE-INS

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

2012 ALPHABETICAL INDEX -- PROPERTY & CASUALTY ANNUAL STATEMENT BLANK

Assets	2	Schedule P-Part 2G-Special Liability (Ocean Marine, Aircraft (All Perils), Boiler & Machinery)	59
Cash Flow	5	Schedule P-Part 2H-Section 1-Other Liability-Occurrence	59
Exhibit of Capital Gains (Losses)	12	Schedule P-Part 2H-Section 2-Other Liability-Claims-Made	59
Exhibit of Net Investment Income	12	Schedule P-Part 2I-Spec. Prop. (Fire, Allied Lines, Inland Marine, Earthquake, Burglary, Theft)	60
Exhibit of Nonadmitted Assets	13	Schedule P-Part 2J-Auto Physical Damage	60
Exhibit of Premiums and Losses (State Page)	19	Schedule P-Part 2K-Fidelity, Surety	60
Five-Year Historical Data	17	Schedule P-Part 2L-Other (Including Credit, Accident and Health)	60
General Interrogatories	15	Schedule P-Part 2M-International	60
Jurat Page	1	Schedule P-Part 2N-Reinsurance - Nonproportional Assumed Property	61
Liabilities, Surplus and Other Funds	3	Schedule P-Part 2O-Reinsurance - Nonproportional Assumed Liability	61
Notes To Financial Statements	14	Schedule P-Part 2P-Reinsurance - Nonproportional Assumed Financial Lines	61
Overflow Page For Write-ins	101	Schedule P-Part 2R-Section 1-Products Liability-Occurrence	62
Schedule A-Part 1	E01	Schedule P-Part 2R-Section 2-Products Liability-Claims-Made	62
Schedule A-Part 2	E02	Schedule P-Part 2S-Financial Guaranty/Mortgage Guaranty	62
Schedule A-Part 3	E03	Schedule P-Part 2T-Warranty	62
Schedule A-Verification Between Years	SI02	Schedule P-Part 3A-Homeowners/Farmowners	63
Schedule B-Part 1	E04	Schedule P-Part 3B-Private Passenger Auto Liability/Medical	63
Schedule B-Part 2	E05	Schedule P-Part 3C-Commercial Auto/Truck Liability/Medical	63
Schedule B-Part 3	E06	Schedule P-Part 3D-Workers' Compensation (Excluding Excess Workers Compensation)	63
Schedule B-Verification Between Years	SI02	Schedule P-Part 3E-Commercial Multiple Peril	63
Schedule BA-Part 1	E07	Schedule P-Part 3F-Section 1-Medical Professional Liability-Occurrence	64
Schedule BA-Part 2	E08	Schedule P-Part 3F-Section 2-Medical Professional Liability-Claims-Made	64
Schedule BA-Part 3	E09	Schedule P-Part 3G-Special Liability (Ocean Marine, Aircraft (All Perils), Boiler & Machinery)	64
Schedule BA-Verification Between Years	SI03	Schedule P-Part 3H-Section 1-Other Liability-Occurrence	64
Schedule D-Part 1	E10	Schedule P-Part 3H-Section 2-Other Liability-Claims-Made	64
Schedule D-Part 1A-Section 1	SI05	Schedule P-Part 3I-Spec. Prop. (Fire, Allied Lines, Inland Marine, Earthquake, Burglary, Theft)	65
Schedule D-Part 1A-Section 2	SI08	Schedule P-Part 3J-Auto Physical Damage	65
Schedule D-Part 2-Section 1	E11	Schedule P-Part 3K-Fidelity/Surety	65
Schedule D-Part 2-Section 2	E12	Schedule P-Part 3L-Other (Including Credit, Accident and Health)	65
Schedule D-Part 3	E13	Schedule P-Part 3M-International	65
Schedule D-Part 4	E14	Schedule P-Part 3N-Reinsurance - Nonproportional Assumed Property	66
Schedule D-Part 5	E15	Schedule P-Part 3O-Reinsurance - Nonproportional Assumed Liability	66
Schedule D-Part 6-Section 1	E16	Schedule P-Part 3P-Reinsurance - Nonproportional Assumed Financial Lines	66
Schedule D-Part 6-Section 2	E16	Schedule P-Part 3R-Section 1-Products Liability-Occurrence	67
Schedule D-Summary By Country	SI04	Schedule P-Part 3R-Section 2-Products Liability-Claims-Made	67
Schedule D-Verification Between Years	SI03	Schedule P-Part 3S-Financial Guaranty/Mortgage Guaranty	67
Schedule DA-Part 1	E17	Schedule P-Part 3T-Warranty	67
Schedule DA-Verification Between Years	SI10	Schedule P-Part 4A-Homeowners/Farmowners	68
Schedule DB-Part A-Section 1	E18	Schedule P-Part 4B-Private Passenger Auto Liability/Medical	68
Schedule DB-Part A-Section 2	E19	Schedule P-Part 4C-Commercial Auto/Truck Liability/Medical	68
Schedule DB-Part A-Verification Between Years	SI11	Schedule P-Part 4D-Workers' Compensation (Excluding Excess Workers Compensation)	68
Schedule DB-Part B-Section 1	E20	Schedule P-Part 4E-Commercial Multiple Peril	68
Schedule DB-Part B-Section 2	E21	Schedule P-Part 4F-Section 1-Medical Professional Liability-Occurrence	69
Schedule DB-Part B-Verification Between Years	SI11	Schedule P-Part 4F-Section 2-Medical Professional Liability-Claims-Made	69
Schedule DB-Part C-Section 1	SI12	Schedule P-Part 4G-Special Liability (Ocean Marine, Aircraft (All Perils), Boiler & Machinery)	69
Schedule DB-Part C-Section 2	SI13	Schedule P-Part 4H-Section 1-Other Liability-Occurrence	69
Schedule DB-Part D	E22	Schedule P-Part 4H-Section 2-Other Liability-Claims-Made	69
Schedule DB-Verification	SI14	Schedule P-Part 4I-Spec. Prop. (Fire, Allied Lines, Inland Marine, Earthquake, Burglary & Theft)	70
Schedule DL-Part 1	E23	Schedule P-Part 4J-Auto Physical Damage	70
Schedule DL-Part 2	E24	Schedule P-Part 4K-Fidelity/Surety	70
Schedule E-Part 1-Cash	E25	Schedule P-Part 4L-Other (Including Credit, Accident and Health)	70
Schedule E-Part 2-Cash Equivalents	E26	Schedule P-Part 4M-International	70
Schedule E-Part 3-Special Deposits	E27	Schedule P-Part 4N-Reinsurance - Nonproportional Assumed Property	71
Schedule E-Verification Between Years	SI15	Schedule P-Part 4O-Reinsurance - Nonproportional Assumed Liability	71
Schedule F-Part 1	20	Schedule P-Part 4P-Reinsurance - Nonproportional Assumed Financial Lines	71
Schedule F-Part 2	21	Schedule P-Part 4R-Section 1-Products Liability-Occurrence	72
Schedule F-Part 3	22	Schedule P-Part 4R-Section 2-Products Liability-Claims-Made	72
Schedule F-Part 4	23	Schedule P-Part 4S-Financial Guaranty/Mortgage Guaranty	72
Schedule F-Part 5	24	Schedule P-Part 4T-Warranty	72
Schedule F-Part 6-Section 1	25	Schedule P-Part 5A-Homeowners/Farmowners	73
Schedule F-Part 6-Section 2	27	Schedule P-Part 5B-Private Passenger Auto Liability/Medical	74
Schedule F-Part 7	28	Schedule P-Part 5C-Commercial Auto/Truck Liability/Medical	75
Schedule F-Part 8	29	Schedule P-Part 5D-Workers' Compensation (Excluding Excess Workers Compensation)	76
Schedule F-Part 9	30	Schedule P-Part 5E-Commercial Multiple Peril	77
Schedule H-Accident and Health Exhibit-Part 1	31	Schedule P-Part 5F-Medical Professional Liability-Claims-Made	79
Schedule H-Part 2, Part 3 and Part 4	32	Schedule P-Part 5F-Medical Professional Liability-Occurrence	78
Schedule H-Part 5-Health Claims	33	Schedule P-Part 5H-Other Liability-Claims-Made	81
Schedule P-Part 1-Summary	34	Schedule P-Part 5H-Other Liability-Occurrence	80
Schedule P-Part 1A-Homeowners/Farmowners	36	Schedule P-Part 5R-Products Liability-Claims-Made	83
Schedule P-Part 1B-Private Passenger Auto Liability/Medical	37	Schedule P-Part 5R-Products Liability-Occurrence	82
Schedule P-Part 1C-Commercial Auto/Truck Liability/Medical	38	Schedule P-Part 5T-Warranty	84
Schedule P-Part 1D-Workers' Compensation (Excluding Excess Workers Compensation)	39	Schedule P-Part 6C-Commercial Auto/Truck Liability/Medical	85
Schedule P-Part 1E-Commercial Multiple Peril	40	Schedule P-Part 6D-Workers' Compensation (Excluding Excess Workers Compensation)	85
Schedule P-Part 1F-Section 1-Medical Professional Liability-Occurrence	41	Schedule P-Part 6E-Commercial Multiple Peril	86
Schedule P-Part 1F-Section 2-Medical Professional Liability-Claims-Made	42	Schedule P-Part 6H-Other Liability-Claims-Made	87
Schedule P-Part 1G-Special Liability (Ocean, Marine, Aircraft (All Perils), Boiler & Machinery)	43	Schedule P-Part 6H-Other Liability-Occurrence	86
Schedule P-Part 1H-Section 1-Other Liability-Occurrence	44	Schedule P-Part 6M-International	87
Schedule P-Part 1H-Section 2-Other Liability-Claims-Made	45	Schedule P-Part 6N-Reinsurance - Nonproportional Assumed Property	88
Schedule P-Part 1I-Spec. Prop. (Fire, Allied Lines, Inland Marine, Earthquake, Burglary & Theft)	46	Schedule P-Part 6O-Reinsurance - Nonproportional Assumed Liability	88
Schedule P-Part 1J-Auto Physical Damage	47	Schedule P-Part 6R-Products Liability-Claims-Made	89
Schedule P-Part 1K-Fidelity/Surety	48	Schedule P-Part 6R-Products Liability-Occurrence	89
Schedule P-Part 1L-Other (Including Credit, Accident and Health)	49	Schedule P-Part 7A-Primary Loss Sensitive Contracts	90
Schedule P-Part 1M-International	50	Schedule P-Part 7B-Reinsurance Loss Sensitive Contracts	92
Schedule P-Part 1N-Reinsurance - Nonproportional Assumed Property	51	Schedule P Interrogatories	94
Schedule P-Part 1O-Reinsurance - Nonproportional Assumed Liability	52	Schedule T-Exhibit of Premiums Written	95
Schedule P-Part 1P-Reinsurance - Nonproportional Assumed Financial Lines	53	Schedule T-Part 2-Interstate Compact	96
Schedule P-Part 1R-Section 1-Products Liability-Occurrence	54	Schedule Y-Information Concerning Activities of Insurer Members of a Holding Company Group	97
Schedule P-Part 1R-Section 2-Products Liability-Claims-Made	55	Schedule Y-Detail of Insurance Holding Company System	98
Schedule P-Part 1S-Financial Guaranty/Mortgage Guaranty	56	Schedule Y-Part 2-Summary of Insurer's Transactions With Any Affiliates	99
Schedule P-Part 1T-Warranty	57	Statement of Income	4
Schedule P-Part 2, Part 3 and Part 4 - Summary	35	Summary Investment Schedule	SI01
Schedule P-Part 2A-Homeowners/Farmowners	58	Supplemental Exhibits and Schedules Interrogatories	100
Schedule P-Part 2B-Private Passenger Auto Liability/Medical	58	Underwriting and Investment Exhibit Part 1	6
Schedule P-Part 2C-Commercial Auto/Truck Liability/Medical	58	Underwriting and Investment Exhibit Part 1A	7
Schedule P-Part 2D-Workers' Compensation (Excluding Excess Workers Compensation)	58	Underwriting and Investment Exhibit Part 1B	8
Schedule P-Part 2E-Commercial Multiple Peril	58	Underwriting and Investment Exhibit Part 2	9
Schedule P-Part 2F-Section 1-Medical Professional Liability-Occurrence	59	Underwriting and Investment Exhibit Part 2A	10
Schedule P-Part 2F-Section 2-Medical Professional Liability-Claims-Made	59	Underwriting and Investment Exhibit Part 3	11