



ANNUAL STATEMENT

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

American Commerce Insurance Company

NAIC Group Code.....0411, 0411 (Current Period) (Prior Period)	NAIC Company Code..... 19941	Employer's ID Number..... 31-4361173
Organized under the Laws of OHIO	State of Domicile or Port of Entry OHIO	Country of Domicile US
Incorporated/Organized..... September 18, 1946	Commenced Business..... March 19, 1947	
Statutory Home Office	3590 TWIN CREEKS DRIVE..... COLUMBUS OH US 43218-2579 <i>(Street and Number) (City or Town, State, Country and Zip Code)</i>	
Main Administrative Office	211 MAIN STREET..... WEBSTER MA US..... 01570 <i>(Street and Number) (City or Town, State, Country and Zip Code)</i>	508-943-9000 <i>(Area Code) (Telephone Number)</i>
Mail Address	211 MAIN STREET..... WEBSTER MA US 01570 <i>(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)</i>	
Primary Location of Books and Records	211 MAIN STREET..... WEBSTER MA US 01570 <i>(Street and Number) (City or Town, State, Country and Zip Code)</i>	508-943-9000 <i>(Area Code) (Telephone Number)</i>
Internet Web Site Address	www.acilink.com	
Statutory Statement Contact	CHRISTINE M GIBSON <i>(Name)</i> chgibson@mapfreusa.com <i>(E-Mail Address)</i>	508-943-9000-14622 <i>(Area Code) (Telephone Number) (Extension)</i> 508-949-4246 <i>(Fax Number)</i>

OFFICERS

Name	Title	Name	Title
1. JAIME TAMAYO	PRESIDENT & CEO	2. DANIEL PATRICK OLOHAN	SECRETARY, GENERAL COUNSEL, & SVP
3. ROBERT EDWARD MCKENNA	TREASURER, CAO, & SVP	4. RANDALL VAUGHN BECKER	EXECUTIVE VICE PRESIDENT & CFO

DIRECTORS OR TRUSTEES

RANDALL VAUGHN BECKER	DAVID HILL COCHRANE	DENNIS JOHN CROSSLEY	GERALD FELS
FREDERICK LAWRENCE GRUEL	KIRK RICHARD NELSON	JOHN DAVID PORTER	MARK ALLEN SHAW
MARK HARRY SHAW	JAIME TAMAYO		

State of..... MASSACHUSETTS
County of..... WORCESTER

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) JAIME TAMAYO	(Signature) DANIEL PATRICK OLOHAN	(Signature) ROBERT EDWARD MCKENNA
1. (Printed Name) PRESIDENT & CEO	2. (Printed Name) SECRETARY, GENERAL COUNSEL, & SVP	3. (Printed Name) TREASURER, CAO, & SVP
(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.....	5,575,673	3.1	5,575,673		5,575,673	3.1
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies.....	1,317,616	0.7	1,317,616		1,317,616	0.7
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.....	6,126,789	3.5	6,126,789		6,126,789	3.5
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations.....	11,084,297	6.2	11,084,297		11,084,297	6.2
1.43 Revenue and assessment obligations.....	40,844,892	23.0	40,844,892		40,844,892	23.0
1.44 Industrial development and similar obligations.....		0.0			0	0.0
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA.....	176,080	0.1	176,080		176,080	0.1
1.512 Issued or guaranteed by FNMA and FHLMC.....	8,883,675	5.0	8,883,675		8,883,675	5.0
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.....	16,138,560	9.1	16,138,560		16,138,560	9.1
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.....	352,024	0.2	352,024		352,024	0.2
1.523 All other.....	636,063	0.4	636,063		636,063	0.4
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities).....	55,209,743	31.1	55,209,743		55,209,743	31.1
2.2 Unaffiliated non-U.S. securities (including Canada).....	20,365,860	11.5	20,365,860		20,365,860	11.5
2.3 Affiliated securities.....		0.0			0	0.0
3. Equity interests:						
3.1 Investments in mutual funds.....		0.0			0	0.0
3.2 Preferred stocks:						
3.21 Affiliated.....		0.0			0	0.0
3.22 Unaffiliated.....	2,398,755	1.4	2,398,755		2,398,755	1.4
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated.....		0.0			0	0.0
3.32 Unaffiliated.....		0.0			0	0.0
3.4 Other equity securities:						
3.41 Affiliated.....		0.0			0	0.0
3.42 Unaffiliated.....		0.0			0	0.0
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated.....		0.0			0	0.0
3.52 Unaffiliated.....		0.0			0	0.0
4. Mortgage loans:						
4.1 Construction and land development.....		0.0			0	0.0
4.2 Agricultural.....		0.0			0	0.0
4.3 Single family residential properties.....		0.0			0	0.0
4.4 Multifamily residential properties.....		0.0			0	0.0
4.5 Commercial loans.....		0.0			0	0.0
4.6 Mezzanine real estate loans.....		0.0			0	0.0
5. Real estate investments:						
5.1 Property occupied by company.....	1,724,127	1.0	1,724,127		1,724,127	1.0
5.2 Property held for production of income (including \$.....0 of property acquired in satisfaction of debt).....		0.0			0	0.0
5.3 Property held for sale (including \$.....0 property acquired in satisfaction of debt).....		0.0			0	0.0
6. Contract loans.....		0.0			0	0.0
7. Derivatives.....		0.0			0	0.0
8. Receivables for securities.....		0.0			0	0.0
9. Securities lending (Line 10, Asset Page reinvested collateral).....		0.0		XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments.....	6,515,990	3.7	6,515,990		6,515,990	3.7
11. Other invested assets.....		0.0			0	0.0
12. Total invested assets.....	177,350,144	100.0	177,350,144	0	177,350,144	100.0

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year.....		1,850,907
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).....	8,725	8,725
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.....	135,505	
8.2	Totals, Part 3, Column 9.....		135,505
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....		1,724,127
10.	Deduct total nonadmitted amounts.....		
11.	Statement value at end of current period (Line 9 minus Line 10).....		1,724,127

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.....		
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

NONE

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1. Book/adjusted carrying value, December 31 of prior year.....		180,082,866
2. Cost of bonds and stocks acquired, Part 3, Column 7.....		43,480,281
3. Accrual of discount.....		745,153
4. Unrealized valuation increase (decrease):		
4.1 Part 1, Column 12.....	213,127	
4.2 Part 2, Section 1, Column 15.....	262,300	
4.3 Part 2, Section 2, Column 13.....		
4.4 Part 4, Column 11.....	33,380	508,807
5. Total gain (loss) on disposals, Part 4, Column 19.....		1,499,454
6. Deduct consideration for bonds and stocks disposed of, Part 4, Column 7.....		55,934,183
7. Deduct amortization of premium.....		784,576
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.....	427,279	
9.2 Part 2, Section 1, Column 17.....		
9.3 Part 2, Section 2, Column 14.....		
9.4 Part 4, Column 13.....	60,496	487,775
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....		169,110,027
11. Deduct total nonadmitted amounts.....		
12. Statement value at end of current period (Line 10 minus Line 11).....		169,110,027

SCHEDULE D - SUMMARY BY COUNTRY

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

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS Governments (Including all obligations guaranteed by governments)	1. United States.....	16,533,597	17,527,476	16,519,820	15,959,372
	2. Canada.....				
	3. Other Countries.....				
	4. Totals.....	16,533,597	17,527,476	16,519,820	15,959,372
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals.....	6,126,789	6,680,082	6,145,595	5,900,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals.....	11,084,297	12,255,258	10,848,708	19,810,000
U.S. Special Revenue and Special Assessment Obligations and All Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions	7. Totals.....	62,083,803	64,967,585	59,653,567	95,155,088
Industrial and Miscellaneous and Hybrid Securities (Unaffiliated)	8. United States.....	50,516,926	54,979,323	51,091,465	50,000,051
	9. Canada.....	6,978,867	7,544,630	6,979,910	7,000,000
	10. Other Countries.....	13,386,993	14,668,235	13,489,210	13,000,000
	11. Totals.....	70,882,786	77,192,188	71,560,585	70,000,051
Parent, Subsidiaries and Affiliates	12. Totals.....				
	13. Total Bonds.....	166,711,272	178,622,589	164,728,275	206,824,511
PREFERRED STOCKS Industrial and Miscellaneous (Unaffiliated)	14. United States.....	2,398,755	2,398,880	2,290,000	
	15. Canada.....				
	16. Other Countries.....				
	17. Totals.....	2,398,755	2,398,880	2,290,000	
Parent, Subsidiaries and Affiliates	18. Totals.....				
	19. Total Preferred Stocks.....	2,398,755	2,398,880	2,290,000	
COMMON STOCKS Industrial and Miscellaneous (Unaffiliated)	20. United States.....				
	21. Canada.....				
	22. Other Countries.....				
	23. Totals.....	0	0	0	
Parent, Subsidiaries and Affiliates	24. Totals.....				
	25. Total Common Stocks.....	0	0	0	
	26. Total Stocks.....	2,398,755	2,398,880	2,290,000	
	27. Total Bonds and Stocks....	169,110,027	181,021,469	167,018,275	

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.....	2,950,579	8,911,858	2,621,704	2,049,317	139	16,533,597	9.9	8,697,835	5.0	16,533,597	
1.2 Class 2.....						0	0.0		0.0		
1.3 Class 3.....						0	0.0		0.0		
1.4 Class 4.....						0	0.0		0.0		
1.5 Class 5.....						0	0.0		0.0		
1.6 Class 6.....						0	0.0		0.0		
1.7 Totals.....	2,950,579	8,911,858	2,621,704	2,049,317	139	16,533,597	9.9	8,697,835	5.0	16,533,597	0
2. All Other Governments											
2.1 Class 1.....						0	0.0		0.0		
2.2 Class 2.....						0	0.0		0.0		
2.3 Class 3.....						0	0.0		0.0		
2.4 Class 4.....						0	0.0		0.0		
2.5 Class 5.....						0	0.0		0.0		
2.6 Class 6.....						0	0.0		0.0		
2.7 Totals.....	0	0	0	0	0	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions, etc., Guaranteed											
3.1 Class 1.....			3,077,355	3,049,434		6,126,789	3.7	4,969,334	2.9	6,126,789	
3.2 Class 2.....						0	0.0		0.0		
3.3 Class 3.....						0	0.0		0.0		
3.4 Class 4.....						0	0.0		0.0		
3.5 Class 5.....						0	0.0		0.0		
3.6 Class 6.....						0	0.0		0.0		
3.7 Totals.....	0	0	3,077,355	3,049,434	0	6,126,789	3.7	4,969,334	2.9	6,126,789	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed											
4.1 Class 1.....		3,884,361	4,562,764	2,601,428		11,048,553	6.6	11,439,085	6.6	11,048,553	
4.2 Class 2.....			35,744			35,744	0.0	34,213	0.0	35,744	
4.3 Class 3.....						0	0.0		0.0		
4.4 Class 4.....						0	0.0		0.0		
4.5 Class 5.....						0	0.0		0.0		
4.6 Class 6.....						0	0.0		0.0		
4.7 Totals.....	0	3,884,361	4,598,508	2,601,428	0	11,084,297	6.6	11,473,298	6.6	11,084,297	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed											
5.1 Class 1.....	5,559,152	23,135,541	13,012,224	6,078,699	13,349,964	61,135,580	36.7	67,401,318	38.8	61,135,580	
5.2 Class 2.....				948,223		948,223	0.6	4,216,895	2.4	948,223	
5.3 Class 3.....						0	0.0		0.0		
5.4 Class 4.....						0	0.0		0.0		
5.5 Class 5.....						0	0.0		0.0		
5.6 Class 6.....						0	0.0		0.0		
5.7 Totals.....	5,559,152	23,135,541	13,012,224	7,026,922	13,349,964	62,083,803	37.2	71,618,213	41.2	62,083,803	0

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

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

Quality Rating per the NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.7	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
6. Industrial and Miscellaneous (unaffiliated)											
6.1 Class 1.....	467,178	13,963,337	18,903,682	295,396	2,596,733	36,226,326	21.7	50,899,926	29.3	28,654,640	7,571,686
6.2 Class 2.....		8,252,642	18,125,992	2,000,513	2,986,308	31,365,455	18.8	24,765,852	14.2	26,212,018	5,153,437
6.3 Class 3.....	2,028,320					2,028,320	1.2		0.0	2,028,320	
6.4 Class 4.....	24,900	55,921	23,204	7,916	269	112,210	0.1		0.0	112,210	
6.5 Class 5.....						0	0.0	9,029	0.0		
6.6 Class 6.....	16,634	67,695	87,284	47,795		219,408	0.1	525,087	0.3		219,408
6.7 Totals.....	2,537,032	22,339,595	37,140,162	2,351,620	5,583,310	69,951,719	42.0	76,199,894	43.8	57,007,188	12,944,531
7. Hybrid Securities											
7.1 Class 1.....					931,067	931,067	0.6	930,637	0.5		931,067
7.2 Class 2.....						0	0.0		0.0		
7.3 Class 3.....						0	0.0		0.0		
7.4 Class 4.....						0	0.0		0.0		
7.5 Class 5.....						0	0.0		0.0		
7.6 Class 6.....						0	0.0		0.0		
7.7 Totals.....	0	0	0	0	931,067	931,067	0.6	930,637	0.5	0	931,067
8. Parent, Subsidiaries and Affiliates											
8.1 Class 1.....						0	0.0		0.0		
8.2 Class 2.....						0	0.0		0.0		
8.3 Class 3.....						0	0.0		0.0		
8.4 Class 4.....						0	0.0		0.0		
8.5 Class 5.....						0	0.0		0.0		
8.6 Class 6.....						0	0.0		0.0		
8.7 Totals.....	0	0	0	0	0	0	0.0	0	0.0	0	0

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

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

Quality Rating per the NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.7	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
9. Total Bonds Current Year											
9.1 Class 1.....	(d).....8,976,909	49,895,097	42,177,729	14,074,274	16,877,903	132,001,912	79.2	XXX	XXX	123,499,159	8,502,753
9.2 Class 2.....	(d).....0	8,252,642	18,161,736	2,948,736	2,986,308	32,349,422	19.4	XXX	XXX	27,195,985	5,153,437
9.3 Class 3.....	(d).....2,028,320	0	0	0	0	2,028,320	1.2	XXX	XXX	2,028,320	0
9.4 Class 4.....	(d).....24,900	55,921	23,204	7,916	269	112,210	0.1	XXX	XXX	112,210	0
9.5 Class 5.....	(d).....0	0	0	0	0	(c).....0	0.0	XXX	XXX	0	0
9.6 Class 6.....	(d).....16,634	67,695	87,284	47,795	0	(c).....219,408	0.1	XXX	XXX	0	219,408
9.7 Totals.....	11,046,763	58,271,355	60,449,953	17,078,721	19,864,480	(b).....166,711,272	100.0	XXX	XXX	152,835,674	13,875,598
9.8 Line 9.7 as a % of Col. 6.....	6.6	35.0	36.3	10.2	11.9	100.0	XXX	XXX	XXX	91.7	8.3
10. Total Bonds Prior Year											
10.1 Class 1.....	6,635,311	43,453,065	59,544,238	12,619,783	22,085,738	XXX	XXX	144,338,135	83.0	134,659,766	9,678,369
10.2 Class 2.....	565,000	2,028,497	17,784,737	5,652,446	2,986,280	XXX	XXX	29,016,960	16.7	28,018,864	998,096
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.....	2,849	6,180				XXX	XXX	(c).....9,029	0.0	9,029	0
10.6 Class 6.....	36,604	149,221	193,004	146,258		XXX	XXX	(c).....525,087	0.3	525,087	0
10.7 Totals.....	7,239,764	45,636,963	77,521,979	18,418,487	25,072,018	XXX	XXX	(b).....173,889,211	100.0	162,687,659	11,201,552
10.8 Line 10.7 as a % of Col. 8.....	4.2	26.2	44.6	10.6	14.4	XXX	XXX	100.0	XXX	93.6	6.4
11. Total Publicly Traded Bonds											
11.1 Class 1.....	8,897,923	44,469,391	40,432,606	13,799,577	15,899,662	123,499,159	74.1	134,659,766	77.4	123,499,159	XXX
11.2 Class 2.....		6,200,242	15,060,699	2,948,736	2,986,308	27,195,985	16.3	28,018,864	16.1	27,195,985	XXX
11.3 Class 3.....	2,028,320					2,028,320	1.2	0	0.0	2,028,320	XXX
11.4 Class 4.....	24,900	55,921	23,204	7,916	269	112,210	0.1	0	0.0	112,210	XXX
11.5 Class 5.....						0	0.0	9,029	0.0	0	XXX
11.6 Class 6.....						0	0.0	0	0.0	0	XXX
11.7 Totals.....	10,951,143	50,725,554	55,516,509	16,756,229	18,886,239	152,835,674	91.7	162,687,659	93.6	152,835,674	XXX
11.8 Line 11.7 as a % of Col. 6.....	7.2	33.2	36.3	11.0	12.4	100.0	XXX	XXX	XXX	100.0	XXX
11.9 Line 11.7 as a % of Line 9.7, Col. 6, Section 9.....	6.6	30.4	33.3	10.1	11.3	91.7	XXX	XXX	XXX	91.7	XXX
12. Total Privately Placed Bonds											
12.1 Class 1.....	78,986	5,425,706	1,745,123	274,697	978,241	8,502,753	5.1	9,678,369	5.6	XXX	8,502,753
12.2 Class 2.....		2,052,400	3,101,037			5,153,437	3.1	998,096	0.6	XXX	5,153,437
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.....	16,634	67,695	87,284	47,795		219,408	0.1	525,087	0.3	XXX	219,408
12.7 Totals.....	95,620	7,545,801	4,933,444	322,492	978,241	13,875,598	8.3	11,201,552	6.4	XXX	13,875,598
12.8 Line 12.7 as a % of Col. 6.....	0.7	54.4	35.6	2.3	7.1	100.0	XXX	XXX	XXX	XXX	100.0
12.9 Line 12.7 as a % of Line 9.7, Col. 6, Section 9.....	0.1	4.5	3.0	0.2	0.6	8.3	XXX	XXX	XXX	XXX	8.3

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- (a) Includes \$.....13,875,598 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.
- (b) Includes \$.....0 current year, \$.....0 prior year of bonds with Z designations and \$.....0 current year, \$.....0 prior year of bonds with Z* designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement. "Z*" means the SVO could not evaluate the obligation because valuation procedures for the security class are under regulatory review.
- (c) Includes \$.....0 current year, \$.....0 prior year of bonds with 5* designations and \$.....0 current year, \$.....0 prior year of bonds with 6* designations. "5*" means the NAIC designation was assigned by the SVO in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.
- (d) Includes the following amount of non-rated short-term and cash equivalent bonds by NAIC designation: NAIC 1 \$.....0; NAIC 2 \$.....0; NAIC 3 \$.....0; NAIC 4 \$.....0; NAIC 5 \$.....0; NAIC 6 \$.....0.

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type		1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.5	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
1. U.S. Governments												
1.1 Issuer Obligations.....	1,560,103	5,184,013	149,172			6,893,288	4.1	8,486,772	4.9	6,893,288		
1.2 Residential Mortgage-Backed Securities.....	841,961	1,878,273	789,488	449,543	139	3,959,404	2.4	211,063	0.1	3,959,404		
1.3 Commercial Mortgage-Backed Securities.....						0	0.0		0.0			
1.4 Other Loan-Backed and Structured Securities.....	548,515	1,849,572	1,683,044	1,599,774		5,680,905	3.4		0.0	5,680,905		
1.5 Totals.....	2,950,579	8,911,858	2,621,704	2,049,317	139	16,533,597	9.9	8,697,835	5.0	16,533,597		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.....			3,077,355	3,049,434		6,126,789	3.7	4,969,334	2.9	6,126,789		
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	3,077,355	3,049,434	0	6,126,789	3.7	4,969,334	2.9	6,126,789		0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 Issuer Obligations.....		3,884,361	4,598,508	2,601,428		11,084,297	6.6	11,473,298	6.6	11,084,297		
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	3,884,361	4,598,508	2,601,428	0	11,084,297	6.6	11,473,298	6.6	11,084,297		0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 Issuer Obligations.....	1,944,123	16,314,850	6,044,108	3,577,520	12,964,292	40,844,893	24.5	44,155,321	25.4	40,844,893		
5.2 Residential Mortgage-Backed Securities.....	3,469,604	6,238,990	6,653,028	3,449,402	385,672	20,196,696	12.1	27,462,892	15.8	20,196,696		
5.3 Commercial Mortgage-Backed Securities.....	145,425	581,701	315,088			1,042,214	0.6		0.0	1,042,214		
5.4 Other Loan-Backed and Structured Securities.....						0	0.0		0.0			
5.5 Totals.....	5,559,152	23,135,541	13,012,224	7,026,922	13,349,964	62,083,803	37.2	71,618,213	41.2	62,083,803		0
6. Industrial and Miscellaneous (unaffiliated)												
6.1 Issuer Obligations.....	225,552	21,453,307	36,595,948	2,000,513	5,535,077	65,810,397	39.5	67,733,817	39.0	53,990,781		11,819,616
6.2 Residential Mortgage-Backed Securities.....	187,540	553,371	217,502	28,615	1,059	988,087	0.6	1,844,474	1.1	988,087		
6.3 Commercial Mortgage-Backed Securities.....						0	0.0		0.0			
6.4 Other Loan-Backed and Structured Securities.....	2,123,940	332,917	326,712	322,492	47,174	3,153,235	1.9	6,621,603	3.8	2,028,320		1,124,915
6.5 Totals.....	2,537,032	22,339,595	37,140,162	2,351,620	5,583,310	69,951,719	42.0	76,199,894	43.8	57,007,188		12,944,531
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.....					931,067	931,067	0.6	930,637	0.5	931,067		931,067
7.5 Totals.....	0	0	0	0	931,067	931,067	0.6	930,637	0.5	931,067		931,067
8. Parent, Subsidiaries and Affiliates												
8.1 Issuer Obligations.....						0	0.0		0.0			
8.2 Residential Mortgage-Backed Securities.....						0	0.0		0.0			
8.3 Commercial Mortgage-Backed Securities.....						0	0.0		0.0			
8.4 Other Loan-Backed and Structured Securities.....						0	0.0		0.0			
8.5 Totals.....	0	0	0	0	0	0	0.0	0	0.0	0		0

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.5	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
9. Total Bonds Current Year											
9.1 Issuer Obligations.....	3,729,778	46,836,531	50,465,091	11,228,895	18,499,369	130,759,664	78.4	XXX	XXX	118,940,048	11,819,616
9.2 Residential Mortgage-Backed Securities.....	4,499,105	8,670,634	7,660,018	3,927,560	386,870	25,144,187	15.1	XXX	XXX	25,144,187	0
9.3 Commercial Mortgage-Backed Securities.....	145,425	581,701	315,088	0	0	1,042,214	0.6	XXX	XXX	1,042,214	0
9.4 Other Loan-Backed and Structured Securities.....	2,672,455	2,182,489	2,009,756	1,922,266	978,241	9,765,207	5.9	XXX	XXX	7,709,225	2,055,982
9.5 Totals.....	11,046,763	58,271,355	60,449,953	17,078,721	19,864,480	166,711,272	100.0	XXX	XXX	152,835,674	13,875,598
9.6 Line 9.5 as a % of Col. 6.....	6.6	35.0	36.3	10.2	11.9	100.0	XXX	XXX	XXX	91.7	8.3
10. Total Bonds Prior Year											
10.1 Issuer Obligations.....	1,551,318	34,511,152	66,711,851	13,496,444	20,547,777	XXX	XXX	136,818,542	78.7	128,173,471	8,645,071
10.2 Residential Mortgage-Backed Securities.....	3,522,244	10,660,717	10,330,885	4,444,688	559,895	XXX	XXX	29,518,429	17.0	29,518,429	0
10.3 Commercial Mortgage-Backed Securities.....						XXX	XXX	0	0.0	0	0
10.4 Other Loan-Backed and Structured Securities.....	2,166,202	465,094	479,241	477,356	3,964,347	XXX	XXX	7,552,240	4.3	4,995,759	2,556,481
10.5 Totals.....	7,239,764	45,636,963	77,521,977	18,418,488	25,072,019	XXX	XXX	173,889,211	100.0	162,687,659	11,201,552
10.6 Line 10.5 as a % of Col. 8.....	4.2	26.2	44.6	10.6	14.4	XXX	XXX	100.0	XXX	93.6	6.4
11. Total Publicly Traded Bonds											
11.1 Issuer Obligations.....	3,729,778	39,623,647	45,858,359	11,228,895	18,499,369	118,940,048	71.3	128,173,471	73.7	118,940,048	XXX
11.2 Residential Mortgage-Backed Securities.....	4,499,105	8,670,634	7,660,018	3,927,560	386,870	25,144,187	15.1	29,518,429	17.0	25,144,187	XXX
11.3 Commercial Mortgage-Backed Securities.....	145,425	581,701	315,088	0	0	1,042,214	0.6	0	0.0	1,042,214	XXX
11.4 Other Loan-Backed and Structured Securities.....	2,576,835	1,849,572	1,683,044	1,599,774		7,709,225	4.6	4,995,759	2.9	7,709,225	XXX
11.5 Totals.....	10,951,143	50,725,554	55,516,509	16,756,229	18,886,239	152,835,674	91.7	162,687,659	93.6	152,835,674	XXX
11.6 Line 11.5 as a % of Col. 6.....	7.2	33.2	36.3	11.0	12.4	100.0	XXX	XXX	XXX	100.0	XXX
11.7 Line 11.5 as a % of Line 9.5, Col. 6, Section 9.....	6.6	30.4	33.3	10.1	11.3	91.7	XXX	XXX	XXX	91.7	XXX
12. Total Privately Placed Bonds											
12.1 Issuer Obligations.....		7,212,884	4,606,732			11,819,616	7.1	8,645,071	5.0	XXX	11,819,616
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.....	95,620	332,917	326,712	322,492	978,241	2,055,982	1.2	2,556,481	1.5	XXX	2,055,982
12.5 Totals.....	95,620	7,545,801	4,933,444	322,492	978,241	13,875,598	8.3	11,201,552	6.4	XXX	13,875,598
12.6 Line 12.5 as a % of Col. 6.....	0.7	54.4	35.6	2.3	7.1	100.0	XXX	XXX	XXX	XXX	100.0
12.7 Line 12.5 as a % of Line 9.5, Col. 6, Section 9.....	0.1	4.5	3.0	0.2	0.6	8.3	XXX	XXX	XXX	XXX	8.3

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**Sch. DA-Verification
NONE**

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

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

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

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

**Sch. DB-Verification
NONE**

**Sch. E-Verification
NONE**

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																
THREE STORY BUILDING, 37,077 SQUARE FEET, LOCATED ON 6.002 ACRES OF LAND ON FOUR SEPERATE PARCELS		COLUMBUS	OH	01/29/1999	04/08/2008	4,331,685	0	1,724,127	2,955,000	135,505			(135,505)		500,540	505,747
0299999. Properties Occupied by the Reporting Entity - Administrative						4,331,685	0	1,724,127	2,955,000	135,505			(135,505)		500,540	505,747
0399999. Total - Properties Occupied by the Reporting Entity						4,331,685	0	1,724,127	2,955,000	135,505			(135,505)		500,540	505,747
0699999. Totals						4,331,685	0	1,724,127	2,955,000	135,505			(135,505)		500,540	505,747

SCHEDULE A - PART 2

Showing all Real Estate ACQUIRED and Additions Made During the Year

1	Location		4	5	6	7	8	9
Description of Property	2	3	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
Acquired by Purchase								
THREE STORY BUILDING, 37,077 SQUARE FEET, LOCATED ON 6.002 ACRES OF LAND ON FOUR SEPERATE PARCELS	COLUMBUS.....	OH.....	12/31/2012	Various.....			1,724,127	8,725
0199999 Total - Acquired by Purchase.....					.0	.0	1,724,127	8,725
0399999 Totals.....					.0	.0	1,724,127	8,725

Sch. A-Pt. 3
NONE

Sch. B-Pt. 1
NONE

Sch. B-Pt. 2
NONE

Sch. B-Pt. 3
NONE

Sch. BA-Pt. 1
NONE

Sch. BA-Pt. 2
NONE

Sch. BA-Pt. 3
NONE

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	F o r e i g n	B o n d C H A R	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																					
742651	DF 6	PRIVATE EXPT FDG CORP.....			..1FE	1,058,460	100.981	1,009,810	1,000,000	1,007,616		(26,186)			3.550	0.907	AO	7,494	35,500	01/19/2011	04/15/2013
911759	EA 2	U S DEPT HSG & URBAN DEV GOVT.....			..1	321,687	100.302	310,936	310,000	310,000					7.858	7.858	FA	10,150	24,360	12/17/2008	08/01/2016
912828	EE 6	U.S. TREASURY NOTE.....	SD		..1	794,589	110.180	886,949	805,000	801,693	1,161			4.250	4.418	FA	12,923	34,213	03/17/2006	08/15/2015	
912828	GH 7	U.S. TREASURY NOTE.....	SD		..1	3,591,211	116.539	4,370,216	3,750,000	3,672,500	16,455			4.625	5.188	FA	65,510	173,437	06/21/2007	02/15/2017	
912828	HZ 6	U.S. TREASURY NOTE.....	SD		..1	148,594	116.211	174,317	150,000	149,172	136			3.875	3.990	MN	755	5,813	06/09/2008	05/15/2018	
912828	JM 3	U.S. TREASURY NOTE.....	SD		..1	360,719	102.184	357,644	350,000	351,687	(2,219)			3.125	2.468	MS	2,794	10,937	10/06/2008	09/30/2013	
912828	JQ 4	U.S. TREASURY NOTE.....	SD		..1	204,563	102.121	204,242	200,000	200,800	(946)			2.750	2.260	AO	942	5,500	11/18/2008	10/31/2013	
912828	KY 5	U.S. TREASURY NOTE.....	SD		..1	399,438	103.570	414,280	400,000	399,821	116			2.625	2.656	JD	29	15,750	07/29/2009	06/30/2014	
0199999	U.S. Government - Issuer Obligations.....					6,879,261	XXX	7,728,394	6,965,000	6,893,289	0	(11,483)	0	0	XXX	XXX	XXX	100,597	305,510	XXX	XXX
U.S. Government - Residential Mortgage-Backed Securities																					
36225B	GW 2	GNMA POOL #0781113.....			..1	177,335	119.551	204,527	171,079	176,080	(155)			7.000	6.710	MON	532	11,989	11/14/2001	11/15/2029	
38373Y	B5 2	GNMA REMIC TRUST 2003-4.....			..1	3,241,040	105.113	3,315,588	3,154,296	3,236,746	(4,294)			5.500	4.741	MON	14,457	101,200	05/01/2012	03/16/2032	
38375P	KA 8	GNMA REMIC TRUST 2008-9.....			..1	546,021	105.053	552,213	525,652	546,578	647			4.250	2.666	MON	1,862	22,340	07/08/2010	07/20/2037	
0299999	U.S. Government - Residential Mortgage-Backed Securities.....					3,964,396	XXX	4,072,328	3,851,027	3,959,404	0	(3,802)	0	0	XXX	XXX	XXX	16,851	135,529	XXX	XXX
U.S. Government - Other Loan-Backed and Structured Securities																					
83162C	TA 1	SMALL BUS ADMIN GTD DEV PTC.....			..1	5,676,163	111.343	5,726,754	5,143,345	5,680,904	4,741			4.380	2.677	JJ	112,639	115,486	05/03/2012	01/01/2030	
0499999	U.S. Government - Other Loan-Backed and Structured Securities.....					5,676,163	XXX	5,726,754	5,143,345	5,680,904	0	4,741	0	0	XXX	XXX	XXX	112,639	115,486	XXX	XXX
0599999	Total - U.S. Government.....					16,519,820	XXX	17,527,476	15,959,372	16,533,597	0	(10,544)	0	0	XXX	XXX	XXX	230,087	556,525	XXX	XXX
U.S. States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																					
373384	RX 6	GEORGIA ST GO.....			..1FE	2,000,000	112.797	2,255,940	2,000,000	2,000,000				4.000	4.000	AO	20,000	80,000	10/06/2010	10/01/2025	
76541V	LE 5	RICHMOND VA.....			..1FE	1,170,450	119.714	1,197,140	1,000,000	1,162,610	(7,840)			5.000	2.962	MS	16,667	8,750	06/27/2012	03/01/2031	
880541	PR 2	TENNESSEE ST.....			..1FE	1,917,195	107.438	2,041,322	1,900,000	1,914,746	(1,493)			3.000	2.897	FA	23,750	57,000	05/05/2011	08/01/2021	
93974C	PJ 3	WASHINGTON ST.....			..1FE	1,057,950	118.568	1,185,680	1,000,000	1,049,433	(3,663)			4.686	4.105	FA	19,525	46,860	08/10/2010	08/01/2023	
1199999	U.S. States, Territories & Possessions - Issuer Obligations.....					6,145,595	XXX	6,680,082	5,900,000	6,126,789	0	(12,996)	0	0	XXX	XXX	XXX	79,942	192,610	XXX	XXX
1799999	Total - U.S. States, Territories & Possessions (Direct and Guaranteed).....					6,145,595	XXX	6,680,082	5,900,000	6,126,789	0	(12,996)	0	0	XXX	XXX	XXX	79,942	192,610	XXX	XXX
U.S. Political Subdivisions of States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																					
015302	J6 0	ALEXANDRIA VA GO.....			..1FE	512,010	110.473	552,365	500,000	509,694	(1,056)			5.000	4.690	JJ	12,500	25,000	09/29/2010	07/01/2030	
167501	VD 4	CHICAGO ILL BRD ED.....	@		..1FE	402,822	55.716	702,022	1,260,000	611,998	30,945				5.257	N/A			12/09/2004	12/01/2026	
346622	7U 1	FORSYTH CNTY N C GO.....			..1FE	1,000,000	114.692	1,146,920	1,000,000	1,000,000				4.248	4.248	AO	10,620	42,480	08/18/2010	04/01/2023	
447025	JQ 1	HUNTSVILLE ALA.....			..1FE	1,000,000	107.178	1,071,780	1,000,000	1,000,000				4.759	4.759	MS	15,863	47,590	09/02/2010	09/01/2027	
521840	T2 4	LEANDER TEX INDPT SCH DIST.....	@		..1FE	1,822,500	18.882	1,888,200	10,000,000	1,870,565	48,065				3.941	N/A			05/01/2012	08/15/2043	
546585	EB 2	LOUISVILLE & JEFFERSON CNTY KY G O.....			..1FE	1,987,750	120.915	2,418,300	2,000,000	1,989,431	576			5.150	5.207	MN	13,161	103,000	11/09/2009	11/15/2025	
64966E	CJ 4	NEW YORK N Y.....			..1FE	2,041,060	106.940	2,138,800	2,000,000	2,013,796	(5,914)			5.000	4.662	MS	33,333	100,000	12/13/2007	03/01/2030	
751120	AJ 5	RALEIGH N C LTD OBLIG.....			..1FE	1,057,000	114.863	1,148,630	1,000,000	1,053,069	(3,931)			5.572	4.716	JD	4,643	55,720	05/01/2012	06/01/2035	
926055	FN 9	VICTOR VALLEY CALIF UN HS.....	@		..2FE	25,566	87.641	43,821	50,000	35,744	1,531				4.426	N/A			05/05/2005	09/01/2020	
930863	U2 9	WAKE CNTY N C.....			..1FE	1,000,000	114.442	1,144,420	1,000,000	1,000,000				5.100	5.100	JD	4,250	51,000	05/20/2010	06/01/2027	
1899999	U.S. Political Subdivisions of States, Territories & Possessions - Issuer Obligations.....					10,848,708	XXX	12,255,258	19,810,000	11,084,297	0	70,216	0	0	XXX	XXX	XXX	94,370	424,790	XXX	XXX
2499999	Total - U.S. Political Subdivisions of States, Territories & Possessions.....					10,848,708	XXX	12,255,258	19,810,000	11,084,297	0	70,216	0	0	XXX	XXX	XXX	94,370	424,790	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																					
115030	HY 7	BROWARD CNTY FLA HSG FIN AUTH SIN.....			..1FE	469,920	103.665	461,309	445,000	462,038	(1,589)			5.900	5.284	AO	6,564	27,739	09/06/2007	10/01/2039	
23410B	AB 7	DAKOTA CNTY MINN CMNTY DEV AGY.....			..1FE	611,636	101.599	597,516	588,112	601,048	(1,944)			5.150	4.713	MON	2,524	30,354	10/06/2006	12/01/2038	

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SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates			
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22	
CUSIP Identification	Description	Code	For eign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date	
254840 AN 1	DISTRICT COLUMBIA TAX.....	@			..1FE	608,328	89.263	999,746	1,120,000	910,531		40,947				4.655	N/A				03/26/2004	07/01/2017
254840 AP 6	DISTRICT COLUMBIA TAX.....	@			..1FE	593,363	85.144	987,670	1,160,000	895,798		41,122				4.755	N/A				03/26/2004	07/01/2018
34073M VF 6	FLORIDA HSG FIN CORP REV.....	@			..1FE	232,487	36.401	567,856	1,560,000	532,762		32,806				6.457	N/A				12/14/1999	12/01/2029
34073N V2 3	FLORIDA HSG FIN CORP REV MTG.....				..1FE	400,624	100.832	443,661	440,000	404,058		718				4.700	5.303	JJ	10,340	20,680	08/30/2007	07/01/2037
373539 QP 3	GEORGIA ST HSG & FIN AUTH REV.....				..1FE	2,012,000	101.452	2,029,400	2,000,000	2,010,410		(1,590)				4.850	4.703	JD	8,083	97,000	05/01/2012	12/01/2037
40785E XU 5	HAMILTON SOUTHEASTERN IND CONS.....				..1FE	381,041	104.896	393,360	375,000	379,878		(1,162)				5.000	3.712	JJ	8,646		09/30/2012	07/15/2014
40785E YF 7	HAMILTON SOUTHEASTERN IND CONS.....				..1FE	706,196	104.579	726,824	695,000	704,041		(2,154)				5.000	3.712	JJ	16,024		09/30/2012	07/15/2014
413890 BU 7	HARRIS CNTY-HOUSTON TEX SPORTS.....	@			..2FE	546,200	23.711	948,440	4,000,000	948,223		52,244				5.748	N/A				04/07/2003	11/15/2037
46940R AA 4	JACKSONVILLE FLA HSG FIN AUTH HOME.....				..1FE	892,938	101.882	891,468	875,000	882,045		(1,947)				4.900	4.622	AO	10,719	44,871	09/21/2006	10/01/2038
598113 AQ 1	MIDVALE UTAH REDEV AGY TAX INC REV.....				..1FE	1,527,645	109.049	1,635,735	1,500,000	1,521,939		(2,330)				6.150	5.901	MN	15,375	92,250	06/09/2010	05/01/2030
602266 AA 6	MILWAUKEE CNTY WIS PENSION OBL TAX.....				..1FE	816,104	104.154	833,232	800,000	803,449		(3,618)				5.390	4.904	JD	3,593	43,120	03/24/2009	12/01/2013
61212R D9 4	MONTANA ST BRD HSG SNG.....				..1FE	655,000	102.429	670,910	655,000	655,000						5.100	5.100	JD	33,405	2,784	07/25/2007	06/01/2038
641272 GA 1	NEVADA HSG DIV FOR ISSUES DTD MUL.....				..1FE	1,748,842	104.367	1,836,859	1,760,000	1,749,903		212				4.900	4.941	AO	21,560	86,240	06/05/2007	04/01/2037
64711N JU 0	NEW MEXICO FIN AUTH REV REV.....				..1FE	1,057,090	113.742	1,137,420	1,000,000	1,049,881		(6,445)				5.920	5.002	JD	4,933	59,200	11/17/2011	06/01/2029
647310 ZN 4	NM STATE SEVERANCE TAX.....				..1FE	1,237,328	102.265	1,135,142	1,110,000	1,118,379		(16,557)				5.000	3.464	JJ	27,750	55,500	10/12/2004	07/01/2013
647310 ZP 9	NM STATE SEVERANCE TAX.....				..1FE	1,284,861	106.548	1,225,302	1,150,000	1,173,946		(15,592)				5.000	3.562	JJ	28,750	57,500	10/12/2004	07/01/2014
658207 FD 2	NORTH CAROLINA HSG FIN AGY HOM REV.....				..1FE	1,709,459	102.553	1,871,592	1,825,000	1,726,398		3,541				4.800	5.287	JJ	43,800	88,200	08/29/2007	07/01/2033
736746 TR 9	PORTLAND ORE URBAN RENEWAL & R RED.....				..1FE	2,212,120	108.193	2,163,860	2,000,000	2,128,270		(33,122)				6.031	4.064	JD	5,361	120,620	05/20/2010	06/15/2018
744387 AD 3	PUBLIC AUTH FOR COLO ENERGY NA NAT.....				..1FE	1,976,000	139.446	2,788,920	2,000,000	1,977,828		458				6.500	6.597	MN	16,611	130,000	06/19/2008	11/15/2038
74529J AQ 8	PUERTO RICO SALES TAX FING COR SAL.....	@			..1FE	1,512,000	7.080	1,416,000	20,000,000	2,016,196		103,398				5.334	N/A				07/13/2007	08/01/2056
76221R AW 3	RHODE ISLAND HSG & MTG FIN.....				..1FE	1,505,325	101.829	1,527,435	1,500,000	1,502,467		(583)				5.150	5.101	AO	19,313	77,250	07/11/2007	10/01/2038
76221R DJ 9	RHODE ISLAND HSG & MTG FIN.....				..1FE	1,983,620	103.620	2,072,400	2,000,000	1,984,208		131				5.500	5.551	AO	27,500	110,000	12/14/2007	10/01/2049
762212 6Q 6	RI HSG HMOWNRSHIP 55B RI.....				..1FE	2,000,000	101.430	2,028,600	2,000,000	2,000,000						4.750	4.750	AO	23,750	95,000	02/23/2007	10/01/2037
80586A AQ 4	SCAGO PUB FACS CORP FOR GEORGE REV.....				..1FE	1,082,440	116.155	1,161,550	1,000,000	1,073,192		(8,499)				6.750	5.465	JD	5,625	67,500	11/28/2011	12/01/2029
83755V HW 7	SOUTH DAKOTA ST HEALTH & EDL.....				..1FE	1,886,184	105.737	1,903,266	1,800,000	1,819,698		(10,061)				5.250	4.621	MN	15,750	94,500	05/05/2005	11/01/2027
917436 YR 2	UTAH HSG CORP SINGLE FAMILY.....				..1FE	1,580,673	102.270	1,590,299	1,555,000	1,565,614		(3,196)				5.350	5.102	JJ	41,596	83,192	10/10/2007	01/01/2036
917565 GL 1	UTAH TRAN AUTH SALES TAX REV SAL.....	@			..1FE	3,980,741	34.954	5,919,460	16,935,000	5,202,236		266,369				5.326	N/A				11/28/2007	06/15/2035
92812Q W3 7	VIRGINIA ST HSG DEV AUTH.....				..1FE	1,052,920	106.945	1,069,450	1,000,000	1,045,456		(7,464)				3.504	2.352	MS	11,680	17,520	04/10/2012	03/01/2020
25999999	U.S. Special Revenue & Assessment Obligations - Issuer Obligations.....					38,263,085	XXX	43,034,322	74,848,112	40,844,892		424,093				XXX	XXX	XXX	378,631	1,531,641	XXX	XXX

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U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Residential Mortgage-Backed Securities

3137A5 NF 7	FEDERAL HOME LN MTG CORP REMIC.....				..1	1,016,875	111.681	1,116,809	1,000,000	1,013,297		(1,745)			4.500	4.248	MON	3,750	45,000	02/03/2011	01/15/2038
3136A7 DJ 8	FEDERAL NATL MTG ASSN REMIC TR.....				..1	1,819,949	101.127	1,847,672	1,827,086	1,822,341		2,392			3.000	3.387	MON	4,568	22,839	07/12/2012	01/25/2042
31397U EV 7	FEDERAL NATL MTG ASSN REMIC TR.....				..1	3,247,500	109.786	3,293,592	3,000,000	3,225,568		(16,941)			4.000	3.182	MON	10,000	120,000	09/16/2011	10/25/2038
312943 DH 3	FGLMC POOL #A94604.....				..1	880,831	106.849	871,191	815,348	881,893		1,062			4.000	2.277	MON	2,718	13,589	07/16/2012	10/01/2040
3128M7 SC 1	FHLMC POOL #G05615.....				..1	452,498	110.012	464,828	422,525	454,104		970			6.000	3.918	MON	2,113	25,352	11/02/2009	07/01/2039
31393W WK 1	FHLMC REMIC SERIES 2638.....				..1	84,452	100.257	83,111	82,897	84,444		9			3.500	2.436	MON	242		05/08/2009	08/15/2017
31397G 7M 6	FHLMC REMIC SERIES R011.....				..1	107,645	100.930	108,769	107,767	107,678		62			5.500	5.540	MON	494	5,927	04/18/2007	12/15/2020
31394H R8 6	FHLMC SERIES 2656.....				..1	541,759	112.825	599,624	531,462	545,708		(273)			6.000	5.462	MON	2,657	31,888	05/21/2004	08/15/2033
3137A7 Z7 8	FHLMC SERIES 3825.....				..1	2,405,593	103.687	2,365,311	2,281,196	2,406,838		5,922			4.000	2.910	MON	7,604	91,248	07/20/2011	03/15/2039
31403D GP 8	FNMA PASS-THRU PL#745506.....				..1	2,330,853	112.025	2,422,979	2,162,891	2,223,399		(23,938)			5.662	3.783	MON	10,205	124,507	09/21/2009	02/01/2016
31417A DX 4	FNMA PASS-THRU PL AB3717.....				..1	2,710,102	107.337	2,810,148	2,618,061	2,700,949		(6,629)			4.000	3.201	MON	8,727	104,722	11/01/2011	10/01/2041

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	
31418A L5 5	FNMA PASS-THRU PL#MA1247				1	2,624,071	105.036	2,617,181	2,491,699	2,623,330		(741)		3.000	2.172	MON	6,229	6,229	11/14/2012	11/01/2042		
31397S KW 3	FNMA REMIC TRUST 2011-30				1	2,114,513	106.910	2,163,918	2,024,063	2,107,147		(7,366)		3.500	2.987	MON	5,904	64,939	01/20/2012	01/25/2039		
2699999	U.S. Special Revenue - Residential Mortgage-Backed Securities					20,336,641	XXX	20,765,133	19,364,995	20,196,696	0	(47,216)	0	XXX	XXX	XXX	65,211	659,141	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 - Commercial Mortgage-Backed Securities																						
31396P GT 2	FANNIE MAE - ACES				1	1,053,841	124.008	1,168,130	941,981	1,042,215		(11,627)		5.271	2.146	MON	4,138	41,382	02/08/2012	10/25/2032		
2799999	U.S. Special Revenue - Commercial Mortgage-Backed Securities					1,053,841	XXX	1,168,130	941,981	1,042,215	0	(11,627)	0	XXX	XXX	XXX	4,138	41,382	XXX	XXX		
3199999	Total - U.S. Special Revenue & Special Assessment Obligations					59,653,567	XXX	64,967,585	95,155,088	62,083,803	0	365,250	0	XXX	XXX	XXX	447,980	2,232,164	XXX	XXX		
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																						
008916 AK 4	AGRIUM INC 3.15 01OCT22		A		1	1,003,870	99.366	993,660	1,000,000	1,003,839		(31)		3.150	3.103	AO	7,875		11/29/2012	10/01/2022		
13645R AK 0	CANADIAN PAC RY CO NEW		A			2,000,600	110.838	2,216,760	2,000,000	2,000,513		(39)		4.450	4.447	MS	26,206	89,000	09/24/2010	03/15/2023		
56501R AB 2	MANULIFE FINL CORP		A			969,900	111.915	1,119,150	1,000,000	974,903		2,574		4.900	5.301	MS	14,156	49,000	01/03/2011	09/17/2020		
878742 AR 6	TECK RESOURCES LTD		A			1,019,290	107.131	1,071,310	1,000,000	1,013,304		(2,605)		3.850	3.536	FA	14,544	38,500	08/24/2010	08/15/2017		
89352H AC 3	TRANSCANADA PIPELINES LTD		A		1	1,986,250	107.188	2,143,750	2,000,000	1,986,308		28		6.350	6.395	MN	16,228	127,000	12/13/2010	05/15/2067		
03073E AG 0	AMERISOURCEBERGEN CORP					1,041,440	115.950	1,159,500	1,000,000	1,032,129		(3,935)		4.875	4.330	MN	6,229	48,750	07/23/2010	11/15/2019		
03523T AV 0	ANHEUSER BUSCH INBEV WORLDWIDE					1,004,112	119.667	1,196,670	1,000,000	1,003,307		(369)		5.000	4.945	AO	10,556	50,000	09/30/2010	04/15/2020		
084423 AQ 5	BERKLEY W R CORP					1,102,640	122.315	1,223,150	1,000,000	1,080,079		(9,479)		7.375	5.911	MS	21,715	73,750	07/07/2010	09/15/2019		
10112R AT 1	BOSTON PROPERTIES LP					997,670	108.629	1,086,290	1,000,000	998,014		297		3.700	3.738	MN	4,728	37,514	11/03/2011	11/15/2018		
141781 AX 2	CARGILL INC					1,120,700	120.310	1,203,100	1,000,000	1,082,694		(14,918)		6.000	4.121	MN	5,667	60,000	05/13/2010	11/27/2018		
125509 BM 0	CIGNA CORP					1,005,650	114.120	1,141,200	1,000,000	1,004,437		(484)		5.125	5.053	JD	2,278	51,250	05/12/2010	06/15/2020		
172967 EH 0	CITIGROUP INC					1,033,360	117.815	1,178,150	1,000,000	1,022,521		(4,178)		6.000	5.442	FA	22,667	60,000	04/14/2010	08/15/2017		
178566 AC 9	CITY NATL CORP					1,036,070	111.389	1,113,890	1,000,000	1,033,687		(2,383)		5.250	4.723	MS	15,458	26,250	05/01/2012	09/15/2020		
202795 HV 5	COMMONWEALTH EDISON CO					992,330	111.788	1,117,880	1,000,000	993,500		717		4.000	4.101	FA	16,667	40,000	05/06/2011	08/01/2020		
126408 BU 6	CSX CORP					2,146,960	116.814	2,336,280	2,000,000	2,096,107		(19,728)		5.600	4.371	MN	18,667	112,000	04/29/2010	05/01/2017		
126650 BJ 3	CVS CAREMARK CORPORATION					2,121,000	117.374	2,347,480	2,000,000	2,103,711		(11,894)		4.750	3.934	MN	11,347	95,000	07/13/2011	05/18/2020		
278865 AL 4	ECOLAB INC					1,523,872	111.618	1,573,814	1,410,000	1,516,512		(7,360)		4.350	3.364	JD	3,919	61,335	04/09/2012	12/08/2021		
29364L AT 9	ENTERGY GULF STS INC					1,000,000	100.007	1,000,070	1,000,000	1,000,000				6.180	6.180	MS	20,600	61,800	10/12/2011	03/01/2035		
313747 AS 6	FEDERAL REALTY INVT TR					987,430	98.987	989,870	1,000,000	987,921		491		3.000	3.147	FA	13,500		07/16/2012	08/01/2022		
316773 CF 5	FIFTH THIRD BANCORP					1,063,760	112.042	1,120,420	1,000,000	1,049,802		(11,119)		5.450	4.100	JJ	25,131	54,500	09/27/2011	01/15/2017		
36962G AD 3	GENERAL ELEC CAP CORP MTN BE					2,110,060	121.656	2,433,126	2,000,000	2,081,105		(10,036)		6.000	5.265	FA	48,000	120,000	12/17/2009	08/07/2019		
472319 AK 8	JEFFERIES GROUP INC					1,012,350	105.000	1,050,000	1,000,000	1,011,672		(678)		5.125	4.872	AO	11,104	25,625	08/24/2012	04/13/2018		
491674 BG 1	KENTUCKY UTILS CO					1,483,890	121.185	1,817,775	1,500,000	1,484,238		249		5.125	5.197	MN	12,813	76,875	07/31/2011	11/01/2040		
49337W AJ 9	KEYSPAN CORP					1,067,700	117.036	1,170,360	1,000,000	1,064,530		(1,492)		5.803	5.305	AO	14,508	58,030	10/22/2010	04/01/2035		
58155Q AD 5	MCKESSON CORP					1,011,110	116.146	1,161,460	1,000,000	1,009,643		(957)		4.750	4.607	MS	15,833	47,500	02/24/2011	03/01/2021		
59156R AR 9	METLIFE INC					1,111,210	125.977	1,259,770	1,000,000	1,079,064		(11,830)		6.817	5.178	FA	25,753	68,170	02/26/2010	08/15/2018		
61532X AC 0	MONUMENTAL GLOBAL FDG III					1,046,180	104.416	1,044,160	1,000,000	1,013,010		(12,028)		5.250	3.960	JJ	24,208	52,500	02/22/2010	01/15/2014		
631005 BB 0	NARRAGANSETT ELEC CO					511,860	111.605	558,025	500,000	509,700		(1,130)		4.534	4.219	MS	6,675	22,670	01/19/2011	03/15/2020		
638612 AK 7	NATIONWIDE FINL SVCS INC RESTR					1,082,220	106.691	1,066,910	1,000,000	1,080,069		(2,151)		5.375	4.214	MS	14,333		09/25/2012	03/25/2021		
668074 AP 2	NORTHWESTERN CORP					2,023,600	116.634	2,332,680	2,000,000	2,011,851		(2,818)		6.040	5.858	MS	40,267	120,800	05/20/2008	09/01/2016		
695156 AP 4	PACKAGING CORP AMER					1,011,670	103.555	1,035,550	1,000,000	1,011,166		(504)		3.900	3.759	JD	1,733	18,308	06/25/2012	06/15/2022		
718546 AA 2	PHILLIPS 66					1,024,170	111.742	1,117,420	1,000,000	1,022,694		(1,476)		4.300	4.004	AO	10,750	23,769	04/05/2012	04/01/2022		
718546 AG 9	PHILLIPS 66					1,042,950	105.984	1,059,844	1,000,000	1,039,103		(3,847)		2.950	2.003	MN	4,917	18,765	07/20/2012	05/01/2017		

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SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21
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
74432Q AY 1	PRUDENTIAL FINANCIAL INC.....			.2FE	1,063,810	117.952	1,179,520	1,000,000	1,041,289		(8,071)			6.100	5.054	JD.....	2,711	61,000	01/28/2010	06/15/2017
74432R AA 1	PRUDENTIAL FINL INC RETAIL.....			.1FE	553,250	102.903	581,950	565,533	562,310		1,305			4.350	4.837	MON...	1,298	24,634	08/25/2005	05/12/2015
803111 AS 2	SARA LEE CORP.....			.2FE	2,015,380	105.424	2,108,480	2,000,000	2,012,333		(1,360)			4.100	4.006	MS.....	24,144	82,000	08/31/2010	09/15/2020
828807 CF 2	SIMON PPTY GROUP LP.....			.1FE	996,050	112.457	1,124,570	1,000,000	996,792		325			4.375	4.422	MS.....	14,583	43,750	08/09/2010	03/01/2021
867914 BD 4	SUNTRUST BKS INC.....			.2FE	999,610	106.815	1,068,150	1,000,000	999,739		74			3.600	3.608	AO.....	7,600	36,000	03/21/2011	04/15/2016
78486Q AC 5	SVB FINL GROUP.....			.1FE	993,000	112.225	1,122,250	1,000,000	994,289		588			5.375	5.467	MS.....	15,826	53,750	09/15/2010	09/15/2020
907818 DA 3	UNION PAC CORP.....			.2FE	1,071,540	121.363	1,213,630	1,000,000	1,051,300		(7,813)			5.700	4.653	FA.....	21,533	57,000	04/22/2010	08/15/2018
91324P AW 2	UNITEDHEALTH GROUP INC.....			.1FE	1,131,700	119.940	1,199,400	1,000,000	1,098,434		(20,027)			6.000	3.590	JD.....	2,667	60,000	04/26/2011	06/15/2017
92343V AX 2	VERIZON COMMUNICATIONS INC.....			.1FE	991,450	116.722	1,167,220	1,000,000	992,686		719			4.600	4.708	AO.....	11,500	46,000	03/23/2011	04/01/2021
92976G AA 9	WACHOVIA BK NATL ASSN MTN.....			.1FE	1,057,210	109.241	1,092,410	1,000,000	1,029,127		(10,364)			5.000	3.822	FA.....	18,889	50,000	03/12/2010	08/15/2015
94106L AW 9	WASTE MGMT INC DEL.....			.2FE	1,242,350	114.213	1,427,663	1,250,000	1,243,972		660			4.750	4.827	JD.....	165	59,375	06/03/2010	06/30/2020
007924 AH 6	AEGON N V.....		F	.1FE	994,910	109.014	1,090,140	1,000,000	997,304		843			4.625	4.725	JD.....	3,854	46,250	01/11/2010	12/01/2015
067316 AC 3	BACARDI LTD RESTR.....		F	.2FE	997,940	112.184	1,121,840	1,000,000	998,274		177			4.500	4.526	JJ.....	20,750	45,000	01/18/2011	01/15/2021
06739F FS 5	BARCLAYS BK PLC.....		F	.1FE	1,705,080	122.124	1,831,860	1,500,000	1,678,169		(23,491)			6.750	4.585	MN.....	10,969	101,250	11/07/2011	05/22/2019
05567L T3 1	BNP PARIBAS / BNP PARIBAS US.....		F	.1FE	1,007,670	112.315	1,123,150	1,000,000	1,006,442		(646)			5.000	4.902	JJ.....	23,056	50,000	01/14/2011	01/15/2021
2027A0 EM 7	COMMONWEALTH BK AUSTRALIA 144A.....		F	.1FE	1,051,400	105.721	1,057,210	1,000,000	1,039,737		(11,663)			3.500	1.667	MS.....	9,917	17,500	05/01/2012	03/19/2015
65557C AD 5	NORDEA BANK AG MEDIUM TERM.....		F	.1FE	995,230	116.011	1,160,110	1,000,000	995,995		400			4.875	4.936	JJ.....	22,615	48,750	01/11/2011	01/14/2021
714264 AF 5	PERNOD RICARD S A.....		F	.2FE	1,016,160	105.173	1,051,730	1,000,000	1,013,297		(2,863)			2.950	2.601	JJ.....	13,603	14,996	01/27/2012	01/15/2017
74977R CE 2	RABOBANK NEDERLAND GLBL 144A.....		F	.1FE	1,032,730	104.838	1,048,380	1,000,000	1,025,273		(7,457)			3.200	2.017	MS.....	9,778	16,000	05/01/2012	03/11/2015
767201 AC 0	RIO TINTO FIN USA LTD.....		F	.1FE	1,117,190	124.813	1,248,125	1,000,000	1,084,795		(13,098)			6.500	4.741	JJ.....	29,972	65,000	06/08/2010	07/15/2018
865622 AK 0	SUMITOMO MITSUI BK CORP RESTR.....		F	.1FE	999,630	106.621	1,066,210	1,000,000	999,769		73			3.100	3.108	JJ.....	14,381	31,000	01/06/2011	01/14/2016
902118 BP 2	TYCO INTL FINANCE.....		F	.1FE	1,004,820	108.409	1,084,090	1,000,000	1,003,751		(666)			3.750	3.668	JJ.....	17,292	37,500	05/17/2011	01/15/2018
90261X EM 0	UBS AG STAMFORD BRH MEDIUM.....		E	.1FE	1,566,450	119.026	1,785,390	1,500,000	1,544,187		(7,609)			5.875	5.195	JD.....	2,693	88,125	12/01/2009	12/20/2017
3299999	Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations.....				66,300,434	XXX	72,392,952	64,225,533	65,810,397		0			XXX	XXX	XXX	808,828	2,923,541	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																				
12667F VD 4	CWALT INC 2004-J10.....			.1FM	635,936	101.632	656,160	645,620	636,063		533			5.000	5.530	MON...	2,690	32,281	12/14/2007	10/25/2019
590218 AF 0	ML MTG INV TR 2006-F1.....			.4FM	119,333	93.678	112,210	119,783	112,210		(1,674)			6.000	6.149	MON...	599	7,187	09/13/2007	04/25/2036
69336R CM 0	PHH MTG CAP LLC.....			.1FM	239,656	102.697	249,866	243,305	239,814		27			5.384	5.805	MON...	1,092	13,147	09/11/2007	11/18/2035
3399999	Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities.....				994,925	XXX	1,018,236	1,008,708	988,087		(1,674)			XXX	XXX	XXX	4,381	52,615	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																				
00087V AC 1	AVIATION CAPITAL GROUP TRUST III.....			.1AM	916,279	51.159	509,522	995,956	905,507		(6,772)			3.460	4.915	MON...	574	35,252	10/03/2007	12/25/2035
29078P AA 8	EMBARCADERO AIRCRAFT.....			.6FE	269,827	28.500	219,408	769,854	219,408		214,801			0.689	0.176	MON...	236	5,692	02/28/2007	08/15/2025
760715 AB 8	REPUBLIC N Y CAP I.....			.3AM	2,149,120	101.875	2,037,500	2,000,000	2,028,320		(7,375)			7.750	7.290	MN.....	19,806	155,000	06/23/2005	11/15/2026
3599999	Industrial & Miscellaneous - Other Loan-Backed and Structured Securities.....				3,335,226	XXX	2,766,430	3,765,810	3,153,235		214,801			XXX	XXX	XXX	20,616	195,944	XXX	XXX
4899999	Total - Industrial & Miscellaneous (Unaffiliated).....				70,630,585	XXX	76,177,618	69,000,051	69,951,719		213,127			XXX	XXX	XXX	833,825	3,172,100	XXX	XXX
Hybrid Securities - Other Loan-Backed and Structured Securities																				
66644P AA 5	NORTHGROUP PFD CAP CORP.....			.1FE	930,000	101.457	1,014,570	1,000,000	931,067		429			6.378	6.899	AO.....	13,465	63,780	05/17/2010	01/15/2049
4599999	Hybrid Securities - Other Loan-Backed and Structured Securities.....				930,000	XXX	1,014,570	1,000,000	931,067		0			XXX	XXX	XXX	13,465	63,780	XXX	XXX
4899999	Total - Hybrid Securities.....				930,000	XXX	1,014,570	1,000,000	931,067		0			XXX	XXX	XXX	13,465	63,780	XXX	XXX
Totals																				
7799999	Total - Issuer Obligations.....				128,437,083	XXX	142,091,008	171,748,645	130,759,664		0			XXX	XXX	XXX	1,462,368	5,378,092	XXX	XXX

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SCHEDULE D - PART 1

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

1 CUSIP Identification	2 Description	Codes			6 NAIC Designation	7 Actual Cost	Fair Value		10 Par Value	11 Book/Adjusted Carrying Value	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3 Code	4 F o r e i g n	5 Bond CHAR			8 Rate Used to Obtain Fair Value	9 Fair Value			12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
7899999	Total - Residential Mortgage-Backed Securities					25,295,962	XXX	25,855,697	24,224,730	25,144,187	(1,674)	(50,579)	0	0	XXX	XXX	XXX	86,443	847,285	XXX	XXX
7999999	Total - Commercial Mortgage-Backed Securities					1,053,841	XXX	1,168,130	941,981	1,042,215	0	(11,627)	0	0	XXX	XXX	XXX	4,138	41,382	XXX	XXX
8099999	Total - Other Loan-Backed and Structured Securities					9,941,389	XXX	9,507,754	9,909,155	9,765,206	214,801	(13,114)	427,279	0	XXX	XXX	XXX	146,720	375,210	XXX	XXX
8399999	Grand Total - Bonds					164,728,275	XXX	178,622,589	206,824,511	166,711,272	213,127	151,433	427,279	0	XXX	XXX	XXX	1,699,669	6,641,969	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 Designation	21 Date Acquired	
		3 Code	4 F o r e i g n					9 Rate Per Share Used to Obtain Fair Value	10 Fair Value		12 Declared but Unpaid	13 Amount Received During Year	14 Nonadmitted Declared but Unpaid	15 Unrealized Valuation Increase/ (Decrease)	16 Current Year's (Amortization)/ Accretion	17 Current Year's Other Than Temporary Impairment Recognized	18 Total Change in B./A.C.V. (15+16-17)	19 Total Foreign Exchange Change in B./A.C.V.			
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)																					
174687 10 3	CITIZENS FUND.....			25,000										150,008				0		RP5LFE	09/26/2006
381427 AA 1	GOLDMAN SACHS CAP II.....			10,000,000	100.00		780,955	78.108	781,080	775,000	3,333	59,548			1,664		1,664		RP3LFE	05/22/2008	
40429C 60 7	HSBC FIN CORP.....			30,000,000	25.00	25.060	751,800	25.060	751,800	712,500		47,700		114,300			114,300		P2LFE	06/21/2011	
902973 86 6	US BANCORP.....			1,000,000	1,000.00	866.000	866,000	866.000	866,000	802,500	8,945	35,584		148,000			148,000		P2LFE	02/01/2011	
8499999.	Total - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated).....						2,398,755	XXX	2,398,880	2,290,000	12,278	142,832		150,008	262,300	1,664	0	263,964	0	XXX	XXX
8999999.	Total - Preferred Stocks.....						2,398,755	XXX	2,398,880	2,290,000	12,278	142,832		150,008	262,300	1,664	0	263,964	0	XXX	XXX

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1 CUSIP Identification	2 Description	Codes		5 Number of Shares	6 Book/ Adjusted Carrying Value	Fair Value		9 Actual Cost	Dividends			Change in Book/Adjusted Carrying Value				17 NAIC Market Indicator (a)	18 Date Acquired
		3 Code	4 F o r e i g n			7 Rate Per Share Used to Obtain Fair Value	8 Fair Value		10 Declared but Unpaid	11 Amount Received During Year	12 Nonadmitted Declared but Unpaid	13 Unrealized Valuation Increase/ (Decrease)	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Change in B./A.C.V. (13-14)	16 Total Foreign Exchange Change in B./A.C.V.		
9899998	Total - Preferred Stock from Section 1.....				2,398,755	XXX	2,398,880	2,290,000	12,278	142,832	150,008	262,300		263,964		XXX	XXX
9899999	Total - Preferred and Common Stock.....				2,398,755	XXX	2,398,880	2,290,000	12,278	142,832	150,008	262,300	0	263,964	0	XXX	XXX

(a) For all common stocks bearing the NAIC market indicator "U" provide: the number of such issues.....0, the total \$ value (included in Column 8) of all such issues \$.....0.

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								
38373Y B5 2	GNMA REMIC TRUST 2003-4		05/01/2012	UBS Financial Services		3,555,150	3,460,000	1,586
83162C TA 1	SMALL BUS ADMIN GTD DEV PTC		05/03/2012	MORGAN KEEGAN		5,965,999	5,405,974	80,900
0599999	Total - Bonds - U.S. Government					9,521,149	8,865,974	82,486
Bonds - U.S. States, Territories and Possessions								
76541V LE 5	RICHMOND VA		06/27/2012	MORGAN KEEGAN		1,170,450	1,000,000	139
1799999	Total - Bonds - U.S. States, Territories & Possessions					1,170,450	1,000,000	139
Bonds - U.S. Political Subdivisions of States								
521840 T2 4	LEANDER TEX INDPT SCH DIST		05/01/2012	US BANCORP PIPER JAFFRAY		1,822,500	10,000,000	
751120 AJ 5	RALEIGH N C LTD OBLIG		05/01/2012	JANNEY MONTGOMERY SCOTT		1,057,000	1,000,000	23,681
2499999	Total - Bonds - U.S. Political Subdivisions of States					2,879,500	11,000,000	23,681
Bonds - U.S. Special Revenue and Special Assessment								
31396P GT 2	FANNIE MAE - ACES		02/08/2012	BAIRD, ROBERT W. & CO		1,118,750	1,000,000	1,757
3136A7 DJ 8	FEDERAL NATL MTG ASSN REMIC TR		07/12/2012	BAIRD, ROBERT W. & CO		1,983,480	1,991,258	2,655
312943 DH 3	FGLMC POOL #A94604		07/16/2012	CRT CAPTIAL GRP		963,831	892,178	1,784
31418A L5 5	FNMA PASS-THRU PL#MA1247		11/14/2012	CORTVIEW		2,628,568	2,495,969	3,744
31397S KW 3	FNMA REMIC TRUST 2011-30		01/20/2012	BAIRD, ROBERT W. & CO		2,114,512	2,024,063	4,723
373539 QP 3	GEORGIA ST HSG & FIN AUTH REV		05/01/2012	CORTVIEW		2,012,000	2,000,000	41,225
40785E XU 5	HAMILTON SOUTHEASTERN IND CONS		09/30/2012	Exch fr 40785EKH8		381,041	375,000	
40785E YF 7	HAMILTON SOUTHEASTERN IND CONS		09/30/2012	Exch fr 40785EKH8		706,196	695,000	
92812Q W3 7	VIRGINIA ST HSG DEV AUTH		04/10/2012	MORGAN KEEGAN		1,052,920	1,000,000	4,088
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments					12,961,298	12,473,469	59,976
Bonds - Industrial and Miscellaneous								
008916 AK 4	AGRIUM INC 3.15 01OCT22	A	11/29/2012	CREDIT SUISSE		1,003,870	1,000,000	5,163
178566 AC 9	CITY NATL CORP		05/01/2012	Jefferies & Co		1,036,070	1,000,000	7,146
278865 AL 4	ECOLAB INC		04/09/2012	CORTVIEW		1,523,872	1,410,000	21,126
313747 AS 6	FEDERAL REALTY INVT TR		07/16/2012	CITIGROUP GLOBAL MARKETS		987,430	1,000,000	
472319 AK 8	JEFFERIES GROUP INC		08/24/2012	Jefferies & Co		1,012,350	1,000,000	19,361
638612 AK 7	NATIONWIDE FINL SVCS INC RESTR		09/25/2012	Jefferies & Co		1,082,220	1,000,000	448
695156 AP 4	PACKAGING CORP AMER		06/25/2012	DEUTSCHE BANK		1,011,670	1,000,000	217
718546 AA 2	PHILLIPS 66		04/05/2012	Jefferies & Co		1,024,170	1,000,000	3,464
718546 AG 9	PHILLIPS 66		07/20/2012	RW PRESSPRICH & CO		1,042,950	1,000,000	10,898
2027A0 EM 7	COMMONWEALTH BK AUSTRALIA 144A	F	05/01/2012	RBC DAIN RAUSCHER		1,051,400	1,000,000	4,375
714264 AF 5	PERNOD RICARD S A	F	01/27/2012	CREDIT SUISSE		1,016,160	1,000,000	1,557
74977R CE 2	RABOBANK NEDERLAND GBLB 144A	F	05/01/2012	RW PRESSPRICH & CO		1,032,730	1,000,000	4,711
3899999	Total - Bonds - Industrial and Miscellaneous					12,824,892	12,410,000	78,466
8399997	Total - Bonds - Part 3					39,357,289	45,749,443	244,748
8399998	Total - Bonds - Summary Item from Part 5					4,122,992	3,947,185	8,519
8399999	Total - Bonds					43,480,281	49,696,628	253,267
9999999	Total - Bonds, Preferred and Common Stocks					43,480,281	XXX	253,267

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	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																				
36225B GW 2	GNMA POOL #0781113.....		12/17/2012	PAYDOWN OF PRINCIPAL.....		33,810	33,810	35,046	34,829		(14)		(14)		34,814		(1,004)	(1,004)	1,216	11/15/2029
38373Y B5 2	GNMA REMIC TRUST 2003-4.....		12/17/2012	PRINCIPAL RECEIPT.....		305,704	305,704	314,110			(8,407)		(8,407)		305,704			0	8,164	03/16/2032
38375P KA 8	GNMA REMIC TRUST 2008-9.....		12/20/2012	PRINCIPAL RECEIPT.....		304,180	304,180	315,967	315,915		(11,735)		(11,735)		304,180			0	7,028	07/20/2037
38377X JK 9	GNR 2011-114 NB.....		11/14/2012	JANNEY MONTGOMERY SCOTT,.....		3,323,438	3,000,000	3,191,250	3,186,996		(18,649)		(18,649)		3,168,347		155,091	155,091	116,000	05/16/2040
83162C TA 1	SMALL BUS ADMIN GTD DEV PTC.....		07/02/2012	PRINCIPAL RECEIPT.....		262,629	262,629	289,836			(27,207)		(27,207)		262,629			0	5,897	01/01/2030
911759 EA 2	U S DEPT HSG & URBAN DEV GOVT.....		02/01/2012	CALLED @ 100.0000000.....		1,582,000	1,582,000	1,641,641	1,582,000				0		1,582,000			0	62,157	08/01/2016
0599999	Total - Bonds - U.S. Government.....					5,811,761	5,488,323	5,787,850	5,119,740	0	(66,012)	0	(66,012)	0	5,657,674	0	154,087	154,087	200,462	XXX
Bonds - U.S. Political Subdivisions of States																				
249164 LH 5	DENVER COLO CITY & CNTY.....		12/21/2012	GOLDMAN SACHS.....		1,117,500	1,000,000	1,087,600	1,085,394		(8,389)		(8,389)		1,077,004		40,496	40,496	67,754	08/01/2025
355748 PV 0	FREDERICK MD GO.....		12/21/2012	Barclays.....		1,509,195	1,500,000	1,528,065	1,508,798		(7,305)		(7,305)		1,501,493		7,702	7,702	89,458	03/01/2013
597851 B2 9	MIDLOTHIAN TEX INDPT SCH DIST G.O.....		02/15/2012	CALLED @ 38.9550000.....		742,093	1,905,000	696,229	736,790		5,303		5,303		742,093			0		02/15/2028
597851 B5 2	MIDLOTHIAN TEX INDPT SCH DIST G.O.....		02/15/2012	CALLED @ 38.9546000.....		7,791	20,000	7,309	7,735		55		55		7,791			0		02/15/2028
2499999	Total - Bonds - U.S. Political Subdivisions of States.....					3,376,579	4,425,000	3,319,203	3,338,717	0	(10,336)	0	(10,336)	0	3,328,381	0	48,198	48,198	157,212	XXX
Bonds - U.S. Special Revenue and Special Assessment																				
115030 HY 7	BROWARD CNTY FLA HSG FIN AUTH SIN.....		10/01/2012	VARIOUS.....		135,000	135,000	142,560	140,651		(537)		(537)		140,114		(5,114)	(5,114)	2,990	10/01/2039
13034P DB 0	CALIFORNIA HSG FIN AGY REV.....		12/11/2012	Merrill Boston.....		2,881,125	2,925,000	2,733,500	2,755,916		5,585		5,585		2,761,502		119,623	119,623	189,495	02/01/2030
23410B AB 7	DAKOTA CNTY MINN CMNTY DEV AGY.....		12/04/2012	CALLED @ 100.0000000.....		510,608	510,608	531,032	523,527		(981)		(981)		522,546		(11,938)	(11,938)	17,466	12/01/2038
31396P GT 2	FANNIE MAE - ACES.....		12/26/2012	PRINCIPAL RECEIPT.....		58,019	58,019	64,909			(6,890)		(6,890)		58,019			0	1,773	10/25/2032
3133XE 5D 7	FEDERAL HOME LN BKS.....		12/28/2012	VARIOUS.....		678,981	678,981	678,795	679,170		(189)		(189)		678,981			0	30,219	12/28/2012
31396G G7 0	FEDERAL HOME LN MTG CORP REMIC TR.....		04/16/2012	PRINCIPAL RECEIPT.....		62,358	62,358	62,258	62,243		115		115		62,358			0	652	12/15/2013
3138EG NP 5	FEDERAL NAT'L MTGE ASSN PL#AL0397.....		11/26/2012	VARIOUS.....		977,239	919,107	985,455	986,341		(12,021)		(12,021)		974,320		2,920	2,920	35,583	06/01/2041
3136A7 DJ 8	FEDERAL NATL MTG ASSN REMIC TR.....		12/25/2012	PRINCIPAL RECEIPT.....		164,172	164,172	163,531			641		641		164,172			0	1,027	01/25/2042
312943 DH 3	FGLMC POOL #A94604.....		12/17/2012	PRINCIPAL RECEIPT.....		76,830	76,830	83,000			(6,170)		(6,170)		76,830			0	801	10/01/2040
3128PT LA 1	FHLMC PC POOL #J13921.....		03/27/2012	VARIOUS.....		1,932,929	1,844,294	1,858,414	1,856,602		(1,071)		(1,071)		1,855,530		77,399	77,399	24,031	12/01/2025
3128M7 SC 1	FHLMC POOL #G05615.....		12/17/2012	PRINCIPAL RECEIPT.....		158,679	158,679	169,935	170,174		(11,495)		(11,495)		158,679			0	5,221	07/01/2039
31393W WK 1	FHLMC REMIC SERIES 2638.....		12/17/2012	PRINCIPAL RECEIPT.....		401,311	401,311	408,836	408,754		(7,443)		(7,443)		401,311			0	7,400	08/15/2017
31397G 7M 6	FHLMC REMIC SERIES R011.....		12/17/2012	PRINCIPAL RECEIPT.....		321,913	321,913	321,548	321,462		451		451		321,913			0	9,809	12/15/2020
31394H R8 6	FHLMC SERIES 2656.....		12/17/2012	PRINCIPAL RECEIPT.....		88,127	88,127	89,834	90,534		(2,408)		(2,408)		88,127			0	3,280	08/15/2033
3137A7 Z7 8	FHLMC SERIES 3825.....		12/17/2012	PRINCIPAL RECEIPT.....		614,735	614,735	648,258	646,998		(32,262)		(32,262)		614,735			0	18,447	03/15/2039
34073M VF 6	FLORIDA HSG FIN CORP REV.....		12/05/2012	VARIOUS.....		35,498	100,000	14,903	32,049		1,135		1,135		33,184		2,314	2,314		12/01/2029
34073N V2 3	FLORIDA HSG FIN CORP REV MTG.....		07/02/2012	CALLED @ 100.0000000.....		60,000	60,000	54,631	55,001		33		33		55,033		4,967	4,967	2,350	07/01/2037
3138A4 SG 1	FNMA PASS-THR POOL #AH3218.....		03/27/2012	VARIOUS.....		2,010,864	1,890,436	1,954,534	1,952,362		(3,196)		(3,196)		1,949,166		61,697	61,697	30,397	01/01/2041
31403D GP 8	FNMA PASS-THRU PL#745506.....		12/26/2012	PRINCIPAL RECEIPT.....		39,400	39,400	42,459	40,938		(1,538)		(1,538)		39,400			0	1,242	02/01/2016
31417A CQ 0	FNMA PASS-THRU LNG 30 YR PLAB3678.....		02/27/2012	VARIOUS.....		3,080,986	2,975,523	3,014,577	3,013,650		(976)		(976)		3,012,674		68,312	68,312	21,946	10/01/2041
31417A DX 4	FNMA PASS-THRU PL AB3717.....		12/26/2012	PRINCIPAL RECEIPT.....		367,703	367,703	380,630	380,276		(12,572)		(12,572)		367,703			0	10,010	10/01/2041
31418A L5 5	FNMA PASS-THRU PL#MA1247.....		12/26/2012	PRINCIPAL RECEIPT.....		4,270	4,270	4,497			(227)		(227)		4,270			0	11	11/01/2042
373506 AT 1	GEORGIA ST ENVIRONMENTAL LN AC.....		10/15/2012	Sink PMT @ 100.0000000.....		1,000,000	1,000,000	1,000,000	1,000,000				0		1,000,000			0	12,230	03/15/2016
40785E KH 8	HAMILTON SOUTHEASTERN IND CONS.....		09/30/2012	Ex to 40785EXU5/YF7.....		1,087,236	1,070,000	1,176,187	1,096,821		(9,585)		(9,585)		1,087,236			0	53,500	07/15/2014
46940R AA 4	JACKSONVILLE FLA HSG FIN AUTH HOME.....		12/07/2012	VARIOUS.....		250,000	250,000	255,125	252,569		(413)		(413)		252,156		(2,156)	(2,156)	8,335	10/01/2038
61212R D9 4	MONTANA ST BRD HSG SNG.....		12/04/2012	CALLED @ 100.0000000.....		295,000	295,000	295,000	295,000				0		295,000			0	12,240	06/01/2038
641272 GA 1	NEVADA HSG DIV FOR ISSUES DTD MUL.....		10/01/2012	CALLED @ 100.0000000.....		30,000	30,000	29,810	29,824		2		2		29,826			174	1,102	04/01/2037
658207 FD 2	NORTH CAROLINA HSG FIN AGY HOM REV.....		06/01/2012	CALLED @ 100.0000000.....		30,000	30,000	28,101	28,321		24		24		28,345		1,655	1,655	720	07/01/2033

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	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
67756Q DQ 7	OHIO ST HSG FIN AGY RESIDENTIA MTG.....		03/01/2012	VARIOUS.....		885,000	885,000	885,000	885,000				0		885,000			0	20,862	09/01/2038
875231 GG 1	TAMPA FLA REV.....		04/02/2012	MATURITY.....		565,000	565,000	630,026	565,000						565,000			0	15,537	04/01/2012
917436 YR 2	UTAH HSG CORP SINGLE FAMILY.....		07/02/2012	CALLED @ 100.0000000.....		225,000	225,000	228,715	226,998		(129)		(129)		226,870		(1,870)	(1,870)	9,363	01/01/2036
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments.....					19,027,983	18,746,466	18,936,060	18,496,181	0	(102,117)	0	(102,117)	0	18,710,000	0	317,983	317,983	548,039	XXX
Bonds - Industrial and Miscellaneous																				
02666Q G6 4	AMER HONDA FIN CORP MTN BE144A.....		12/11/2012	Barclays.....		2,087,940	2,000,000	2,025,480	2,019,339		(4,756)		(4,756)		2,014,583		73,357	73,357	61,250	09/21/2015
00087V AC 1	AVIATION CAPITAL GROUP TRUST III.....		12/28/2012	PRINCIPAL RECEIPT.....		205,766	205,766	189,305	188,479		17,288		17,288		205,766			0	3,811	12/25/2035
073294 AA 8	BB&T CAP TR IV.....		07/20/2012	CALLED @ 100.0000000.....		1,000,000	1,000,000	990,600	990,623		17		17		990,640		9,360	9,360	41,298	06/12/2057
12667F VD 4	CWALT INC 2004-J10.....		12/26/2012	PRINCIPAL RECEIPT.....		302,685	302,685	298,145	297,954		4,730		4,730		302,685			0	5,552	10/25/2019
29078P AA 8	EMBARCADERO AIRCRAFT.....		12/18/2012	PRINCIPAL RECEIPT.....		157,253	157,253	82,188	89,063	54,273	55,660	60,496	49,437		138,501		18,752	18,752	753	08/15/2025
29364W AF 5	ENTERGY LOUISIANA LLC.....		12/19/2012	RW PRESSPRICH & CO.....		1,997,400	2,000,000	1,895,680	1,901,329		1,722		1,722		1,903,051		94,349	94,349	165,550	09/01/2035
472319 AB 8	JEFFERIES GROUP INC.....		08/24/2012	Jefferies & Co.....		1,047,500	1,000,000	1,037,460	1,028,833		(4,080)		(4,080)		1,024,753		22,747	22,747	52,556	03/15/2016
46625H GA 0	JPMORGAN CHASE & CO.....		12/21/2012	J.P. MORGAN.....		2,389,520	2,000,000	2,235,960	2,227,246		(33,116)		(33,116)		2,194,129		195,391	195,391	173,667	01/15/2018
48123C AA 2	JPMORGAN CHASE CAP XX.....		07/12/2012	CALLED @ 100.0000000.....		2,000,000	2,000,000	1,968,940	1,969,439		266		266		1,969,705		30,295	30,295	102,981	09/29/2036
59018Y N6 4	MERRILL LYNCH CO INC MTN BE.....		12/21/2012	DEUTSCHE BANK.....		2,410,980	2,000,000	2,200,960	2,165,001		(21,969)		(21,969)		2,143,032		267,948	267,948	160,799	04/25/2018
59217G AG 4	METROPOLITAN LIFE GLOBAL FDG I RES.....		09/25/2012	Jefferies & Co.....		1,101,040	1,000,000	998,780	998,865		116		116		998,980		102,060	102,060	28,793	06/14/2018
59024K AG 8	ML ALT NT ASSET TRUST 2007-AF1.....		10/25/2012	VARIOUS.....		14,652	261,009	35,343	9,029	24,408			24,408		33,438		(18,785)	(18,785)	7,669	05/25/2037
590218 AF 0	ML MTG INV TR 2006-F1.....		12/26/2012	VARIOUS.....		238,903	240,260	239,359	228,672	10,699	883		11,582		240,254		(1,351)	(1,351)	6,602	04/25/2036
61747Y CJ 2	MORGAN STANLEY.....		02/15/2012	JANNEY MONTGOMERY SCOTT,.....		2,034,980	2,000,000	2,042,700	2,035,286		(455)		(455)		2,034,830		150	150	45,000	09/23/2019
69336R CM 0	PHH MTG CAP LLC.....		12/18/2012	PRINCIPAL RECEIPT.....		324,184	324,184	319,321	319,495		4,688		4,688		324,184			0	10,503	11/18/2035
69349L AC 2	PNC BK N A PITTSBURGH PA.....		12/21/2012	GOLDMAN SACHS.....		2,057,040	1,800,000	1,921,446	1,913,847		(17,720)		(17,720)		1,896,127		160,913	160,913	110,906	09/21/2017
74432R AA 1	PRUDENTIAL FINL INC RETAIL.....		12/12/2012	Sink PMT @ 100.0000000.....		217,229	217,229	212,511	215,490		1,739		1,739		217,229			0	5,097	05/12/2015
3899999	Total - Bonds - Industrial and Miscellaneous.....					19,587,072	18,508,386	18,694,178	18,597,990	89,380	5,013	60,496	33,897	0	18,631,887	0	955,186	955,186	982,787	XXX
8399997	Total - Bonds - Part 4.....					47,803,395	47,168,175	46,737,291	45,552,628	89,380	(173,452)	60,496	(144,568)	0	46,327,942	0	1,475,454	1,475,454	1,888,500	XXX
8399998	Total - Bonds - Summary Item from Part 5.....					4,130,788	3,947,185	4,122,992			(18,604)		(18,604)		4,104,388		26,400	26,400	92,599	XXX
8399999	Total - Bonds.....					51,934,183	51,115,360	50,860,283	45,552,628	89,380	(192,056)	60,496	(163,172)	0	50,432,330	0	1,501,854	1,501,854	1,981,099	XXX
Preferred Stocks - Industrial and Miscellaneous																				
74460D 25 7	PUBLIC STORAGE INC.....		02/09/2012	CALLED @ 25.0000000.....		80,000.000	2,000,000	25.00	2,002,400	(56,000)			(56,000)		2,002,400		(2,400)	(2,400)	14,250	XXX
92978U 20 7	WACHOVIA CAP TR IV.....		04/13/2012	CALLED @ 25.0000000.....		80,000.000	2,000,000	25.00	2,003,200	(463)			(463)		2,000,000			0	42,500	XXX
8499999	Total - Preferred Stocks - Industrial and Miscellaneous.....					4,000,000	XXX	4,005,600	4,058,863	(56,000)	(463)	0	(56,463)	0	4,002,400	0	(2,400)	(2,400)	56,750	XXX
8999997	Total - Preferred Stocks - Part 4.....					4,000,000	XXX	4,005,600	4,058,863	(56,000)	(463)	0	(56,463)	0	4,002,400	0	(2,400)	(2,400)	56,750	XXX
8999999	Total - Preferred Stocks.....					4,000,000	XXX	4,005,600	4,058,863	(56,000)	(463)	0	(56,463)	0	4,002,400	0	(2,400)	(2,400)	56,750	XXX
9899999	Total - Preferred and Common Stocks.....					4,000,000	XXX	4,005,600	4,058,863	(56,000)	(463)	0	(56,463)	0	4,002,400	0	(2,400)	(2,400)	56,750	XXX
9999999	Total - Bonds, Preferred and Common Stocks.....					55,934,183	XXX	54,865,883	49,611,491	33,380	(192,519)	60,496	(219,635)	0	54,434,730	0	1,499,454	1,499,454	2,037,849	XXX

E14.1

SCHEDULE D - PART 5

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

1 CUSIP Identification	2 Description	3 F o r e i g n	4 Date Acquired	5 Name of Vendor	6 Disposal Date	7 Name of Purchaser	8 Par Value (Bonds) or Number of Shares (Stock)	9 Actual Cost	10 Consideration	11 Book/ Adjusted Carrying Value at Disposal	Change in Book/Adjusted Carrying Value					17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Interest and Dividends Received During Year	21 Paid for Accrued Interest and Dividends
											12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Change in B./A.C.V. (12+13-14)	16 Total Foreign Exchange Change in B./A.C.V.					
Bonds - U.S. Special Revenue and Special Assessment																				
31292L F6 7	FGLMC POOL #C03789.....		03/27/2012	BAIRD, ROBERT W. & CO.....	11/15/2012	VARIOUS.....	2,947,185	3,100,992	3,109,998	3,085,031		(15,961)		(15,961)			24,967	24,967	69,572	3,602
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments.....						2,947,185	3,100,992	3,109,998	3,085,031		(15,961)		(15,961)			24,967	24,967	69,572	3,602
Bonds - Industrial and Miscellaneous																				
984121 CF 8	XEROX CORP.....		05/10/2012	CORTVIEW.....	12/21/2012	DEUTSCHE BANK.....	1,000,000	1,022,000	1,020,790	1,019,357		(2,643)		(2,643)			1,433	1,433	23,026	4,917
3899999	Total - Bonds - Industrial and Miscellaneous.....						1,000,000	1,022,000	1,020,790	1,019,357		(2,643)		(2,643)			1,433	1,433	23,026	4,917
8399998	Total - Bonds.....						3,947,185	4,122,992	4,130,788	4,104,388		(18,604)		(18,604)			26,400	26,400	92,598	8,519
9999999	Total - Bonds, Preferred and Common Stocks.....						4,122,992	4,130,788	4,130,788	4,104,388		(18,604)		(18,604)			26,400	26,400	92,598	8,519

Sch. D-Pt. 6-Sn. 1

NONE

Sch. D-Pt. 6-Sn. 2

NONE

Sch. DA-Pt. 1

NONE

Sch. DB-Pt. A-Sn. 1

NONE

Sch. DB-Pt. A-Sn. 2

NONE

Sch. DB-Pt. B-Sn. 1

NONE

Sch. DB-Pt. B-Sn 1B-Broker List

NONE

Sch. DB-Pt. B-Sn. 2

NONE

Sch. DB-Pt. B-Sn 2B-Broker List

NONE

Sch. DB-Pt. D

NONE

Sch. DL-Pt. 1

NONE

Sch. DL-Pt. 2

NONE

SCHEDULE E - PART 1 - CASH

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
Open Depositories						
MM: FED GOVERNMENT.....	5800 CORP D PITTSBURG, PA 15237.....	0.020			5,561	XXX
MM: FID FIDELITY.....	500 SALEM ST, SMITHFIELD RI 02917.....	0.010	.515		13,434,015	XXX
MM: BLACK ROCK	ONE FINANCIAL CENTER BOSTON, MASS 02111.....	0.020			6,322	XXX
BANK OF NEW YORK.....	ONE WALL STREET, NY NEW YORK 10286.....	0.010	.89		133,430	XXX
DEUTSCHE BANK.....	60 Wall St New York NY 10005.....				2,019,683	XXX
JP MORGAN CHASE	100 E. BROAD STREET COLUMBUS, OHIO 43215-0278.....				2,764,654	XXX
JP MORGAN CHASE	100 E. BROAD STREET COLUMBUS, OHIO 43215-0278.....				(121,596)	XXX
JP MORGAN CHASE	100 E. BROAD STREET COLUMBUS, OHIO 43215-0278.....				(685,167)	XXX
JP MORGAN CHASE	100 E. BROAD STREET COLUMBUS, OHIO 43215-0278.....				(1,090,079)	XXX
JP MORGAN CHASE	100 E. BROAD STREET COLUMBUS, OHIO 43215-0278.....				(75,815)	XXX
JP MORGAN CHASE	100 E. BROAD STREET COLUMBUS, OHIO 43215-0278.....				(9,242,981)	XXX
JP MORGAN CHASE	100 E. BROAD STREET COLUMBUS, OHIO 43215-0278.....				(534,050)	XXX
JP MORGAN CHASE	100 E. BROAD STREET COLUMBUS, OHIO 43215-0278.....				(16,640)	XXX
JP MORGAN CHASE	100 E. BROAD STREET COLUMBUS, OHIO 43215-0278.....				(81,347)	XXX
0199999. Total - Open Depositories.....	XXX.....	XXX.....	.604	.0	6,515,990	XXX..
0399999. Total Cash on Deposit.....	XXX.....	XXX.....	.604	.0	6,515,990	XXX..
0599999. Total Cash.....	XXX.....	XXX.....	.604	.0	6,515,990	XXX..

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

1. January.....	(836,326)	4. April.....	1,562,438	7. July.....	(371,580)	10. October.....	(1,400,804)
2. February.....	1,212,980	5. May.....	(299,440)	8. August.....	(4,817,087)	11. November.....	(5,260,373)
3. March.....	3,123,035	6. June.....	688,952	9. September.....	(2,428,097)	12. December.....	6,515,992

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	B...	PROPERTY & CASUALTY.....			149,172	174,317
5. California.....CA						
6. Colorado.....CO						
7. Connecticut.....CT						
8. Delaware.....DE						
9. District of Columbia.....DC						
10. Florida.....FL						
11. Georgia.....GA	B...	PROPERTY AND CASUALTY.....			34,618	38,563
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	B...	PROPERTY & CASUALTY.....			200,800	204,242
23. Michigan.....MI						
24. Minnesota.....MN						
25. Mississippi.....MS						
26. Missouri.....MO						
27. Montana.....MT						
28. Nebraska.....NE						
29. Nevada.....NV	B...	PROPERTY & CASUALTY.....			250,238	275,450
30. New Hampshire.....NH	B...	PROPERTY & CASUALTY.....			497,056	550,900
31. New Jersey.....NJ						
32. New Mexico.....NM	B...	PROPERTY & CASUALTY.....			399,821	414,280
33. New York.....NY						
34. North Carolina.....NC	B...	PROPERTY & CASUALTY.....			351,687	357,644
35. North Dakota.....ND						
36. Ohio.....OH	B...	PROPERTY & CASUALTY.....	3,672,500	4,370,216		
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	3,672,500	4,370,216	1,883,392	2,015,396

DETAILS OF WRITE-INS

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

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