



ANNUAL STATEMENT

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

PROGRESSIVE CASUALTY INSURANCE COMPANY

NAIC Group Code.....155, 155 (Current Period) (Prior Period)	NAIC Company Code..... 24260	Employer's ID Number..... 34-6513736
Organized under the Laws of OH	State of Domicile or Port of Entry OH	Country of Domicile US
Incorporated/Organized..... November 17, 1956	Commenced Business..... December 11, 1956	
Statutory Home Office	6300 WILSON MILLS ROAD, W33..... CLEVELAND OH US 44143-2182 <i>(Street and Number) (City or Town, State, Country and Zip Code)</i>	
Main Administrative Office	6300 WILSON MILLS ROAD, W33..... CLEVELAND OH US..... 44143-2182 440-461-5000 <i>(Street and Number) (City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)</i>	
Mail Address	P.O. BOX 89490..... CLEVELAND OH US 44101-6490 <i>(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)</i>	
Primary Location of Books and Records	6300 WILSON MILLS ROAD, W33..... CLEVELAND OH US 44143-2182 440-395-4460 <i>(Street and Number) (City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)</i>	
Internet Web Site Address	PROGRESSIVE.COM	
Statutory Statement Contact	MARY BETH ANDREANO <i>(Name)</i> FINANCIAL_REPORTING@PROGRESSIVE.COM <i>(E-Mail Address)</i>	440-395-4460 <i>(Area Code) (Telephone Number) (Extension)</i> 440-446-7168 <i>(Fax Number)</i>

POLICYHOLDER SERVICES AND CLAIMS REPORTING -- 1-800-PROGRESSIVE (1-800-776-4737)

OFFICERS

Name	Title	Name	Title
DAVID JAMES SKOVE	PRESIDENT	DANE ALLEN SHRALLOW	SECRETARY
THOMAS ALFRED KING	TREASURER		

OTHER

PETER JAMES ALBERT	(VICE PRESIDENT)	MARY BETH ANDREANO	(VICE PRESIDENT)
KAREN MARIE BAILO	(VICE PRESIDENT)	WILLIAM THOMAS CASSELLA	(VICE PRESIDENT)
KATHLEEN MARY CERNY	(ASST. SECRETARY)	MICHAEL VINCENT ESPOSITO #	(VICE PRESIDENT)
SARAH ELIZABETH FRYE	(VICE PRESIDENT)	TIMOTHY RAYMOND GAUDING #	(VICE PRESIDENT)
JAMES EDWARD GLENN JR.	(VICE PRESIDENT)	JULIA KATHERINE HORNACK #	(VICE PRESIDENT)
RICHARD ASHTON HUTCHINSON	(VICE PRESIDENT)	JOHN CHARLES JONES	(VICE PRESIDENT)
JAMES LEE KUSMER	(ASST. TREASURER)	RONALD PAUL MAROTTO	(VICE PRESIDENT)
ROBERT RICHARD NICOLAY, III	(VICE PRESIDENT)	CARRIE FISHER RADIVOYEVITCH	(VICE PRESIDENT)
DAVID LLOYD PRATT	(VICE PRESIDENT)	ANDREW JOHN QUIGG #	(VICE PRESIDENT)
RAYMOND MARVIN VOELKER	(VICE PRESIDENT)		

DIRECTORS OR TRUSTEES

KAREN MARIE BAILO	THOMAS HUDSON HOLLYER	KATHRYN MARGARET LEMIEUX	DANIEL PETER MASCARO
MARK DONALD NIEHAUS	DAVID LLOYD PRATT	DAVID JAMES SKOVE	

State of..... OHIO
County of..... CUYAHOGA

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) DAVID JAMES SKOVE	_____ (Signature) KATHLEEN MARY CERNY	_____ (Signature) JAMES LEE KUSMER
1. (Printed Name) PRESIDENT	2. (Printed Name) ASSISTANT SECRETARY	3. (Printed Name) ASSISTANT TREASURER
_____ (Title)	_____ (Title)	_____ (Title)

Subscribed and sworn to before me
This 14TH day of FEBRUARY, 2013

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

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1 Amount	2 Percentage	3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage
1. Bonds:						
1.1 U.S. treasury securities.....	258,765,255	5.8	258,765,255		258,765,255	5.8
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.....	30,442,925	0.7	30,442,925		30,442,925	0.7
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.....	167,098,794	3.8	167,098,794		167,098,794	3.8
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.....	8,764,805	0.2	8,764,805		8,764,805	0.2
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.....	794,062	0.0	794,062		794,062	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.....	835,360	0.0	835,360		835,360	0.0
1.523 All other.....	373,744,237	8.4	373,744,237		373,744,237	8.4
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities).....	434,661,112	9.8	434,661,112		434,661,112	9.8
2.2 Unaffiliated non-U.S. securities (including Canada).....	82,132,485	1.8	82,132,485		82,132,485	1.8
2.3 Affiliated securities.....		0.0			0	0.0
3. Equity interests:						
3.1 Investments in mutual funds.....		0.0			0	0.0
3.2 Preferred stocks:						
3.21 Affiliated.....		0.0			0	0.0
3.22 Unaffiliated.....		0.0			0	0.0
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated.....		0.0			0	0.0
3.32 Unaffiliated.....	639,381,737	14.4	639,381,737		639,381,737	14.4
3.4 Other equity securities:						
3.41 Affiliated.....	1,131,710,967	25.5	1,131,710,967		1,131,710,967	25.5
3.42 Unaffiliated.....	11,243,102	0.3	11,243,102		11,243,102	0.3
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.....	495,795,377	11.2	495,795,377		495,795,377	11.2
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).....	8,634,994	0.2	8,634,994		8,634,994	0.2
6. Contract loans.....		0.0			0	0.0
7. Derivatives.....		0.0			0	0.0
8. Receivables for securities.....	3,242,617	0.1	3,242,617		3,242,617	0.1
9. Securities lending (Line 10, Asset Page reinvested collateral).....		0.0		XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments.....	696,999,058	15.7	696,999,058		696,999,058	15.7
11. Other invested assets.....	99,539,620	2.2	99,439,620		99,439,620	2.2
12. Total invested assets.....	4,443,786,507	100.0	4,443,686,507	0	4,443,686,507	100.0

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year.....		482,458,773
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 6).....	12,356,296	
2.2	Additional investment made after acquisition (Part 2, Column 9).....	25,409,306	37,765,602
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.....		186,610
5.	Deduct amounts received on disposals, Part 3, Column 15.....		554,450
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.....	765,468	
7.2	Totals, Part 3, Column 10.....		765,468
8.	Deduct current year's depreciation:		
8.1	Totals, Part 1, Column 11.....	14,660,551	
8.2	Totals, Part 3, Column 9.....	144	14,660,695
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....		504,430,372
10.	Deduct total nonadmitted amounts.....		
11.	Statement value at end of current period (Line 9 minus Line 10).....		504,430,372

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.....		102,480
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 8).....	100,000,000	
2.2	Additional investment made after acquisition (Part 2, Column 9).....	1,518,357	101,518,357
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.....	(2,078,737)	
5.2	Totals, Part 3, Column 9.....		(2,078,737)
6.	Total gain (loss) on disposals, Part 3, Column 19.....		541,610
7.	Deduct amounts received on disposals, Part 3, Column 16.....		544,090
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).....		99,539,620
12.	Deduct total nonadmitted amounts.....		100,000
13.	Statement value at end of current period (Line 11 minus Line 12).....		99,439,620

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year.....		3,155,960,498
2.	Cost of bonds and stocks acquired, Part 3, Column 7.....		818,804,022
3.	Accrual of discount.....		4,514,982
4.	Unrealized valuation increase (decrease):		
4.1	Part 1, Column 12.....	(207,545)	
4.2	Part 2, Section 1, Column 15.....		
4.3	Part 2, Section 2, Column 13.....	(22,495,588)	
4.4	Part 4, Column 11.....	(12,587,775)	(35,290,908)
5.	Total gain (loss) on disposals, Part 4, Column 19.....		32,803,565
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7.....		784,282,591
7.	Deduct amortization of premium.....		51,209,777
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.....	21,881	
9.2	Part 2, Section 1, Column 17.....		
9.3	Part 2, Section 2, Column 14.....	225,773	
9.4	Part 4, Column 13.....	1,477,295	1,724,949
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....		3,139,574,842
11.	Deduct total nonadmitted amounts.....		
12.	Statement value at end of current period (Line 10 minus Line 11).....		3,139,574,842

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.....	258,765,255	266,750,892	261,774,944	253,228,000
	2. Canada.....				
	3. Other Countries.....				
	4. Totals.....	258,765,255	266,750,892	261,774,944	253,228,000
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals.....	30,442,925	31,930,982	30,904,865	25,790,000
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.....	176,657,661	180,475,025	179,703,869	162,749,009
Industrial and Miscellaneous and Hybrid Securities (Unaffiliated)	8. United States.....	809,240,709	835,745,227	874,509,255	799,913,591
	9. Canada.....				
	10. Other Countries.....	82,132,485	85,692,997	82,126,177	81,990,000
	11. Totals.....	891,373,194	921,438,224	956,635,432	881,903,591
Parent, Subsidiaries and Affiliates	12. Totals.....				
	13. Total Bonds.....	1,357,239,035	1,400,595,123	1,429,019,110	1,323,670,600
PREFERRED STOCKS					
Industrial and Miscellaneous (Unaffiliated)	14. United States.....				
	15. Canada.....				
	16. Other Countries.....				
	17. Totals.....	0	0	0	0
Parent, Subsidiaries and Affiliates	18. Totals.....				
	19. Total Preferred Stocks.....	0	0	0	0
COMMON STOCKS					
Industrial and Miscellaneous (Unaffiliated)	20. United States.....	595,318,557	595,318,557	378,183,981	
	21. Canada.....	15,007,873	15,007,873	12,598,494	
	22. Other Countries.....	40,298,409	40,298,409	34,320,312	
	23. Totals.....	650,624,839	650,624,839	425,102,787	
Parent, Subsidiaries and Affiliates	24. Totals.....	1,131,710,967	1,131,710,967	249,669,691	
	25. Total Common Stocks.....	1,782,335,806	1,782,335,806	674,772,478	
	26. Total Stocks.....	1,782,335,806	1,782,335,806	674,772,478	
	27. Total Bonds and Stocks.....	3,139,574,841	3,182,930,929	2,103,791,588	

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.....		258,765,255				258,765,255	13.4	172,293,409	9.6	258,765,255	
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.....	0	258,765,255	0	0	0	258,765,255	13.4	172,293,409	9.6	258,765,255	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.....			30,442,925			30,442,925	1.6	27,457,639	1.5	30,442,925	
3.2 Class 2.....						0	0.0	1,505,870	0.1		
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	30,442,925	0	0	30,442,925	1.6	28,963,509	1.6	30,442,925	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed											
4.1 Class 1.....						0	0.0		0.0		
4.2 Class 2.....						0	0.0		0.0		
4.3 Class 3.....						0	0.0		0.0		
4.4 Class 4.....						0	0.0		0.0		
4.5 Class 5.....						0	0.0		0.0		
4.6 Class 6.....						0	0.0		0.0		
4.7 Totals.....	0	0	0	0	0	0	0.0	0	0.0	0	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed											
5.1 Class 1.....	24,557,733	87,549,117	57,427,447	113,119		169,647,416	8.8	142,985,151	8.0	169,647,416	
5.2 Class 2.....	1,010,245	6,000,000				7,010,245	0.4	1,338,456	0.1	7,010,245	
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.....	25,567,978	93,549,117	57,427,447	113,119	0	176,657,661	9.2	144,323,607	8.0	176,657,661	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.....	739,048,372	258,607,685	93,684,557	6,933,114	529,148	1,098,802,876	57.1	1,136,122,963	63.2	841,478,945	257,323,931
6.2 Class 2.....	6,998,419	276,873,863	27,968,466	382,146	12,324	312,235,218	16.2	301,083,489	16.7	152,613,421	159,621,797
6.3 Class 3.....	636,996	18,717,468	23,025,262	379,305	5,177	42,764,208	2.2	14,668,028	0.8	41,011,472	1,752,736
6.4 Class 4.....	114,619	437,570	3,290,340	105,634		3,948,163	0.2	933,197	0.1	3,112,803	835,360
6.5 Class 5.....	197,738	243,205				440,943	0.0		0.0	232,630	208,313
6.6 Class 6.....						0	0.0		0.0		
6.7 Totals.....	746,996,144	554,879,791	147,968,625	7,800,199	546,649	1,458,191,408	75.8	1,452,807,677	80.8	1,038,449,271	419,742,137
7. Hybrid Securities											
7.1 Class 1.....						0	0.0		0.0		
7.2 Class 2.....						0	0.0		0.0		
7.3 Class 3.....						0	0.0		0.0		
7.4 Class 4.....						0	0.0		0.0		
7.5 Class 5.....						0	0.0		0.0		
7.6 Class 6.....						0	0.0		0.0		
7.7 Totals.....	0	0	0	0	0	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates											
8.1 Class 1.....						0	0.0		0.0		
8.2 Class 2.....						0	0.0		0.0		
8.3 Class 3.....						0	0.0		0.0		
8.4 Class 4.....						0	0.0		0.0		
8.5 Class 5.....						0	0.0		0.0		
8.6 Class 6.....						0	0.0		0.0		
8.7 Totals.....	0	0	0	0	0	0	0.0	0	0.0	0	0

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

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

Quality Rating per the NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.7	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
9. Total Bonds Current Year											
9.1 Class 1.....	(d).....763,606,105	.....604,922,057	.....181,554,929	.....7,046,233	.....529,148	.....1,557,658,472	.....81.0	.....XXX	.....XXX	.....1,300,334,541	.....257,323,931
9.2 Class 2.....	(d).....8,008,664	.....282,873,863	.....27,968,466	.....382,146	.....12,324	.....319,245,463	.....16.6	.....XXX	.....XXX	.....159,623,666	.....159,621,797
9.3 Class 3.....	(d).....636,996	.....18,717,468	.....23,025,262	.....379,305	.....5,177	.....42,764,208	.....2.2	.....XXX	.....XXX	.....41,011,472	.....1,752,736
9.4 Class 4.....	(d).....114,619	.....437,570	.....3,290,340	.....105,634	.....0	.....3,948,163	.....0.2	.....XXX	.....XXX	.....3,112,803	.....835,360
9.5 Class 5.....	(d).....197,738	.....243,205	.....0	.....0	.....0	(c).....440,943	.....0.0	.....XXX	.....XXX	.....232,630	.....208,313
9.6 Class 6.....	(d).....0	.....0	.....0	.....0	.....0	(c).....0	.....0.0	.....XXX	.....XXX	.....0	.....0
9.7 Totals.....	.....772,564,122	.....907,194,163	.....235,838,997	.....7,913,318	.....546,649	(b).....1,924,057,249	.....100.0	.....XXX	.....XXX	.....1,504,315,112	.....419,742,137
9.8 Line 9.7 as a % of Col. 6.....	.....40.2	.....47.2	.....12.3	.....0.4	.....0.0	.....100.0	.....XXX	.....XXX	.....XXX	.....78.2	.....21.8
10. Total Bonds Prior Year											
10.1 Class 1.....	.....655,356,609	.....701,681,372	.....109,978,956	.....10,930,824	.....911,401	.....XXX	.....XXX	.....1,478,859,162	.....82.2	.....1,188,119,110	.....290,740,052
10.2 Class 2.....	.....29,542,840	.....244,346,300	.....29,668,496	.....368,621	.....1,558	.....XXX	.....XXX	.....303,927,815	.....16.9	.....172,082,939	.....131,844,876
10.3 Class 3.....	.....435,186	.....14,232,842	.....0	.....0	.....0	.....XXX	.....XXX	.....14,668,028	.....0.8	.....14,668,028	.....0
10.4 Class 4.....	.....88,185	.....343,465	.....331,671	.....169,876	.....0	.....XXX	.....XXX	.....933,197	.....0.1	.....0	.....933,197
10.5 Class 5.....	.....0	.....0	.....0	.....0	.....0	.....XXX	.....XXX	(c).....0	.....0.0	.....0	.....0
10.6 Class 6.....	.....0	.....0	.....0	.....0	.....0	.....XXX	.....XXX	(c).....0	.....0.0	.....0	.....0
10.7 Totals.....	.....685,422,820	.....960,603,979	.....139,979,123	.....11,469,321	.....912,959	.....XXX	.....XXX	(b).....1,798,388,202	.....100.0	.....1,374,870,077	.....423,518,125
10.8 Line 10.7 as a % of Col. 8.....	.....38.1	.....53.4	.....7.8	.....0.6	.....0.1	.....XXX	.....XXX	.....100.0	.....XXX	.....76.5	.....23.5
11. Total Publicly Traded Bonds											
11.1 Class 1.....	.....687,477,861	.....491,057,478	.....114,455,280	.....6,814,774	.....529,148	.....1,300,334,541	.....67.6	.....1,188,119,110	.....66.1	.....1,300,334,541	.....XXX
11.2 Class 2.....	.....1,716,820	.....129,543,910	.....27,968,466	.....382,146	.....12,324	.....159,623,666	.....8.3	.....172,082,939	.....9.6	.....159,623,666	.....XXX
11.3 Class 3.....	.....445,269	.....18,069,268	.....22,222,466	.....269,292	.....5,177	.....41,011,472	.....2.1	.....14,668,028	.....0.8	.....41,011,472	.....XXX
11.4 Class 4.....	.....28,520	.....108,770	.....2,975,513	.....0	.....0	.....3,112,803	.....0.2	.....0	.....0.0	.....3,112,803	.....XXX
11.5 Class 5.....	.....91,853	.....140,777	.....0	.....0	.....0	.....232,630	.....0.0	.....0	.....0.0	.....232,630	.....XXX
11.6 Class 6.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0.0	.....0	.....0.0	.....0	.....XXX
11.7 Totals.....	.....689,760,323	.....638,920,203	.....167,621,725	.....7,466,212	.....546,649	.....1,504,315,112	.....78.2	.....1,374,870,077	.....76.5	.....1,504,315,112	.....XXX
11.8 Line 11.7 as a % of Col. 6.....	.....45.9	.....42.5	.....11.1	.....0.5	.....0.0	.....100.0	.....XXX	.....XXX	.....XXX	.....100.0	.....XXX
11.9 Line 11.7 as a % of Line 9.7, Col. 6, Section 9.....	.....35.8	.....33.2	.....8.7	.....0.4	.....0.0	.....78.2	.....XXX	.....XXX	.....XXX	.....78.2	.....XXX
12. Total Privately Placed Bonds											
12.1 Class 1.....	.....76,128,244	.....113,864,579	.....67,099,649	.....231,459	.....0	.....257,323,931	.....13.4	.....290,740,052	.....16.2	.....XXX	.....257,323,931
12.2 Class 2.....	.....6,291,844	.....153,329,953	.....0	.....0	.....0	.....159,621,797	.....8.3	.....131,844,876	.....7.3	.....XXX	.....159,621,797
12.3 Class 3.....	.....191,727	.....648,200	.....802,796	.....110,013	.....0	.....1,752,736	.....0.1	.....0	.....0.0	.....XXX	.....1,752,736
12.4 Class 4.....	.....86,099	.....328,800	.....314,827	.....105,634	.....0	.....835,360	.....0.0	.....933,197	.....0.1	.....XXX	.....835,360
12.5 Class 5.....	.....105,885	.....102,428	.....0	.....0	.....0	.....208,313	.....0.0	.....0	.....0.0	.....XXX	.....208,313
12.6 Class 6.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0.0	.....0	.....0.0	.....XXX	.....0
12.7 Totals.....	.....82,803,799	.....268,273,960	.....68,217,272	.....447,106	.....0	.....419,742,137	.....21.8	.....423,518,125	.....23.5	.....XXX	.....419,742,137
12.8 Line 12.7 as a % of Col. 6.....	.....19.7	.....63.9	.....16.3	.....0.1	.....0.0	.....100.0	.....XXX	.....XXX	.....XXX	.....XXX	.....100.0
12.9 Line 12.7 as a % of Line 9.7, Col. 6, Section 9.....4.313.93.50.00.021.8XXXXXXXXXXXX21.8

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- (a) Includes \$.....419,742,137 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 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
Distribution by Type											
1. U.S. Governments											
1.1 Issuer Obligations.....		258,765,255				258,765,255	13.4	172,293,409	9.6	258,765,255	
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.....	0	258,765,255	0	0	0	258,765,255	13.4	172,293,409	9.6	258,765,255	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.....			30,442,925			30,442,925	1.6	28,963,509	1.6	30,442,925	
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	30,442,925	0	0	30,442,925	1.6	28,963,509	1.6	30,442,925	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.....	21,983,030	77,305,275	57,380,495	87,665		156,756,465	8.1	121,641,084	6.8	156,756,465	
5.2 Residential Mortgage-Backed Securities.....	765,817	5,945,181	46,952	25,454		6,783,404	0.4	7,762,660	0.4	6,783,404	
5.3 Commercial Mortgage-Backed Securities.....	42,005	2,733,458				2,775,463	0.1		0.0	2,775,463	
5.4 Other Loan-Backed and Structured Securities.....	2,777,126	7,565,203				10,342,329	0.5	14,919,863	0.8	10,342,329	
5.5 Totals.....	25,567,978	93,549,117	57,427,447	113,119	0	176,657,661	9.2	144,323,607	8.0	176,657,661	0
6. Industrial and Miscellaneous (unaffiliated)											
6.1 Issuer Obligations.....	578,752,742	302,536,633	52,288,430			933,577,805	48.5	856,074,636	47.6	758,339,235	175,238,570
6.2 Residential Mortgage-Backed Securities.....	20,383,618	33,233,408	16,615,810	6,756,387	546,649	77,535,872	4.0	103,520,092	5.8	54,644,778	22,891,094
6.3 Commercial Mortgage-Backed Securities.....	83,760,094	178,320,355	71,745,412	110,013		333,935,874	17.4	329,895,452	18.3	151,046,441	182,889,433
6.4 Other Loan-Backed and Structured Securities.....	64,099,690	40,789,395	7,318,973	933,799		113,141,857	5.9	163,317,497	9.1	74,418,817	38,723,040
6.5 Totals.....	746,996,144	554,879,791	147,968,625	7,800,199	546,649	1,458,191,408	75.8	1,452,807,677	80.8	1,038,449,271	419,742,137
7. Hybrid Securities											
7.1 Issuer Obligations.....						0	0.0		0.0		
7.2 Residential Mortgage-Backed Securities.....						0	0.0		0.0		
7.3 Commercial Mortgage-Backed Securities.....						0	0.0		0.0		
7.4 Other Loan-Backed and Structured Securities.....						0	0.0		0.0		
7.5 Totals.....	0	0	0	0	0	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates											
8.1 Issuer Obligations.....						0	0.0		0.0		
8.2 Residential Mortgage-Backed Securities.....						0	0.0		0.0		
8.3 Commercial Mortgage-Backed Securities.....						0	0.0		0.0		
8.4 Other Loan-Backed and Structured Securities.....						0	0.0		0.0		
8.5 Totals.....	0	0	0	0	0	0	0.0	0	0.0	0	0

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.5	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
9. Total Bonds Current Year											
9.1 Issuer Obligations.....	600,735,772	638,607,163	140,111,850	87,665	0	1,379,542,450	71.7	XXX	XXX	1,204,303,880	175,238,570
9.2 Residential Mortgage-Backed Securities.....	21,149,435	39,178,589	16,662,762	6,781,841	546,649	84,319,276	4.4	XXX	XXX	61,428,182	22,891,094
9.3 Commercial Mortgage-Backed Securities.....	83,802,099	181,053,813	71,745,412	110,013	0	336,711,337	17.5	XXX	XXX	153,821,904	182,889,433
9.4 Other Loan-Backed and Structured Securities.....	66,876,816	48,354,598	7,318,973	933,799	0	123,484,186	6.4	XXX	XXX	84,761,146	38,723,040
9.5 Totals.....	772,564,122	907,194,163	235,838,997	7,913,318	546,649	1,924,057,249	100.0	XXX	XXX	1,504,315,112	419,742,137
9.6 Line 9.5 as a % of Col. 6.....	40.2	47.2	12.3	0.4	0.0	100.0	XXX	XXX	XXX	78.2	21.8
10. Total Bonds Prior Year											
10.1 Issuer Obligations.....	574,274,249	513,348,760	91,342,899	6,730		XXX	XXX	1,178,972,638	65.6	1,027,271,672	151,700,966
10.2 Residential Mortgage-Backed Securities.....	30,970,695	48,100,285	22,298,785	9,000,028	912,959	XXX	XXX	111,282,752	6.2	80,744,413	30,538,339
10.3 Commercial Mortgage-Backed Securities.....	52,846,642	260,119,556	16,607,725	321,529		XXX	XXX	329,895,452	18.3	175,540,558	154,354,894
10.4 Other Loan-Backed and Structured Securities.....	27,331,234	139,035,378	9,729,714	2,141,034		XXX	XXX	178,237,360	9.9	91,313,434	86,923,926
10.5 Totals.....	685,422,820	960,603,979	139,979,123	11,469,321	912,959	XXX	XXX	1,798,388,202	100.0	1,374,870,077	423,518,125
10.6 Line 10.5 as a % of Col. 8.....	38.1	53.4	7.8	0.6	0.1	XXX	XXX	100.0	XXX	76.5	23.5
11. Total Publicly Traded Bonds											
11.1 Issuer Obligations.....	588,801,244	475,303,121	140,111,850	87,665		1,204,303,880	62.6	1,027,271,672	57.1	1,204,303,880	XXX
11.2 Residential Mortgage-Backed Securities.....	14,223,001	27,319,673	12,894,111	6,444,748	546,649	61,428,182	3.2	80,744,413	4.5	61,428,182	XXX
11.3 Commercial Mortgage-Backed Securities.....	58,582,302	87,942,811	7,296,791			153,821,904	8.0	175,540,558	9.8	153,821,904	XXX
11.4 Other Loan-Backed and Structured Securities.....	28,153,776	48,354,598	7,318,973	933,799		84,761,146	4.4	91,313,434	5.1	84,761,146	XXX
11.5 Totals.....	689,760,323	638,920,203	167,621,725	7,466,212	546,649	1,504,315,112	78.2	1,374,870,077	76.5	1,504,315,112	XXX
11.6 Line 11.5 as a % of Col. 6.....	45.9	42.5	11.1	0.5	0.0	100.0	XXX	XXX	XXX	100.0	XXX
11.7 Line 11.5 as a % of Line 9.5, Col. 6, Section 9.....	35.8	33.2	8.7	0.4	0.0	78.2	XXX	XXX	XXX	78.2	XXX
12. Total Privately Placed Bonds											
12.1 Issuer Obligations.....	11,934,528	163,304,042				175,238,570	9.1	151,700,966	8.4	XXX	175,238,570
12.2 Residential Mortgage-Backed Securities.....	6,926,434	11,858,916	3,768,651	337,093		22,891,094	1.2	30,538,339	1.7	XXX	22,891,094
12.3 Commercial Mortgage-Backed Securities.....	25,219,797	93,111,002	64,448,621	110,013		182,889,433	9.5	154,354,894	8.6	XXX	182,889,433
12.4 Other Loan-Backed and Structured Securities.....	38,723,040					38,723,040	2.0	86,923,926	4.8	XXX	38,723,040
12.5 Totals.....	82,803,799	268,273,960	68,217,272	447,106	0	419,742,137	21.8	423,518,125	23.5	XXX	419,742,137
12.6 Line 12.5 as a % of Col. 6.....	19.7	63.9	16.3	0.1	0.0	100.0	XXX	XXX	XXX	XXX	100.0
12.7 Line 12.5 as a % of Line 9.5, Col. 6, Section 9.....	4.3	13.9	3.5	0.0	0.0	21.8	XXX	XXX	XXX	XXX	21.8

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SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

S110

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year.....	177,004,559	177,004,559			
2. Cost of short-term investments acquired.....	1,068,623,114	1,068,623,114			
3. Accrual of discount.....	0				
4. Unrealized valuation increase (decrease).....	0				
5. Total gain (loss) on disposals.....	0				
6. Deduct consideration received on disposals.....	1,195,304,306	1,195,304,306			
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).....	50,323,367	50,323,367	0	0	0
11. Deduct total nonadmitted amounts.....	0				
12. Statement value at end of current period (Line 10 minus Line 11).....	50,323,367	50,323,367	0	0	0

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

Sch. DB-Pt. A-Verification
NONE

Sch. DB-Pt. B-Verification
NONE

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

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

Sch. DB-Verification
NONE

SCHEDULE E - VERIFICATION BETWEEN YEARS

Cash Equivalents

	1 Total	2 Bonds	3 Other (a)
1. Book/adjusted carrying value, December 31 of prior year.....	308,350,110	308,350,110	
2. Cost of cash equivalents acquired.....	145,548,231,526	145,548,231,526	
3. Accrual of discount.....	487,530	487,530	
4. Unrealized valuation increase (decrease).....	0		
5. Total gain (loss) on disposals.....	0		
6. Deduct consideration received on disposals.....	145,340,574,319	145,340,574,319	
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).....	516,494,847	516,494,847	0
11. Deduct total nonadmitted amounts.....	0		
12. Statement value at end of current period (Line 10 minus Line 11).....	516,494,847	516,494,847	0

(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																
CAMPUS II HOME OFFICE COMPLEX..... 300 North Commons Blvd..... Mayfield Village, OH 44143..... 65.13 acres, 841,417 sq. ft.....		Mayfield Village	OH	03/27/1998		152,259,159		101,959,392	101,959,392	4,607,990			(4,607,990)		18,854,893	10,121,428
TAMPA CALL CENTER BLDGS A, B, & C..... 4030 Crescent Park Dr..... Riverview, FL 33569..... 31.3 acres, 305,537 sq. ft.....		Riverview	FL	12/02/1997		42,366,225		27,305,103	27,305,103	992,568			(992,568)		6,213,367	4,123,009
PHOENIX OFFICE TRAINING COMPLEX..... 600 E. Curry Rd..... Tempe, AZ 85281..... 11.3 acres, 112,559 sq. ft.....		Tempe	AZ	08/28/1997		18,595,934		8,572,804	8,572,804	988,976			(988,976)		2,334,283	939,215
SOM DATA CENTER..... 300 North Commons Blvd..... Mayfield Village, OH 44143..... 6.83 acres, 85,329 sq. ft.....		Mayfield Village	OH	03/27/1998		37,705,990		26,249,225	26,249,225	1,399,705	297,416		(1,697,121)		5,215,225	2,748,179
TAMPA CALL CENTER BLDG D..... 3302 S. Falkenburg Rd..... Riverview, FL 33569..... 40.7 acres, 146,479 sq. ft.....		Riverview	FL	12/02/1997		34,139,168		27,465,181	27,465,181	829,407			(829,407)		3,482,435	1,551,133
CAMPUS III HOME OFFICE COMPLEX LAND..... North Commons Blvd..... Mayfield Village, OH 44143..... 56.58 acres, (future home office complex site).....		Mayfield Village	OH	04/12/2006		13,851,966		13,851,966	13,851,966							217,473
TIGARD OFFICE BUILDING..... 7150 S.W. Sandberg St..... Tigard, OR 97223..... 3.83 acres, 34,064 sq. ft.....		Tigard	OR	03/13/1998		3,371,382		2,397,058	2,397,058	90,241			(90,241)		543,303	356,658
ALBANY OFFICE BUILDING..... 725 Broadway..... Albany, NY 12207..... 4.47 acres, 87,634 sq. ft.....		Albany	NY	06/30/1999		11,570,620		7,323,077	7,323,077	318,046			(318,046)		1,887,636	1,280,810

E01

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		
PLYMOUTH MEETING OFFICE BUILDING..... 5165 Campus Dr..... Plymouth Meeting, PA 19462..... 5.15 acres, 45,989 sq. ft.....		Plymouth Meeting.....	PA.....	08/27/1998.....		8,817,269		5,110,797	5,110,797	410,572			(410,572)		1,482,662	542,990
PHOENIX 1 SERVICE CENTER..... 21650 N 18th Ave..... Phoenix, AZ 85027..... 3.00 acres, 16,562 sq.ft.....		Phoenix.....	AZ.....	07/27/2005.....		6,050,308		5,328,955	5,328,955	110,960			(110,960)		474,561	135,175
SAN DIEGO SERVICE CENTER & CLAIMS OFFICE..... 4141 Ruffin Rd..... San Diego, CA 92123..... 3.15 acres, 27,286 sq. ft.....		San Diego.....	CA.....	06/03/2005.....		8,168,988		7,140,895	7,140,895	197,684			(197,684)		668,567	155,895
DENVER 1 SERVICE CENTER..... 6201 N. Broadway..... Denver, CO 80216..... 2.53 acres, 16,199 sq. ft.....		Denver.....	CO.....	12/09/2005.....		4,178,120		3,579,964	3,579,964	95,823			(95,823)		432,937	127,924
HARTFORD 2 SERVICE CENTER & CLAIMS OFFICE..... 40 Commerce Ct..... Newington, CT 06111..... 4.22 acres, 16,200 sq. ft.....		Newington.....	CT.....	02/06/2006.....		5,444,971		4,543,101	4,543,101	190,844			(190,844)		588,335	198,612
HARTFORD 3 (BRIDGEPORT) SERVICE CENTER & CLAIMS OFFICE..... 302 Woodmont Rd..... Milford, CT 06460..... 3.68 acres, 17,851 sq. ft.....		Milford.....	CT.....	02/15/2006.....		8,014,362		7,031,813	7,031,813	217,971			(217,971)		723,819	205,580
MIAMI 2 SERVICE CENTER..... 3600 N 29TH Ave..... Hollywood, FL 33020..... 3.52 acres, (future service center site).....		Hollywood.....	FL.....	06/29/2006.....		5,030,965		5,030,965	5,030,965				.0			77,771
TAMPA 2 (BRANDON) SERVICE CENTER..... 4119 Foxworth Rd..... Riverview, FL 33569..... 5.33 acres, 16,412 sq. ft.....		Riverview.....	FL.....	09/01/2006.....		7,028,218		6,276,100	6,276,100	129,045			(129,045)		565,213	157,235
													.0			.0
													.0			.0
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													.0			.0
													.0			.0
													.0			.0

E01.1

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		
TAMPA 3 (CLEARWATER) SERVICE CENTER..... 4021 Tampa Rd..... Oldsmar, FL 34677..... 3.39 acres, 16,765 sq. ft.....		Oldsmar	FL	02/21/2006		6,657,048		6,059,225	6,059,225	97,103			(97,103)		533,374	167,469
ATLANTA 1 SERVICE CENTER & CLAIMS OFFICE..... 210 Dekalb Industrial Way..... Decatur, GA 30030..... 3.38 acres, 19,985 sq. ft.....		Decatur	GA	05/02/2006		9,074,051		8,267,148	8,267,148	156,627			(156,627)		714,124	192,405
CHICAGO 1 SERVICE CENTER..... 4333 Trans World Rd..... Schiller Park, IL 60176..... 3.03 acres, 16,562 sq. ft.....		Schiller Park	IL	03/16/2006		7,723,105		7,014,488	7,014,488	114,743			(114,743)		661,615	221,631
BALTIMORE 1 SERVICE CENTER..... 841 Cromwell Park Dr..... Glen Burnie, MD 21061..... 3.57 acres, 18,514 sq. ft.....		Glen Burnie	MD	02/10/2006		7,634,413		6,822,094	6,822,094	130,071			(130,071)		600,222	161,158
WASHINGTON DC IN MD SERVICE CENTER..... 12201 Old Columbia Pike..... Silver Spring, MD 20904..... 3.44 acres, (future service center site).....		Silver Spring	MD	01/05/2006		11,637,172		11,637,172	11,637,172							14,517
DETROIT 2 SERVICE CENTER..... 40770 Mound Rd..... Sterling Heights, MI 48310..... 3.44 acres, 14,740 sq. ft.....		Sterling Heights	MI	12/01/2005		5,015,705		4,512,167	4,512,167	78,723			(78,723)		419,144	134,407
MINN SOUTH SERVICE CENTER & CLAIMS OFFICE..... 12450 RIVER RIDGE BLVD..... Burnsville, MN 55337..... 5.96 acres, 22,968 sq. ft.....		Burnsville	MN	07/15/2005		5,567,211		4,851,804	4,851,804	115,992			(115,992)		540,881	208,027
MINN NORTH SERVICE CENTER..... 10220 Goldenrod St. NW..... Coon Rapids, MN 55448..... 4.70 acres, 20,349 sq. ft.....		Coon Rapids	MN	06/24/2005		5,188,075		4,471,024	4,471,024	107,393			(107,393)		499,163	200,930

E01.2

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		
KANSAS CITY 1 SERVICE CENTER..... 1930 S. 45th St..... Kansas City, KS 66106..... 4.46 acres, 16,199 sq. ft.....		Kansas City.....	KS.....	11/09/2005.....		3,933,989		3,229,220	3,229,220	105,837			(105,837)		423,698	165,670
LAS VEGAS 1 SERVICE CENTER..... 4080 Boulder Hwy..... Las Vegas, NV 89121..... 2.59 acres, 16,412 sq. ft.....		Las Vegas.....	NV.....	09/27/2005.....		5,738,103		5,109,489	5,109,489	98,083			(98,083)		479,491	126,985
ALBANY 1 SERVICE CENTER..... 1586 Central Ave..... Colonie, NY 12205..... 4.47 acres, 17,461 sq. ft.....		Colonie.....	NY.....	09/21/2005.....		5,692,362		4,950,240	4,950,240	112,856			(112,856)		557,988	229,897
BUFFALO 1 (LANCASTER) SERVICE CENTER..... 6699 Transit Rd..... Williamsville, NY 14221..... 4.22 acres, 17,443 sq. ft.....		Williamsville.....	NY.....	11/01/2005.....		5,572,399		4,856,539	4,856,539	143,693	6,281		(149,974)		577,664	223,531
LONG ISLAND WEST/ DOWNSTATE NY 1 SERVICE CENTER..... 1000 Axinn Ave..... Garden City, NY 11530..... 4.07 acres, (future service center site).....		Garden City.....	NY.....	07/21/2006.....		10,042,091		10,042,091	10,042,091							344,108
CLEVELAND 4 SERVICE CENTER..... 46 W. Waterloo Rd..... Akron, OH 44319..... 4.28 acres, 19,996 sq. ft.....		Akron.....	OH.....	04/11/2006.....		4,718,964		4,107,291	4,107,291	108,443	6,343		(114,786)		443,382	163,080
OKLAHOMA CITY SERVICE CENTER..... 601 SE 89th St..... Oklahoma City, OK 73149..... 4.51 acres, 17,292 sq. ft.....		Oklahoma City.....	OK.....	06/14/2005.....		3,073,916		2,537,142	2,537,142	83,864			(83,864)		338,783	139,119
PORTLAND 1 SERVICE CENTER..... 8115 SE 82nd Ave..... Portland, OR 97266..... 3.68 acres, 16,423 sq. ft.....		Portland.....	OR.....	08/26/2005.....		5,888,663		5,153,003	5,153,003	109,149			(109,149)		501,242	161,398

E01.3

SCHEDULE A - PART 1

Showing all Real Estate OWNED December 31 of Current Year

1	2	Location		5	6	7	8	9	10	Change in Book/Adjusted Carrying Value Less Encumbrances					16	17
		3	4							11	12	13	14	15		
Description of Property	Code	City	State	Date Acquired	Date of Last Appraisal	Actual Cost	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Fair Value Less Encumbrances	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 (13 - 11 - 12)	Total Foreign Exchange Change in B./A.C.V	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs, and Expenses Incurred
HARRISBURG 1 SERVICE CENTER & CLAIMS OFFICE..... 3950 Hartzdale Dr..... Camp Hill, PA 17011..... 6.60 acres, 16,561 sq. ft.....		Camp Hill.....	PA.....	02/21/2006.....		4,834,149.....		4,013,267.....	4,013,267.....	145,806.....			(145,806).....		479,428.....	154,788.....
PHILADELPHIA 2 (WEST) SERVICE CENTER..... 71 General Warren Blvd..... Malvern, PA..... 5.72 acres, (future service center site).....		Malvern.....	PA.....	05/14/2007.....		4,763,952.....		4,763,952.....	4,763,952.....				.0.....			18,701.....
PROVIDENCE 2 SERVICE CENTER..... 2200 Hartford Ave..... Johnston, RI 02919..... 3.93 acres, 16,460 sq. ft.....		Johnston.....	RI.....	05/23/2006.....		6,525,126.....		5,716,912.....	5,716,912.....	172,769.....	6,344.....		(179,113).....		569,918.....	181,873.....
AUSTIN SERVICE CENTER..... 10700 N. Lamar Blvd..... Austin, TX 78753..... 4.83 acres, 17,768 sq. ft.....		Austin.....	TX.....	07/08/2005.....		4,283,172.....		3,683,530.....	3,683,530.....	92,018.....			(92,018).....		480,630.....	187,643.....
DALLAS FT. WORTH 1(THE COLONY) SERVICE CENTER..... 2890 Lake Ridge Rd..... Lewisville, TX 75056..... 3.94 acres, 17,461 sq. ft.....		Lewisville.....	TX.....	08/26/2005.....		5,198,810.....		4,555,497.....	4,555,497.....	96,747.....			(96,747).....		478,897.....	149,580.....
DALLAS FT. WORTH 2 SERVICE CENTER..... 355 Grand Junction Blvd..... Mesquite, TX 75149..... 3.56 acres, 17,824 sq. ft.....		Mesquite.....	TX.....	08/15/2005.....		3,956,091.....		3,363,976.....	3,363,976.....	91,630.....			(91,630).....		437,530.....	174,640.....
HOUSTON 3 (FAR NORTH) SERVICE CENTER..... 22633 Imperial Valley Dr..... Houston, TX 77073..... 2.99 acres, 16,412 sq. ft.....		Houston.....	TX.....	08/31/2005.....		3,737,567.....		3,251,904.....	3,251,904.....	87,099.....			(87,099).....		391,141.....	130,325.....
HOUSTON 1 (SOUTHEAST) SERVICE CENTER..... 12621 Ryewater Dr..... Houston, TX 77089..... 3.75 acres, 17,220 sq. ft.....		Houston.....	TX.....	09/01/2005.....		3,588,774.....		3,096,657.....	3,096,657.....	73,825.....			(73,825).....		368,608.....	136,295.....

E01.4

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		
SAN ANTONIO 1 SERVICE CENTER..... 3800 Horizon Hill Blvd..... San Antonio, TX 78229..... 3.22 acres, 16,562 sq. ft.....		San Antonio.....	TX.....	12/07/2005.....		4,383,551		3,620,145	3,620,145	117,670			(117,670)		514,710	178,253
SEATTLE 1 (NORTH) SERVICE CENTER..... 13906 Highway 99..... Lynnwood, WA 98087..... 2.99 acres, 17,821 sq. ft.....		Lynnwood.....	WA.....	10/11/2005.....		7,927,393		7,097,586	7,097,586	129,486			(129,486)		614,747	163,497
SEATTLE 2 (SOUTH) SERVICE CENTER..... 34001 Pacific Hwy S..... Federal Way, WA 98003..... 8.28 acres, (future service center site).....		Federal Way.....	WA.....	12/22/2005.....		2,702,461		2,702,461	2,702,461							24,896
MILWAUKEE 1 (GREENFIELD) SERVICE CENTER..... 3442 S 103rd St..... Milwaukee, WI 53227..... 4.50 acres, 15,363 sq. ft.....		Milwaukee.....	WI.....	10/13/2005.....		3,918,500		3,288,335	3,288,335	97,055			(97,055)		446,295	180,175
PITTSBURGH 1 SERVICE CENTER..... 902 Brinton Rd..... Wilkinsburg, PA 15221..... 3.94 acres, 11,837 sq. ft.....		Wilkinsburg.....	PA.....	03/19/2007.....		5,404,297		4,820,375	4,820,375	134,751			(134,751)		518,006	162,660
PHILADELPHIA 1 (EAST) SERVICE CENTER..... 2380 Maryland Rd..... Willow Grove, PA 19090..... 2.98 acres, 16,562 sq. ft.....		Willow Grove.....	PA.....	05/01/2007.....		8,010,481		7,364,089	7,364,089	136,037			(136,037)		635,153	165,384
ATLANTA 2 SERVICE CENTER..... 800 Progressive Way NW..... Marietta, GA 30066..... 3.99 acres, 11,869 sq. ft.....		Marietta.....	GA.....	02/17/2006.....		4,668,696		4,246,409	4,246,409	105,572			(105,572)		435,383	138,268
ORLANDO 1 SERVICE CENTER..... 1050 W. Town Pkwy..... Altamonte Springs, FL 32714..... 2.61 acres, 17,511 sq. ft.....		Altamonte Springs.....	FL.....	04/11/2006.....		5,213,204		4,392,710	4,392,710	133,192			(133,192)		534,872	182,473

E01.5

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		
NEW ORLEANS SERVICE CENTER..... 1425 Airline Dr..... Metairie, LA 70001..... 2.76 acres, 20,505 sq. ft.....		Metairie.....	LA.....	12/23/2005.....		9,448,314		8,522,070	8,522,070	168,467			(168,467)		750,616	182,181
WEST PALM BEACH SERVICE CENTER..... 5133 Tyler Lakes Blvd..... West Palm Beach, FL 33407..... 2.95 acres, 11,088 sq. ft.....		West Palm Beach.....	FL.....	03/15/2005.....		3,942,024		3,415,146	3,415,146	73,518			(73,518)		407,503	173,966
FT. LAUDERDALE SERVICE CENTER..... 3710 W. Commercial Blvd..... Tamarac, FL 33309..... 2.44 acres, 13,867 sq. ft.....		Tamarac.....	FL.....	05/13/2005.....		6,019,008		5,359,371	5,359,371	100,345			(100,345)		530,195	158,330
CLEVELAND 1 (EAST) SERVICE CENTER..... 651 Beta Dr..... Mayfield Village, OH 44143..... 5.00 acres, 17,040 sq. ft.....		Mayfield Village.....	OH.....	11/16/2005.....		4,354,642		3,644,036	3,644,036	112,254			(112,254)		510,822	208,728
NEW JERSEY NORTH SERVICE CENTER..... 290 Veterans Blvd..... Rutherford, NJ 07070..... 3.83 acres, (future service center site).....		Rutherford.....	NJ.....	11/21/2007.....		4,334,899		4,334,899	4,334,899				.0			114,542
NEW JERSEY SOUTH SERVICE CENTER..... 124, 132, & 136 McKinley St..... South Plainfield, NJ 07080..... 3.309 acres, (future service center site).....		South Plainfield.....	NJ.....	01/25/2010.....		5,658,419		5,658,419	5,658,419				.0			13,620
CINCINNATI 2 (SHARONVILLE) SERVICE CENTER..... 2669 E Kemper Rd..... Cincinnati, OH 45241..... 2.29 acres, 17,421 sq. ft.....		Cincinnati.....	OH.....	09/22/2005.....		4,745,800		4,060,375	4,060,375	148,520	6,172		(154,692)		519,818	171,112
ST. LOUIS 1 SERVICE CENTER..... 13284 Corporate Exchange Dr..... Bridgeton, MO 63044..... 4.43 acres, 18,019 sq. ft.....		Bridgeton.....	MO.....	09/30/2005.....		4,964,273		4,390,547	4,390,547	88,546	6,172		(94,718)		423,858	165,674

E01.6

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		
SACRAMENTO SERVICE CENTER 2150 Harvard St. Sacramento, CA 95825 5.62 acres, (future service center site)		Sacramento	CA	09/27/2012		1,665,282		1,665,282	1,665,282				.0			1,269
WASHINGTON DC IN VA SERVICE CENTER 6791 Commercial Dr. (Parcel M) Springfield, VA 22150 3.37 acres, 15,429 sq. ft.		Springfield	VA	03/29/2007		9,383,796		9,284,421	9,284,421	99,375			(99,375)		416,955	58,243
COLUMBUS SERVICE CENTER 3208 Morse Rd. Columbus, OH 43231 2.963 acres, 21,880 sq. ft.		Columbus	OH	08/21/2007		5,625,323		5,511,864	5,511,864	113,459			(113,459)		467,974	132,095
BOSTON SOUTH SERVICE CENTER & CLAIMS OFFICE 62 Everett St. Westwood, MA 02090 4.012 acres, (future service center site)		Westwood	MA	09/13/2012		3,916,503		3,916,503	3,916,503				.0			7,345
LOS ANGELES 6 (PASADENA) SERVICE CENTER 3570-3572 E Foothill Blvd Pasadena, CA 91107 2.508 acres, (future service center site)		Pasadena	CA	02/29/2012		9,920,609		9,920,609	9,920,609				.0			19,020
BATON ROUGE SERVICE CENTER & CLAIMS OFFICE American Way near Sherwood Forest Blvd. Baton Rouge, LA 70816 2.686 acres, (future service center site)		Baton Rouge	LA	09/18/2012		1,023,042		1,023,042	1,023,042				.0			820
OMAHA SERVICE CENTER 11820 Harrison St. La Vista, NE 68128 2.96 acres, (future service center site)		La Vista	NE	07/19/2012		1,251,486		1,251,486	1,251,486				.0			2,606
DAYTON SERVICE CENTER & CLAIMS OFFICE 8028 North Dixie Drive Dayton, OH 45414 2.993 acres, (future service center site)		Dayton	OH	12/05/2012		1,072,969		1,072,969	1,072,969				.0			
0299999. Properties Occupied by the Reporting Entity - Administrative						626,193,527	.0	495,795,376	495,795,376	14,660,551	328,728	.0	(14,989,279)	.0	61,691,066	29,532,423
0399999. Total - Properties Occupied by the Reporting Entity						626,193,527	.0	495,795,376	495,795,376	14,660,551	328,728	.0	(14,989,279)	.0	61,691,066	29,532,423

E01.7

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 Held for Sale																
ATLANTA 3 SERVICE CENTER LAND, TRACT C. 5753 Fairburn Rd. Douglasville, GA 30134 1.82 acres		Douglasville	GA	07/13/2005	04/14/2011	229,897		229,897	229,897					0		9,022
ATLANTA 4 SERVICE CENTER LAND One Collins Industrial Way Lawrenceville, GA 30043 2.98 acres		Lawrenceville	GA	09/02/2005	12/01/2010	682,688		682,688	682,688					0		12,239
ATLANTA 6 SERVICE CENTER LAND 1340 Commerce Dr. Morrow, GA 30260 5.58 acres		Morrow	GA	11/22/2005	10/01/2012	397,585		397,585	397,585	436,740			(436,740)			16,083
INDIANAPOLIS 2 SERVICE CENTER LAND 1704 N. Shadeland Ave. Indianapolis, IN 46219 2.99 acres		Indianapolis	IN	05/14/2007	06/01/2011	661,339		661,339	661,339					0		9,343
DETROIT 1 SERVICE CENTER LAND 23811 Telegraph Rd. Southfield, MI 48034 3.10 acres		Southfield	MI	03/24/2006	04/01/2011	984,439		984,439	984,439					0		59,902
DETROIT 3 (ROMULUS) SERVICE CENTER LAND 8857 Haggerty Rd. Belleville, MI 48111 3.22 acres		Belleville	MI	12/15/2005	12/01/2010	477,610		477,610	477,610					0		13,220
DUTCHESS 1 (FISHKILL) SERVICE CENTER LAND 1162 US Highway 9 Wappingers Falls, NY 12590 4.41 acres		Wappingers Falls	NY	12/16/2005	12/01/2010	1,045,184		1,045,184	1,045,184					0		58,292
DALLAS FT. WORTH 3 SERVICE CENTER LAND 1715 Haltom Rd. Haltom City, TX 76117 4.48 acres		Haltom City	TX	10/12/2006	12/01/2010	580,762		580,762	580,762					0		15,385

E01.8

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			
SARASOTA SERVICE CENTER LAND..... 6871 28th St E..... Sarasota, FL 34243..... 4.11 acres.....		Sarasota.....	FL.....	01/04/2006	04/01/2011	967,997		967,997	967,997				.0			12,466	
LONG ISLAND EAST SERVICE CENTER LAND..... 160 Patco Ct..... Islandia, NY 11749..... 3.20 acres.....		Islandia.....	NY.....	09/21/2006	04/01/2011	1,349,344		1,349,344	1,349,344				.0			46,381	
NEW JERSEY SOUTH SERVICE CENTER (excess land)..... 124, 132, & 136 McKinley St..... South Plainfield, NJ 07080..... 1.471 acres.....		South Plainfield.....	NJ.....	01/25/2010	06/01/2012	1,258,149		1,258,149	1,258,149				.0			5,637	
0599999. Total - Properties Held for Sale.....						8,634,994	.0	8,634,994	8,634,994	.0	436,740	.0	(436,740)	.0	.0		257,970
0699999. Totals.....						634,828,521	.0	504,430,370	504,430,370	14,660,551	765,468	.0	(15,426,019)	.0	61,691,066		29,790,392

E01.9

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						
Acquired by Purchase								
CAMPUS II HOME OFFICE COMPLEX.....	Mayfield Village.....	OH.....	03/27/1998					829,718
TAMPA CALL CENTER BLDGS A, B, & C.....	Riverview.....	FL.....	12/02/1997					46,864
TIGARD OFFICE BUILDING.....	Tigard.....	OR.....	03/13/1998					18,560
ALBANY OFFICE BUILDING.....	Albany.....	NY.....	06/30/1999					203,571
PLYMOUTH MEETING OFFICE BUILDING.....	Plymouth Meeting.....	PA.....	08/27/1998					26,058
SOM DATA CENTER.....	Mayfield Village.....	OH.....	03/27/1998					434,241
TAMPA CALL CENTER BLDG D.....	Riverview.....	FL.....	12/02/1997					34,000
PHOENIX 1 SERVICE CENTER.....	Phoenix.....	AZ.....	07/27/2005					437,050
HARTFORD 2 SERVICE CENTER & CLAIMS OFFICE.....	Newington.....	CT.....	02/06/2006					13,375
HARTFORD 3 (BRIDGEPORT) SERVICE CENTER & CLAIMS OFFICE.....	Milford.....	CT.....	02/15/2006					27,294
BALTIMORE 1 SERVICE CENTER.....	Glen Burnie.....	MD.....	02/10/2006					41,001
WASHINGTON DC IN MD SERVICE CENTER.....	Silver Spring.....	MD.....	01/05/2006					3,431,219
DETROIT 2 SERVICE CENTER.....	Sterling Heights.....	MI.....	12/01/2005					21,267
MINN NORTH SERVICE CENTER.....	Coon Rapids.....	MN.....	06/24/2005					37,113
ALBANY 1 SERVICE CENTER.....	Colonie.....	NY.....	09/21/2005					(41,837)
BUFFALO 1 (LANCASTER) SERVICE CENTER.....	Williamsville.....	NY.....	11/01/2005					28,340
CLEVELAND 4 SERVICE CENTER.....	Akron.....	OH.....	04/11/2006					646,654
PHILADELPHIA 2 (WEST) SERVICE CENTER.....	Malvern.....	PA.....	05/14/2007					2,000,619
PROVIDENCE 2 SERVICE CENTER.....	Johnston.....	RI.....	05/23/2006					579,053
DALLAS FT. WORTH 2 SERVICE CENTER.....	Mesquite.....	TX.....	08/15/2005					110,595
ATLANTA 2 SERVICE CENTER.....	Marietta.....	GA.....	02/17/2006					125,552
NEW JERSEY NORTH SERVICE CENTER.....	Rutherford.....	NJ.....	11/21/2007					37,278
NEW JERSEY SOUTH SERVICE CENTER.....	South Plainfield.....	NJ.....	01/25/2010					2,827,280
CINCINNATI 2 (SHARONVILLE) SERVICE CENTER.....	Cincinnati.....	OH.....	09/22/2005					886,799
ST. LOUIS 1 SERVICE CENTER.....	Bridgeton.....	MO.....	09/30/2005					1,000,695
SACRAMENTO SERVICE CENTER.....	Sacramento.....	CA.....	09/27/2012		910,697			754,585
WASHINGTON DC IN VA SERVICE CENTER.....	Springfield.....	VA.....	03/29/2007					3,716,001
COLUMBUS SERVICE CENTER.....	Columbus.....	OH.....	08/21/2007					1,397,353
BOSTON SOUTH SERVICE CENTER.....	Westwood.....	MA.....	09/13/2012		3,265,410			651,093
LOS ANGELES 6 SERVICE CENTER.....	Pasadena.....	CA.....	02/29/2012		6,013,436			3,907,172
BATON ROUGE SERVICE CENTER.....	East Baton Rouge Parish.....	LA.....	09/18/2012		745,025			278,017
OMAHA SERVICE CENTER.....	La Vista.....	NE.....	07/19/2012		757,630			493,856
DAYTON SERVICE CENTER & CLAIMS OFFICE.....	Dayton.....	OH.....	12/05/2012		664,099			408,870
0199999. Total - Acquired by Purchase.....					12,356,296	0	0	25,409,306
0399999. Totals.....					12,356,296	0	0	25,409,306

E02

SCHEDULE A - PART 3

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

1 Description of Property	Location		4 Disposal Date	5 Name of Purchaser	6 Actual Cost	7 Expended for Additions, Permanent Improvements and Changes in Encumbrances	8 Book Adjusted Carrying Value Less Encumbrances Prior Year	Change in Book/Adjusted Carrying Value Less Encumbrances					14 Book/Adjusted Carrying Value Less Encumbrances on Disposal	15 Amounts Received During Year	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal	19 Gross Income Earned Less Interest Incurred on Encumbrances	20 Taxes, Repairs, and Expenses Incurred
	2 City	3 State						9 Current Year's Depreciation	10 Current Year's Other Than Temporary Impairment Recognized	11 Current Year's Change in Encumbrances	12 Total Change in B./A. C. V. (11 - 9 - 10)	13 Total Foreign Exchange Change in B./A. C. V.							
Property Disposed																			
ATLANTA 3 SERVICE CENTER LAND, TRACT B.....	Douglasville.....	GA...	08/15/2012	Vi-Lo Properties, LLC.....	.....361,098	.....	.....361,098	.....	.....	.....	.....0	.....	.....361,098	.....551,250	.....	.....190,152	.....190,152	.....	.....1,238
CLEVELAND 4 SERVICE CENTER, PARTIAL.....	Akron.....	OH..	08/01/2012	Van DeVere, Inc.....	.....4,000	.....	.....3,484	.....67	.....	.....	.....(67)	.....	.....3,417	.....1,800	.....	.....(1,617)	.....(1,617)	.....	.....
ST. LOUIS 1 SERVICE CENTER, PARTIAL.....	Bridgeton.....	MO..	07/18/2012	Northwest Auto Body Company.....	.....4,000	.....	.....3,402	.....77	.....	.....	.....(77)	.....	.....3,325	.....1,400	.....	.....(1,925)	.....(1,925)	.....	.....
0199999. Total - Property Disposed.....					.....369,098	.....0	.....367,984	.....144	.....0	.....0	.....(144)	.....0	.....367,840	.....554,450	.....0	.....186,610	.....186,610	.....0	.....1,238
0399999. Totals.....					.....369,098	.....0	.....367,984	.....144	.....0	.....0	.....(144)	.....0	.....367,840	.....554,450	.....0	.....186,610	.....186,610	.....0	.....1,238

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

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

**Sch. B-Pt. 3
NONE**

SCHEDULE BA - PART 1

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

1 CUSIP Identification	2 Name or Description	3 Code	4 Location		6 Name of Vendor or General Partner	7 NAIC Designation	8 Date Originally Acquired	9 Type and Strategy	10 Actual Cost	11 Fair Value	12 Book/Adjusted Carrying Value Less Encumbrances	Change in Book/Adjusted Carrying Value					18 Investment Income	19 Commitment for Additional Investment	20 Percentage of Ownership
			4 City	5 State								13 Unrealized Valuation Increase (Decrease)	14 Current Year's (Depreciation) or (Amortization) /Accretion	15 Current Year's Other Than Temporary Impairment Recognized	16 Capitalized Deferred Interest and Other	17 Total Foreign Exchange Change in B./A.C.V.			
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Affiliated																			
000000 00 0	MAKAIRA INDICA, LP.....		SAN DIEGO.....	CA...	MAKAIRA PARTNERS, LLC.....		08/31/2012	.....1	.....101,518,357	.....99,439,620	.....99,439,620	.....(2,078,737)	.....	.....	.....	.....	.....978,731	.....	.....100.0
2099999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Affiliated.....									.....101,518,357	.....99,439,620	.....99,439,620	.....(2,078,737)	.....0	.....0	.....0	.....0	.....978,731	.....0	.....XXX.....
Surplus Debentures - Affiliated																			
743315 08 7	PROGRESSIVE CORP COUNTY MUTUAL.....		CLEVELAND.....	OH...	PROGRESSIVE CASUALTY INSURANCE CO.		03/20/1982	.....	.....100,000	.....100,000	.....100,000	.....	.....	.....	.....	.....	.....	.....	.....100.0
2299999. Total - Surplus Debentures - Affiliated.....									.....100,000	.....100,000	.....100,000	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....XXX.....
4099999. Subtotal - Affiliated.....									.....101,618,357	.....99,539,620	.....99,539,620	.....(2,078,737)	.....0	.....0	.....0	.....0	.....978,731	.....0	.....XXX.....
4199999. Totals.....									.....101,618,357	.....99,539,620	.....99,539,620	.....(2,078,737)	.....0	.....0	.....0	.....0	.....978,731	.....0	.....XXX.....

SCHEDULE BA - PART 2

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Vendor or General Partner	6 Date Originally Acquired	7 Type and Strategy	8 Actual Cost at Time of Acquisition	9 Additional Investment Made After Acquisition	10 Amount of Encumbrances	11 Percentage of Ownership
		3 City	4 State							
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Affiliated										
000000 00 0	MAKAIRA INDICA, LP.....	SAN DIEGO.....	CA.....	MAKAIRA PARTNERS, LLC.....	08/31/2012	1	100,000,000	1,518,357		100.0
2099999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Affiliated.....									
							100,000,000	1,518,357	0	XXX
4099999	Subtotal - Affiliated.....									
							100,000,000	1,518,357	0	XXX
4199999	Totals.....									
							100,000,000	1,518,357	0	XXX

E08

SCHEDULE BA - PART 3

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Change in Book/Adjusted Carrying Value						15 Book/Adjusted Carrying Value Less Encumbrances on Disposal	16 Consideration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Investment Income										
		3 City	4 State					9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Depreciation) or (Amortization)/ Accretion	11 Current Year's Other Than Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Change in B./A.C.V. (9+10-11+12)	14 Total Foreign Exchange Change in B./A.C.V.																
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated																													
000000 00 0	QCSA GROUP LLC.....	DAVENPORT.....	IA.....	KINDERHOOK INDUSTRIES.....	05/13/2010	12/31/2012	2,480								4,464		1,984	1,984											
1999999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated..																	2,480	0	0	0	0	0	0	4,464	0	1,984	1,984	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Affiliated																													
000000 00 0	MAKAIRA INDICA, LP.....	SAN DIEGO.....	CA..	MAKAIRA PARTNERS, LLC.....	08/31/2012	12/15/2012									538,210		538,210	538,210											
000000 00 0	MAKAIRA INDICA, LP.....	SAN DIEGO.....	CA..	MAKAIRA PARTNERS, LLC.....	08/31/2012	12/31/2012									1,416		1,416	1,416											
2099999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Affiliated.....																	0	0	0	0	0	0	0	539,626	0	539,626	539,626	0
3999999	Subtotal - Unaffiliated.....																	2,480	0	0	0	0	0	0	4,464	0	1,984	1,984	0
4099999	Subtotal - Affiliated.....																	0	0	0	0	0	0	0	539,626	0	539,626	539,626	0
4199999	Totals.....																	2,480	0	0	0	0	0	0	544,090	0	541,610	541,610	0

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																					
912828	EN 6	US TREASURY NOTE	SD		1	46,809,443	111.812	49,197,280	44,000,000	45,269,926		(419,930)			4.500	3.427	MN	257,072	1,980,000	10/11/2011	11/15/2015
912828	KJ 8	US TREASURY NOTE			1	28,743,734	101.902	28,497,913	27,966,000	28,449,231		(294,504)			1.750	0.357	MS	125,040	489,405	03/29/2012	03/31/2014
912828	MW 7	US TREASURY NOTE	SD		1	8,562,374	104.969	8,743,918	8,330,000	8,446,948		(51,209)			2.500	1.854	MS	53,207	208,250	09/14/2010	03/31/2015
912828	PM 6	US TREASURY NOTE			1	61,657,231	105.227	61,557,795	58,500,000	60,973,605		(659,254)			2.125	0.697	JD	3,434	1,243,125	03/29/2012	12/31/2015
912828	PZ 7	US TREASURY NOTE			1	1,017,540	101.242	1,012,420	1,000,000	1,010,756		(6,784)			1.250	0.352	MS	3,729	6,250	03/29/2012	03/15/2014
912828	QA 1	US TREASURY NOTE			1	27,998,900	105.961	28,344,568	26,750,000	27,673,047		(280,636)			2.250	1.157	MS	153,776	601,875	11/10/2011	03/31/2016
912828	QJ 2	US TREASURY NOTE			1	47,391,554	105.445	49,559,150	47,000,000	47,329,846		(74,568)			2.125	1.891	FA	339,354	901,000	03/29/2012	02/29/2016
912828	RB 8	US TREASURY NOTE			1	19,693,955	100.438	19,743,098	19,657,000	19,682,207		(11,748)			0.500	0.421	FA	37,124	49,143	03/29/2012	08/15/2014
912828	SE 1	US TREASURY NOTE			1	14,105,703	99.953	14,193,326	14,200,000	14,130,363		24,660			0.250	0.483	FA	13,409	17,750	03/29/2012	02/15/2015
912828	SJ 0	US TREASURY NOTE			1	5,794,510	101.312	5,901,424	5,825,000	5,799,326		4,817			0.875	0.983	FA	17,318	25,484	03/13/2012	02/28/2017
0199999	U.S. Government - Issuer Obligations					261,774,944	XXX	266,750,892	253,228,000	258,765,255	0	(1,769,156)	0	0	XXX	XXX	XXX	1,003,463	5,522,282	XXX	XXX
0599999	Total - U.S. Government					261,774,944	XXX	266,750,892	253,228,000	258,765,255	0	(1,769,156)	0	0	XXX	XXX	XXX	1,003,463	5,522,282	XXX	XXX
U.S. States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																					
677521	VR 4	OHIO STATE			1FE	19,752,822	123.249	20,317,598	16,485,000	19,442,169		(310,653)			5.000	2.071	FA	343,438	270,171	03/21/2012	08/01/2019
677521	VS 2	OHIO STATE			1FE	11,152,043	124.808	11,613,384	9,305,000	11,000,756		(151,286)			5.000	2.361	FA	193,854	152,499	03/21/2012	08/01/2020
1199999	U.S. States, Territories & Possessions - Issuer Obligations					30,904,865	XXX	31,930,982	25,790,000	30,442,925	0	(461,939)	0	0	XXX	XXX	XXX	537,292	422,670	XXX	XXX
1799999	Total - U.S. States, Territories & Possessions (Direct and Guaranteed)					30,904,865	XXX	31,930,982	25,790,000	30,442,925	0	(461,939)	0	0	XXX	XXX	XXX	537,292	422,670	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																					
041083	KX 3	ARKANSAS ST HSG			1	2,035,613	104.201	2,099,650	2,015,000	2,020,842		(3,076)			5.000	4.643	JJ	50,375	100,750	03/01/2008	01/01/2035
130536	MJ 1	CALIFORNIA ST POLL CONTROL FIN			2	6,000,000	101.404	6,084,240	6,000,000	6,000,000					1.875	1.875	AO	28,125	56,250	03/28/2012	04/01/2025
34074M	CH 2	FLORIDA HSG FIN CORP REV			1	6,233,575	108.043	6,331,320	5,860,000	6,070,014		(36,074)			5.000	3.613	JJ	146,500	293,000	12/10/2009	07/01/2028
34074M	GZ 8	FLORIDA HSG FIN CORP REV			1	6,427,071	108.001	6,426,060	5,950,000	6,293,759		(89,311)			4.500	2.750	JJ	133,875	263,288	06/14/2011	01/01/2029
45506A	DK 4	INDIANA ST HSG & CMNTY DEV			1	7,370,748	105.583	7,316,902	6,930,000	7,283,551		(65,027)			4.000	2.500	JD	23,100	277,200	09/14/2011	06/01/2028
462467	MP 3	IOWA FIN AUTH SF MTG			1	2,502,422	107.632	2,497,062	2,320,000	2,458,738		(28,212)			4.500	2.645	JJ	52,200	96,570	06/29/2011	01/01/2029
49130P	JG 0	KENTUCKY HSG CORP			2	806,716	100.953	827,815	820,000	818,913		818			3.415	4.056	JJ	14,002	28,003	03/01/2008	07/01/2013
49130P	TX 2	KENTUCKY HSG CORP			1	707,279	102.410	686,147	670,000	675,024		(3,571)			5.000	3.702	JJ	16,750	33,500	06/30/2005	07/01/2030
60415N	WS 7	MINNESOTA ST HSG			1	1,154,018	102.269	1,181,207	1,155,000	1,154,814		172			5.000	5.033	JJ	28,875	57,750	06/01/2008	01/01/2036
60416Q	AZ 7	MINNESOTA ST HSG FIN AGY			1	2,478,804	106.774	2,477,157	2,320,000	2,419,917		(23,023)			4.250	2.750	JJ	49,300	98,600	09/16/2010	07/01/2028
60416Q	CD 4	MINNESOTA ST HSG FIN AGY			1	3,535,757	107.606	3,594,040	3,340,000	3,479,252		(30,364)			4.500	3.200	JJ	75,150	150,300	03/24/2011	01/01/2031
60416Q	DL 5	MINNESOTA ST HSG FIN AGY			1	3,632,686	108.065	3,636,387	3,365,000	3,564,053		(45,718)			4.500	2.760	JJ	75,713	143,433	06/08/2011	07/01/2034
60416S	BE 9	MINNESOTA ST HSG FIN AGY			1	12,768,360	106.107	12,732,840	12,000,000	12,655,063		(113,297)			4.000	2.450	JJ	326,667		03/28/2012	07/01/2040
60636X	5N 9	MISSOURI ST HSG SF			1	3,013,695	104.723	3,031,731	2,895,000	2,965,151		(9,626)			4.800	3.909	MS	46,320	138,960	09/25/2009	03/01/2040
647200	M9 2	NEW MEXICO MTG FIN AGY			1	2,088,488	106.322	2,062,647	1,940,000	2,037,880		(19,458)			4.500	2.796	MS	29,100	87,300	09/09/2010	09/01/2028
647200	P9 9	NEW MEXICO MTG FIN AGY			1	4,477,440	107.431	4,431,529	4,125,000	4,400,722		(61,600)			4.375	2.520	MS	60,156	160,417	09/22/2011	09/01/2028
64986A	XU 7	NEW YORK ST ENVRNMNTL FACS COR			1	24,773,400	125.673	25,134,600	20,000,000	24,508,300		(265,100)			5.000	1.760	JD	44,444	425,000	06/15/2020	06/15/2020
658886	DU 7	NORTH DAKOTA ST HSG			1	2,851,400	105.988	2,808,682	2,650,000	2,797,998		(23,953)			5.500	3.074	JJ	72,875	145,750	06/28/2011	01/01/2037
65888M	6T 3	NORTH DAKOTA ST HSG			1	160,542	107.492	161,238	150,000	157,320		(1,527)			5.750	3.197	JJ	4,313	8,625	12/09/2010	01/01/2038
658909	DC 7	NORTH DAKOTA ST HSG FIN AGY			1	3,488,875	107.095	3,480,588	3,250,000	3,479,207		(9,668)			3.750	2.170	JJ	25,391		09/19/2012	07/01/2042
677377	2G 7	OHIO HSG FIN AGY			1	4,970,305	108.762	4,921,481	4,525,000	4,953,937		(16,368)			4.500	1.944	MN	33,938	101,813	09/01/2012	11/01/2029
67886M	CF 4	OKLAHOMA HSG FIN SF			1	360,000	100.474	361,706	360,000	360,000					5.635	5.637	MS	6,762	20,286	09/14/2006	03/01/2037
67886M	CL 1	OKLAHOMA HSG FIN SF			1	1,112,616	108.735	1,109,097	1,020,000	1,088,420		(14,955)			5.800	2.832	MS	19,720	59,160	09/01/2011	09/01/2037

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	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
67886M	OKLAHOMA HSG FIN SF.....	HH	5	1	1FE	3,556,620	108.708	3,679,766	3,385,000	3,464,488		(14,043)			6.800	5.554	MS	76,727	230,180	06/18/2008	09/01/2038
686087	OREGON ST HSG & CMNTY.....	BL	0	1	1FE	1,420,027	105.445	1,381,330	1,310,000	1,331,222		(20,248)			6.250	4.215	JJ	40,938	81,875	06/23/2006	07/01/2031
708796	PENNSYLVANIA HSG FIN.....	XN	2	1	1FE	19,696,761	107.143	19,842,884	18,520,000	19,327,586		(121,082)			4.500	3.134	AO	208,350	833,400	09/30/2010	04/01/2028
708796	PENNSYLVANIA HSG FIN.....	YR	2	1	1FE	9,484,267	108.048	9,659,491	8,940,000	9,328,244		(82,551)			5.000	3.530	AO	111,750	447,000	03/03/2011	04/01/2028
745220	PUERTO RICO COMWLTH.....	FC	2	1	2FE	1,065,080	101.751	1,017,510	1,000,000	1,010,245		(19,976)			5.500	3.416	JJ	27,500	55,000	03/01/2010	07/01/2013
83712T	SOUTH CAROLINA ST HSG FIN.....	AX	9	1	1FE	2,229,968	107.388	2,233,670	2,080,000	2,179,868		(14,609)			5.000	3.414	JJ	52,000	104,000	06/08/2010	01/01/2028
83712T	SOUTH CAROLINA ST HSG FIN.....	BZ	3	1	1FE	1,262,279	108.443	1,263,361	1,165,000	1,241,657		(10,398)			5.000	2.962	JJ	29,125	45,750	03/22/2012	07/01/2027
83755G	SOUTH DAKOTA HSG.....	5A	1	1	1FE	5,172,859	105.265	5,105,353	4,850,000	5,048,006		(42,331)			5.500	3.109	MN	44,458	266,750	06/01/2010	11/01/2037
88045R	TENNESSEE HSG DEV.....	YE	6	1	1FE	9,466,161	109.270	9,430,001	8,630,000	9,405,125		(61,035)			4.500	2.399	JJ	174,758		06/28/2012	07/01/2037
882750	TEXAS ST HSG & CMNTY.....	NA	6	1	1FE	2,331,504	107.022	2,311,675	2,160,000	2,322,149		(9,355)			4.250	2.254	JJ	45,900		09/01/2012	01/01/2034
917436	UTAH HSG CORP SF.....	CM	7	1	1FE	455,000	100.809	458,681	455,000	455,000					4.625	4.621	JJ	10,522	21,044	09/20/2002	01/01/2019
2599999	U.S. Special Revenue & Assessment Obligations - Issuer Obligations.....					159,090,336	XXX	159,777,848	146,155,000	156,756,465	0	(1,254,566)	0	0	XXX	XXX	XXX	2,185,679	4,830,954	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Residential Mortgage-Backed Securities																					
313921	FNGT GT 2001-T10 A2 PT.....	6B	9	2	1	6,003,023	122.244	6,722,781	5,499,477	5,989,342		(158,047)			7.500	4.060	MON	34,372	412,461	03/19/2003	12/25/2041
313921	FNGT 2001-W3 A.....	6F	0	2	1	160,868	118.354	185,172	156,456	161,072		(440)			7.000	6.245	MON	913	10,952	02/01/2006	09/01/2041
31392C	FNW 2002-W1 2A.....	MS	0	2	1	633,683	116.563	685,479	588,076	632,990		(6,132)			6.940	4.913	MON	3,401	41,395	03/01/2010	02/25/2042
2699999	U.S. Special Revenue - Residential Mortgage-Backed Securities.....					6,797,574	XXX	7,593,432	6,244,009	6,783,404	0	(164,619)	0	0	XXX	XXX	XXX	38,686	464,808	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																					
3137AN	FHMS 2012-K501 X1A IO.....	LQ	6	2,4	1	3,467,028	4.696	2,788,587		2,775,463		(691,566)			1.755	2.428	MON	86,849	719,694	03/26/2012	08/25/2016
2799999	U.S. Special Revenue - Commercial Mortgage-Backed Securities.....					3,467,028	XXX	2,788,587	0	2,775,463	0	(691,566)	0	0	XXX	XXX	XXX	86,849	719,694	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 - Other Loan-Backed and Structured Securities																					
49130N	KENTUCKY HIGHER ED STUDENT LN.....	CB	3	2	1FE	213,931	99.492	213,908	215,000	213,596		(336)			0.813	1.160	FMAN	296	1,613	03/22/2012	05/01/2020
679110	OKLAHOMA STUDENT LOAN AUTHORIT.....	DY	9	2	1FE	10,135,000	99.667	10,101,250	10,135,000	10,128,733		(9,572)			1.061	1.097	MJSD	9,255	126,975	09/30/2010	09/03/2024
2899999	U.S. Special Revenue - Other Loan-Backed and Structured Securities.....					10,348,931	XXX	10,315,158	10,350,000	10,342,329	0	(9,908)	0	0	XXX	XXX	XXX	9,551	128,588	XXX	XXX
3199999	Total - U.S. Special Revenue & Special Assessment Obligations.....					179,703,869	XXX	180,475,025	162,749,009	176,657,661	0	(2,120,659)	0	0	XXX	XXX	XXX	2,320,765	6,144,044	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																					
00101J	ADT CORP.....	AA	4		2FE	36,063,094	99.206	35,614,954	35,900,000	36,047,931		(15,163)			2.250	2.154	JJ	394,900		06/28/2012	07/15/2017
032095	AMPHENOL CORP.....	AA	9		2FE	5,426,900	106.551	5,327,550	5,000,000	5,199,725		(102,933)			4.750	2.550	MN	30,347	237,500	09/29/2010	11/15/2014
037389	AON CORP.....	AY	9		2FE	4,147,360	105.277	4,211,080	4,000,000	4,121,904		(25,456)			3.125	2.191	MN	11,806	125,000	03/29/2012	05/27/2016
058498	BALL CORP.....	AN	6	1	3FE	8,642,500	111.250	8,621,875	7,750,000	8,316,094		(158,080)			7.375	4.902	MS	190,521	571,563	11/15/2010	09/01/2019
058498	BALL CORP.....	AQ	9	1	3FE	4,882,500	108.250	4,871,250	4,500,000	4,856,312		(26,188)			5.750	3.771	MN	33,063	129,375	08/21/2012	05/15/2021
14987B	CC HOLDINGS GS V LLC/CRO.....	AA	1	1	2FE	6,631,250	106.180	6,370,800	6,000,000	6,291,844		(173,175)			7.750	4.585	FMAN	77,500	465,000	06/29/2011	05/01/2017
25459H	DIRECTV HOLDINGS.....	AN	5		2FE	18,437,710	105.196	18,672,290	17,750,000	18,190,074		(192,910)			3.550	2.386	MS	185,537	630,125	11/10/2011	03/15/2015
26882P	ERAC USA FINANCE COMPANY.....	AS	1		2FE	16,497,000	109.461	16,419,150	15,000,000	16,019,294		(418,773)			5.600	2.579	MN	140,000	840,000	11/10/2011	05/01/2015
297599	ETHAN ALLEN GLOBAL.....	AC	6		3FE	3,999,400	102.750	4,110,000	4,000,000	3,999,252		(188)			5.375	5.379	AO	53,750	215,000	03/22/2012	10/01/2015
30249U	FMC TECHNOLOGIES INC.....	AA	9		2FE	5,041,600	100.922	5,046,100	5,000,000	5,039,563		(2,037)			2.000	1.825	AO	27,778		09/26/2012	10/01/2017
345397	FORD MOTOR CREDIT CO.....	WB	5		2FE	9,895,600	106.662	10,666,200	10,000,000	9,921,906		(21,427)			4.207	4.463	AO	88,814	420,700	09/27/2011	04/15/2016
41283L	HARLEY-DAVIDSON FINL SER.....	AA	3		2FE	10,148,350	107.340	10,734,000	10,000,000	10,112,078		(32,932)			3.875	3.499	MS	114,097	387,500	11/10/2011	03/15/2016
428236	HEWLETT-PACKARD CO.....	BT	9		2FE	2,894,024	101.177	2,832,956	2,800,000	2,867,534		(26,490)			2.625	1.360	JD	4,492	73,500	03/22/2012	12/09/2014
44923Q	HYUNDAI CAPITAL AMERICA.....	AA	2		2FE	25,571,445	105.537	26,648,093	25,250,000	25,493,257		(42,367)			3.750	3.431	AO	223,568	904,688	09/25/2012	04/06/2016
44923Q	HYUNDAI CAPITAL AMERICA.....	AB	0		2FE	1,998,820	107.927	2,158,540	2,000,000	1,998,984		196			4.000	4.012	JD	5,111	80,000	12/01/2011	06/08/2017
44923Q	HYUNDAI CAPITAL AMERICA.....	AD	6		2FE	6,990,410	100.716	7,050,120	7,000,000	6,990,766		356			2.125	2.154	AO	37,188		09/24/2012	10/02/2017

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
65535V CT 3	NAA 2004-AP1 A4B.....2	1FM	155,911	100.112	156,289	156,114	156,401		649			5.837	5.735	MON...	759	9,112	12/27/2007	03/25/2034
743873 AX 9	PFMLT 2005-1 2A1.....2	2FM	1,858,957	100.773	1,918,900	1,904,181	1,918,900	(21,295)	23,986			2.860	3.091	MON...	4,538	53,283	03/01/2010	05/25/2035
743873 BL 4	PFMLT 2005-2 2A1A.....2	1FM	2,686,437	98.970	2,874,752	2,904,670	2,608,350					2.941	3.180	MON...	7,118	82,314	10/13/2006	12/25/2047
83611M KE 7	SVHE 2005-4 M1B.....2	1FM	1,496,360	66.113	2,644,520	4,000,000	2,198,418		303,123			0.680	12.491	MON...	529	28,845	03/01/2010	03/25/2036
929227 4D 5	WAMU 2003-AR6 A1.....2	1FM	881,784	102.744	922,026	897,401	896,561		9,198			2.440	3.610	MON...	1,828	21,949	03/22/2012	06/25/2033
949802 AA 0	WFMB 2003-1 A1.....2	3FM	1,403,526	101.770	1,446,621	1,421,461	1,446,621	(12,287)	18,182			2.494	3.061	MON...	2,950	35,631	12/11/2006	09/25/2033
94980Q AA 7	WFMB 2004-W A1.....2	1FM	2,058,414	100.189	2,112,233	2,108,248	2,047,916					2.697	2.760	MON...	4,739	55,455	02/07/2007	11/25/2034
3399999	Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities.....					73,565,029	XXX	82,533,039	93,388,036	77,535,872	(198,061)	1,602,842	0	0	XXX	XXX	XXX	143,367	1,957,648	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																					
045424 DU 9	ASC 1997-D4 PS1 IO.....	..	..	2.4	.5FE	476,846	4.160	259,679		232,630		69,947		1.723	8.705	MON...	5,977	95,554	03/27/1997	04/11/2027
045424 FJ 2	ASC 1997-D5 PS1 IO.....	..	..	2.4	.4FE	74,311	3.187	137,290		137,290	(6,230)	97,045	10,267	1.430	2.467	MON...	3,423	57,771	10/27/1997	02/11/2043
05524V AG 2	BAMLL 2011-FSHN C.....	..	..	..2	1FM	3,238,421	115.999	3,682,968	3,175,000	3,230,396		(5,541)		5.118	4.897	MON...	13,541	162,497	06/24/2011	07/11/2033
05524V AJ 6	BAMLL 2011-FSHN D.....	..	..	..2	1FM	4,079,752	116.009	4,640,360	4,000,000	4,069,821		(6,864)		5.615	5.397	MON...	18,717	224,600	06/24/2011	07/11/2033
05947U C9 7	BACM 2005-1 A4.....	..	..	..2	1FM	31,649,295	101.365	31,200,147	30,780,000	31,024,745		(99,548)		5.080	4.400	MON...	130,310	1,588,226	01/15/2010	11/10/2042
05947U M2 1	BACM 2005-2 A5.....	..	..	..2	1FM	3,173,580	108.385	3,251,550	3,000,000	3,094,943		(43,470)		4.857	3.297	MON...	12,143	145,710	03/01/2011	07/10/2043
05950W AK 4	BACM 2006-4 XP IO.....	..	..	2.4	.1FE	6,317,506	0.271	1,273,189		1,259,931		(1,951,797)		0.411	4.481	MON...	160,988	2,406,157	11/16/2009	07/10/2046
05950X AG 1	BACM 2006-5 XP IO.....	..	..	2.4	.1FE	17,299,194	0.485	5,208,530		5,156,930		(6,106,782)		0.585	4.474	MON...	523,876	7,380,525	06/10/2010	09/10/2047
07388P AC 7	BSCMS 2006-PW14 X2 IO.....	..	..	2.4	.1FE	11,703,241	0.684	2,277,828		2,237,279		(2,072,831)		0.669	5.187	MON...	185,560	2,549,151	12/06/2006	12/01/2038
12624N AK 4	COMM 2012-LTRT A2.....	..	..	..2	1FM	25,624,847	104.560	26,140,000	25,000,000	25,611,713		(13,134)		3.400	3.124	MON...	70,825	141,650	09/13/2012	10/05/2030
161505 GN 6	CCMSC 2000-3 X IO.....	..	..	2.4	.6*	5,520								0.000	0.000	MON...	28,079		03/01/2006	10/15/2032
20046F AS 9	COMM 2001-J2A X IO.....	..	..	2.4	.3FE	1,280,563	0.755	177,500		111,650		4,118		0.432	30.446	MON...	8,468	121,123	12/15/2004	07/01/2034
20046P AG 3	COMM 2000-C1 X IO.....	..	..	2.4	.6*	3,969	1.102	19,467						0.000	0.000	MON...	15,109		12/27/2007	08/15/2033
20047E AG 7	COMM 2006-C8 XP IO.....	..	..	2.4	.1FE	12,596,918	0.472	2,222,193		2,190,773		(2,189,890)		0.467	5.345	MON...	183,347	2,647,348	09/25/2007	12/10/2046
201736 AE 5	CMLBC 2001-CMLB X IO.....	..	..	2.4	.3FE	3,243,227	2.463	2,029,936		1,615,834		(180,919)		0.536	10.678	MON...	36,789	478,714	12/27/2007	06/01/2031
225458 DM 7	CSFB 2005-C1 A4.....	..	..	..2	1FM	15,196,875	107.526	16,128,900	15,000,000	15,065,886		(47,127)		5.014	4.711	MON...	62,675	752,100	01/15/2010	02/15/2038
233050 AN 3	DBUBS 2011-LC1A A1.....	..	..	..2	1FM	33,077,580	108.110	35,333,068	32,682,516	32,929,770		(82,383)		3.742	3.459	MON...	101,915	1,222,980	03/16/2011	11/10/2046
33736X BN 8	FUNBC 2000-C2 IO.....	..	..	2.4	.6*	2,991								0.000	0.000	MON...	33,434		12/27/2007	10/15/2032
33736X CR 8	FUNBC 2001-C2 IO.....	..	..	2.4	.5FE	215,621								1.589	0.000	MON...	4,909	62,576	12/27/2007	01/12/2043
361849 C9 1	GMACC 2004-C1 C.....	..	..	..2	1FM	1,906,223	99.393	2,045,508	2,058,000	2,020,680		27,132		5.041	6.605	MON...	8,645	103,744	03/28/2008	03/10/2038
361849 KL 5	GMACC 2000-C1 X IO.....	..	..	2.4	.5FE	38,018								1.325	0.000	MON...	1,077	13,357	03/08/2000	03/15/2033
361849 MQ 2	GMACC 2000-C2 X IO.....	..	..	2.4	.6*	232,547								1.474	0.000	MON...	5,429	67,086	08/08/2000	08/16/2033
361849 ZT 2	GMACC 2003-C3 A4.....	..	..	..2	1FM	5,870,539	102.371	6,070,166	5,929,575	5,915,801		9,381		5.023	5.250	MON...	24,820	297,843	01/31/2008	04/10/2040
36228C A6 0	GSMS 2007-EOP E.....	..	..	..2	1FM	8,468,232	100.715	8,731,991	8,670,000	8,643,228		174,996		2.476	5.598	MON...	15,507	195,175	03/22/2012	03/06/2020
36228C B8 5	GSMS 2007-EOP K.....	..	..	..2	1FM	3,111,451	101.109	3,538,815	3,500,000	3,498,499		42,469		4.805	5.200	MON...	12,145	210,607	03/01/2011	03/06/2020
52108H BZ 6	LBUBS 2000-C4 X IO.....	..	..	2.4	.5FE	112,764	2.135	95,384		95,193		(24,101)		1.053	0.825	MON...	2,614	51,283	12/01/2007	07/11/2032
52108H CS 1	LBUBS 2000-C5 X IO.....	..	..	2.4	.5FE	9,697	0.275	17,616						1.153	0.000	MON...	4,103	86,395	12/14/2000	12/15/2032
553514 AC 4	MSBAM 2012-CKSV A2.....	..	..	..2	1FM	10,249,170	102.575	10,257,500	10,000,000	10,244,494		(4,676)		3.277	2.991	MON...	27,308	54,617	09/25/2012	10/15/2030
553514 AJ 9	MSBAM 2012-CKSV B.....	..	..	..2	1FM	20,498,440	102.835	20,567,000	20,000,000	20,489,402		(9,038)		4.088	3.799	MON...	68,133	136,267	09/25/2012	10/15/2030
59022H CP 5	MLMT 2003-KEY1 A3.....	..	..	..2	1FM	556,893	100.131	545,785	545,071	545,168		(10,867)		4.893	2.479	MON...	2,223	40,735	06/10/2010	11/12/2035
617458 AC 8	MSC 2011-C1 A2.....	..	..	..2	1FM	30,300,000	108.441	32,532,300	30,000,000	30,170,548		(67,991)		3.884	3.654	MON...	97,100	1,165,200	02/17/2011	09/15/2047
61745M 5P 4	MSC 2005-T19 X2 IO.....	..	..	2.4	.1FE	7,536,460	0.255	839,436		830,843		(1,516,909)		0.455	5.211	MON...	124,728	1,783,969	06/07/2006	06/12/2047
61750W AB 9	MSC 2006-IQ12 X2 IO.....	..	..	2.4	.1FE	19,296,550	0.539	3,979,294		3,905,344		(3,643,133)		0.517	5.355	MON...	317,930	4,498,606	12/14/2006	12/15/2043

E10.3

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		
61760R AZ 5	MSC 2011-C3 A2.....		..	..	..2	1FM	.....	107,644	.....	21,528,800	.....	20,000,000	.....	20,144,965	.....	.....	.....	.....	.....	.....	.....	.....	.....
61760R BA 9	MSC 2011-C3 A3.....		..	..	..2	1FM	.....	8,079,738	.....	112,896	.....	9,031,680	.....	8,066,359	.....	.....	.....	.....	.....	.....	.....	.....	.....
655356 JJ 3	NASC 1998-D6 PS1 IO.....		..	..	..2	3FE	.....	192,722	.....	1,267	.....	192,713	.....	192,713	.....	.....	.....	.....	.....	.....	.....	.....	.....
69348H CR 7	PNCMA 2000-C2 X IO.....		..	..	..2	5FE	.....	130,786	.....	1,680	.....	132,131	.....	113,120	.....	.....	.....	.....	.....	.....	.....	.....	.....
74436J GM 3	PSSF KEY 2000-C1 X IO.....		..	..	..2	5FE	.....	38,169	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
90349D AA 0	UBSBB 2012-C3 A1.....		..	..	..2	1FM	.....	14,357,471	.....	100,094	.....	14,371,054	.....	14,357,324	.....	.....	.....	.....	.....	.....	.....	.....	.....
92935J AC 9	WFRBS 2011-C2 A2.....		..	..	..2	1FM	.....	30,299,370	.....	108,522	.....	32,556,600	.....	30,000,000	.....	.....	.....	.....	.....	.....	.....	.....	.....
92936Q AA 6	WFRBS 2012-C6 A1.....		..	..	..2	1FM	.....	17,399,485	.....	100,776	.....	17,534,768	.....	17,399,746	.....	.....	.....	.....	.....	.....	.....	.....	.....
929766 HB 2	WBCMT 2003-C5 D.....		..	..	..2	1FM	.....	4,548,188	.....	101,124	.....	4,853,952	.....	4,768,886	.....	.....	.....	.....	.....	.....	.....	.....	.....
929766 LY 7	WBCMT 2003-C8 A4.....		..	..	..2	1FM	.....	25,460,727	.....	102,446	.....	24,382,148	.....	24,242,219	.....	.....	.....	.....	.....	.....	.....	.....	.....
92976B GC 0	WBCMT 2006-C24 XP.....		..	..	..2	1FE	.....	3,726,096	.....	0,012	.....	125,786	.....	120,848	.....	.....	.....	.....	.....	.....	.....	.....	.....
93934D AA 5	WMCMS 2003-C1A X IO.....		..	..	..2	3FE	.....	70,259	.....	0,657	.....	25,252	.....	25,252	.....	.....	.....	.....	.....	.....	.....	.....	.....
3499999	Industrial & Miscellaneous - Commercial Mortgage-Backed Securities.....		.....	.....	.....	.....	.....	401,949,646	.....	XXX	.....	347,937,384	.....	312,697,466	.....	.....	.....	.....	.....	.....	.....	.....	.....
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																							
00432C AR 2	ACSS 2002-A A2.....		..	..	..2	1FE	.....	14,355,000	.....	91,000	.....	16,380,000	.....	18,000,000	.....	.....	.....	.....	.....	.....	.....	.....	.....
44918A AD 8	HART 2011-C A4.....		..	..	..2	1FE	.....	11,881,915	.....	101,625	.....	12,078,131	.....	11,885,000	.....	.....	.....	.....	.....	.....	.....	.....	.....
493268 AS 5	KSLT 1999-B A2.....		..	..	..2	1FE	.....	1,973,991	.....	99,766	.....	2,003,176	.....	2,007,874	.....	.....	.....	.....	.....	.....	.....	.....	.....
587681 AC 1	MBALT 2011-1A A3.....		..	..	..2	1FE	.....	3,232,413	.....	100,083	.....	3,224,038	.....	3,221,364	.....	.....	.....	.....	.....	.....	.....	.....	.....
587681 AD 9	MBALT 2011-1A A4.....		..	..	..2	1FE	.....	26,997,953	.....	100,206	.....	27,055,620	.....	27,000,000	.....	.....	.....	.....	.....	.....	.....	.....	.....
73328U AC 9	PFAST 2011-1 A3.....		..	..	..2	1FE	.....	8,496,616	.....	100,193	.....	8,512,248	.....	8,495,851	.....	.....	.....	.....	.....	.....	.....	.....	.....
89235X AD 9	TAOT 2011-A A4.....		..	..	..2	1FE	.....	29,998,278	.....	101,331	.....	30,399,300	.....	29,999,357	.....	.....	.....	.....	.....	.....	.....	.....	.....
92867E AD 0	VWALT 2010-A A4.....		..	..	..2	1FE	.....	12,049,200	.....	100,112	.....	12,013,440	.....	12,012,411	.....	.....	.....	.....	.....	.....	.....	.....	.....
98158N AD 5	WOLS 2011-A A4.....		..	..	..2	1FE	.....	2,016,016	.....	101,204	.....	2,024,080	.....	2,006,206	.....	.....	.....	.....	.....	.....	.....	.....	.....
3599999	Industrial & Miscellaneous - Other Loan-Backed and Structured Securities.....		.....	.....	.....	.....	.....	111,001,382	.....	XXX	.....	113,690,033	.....	114,610,089	.....	.....	.....	.....	.....	.....	.....	.....	.....
3899999	Total - Industrial & Miscellaneous (Unaffiliated).....		.....	.....	.....	.....	.....	956,635,432	.....	XXX	.....	921,438,224	.....	881,903,591	.....	.....	.....	.....	.....	.....	.....	.....	.....
Totals																							
7799999	Total - Issuer Obligations.....		.....	.....	.....	.....	.....	821,889,520	.....	XXX	.....	835,737,490	.....	786,381,000	.....	.....	.....	.....	.....	.....	.....	.....	.....
7899999	Total - Residential Mortgage-Backed Securities.....		.....	.....	.....	.....	.....	80,362,603	.....	XXX	.....	90,126,471	.....	99,632,045	.....	.....	.....	.....	.....	.....	.....	.....	.....
7999999	Total - Commercial Mortgage-Backed Securities.....		.....	.....	.....	.....	.....	405,416,674	.....	XXX	.....	350,725,971	.....	312,697,466	.....	.....	.....	.....	.....	.....	.....	.....	.....
8099999	Total - Other Loan-Backed and Structured Securities.....		.....	.....	.....	.....	.....	121,350,313	.....	XXX	.....	124,005,191	.....	124,960,089	.....	.....	.....	.....	.....	.....	.....	.....	.....
8399999	Grand Total - Bonds.....		.....	.....	.....	.....	.....	1,429,019,110	.....	XXX	.....	1,400,595,123	.....	1,323,670,600	.....	.....	.....	.....	.....	.....	.....	.....	.....

E10.4

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.

NONE

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)																	
00101J	10 6			ADT CORP.....	850,000	39,517	46,490	39,517	22,637		106	16,879		16,879		L.....	10/01/2012
001084	10 2			AGCO CORP.....	7,100,000	348,752	49,120	348,752	203,583			43,665		43,665		L.....	11/03/2009
00164V	10 3			AMC NETWORKS INC A.....	4,450,000	220,275	49,500	220,275	69,765			53,044		53,044		L.....	07/01/2011
00206R	10 2			AT&T INC.....	169,459,000	5,712,463	33,710	5,712,463	4,475,141		298,248	588,023		588,023		L.....	11/03/2009
002896	20 7			ABERCROMBIE & FITCH CO CLASS A.....	17,900,000	858,663	47,970	858,663	304,379		12,530	(15,573)		(15,573)		L.....	09/25/2001
00507V	10 9			ACTIVISION BLIZZARD INC.....	58,400,000	620,208	10,620	620,208	109,210		10,512	(99,280)		(99,280)		L.....	03/20/2003
00724F	10 1			ADOBE SYSTEMS INC.....	12,100,000	455,928	37,680	455,928	333,395			113,861		113,861		L.....	11/03/2009
00751Y	10 6			ADVANCE AUTO PARTS.....	6,700,000	484,745	72,350	484,745	256,096	402	1,608	18,224		18,224		L.....	11/03/2009
00817Y	10 8			AETNA INC.....	15,600,000	722,436	46,310	722,436	525,009		10,920	64,272		64,272		L.....	11/03/2009
008252	10 8			AFFILIATED MANAGERS GROUP.....	6,950,000	904,543	130,150	904,543	199,788			237,690		237,690		L.....	03/20/2003
00846U	10 1			AGILENT TECHNOLOGIES INC.....	27,400,000	1,121,756	40,940	1,121,756	671,234	2,740	8,220	164,674		164,674		L.....	12/21/2011
009363	10 2			AIRGAS INC.....	100,000	9,129	91,290	9,129	6,433		152	1,321		1,321		L.....	03/23/2010
00971T	10 1			AKAMAI TECHNOLOGIES.....	12,600,000	515,466	40,910	515,466	282,699			108,738		108,738		L.....	11/03/2009
012653	10 1			ALBEMARLE CORP.....							2,153			0		L.....	06/23/2011
015351	10 9			ALEXION PHARMACEUTICALS INC.....	11,200,000	1,049,888	93,740	1,049,888	246,842			249,088		249,088		L.....	11/03/2009
017175	10 0			ALLEGHANY CORP.....	1,501,000	503,465	335,420	503,465	412,410			91,056		91,056		L.....	03/06/2012
018490	10 2			ALLERGAN INC.....	5,600,000	513,688	91,730	513,688	314,966		1,120	22,344		22,344		L.....	11/03/2009
018581	10 8			ALLIANCE DATA SYSTEMS CORP.....	3,700,000	535,612	144,760	535,612	211,804			151,404		151,404		L.....	11/03/2009
020002	10 1			ALLSTATE CORP.....	20,300,000	815,451	40,170	815,451	601,972		22,127	259,028		259,028		L.....	11/03/2009
021441	10 0			ALTERA CORP.....	15,100,000	519,289	34,390	519,289	294,829		5,436	(40,921)		(40,921)		L.....	11/03/2009
02209S	10 3			ALTRIA GROUP INC.....	118,400,000	3,722,496	31,440	3,722,496	1,317,293	52,096	197,728	211,936		211,936		L.....	11/03/2009
023135	10 6			AMAZON.COM INC.....	6,700,000	1,680,829	250,870	1,680,829	1,021,677			521,059		521,059		L.....	12/21/2011
023608	10 2			AMEREN CORPORATION.....	18,200,000	559,104	30,720	559,104	435,486		29,120	(43,862)		(43,862)		L.....	11/03/2009
02503X	10 5			AMERICAN CAPITAL AGENCY CORP.....	12,600,000	364,140	28,900	364,140	356,909	15,750	47,250	10,332		10,332		L.....	12/21/2011
025537	10 1			AMERICAN ELECTRIC POWER.....	34,400,000	1,468,192	42,680	1,468,192	1,054,639		64,672	47,128		47,128		L.....	11/03/2009
025816	10 9			AMERICAN EXPRESS CO.....	61,300,000	3,523,524	57,480	3,523,524	1,909,405		47,814	632,003		632,003		L.....	11/03/2009
026874	78 4			AMERICAN INTERNATIONAL GROUP.....	15,095,000	532,854	35,300	532,854	252,925			182,650		182,650		L.....	12/23/2008
03027X	10 0			AMERICAN TOWER CORP.....	19,600,000	1,514,492	77,270	1,514,492	595,048		17,640	338,296		338,296		L.....	06/22/2006
03073E	10 5			AMERISOURCEBERGEN CORP CLASS A.....	21,900,000	945,642	43,180	945,642	506,481		13,140	131,181		131,181		L.....	11/03/2009
03076C	10 6			AMERIPRISE FINANCIAL INC.....	29,660,000	1,857,606	62,630	1,857,606	1,197,509		42,414	385,283		385,283		L.....	12/21/2011
031100	10 0			AMETEK INC.....	15,975,000	600,181	37,570	600,181	249,644		3,515	151,816		151,816		L.....	07/02/2012
031162	10 0			AMGEN INC.....	26,600,000	2,292,920	86,200	2,292,920	1,398,476		38,304	584,934		584,934		L.....	11/03/2009
031652	10 0			AMKOR TECHNOLOGY INC.....	32,000,000	135,706	4,241	135,706	123,843			(3,814)		(3,814)		L.....	09/17/2004
032095	10 1			AMPHENOL CORP CLASS A.....	12,500,000	808,750	64,700	808,750	439,732	1,313	4,125	241,375		241,375		L.....	11/03/2009
032511	10 7			ANADARKO PETROLEUM CORP.....	10,300,000	765,393	74,310	765,393	651,802		3,708	(20,806)		(20,806)		L.....	11/03/2009
032654	10 5			ANALOG DEVICES INC.....	17,900,000	752,874	42,060	752,874	461,351		21,480	112,412		112,412		L.....	11/03/2009
03748R	10 1			APARTMENT INVT & MGMT CO -A.....	16,400,000	443,784	27,060	443,784	370,884		12,464	68,060		68,060		L.....	12/21/2011
037833	10 0			APPLE COMPUTER INC.....	30,400,000	16,178,059	532,173	16,178,059	6,587,530		161,120	3,866,059		3,866,059		L.....	12/21/2011
039483	10 2			ARCHER-DANIELS-MIDLAND CO.....	8,400,000	230,076	27,390	230,076	267,327		5,880	(10,164)		(10,164)		L.....	11/03/2009
042735	10 0			ARROW ELECTRONICS INC.....	25,600,000	974,848	38,080	974,848	319,488			17,152		17,152		L.....	12/18/2002
044209	10 4			ASHLAND INC.....	5,600,000	450,296	80,410	450,296	195,900		4,760	130,200		130,200		L.....	11/03/2009

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SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	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
04621X 10 8	ASSURANT INC.....			8,600.000	298,420	34.700	298,420	258,713		6,966		(54,696)		(54,696)		L.....	11/03/2009
053015 10 3	AUTOMATIC DATA PROCESSING.....			15,700.000	893,801	56.930	893,801	634,297	6,830	24,806		45,844		45,844		L.....	11/03/2009
053484 10 1	AVALONBAY COMMUNITIES INC.....			11,058.000	1,499,354	135.590	1,499,354	389,406	10,726	42,048		55,179		55,179		L.....	03/20/2003
053807 10 3	AVNET INC.....			30,400.000	930,544	30.610	930,544	348,080				(14,592)		(14,592)		L.....	12/18/2002
054937 10 7	BB&T CORP.....			16,300.000	474,493	29.110	474,493	404,512		12,388		64,222		64,222		L.....	11/03/2009
05615F 10 2	BABCOCK & WILCOX COMPANY.....			6,100.000	159,820	26.200	159,820	133,362		488		12,566		12,566		L.....	08/02/2010
057224 10 7	BAKER HUGHES INC.....			26,647.000	1,088,469	40.848	1,088,469	1,349,705		15,988		(207,641)		(207,641)		L.....	04/29/2010
058498 10 6	BALL CORP.....			2,800.000	125,300	44.750	125,300	37,800		1,120		25,312		25,312		L.....	09/25/2003
060505 10 4	BANK OF AMERICA CORP.....			405,500.000	4,707,855	11.610	4,707,855	3,834,427		12,765		942,542		942,542		L.....	03/26/2012
067383 10 9	BARD (C.R.) INC.....			13,900.000	1,358,586	97.740	1,358,586	385,994		10,842		170,136		170,136		L.....	06/11/2002
071813 10 9	BAXTER INTERNATIONAL INC.....			16,600.000	1,106,556	66.660	1,106,556	819,597	7,470	24,153		285,188		285,188		L.....	11/03/2009
073730 10 3	BEAM INC.....			10,900.000	665,881	61.090	665,881	326,978		8,938		107,474		107,474		L.....	11/03/2009
075887 10 9	BECTON DICKINSON & CO.....			5,900.000	461,321	78.190	461,321	408,298		10,886		20,473		20,473		L.....	11/03/2009
075896 10 0	BED BATH & BEYOND INC.....			12,600.000	704,466	55.910	704,466	457,478				(25,956)		(25,956)		L.....	11/03/2009
084423 10 2	WR BERKLEY CORP.....			15,100.000	569,874	37.740	569,874	373,788		20,385		50,585		50,585		L.....	11/03/2009
084670 70 2	BERKSHIRE HATHAWAY INC.....			91,700.000	8,225,490	89.700	8,225,490	7,220,767				1,228,780		1,228,780		L.....	12/21/2011
09062X 10 3	BIOGEN IDEC INC.....			11,200.000	1,639,344	146.370	1,639,344	497,477				406,784		406,784		L.....	11/03/2009
097023 10 5	BOEING CO.....			54,900.000	4,137,264	75.360	4,137,264	1,684,796		96,624		110,349		110,349		L.....	11/03/2009
099724 10 6	BORGWARNER INC.....			23,300.000	1,668,746	71.620	1,668,746	273,975				183,604		183,604		L.....	03/20/2003
101121 10 1	BOSTON PROPERTIES INC.....			8,100.000	857,061	105.810	857,061	329,151	5,265	17,820		50,301		50,301		L.....	03/31/2003
110122 10 8	BRISTOL-MYERS SQUIBB CO.....			62,901.000	2,049,944	32.590	2,049,944	1,377,336		85,545		(166,688)		(166,688)		L.....	01/31/2010
111320 10 7	BROADCOM CORP CLASS A.....			28,750.000	954,788	33.210	954,788	776,069		11,500		110,688		110,688		L.....	11/03/2009
124857 20 2	CBS CORP CLASS B.....			14,200.000	540,310	38.050	540,310	105,699	1,704	5,964		154,922		154,922		L.....	12/23/2008
12504L 10 9	CBRE GROUP INC.....			14,000.000	278,600	19.900	278,600	213,714				65,520		65,520		L.....	12/21/2011
125137 10 9	CEC ENTERTAINMENT INC.....			4,750.000	157,653	33.190	157,653	84,410		5,320		(5,985)		(5,985)		L.....	03/20/2003
125269 10 0	CF INDUSTRIES HOLDINGS INC.....			4,986.000	1,012,956	203.160	1,012,956	421,891		7,978		290,085		290,085		L.....	04/16/2010
125509 10 9	CIGNA CORP.....			19,700.000	1,053,162	53.460	1,053,162	295,367		788		225,762		225,762		L.....	03/20/2003
126408 10 3	CSX CORPORATION.....			33,300.000	657,009	19.730	657,009	507,221		17,982		(44,289)		(44,289)		L.....	11/03/2009
126650 10 0	CVS/CAREMARK CORP.....			105,372.000	5,094,736	48.350	5,094,736	2,129,053		68,492		797,666		797,666		L.....	11/03/2009
12673P 10 5	CA INC.....			2,400.000	52,752	21.980	52,752	50,160		2,400		4,236		4,236		L.....	11/03/2009
127097 10 3	CABOT OIL & GAS CORP.....			8,700.000	432,738	49.740	432,738	171,012		696		102,573		102,573		L.....	01/26/2012
131347 30 4	CALPINE CORP.....			21,300.000	386,169	18.130	386,169	230,928				38,340		38,340		L.....	11/03/2009
13342B 10 5	CAMERON INTERNATIONAL CORP.....			22,800.000	1,287,288	56.460	1,287,288	493,911				165,756		165,756		L.....	06/22/2006
134429 10 9	CAMPBELL SOUP CO.....			16,200.000	565,218	34.890	565,218	352,906		28,188		26,730		26,730		L.....	03/20/2003
14040H 10 5	CAPITAL ONE FINANCIAL CORP.....			25,700.000	1,488,801	57.930	1,488,801	953,840		5,140		401,948		401,948		L.....	11/03/2009
14057J 10 1	CAPITOL FEDERAL FINANCIAL INC.....			4,378.000	51,179	11.690	51,179	48,843		4,378		657		657		L.....	07/22/2002
14149Y 10 8	CARDINAL HEALTH INC.....			26,100.000	1,074,798	41.180	1,074,798	709,239	7,178	23,621		14,877		14,877		L.....	11/03/2009
14170T 10 1	CAREFUSION CORP.....			15,400.000	440,132	28.580	440,132	325,926				48,818		48,818		L.....	11/03/2009
143130 10 2	CARMAX.....			29,886.000	1,121,920	37.540	1,121,920	216,243				210,995		210,995		L.....	03/20/2003
149123 10 1	CATERPILLAR INC.....			43,600.000	3,906,931	89.609	3,906,931	1,267,824		108,128		(43,229)		(43,229)		L.....	11/03/2009
151020 10 4	CELGENE CORP.....			15,000.000	1,177,050	78.470	1,177,050	759,201				163,050		163,050		L.....	11/03/2009
156700 10 6	CENTURYLINK INC.....			26,951.000	1,054,323	39.120	1,054,323	713,358		78,158		51,746		51,746		L.....	04/01/2011

E12.1

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2		Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
			3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description		Code	For eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
156782 10 4	CERNER CORP.....				3,200,000	248,032	77.510	248,032	122,072				52,032		52,032		L.....	11/03/2009
165167 10 7	CHESAPEAKE ENERGY CORP.....				33,400,000	555,108	16.620	555,108	725,829		11,690		(189,378)		(189,378)		L.....	09/27/2010
166764 10 0	CHEVRON CORP.....				98,160,000	10,615,022	108.140	10,615,022	6,402,065		344,542		170,798		170,798		L.....	11/03/2009
171232 10 1	CHUBB CORP.....				33,000,000	2,485,560	75.320	2,485,560	789,195	13,530	53,460		201,300		201,300		L.....	03/20/2003
171340 10 2	CHURCH & DWIGHT INC.....				14,400,000	771,408	53.570	771,408	412,262		13,824		112,464		112,464		L.....	11/03/2009
17275R 10 2	CISCO SYSTEMS INC.....				59,100,000	1,161,280	19.649	1,161,280	1,358,537		29,550		92,752		92,752		L.....	12/15/2009
172908 10 5	CINTAS CORP.....				9,600,000	392,640	40.900	392,640	268,332		6,144		58,464		58,464		L.....	11/03/2009
172967 42 4	CITIGROUP INC.....				43,270,000	1,711,761	39.560	1,711,761	1,683,123		1,731		573,328		573,328		L.....	06/23/2011
177376 10 0	CITRIX SYSTEMS INC.....				22,200,000	1,456,764	65.620	1,456,764	291,835				108,780		108,780		L.....	12/18/2002
18683K 10 1	CLIFFS NATURAL RESOURCES INC.....				16,900,000	651,833	38.570	651,833	651,833		36,420		(241,956)	159,926	(401,882)		L.....	12/21/2011
189054 10 9	CLOROX COMPANY.....				5,700,000	417,354	73.220	417,354	333,950		14,136		37,962		37,962		L.....	11/03/2009
191216 10 0	COCA-COLA CO.....				128,400,000	4,654,500	36.250	4,654,500	3,405,418		130,968		162,426		162,426		L.....	08/13/2012
19122T 10 9	COCA-COLA ENTERPRISES.....				21,300,000	675,849	31.730	675,849	404,606		13,632		126,735		126,735		L.....	11/03/2009
192446 10 2	COGNIZANT TECH SOLUTIONS-A.....				21,200,000	1,566,305	73.882	1,566,305	882,615				202,933		202,933		L.....	11/03/2009
194162 10 3	COLGATE-PALMOLIVE CO.....				15,200,000	1,589,008	104.540	1,589,008	1,180,158		37,088		184,680		184,680		L.....	11/03/2009
20030N 10 1	COMCAST CORP.....				139,687,000	5,218,706	37.360	5,218,706	2,188,905	22,699	83,812		1,906,728		1,906,728		L.....	12/15/2009
200340 10 7	COMERICA INC.....				19,300,000	585,562	30.340	585,562	483,753	2,895	7,720		87,622		87,622		L.....	12/21/2011
201723 10 3	COMMERCIAL METALS CO.....				100,000	1,486	14.860	1,486	1,393		.48		103		103		L.....	12/21/2011
203233 10 1	COMMONWEALTH REIT.....				27,000,000	427,680	15.840	427,680	445,541		47,250		(21,600)		(21,600)		L.....	12/21/2011
205363 10 4	COMPUTER SCIENCES CORP.....										2,120				0		L.....	03/20/2003
20585P 10 5	COMVERSE INC.....				888,000	25,335	28.530	25,335					25,335		25,335		L.....	11/01/2012
205862 40 2	COMVERSE TECHNOLOGY INC.....				8,884,000	34,115	3.840	34,115					34,115		34,115		L.....	01/02/2012
20825C 10 4	CONOCOPHILLIPS.....				79,877,000	4,632,067	57.990	4,632,067	2,363,784		210,875		194,879		194,879		L.....	11/03/2009
20854P 10 9	CONSOL ENERGY INC.....				14,500,000	465,450	32.100	465,450	393,998		9,063		(66,700)		(66,700)		L.....	06/17/2005
209115 10 4	CONSOLIDATED EDISON INC.....				19,900,000	1,105,246	55.540	1,105,246	810,404		48,158		(129,151)		(129,151)		L.....	11/03/2009
21036P 10 8	CONSTELLATION BRANDS INC.....				13,900,000	491,921	35.390	491,921	216,975				204,608		204,608		L.....	11/03/2009
22002T 10 8	CORPORATE OFFICE PROPERTIES.....				9,800,000	244,804	24.980	244,804	218,075	2,695	12,128		36,456		36,456		L.....	12/21/2011
22025Y 40 7	CORRECTIONS CORP OF AMERICA.....				10,200,000	361,794	35.470	361,794	256,496		6,120		154,020		154,020		L.....	11/03/2009
22160K 10 5	COSTCO WHOLESALE CORP.....				8,700,000	858,951	98.730	858,951	501,361		70,166		134,067		134,067		L.....	11/03/2009
222862 10 4	COVENTRY HEALTH CARE INC.....				10,800,000	484,164	44.830	484,164	222,978	1,350	4,050		156,168		156,168		L.....	11/03/2009
22410J 10 6	CRACKER BARREL OLD COUNTRY STO.....				100,000	6,426	64.260	6,426	2,684		140		1,385		1,385		L.....	03/20/2003
228227 10 4	CROWN CASTLE INTL CORP.....				21,300,000	1,537,008	72.160	1,537,008	546,464				582,768		582,768		L.....	12/21/2005
232572 10 7	CYMER INC.....				100,000	9,043	90.430	9,043	2,710				4,067		4,067		L.....	03/20/2003
235851 10 2	DANAHER CORP.....				12,400,000	693,160	55.900	693,160	208,870		1,550		109,864		109,864		L.....	03/20/2003
237194 10 5	DARDEN RESTAURANTS INC.....				13,250,000	597,178	45.070	597,178	231,809		24,645		(6,758)		(6,758)		L.....	09/25/2001
23918K 10 8	DAVITA HEALTHCARE PARTNERS INC.....				8,350,000	922,926	110.530	922,926	119,977				289,912		289,912		L.....	07/30/2001
244199 10 5	DEERE & CO.....				7,300,000	630,866	86.420	630,866	344,089	3,358	13,067		66,211		66,211		L.....	11/03/2009
249030 10 7	DENTSPLY INTERNATIONAL INC.....				27,700,000	1,097,197	39.610	1,097,197	403,214	1,524	6,094		127,974		127,974		L.....	07/27/2001
25179M 10 3	DEVON ENERGY CORPORATION.....				15,400,000	801,416	52.040	801,416	989,370		12,320		(153,384)		(153,384)		L.....	09/27/2010
254687 10 6	DISNEY (WALT) CO.....				67,820,000	3,376,758	49.790	3,376,758	1,664,314		91,557		833,508		833,508		L.....	11/03/2009
254709 10 8	DISCOVER FINANCIAL.....				29,900,000	1,152,645	38.550	1,152,645	422,556	4,186	11,960		435,045		435,045		L.....	11/03/2009
25470F 30 2	DISCOVERY COMMUNICATIONS C.....				15,467,000	904,820	58.500	904,820	200,714				321,714		321,714		L.....	09/18/2008

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SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2		Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
			3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description		Code	For eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
25470M 10 9	DISH NETWORK CORP.....				16,300.000	593,320	36.400	593,320	289,417		16,300		129,096		129,096		L.....	12/21/2010
25659T 10 7	DOLBY LABORATORIES INC A.....				7,400.000	217,042	29.330	217,042	229,088		29,600		(8,732)		(8,732)		L.....	12/21/2011
25746U 10 9	DOMINION RESOURCES INC.....				27,200.000	1,408,960	51.800	1,408,960	974,208		57,392		(34,816)		(34,816)		L.....	11/03/2009
257559 20 3	DOMTAR CORP.....				9,451.000	789,348	83.520	789,348	107,741	4,253	15,122		33,646		33,646		L.....	12/23/2008
260003 10 8	DOVER CORP.....				14,800.000	972,508	65.710	972,508	424,434		19,684		113,368		113,368		L.....	12/18/2002
260543 10 3	DOW CHEMICAL COMPANY.....				55,100.000	1,781,350	32.329	1,781,350	1,311,011		80,446		196,674		196,674		L.....	11/03/2009
26138E 10 9	DR PEPPER SNAPPLE GROUP INC.....				18,100.000	799,658	44.180	799,658	497,410	6,154	24,254		85,070		85,070		L.....	11/03/2009
263534 10 9	DU PONT (E.I.) DE NEMOURS & CO.....				42,800.000	1,925,080	44.979	1,925,080	1,391,612		72,760		(34,304)		(34,304)		L.....	11/03/2009
26441C 20 4	DUKE ENERGY CORP.....				30,266.000	1,930,971	63.800	1,930,971	1,358,990		68,457		295,845		295,845		L.....	07/03/2012
268648 10 2	EMC CORP-MASS.....				40,600.000	1,027,180	25.300	1,027,180	666,818				152,656		152,656		L.....	11/03/2009
26875P 10 1	EOG RESOURCES INC.....				7,200.000	869,688	120.790	869,688	596,520		4,824		160,416		160,416		L.....	11/03/2009
26884L 10 9	EQT CORP.....				14,400.000	849,312	58.980	849,312	261,146		12,672		60,336		60,336		L.....	07/27/2001
26969P 10 8	EAGLE MATLS INC CLASS A.....				4,059.000	237,452	58.500	237,452	147,466	406	1,624		133,298		133,298		L.....	04/12/2006
27579R 10 4	EAST WEST BANCORP INC.....				16,100.000	345,989	21.490	345,989	310,014		6,440		28,014		28,014		L.....	12/21/2010
278642 10 3	EBAY INC.....				52,900.000	2,697,778	50.998	2,697,778	1,183,823				1,093,321		1,093,321		L.....	11/03/2009
278768 10 6	ECHOSTAR HOLDING CORP.....				6,420.000	219,692	34.220	219,692	86,299				85,258		85,258		L.....	01/02/2008
28176E 10 8	EDWARDS LIFESCIENCES CORP.....				12,100.000	1,091,057	90.170	1,091,057	552,132				235,587		235,587		L.....	12/21/2011
285512 10 9	ELECTRONIC ARTS INC.....				100.000	1,452	14.520	1,452	1,665				(608)		(608)		L.....	12/15/2009
291011 10 4	EMERSON ELECTRIC CO.....				30,600.000	1,620,576	52.960	1,620,576	1,227,452		49,266		194,922		194,922		L.....	12/15/2009
29264F 20 5	ENDO HEALTH SOLUTIONS INC.....				11,000.000	288,531	26.230	288,531	246,815				(91,299)		(91,299)		L.....	11/03/2009
29265N 10 8	ENERGEN CORP.....				3,300.000	148,797	45.090	148,797	143,214		1,848		(16,203)		(16,203)		L.....	11/03/2009
29273R 10 9	ENERGY TRANSFER PARTNERS LP.....				5,134.000	220,403	42.930	220,403	178,048		4,589		42,354		42,354		L.....	10/04/2012
29285W 10 4	ENGLITY HOLDINGS INC.....				1,316.000	25,346	19.260	25,346	22,628				2,718		2,718		L.....	07/18/2012
29444U 50 2	EQUINIX INC.....				4,800.000	989,760	206.200	989,760	476,371				503,040		503,040		L.....	12/21/2011
29476L 10 7	EQUITY RESIDENTIAL.....				25,300.000	1,433,751	56.670	1,433,751	667,406	19,418	39,974		(9,108)		(9,108)		L.....	11/03/2009
297178 10 5	ESSEX PROPERTY TRUST INC.....				3,800.000	557,270	146.650	557,270	292,196	4,180	16,492		23,332		23,332		L.....	11/03/2009
30212P 30 3	EXPEDIA INC.....				6,550.000	402,432	61.440	402,432	141,103		6,288		212,351		212,351		L.....	11/03/2009
30219G 10 8	EXPRESS SCRIPTS INC.....				29,233.000	1,578,582	54.000	1,578,582	1,075,382				489,088		489,088		L.....	04/02/2012
30231G 10 2	EXXON MOBILE CORP.....				243,148.000	21,044,459	86.550	21,044,459	16,145,610		530,063		435,235		435,235		L.....	06/28/2010
302491 30 3	FMC CORP.....				9,200.000	538,384	58.520	538,384	238,489	1,242	3,174		142,600		142,600		L.....	05/25/2012
30249U 10 1	FMC TECHNOLOGIES INC.....				14,600.000	625,318	42.830	625,318	396,656				(137,240)		(137,240)		L.....	11/03/2009
311900 10 4	FASTENAL CO.....				11,600.000	541,140	46.650	541,140	206,925		14,384		35,264		35,264		L.....	11/03/2009
313747 20 6	FEDERAL REALTY INVS TRUST.....				6,900.000	717,738	104.020	717,738	420,313	5,037	19,320		91,563		91,563		L.....	11/03/2009
31620M 10 6	FIDELITY NATIONAL INFORMATION.....				19,101.000	664,906	34.810	664,906	136,444		15,281		157,010		157,010		L.....	11/10/2006
31620R 10 5	FIDELITY NATIONAL TITLE CL A.....				1.000	24	23.550	24			1		8		8		L.....	12/31/2008
316773 10 0	FIFTH THIRD BANCORP.....				57,500.000	874,000	15.200	874,000	521,117	5,750	19,550		142,600		142,600		L.....	11/03/2009
31847R 10 2	FIRST AMERICAN FINANCIAL.....				8,300.000	199,947	24.090	199,947	110,424		3,486		94,786		94,786		L.....	06/02/2010
337738 10 8	FISERV INC.....				10,500.000	829,815	79.030	829,815	482,371				213,045		213,045		L.....	11/03/2009
337932 10 7	FIRSTENERGY CORPORATION.....				18,735.000	782,374	41.760	782,374	653,289		41,217		(47,587)		(47,587)		L.....	11/07/2001
343412 10 2	FLUOR CORP.....				8,300.000	487,542	58.740	487,542	360,312		6,350		70,467		70,467		L.....	12/15/2009
34354P 10 5	FLOWSERVE CORP.....				3,900.000	572,520	146.800	572,520	410,129	1,404	5,460		185,172		185,172		L.....	06/23/2011
345838 10 6	FOREST LABORATORIES INC.....				21,900.000	773,508	35.320	773,508	606,547				110,814		110,814		L.....	11/03/2009

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SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2		Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
			3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description		Code	For eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
34959E 10 9	FORTINET INC.....				6,100,000	128,222	21.020	128,222	117,263				(4,819)		(4,819)		L.....	12/21/2011
34964C 10 6	FORTUNE BRANDS HOME & SECURI.....				10,900,000	318,498	29.220	318,498	95,986				132,871		132,871		L.....	10/04/2011
354613 10 1	FRANKLIN RESOURCES INC.....				10,400,000	1,307,280	125.700	1,307,280	832,343		42,640		308,256		308,256		L.....	12/21/2011
35671D 85 7	FREEPORT-MCMORAN COPPER & GOLD CLASS B.....				61,400,000	2,099,880	34.200	2,099,880	2,336,406		72,913		(159,026)		(159,026)		L.....	12/21/2011
36467W 10 9	GAMESTOP CORP-CLASS A.....				100,000	2,509	25.090	2,509	2,163		80		96		96		L.....	03/23/2010
364730 10 1	GANNETT CO INC.....				16,800,000	302,568	18.010	302,568	173,188		3,360	11,424	77,952		77,952		L.....	11/03/2009
369604 10 3	GENERAL ELECTRIC CO.....				389,700,000	8,179,803	20.990	8,179,803	5,499,042	74,043	264,996		1,200,276		1,200,276		L.....	11/03/2009
370023 10 3	GENERAL GROWTH PROPERTIES.....				67,200,000	1,333,920	19.850	1,333,920	840,148	7,392	27,552		353,398		353,398		L.....	09/27/2011
370334 10 4	GENERAL MILLS INC.....				28,200,000	1,139,844	40.420	1,139,844	916,184		35,814		282		282		L.....	11/03/2009
375558 10 3	GLEAD SCIENCES INC.....				65,583,000	4,817,071	73.450	4,817,071	1,144,668				2,132,759		2,132,759		L.....	11/03/2009
38259P 50 8	GOOGLE INC-CL A.....				7,800,000	5,517,564	707.380	5,517,564	4,232,679				479,544		479,544		L.....	12/21/2011
384802 10 4	GRAINGER (W.W.) INC.....				9,800,000	1,983,226	202.370	1,983,226	372,811		29,988		148,764		148,764		L.....	09/25/2001
395259 10 4	GREENHILL & CO INC.....				7,800,000	405,522	51.990	405,522	274,872		14,040		121,836		121,836		L.....	12/21/2011
397624 10 7	GREIF INC A.....				5,200,000	231,400	44.500	231,400	231,341		8,736		(5,460)		(5,460)		L.....	12/21/2011
404132 10 2	HCC INSURANCE HOLDINGS INC.....				15,200,000	565,592	37.210	565,592	399,275	2,508	9,576		147,592		147,592		L.....	11/03/2009
40414L 10 9	HCP INC.....				25,500,000	1,151,580	45.160	1,151,580	697,140		51,000		95,115		95,115		L.....	11/03/2009
406216 10 1	HALLIBURTON CO.....				48,300,000	1,675,527	34.690	1,675,527	1,616,263		17,388		8,694		8,694		L.....	12/21/2010
410345 10 2	HANESBRANDS INC.....				6,325,000	226,562	35.820	226,562	138,838				88,297		88,297		L.....	11/03/2009
412822 10 8	HARLEY-DAVIDSON INC.....				15,600,000	761,748	48.830	761,748	385,596		9,672		155,376		155,376		L.....	11/03/2009
413875 10 5	HARRIS CORP.....				15,800,000	773,568	48.960	773,568	226,905		22,120		204,136		204,136		L.....	07/27/2001
42217K 10 6	HEALTH CARE REIT INC.....				2,900,000	177,741	61.290	177,741	130,173		8,584		19,604		19,604		L.....	11/03/2009
423074 10 3	HEINZ (H.J.) CO.....				13,100,000	755,608	57.680	755,608	522,661		32,816		47,684		47,684		L.....	11/03/2009
427866 10 8	THE HERSHEY CO.....				11,600,000	837,752	72.220	837,752	432,405		18,096		121,104		121,104		L.....	11/03/2009
42805T 10 5	HERTZ GLOBAL HOLDINGS INC.....				15,900,000	258,693	16.270	258,693	57,684				72,345		72,345		L.....	12/23/2008
436440 10 1	HOLOGIC INC.....				10,568,000	211,467	20.010	211,467	155,131				26,421		26,421		L.....	11/03/2009
437076 10 2	HOME DEPOT INC.....				67,200,000	4,156,320	61.850	4,156,320	1,677,601		77,952		1,331,232		1,331,232		L.....	11/03/2009
438516 10 6	HONEYWELL INTERNATIONAL INC.....				25,300,000	1,605,791	63.470	1,605,791	909,871		38,646		230,736		230,736		L.....	11/03/2009
440452 10 0	HORMEL FOODS CORP.....				23,000,000	717,830	31.210	717,830	279,303		13,800		44,160		44,160		L.....	06/20/2003
44107P 10 4	HOST HOTELS & RESORTS INC.....				40,648,000	636,954	15.670	636,954	403,125	3,658	10,568		36,583		36,583		L.....	11/03/2009
443510 20 1	HUBBELL INC CLASS B.....				8,300,000	702,429	84.630	702,429	360,623		17,098		147,491		147,491		L.....	11/03/2009
446413 10 6	HUNTINGTON INGALLS INDUST.....				3,216,000	139,381	43.340	139,381	89,544		322		38,785		38,785		L.....	03/31/2011
447011 10 7	HUNTSMAN CORP.....				9,100,000	144,690	15.900	144,690	86,102		3,640		53,690		53,690		L.....	12/21/2011
448579 10 2	HYATT HOTELS CORP - CL A.....				3,200,000	123,424	38.570	123,424	122,921				2,976		2,976		L.....	03/23/2010
44980X 10 9	IPG PHOTONICS CORP.....				3,700,000	246,605	66.650	246,605	125,339		2,405		121,286		121,286		L.....	12/21/2011
452308 10 9	ILLINOIS TOOL WORKS.....				26,900,000	1,635,789	60.810	1,635,789	1,260,370		49,496		379,290		379,290		L.....	11/03/2009
452327 10 9	ILLUMINA INC.....				11,900,000	661,521	55.590	661,521	372,491				298,809		298,809		L.....	12/21/2011
45666Q 10 2	INFORMATICA CORP.....				100,000	3,032	30.320	3,032	3,658				(661)		(661)		L.....	12/21/2011
457153 10 4	INGRAM MICRO INC CLASS A.....				12,700,000	214,884	16.920	214,884	166,792				(16,129)		(16,129)		L.....	09/25/2001
458140 10 0	INTEL CORP.....				148,200,000	3,055,884	20.620	3,055,884	2,735,935		128,934		(537,966)		(537,966)		L.....	11/03/2009
45841N 10 7	INTERACTIVE BROKERS GRO-CL A.....				27,200,000	372,093	13.680	372,093	407,160		38,080		(34,275)		(34,275)		L.....	12/21/2011
45865V 10 0	INTERCONTINENTALEXCHANGE INC.....				6,400,000	792,384	123.810	792,384	702,783				20,864		20,864		L.....	12/21/2010
459200 10 1	INTL BUSINESS MACHINES CORP.....				34,200,000	6,551,010	191.550	6,551,010	4,124,636		112,860		262,314		262,314		L.....	11/03/2009

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Showing all COMMON STOCKS Owned December 31 of Current Year

1	2		Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
			3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description		Code	For eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
460146	10	3	INTERNATIONAL PAPER CO.....		37,900.000	1,509,936	39.840	1,509,936	432,439		41,216		388,096		388,096		L.....	12/23/2008
461202	10	3	INTUIT INC.....		14,700.000	874,288	59.475	874,288	427,485		9,114		101,215		101,215		L.....	11/03/2009
46120E	60	2	INTUITIVE SURGICAL INC.....		2,400.000	1,176,888	490.370	1,176,888	242,559				65,664		65,664		L.....	06/22/2006
462846	10	6	IRON MOUNTAIN INC.....		21,544.000	668,941	31.050	668,941	404,664	5,817	97,820		482		482		L.....	11/21/2012
46625H	10	0	JP MORGAN CHASE & CO.....		82,600.000	3,631,848	43.969	3,631,848	3,291,882		94,990		885,398		885,398		L.....	09/27/2010
478160	10	4	JOHNSON & JOHNSON.....		81,550.000	5,716,655	70.100	5,716,655	4,815,821		195,720		368,606		368,606		L.....	11/03/2009
481165	10	8	JOY GLOBAL INC.....		7,300.000	465,594	63.780	465,594	387,131		5,110		(81,687)		(81,687)		L.....	11/03/2009
48242W	10	6	KBR INC.....		11,500.000	344,080	29.920	344,080	227,916		2,875		23,575		23,575		L.....	11/03/2009
482480	10	0	KLA-TENCOR CORP.....		12,300.000	587,448	47.760	587,448	388,946		18,450		(6,027)		(6,027)		L.....	11/03/2009
487836	10	8	KELLOGG CO.....		8,500.000	474,725	55.850	474,725	433,915		14,790		44,880		44,880		L.....	11/03/2009
493267	10	8	KEYCORP.....		88,100.000	741,802	8.420	741,802	505,919		15,858		64,313		64,313		L.....	12/15/2009
494368	10	3	KIMBERLY-CLARK CORP.....		20,700.000	1,747,701	84.430	1,747,701	1,280,821	15,318	60,444		225,009		225,009		L.....	11/03/2009
49446R	10	9	KIMCO REALTY CORP.....		29,500.000	569,940	19.320	569,940	378,214	6,195	22,420		90,860		90,860		L.....	11/03/2009
49456B	10	1	KINDER MORGAN INC.....		20,520.000	724,972	35.330	724,972	475,015		14,569		249,956		249,956		L.....	05/25/2012
49456B	11	9	KINDER MORGAN INC WARRANTS.....		31,040.000	117,331	3.780	117,331					117,331		117,331		L.....	05/25/2012
50076Q	10	6	KRAFT FOODS INC.....		33,339.000	1,515,924	45.470	1,515,924	519,134	16,670			996,791		996,791		L.....	10/02/2012
501044	10	1	KROGER CO.....		20,900.000	543,818	26.020	543,818	300,596		10,346		37,620		37,620		L.....	09/17/2004
502161	10	2	LSI CORP.....		15,292.000	108,114	7.070	108,114	50,311				17,127		17,127		L.....	04/02/2007
502424	10	4	L-3 COMMUNICATIONS HLDGS INC.....		7,900.000	605,298	76.620	605,298	530,756		15,800		100,076		100,076		L.....	12/21/2010
50540R	40	9	LABORATORY CRP OF AMER HLDGS.....		7,700.000	666,974	86.620	666,974	537,586				5,005		5,005		L.....	11/03/2009
512807	10	8	LAM RESEARCH CORP.....		19,187.000	693,226	36.130	693,226	686,989				(1,841)		(1,841)		L.....	06/05/2012
52602E	10	2	LENDER PROCESSING SERVICES.....		9,550.000	235,121	24.620	235,121	108,491		3,820		91,203		91,203		L.....	07/03/2008
527288	10	4	LEUCADIA NATIONAL CORP.....		27,400.000	651,846	23.790	651,846	618,405		6,850		28,770		28,770		L.....	12/21/2011
529771	10	7	LEXMARK INTERNATIONAL INC.....		100.000	2,319	23.190	2,319	2,545		115		(988)		(988)		L.....	11/03/2009
530322	10	6	LIBERTY MEDIA CORP A.....		4,700.000	545,247	116.010	545,247	361,367				178,412		178,412		L.....	12/21/2011
530555	10	1	LIBERTY GLOBAL INC - A.....		8,491.000	534,593	62.960	534,593	174,366				186,208		186,208		L.....	11/03/2009
530555	30	9	LIBERTY GLOBAL INC - C.....		1.000	59	58.750	59					19		19		L.....	12/31/2008
53071M	10	4	LIBERTY MEDIA CORP INTERACTIVE A.....		34,000.000	669,120	19.680	669,120	353,159				176,305		176,305		L.....	11/03/2009
53071M	88	0	LIBERTY MEDIA CORP.....		2,267.000	153,612	67.760	153,612	62,324				91,288		91,288		L.....	10/04/2012
531172	10	4	LIBERTY PROPERTY TRUST.....		8,000.000	286,320	35.790	286,320	231,346	3,800	15,200		39,280		39,280		L.....	11/03/2009
532457	10	8	ELI LILLY & CO.....		15,300.000	754,596	49.320	754,596	513,177		29,988		118,728		118,728		L.....	11/03/2009
532716	10	7	LIMITED BRANDS.....		18,500.000	870,610	47.060	870,610	330,145		92,500		124,135		124,135		L.....	11/03/2009
535678	10	6	LINEAR TECHNOLOGY CORP.....		18,100.000	620,830	34.300	620,830	474,428		22,806		77,287		77,287		L.....	11/03/2009
540424	10	8	LOEWS CORP.....		6,400.000	260,800	40.750	260,800	217,905		1,600		19,840		19,840		L.....	11/03/2009
55261F	10	4	M&T BANK CORPORATION.....		6,100.000	600,667	98.470	600,667	384,176		17,080		134,993		134,993		L.....	11/03/2009
55354G	10	0	MSCI INC-A.....		100.000	3,099	30.990	3,099					(194)		(194)		L.....	12/21/2010
554382	10	1	MACERICH CO/THE.....		7,146.000	416,612	58.300	416,612	207,497		15,936		55,024		55,024		L.....	11/03/2009
55616P	10	4	MACY'S INC.....		30,400.000	1,186,208	39.020	1,186,208	534,122	6,080	21,280		207,936		207,936		L.....	11/03/2009
55826P	10	0	THE MADISON SQUARE GAR CO.....		4,450.000	197,358	44.350	197,358	49,087				69,910		69,910		L.....	02/10/2010
565849	10	6	MARATHON OIL CORP.....		33,604.000	1,030,299	30.660	1,030,299	660,269		22,851		46,710		46,710		L.....	11/03/2009
56585A	10	2	MARATHON PETROLEUM CORP.....		16,802.000	1,058,526	63.000	1,058,526	427,378		20,162		499,187		499,187		L.....	07/01/2011
571748	10	2	MARSH & MCLENNAN COS INC.....		12,900.000	444,663	34.470	444,663	299,890		11,610		36,765		36,765		L.....	11/03/2009

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Showing all COMMON STOCKS Owned December 31 of Current Year

1	2		Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
			3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description		Code	For eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
573284 10 6	MARTIN MARIETTA MATERIALS.....				5,200,000	490,256	94.280	490,256	291,028		8,320		98,124		98,124		L.....	03/28/2005
574599 10 6	MASCO CORP.....				16,700,000	278,222	16.660	278,222	200,749		5,010		103,206		103,206		L.....	11/03/2009
57636Q 10 4	MASTERCARD INC-CLASS A.....				6,500,000	3,193,320	491.280	3,193,320	1,068,622		6,825		769,990		769,990		L.....	12/21/2010
577081 10 2	MATTEL INC.....				15,800,000	578,596	36.620	578,596	299,353		19,592		139,988		139,988		L.....	11/03/2009
57772K 10 1	MAXIM INTEGRATED PRODUCTS.....				17,300,000	508,620	29.400	508,620	294,027		15,916		58,128		58,128		L.....	11/03/2009
579780 20 6	MCCORMICK & CO INC NON VTG SHRS.....				19,300,000	1,226,129	63.530	1,226,129	746,745	6,562	22,723		237,071		237,071		L.....	03/30/2012
580135 10 1	MCDONALD'S CORP.....				34,100,000	3,007,961	88.210	3,007,961	2,017,530		97,867		(413,292)		(413,292)		L.....	11/03/2009
580645 10 9	MCGRAW-HILL COMPANIES INC.....				11,700,000	639,639	54.670	639,639	335,011		41,184		113,490		113,490		L.....	11/03/2009
58155Q 10 3	MCKESSON HBOC INC.....				6,400,000	620,544	96.960	620,544	384,861	1,280	5,120		121,920		121,920		L.....	11/03/2009
582839 10 6	MEAD JOHNSON NUTRITION CO.....				4,797,000	316,074	65.890	316,074	191,247	1,439	5,565		(13,623)		(13,623)		L.....	12/18/2009
58933Y 10 5	MERCK & CO INC.....				68,349,000	2,798,208	40.940	2,798,208	2,314,728	29,390	114,826		221,451		221,451		L.....	11/04/2009
592688 10 5	METTLER-TOLEDO INTERNATIONAL.....				5,500,000	1,063,150	193.300	1,063,150	226,132				250,745		250,745		L.....	12/21/2005
594918 10 4	MICROSOFT CORP.....				279,900,000	7,476,045	26.710	7,476,045	7,728,502		232,317		209,841		209,841		L.....	12/21/2010
595112 10 3	MICRON TECHNOLOGY INC.....				56,700,000	359,478	6.340	359,478	371,311				2,835		2,835		L.....	11/03/2009
600544 10 0	HERMAN MILLER INC.....				100,000	2,146	21.460	2,146	1,534		25		301		301		L.....	12/18/2002
608190 10 4	MOHAWK INDUSTRIES INC.....				4,700,000	425,209	90.470	425,209	197,882				143,914		143,914		L.....	11/03/2009
609207 10 5	MONDELEZ INTERNTL INC.....				100,019,000	2,545,804	25.453	2,545,804	982,563	13,002	116,022		100,949		100,949		L.....	11/03/2009
61166W 10 1	MONSANTO CO.....				8,100,000	766,665	94.650	766,665	537,030		10,328		199,098		199,098		L.....	12/21/2010
615369 10 5	MOODY'S CORP.....				21,200,000	1,066,784	50.320	1,066,784	343,822		13,568		352,768		352,768		L.....	07/30/2001
61945C 10 3	MOSAIC CO/THE.....				16,400,000	928,732	56.630	928,732	694,563		11,070		101,680		101,680		L.....	12/21/2011
620076 30 7	MOTOROLA SOLUTIONS INC.....				3,771,000	209,969	55.680	209,969	216,147	980	3,469		35,410		35,410		L.....	11/03/2009
64110D 10 4	NETAPP INC.....				22,700,000	761,585	33.550	761,585	630,340				(61,744)		(61,744)		L.....	11/03/2009
651229 10 6	NEWELL RUBBERMAID INC.....				18,800,000	418,676	22.270	418,676	266,426		8,084		115,056		115,056		L.....	11/03/2009
651639 10 6	NEWMONT MINING CORP HLDG CO.....				16,500,000	766,260	46.440	766,260	760,156		23,100		(223,905)		(223,905)		L.....	11/03/2009
65248E 10 4	NEWS CORP INC - CL A.....				159,092,000	4,058,437	25.510	4,058,437	1,434,680		27,046		1,220,236		1,220,236		L.....	11/03/2009
65339F 10 1	NEXTERA ENERGY INC.....				7,600,000	525,844	69.190	525,844	373,680		18,240		63,156		63,156		L.....	11/03/2009
654106 10 3	NIKE INC CLASS B.....				14,400,000	743,040	51.600	743,040	448,991		13,392		49,176		49,176		L.....	12/26/2012
655044 10 5	NOBLE ENERGY INC.....				5,600,000	569,744	101.740	569,744	368,803		5,096		41,160		41,160		L.....	11/03/2009
655664 10 0	NORDSTROM INC.....				11,400,000	609,900	53.500	609,900	367,401		12,312		43,206		43,206		L.....	11/03/2009
664397 10 6	NORTHEAST UTILITIES.....				36,440,000	1,424,075	39.080	1,424,075	771,863		41,110		409,419		409,419		L.....	04/10/2012
665859 10 4	NORTHERN TRUST CORP.....				27,300,000	1,369,368	50.160	1,369,368	1,076,857		32,214		286,650		286,650		L.....	12/21/2011
666807 10 2	NORTHROP GRUMMAN CORP.....				19,300,000	1,304,294	67.580	1,304,294	875,327		41,495		175,630		175,630		L.....	11/03/2009
67020Y 10 0	NUANCE COMMUNICATIONS INC.....				15,100,000	337,032	22.320	337,032	202,933				(42,884)		(42,884)		L.....	11/03/2009
67066G 10 4	NVIDIA CORP.....				53,550,000	656,523	12.260	656,523	538,976		4,016		(85,680)		(85,680)		L.....	06/22/2006
670837 10 3	OGE ENERGY CORP.....				6,800,000	382,908	56.310	382,908	146,179		10,676		(2,720)		(2,720)		L.....	07/30/2001
67103H 10 7	O'REILLY AUTOMOTIVE INC.....				10,100,000	903,142	89.420	903,142	378,235				95,647		95,647		L.....	11/03/2009
674599 10 5	OCCIDENTAL PETROLEUM CORP.....				18,000,000	1,378,980	76.610	1,378,980	1,425,701		47,160		(307,620)		(307,620)		L.....	11/03/2009
681904 10 8	OMNICARE INC.....				12,600,000	454,860	36.100	454,860	275,005		5,292		20,790		20,790		L.....	11/03/2009
682189 10 5	ON SEMICONDUCTOR CORPORATION.....				26,000,000	183,300	7.050	183,300	168,665				(17,420)		(17,420)		L.....	11/03/2009
682680 10 3	ONEOK INC.....				15,600,000	666,900	42.750	666,900	285,820		19,812		(9,282)		(9,282)		L.....	06/04/2012
68389X 10 5	ORACLE CORPORATION.....				95,700,000	3,188,724	33.320	3,188,724	1,995,230		40,194		734,019		734,019		L.....	11/03/2009
690742 10 1	OWENS CORNING INC.....				2,600,000	96,174	36.990	96,174	81,282				21,502		21,502		L.....	12/21/2010

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SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2		Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
			3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description		Code	For eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
690768 40 3	OWENS-ILLINOIS INC.....				25,100,000	533,877	21.270	533,877	459,576				47,439		47,439		L.....	12/21/2011
693475 10 5	PNC FINANCIAL SERVICES GROUP I.....				21,300,000	1,242,003	58.310	1,242,003	1,097,473		33,015		13,632		13,632		L.....	12/15/2009
69351T 10 6	PPL CORPORATION.....				19,000,000	543,970	28.630	543,970	313,553	6,840	27,170		(15,010)		(15,010)		L.....	09/10/2002
704326 10 7	PAYCHEX INC.....				100,000	3,110	31.100	3,110	2,853		195		99		99		L.....	11/03/2009
708160 10 6	J.C. PENNEY CO INC.....				4,700,000	92,637	19.710	92,637	92,637		1,880		(6,721)	65,847	(72,568)		L.....	12/21/2010
713448 10 8	PEPSICO INC.....				21,852,000	1,495,332	68.430	1,495,332	1,322,348	11,745	45,998		45,452		45,452		L.....	03/01/2010
714046 10 9	PERKIN ELMER INC.....				14,800,000	469,752	31.740	469,752	205,698		4,144		173,752		173,752		L.....	06/20/2003
714290 10 3	PERRIGO CO.....				6,200,000	644,986	104.030	644,986	235,583		2,046		41,726		41,726		L.....	11/03/2009
717081 10 3	PFIZER INC.....				187,267,000	4,696,525	25.079	4,696,525	3,166,993		164,795		644,067		644,067		L.....	09/27/2010
718172 10 9	PHILIP MORRIS INTL.....				95,600,000	7,995,984	83.640	7,995,984	2,900,468	81,260	302,096		493,296		493,296		L.....	11/03/2009
718546 10 4	PHILLIPS 66.....				35,896,000	1,906,078	53.100	1,906,078	685,323		16,153		1,220,754		1,220,754		L.....	05/01/2012
723787 10 7	PIONEER NATURAL RESOURCES CO.....				15,700,000	1,673,463	106.590	1,673,463	339,985		1,256		268,627		268,627		L.....	03/20/2002
726505 10 0	PLAINS EXPLORATION & PRODUCT.....				15,100,000	708,794	46.940	708,794	462,280				154,322		154,322		L.....	12/21/2010
729251 10 8	PLUM CREEK TIMBER CO INC.....				11,699,000	519,085	44.370	519,085	300,090		19,654		91,369		91,369		L.....	10/08/2001
73001* 10 6	PLYMOUTH ROCK.....				16,318,000	11,243,102	689.000	11,243,102	2,447,700		1,888,809		1,044,352		1,044,352		U.....	12/23/1987
731068 10 2	POLARIS INDUSTRIES INC.....				18,400,000	1,548,360	84.150	1,548,360	229,678		27,232		518,328		518,328		L.....	03/20/2003
73172K 10 4	POLYCOM INC.....				21,800,000	228,028	10.460	228,028	146,311				(127,312)		(127,312)		L.....	06/20/2003
737446 10 4	POST HOLDINGS INC.....				3,100,000	106,175	34.250	106,175	50,889				55,286		55,286		L.....	02/06/2012
740189 10 5	PRECISION CASTPARTS CORP.....				3,600,000	681,912	189.420	681,912	344,781		540		88,668		88,668		L.....	11/03/2009
741503 40 3	PRICELINE.COM INC.....				3,700,000	2,295,443	620.390	2,295,443	853,624				564,916		564,916		L.....	12/21/2011
74251V 10 2	PRINCIPAL FINANCIAL GROUP.....				4,000,000	114,080	28.520	114,080	99,465		3,120		15,680		15,680		L.....	11/03/2009
742718 10 9	PROCTER & GAMBLE CO.....				60,130,000	4,082,226	67.890	4,082,226	3,517,383		132,947		70,953		70,953		L.....	11/03/2009
743674 10 3	PROTECTIVE LIFE CORP.....				27,700,000	791,666	28.580	791,666	599,813		19,390		166,754		166,754		L.....	12/21/2011
744320 10 2	PRUDENTIAL FINANCIAL INC.....				17,600,000	938,608	53.330	938,608	823,951		28,160		56,496		56,496		L.....	11/03/2009
745867 10 1	PULTE HOMES INC.....				36,500,000	662,840	18.160	662,840	267,910				432,525		432,525		L.....	12/21/2010
747525 10 3	QUALCOMM INC.....				50,000,000	3,092,980	61.860	3,092,980	2,098,320		48,250		357,980		357,980		L.....	11/03/2009
74834L 10 0	QUEST DIAGNOSTIC INC.....				7,800,000	454,506	58.270	454,506	439,976		5,304		1,638		1,638		L.....	11/03/2009
748356 10 2	QUESTAR CORP.....				10,400,000	205,504	19.760	205,504	135,015		6,916		(1,040)		(1,040)		L.....	11/03/2009
749685 10 3	RPM INTERNATIONAL INC.....				10,200,000	299,472	29.360	299,472	182,090		11,169		49,062		49,062		L.....	03/27/2006
751028 10 1	RALCORP HOLDINGS INC.....				6,200,000	555,830	89.650	555,830	284,144				106,248		106,248		L.....	11/03/2009
751212 10 1	RALPH LAUREN CORP.....				3,600,000	539,712	149.920	539,712	283,431		5,760		42,624		42,624		L.....	11/03/2009
754730 10 9	RAYMOND JAMES FINANCIAL INC.....				7,200,000	277,416	38.530	277,416	170,197	1,008	3,744		54,504		54,504		L.....	11/03/2009
754907 10 3	RAYONIER INC.....				12,450,000	645,284	51.830	645,284	323,329		20,916		89,640		89,640		L.....	11/03/2009
755111 50 7	RAYTHEON COMPANY.....				34,600,000	1,991,576	57.560	1,991,576	1,219,511	17,300	66,778		317,628		317,628		L.....	11/03/2009
758849 10 3	REGENCY CENTERS CORP.....				8,500,000	400,520	47.120	400,520	283,930		15,725		80,750		80,750		L.....	11/03/2009
7591EP 10 0	REGIONS FINANCIAL CORP.....														0		L.....	12/21/2010
759351 60 4	REINSURANCE GROUP OF AMERICA.....				3,192,000	170,836	53.520	170,836	72,574		2,681		4,054		4,054		L.....	09/01/2009
759509 10 2	RELIANCE STEEL & ALUMINUM.....				7,300,000	453,330	62.100	453,330	352,018		5,840		97,893		97,893		L.....	12/21/2011
760759 10 0	REPUBLIC SERVICES INC.....				31,200,000	915,096	29.330	915,096	359,867	7,332	27,924		55,536		55,536		L.....	09/25/2001
761152 10 7	RESMED INC.....				12,400,000	515,468	41.570	515,468	302,720		4,216		200,508		200,508		L.....	11/03/2009
761713 10 6	REYNOLDS AMERICAN INC.....				24,400,000	1,010,892	41.430	1,010,892	587,646	14,396	56,120		244		244		L.....	11/03/2009
770323 10 3	ROBERT HALF INTERNATIONAL INC.....				9,200,000	292,744	31.820	292,744	177,129		5,520		30,912		30,912		L.....	09/25/2001

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SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2		Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
			3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description		Code	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
774415	10	3			9,400,000	464,924	49.460	464,924	367,899		9,870		94,846		94,846		L	12/21/2011
778296	10	3			26,600,000	1,438,794	54.090	1,438,794	252,425		14,896		174,496		174,496		L	03/20/2003
779287	10	1			2,520,000	42,638	16.920	42,638	24,695		353		17,943		17,943		L	01/13/2012
78388J	10	6			6,700,000	475,566	70.980	475,566	192,763				187,734		187,734		L	11/03/2009
78442P	10	6			82,900,000	1,420,077	17.130	1,420,077	962,594		41,450		309,217		309,217		L	12/21/2011
79466L	30	2			14,200,000	2,387,020	168.100	2,387,020	909,266				946,288		946,288		L	06/23/2011
80004C	10	1			13,300,000	578,550	43.500	578,550	199,822				(75,943)		(75,943)		L	11/03/2009
80007P	30	7			40,300,000	255,905	6.350	255,905	251,218				(72,943)		(72,943)		L	06/24/2010
80589M	10	2			15,500,000	707,420	45.640	707,420	523,548	7,673	30,535		8,990		8,990		L	11/03/2009
811065	10	1			5,800,000	335,936	57.920	335,936	219,625		2,784		89,900		89,900		L	11/03/2009
816851	10	9			5,400,000	383,076	70.940	383,076	266,846	3,240	12,312		86,076		86,076		L	11/03/2009
820280	10	5			6,300,000	293,643	46.610	293,643	159,697				124,173		124,173		L	11/03/2009
824348	10	6			5,600,000	861,392	153.820	861,392	112,000		8,736		361,480		361,480		L	02/15/2000
828806	10	9			17,216,000	2,721,677	158.090	2,721,677	598,778		70,586		501,846		501,846		L	03/20/2003
82967N	10	8			279,600,000	808,044	2.890	808,044	482,869		13,980		299,172		299,172		L	09/27/2011
832696	40	5			9,300,000	802,032	86.240	802,032	480,609		18,600		75,051		75,051		L	11/03/2009
842587	10	7			30,600,000	1,309,986	42.810	1,309,986	949,038		59,441		(106,488)		(106,488)		L	11/03/2009
84265V	10	5			12,936,000	489,757	37.860	489,757	172,823		47,967		103,482		103,482		L	02/13/2012
848574	10	9			11,500,000	195,155	16.970	195,155	235,910				(43,815)		(43,815)		L	12/21/2010
854502	10	1			16,000,000	1,183,520	73.970	1,183,520	408,723		28,800		101,920		101,920		L	03/20/2003
855030	10	2			66,150,000	754,110	11.400	754,110	652,715		35,721		(164,714)		(164,714)		L	09/10/2002
855244	10	9			14,700,000	788,361	53.630	788,361	283,950		10,584		112,014		112,014		L	11/03/2009
85590A	40	1			18,700,000	1,072,632	57.360	1,072,632	317,861		23,375		175,593		175,593		L	03/20/2003
857477	10	3			24,500,000	1,151,745	47.010	1,151,745	989,572	5,880	22,050		164,150		164,150		L	12/21/2011
858119	10	0			7,000,000	96,110	13.730	96,110	89,426	700	2,800		4,060		4,060		L	12/21/2011
858912	10	8			5,900,000	550,352	93.280	550,352	311,401				90,624		90,624		L	11/03/2009
863667	10	1			28,200,000	1,545,924	54.820	1,545,924	930,632	7,473	23,970		144,102		144,102		L	11/03/2009
86722A	10	3			5,516,000	85,994	15.590	85,994	35,956				50,038		50,038		L	01/18/2012
867914	10	3			23,800,000	674,730	28.350	674,730	466,582		4,760		253,470		253,470		L	11/03/2009
871503	10	8			12,161,000	228,870	18.820	228,870	209,007				38,550		38,550		L	11/03/2009
87236Y	10	8			33,700,000	566,497	16.810	566,497	312,377		25,949		39,092		39,092		L	06/18/2004
872375	10	0			28,700,000	481,012	16.760	481,012	299,746		25,256		(68,306)		(68,306)		L	03/20/2003
87612E	10	6			4,700,000	278,099	59.170	278,099	230,982		6,204		37,365		37,365		L	11/03/2009
878237	10	6			12,700,000	578,231	45.530	578,231	554,788				(49,276)		(49,276)		L	12/21/2010
88033G	40	7			8,025,000	260,572	32.470	260,572	173,054				95,899		95,899		L	11/03/2009
88076W	10	3			11,100,000	686,979	61.890	686,979	316,349				148,518		148,518		L	11/03/2009
882508	10	4			58,400,000	1,803,976	30.890	1,803,976	1,186,531		42,048		103,952		103,952		L	11/03/2009
883203	10	1			5,800,000	143,782	24.790	143,782	106,678	116	464		36,540		36,540		L	11/03/2009
883556	10	2			10,836,000	691,120	63.780	691,120	379,810	1,625	4,226		203,825		203,825		L	11/03/2009
88632Q	10	3			13,900,000	305,522	21.980	305,522	291,507				(26,827)		(26,827)		L	12/21/2011
887317	30	3			43,900,000	2,099,737	47.830	2,099,737	1,222,302		45,656		513,191		513,191		L	11/03/2009
88732J	20	7			14,500,000	1,409,255	97.190	1,409,255	567,501		32,480		487,490		487,490		L	11/03/2009

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SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2		Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
			3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description		Code	For eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
89417E 10 9	TRAVELERS COMPANIES INC.				40,400,000	2,901,528	71.820	2,901,528	1,647,842		72,316		511,060		511,060		L	11/03/2009
896945 20 1	TRIPADVISOR INC.				6,450,000	270,384	41.920	270,384	156,543				107,780		107,780		L	12/21/2011
899896 10 4	TUPPERWARE CORP.				6,800,000	435,880	64.100	435,880	325,564		11,832		55,284		55,284		L	12/21/2010
902494 10 3	TYSON FOODS INC CLASS A.				32,944,000	639,114	19.400	639,114	293,619		8,895		(40,851)		(40,851)		L	10/01/2001
902681 10 5	UGI CORP.				22,000,000	719,620	32.710	719,620	523,776		5,940		23,320		72,820		L	11/03/2009
902973 30 4	US BANCORP.				42,301,000	1,351,094	31.940	1,351,094	994,594		8,249		30,034		206,852		L	11/03/2009
907818 10 8	UNION PACIFIC CORP.				26,200,000	3,293,864	125.720	3,293,864	1,543,859		18,078		62,880		518,236		L	11/03/2009
911312 10 6	UNITED PARCEL SERVICE INC CLASS B.				36,100,000	2,661,653	73.730	2,661,653	2,135,340				19,494		19,494		L	03/23/2010
912909 10 8	UNITED STATES STEEL CORP.				16,300,000	388,755	23.850	388,755	406,046		3,260		(42,543)		(42,543)		L	12/21/2011
913017 10 9	UNITED TECHNOLOGIES CORP.				62,300,000	5,109,223	82.010	5,109,223	2,223,649		126,469		555,716		555,716		L	11/03/2009
91324P 10 2	UNITEDHEALTH GRP INC.				55,746,000	3,023,663	54.240	3,023,663	1,483,968		44,597		198,456		198,456		L	11/03/2009
917047 10 2	URBAN OUTFITTERS INC.				100,000	3,936	39.360	3,936	3,238				1,180		1,180		L	11/03/2009
918204 10 8	VF CORPORATION.				9,100,000	1,373,827	150.970	1,373,827	369,460		27,573		218,218		218,218		L	09/10/2002
91913Y 10 0	VALERO ENERGY CORP.				13,404,000	457,344	34.120	457,344	239,169		8,713		175,190		175,190		L	11/03/2009
920355 10 4	VALSPAR CORP.				14,800,000	923,520	62.400	923,520	381,855		15,244		346,764		346,764		L	11/03/2009
92276F 10 0	VENTAS INC.				19,323,000	1,250,585	64.720	1,250,585	793,324		47,921		185,308		185,308		L	07/05/2011
92342Y 10 9	VERIFONE SYSTEMS INC.				2,400,000	71,232	29.680	71,232	84,401				(14,016)		(14,016)		L	12/21/2011
92343E 10 2	VERISIGN INC.				20,100,000	780,282	38.820	780,282	246,107				62,310		62,310		L	12/21/2005
92343V 10 4	VERIZON COMMUNICATIONS INC.				100,350,000	4,342,145	43.270	4,342,145	2,739,598		202,205		316,103		316,103		L	11/03/2009
92532F 10 0	VERTEX PHARMACEUTICALS INC.				6,600,000	276,540	41.900	276,540	242,285				57,354		57,354		L	11/03/2009
92553P 20 1	VIACOM INC CLASS B.				11,700,000	617,058	52.740	617,058	331,257		15,503		85,761		85,761		L	11/03/2009
92826C 83 9	VISA INC-CLASS A SHARES.				4,100,000	621,478	151.580	621,478	410,691		4,059		205,205		205,205		L	12/21/2011
928563 40 2	VMWARE INC-CLASS A.				6,000,000	564,840	94.140	564,840	233,210				65,700		65,700		L	11/03/2009
929160 10 9	VULCAN MATERIALS CO.				3,400,000	176,970	52.050	176,970	132,930		136		43,180		43,180		L	12/21/2011
930059 10 0	WADDELL & REED FINANCIAL INC CLASS A.				29,000,000	1,009,780	34.820	1,009,780	723,101		58,000		291,450		291,450		L	12/21/2011
931142 10 3	WAL-MART STORES INC.				51,100,000	3,486,553	68.230	3,486,553	2,543,574		99,901		432,817		432,817		L	11/03/2009
931422 10 9	WALGREEN CO.				12,900,000	477,429	37.010	477,429	495,775		12,900		50,955		50,955		L	11/03/2009
942683 10 3	WATSON PHARMACEUTICALS INC.				6,400,000	550,400	86.000	550,400	168,594				164,224		164,224		L	03/28/2007
94973V 10 7	WELLPOINT INC.				15,840,000	964,973	60.920	964,973	561,211		18,216		(84,427)		(84,427)		L	12/01/2004
949746 10 1	WELLS FARGO & CO.				157,260,000	5,375,147	34.180	5,375,147	4,332,800		138,389		1,041,061		1,041,061		L	11/03/2009
958102 10 5	WESTERN DIGITAL CORP.				8,000,000	339,920	42.490	339,920	273,259		4,000		92,320		92,320		L	11/03/2009
966837 10 6	WHOLE FOODS MARKET INC.				7,900,000	720,164	91.160	720,164	252,495		20,224		170,482		170,482		L	11/03/2009
97381W 10 4	WINDSTREAM CORP.				25,067,000	207,555	8.280	207,555	212,558		6,267		(86,732)		(86,732)		L	07/18/2006
976657 10 6	WISCONSIN ENERGY CORP.				17,800,000	655,930	36.850	655,930	384,454		21,360		33,642		33,642		L	11/03/2009
983134 10 7	WYNN RESORTS LTD.				4,800,000	539,952	112.490	539,952	266,526		45,600		9,600		9,600		L	11/03/2009
98389B 10 0	XCEL ENERGY INC.				40,500,000	1,081,755	26.710	1,081,755	437,724		10,935		(37,665)		(37,665)		L	12/18/2002
983919 10 1	XILINX INC.				20,600,000	738,737	35.861	738,737	441,095		17,510		78,301		78,301		L	11/03/2009
984121 10 3	XEROX CORP.				85,264,000	581,500	6.820	581,500	671,568		3,624		(97,201)		(97,201)		L	02/08/2010
989701 10 7	ZIONS BANCORPORATION.				12,500,000	267,500	21.400	267,500	175,810		500		64,000		64,000		L	11/03/2009
063671 10 1	BANK OF MONTREAL.		A.		3,984,000	244,219	61.300	244,219	163,943		10,791		25,856		25,856		L	07/06/2011
891160 50 9	TORONTO DOMINION BANK.		A.		3,446,000	290,601	84.330	290,601	140,528		9,251		32,806		32,806		L	03/02/2005
000029 89 2	CNH GLOBAL N.V.		F.		12,900,000	519,741	40.290	519,741	469,788		109,650		55,470		55,470		L	06/23/2011

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SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2		Codes		5	6	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	F o r e i g n	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
004432 87 8	ACE LTD.....	F..	.....	11,900,000	949,620	79.800	949,620	630,037		28,679			115,192		115,192		L.....	06/24/2010
00B4BN MY 0	ACCENTURE PLC.....	F..	.....	1,400,000	93,100	66.500	93,100	68,222		2,079			18,578		18,578		L.....	12/21/2010
00B5BT OK 8	AON PLC.....	F..	.....	6,145,000	341,723	55.610	341,723	241,376		3,825			54,137		54,137		L.....	10/04/2010
00B5LR LL 6	XL GROUP PLC.....	F..	.....	24,500,000	613,970	25.060	613,970	396,719		10,780			129,605		129,605		L.....	11/03/2009
00B6SL MV 7	ROWAN COMPANIES PLC.....	F..	.....	30,000,000	938,100	31.270	938,100	361,407					28,200		28,200		L.....	09/25/2001
00B8KQ N8 0	EATON CORP PLC.....	F..	.....	22,600,000	1,224,468	54.180	1,224,468	717,536		34,352			240,690		240,690		L.....	11/03/2009
010038 34 7	TYCO INTERNATIONAL LTD.....	F..	.....	1,700,000	49,725	29.250	49,725	34,764		1,530			10,710		10,710		L.....	12/21/2010
011440 53 4	GARMIN LTD.....	F..	.....	6,000,000	244,500	40.750	244,500	187,647		10,500			5,640		5,640		L.....	11/03/2009
019388 01 6	PENTAIR INC.....	F..	.....	407,000	20,004	49.150	20,004	13,320		90			6,684		6,684		L.....	10/01/2012
05946K 10 1	BANCO BILBAO VIZCAYA ADR.....	F..	.....	598,000	5,633	9.420	5,633	5,528		206			587		587		L.....	09/26/2012
404280 40 6	HSBC HOLDINGS PLC.....	F..	.....	458,000	24,306	53.070	24,306	14,546					7,823		7,823		L.....	10/24/2012
580037 10 9	MCDERMOTT INTL INC.....	F..	.....	12,200,000	134,444	11.020	134,444	142,272					(5,978)		(5,978)		L.....	11/03/2009
G05384 10 5	ASPEN INSURANCE HLDGS.....	F..	.....	100,000	3,208	32.080	3,208	2,546		66			558		558		L.....	06/24/2010
G54050 10 2	LAZARD LTD CL A.....	F..	.....	20,200,000	602,768	29.840	602,768	485,143		23,432			75,346		75,346		L.....	12/21/2011
002824 10 0	ABBOTT LABORATORIES.....	F..	.....	94,550,000	6,193,025	65.500	6,193,025	5,407,516		151,683			660,138		660,138		L.....	05/09/2012
071813 10 9	BAXTER INTERNATIONAL INC.....	F..	.....	139,300,000	9,285,738	66.660	9,285,738	7,044,619		62,685			2,234,592		2,234,592		L.....	06/25/2012
075896 10 0	BED BATH & BEYOND INC.....	F..	.....	78,000,000	4,360,980	55.910	4,360,980	4,410,898					(49,918)		(49,918)		L.....	12/27/2012
110394 10 3	BRISTOW GROUP INC.....	F..	.....	106,400,000	5,709,424	53.660	5,709,424	4,851,512		60,350			777,024		777,024		L.....	12/27/2012
260003 10 8	DOVER CORP.....	F..	.....	163,600,000	10,750,156	65.710	10,750,156	9,191,856		178,985			1,260,558		1,260,558		L.....	11/08/2012
343412 10 2	FLUOR CORP.....	F..	.....	128,500,000	7,548,090	58.740	7,548,090	6,528,898		75,253			1,134,485		1,134,485		L.....	06/25/2012
364760 10 8	GAP INC.....	F..	.....	37,000,000	1,148,480	31.040	1,148,480	674,236		4,625			474,244		474,244		L.....	01/06/2012
459200 10 1	INTL BUSINESS MACHINES CORP.....	F..	.....	41,000,000	7,853,550	191.550	7,853,550	8,012,705		20,400			(159,155)		(159,155)		L.....	11/30/2012
527288 10 4	LEUCADIA NATIONAL CORP.....	F..	.....	440,000,000	10,467,600	23.790	10,467,600	9,798,476		110,000			531,885		531,885		L.....	11/08/2012
548661 10 7	LOWE'S COMPANIES.....	F..	.....	121,450,000	4,313,904	35.520	4,313,904	3,012,553		62,034			1,166,679		1,166,679		L.....	07/16/2012
58933Y 10 5	MERCK & CO INC.....	F..	.....	134,900,000	5,522,806	40.940	5,522,806	4,814,585		58,007			413,564		413,564		L.....	05/18/2012
608554 20 0	MOLEX INC.....	F..	.....	317,900,000	7,095,528	22.320	7,095,528	6,343,794		283,214			704,540		704,540		L.....	06/01/2012
693366 20 5	PICO HOLDINGS INC.....	F..	.....	279,000,000	5,655,330	20.270	5,655,330	5,870,719					(265,861)		(265,861)		L.....	11/14/2012
902973 30 4	US BANCORP.....	F..	.....	111,550,000	3,562,907	31.940	3,562,907	2,938,072		21,752			457,816		457,816		L.....	06/05/2012
941848 10 3	WATERS CORP.....	F..	.....	51,200,000	4,460,544	87.120	4,460,544	3,935,203					525,341		525,341		L.....	11/07/2012
112585 10 4	BROOKFIELD ASSET MGMT A.....	A..	.....	266,850,000	9,780,053	36.650	9,780,053	7,823,857		109,899			1,840,822		1,840,822		L.....	11/08/2012
292505 10 4	ENCANA CORP.....	A..	.....	237,500,000	4,693,000	19.760	4,693,000	4,470,166		190,000			283,523		283,523		L.....	02/10/2012
003334 73 7	NOBLE CORP.....	F..	.....	172,000,000	5,989,040	34.820	5,989,040	5,584,869		60,318			431,551		431,551		L.....	12/27/2012
03524A 10 8	ANHEUSER-BUSCH INBEV SPN ADR.....	F..	.....	46,550,000	4,068,936	87.410	4,068,936	2,768,683		80,062			1,258,850		1,258,850		L.....	04/04/2012
806857 10 8	SCHLUMBERGER LTD.....	F..	.....	95,000,000	6,583,367	69.299	6,583,367	6,318,576		25,253			258,453		258,453		L.....	12/27/2012
864323 10 0	SUBSEA 7 SA-SPON ADR.....	F..	.....	187,800,000	4,546,638	24.210	4,546,638	3,776,035		142,089			724,540		724,540		U.....	06/05/2012
G0692U 10 9	AXIS CAPITAL HOLDINGS LTD.....	F..	.....	191,000,000	6,616,240	34.640	6,616,240	6,309,823		47,750			259,754		259,754		L.....	11/08/2012
G3075P 10 1	ENSTAR GROUP LTD.....	F..	.....	60,090,000	6,728,878	111.980	6,728,878	5,791,475					939,686		939,686		L.....	11/28/2012
9099999	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated).....				650,624,839	XXX	650,624,839	425,102,787	848,802	14,858,460	0		83,405,476	225,773	83,179,703	0	XXX	XXX
Common Stocks - Parent, Subsidiaries and Affiliates																		
743315 PC 1	PC INVESTMENT COMPANY.....	.....	.....	100,000	537,379,701	5,373,797.010	537,379,701	132,500,000					48,490,168		48,490,168		U.....	12/31/1987
74332# 10 0	PROGRESSIVE GULF INSURANCE COMPANY.....	.....	.....	150,000	127,010,073	846,733.820	127,010,073	33,001,760		59,500,000			(46,974,429)		(46,974,429)		U.....	10/01/1998
74338# 10 4	PROGRESSIVE SPECIALTY INSURANCE COMPANY.....	700,000	467,321,193	667,601.704	467,321,193	84,167,931		200,000,000			(107,416,803)		(107,416,803)		U.....	12/30/1983

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SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1 CUSIP Identification	2 Description	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.		
9199999	Total - Common Stocks - Parent, Subsidiaries and Affiliates.....				1,131,710,967	XXX	1,131,710,967	249,669,691	0	259,500,000	0	(105,901,064)	0	(105,901,064)	0	XXX	XXX
9799999	Total - Common Stock.....				1,782,335,806	XXX	1,782,335,806	674,772,478	848,802	274,358,460	0	(22,495,588)	225,773	(22,721,361)	0	XXX	XXX
9899999	Total - Preferred and Common Stock.....				1,782,335,806	XXX	1,782,335,806	674,772,478	848,802	274,358,460	0	(22,495,588)	225,773	(22,721,361)	0	XXX	XXX

(a) For all common stocks bearing the NAIC market indicator "U" provide: the number of such issues.....5, the total \$ value (included in Column 8) of all such issues \$.....1,147,500,707.

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 KJ 8	US TREASURY NOTE 1.750% 03/31/14.....		03/29/2012	Various.....		28,743,734	27,966,000	242,028
912828 PM 6	US TREASURY NOTE 2.125% 12/31/15.....		03/29/2012	Progressive Specialty Ins Co.....		49,133,537	46,700,000	242,641
912828 PZ 7	US TREASURY NOTE 1.250% 03/15/14.....		03/29/2012	Progressive Specialty Ins Co.....		1,017,540	1,000,000	476
912828 QJ 2	US TREASURY NOTE 2.125% 02/29/16.....		03/29/2012	Progressive Advanced Ins Co.....		9,680,148	9,200,000	15,406
912828 RB 8	US TREASURY NOTE 0.500% 08/15/14.....		03/29/2012	Progressive Advanced Ins Co, Progressive Paloverde Ins Co.....		19,693,955	19,657,000	11,611
912828 SE 1	US TREASURY NOTE 0.250% 02/15/15.....		03/29/2012	Barclays Capital.....		14,105,703	14,200,000	4,291
912828 SJ 0	US TREASURY NOTE 0.875% 02/28/17.....		03/13/2012	Goldman Sachs.....		5,794,510	5,825,000	1,939
0599999	Total - Bonds - U.S. Government.....					128,169,127	124,548,000	518,392
Bonds - U.S. States, Territories and Possessions								
677521 VR 4	OHIO STATE 5.000% 08/01/19.....		03/21/2012	JP Morgan Securities.....		19,752,822	16,485,000	
677521 VS 2	OHIO STATE 5.000% 08/01/20.....		03/21/2012	JP Morgan Securities.....		11,152,043	9,305,000	
1799999	Total - Bonds - U.S. States, Territories & Possessions.....					30,904,865	25,790,000	0
Bonds - U.S. Special Revenue and Special Assessment								
130536 MJ 1	CALIFORNIA ST POLL CONTROL FIN 1.875% 04/01/25.....		03/28/2012	Merrill Lynch.....		6,000,000	6,000,000	
3137AN LQ 6	FHMS 2012-K501 X1A IO 1.755% 08/25/16.....		03/26/2012	Wells Fargo Bank.....		3,467,028		28,990
49130N CB 3	KENTUCKY HIGHER ED STUDENT LN .0813% 05/01/20.....		03/22/2012	Artisan and Truckers Ins Co.....		213,931	215,000	313
60416S BE 9	MINNESOTA ST HSG FIN AG 4.000% 07/01/40.....		03/28/2012	Royal Bank of Canada.....		12,768,360	12,000,000	
64986A X9 7	NEW YORK ST ENVRNMNTL FACS COR 5.000% 06/15/20.....		06/26/2012	Jefferies & Co.....		24,773,400	20,000,000	
658909 DC 7	NORTH DAKOTA ST HSG FIN 3.750% 07/01/42.....		09/19/2012	Royal Bank of Canada.....		3,488,875	3,250,000	
677377 2G 7	OHIO HSG FIN AGY 4.500% 11/01/29.....		09/01/2012	Progressive Select Ins Co.....		4,970,305	4,525,000	67,875
83712T BZ 3	SOUTH CAROLINA ST HSG F 5.000% 07/01/27.....		03/22/2012	Artisan and Truckers Ins Co.....		543,680	500,000	5,625
88045R YE 6	TENNESSEE HSG DEV 4.500% 07/01/37.....		06/28/2012	Citicorp Securities Inc.....		9,466,161	8,630,000	
882750 NA 6	TEXAS ST HSG & CMNTY 4.250% 01/01/34.....		09/01/2012	Progressive Select Ins Co.....		2,331,504	2,160,000	15,300
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments.....					68,023,244	57,280,000	118,103
Bonds - Industrial and Miscellaneous								
00101J AA 4	ADT CORP 2.250% 07/15/17.....		06/28/2012	Various.....		36,063,094	35,900,000	
037389 AY 9	AON CORP 3.125% 05/27/16.....		03/29/2012	Barclays Capital.....		4,147,360	4,000,000	43,750
058498 AQ 9	BALL CORP 5.750% 05/15/21.....		08/21/2012	Wells Fargo Bank.....		4,882,500	4,500,000	71,156
12624N AC 4	COMM 2012 -LTRT A2 3.400% 10/05/30.....		09/13/2012	Deutsche Bank.....		25,624,847	25,000,000	7,083
297599 AC 6	ETHAN ALLEN GLOBAL 5.375% 10/01/15.....		03/22/2012	Progressive Marathon Ins Co.....		3,999,440	4,000,000	102,125
30249U AA 9	FMC TECHNOLOGIES INC 2.000% 10/01/17.....		09/26/2012	Wells Fargo Bank.....		5,041,600	5,000,000	2,778
36228C A6 0	GSMS 2007-EOP E 2.476% 03/06/20.....		03/22/2012	Progressive Express Ins Co, Progressive Select Ins Co.....		8,468,232	8,670,000	9,543
428236 BT 9	HEWLETT-PACKARD CO 2.625% 12/09/14.....		03/22/2012	Artisan and Truckers Ins Co.....		2,894,024	2,800,000	21,029
44923Q AA 2	HYUNDAI CAPITAL AMERICA 3.750% 04/06/16.....		09/25/2012	Royal Bank of Canada.....		2,390,445	2,250,000	40,313
44923Q AD 6	HYUNDAI CAPITAL AMERICA 2.125% 10/02/17.....		09/24/2012	Citicorp Securities Inc.....		6,990,410	7,000,000	
553514 AC 4	MSBAM 2012-CKSV A2 3.277% 10/15/30.....		09/25/2012	Merrill Lynch.....		10,249,170	10,000,000	14,564
553514 AJ 9	MSBAM 2012-CKSV B 4.088% 10/15/30.....		09/25/2012	Merrill Lynch.....		20,498,440	20,000,000	36,338
582839 AD 8	MEAD JOHNSON NUTRITION 3.500% 11/01/14.....		03/29/2012	Mitsubishi Bank of Japan.....		5,243,700	5,000,000	73,889
78573A AB 6	SABMILLER HOLDINGS INC 2.450% 01/15/17.....		03/28/2012	Various.....		7,402,274	7,310,000	37,311
90349D AA 0	UBSBB 2012-C3 A1 0.726% 08/10/49.....		09/14/2012	Union Bank of Switzerland.....		14,357,471	14,357,558	7,528
907818 CT 3	UNION PACIFIC CORP 5.375% 05/01/14.....		04/12/2012	Morgan Keegan & Co. Inc.....		2,174,620	2,000,000	49,569
929227 4D 5	WAMU 2003-AR6 A1 2.444% 06/25/33.....		03/22/2012	Artisan and Truckers Ins Co.....		67,877	69,031	103
92936Q AA 6	WFRBS 2012-C6 A1 1.081% 04/15/45.....		03/16/2012	Wells Fargo Bank.....		17,399,485	17,399,746	1,567
942683 AF 0	WATSON PHARMACEUTICALS 3.250% 10/01/22.....		09/27/2012	Various.....		6,260,335	6,300,000	
942683 AG 8	WATSON PHARMACEUTICALS 1.875% 10/01/17.....		09/27/2012	JP Morgan Securities.....		6,967,870	7,000,000	
95081T AD 0	WESCO INTERNATIONAL B TERM LOAN 4.500% 12/04/19.....		12/12/2012	CSFBdirect.....		19,852,500	20,000,000	

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SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
82773W AC 6	SILVER II BORROWER HSI B TERM LOAN 5.000% 12/26/19		12/06/2012	Deutsche Bank		2,970,000	3,000,000	
55301H AN 2	MGM RESORTS INTL B TERM LOAN 4.250% 12/13/19		12/13/2012	Bank of America Corp		1,990,000	2,000,000	
50244I AA 6	LVMH MOET HENNESSY LOUI 1.625% 06/29/17	F	06/26/2012	Citicorp Securities Inc		9,971,300	10,000,000	
92852T AA 0	VIVENDI SA 2.400% 04/10/15	F	04/04/2012	Various		19,014,430	19,000,000	
94707V AC 4	WEATHERFORD INTL 4.500% 04/15/22	F	05/21/2012	Various		13,186,797	12,990,000	39,813
3899999	Total - Bonds - Industrial and Miscellaneous					258,108,221	255,546,335	558,459
8399997	Total - Bonds - Part 3					485,205,457	463,164,335	1,194,954
8399998	Total - Bonds - Summary Item from Part 5					241,155,980	240,411,109	39,906
8399999	Total - Bonds					726,361,437	703,575,444	1,234,860

Common Stocks - Industrial and Miscellaneous

00101J 10 6	ADT CORP		10/01/2012	Spin Off	850,000	22,637	XXX	
017175 10 0	ALLEGHANY CORP		03/06/2012	State Street Bank	1,501,000	412,410	XXX	
060505 10 4	BANK OF AMERICA CORP		03/26/2012	State Street Bank	345,500,000	3,431,713	XXX	
20585P 10 5	COMVERSE INC		11/01/2012	State Street Bank	888,000		XXX	
205862 40 2	COMVERSE TECHNOLOGY INC		01/02/2012	State Street Bank	8,884,000		XXX	
26441C 20 4	DUKE ENERGY CORP		07/03/2012	Tax Free Exchange	15,500,000	660,570	XXX	
29273R 10 9	ENERGY TRANSFER PARTNER		10/04/2012	State Street Bank	5,134,000	178,048	XXX	
29285W 10 4	ENGLITY HOLDINGS INC		07/18/2012	Spin Off	1,316,000	22,628	XXX	
30219G 10 8	EXPRESS SCRIPTS INC		04/02/2012	State Street Bank	24,233,000	866,044	XXX	
462846 10 6	IRON MOUNTAIN INC		11/21/2012	State Street Bank	2,369,000	77,869	XXX	
49456B 10 1	KINDER MORGAN INC		05/25/2012	State Street Bank	20,520,000	475,015	XXX	
49456B 11 9	KINDER MORGAN INC WARRA		05/25/2012	State Street Bank	31,040,000		XXX	
50076Q 10 6	KRAFT FOODS INC		10/02/2012	Spin Off	33,339,000	519,134	XXX	
512807 10 8	LAM RESEARCH CORP		06/05/2012	Tax Free Exchange	10,687,000	380,397	XXX	
53071M 88 0	LIBERTY MEDIA CORP		10/04/2012	State Street Bank	567,000	20,406	XXX	
53071M 88 0	LIBERTY MEDIA CORP		08/10/2012	Spin Off	1,700,000	41,918	XXX	
579780 20 6	MCCORMICK & CO INC NON		03/30/2012	State Street Bank	3,900,000	212,590	XXX	
664397 10 6	NORTHEAST UTILITIES		04/10/2012	Tax Free Exchange	24,140,000	570,996	XXX	
718546 10 4	PHILLIPS 66		05/01/2012	Spin Off	35,896,000	685,323	XXX	
737446 10 4	POST HOLDINGS INC		02/06/2012	Spin Off	3,100,000	50,889	XXX	
779287 10 1	ROUSE PROPERTIES INC		01/13/2012	Spin Off	2,520,000	24,695	XXX	
86722A 10 3	SUNCOKE ENERGY INC		01/18/2012	Spin Off	5,516,000	35,956	XXX	
019388 01 6	PENTAIR INC	F	10/01/2012	Spin Off	407,000	13,320	XXX	
002824 10 0	ABBOTT LABORATORIES		05/09/2012	Beck Mack & Oliver LLC	45,550,000	2,777,617	XXX	
071813 10 9	BAXTER INTERNATIONAL IN		06/25/2012	Beck Mack & Oliver LLC	69,400,000	3,592,494	XXX	
075896 10 0	BED BATH & BEYOND INC		12/27/2012	Beck Mack & Oliver LLC	78,000,000	4,410,898	XXX	
110394 10 3	BRISTOW GROUP INC		12/27/2012	Beck Mack & Oliver LLC	74,400,000	3,415,920	XXX	
260003 10 8	DOVER CORP		11/08/2012	Beck Mack & Oliver LLC	88,600,000	5,135,848	XXX	
343412 10 2	FLUOR CORP		06/25/2012	Beck Mack & Oliver LLC	53,500,000	2,644,855	XXX	
364760 10 8	GAP INC		01/06/2012	Beck Mack & Oliver LLC	37,000,000	674,236	XXX	
459200 10 1	INTL BUSINESS MACHINES		11/30/2012	Beck Mack & Oliver LLC	41,000,000	8,012,705	XXX	
527288 10 4	LEUCADIA NATIONAL CORP		11/08/2012	Beck Mack & Oliver LLC	260,000,000	5,842,515	XXX	
548661 10 7	LOWE'S COMPANIES		07/16/2012	Beck Mack & Oliver LLC	43,700,000	1,173,930	XXX	
58933Y 10 5	MERCK & CO INC		05/18/2012	Beck Mack & Oliver LLC	33,900,000	1,301,542	XXX	
608554 20 0	MOLEX INC		06/01/2012	Beck Mack & Oliver LLC	135,900,000	2,791,028	XXX	
693366 20 5	PICO HOLDINGS INC		11/14/2012	Beck Mack & Oliver LLC	158,750,000	3,446,446	XXX	
902973 30 4	US BANCORP		06/05/2012	Beck Mack & Oliver LLC	35,550,000	1,049,291	XXX	

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SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
941848 10 3	WATERS CORP.....		11/07/2012	Beck Mack & Oliver LLC.....	51,200.000	3,935,203	XXX	
112585 10 4	BROOKFIELD ASSET MGMT A.....	A.....	11/08/2012	Beck Mack & Oliver LLC.....	121,850.000	3,954,631	XXX	
292505 10 4	ENCANA CORP.....	A.....	02/10/2012	Beck Mack & Oliver LLC.....	17,500.000	332,878	XXX	
003334 73 7	NOBLE CORP.....	F.....	12/27/2012	Beck Mack & Oliver LLC.....	144,750.000	4,733,994	XXX	
03524A 10 8	ANHEUSER-BUSCH INBEV SP.....	F.....	04/04/2012	Beck Mack & Oliver LLC.....	26,000.000	1,556,741	XXX	
806857 10 8	SCHLUMBERGER LTD.....	F.....	12/27/2012	Beck Mack & Oliver LLC.....	78,170.000	5,175,257	XXX	
864323 10 0	SUBSEA 7 SA-SPON ADR.....	F.....	06/05/2012	Beck Mack & Oliver LLC.....	104,800.000	2,277,468	XXX	
G0692U 10 9	AXIS CAPITAL HOLDINGS L.....	F.....	11/08/2012	Beck Mack & Oliver LLC.....	143,000.000	4,822,406	XXX	
G3075P 10 1	ENSTAR GROUP LTD.....	F.....	11/28/2012	Beck Mack & Oliver LLC.....	49,090.000	4,708,992	XXX	
9099999.	Total - Common Stocks - Industrial and Miscellaneous.....					86,469,453	XXX	.0
9799997.	Total - Common Stocks - Part 3.....					86,469,453	XXX	.0
9799998.	Total - Common Stocks - Summary Item from Part 5.....					5,973,132	XXX	
9799999.	Total - Common Stocks.....					92,442,585	XXX	.0
9899999.	Total - Preferred and Common Stocks.....					92,442,585	XXX	.0
9999999.	Total - Bonds, Preferred and Common Stocks.....					818,804,022	XXX	1,234,860

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	Contractual Maturity Date
Bonds - U.S. Government																				
912828 RX 0	US TREASURY NOTE 0.875% 12/31/16		01/10/2012	Various		40,011,328	40,000,000	39,928,125	39,928,125		179		179		39,928,304		83,025	83,025	7,572	12/31/2016
0599999	Total - Bonds - U.S. Government					40,011,328	40,000,000	39,928,125	39,928,125	0	179	0	179	0	39,928,304	0	83,025	83,025	7,572	XXX
Bonds - U.S. States, Territories and Possessions																				
658256 HM 7	NORTH CAROLINA ST 0.120% 05/01/21		12/06/2012	Goldman Sachs		1,550,000	1,550,000	1,550,000	1,550,000				0		1,550,000			0	2,280	05/01/2021
677517 7U 2	OHIO ST 0.000% 08/01/12		08/01/2012	Maturity		1,000,000	1,000,000	986,030	994,224		5,776		5,776		1,000,000			0		08/01/2012
677521 DZ 6	OHIO STATE 5.000% 08/01/18		10/24/2012	Toronto Dominion		10,021,796	8,185,000	9,757,011	9,527,307		(158,028)		(158,028)		9,369,280		652,516	652,516	509,289	08/01/2018
677521 EL 6	OHIO STATE 5.000% 09/15/18		01/31/2012	Merrill Lynch		14,569,313	11,815,000	14,116,798	13,786,108		(24,099)		(24,099)		13,762,008		807,305	807,305	226,454	09/15/2018
745145 HJ 4	PUERTO RICO COMMON 5.250% 07/01/12		07/01/2012	Maturity		1,500,000	1,500,000	1,603,590	1,505,870		(5,870)		(5,870)		1,500,000			0	78,750	07/01/2012
939745 DU 6	WASHINGTON ST 0.120% 06/01/20		01/25/2012	Goldman Sachs		1,600,000	1,600,000	1,600,000	1,600,000				0		1,600,000			0	261	06/01/2020
1799999	Total - Bonds - U.S. States, Territories & Possessions					30,241,109	25,650,000	29,613,429	28,963,509	0	(182,221)	0	(182,221)	0	28,781,288	0	1,459,821	1,459,821	817,034	XXX
Bonds - U.S. Special Revenue and Special Assessment																				
041083 DA 1	ARKANSAS ST HSG 4.000% 01/01/34		07/01/2012	Call 100.0000		890,000	890,000	902,718	892,804		(2,804)		(2,804)		890,000			0	28,100	01/01/2034
041083 KX 3	ARKANSAS ST HSG 5.000% 01/01/35		07/01/2012	Call 100.0000		1,015,000	1,015,000	1,025,383	1,019,492		(4,492)		(4,492)		1,015,000			0	37,875	01/01/2035
196479 HK 8	COLORADO HSG & FIN 5.000% 05/01/32		05/01/2012	Call 100.0000		35,000	35,000	36,868	35,150		(150)		(150)		35,000			0	875	05/01/2032
313921 6B 9	FNGT GT 2001-T10 A2 PT 7.500% 12/25/41		12/01/2012	Paydown		640,405	640,405	699,042	715,853		(75,448)		(75,448)		640,405			0	26,817	12/25/2041
313921 6F 0	FNGT 2001-W3 A 7.000% 09/01/41		12/01/2012	Paydown		19,149	19,149	19,689	19,768		(619)		(619)		19,149			0	766	09/01/2041
31392C MS 0	FNW 2002-W1 2A 6.940% 02/25/42		12/01/2012	Paydown		72,706	72,706	78,345	79,017		(6,311)		(6,311)		72,706			0	2,682	02/25/2042
34074M CH 2	FLORIDA HSG FIN CORP RE 5.000% 07/01/28		07/01/2012	Call 100.0000		870,000	870,000	925,463	906,535		(36,535)		(36,535)		870,000			0	33,750	07/01/2028
34074M GK 8	FLORIDA HSG FIN CORP RE 4.500% 01/01/29		07/01/2012	Call 100.0000		50,000	50,000	54,009	53,639		(3,639)		(3,639)		50,000			0	2,213	01/01/2029
45506A DZ 4	INDIANA ST HSG & CMNTY 4.000% 06/01/28		07/01/2012	Call 100.0000		570,000	570,000	606,252	604,429		(34,429)		(34,429)		570,000			0	18,500	06/01/2028
462467 MP 3	IOWA FIN AUTH SF MTG 4.500% 01/01/29		10/18/2012	Call 100.0000		180,000	180,000	194,153	192,953		(12,953)		(12,953)		180,000			0	7,608	01/01/2029
49130P HJ 6	KENTUCKY HSG CORP 3.850% 07/01/28		05/01/2012	Call 100.0000		115,000	115,000	115,000	115,000				0		115,000			0	3,048	07/01/2028
49130P JG 0	KENTUCKY HSG CORP 3.415% 07/01/13		07/01/2012	Call 100.0000		1,320,000	1,320,000	1,298,616	1,316,932		3,068		3,068		1,320,000			0	29,995	07/01/2013
49130P TX 2	KENTUCKY HSG CORP 5.000% 07/01/30		10/01/2012	Call 100.0000		505,000	505,000	533,098	511,479		(6,479)		(6,479)		505,000			0	22,563	07/01/2030
60415N WS 7	MINNESOTA ST HSG 5.000% 01/01/36		07/01/2012	Call 100.0000		800,000	800,000	799,320	799,753		247		247		800,000			0	29,875	01/01/2036
60416Q AZ 7	MINNESOTA ST HSG FIN AG 4.250% 07/01/28		07/01/2012	Call 100.0000		165,000	165,000	176,294	173,744		(8,744)		(8,744)		165,000			0	5,738	07/01/2028
60416Q CD 4	MINNESOTA ST HSG FIN AG 4.500% 01/01/31		07/01/2012	Call 100.0000		160,000	160,000	169,378	168,125		(8,125)		(8,125)		160,000			0	6,075	01/01/2031
60416Q DL 5	MINNESOTA ST HSG FIN AG 4.500% 07/01/34		07/01/2012	Call 100.0000		95,000	95,000	102,557	101,910		(6,910)		(6,910)		95,000			0	3,712	07/01/2034
60636X 5N 9	MISSOURI ST HSG SF 4.800% 03/01/40		09/01/2012	Call 100.0000		505,000	505,000	525,705	518,916		(13,916)		(13,916)		505,000			0	18,720	03/01/2040
64711R JN 7	NEW MEXICO FIN AUTH TRN 5.000% 06/15/17		02/02/2012	Goldman Sachs		4,860,200	4,000,000	4,751,000	4,619,286		(10,822)		(10,822)		4,608,464		251,736	251,736	28,889	06/15/2017
64711R JP 2	NEW MEXICO FIN AUTH TRN 5.000% 06/15/18		02/02/2012	Goldman Sachs		4,330,760	3,500,000	4,179,140	4,077,364		(8,386)		(8,386)		4,068,978		261,782	261,782	25,278	06/15/2018
647200 M9 2	NEW MEXICO MTG FIN AGY 4.500% 09/01/28		11/01/2012	Call 100.0000		215,000	215,000	231,456	228,004		(13,004)		(13,004)		215,000			0	7,988	09/01/2028
647200 P9 9	NEW MEXICO MTG FIN AGY 4.375% 09/01/28		09/01/2012	Call 100.0000		95,000	95,000	103,117	102,769		(7,769)		(7,769)		95,000			0	3,694	09/01/2028
658886 DU 7	NORTH DAKOTA ST HSG 5.500% 01/01/37		07/01/2012	Call 100.0000		570,000	570,000	613,320	606,986		(36,986)		(36,986)		570,000			0	23,375	01/01/2037
65888M 6T 3	NORTH DAKOTA ST HSG 5.750% 01/01/38		07/01/2012	Call 100.0000		40,000	40,000	42,811	42,359		(2,359)		(2,359)		40,000			0	1,725	01/01/2038
67886M CF 4	OKLAHOMA HSG FIN SF 5.635% 03/01/37		09/01/2012	Call 100.0000		1,170,000	1,170,000	1,170,000	1,170,000				0		1,170,000			0	47,616	03/01/2037
67886M CL 1	OKLAHOMA HSG FIN SF 5.800% 09/01/37		09/01/2012	Call 100.0000		180,000	180,000	196,344	194,713		(14,713)		(14,713)		180,000			0	7,685	09/01/2037
67886M HH 5	OKLAHOMA HSG FIN SF 6.800% 09/01/38		09/01/2012	Call 100.0000		765,000	765,000	803,786	786,138		(21,138)		(21,138)		765,000			0	39,865	09/01/2038
679110 DY 9	OKLAHOMA SL AUTHORITY 1.061% 09/03/24		12/01/2012	Call 100.0000		4,780,000	4,780,000	4,780,000	4,781,559		(1,559)		(1,559)		4,780,000			0	37,635	09/03/2024
686087 BL 0	OREGON ST HSG & CMNTY 6.250% 07/01/31		10/01/2012	Call 100.0000		645,000	645,000	699,174	665,419		(20,419)		(20,419)		645,000			0	40,469	07/01/2031
708796 XN 2	PENNSYLVANIA HSG FIN 4.500% 04/01/28		10/01/2012	Call 100.0000		1,285,000	1,285,000	1,366,649	1,349,435		(64,435)		(64,435)		1,285,000			0	57,825	04/01/2028
708796 YR 2	PENNSYLVANIA HSG FIN 5.000% 04/01/28		12/12/2012	Call 100.0000		840,000	840,000	891,139	884,236		(44,236)		(44,236)		840,000			0	41,628	04/01/2028

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
745160 MP 3	PUERTO RICO COM SWR 6.250% 07/01/12.....		07/01/2012	Maturity.....		300,000	300,000	338,166	308,235		(8,235)		(8,235)		300,000			0	18,750	07/01/2012
83712T AX 9	SOUTH CAROLINA ST HSG F 5.000% 01/01/28...		10/01/2012	Call 100.0000.....		265,000	265,000	284,107	279,585		(14,585)		(14,585)		265,000			0	12,125	01/01/2028
83712T BZ 3	SOUTH CAROLINA ST HSG F 5.000% 07/01/27...		10/01/2012	Call 100.0000.....		130,000	130,000	140,478	138,479		(8,479)		(8,479)		130,000			0	7,313	07/01/2027
83755G 5A 1	SOUTH DAKOTA HSG 5.500% 11/01/37.....		08/15/2012	Call 100.0000.....		1,600,000	1,600,000	1,711,664	1,678,465		(78,465)		(78,465)		1,600,000			0	47,632	11/01/2037
843375 XH 4	SOUTHERN MINN MUN PWR 5.000% 01/01/12....		01/01/2012	Maturity.....		3,350,000	3,350,000	3,733,441	3,350,000				0		3,350,000			0	83,750	01/01/2012
917436 CM 7	UTAH HSG CORP SF 4.625% 01/01/19.....		07/01/2012	Call 100.0000.....		80,000	80,000	80,000	80,000				0		80,000			0	2,428	01/01/2019
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments.....					33,508,220	31,817,260	34,377,682	33,568,531	0	(573,829)	0	(573,829)	0	32,994,702	0	513,518	513,518	814,582	XXX
Bonds - Industrial and Miscellaneous																				
01958X BS 5	ALLIED WASTE NORTH AMER 6.875% 06/01/17.....		06/01/2012	Call 103.4380.....		20,719,666	20,031,000	21,408,131	21,234,493		(514,827)		(514,827)		20,719,666			0	688,566	06/01/2017
02005F AC 1	ALLYA 2009-A A3 2.330% 06/17/13.....		08/15/2012	Paydown.....		6,952,321	6,952,321	6,993,271	6,987,941		(35,619)		(35,619)		6,952,321			0	56,354	06/17/2013
02640F AA 6	AGFMT 2010-1A A1 5.150% 03/25/40.....		12/01/2012	Paydown.....		3,990,644	3,990,644	3,989,684	3,986,550		4,094		4,094		3,990,644			0	104,010	03/25/2040
03072S S4 8	AMSI 2005-R10 A2B 0.430% 12/25/35.....		12/25/2012	Paydown.....		4,560,714	4,560,714	4,440,995	4,479,732		80,981		80,981		4,560,714			0	12,661	12/25/2035
045424 DU 9	ASC 1997-D4 PS1 IO 1.723% 04/11/27.....		12/11/2012	Paydown.....				464,876	158,599		(158,599)		(158,599)					0	19,543	04/11/2027
045424 FJ 2	ASC 1997-D5 PS1 IO 1.430% 02/11/43.....		12/11/2012	Paydown.....				603,544	278,260		(263,900)	14,360	(278,260)					0	128,637	02/11/2043
05532E AJ 4	BCAP 2009-RR10 5A1 2.992% 01/26/36.....		12/01/2012	Paydown.....		1,827,008	1,827,008	1,749,360	1,730,927		96,081		96,081		1,827,008			0	28,934	01/26/2036
05532F AE 2	BCAP 2009-RR11 2A1 2.470% 10/26/35.....		12/01/2012	Paydown.....		1,166,395	1,166,395	1,141,609	1,149,113		17,282		17,282		1,166,395			0	15,484	10/26/2035
05564U AF 7	BMWFT 2009-1A A 1.390% 09/15/14.....		09/15/2012	Paydown.....		7,000,000	7,000,000	7,046,690	7,039,061		(39,061)		(39,061)		7,000,000			0	75,503	09/15/2014
058498 AN 6	BALL CORP 7.375% 09/01/19.....		09/25/2012	Barclays Capital.....		5,893,125	5,250,000	5,880,000	5,748,750		(83,601)		(83,601)		5,675,067		218,058	218,058	416,227	09/01/2019
05947U BU 1	BACM 2001-1 G 7.324% 04/15/36.....		05/01/2012	Paydown.....		1,460,137	1,460,137	1,459,458	1,456,241		3,896		3,896		1,460,137			0	43,687	04/15/2036
05949C FY 7	BOAMS 2005-H 2A3 3.129% 12/25/49.....		12/01/2012	Paydown.....		1,770,627	1,770,627	1,774,416	1,724,059		(3,981)		(3,981)		1,770,627			0	24,310	12/25/2049
05949C HS 8	BOAMS 2005-1 2A3 3.091% 01/25/50.....		12/01/2012	Paydown.....		1,385,939	1,385,939	1,385,216	1,309,005	55,118	21,816		76,934		1,385,939			0	15,634	01/25/2050
05950W AK 4	BACM 2006-4 XP IO 0.411% 07/10/46.....		08/01/2012	Paydown.....				724,762	368,458		(368,458)		(368,458)					0	136,461	07/10/2046
05950X AG 1	BACM 2006-5 XP IO 0.585% 09/10/47.....		10/01/2012	Paydown.....				1,503,443	978,910		(978,910)		(978,910)					0	354,052	09/10/2047
07383F B5 6	BSCMS 2004-T14 X2 IO 0.378% 01/12/41.....		05/01/2012	Paydown.....				224,869	26,072		(26,072)		(26,072)					0	35,088	01/12/2041
07383F U8 9	BSCMS 2004-T16 X2 IO 0.950% 08/13/46.....		11/01/2012	Paydown.....				1,660,195	324,686		(324,686)		(324,686)					0	371,142	08/13/2046
07383F YP 7	BSCMS 2004-PWR3 X2 IO 1.017% 02/11/41.....		03/01/2012	Paydown.....				4,277,716	127,977		(127,977)		(127,977)					0	205,574	02/11/2041
073879 R4 2	BSABS 2005-HE9 M1 0.720% 10/25/35.....		12/25/2012	Paydown.....		2,095,928	2,095,928	1,496,388	1,790,804		305,123		305,123		2,095,928			0	9,556	10/25/2035
07387A GH 2	BSARM 2005-12 25A1 3.823% 04/25/51.....		12/01/2012	Paydown.....		308,315	580,112	315,334	315,334		(7,019)		(7,019)		308,315			0	25,704	04/25/2051
07388P AK 7	BSCMS 2006-PW14 X2 IO 0.669% 12/01/38.....		12/01/2012	Paydown.....				1,355,744	499,298		(499,298)		(499,298)					0	295,303	12/01/2038
12643C BD 2	CSMC 2010-1R 10A1 3.050% 06/27/47.....		12/01/2012	Paydown.....		670,187	670,187	686,037	670,188		(1)		(1)		670,187			0	15,235	06/27/2047
126802 BJ 5	CABMT 2010-IA A2 1.690% 01/16/18.....		07/24/2012	Citicorp Securities Inc.....		23,531,513	22,860,000	22,860,000	22,867,701		(11,424)		(11,424)		22,856,277		675,236	675,236	243,442	01/16/2018
161505 GN 6	CCMSC 2000-3 X IO 0.000% 10/15/32.....		12/01/2012	Paydown.....				17,050					0					0	38,008	10/15/2032
161505 GN 6	CCMSC 2000-3 X IO 0.000% 10/15/32.....		12/01/2012	Return of Capital.....		41,430							0			41,430	41,430	41,430	(41,430)	10/15/2032
173067 GH 6	CGCMT 2005-C3 XP IO 0.417% 05/15/43.....		12/01/2012	Paydown.....				833,288	483,274		(483,274)		(483,274)					0	490,880	05/15/2043
20046F AS 9	COMM 2001-J2A X IO 0.432% 07/01/34.....		12/01/2012	Paydown.....				29,892	2,510		(2,510)		(2,510)					0	1,554	07/01/2034
20046P AG 3	COMM 2000-C1 X IO 0.000% 08/15/33.....		12/01/2012	Paydown.....				13,069					0					0	40,384	08/15/2033
20046P AG 3	COMM 2000-C1 X IO 0.000% 08/15/33.....		12/01/2012	Return of Capital.....		43,583							0			43,583	43,583	(43,583)	(43,583)	08/15/2033
20047E AG 7	COMM 2006-C8 XP IO 0.467% 12/10/46.....		12/01/2012	Paydown.....				908,199	315,832		(315,832)		(315,832)					0	142,543	12/10/2046
201736 AE 5	CMLBC 2001-CMLB X IO 0.536% 06/01/31.....		12/01/2012	Paydown.....				213,442	118,247		(118,247)		(118,247)					0	17,603	06/01/2031
22540V G6 3	CSFB 2002-9 1A1 7.000% 03/25/40.....		12/01/2012	Paydown.....		1,177	1,177	1,076	1,081		96		96		1,177			0	50	03/25/2040
22541S AC 2	CSFB 2004-C1 A3 4.321% 01/15/37.....		06/01/2012	Paydown.....		1,237,455	1,237,455	1,190,229	1,231,227		6,228		6,228		1,237,455			0	22,497	01/15/2037
225458 WL 8	CSFB 2005-C3 ASP IO 0.804% 07/15/37.....		06/01/2012	Paydown.....				3,143,759	304,662		(304,662)		(304,662)					0	380,587	07/15/2037
233050 AN 3	DBUBS 2011-LC1A A1 3.742% 11/10/46.....		12/01/2012	Paydown.....		727,678	727,678	736,474	735,017		(7,339)		(7,339)		727,678			0	14,903	11/10/2046

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
30224X AC 8	ESA 2010-ESHA XA1 3.128% 01/05/13.....		12/01/2012.	Paydown.....				24,614,579	11,451,964		(11,451,964)		(11,451,964)					0	12,733,176	01/05/2013.
30224X AG 9	ESA 2010-ESHA XB1 1.165% 01/05/16.....		12/01/2012.	Paydown.....				3,238,864	1,504,231		(1,504,231)		(1,504,231)					0	1,690,666	01/05/2016.
337368 AH 7	FUBOA 2001-C1 G 6.936% 03/15/33.....		10/01/2012.	Paydown.....		5,000,000	5,000,000	5,005,664	4,986,731		13,269		13,269		5,000,000			0	238,608	03/15/2033.
33736X BN 8	FUNBC 2000-C2 IO 0.000% 10/15/32.....		12/01/2012.	Paydown.....				5,180					0					0	22,329	10/15/2032.
33736X BN 8	FUNBC 2000-C2 IO 0.000% 10/15/32.....		12/01/2012.	Return of Capital.....		43,767							0				43,767	43,767	(43,767)	10/15/2032.
33736X CR 8	FUNBC 2001-C2 IO 1.589% 01/12/43.....		12/01/2012.	Paydown.....				55,241					0					0	8,279	01/12/2043.
361849 KL 5	GMACC 2000-C1 X IO 1.325% 03/15/33.....		12/01/2012.	Paydown.....				29,818					0					0	7,886	03/15/2033.
361849 MQ 2	GMACC 2000-C2 X IO 1.474% 08/16/33.....		12/01/2012.	Paydown.....				100,774					0					0	18,781	08/16/2033.
361849 ZT 2	GMACC 2003-C3 A4 5.023% 04/10/40.....		12/01/2012.	Paydown.....		70,425	70,425	69,723	70,150		275		275		70,425			0	3,326	04/10/2040.
372917 AQ 7	GENZYME CORP 3.625% 06/15/15.....		09/14/2012.	Various.....		16,192,100	15,000,000	15,840,850	15,626,514		(121,475)		(121,475)		15,505,038		687,062	687,062	399,253	06/15/2015.
393505 QX 3	GT 1996-9 A5 7.200% 01/15/28.....		12/15/2012.	Paydown.....		24,187	24,187	24,308	24,078		108		108		24,187			0	927	01/15/2028.
393505 ZE 5	GT 1998-1 A6 6.330% 11/01/29.....		12/01/2012.	Paydown.....		333,333	333,333	333,281	333,319		14		14		333,333			0	11,082	11/01/2029.
413875 AM 7	HARRIS CORP 4.400% 12/15/20.....		08/24/2012.	Deutsche Bank.....		14,341,172	13,210,000	13,159,025	13,163,448		2,313		2,313		13,165,761		1,175,411	1,175,411	410,097	12/15/2020.
466247 QC 0	JPMMT 2005-A3 A4 2.693% 06/25/35.....		12/01/2012.	Paydown.....		813,208	813,208	789,669	806,830		6,378		6,378		813,208			0	10,658	06/25/2035.
46625Y GS 6	JPMCC 2005-LDP1 X2 IO 0.186% 03/15/46.....		03/01/2012.	Paydown.....				572,199	54,793		(54,793)		(54,793)					0	83,872	03/15/2046.
46625Y NH 2	JPMCC 2005-LDP2 X2 IO 0.740% 07/15/42.....		06/01/2012.	Paydown.....				4,703,180	705,509		(705,509)		(705,509)					0	883,499	07/15/2042.
46635T AD 4	JPMCC 2011-C3 A2 3.673% 02/15/46.....		08/27/2012.	Merrill Lynch.....		2,164,375	2,000,000	2,040,156	2,035,890		(5,893)		(5,893)		2,029,997		134,378	134,378	54,886	02/15/2046.
493268 AS 5	KSLL 1999-B A2 0.742% 08/25/27.....		11/25/2012.	Paydown.....		2,678,829	2,678,829	2,633,624	2,652,868		25,961		25,961		2,678,829			0	15,571	08/25/2027.
502413 AZ 0	L-3 COMMUNICATIONS CORP 4.750% 07/15/20.....		09/28/2012.	Deutsche Bank.....		6,355,123	5,760,000	5,887,411	5,873,319		(8,663)		(8,663)		5,864,656		490,467	490,467	332,880	07/15/2020.
50540R AH 5	LABORATORY CRP OF AMER 3.125% 05/15/16.....		03/23/2012.	Morgan Stanley.....		5,156,800	5,000,000	5,192,750	5,186,918		(9,872)		(9,872)		5,177,045		(20,245)	(20,245)	57,726	05/15/2016.
52108H 3H 5	LBUBS 2005-C2 A5 5.150% 04/15/30.....		05/17/2012.	Deutsche Bank.....		3,295,430	3,000,000	3,193,980	3,155,985		(18,171)		(18,171)		3,137,814		157,616	157,616	69,096	04/15/2030.
52108H BZ 6	LBUBS 2000-C4 X IO 1.053% 07/11/32.....		12/11/2012.	Paydown.....				25,464	26,938		(26,938)		(26,938)					0	4,932	07/11/2032.
52108H CS 1	LBUBS 2000-C5 X IO 1.153% 12/15/32.....		12/11/2012.	Paydown.....				12,106					0					0	43,623	12/15/2032.
52108H CS 1	LBUBS 2000-C5 X IO 1.153% 12/15/32.....		12/11/2012.	Return of Capital.....		20,532							0				20,532	20,532	(20,532)	12/15/2032.
52108H RC 0	LBUBS 2003-C3 A4 4.166% 05/15/32.....		11/21/2012.	Union Bank of Switzerland.....		21,524,256	21,317,740	22,263,715	21,746,193		(313,732)		(313,732)		21,432,461		91,795	91,795	853,560	05/15/2032.
52108H RC 0	LBUBS 2003-C3 A4 4.166% 05/15/32.....		11/11/2012.	Paydown.....		2,974,260	2,974,260	3,106,243	3,034,038		(59,778)		(59,778)		2,974,260			0	104,590	05/15/2032.
576433 UF 1	MARM 2004-13 3A1 2.630% 02/21/51.....		12/01/2012.	Paydown.....		333,262	333,262	322,684	334,861		(1,599)		(1,599)		333,262			0	4,971	02/21/2051.
587681 AC 1	MBALT 2011-1A A3 1.180% 11/15/13.....		12/15/2012.	Paydown.....		6,778,636	6,778,636	6,801,887	6,798,544		(19,908)		(19,908)		6,778,636			0	64,167	11/15/2013.
59022H CP 5	MLMT 2003-KEY1 A3 4.893% 11/12/35.....		12/01/2012.	Paydown.....		5,877,784	5,877,784	6,005,273	5,996,025		(118,241)		(118,241)		5,877,784			0	215,000	11/12/2035.
59549P AA 6	MDST 4 A PT 8.330% 04/01/30.....		10/01/2012.	Paydown.....		76,850	76,850	81,028	77,046		(197)		(197)		76,850			0	3,944	04/01/2030.
61744C TJ 5	MSAC 2005-HE4 A2C 0.580% 07/25/35.....		12/25/2012.	Paydown.....		6,364,495	6,364,495	6,324,717	6,352,319		12,176		12,176		6,364,495			0	19,373	07/25/2035.
61745M 5P 4	MSC 2005-T19 X2 IO 0.455% 06/12/47.....		07/01/2012.	Paydown.....				639,374	199,177		(199,177)		(199,177)					0	86,047	06/12/2047.
61750H AM 8	MSC 2006-HQ10 X2 IO 0.691% 11/12/41.....		11/01/2012.	Paydown.....				10,183,541	1,934,267		(1,934,267)		(1,934,267)					0	2,207,799	11/12/2041.
61750W AB 9	MSC 2006-IQ12 X2 IO 0.517% 12/15/43.....		12/01/2012.	Paydown.....				2,185,505	854,932		(854,932)		(854,932)					0	509,507	12/15/2043.
655356 JJ 3	NASC 1998-D6 PS1 IO 1.641% 03/11/30.....		12/11/2012.	Paydown.....				1,094,771	254,275		(254,275)		(254,275)					0	145,885	03/11/2030.
65535V AA 6	NAA 2001-R1A A1 7.000% 02/01/30.....		12/01/2012.	Paydown.....		97,522	97,522	98,833	97,545	1,955	(1,977)		(22)		97,522			0	2,940	02/01/2030.
65535V BZ 0	NAA 2003-A3 A1 5.500% 08/25/33.....		12/01/2012.	Paydown.....		410,123	410,123	410,743	416,584		(6,461)		(6,461)		410,123			0	10,839	08/25/2033.
65535V CU 3	NAA 2004-AP1 A4B 5.837% 03/25/34.....		12/01/2012.	Paydown.....		242,404	242,404	242,088	241,842		561		561		242,404			0	8,698	03/25/2034.
655844 AT 2	NORFOLK SOUTHERN CORP 5.257% 09/17/14.....		06/26/2012.	Jefferies & Co.....		16,071,224	14,680,000	16,202,610	16,128,479		(259,802)		(259,802)		15,868,677		202,547	202,547	604,520	09/17/2014.
69348H CR 7	PNCMA 2000-C2 X IO 1.833% 10/01/33.....		12/01/2012.	Paydown.....				10,422	9,173		(9,173)		(9,173)					0	6,797	10/01/2033.
73328U AC 9	PFAST 2011-1 A3 0.840% 01/16/15.....		12/16/2012.	Paydown.....		4,504,149	4,504,149	4,504,554	4,504,517		(368)		(368)		4,504,149			0	32,881	01/16/2015.
743873 AX 9	PFMLT 2005-1 2A1 2.860% 05/25/35.....		12/01/2012.	Paydown.....		293,896	293,896	286,916	295,752		(1,857)		(1,857)		293,896			0	4,564	05/25/2035.
743873 BL 4	PFMLT 2005-2 2A1A 2.941% 12/25/47.....		12/01/2012.	Paydown.....		528,939	528,939	524,266	524,266		4,673		4,673		528,939			0	8,568	12/25/2047.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Contractual Maturity Date
74436J GM 3	PSSF KEY 2000-C1 X IO 0.000% 05/17/32		12/01/2012	Paydown				99,093					0					0	48,866	05/17/2032
74436J GM 3	PSSF KEY 2000-C1 X IO 0.000% 05/17/32		12/01/2012	Return of Capital		66,605							0				66,605	66,605	(66,605)	05/17/2032
812293 AB 4	SEARIVER MARITIME INC. 0.000% 09/01/12		09/01/2012	Maturity		40,000,000	40,000,000	36,562,500	39,256,805		743,195		743,195		40,000,000					09/01/2012
871503 AG 3	SYMANTEC CORP 2.750% 09/15/15		08/13/2012	Various		5,170,060	5,000,000	4,870,650	4,892,847		13,343		13,343		4,906,190		263,870	263,870	107,174	09/15/2015
929227 4D 5	WAMU 2003-AR6 A1 2.444% 06/25/33		12/01/2012	Paydown		198,738	198,738	195,268	196,606		2,131		2,131		198,738			0	2,857	06/25/2033
929766 EA 7	WBCMT 2003-C4 A2 4.566% 04/15/35		12/01/2012	Paydown		3,626,991	3,626,991	3,435,866	3,570,571		56,420		56,420		3,626,991			0	151,794	04/15/2035
929766 KH 5	WBCMT 2003-C7 A1 4.241% 10/15/35		04/25/2012	Various		1,409,831	1,396,736	1,405,586	1,398,372		(451)		(451)		1,397,922		11,909	11,909	24,517	10/15/2035
929766 KH 5	WBCMT 2003-C7 A1 4.241% 10/15/35		04/01/2012	Paydown		543,991	543,991	547,438	544,629		(637)		(637)		543,991			0	2,373	10/15/2035
92976B BK 7	WBCMT 2005-C22 A2 5.242% 12/15/44		05/01/2012	Paydown		1,490,515	1,490,515	1,493,973	1,487,568		2,946		2,946		1,490,515			0	32,555	12/15/2044
92976B GC 0	WBCMT 2006-C24 XP 0.068% 03/15/45		09/01/2012	Paydown				347,352	140,798		(140,798)		(140,798)					0	78,591	03/15/2045
93934D AA 5	WMCMS 2003-C1A X IO 1.553% 01/25/35		12/01/2012	Paydown				152,175	89,378		(89,378)		(89,378)					0	55,566	01/25/2035
949802 AA 0	WFMB 2003-I A1 2.490% 09/25/33		12/01/2012	Paydown		244,573	244,573	241,487	247,887		(3,315)		(3,315)		244,573			0	3,089	09/25/2033
94980Q AA 7	WFMB 2004-W A1 2.697% 11/25/34		12/01/2012	Paydown		351,763	351,763	351,144	3,551,144		619		619		351,763			0	4,893	11/25/2034
600388 AB 8	MILLER BREWING CO 5.500% 08/15/13	F	01/18/2012	Various		32,494,587	30,620,000	32,968,409	31,831,869		(39,996)		(39,996)		31,791,872		702,715	702,715	727,369	08/15/2013
902133 AE 7	TYCO ELECTRONICS GROUP 6.000% 10/01/12	F	10/01/2012	Maturity		4,000,000	4,000,000	4,292,320	4,126,681		(126,681)		(126,681)		4,000,000			0	240,000	10/01/2012
3899999	Total - Bonds - Industrial and Miscellaneous					297,548,577	288,410,671	356,308,473	317,238,484	107,622	(21,599,827)	14,360	(21,506,565)	0	292,541,841	0	5,006,736	5,006,736	27,729,646	XXX
8399997	Total - Bonds - Part 4					401,309,234	385,877,931	460,227,709	419,698,649	107,622	(22,355,698)	14,360	(22,262,436)	0	394,246,135	0	7,063,100	7,063,100	29,368,834	XXX
8399998	Total - Bonds - Summary Item from Part 5					242,695,774	240,411,109	241,155,980			(77,141)		(77,141)		241,078,839		1,616,934	1,616,934	689,891	XXX
8399999	Total - Bonds					644,005,008	626,289,040	701,383,689	419,698,649	107,622	(22,432,839)	14,360	(22,339,577)	0	635,324,974	0	8,680,034	8,680,034	30,058,725	XXX
Common Stocks - Industrial and Miscellaneous																				
110122 10 8	BRISTOL MYERS SQUIBB		07/03/2012	Class Action Litigation		74	XXX						0				74	74		XXX
111621 10 8	BROCADE COMM SYS INC		11/30/2012	Class Action Litigation		14	XXX						0				14	14		XXX
126946 10 2	CACHEFLOW INC		11/30/2012	Class Action Litigation		190	XXX						0				190	190		XXX
127097 10 3	CABOT OIL & GAS CORP		08/27/2012	State Street Bank		3,150,000	267,186	123,836	239,085	(115,249)		(115,249)		123,836		143,350	143,350	252	XXX	
143658 30 0	CARNAVAL CORP	F	08/27/2012	State Street Bank		24,900,000	843,192	725,686	812,736	(87,050)		(87,050)		725,686		117,507	117,507	18,675	XXX	
150870 10 3	CELANESE CORP-SERIES A		08/27/2012	State Street Bank		8,600,000	343,076	235,417	380,722	(145,305)		(145,305)		235,417		107,659	107,659	1,677	XXX	
156782 10 4	CERNER CORP		08/27/2012	State Street Bank		6,400,000	456,165	244,145	392,000	(147,855)		(147,855)		244,145		212,020	212,020		XXX	
165167 10 7	CHESAPEAKE ENERGY CORP		08/27/2012	State Street Bank		19,200,000	370,784	471,037	427,968	43,069		43,069		471,037		(100,253)	(100,253)	5,040	XXX	
171798 10 1	CIMAREX ENERGY CO		08/27/2012	State Street Bank		8,900,000	514,253	368,082	550,910	(182,828)		(182,828)		368,082		146,171	146,171	3,026	XXX	
180461 10 5	CLARENT CORP		11/30/2012	Class Action Litigation		62	XXX						0				62	62		XXX
191216 10 0	COCA-COLA		07/20/2012	Class Action Litigation		21	XXX						0				21	21		XXX
200693 10 9	COMMERCE ONE INC		11/30/2012	Class Action Litigation		555	XXX						0				555	555		XXX
201723 10 3	COMMERCIAL METALS CO		08/27/2012	State Street Bank		15,800,000	203,261	220,141	218,514	1,627		1,627		220,141		(16,881)	(16,881)	5,688	XXX	
205887 10 2	CONAGRA FOODS INC		08/27/2012	State Street Bank		26,400,000	661,321	546,290	696,960	(150,670)		(150,670)		546,290		115,031	115,031	19,008	XXX	
208464 10 7	CONESCO INC		08/09/2012	Class Action Litigation		17,650	XXX						0				17,650	17,650		XXX
217510 10 6	COPPER MOUNTAIN NETWORKS INC		11/30/2012	Class Action Litigation		464	XXX						0				464	464		XXX
219350 10 5	CORNING INC		08/27/2012	State Street Bank		23,000,000	266,097	333,951	298,540	35,411			35,411		333,951		(67,854)	(67,854)	3,450	XXX
222814 20 4	COVAD COMMUNICATIONS GROUP INC		11/30/2012	Class Action Litigation		841	XXX						0				841	841		XXX
222816 10 0	COVANCE INC		08/27/2012	State Street Bank		5,900,000	280,571	310,532	269,748	40,784			40,784		310,532		(29,961)	(29,961)		XXX
228368 10 6	CROWN HOLDINGS INC		08/27/2012	State Street Bank		11,900,000	430,864	315,797	399,602	(83,805)		(83,805)		315,797		115,067	115,067		XXX	
232806 10 9	CYPRESS SEMICONDUCTOR C		05/15/2012	Morgan Stanley		30,300,000	409,647	28,006	511,767	(483,761)		(483,761)		28,006		381,641	381,641	6,060	XXX	
233331 10 7	DTE ENERGY COMPANY		08/28/2012	State Street Bank		13,200,000	777,953	495,165	718,740	(223,575)			(223,575)		495,165		282,788	282,788	23,265	XXX

E14.3

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Contractual Maturity Date
243537 10 7	DECKERS OUTDOOR CORP.....		08/27/2012.	State Street Bank.....	10,400.000	507,935	XXX	874,369	785,928	88,441			88,441		874,369		(366,434)	(366,434)		XXX
247916 20 8	DENBURY RESOURCES INC.....		08/27/2012.	State Street Bank.....	1,377.000	21,303	XXX	21,247	20,793	454			454		21,247		56	56		XXX
251893 10 3	DEVRY INC.....		08/27/2012.	State Street Bank.....	2,500.000	47,525	XXX	96,794	96,150	(5,356)			(5,356)		90,794		(43,270)	(43,270)	375	XXX
256746 10 8	DOLLAR TREE INC.....		05/15/2012.	Morgan Stanley.....	12,600.000	1,256,065	XXX	159,025	1,047,186	(888,161)			(888,161)		159,025		1,097,040	1,097,040		XXX
258609 30 4	DOUBLECLICK INC.....		11/30/2012.	Class Action Litigation.....		41	XXX						0				41	41		XXX
285512 10 9	ELECTRONIC ARTS INC.....		08/27/2012.	State Street Bank.....	19,600.000	254,696	XXX	326,434	403,760	(77,326)			(77,326)		326,434		(71,738)	(71,738)		XXX
293561 10 6	ENRON.....		07/01/2012.	Class Action Litigation.....		77,010	XXX						0				77,010	77,010		XXX
302445 10 1	FLIR SYSTEMS INC.....		08/27/2012.	State Street Bank.....	8,800.000	173,458	XXX	243,046	220,616	22,430			22,430		243,046		(69,588)	(69,588)	1,848	XXX
315616 10 2	F5 NETWORKS INC.....		11/30/2012.	Class Action Litigation.....		23	XXX						0				23	23		XXX
345370 86 0	FORD MOTOR CO.....		08/27/2012.	State Street Bank.....	106,400.000	1,001,712	XXX	800,458	1,144,864	(344,406)			(344,406)		800,458		201,254	201,254	15,960	XXX
346091 70 5	FOREST OIL CORP.....		08/27/2012.	State Street Bank.....	10,800.000	78,739	XXX	154,402	146,340	8,062			8,062		154,402		(75,663)	(75,663)		XXX
364760 10 8	GAP INC.....		08/27/2012.	State Street Bank.....	22,700.000	797,524	XXX	494,865	421,085	73,780			73,780		494,865		302,659	302,659	8,229	XXX
364760 10 8	GAP INC.....		09/07/2012.	Beck Mack & Oliver LLC.....	121,000.000	3,997,223	XXX	2,242,040	2,244,550	(2,510)			(2,510)		2,242,040		1,755,183	1,755,183	43,863	XXX
369550 10 8	GENERAL DYNAMICS CORP.....		08/27/2012.	State Street Bank.....	20,000.000	1,317,334	XXX	1,250,184	1,328,200	(78,016)			(78,016)		1,250,184		67,150	67,150	29,800	XXX
370023 10 3	GENERAL GROWTH PROPERTI.....		01/13/2012.	Spin Off.....		24,696	XXX	24,696	28,822	(4,126)			(4,126)		24,696					XXX
371901 10 9	GENTEX CORP.....		08/27/2012.	State Street Bank.....	11,400.000	202,909	XXX	132,525	337,326	(204,801)			(204,801)		132,525		70,384	70,384	4,332	XXX
379571 10 2	GLOBESPAN INC.....		11/30/2012.	Class Action Litigation.....		47	XXX						0				47	47		XXX
382388 10 6	GOODRICH CORP.....		07/27/2012.	State Street Bank.....	8,000.000	1,020,000	XXX	438,474	989,600	(551,126)			(551,126)		438,474		581,526	581,526	6,960	XXX
395259 10 4	GREENHILL & CO INC.....		08/27/2012.	State Street Bank.....	6,000.000	253,284	XXX	211,440	218,220	(6,780)			(6,780)		211,440		41,844	41,844	5,400	XXX
404280 40 6	HSBC HOLDINGS PLC.....	F.	12/24/2012.	State Street Bank.....	860.000	39,739	XXX	28,924	32,780	(3,856)			(3,856)		28,924		10,815	10,815		XXX
413086 10 9	HARMAN INTERNATIONAL.....		08/27/2012.	State Street Bank.....	2,400.000	109,789	XXX	104,876	91,296	13,580			13,580		104,876		4,912	4,912	720	XXX
421924 10 1	HEALTHSOUTH CORPORATION.....		01/12/2012.	Class Action Litigation.....		9,057	XXX						0				9,057	9,057		XXX
421924 10 1	HEALTHSOUTH CORPORATION.....		07/06/2012.	Class Action Litigation.....		3,751	XXX						0				3,751	3,751		XXX
421924 10 1	HEALTHSOUTH CORPORATION.....		12/10/2012.	Class Action Litigation.....		1,995	XXX						0				1,995	1,995		XXX
423452 10 1	HELMERICH & PAYNE.....		08/27/2012.	State Street Bank.....	7,600.000	353,460	XXX	294,222	443,536	(149,314)			(149,314)		294,222		59,238	59,238	1,596	XXX
428236 10 3	HEWLETT-PACKARD CO.....		08/27/2012.	State Street Bank.....	51,700.000	900,935	XXX	1,039,687	1,331,792	1,133,848	1,425,953		(292,105)		1,039,687		(138,752)	(138,752)	19,232	XXX
437852 10 6	HOMESTORE.COM INC.....		06/04/2012.	Class Action Litigation.....		673	XXX						0				673	673		XXX
445658 10 7	HUNT (JB) TRANSPRT SVCS.....		08/27/2012.	State Street Bank.....	6,900.000	368,971	XXX	217,498	310,983	(93,485)			(93,485)		217,498		151,474	151,474	2,898	XXX
459902 10 2	INTERNATIONAL GAME TECH.....		08/27/2012.	State Street Bank.....	16,700.000	202,860	XXX	216,695	287,240	(70,545)			(70,545)		216,695		(13,834)	(13,834)	3,006	XXX
469814 10 7	JACOBS ENGINEERING GROU.....		08/27/2012.	State Street Bank.....	9,300.000	373,496	XXX	400,220	377,394	22,826			22,826		400,220		(26,724)	(26,724)		XXX
478160 10 4	JOHNSON & JOHNSON.....		08/27/2012.	State Street Bank.....	50.000	3,383	XXX	2,953	3,279	(326)			(326)		2,953		430	430	90	XXX
500255 10 4	KOHL'S CORP.....		08/27/2012.	State Street Bank.....	17,600.000	924,938	XXX	990,929	868,560	122,369			122,369		990,929		(65,991)	(65,991)	11,264	XXX
502424 10 4	L-3 COMMUNICATIONS HLDG.....		07/18/2012.	Spin Off.....		22,639	XXX	22,639	21,550	1,089			1,089		22,639				0	XXX
529771 10 7	LEXMARK INTERNATIONAL I.....		08/27/2012.	State Street Bank.....	9,700.000	185,494	XXX	246,878	320,779	(73,901)			(73,901)		246,878		(61,384)	(61,384)	5,335	XXX
530129 10 5	LIBERATE TECHNOLOGIES.....		11/30/2012.	Class Action Litigation.....		34	XXX						0				34	34		XXX
532457 10 8	ELI LILLY & CO.....		08/27/2012.	State Street Bank.....	18,600.000	828,148	XXX	623,863	773,016	(149,153)			(149,153)		623,863		204,286	204,286	27,342	XXX
534187 10 9	LINCOLN NATIONAL CORP.....		08/27/2012.	State Street Bank.....	19,300.000	454,175	XXX	458,390	374,806	83,584			83,584		458,390		(4,216)	(4,216)	4,632	XXX
539830 10 9	LOCKHEED MARTIN CORPORA.....		08/27/2012.	State Street Bank.....	12,900.000	1,192,086	XXX	887,114	1,043,610	(156,496)			(156,496)		887,114		304,972	304,972	25,800	XXX
543442 10 7	LOOKSMART LTD.....		11/30/2012.	Class Action Litigation.....		417	XXX						0				417	417		XXX
548661 10 7	LOWE'S COMPANIES.....		08/27/2012.	State Street Bank.....	55,648.000	1,546,167	XXX	1,078,981	1,412,346	(333,365)			(333,365)		1,078,981		467,186	467,186	24,485	XXX
548661 10 7	LOWE'S COMPANIES.....		12/27/2012.	Beck Mack & Oliver LLC.....	22,250.000	789,719	XXX	520,888	564,705	(43,817)			(43,817)		520,888		268,831	268,831	13,350	XXX
552690 10 9	MDU RESOURCES GROUP INC.....		08/27/2012.	State Street Bank.....	22,300.000	489,367	XXX	468,490	478,558	(10,068)			(10,068)		468,490		20,877	20,877	11,206	XXX
585055 10 6	MEDTRONIC INC.....		08/27/2012.	State Street Bank.....	45,200.000	1,832,313	XXX	1,623,968	1,728,900	(104,932)			(104,932)		1,623,968		208,345	208,345	33,674	XXX

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Contractual Maturity Date
589400 10 0	MERCURY GENERAL CORP.....		08/28/2012.	State Street Bank.....	12,100.000	458,710	XXX	444,986	552,002	(107,016)			(107,016)		444,986		13,724	13,724	14,762	XXX
595017 10 4	MICROCHIP TECHNOLOGY IN.....		08/27/2012.	State Street Bank.....	11,850.000	409,032	XXX	300,272	434,066	(133,793)			(133,793)		300,272		108,759	108,759	12,443	XXX
595112 10 3	MICRON TECHNOLOGY INC.....		10/22/2012.	Class Action Litigation.....		5,014	XXX						0				5,014	5,014		XXX
609207 10 5	MONDELEZ INTERNTL INC.....		10/02/2012.	Spin Off.....		519,184	XXX	519,184	1,291,855	(772,671)			(772,671)		519,184			0		XXX
612085 10 0	MONTANA POWER.....		02/27/2012.	Class Action Litigation.....		86	XXX						0				86	86		XXX
620097 10 5	MOTOROLA MOBILITY HOLDI.....		05/22/2012.	State Street Bank.....	3,300.000	132,000	XXX	21,901	128,040	(106,139)			(106,139)		21,901		110,099	110,099		XXX
644383 10 1	NEW FOCUS INC.....		11/30/2012.	Class Action Litigation.....		202	XXX						0				202	202		XXX
665859 10 4	NORTHERN TRUST CORP.....		08/27/2012.	State Street Bank.....	6,100.000	282,601	XXX	303,237	241,926	61,311			61,311		303,237		(20,637)	(20,637)	5,246	XXX
666610 10 0	NORTHPOINT COMMUNICATIONS GRP.....		11/30/2012.	Class Action Litigation.....		712	XXX						0				712	712		XXX
670008 10 1	NOVELLUS SYSTEMS INC.....		06/05/2012.	Tax Free Exchange.....		380,415	XXX	380,415	392,255	(11,840)			(11,840)		380,415			0		XXX
675232 10 2	OCEANEERING INTL INC.....		08/27/2012.	State Street Bank.....	4,200.000	230,785	XXX	154,974	193,746	(38,772)			(38,772)		154,974		75,811	75,811	1,386	XXX
676220 10 6	OFFICE DEPOT INC.....		08/27/2012.	State Street Bank.....	69,700.000	105,008	XXX	91,307	149,855	(58,548)			(58,548)		91,307		13,701	13,701		XXX
693506 10 7	PPG INDUSTRIES INC.....		08/27/2012.	State Street Bank.....	5,400.000	591,103	XXX	311,950	450,846	(138,896)			(138,896)		311,950		279,153	279,153	9,450	XXX
695210 10 4	PACKETEER INC.....		11/30/2012.	Class Action Litigation.....		150	XXX						0					150		XXX
704326 10 7	PAYCHEX INC.....		08/27/2012.	State Street Bank.....	15,800.000	524,972	XXX	450,697	475,738	(25,041)			(25,041)		450,697		74,275	74,275	15,168	XXX
704549 10 4	PEABODY ENERGY CORP.....		08/27/2012.	State Street Bank.....	17,500.000	399,472	XXX	451,581	579,425	(127,845)			(127,845)		451,581		(52,108)	(52,108)	4,463	XXX
708160 10 6	J.C. PENNEY CO INC.....		08/27/2012.	State Street Bank.....	1,300.000	32,198	XXX	43,845	45,695	(1,850)			(1,850)		43,845		(11,648)	(11,648)	520	XXX
713448 10 8	PEPSICO INC.....		08/27/2012.	State Street Bank.....	30,420.000	2,230,801	XXX	1,822,842	2,018,367	(195,525)			(195,525)		1,822,842		407,958	407,958	47,683	XXX
714265 10 5	PEROT SYSTEMS CORP.....		11/30/2012.	Class Action Litigation.....		589	XXX						0				589	589		XXX
717081 10 3	PFIZER INC.....		08/27/2012.	State Street Bank.....	186,000.000	4,447,421	XXX	3,182,984	4,025,040	(842,056)			(842,056)		3,182,984		1,264,437	1,264,437	122,760	XXX
726505 10 0	PLAINS EXPLORATION & PR.....		12/19/2012.	Beck Mack & Oliver LLC.....	32,000.000	1,442,445	XXX	1,017,038	1,175,040	(158,002)			(158,002)		1,017,038		425,407	425,407		XXX
736126 10 3	PORTAL SOFTWARE INC.....		11/30/2012.	Class Action Litigation.....		796	XXX						0				796	796		XXX
741503 10 6	PRICELINE.COM INC.....		11/30/2012.	Class Action Litigation.....		1,480	XXX						0				1,480	1,480		XXX
742718 10 9	PROCTER & GAMBLE CO.....		08/27/2012.	State Street Bank.....	22,370.000	1,501,937	XXX	1,308,562	1,492,303	(183,740)			(183,740)		1,308,562		193,375	193,375	36,888	XXX
743263 10 5	PROGRESS ENERGY INC.....		07/03/2012.	Tax Free Exchange.....		660,603	XXX	660,603	997,156	(336,554)			(336,554)		660,603			0	26,682	XXX
744573 10 6	PUBLIC SERVICE ENTERPRI.....		08/27/2012.	State Street Bank.....	14,700.000	471,470	XXX	431,708	485,247	(53,539)			(53,539)		431,708		39,762	39,762	10,437	XXX
749121 10 9	QWEST COMMUNICATIONS.....		04/26/2012.	Class Action Litigation.....		3,675	XXX						0				3,675	3,675		XXX
749121 10 9	QWEST COMMUNICATIONS.....		11/20/2012.	Class Action Litigation.....		63	XXX						0				63	63		XXX
751028 10 1	RALCORP HOLDINGS INC.....		02/06/2012.	Spin Off.....		50,889	XXX	50,889	80,518	(29,629)			(29,629)		50,889			0		XXX
756577 10 2	RED HAT INC.....		11/30/2012.	Class Action Litigation.....		1,245	XXX						0				1,245	1,245		XXX
757209 10 1	REDBACK NETWORKS INC.....		11/30/2012.	Class Action Litigation.....		666	XXX						0				666	666		XXX
759509 10 2	RELIANCE STEEL & ALUMIN.....		08/27/2012.	State Street Bank.....	2,900.000	151,667	XXX	139,843	141,201	(1,358)			(1,358)		139,843		11,824	11,824	1,595	XXX
762430 20 5	RHYTHMS NETCONNECTIONS.....		11/30/2012.	Class Action Litigation.....		1,413	XXX						0				1,413	1,413		XXX
772739 20 7	ROCK-TENN CO.....		08/27/2012.	State Street Bank.....	11,500.000	764,874	XXX	738,864	663,550	75,314			75,314		738,864		26,011	26,011	6,900	XXX
774341 10 1	ROCKWELL COLLINS INC.....		08/27/2012.	State Street Bank.....	9,100.000	449,822	XXX	444,933	503,867	(58,934)			(58,934)		444,933		4,889	4,889	7,644	XXX
776696 10 6	ROPER INDUSTRIES INC.....		08/27/2012.	State Street Bank.....	6,500.000	676,097	XXX	327,471	564,655	(237,184)			(237,184)		327,471		348,627	348,627	2,681	XXX
779376 10 2	ROVI CORP.....		08/27/2012.	State Street Bank.....	20,200.000	296,871	XXX	511,910	496,516	15,394			15,394		511,910		(215,039)	(215,039)		XXX
786514 20 8	SAFeway INC.....		08/27/2012.	State Street Bank.....	22,900.000	353,994	XXX	464,130	481,816	(17,686)			(17,686)		464,130		(110,136)	(110,136)	10,649	XXX
803114 10 3	SARA LEE CORP.....		06/28/2012.	State Street Bank.....	45,600.000	853,362	XXX	517,227	862,752	(345,525)			(345,525)		517,227		336,135	336,135	10,488	XXX
806407 10 2	HENRY SCHEIN INC.....		08/27/2012.	State Street Bank.....	5,600.000	426,813	XXX	302,964	360,808	(57,844)			(57,844)		302,964		123,849	123,849		XXX
806857 10 8	SCHLUMBERGER LTD.....	F.	08/27/2012.	State Street Bank.....	60,500.000	4,542,807	XXX	3,876,344	4,132,755	(256,411)			(256,411)		3,876,344		666,463	666,463	48,400	XXX
806857 10 8	SCHLUMBERGER LTD.....	F.	08/17/2012.	Beck Mack & Oliver LLC.....	39,170.000	2,823,359	XXX	2,745,449	2,675,703	69,746			69,746		2,745,449		77,910	77,910	27,294	XXX
806882 10 6	SCHNITZER STEEL INDS IN.....		08/27/2012.	State Street Bank.....	14,000.000	407,846	XXX	591,770	591,920	(150)			(150)		591,770		(183,924)	(183,924)	5,488	XXX

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Contractual Maturity Date
811065 10 1	SCRIPPS NETWORKS INTERA.....		08/27/2012.	State Street Bank.....	1,500.000	88,394	XXX	56,800	63,630	(6,830)			(6,830)		56,800		31,594	31,594	360	XXX
835470 10 5	SONICWALL INC.....		11/30/2012.	Class Action Litigation.....		15	XXX						0				15	15		XXX
835495 10 2	SONOCO PRODUCTS CO.....		08/28/2012.	State Street Bank.....	8,600.000	262,499	XXX	234,636	283,456	(48,820)			(48,820)		234,636		27,863	27,863	7,654	XXX
835916 10 7	SONUS NETWORKS INC.....		11/30/2012.	Class Action Litigation.....		148	XXX						0				148	148		XXX
844741 10 8	SOUTHWEST AIRLINES.....		08/27/2012.	State Street Bank.....	50,800.000	461,548	XXX	419,506	434,848	(15,342)			(15,342)		419,506		42,042	42,042	1,473	XXX
845467 10 9	SOUTHWESTERN ENERGY CO.....		08/27/2012.	State Street Bank.....	12,400.000	397,751	XXX	559,012	396,056	162,956			162,956		559,012		(161,261)	(161,261)		XXX
857477 10 3	STATE STREET CORP.....		08/27/2012.	State Street Bank.....	22,200.000	915,099	XXX	938,445	894,882	43,563			43,563		938,445		(23,346)	(23,346)	14,652	XXX
858119 10 0	STEEL DYNAMICS INC.....		08/27/2012.	State Street Bank.....	15,500.000	191,038	XXX	213,390	203,825	9,565			9,565		213,390		(22,352)	(22,352)	4,650	XXX
871206 10 8	SYCAMORE NETWORKS INC.....		11/30/2012.	Class Action Litigation.....		1,182	XXX						0				1,182	1,182		XXX
871503 10 8	SYMANTEC CORP.....		08/27/2012.	State Street Bank.....	21,100.000	373,143	XXX	362,639	330,215	32,424			32,424		362,639		10,504	10,504		XXX
871829 10 7	SYSCO CORP.....		08/27/2012.	State Street Bank.....	28,600.000	870,256	XXX	750,390	838,838	(88,448)			(88,448)		750,390		119,866	119,866	23,166	XXX
878237 10 6	TECH DATA CORP.....		08/27/2012.	State Street Bank.....	1,000.000	49,202	XXX	43,684	49,410	(5,726)			(5,726)		43,684		5,518	5,518		XXX
879300 10 1	TELECORP PCS INC.....		11/30/2012.	Class Action Litigation.....		702	XXX						0				702	702		XXX
879433 10 0	TELEPHONE & DATA SYSTEM.....		01/25/2012.	Tax Free Exchange.....	2,400.000	84,144	XXX	84,144	62,136	22,008			22,008		84,144				0	XXX
883203 10 1	TEXTRON INC.....		08/27/2012.	State Street Bank.....	13,100.000	347,374	XXX	240,944	242,219	(1,275)			(1,275)		240,944		106,430	106,430	786	XXX
887317 30 3	AOL TIME WARNER.....		04/01/2012.	Class Action Litigation.....		2,606	XXX						0				2,606	2,606		XXX
887317 30 3	AOL TIME WARNER.....		10/04/2012.	Class Action Litigation.....		966	XXX						0				966	966		XXX
891027 10 4	TORCHMARK CORP.....		08/27/2012.	State Street Bank.....	6,750.000	344,841	XXX	182,291	292,883	(110,592)			(110,592)		182,291		162,550	162,550	2,835	XXX
893521 10 4	TRANSATLANTIC HOLDINGS.....		03/06/2012.	State Street Bank.....	8,100.000	421,907	XXX	412,613	443,313	(30,700)			(30,700)		412,613		9,294	9,294		XXX
896945 20 1	TRIPADVISOR INC.....		08/27/2012.	State Street Bank.....	100.000	3,413	XXX	2,427	2,521	(94)			(94)		2,427		986	986		XXX
901103 10 1	TUT SYSTEMS INC.....		11/30/2012.	Class Action Litigation.....		186	XXX						0				186	186		XXX
902973 30 4	US BANCORP.....		08/27/2012.	State Street Bank.....	18,900.000	627,555	XXX	277,010	511,245	(234,235)			(234,235)		277,010		350,544	350,544	9,734	XXX
903236 10 7	URS CORP.....		08/27/2012.	State Street Bank.....	7,800.000	290,544	XXX	306,979	273,936	33,043			33,043		306,979		(16,435)	(16,435)	3,120	XXX
911312 10 6	UNITED PARCEL SERVICE I.....		08/27/2012.	State Street Bank.....	10,200.000	768,007	XXX	552,771	746,538	(193,767)			(193,767)		552,771		215,236	215,236	17,442	XXX
913903 10 0	UNIVERSAL HEALTH SERVIC.....		08/27/2012.	State Street Bank.....	7,800.000	310,886	XXX	222,301	303,108	(80,807)			(80,807)		222,301		88,585	88,585	780	XXX
917047 10 2	URBAN OUTFITTERS INC.....		08/27/2012.	State Street Bank.....	8,700.000	321,147	XXX	281,675	239,772	41,903			41,903		281,675		39,473	39,473		XXX
918076 10 0	UTSTARCOM INC.....		04/01/2012.	Class Action Litigation.....		3,202	XXX						0				3,202	3,202		XXX
923436 10 9	VERITAS.....		10/01/2012.	Class Action Litigation.....		9,091	XXX						0				9,091	9,091		XXX
926734 10 4	VIGNETTE CORP.....		11/30/2012.	Class Action Litigation.....		134	XXX						0				134	134		XXX
927646 10 9	VIRATA CORP.....		11/30/2012.	Class Action Litigation.....		18	XXX						0				18	18		XXX
929160 10 9	VULCAN MATERIALS CO.....		08/27/2012.	State Street Bank.....	9,000.000	362,944	XXX	407,165	354,150	53,015			53,015		407,165		(44,221)	(44,221)	270	XXX
931142 10 3	WAL-MART STORES INC.....		08/27/2012.	State Street Bank.....	14,400.000	1,045,490	XXX	716,780	860,544	(143,764)			(143,764)		716,780		328,710	328,710	22,428	XXX
931422 10 9	WALGREEN CO.....		08/27/2012.	State Street Bank.....	33,400.000	1,190,613	XXX	1,283,635	1,104,204	179,431			179,431		1,283,635		(93,022)	(93,022)	24,215	XXX
939640 10 8	WASHINGTON POST CLASS B.....		08/27/2012.	State Street Bank.....	600.000	209,621	XXX	196,182	226,086	(29,904)			(29,904)		196,182		13,439	13,439	4,410	XXX
941848 10 3	WATERS CORP.....		08/27/2012.	State Street Bank.....	6,300.000	491,609	XXX	363,576	466,515	(102,939)			(102,939)		363,576		128,033	128,033		XXX
959802 10 9	WESTERN UNION CO.....		08/27/2012.	State Street Bank.....	48,400.000	844,111	XXX	818,889	883,784	(64,895)			(64,895)		818,889		25,222	25,222	9,680	XXX
962166 10 4	WEYERHAEUSER CO.....		08/27/2012.	State Street Bank.....	22,648.000	556,619	XXX	307,777	422,838	(115,061)			(115,061)		307,777		248,842	248,842	6,794	XXX
966387 10 2	WHITING PETROLEUM CORP.....		08/27/2012.	State Street Bank.....	9,400.000	421,402	XXX	273,986	438,886	(164,900)			(164,900)		273,986		147,416	147,416		XXX
984332 10 6	YAHOO! INC.....		08/27/2012.	State Street Bank.....	23,800.000	352,829	XXX	374,464	383,894	(9,430)			(9,430)		374,464		(21,635)	(21,635)		XXX
000886 28 3	ROYAL CARIBBEAN CRUISES.....	F	08/27/2012.	State Street Bank.....	8,800.000	229,429	XXX	324,143	217,976	106,167			106,167		324,143		(94,713)	(94,713)	2,640	XXX
001055 10 2	AFLAC INC.....		08/27/2012.	State Street Bank.....	16,300.000	753,845	XXX	670,271	705,138	(34,867)			(34,867)		670,271		83,574	83,574	16,137	XXX
001204 10 6	AGL RESOURCES INC.....		08/27/2012.	State Street Bank.....	15,300.000	602,875	XXX	535,980	646,578	(110,598)			(110,598)		535,980		66,895	66,895	19,601	XXX

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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	Contractual Maturity Date
001547 10 8	AK STEEL HOLDING CORP.....		08/27/2012.	State Street Bank.....	49,300.000	273,564	XXX	393,439	407,218	(13,779)			(13,779)		393,439		(119,874)	(119,874)	4,930	XXX
00206R 10 2	AT&T INC.....		08/27/2012.	State Street Bank.....	91,693.000	3,380,361	XXX	3,024,227	2,772,796	251,431			251,431		3,024,227		356,134	356,134	121,035	XXX
002824 10 0	ABBOTT LABORATORIES.....		08/27/2012.	State Street Bank.....	48,000.000	3,158,320	XXX	2,414,750	2,699,040	(284,290)			(284,290)		2,414,750		743,569	743,569	72,000	XXX
003334 73 7	NOBLE CORP.....	F.	08/17/2012.	Beck Mack & Oliver LLC.....	79,750.000	2,964,196	XXX	2,653,557	2,410,045	243,512			243,512		2,653,557		310,639	310,639	27,389	XXX
003883 83 2	WEATHERFORD INTL LTD.....	F.	08/27/2012.	State Street Bank.....	41,300.000	525,366	XXX	592,316	604,632	(12,316)			(12,316)		592,316		(66,951)	(66,951)		XXX
00808V 10 5	AETHER SYSTEMS INC.....		11/30/2012.	Class Action Litigation.....		140	XXX			0			0				140	140		XXX
00846U 10 1	AGILENT TECHNOLOGIES INC.....		11/30/2012.	Class Action Litigation.....		65	XXX			0			0				65	65		XXX
009363 10 2	AIRGAS INC.....		08/27/2012.	State Street Bank.....	16,000.000	1,312,158	XXX	908,206	1,249,280	(341,074)			(341,074)		908,206		403,952	403,952	11,520	XXX
00971T 10 1	AKAMAI TECHNOLOGIES INC.....		11/30/2012.	Class Action Litigation.....		1,109	XXX			0			0				1,109	1,109		XXX
00B40K 91 5	COOPER INDUSTRIED PLC.....	F.	08/27/2012.	State Street Bank.....	8,300.000	616,851	XXX	487,373	449,445	37,928			37,928		487,373		129,478	129,478	7,553	XXX
00B4VL R1 9	ENSCO PLC.....	F.	08/27/2012.	State Street Bank.....	9,300.000	530,123	XXX	392,181	436,356	(44,175)			(44,175)		392,181		137,941	137,941	6,975	XXX
010038 34 7	TYCO INTERNATIONAL LTD.....	F.	10/01/2012.	Spin Off.....		35,990	XXX	35,990	40,392	(4,401)			(4,401)		35,990			0		XXX
015271 10 9	ALEXANDRIA REAL ESTATE.....		08/28/2012.	State Street Bank.....	4,700.000	344,584	XXX	253,509	324,159	(70,650)			(70,650)		253,509		91,076	91,076	7,003	XXX
01741R 10 2	ALLEGHENY TECHNOLOGIES.....		08/27/2012.	State Street Bank.....	7,100.000	216,035	XXX	224,334	339,380	(115,046)			(115,046)		224,334		(8,299)	(8,299)	2,556	XXX
023135 10 6	AMAZON.COM INC.....		08/27/2012.	State Street Bank.....	8,400.000	2,049,757	XXX	990,135	1,454,040	(463,905)			(463,905)		990,135		1,059,622	1,059,622		XXX
03524A 10 8	ANHEUSER-BUSCH INBEV SP.....	F.	08/03/2012.	Beck Mack & Oliver LLC.....	24,450.000	1,981,865	XXX	1,464,455	1,491,206	(26,751)			(26,751)		1,464,455		517,410	517,410	27,878	XXX
035710 40 9	ANNALY CAPITAL MGMT INC.....		08/27/2012.	State Street Bank.....	26,900.000	462,280	XXX	461,669	429,324	32,345			32,345		461,669		611	611	44,923	XXX
03662Q 10 5	ANSYS INC.....		08/27/2012.	State Street Bank.....	5,000.000	340,021	XXX	206,633	286,400	(79,767)			(79,767)		206,633		133,388	133,388		XXX
037411 10 5	APACHE CORP.....		08/27/2012.	State Street Bank.....	8,900.000	781,092	XXX	862,517	806,162	56,355			56,355		862,517		(81,425)	(81,425)	4,361	XXX
04033V 10 4	ARIBA INC.....		11/30/2012.	Class Action Litigation.....		97	XXX			0			0				97	97		XXX
052769 10 6	AUTODESK INC.....		08/27/2012.	State Street Bank.....	11,900.000	360,044	XXX	298,613	360,927	(62,314)			(62,314)		298,613		61,432	61,432		XXX
05348W 10 9	AVANEX CORP.....		11/30/2012.	Class Action Litigation.....		240	XXX			0			0				240	240		XXX
05946K 10 1	BANCO BILBAO VIZCAYA AD.....	F.	11/14/2012.	State Street Bank.....	31,700.000	230,325	XXX	297,624	271,671	25,953			25,953		297,624		(67,299)	(67,299)	11,108	XXX
060505 10 4	BANK OF AMERICA CORP.....		11/26/2012.	Class Action Litigation.....		336	XXX			0			0				336	336		XXX
064058 10 0	THE BANK OF NEW YORK ME.....		08/27/2012.	State Street Bank.....	86,519.000	1,932,808	XXX	2,106,419	1,722,593	383,826			383,826		2,106,419		(173,611)	(173,611)	33,742	XXX
071813 10 9	BAXTER INTERNATIONAL IN.....		07/30/2012.	Beck Mack & Oliver LLC.....	8,100.000	477,965	XXX	397,337	400,788	(3,451)			(3,451)		397,337		80,629	80,629	8,141	XXX
081437 10 5	BEMIS CO.....		08/27/2012.	State Street Bank.....	8,600.000	261,087	XXX	228,805	258,688	(29,883)			(29,883)		228,805		32,282	32,282	6,450	XXX
12572Q 10 5	CME GROUP INC.....		08/27/2012.	State Street Bank.....	400.000	107,372	XXX	130,487	97,468	33,019			33,019		130,487		(23,115)	(23,115)	2,984	XXX
12673P 10 5	CA INC.....		08/27/2012.	State Street Bank.....	20,600.000	531,756	XXX	430,542	416,429	14,113			14,113		430,542		101,214	101,214	15,450	XXX
14057J 10 1	CAPITOL FEDERAL FINANCI.....		08/27/2012.	State Street Bank.....	16,900.000	199,328	XXX	189,579	195,026	(5,447)			(5,447)		189,579		9,749	9,749	3,803	XXX
14888B 10 3	CATALYST HEALTH SOLUTIO.....		07/03/2012.	State Street Bank.....	9,500.000	846,394	XXX	580,394	494,000	86,394			86,394		580,394		266,000	266,000		XXX
17275R 10 2	CISCO SYSTEMS INC.....		08/27/2012.	State Street Bank.....	116,000.000	2,236,070	XXX	2,651,702	2,097,280	554,422			554,422		2,651,702		(415,632)	(415,632)	25,520	XXX
20030N 10 1	COMCAST CORP.....		08/27/2012.	State Street Bank.....	107,800.000	3,664,633	XXX	2,111,220	2,555,938	(444,718)			(444,718)		2,111,220		1,553,413	1,553,413	47,163	XXX
20030N 20 0	COMCAST CORP.....		11/01/2012.	Class Action Litigation.....		531	XXX			0			0				531	531		XXX
20825C 10 4	CONOCOPHILLIPS.....		05/01/2012.	Spin Off.....		736,993	XXX	736,993	1,383,449	(646,456)			(646,456)		736,993		0	0		XXX
22674V 10 0	CRITICAL PATH INC.....		11/30/2012.	Class Action Litigation.....		447	XXX			0			0				447	447		XXX
24702R 10 1	DELL INC.....		08/27/2012.	State Street Bank.....	100,100.000	1,116,460	XXX	1,464,747	1,464,463	284			284		1,464,747		(348,287)	(348,287)		XXX
25271C 10 2	DIAMOND OFFSHORE DRILLI.....		08/27/2012.	State Street Bank.....	7,500.000	501,563	XXX	481,350	414,450	66,900			66,900		481,350		20,213	20,213	19,688	XXX
25385N 10 1	DIGITAL ISLAND INC.....		11/30/2012.	Class Action Litigation.....		113	XXX			0			0				113	113		XXX
25470F 10 4	DISCOVERY COMMUNICATION.....		08/27/2012.	State Street Bank.....	5,500.000	295,080	XXX	234,905	225,335	9,570			9,570		234,905		60,175	60,175		XXX
26441C 20 4	DUKE ENERGY CORP.....		07/31/2012.	State Street Bank.....	1.000	44	XXX	32	44	(13)			(13)		32		13	13		XXX
26881V 10 0	E.PIPHANY INC.....		11/30/2012.	Class Action Litigation.....		16	XXX			0			0				16	16		XXX
28140M 10 3	EDUCATION MANAGEMENT CO.....		08/27/2012.	State Street Bank.....	4,800.000	15,303	XXX	70,215	134,352	(64,137)			(64,137)		70,215		(54,911)	(54,911)		XXX

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										11	12	13	14	15						
CUSIP Identification	Description	For Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Contractual Maturity Date
28336L 10 9	EL PASO CORP.....		05/25/2012.	State Street Bank.....	48,500.000	1,179,889	XXX	475,024	1,288,645	(813,621)			(813,621)		475,024		704,865	704,865	970	XXX
29265N 10 8	ENERGEN CORP.....		08/27/2012.	State Street Bank.....	5,600.000	289,274	XXX	243,029	280,000	(36,971)			(36,971)		243,029		46,244	46,244	2,352	XXX
29364G 10 3	ENTERGY CORP.....		08/27/2012.	State Street Bank.....	5,300.000	363,145	XXX	406,082	387,165	18,917			18,917		406,082		(42,937)	(42,937)	13,197	XXX
29444U 50 2	EQUINIX INC.....		08/27/2012.	State Street Bank.....	1,700.000	333,779	XXX	168,715	172,380	(3,665)			(3,665)		168,715		165,065	165,065		XXX
30219G 10 8	EXPRESS SCRIPTS INC.....		08/27/2012.	State Street Bank.....	7,800.000	482,486	XXX	326,568	348,582	(22,014)			(22,014)		326,568		155,918	155,918		XXX
30226D 10 6	EXTREME NETWORKS INC.....		11/30/2012.	Class Action Litigation.....		144	XXX			0			0				144	144		XXX
31428X 10 6	FEDEX CORPORATION.....		08/27/2012.	State Street Bank.....	28,300.000	2,496,129	XXX	2,222,969	2,363,333	(140,364)			(140,364)		2,222,969		273,159	273,159	11,320	XXX
35063R 10 0	FOUNDRY NETWORKS INC.....		11/30/2012.	Class Action Litigation.....		886	XXX			0			0				886	886		XXX
36467W 10 9	GAMESTOP CORP-CLASS A.....		08/27/2012.	State Street Bank.....	18,500.000	337,560	XXX	400,229	446,405	(46,176)			(46,176)		400,229		(62,669)	(62,669)	10,175	XXX
37940X 10 2	GLOBAL PAYMENTS INC.....		08/27/2012.	State Street Bank.....	8,900.000	365,814	XXX	401,850	421,682	(19,832)			(19,832)		401,850		(36,036)	(36,036)	534	XXX
42217K 10 6	HEALTH CARE REIT INC.....		08/27/2012.	State Street Bank.....	5,800.000	338,168	XXX	260,346	316,274	(55,928)			(55,928)		260,346		77,822	77,822	12,876	XXX
42222G 10 8	HEALTH NET INC.....		08/27/2012.	State Street Bank.....	2,100.000	47,585	XXX	32,655	63,882	(31,227)			(31,227)		32,655		14,930	14,930		XXX
42809H 10 7	HESS CORP.....		08/27/2012.	State Street Bank.....	8,200.000	410,133	XXX	453,587	465,760	(12,173)			(12,173)		453,587		(43,454)	(43,454)	2,460	XXX
45068B 10 9	ITT EDUCATIONAL SERVICE.....		08/27/2012.	State Street Bank.....	3,700.000	115,579	XXX	193,886	210,493	(16,607)			(16,607)		193,886		(78,307)	(78,307)		XXX
45666Q 10 2	INFORMATICA CORP.....		08/27/2012.	State Street Bank.....	300.000	9,618	XXX	10,975	11,079	(104)			(104)		10,975		(1,357)	(1,357)		XXX
45822P 10 5	INTEGRYS ENERGY GROUP I.....		08/28/2012.	State Street Bank.....	13,900.000	769,105	XXX	481,460	753,102	(271,642)			(271,642)		481,460		287,646	287,646	18,904	XXX
45841N 10 7	INTERACTIVE BROKERS GRO.....		08/28/2012.	State Street Bank.....	23,800.000	328,624	XXX	420,858	355,572	65,286			65,286		420,858		(92,233)	(92,233)	4,760	XXX
45885A 10 2	INTERNAP NETWORK SERVICES CORP.....		11/30/2012.	Class Action Litigation.....		708	XXX			0			0				708	708		XXX
46059C 10 6	INTERNET CAPITAL GROUP INC.....		11/30/2012.	Class Action Litigation.....		679	XXX			0			0				679	679		XXX
46069S 10 9	INTERSIL HOLDING CORP.....		11/30/2012.	Class Action Litigation.....		240	XXX			0			0				240	240		XXX
46113Q 10 9	INTERTRUST TECHNOLOGIES CORP.....		11/30/2012.	Class Action Litigation.....		386	XXX			0			0				386	386		XXX
46114T 10 2	INTERWOVEN INC.....		11/30/2012.	Class Action Litigation.....		50	XXX			0			0				50	50		XXX
46612H 40 2	J CREW GROU INC.....		01/19/2012.	Class Action Litigation.....		1,566	XXX			0			0				1,566	1,566		XXX
46625H 10 0	JP MORGAN CHASE & CO.....		08/27/2012.	State Street Bank.....	87,100.000	3,245,056	XXX	3,681,130	2,896,075	785,055			785,055		3,681,130		(436,075)	(436,075)	74,035	XXX
48203R 10 4	JUNIPER NETWORKS INC.....		08/27/2012.	State Street Bank.....	40,600.000	718,377	XXX	909,202	828,646	80,556			80,556		909,202		(190,825)	(190,825)		XXX
49455P 10 1	KINDER MORGAN.....		10/11/2012.	Class Action Litigation.....		13	XXX			0			0				13	13		XXX
53071M 10 4	LIBERTY MEDIA CORP INTE.....		08/10/2012.	Spin Off.....		41,918	XXX	41,918	58,495	(16,577)			(16,577)		41,918				0	XXX
55354G 10 0	MSCI INC-A.....		08/27/2012.	State Street Bank.....	24,700.000	870,011	XXX	945,447	813,371	132,076			132,076		945,447		(75,436)	(75,436)		XXX
58405U 10 2	MEDCO HEALTH SOLUTIONS.....		04/02/2012.	State Street Bank.....	29,918.000	1,727,703	XXX	866,065	1,672,416	(806,352)			(806,352)		866,065		861,638	861,638		XXX
58933Y 10 5	MERCK & CO INC.....		08/27/2012.	State Street Bank.....	59,904.000	2,580,816	XXX	1,759,697	2,258,381	(498,684)			(498,684)		1,759,697		821,119	821,119	75,479	XXX
59156R 10 8	METLIFE INC.....		08/27/2012.	State Street Bank.....	29,679.000	1,023,431	XXX	1,007,355	925,391	81,964			81,964		1,007,355		16,076	16,076		XXX
60935Y 10 9	MONEYGRAM INTERNATIONAL INC.....		06/04/2012.	Class Action Litigation.....		75	XXX			0			0				75	75		XXX
62944T 10 5	NVR INC.....		08/27/2012.	State Street Bank.....	400.000	326,704	XXX	266,748	274,400	(7,652)			(7,652)		266,748		59,957	59,957		XXX
6435EV 10 8	NEW CENTURY.....		04/04/2012.	Class Action Litigation.....		44,316	XXX			0			0				44,316	44,316		XXX
65333F 10 7	NEXTEL PARTNERS INC.....		11/30/2012.	Class Action Litigation.....		21	XXX			0			0				21	21		XXX
65333U 10 4	NEXT LEVEL COMMUNICATIONS.....		11/30/2012.	Class Action Litigation.....		1,236	XXX			0			0				1,236	1,236		XXX
67019E 10 7	NSTAR.....		04/10/2012.	Tax Free Exchange.....	18,400.000	571,015	XXX	571,015	864,064	(293,049)			(293,049)		571,015				13,493	XXX
67066G 10 4	NVIDIA.....		04/05/2012.	Class Action Litigation.....		161	XXX			0			0				161	161		XXX
74251V 10 2	PRINCIPAL FINANCIAL GRO.....		08/27/2012.	State Street Bank.....	13,500.000	366,509	XXX	335,694	332,100	3,594			3,594		335,694		30,815	30,815	4,860	XXX
74340W 10 3	PROLOGIS INC.....		08/27/2012.	State Street Bank.....	24,884.000	837,656	XXX	608,450	711,434	(102,984)			(102,984)		608,450		229,207	229,207	13,935	XXX
74733V 10 0	QEP RESOURCES INC.....		08/27/2012.	State Street Bank.....	10,400.000	299,132	XXX	283,936	304,720	(20,784)			(20,784)		283,936		15,195	15,195	624	XXX
74834T 10 3	QUEST SOFTWARE INC.....		11/30/2012.	Class Action Litigation.....		17	XXX			0			0				17	17		XXX

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75040P 10 8	RADIO ONE INC.....		11/30/2012.	Class Action Litigation.....		55	XXX						0				55	55		XXX
76128Q 10 9	RETEK INC (HNC SOFTWARE INC).....		11/30/2012.	Class Action Litigation.....		43	XXX						0				43	43		XXX
82705T 10 2	SILICON IMAGE INC.....		11/30/2012.	Class Action Litigation.....		154	XXX						0				154	154		XXX
84265V 10 5	SOUTHERN COPPER CORP.....		03/08/2012.	State Street Bank.....	1,000	30	XXX	13	29	(16)		(16)		13		17	17		XXX	
86764P 10 9	SUNOCO INC.....		10/04/2012.	State Street Bank.....	10,400,000	453,329	XXX	178,076	354,931	(176,856)		(176,856)		178,076		275,253	275,253	6,240	XXX	
86764P 10 9	SUNOCO INC.....		01/18/2012.	Spin Off.....		35,962	XXX	35,962	71,677	(35,715)		(35,715)		35,962			0		XXX	
87235A 10 1	TD BANKNORTH.....		06/14/2012.	Class Action Litigation.....		2,989	XXX					0				2,989	2,989		XXX	
87612E 10 6	TARGET CORPORATION.....		08/27/2012.	State Street Bank.....	25,000,000	1,585,849	XXX	1,228,625	1,280,500	(51,875)		(51,875)		1,228,625		357,224	357,224	24,000	XXX	
88162F 10 5	TETRA TECHNOLOGIES.....		07/27/2012.	Class Action Litigation.....		183	XXX					0				183	183		XXX	
88579Y 10 1	3M CO.....		08/27/2012.	State Street Bank.....	31,800,000	2,945,921	XXX	2,418,863	2,599,014	(180,151)		(180,151)		2,418,863		527,058	527,058	56,286	XXX	
88632Q 10 3	TIBCO SOFTWARE INC.....		11/30/2012.	Class Action Litigation.....		113	XXX					0				113	113		XXX	
91324P 10 2	UNITEDHEALTH GRP INC.....		08/27/2012.	State Street Bank.....	14,154,000	773,153	XXX	367,721	717,325	(349,604)		(349,604)		367,721		405,432	405,432	5,308	XXX	
91911K 10 2	VALEANT PHARMACEUTICALS.....	A	05/15/2012.	Morgan Stanley.....	14,603,000	744,445	XXX	73,493	681,814	(608,321)		(608,321)		73,493		670,952	670,952		XXX	
92343V 10 4	VERIZON COMMUNICATIONS.....		08/27/2012.	State Street Bank.....	11,950,000	510,329	XXX	366,132	479,434	(113,302)		(113,302)		366,132		144,197	144,197	17,925	XXX	
92532F 10 0	VERTEX PHARMACEUTICALS.....		08/27/2012.	State Street Bank.....	2,300,000	123,956	XXX	84,433	76,383	8,050		8,050		84,433		39,523	39,523		XXX	
92532L 10 7	VERTICALNET INC.....		11/30/2012.	Class Action Litigation.....		466	XXX					0				466	466		XXX	
92553N 10 7	VIAVI CORP.....		11/30/2012.	Class Action Litigation.....		52	XXX					0				52	52		XXX	
94106L 10 9	WASTE MANAGEMENT INC.....		08/27/2012.	State Street Bank.....	25,300,000	863,214	XXX	769,955	827,563	(57,608)		(57,608)		769,955		93,259	93,259	17,963	XXX	
94770V 10 2	WEBMD HEALTH CORP.....		08/27/2012.	State Street Bank.....	4,444,000	65,490	XXX	113,678	166,872	(16,213)	36,982	(53,195)		113,678		(48,188)	(48,188)		XXX	
98956P 10 2	ZIMMER HOLDINGS INC.....		08/27/2012.	State Street Bank.....	15,500,000	947,466	XXX	812,087	828,010	(15,923)		(15,923)		812,087		135,379	135,379	5,580	XXX	
G05384 10 5	ASPEN INSURANCE HLDGS.....	F	08/27/2012.	State Street Bank.....	12,200,000	350,958	XXX	310,567	323,300	(12,733)		(12,733)		310,567		40,391	40,391	5,978	XXX	
G16962 10 5	BUNGE LTD.....	F	08/27/2012.	State Street Bank.....	7,900,000	508,689	XXX	456,704	451,880	4,824		4,824		456,704		51,986	51,986	6,083	XXX	
G3223R 10 8	EVEREST RE GROUP LTD.....	F	08/27/2012.	State Street Bank.....	2,600,000	268,767	XXX	225,044	218,634	6,410		6,410		225,044		43,723	43,723	3,744	XXX	
G3921A 10 0	GLOBAL CROSSING.....	F	11/30/2012.	Class Action Litigation.....		70	XXX					0				70	70		XXX	
G491BT 10 8	INVESCO LTD.....	F	08/27/2012.	State Street Bank.....	17,200,000	407,196	XXX	379,231	345,548	33,683		33,683		379,231		27,965	27,965	8,041	XXX	
G54050 10 2	LAZARD LTD CL A.....	F	08/27/2012.	State Street Bank.....	9,500,000	270,863	XXX	271,382	248,045	23,337		23,337		271,382		(519)	(519)	5,320	XXX	
G6359F 10 3	NABORS INDUSTRIES LTD.....	F	08/27/2012.	State Street Bank.....	18,900,000	288,200	XXX	404,133	327,726	76,407		76,407		404,133		(115,933)	(115,933)		XXX	
9099999	Total - Common Stocks - Industrial and Miscellaneous.....					132,514,943	XXX	110,180,928	124,339,257	(12,695,397)		1,462,935	(14,158,332)	0	110,180,928	0	22,334,020	22,334,020	1,944,006	XXX
9799997	Total - Common Stocks - Part 4.....					132,514,943	XXX	110,180,928	124,339,257	(12,695,397)		1,462,935	(14,158,332)	0	110,180,928	0	22,334,020	22,334,020	1,944,006	XXX
9799998	Total - Common Stocks - Summary Item from Part 5.....					7,762,640	XXX	5,973,132				0			5,973,132		1,789,511	1,789,511	5,554	XXX
9799999	Total - Common Stocks.....					140,277,583	XXX	116,154,060	124,339,257	(12,695,397)		1,462,935	(14,158,332)	0	116,154,060	0	24,123,531	24,123,531	1,949,560	XXX
9899999	Total - Preferred and Common Stocks.....					140,277,583	XXX	116,154,060	124,339,257	(12,695,397)		1,462,935	(14,158,332)	0	116,154,060	0	24,123,531	24,123,531	1,949,560	XXX
9999999	Total - Bonds, Preferred and Common Stocks.....					784,282,591	XXX	817,537,749	544,037,906	(12,587,775)	(22,432,839)	1,477,295	(36,497,909)	0	751,479,034	0	32,803,565	32,803,565	32,008,285	XXX

E14.9

SCHEDULE D - PART 5

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

1 CUSIP Identification	2 Description	3 F o r e i g n	4 Date Acquired	5 Name of Vendor	6 Disposal Date	7 Name of Purchaser	8 Par Value (Bonds) or Number of Shares (Stock)	9 Actual Cost	10 Consideration	11 Book/ Adjusted Carrying Value at Disposal	Change in Book/Adjusted Carrying Value					17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Interest and Dividends Received During Year	21 Paid for Accrued Interest and Dividends									
											12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Change in B./A.C.V. (12+13-14)	16 Total Foreign Exchange Change in B./A.C.V.														
Bonds - U.S. Government																													
912828	SJ 0		03/13/2012	Goldman Sachs	11/05/2012	Barclays Capital	9,645,000	9,594,514	9,767,070	9,600,942			6,427		6,427			166,128	166,128	57,817	3,211								
912828	SJ 0		03/13/2012	Goldman Sachs	07/02/2012	Progressive Gulf Ins Co	1,530,000	1,521,991	1,543,265	1,522,460			469		469			20,805	20,805	4,511	509								
0599999	Total - Bonds - U.S. Government																			0	6,896	0	6,896	0	0	186,933	186,933	62,328	3,720
Bonds - U.S. States, Territories and Possessions																													
575827	KH 2		01/31/2012	Goldman Sachs	12/06/2012	Goldman Sachs	32,200,000	32,200,000	32,200,000	32,200,000					0				0	48,686	347								
575827	KH 2		01/10/2012	Goldman Sachs	08/01/2012	Call 100.0000	17,800,000	17,800,000	17,800,000	17,800,000					0				0	16,910									
57582N	4H 5		10/22/2012	Goldman Sachs	12/26/2012	Goldman Sachs	19,250,000	19,250,000	19,250,000	19,250,000					0				0	7,742	1,176								
605580	7S 2		07/02/2012	Progressive Gulf Ins Co	07/02/2012	Mountain Laurel Assurance Co	1,400,000	1,536,164	1,536,164	1,536,164					0				0	10,617	10,617								
658256	HM 7		09/11/2012	Goldman Sachs	12/06/2012	Goldman Sachs	24,800,000	24,800,000	24,800,000	24,800,000					0				0	22,281	944								
882721	BG 7		11/01/2012	Goldman Sachs	12/06/2012	Goldman Sachs	5,030,000	5,030,000	5,030,000	5,030,000					0				0	4,483	3,581								
882721	BG 7		11/01/2012	Goldman Sachs	12/03/2012	Call 100.0000	220,000	220,000	220,000	220,000					0				0	193	157								
882722	6L 0		10/31/2012	Goldman Sachs	12/06/2012	Goldman Sachs	20,000,000	20,000,000	20,000,000	20,000,000					0				0	3,585									
939745	DU 6		02/08/2012	Goldman Sachs	12/26/2012	Goldman Sachs	54,300,000	54,300,000	54,300,000	54,300,000					0				0	73,082	690								
939745	DU 6		02/02/2012	Goldman Sachs	06/06/2012	Call 100.0000	4,500,000	4,500,000	4,500,000	4,500,000					0				0	2,358	52								
1799999	Total - Bonds - U.S. States, Territories & Possessions																			0	0	0	0	0	0	13,430	13,430	22,311	17,564
Bonds - U.S. Special Revenue and Special Assessment																													
3137AN	LQ 6		03/26/2012	Wells Fargo Bank	12/01/2012	Paydown		32,972					(32,972)		(32,972)				0	3,899	276								
49130N	CB 3		03/22/2012	Artisan and Truckers Ins Co	11/01/2012	Call 100.0000	165,000	164,180	165,000	165,000			820		820				0	849	240								
677377	2G 7		09/01/2012	Progressive Select Ins Co	11/01/2012	Call 100.0000	205,000	225,174	205,000	205,000			(20,174)		(20,174)				0	4,613	3,075								
88045R	YE 6		06/28/2012	Citicorp Securities Inc	10/01/2012	Call 100.0000	145,000	159,049	145,000	145,000			(14,049)		(14,049)				0	1,305									
88045R	YE 6		06/28/2012	Citicorp Securities Inc	10/01/2012	Mountain Laurel	1,225,000	1,343,690	1,352,523	1,339,092			(4,598)		(4,598)			13,430	13,430	11,025									
882750	NA 6		09/01/2012	Progressive Select Ins Co	12/01/2012	Call 100.0000	40,000	43,176	40,000	40,000			(3,176)		(3,176)				0	620	283								
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments																			0	(74,149)	0	(74,149)	0	0	13,430	13,430	22,311	3,874
Bonds - Industrial and Miscellaneous																													
00101J	AB 2		06/27/2012	Goldman Sachs	10/25/2012	Wells Fargo Bank	700,000	698,348	718,676	698,367			19		19			20,309	20,309	7,826									
05564U	AF 7		03/22/2012	Artisan and Truckers	09/15/2012	Paydown	1,000,000	1,005,240	1,000,000	1,000,000			(5,240)		(5,240)				0	7,191	271								
90269P	AA 9		06/22/2012	Union Bank of Switzerland	07/16/2012	Union Bank of Switzerland	10,000,000	10,199,335	10,520,313	10,198,681			(653)		(653)			321,631	321,631	18,315	5,088								
90269P	AG 6		06/22/2012	Union Bank of Switzerland	08/24/2012	JP Morgan Securities	15,000,000	15,299,305	15,915,234	15,295,667			(3,638)		(3,638)			619,568	619,568	95,113	8,673								
90349D	AA 0		09/14/2012	Union Bank of Switzerland	12/01/2012	Paydown	642,442	642,438	642,442	642,442			4		4				0	778	337								
929227	4D 5		03/22/2012	Artisan and Truckers	12/01/2012	Paydown	13,413	13,189	13,413	13,413			224		224				0	139	20								
92936Q	AA 6		03/16/2012	Wells Fargo Bank	12/01/2012	Paydown	2,600,254	2,600,215	2,600,254	2,600,254			39		39				0	10,599	234								
502441	AA 6		06/26/2012	Citicorp Securities Inc	06/27/2012	Various	10,000,000	9,971,300	10,005,500	9,971,340			40		40			34,160	34,160	1,354									
94707V	AC 4		04/02/2012	Various	12/19/2012	Various	8,000,000	8,005,700	8,425,920	8,005,017			(683)		(683)			420,903	420,903	274,000	125								
3899999	Total - Bonds - Industrial and Miscellaneous																			0	(9,888)	0	(9,888)	0	0	1,416,571	1,416,571	415,315	14,748
8399998	Total - Bonds																			0	(77,141)	0	(77,141)	0	0	1,616,934	1,616,934	689,891	39,906
Common Stocks - Industrial and Miscellaneous																													
017175	10 0		03/06/2012	State Street Bank	03/21/2012	State Street Bank	1,000	203	125	203					0			(78)	(78)										
127097	10 3		01/26/2012	Stock Split	08/27/2012	State Street Bank	3,150,000								0				0	126									
148887	10 2		07/03/2012	State Street Bank	08/27/2012	State Street Bank	6,276,000	580,394	562,572	580,394					0			(17,822)	(17,822)										
20585P	10 5		11/01/2012	State Street Bank	11/19/2012	State Street Bank			11						0			11	11										
26441C	20 4		07/03/2012	Tax Free Exchange	07/31/2012	State Street Bank	1,000	33	51	33					0			18	18										
29273R	10 9		10/04/2012	State Street Bank	10/18/2012	State Street Bank	1,000	27	35	27					0			7	7										

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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.						
29285W 10 4	ENGLITY HOLDINGS INC.....		07/18/2012	Spin Off.....	08/09/2012	State Street Bank.....	1.000	12	10	12								(1)	(1)		
30219G 10 8	EXPRESS SCRIPTS INC.....		04/02/2012	State Street Bank.....	04/13/2012	State Street Bank.....	1.000	21	33	21								12	12		
441060 10 0	HOSPIRA INC.....		03/30/2012	State Street Bank.....	08/27/2012	State Street Bank.....	4,000.000	150,613	135,486	150,613								(15,127)	(15,127)		
462846 10 6	IRON MOUNTAIN INC.....		11/21/2012	State Street Bank.....	12/06/2012	State Street Bank.....		9	8	9									0		
49456B 10 1	KINDER MORGAN INC.....		05/25/2012	State Street Bank.....	06/20/2012	State Street Bank.....		8	11	8								3	3		
50076Q 10 6	KRAFT FOODS INC.....		10/02/2012	Spin Off.....	10/18/2012	State Street Bank.....	3.000	51	31	51								(20)	(20)		
512807 10 8	LAM RESEARCH CORP.....		06/05/2012	Tax Free Exchange.....	06/14/2012	State Street Bank.....	1.000	18	18	18								1	1		
53071M 11 2	LIBERTY MEDIA CORP RIGH.....		08/10/2012	State Street Bank.....	10/04/2012	State Street Bank.....	566.000												0		
53071M 88 0	LIBERTY MEDIA CORP.....		10/04/2012	State Street Bank.....	10/04/2012	State Street Bank.....			9									9	9		
664397 10 6	NORTHEAST UTILITIES.....		04/10/2012	Tax Free Exchange.....	04/24/2012	State Street Bank.....	1.000	19	29	19								10	10		
718546 10 4	PHILLIPS 66.....		05/01/2012	Spin Off.....	08/27/2012	State Street Bank.....	4,043.000	51,669	166,703	51,669								115,034	115,034	808	
779287 10 1	ROUSE PROPERTIES INC.....		01/13/2012	Spin Off.....	01/31/2012	State Street Bank.....		1	7	1								6	6		
779287 11 9	ROUSE PROPERTIES INC RI.....		02/14/2012	State Street Bank.....	03/16/2012	State Street Bank.....	2,520.000												0		
86722A 10 3	SUNCOKE ENERGY INC.....		01/18/2012	Spin Off.....	01/31/2012	State Street Bank.....	1.000	5	11	5								6	6		
879433 82 9	TELEPHONE & DATA SYSTEM.....		01/25/2012	Tax Free Exchange.....	08/27/2012	State Street Bank.....	2,609.000	84,144	62,671	84,144								(21,473)	(21,473)	639	
019388 01 6	PENTAIR INC.....	F.	10/01/2012	Spin Off.....	10/16/2012	State Street Bank.....	1.000	33	39	33								7	7		
404280 40 6	HSBC HOLDINGS PLC.....	F.	08/15/2012	Stock Dividend.....	10/16/2012	State Street Bank.....	42.000												0		
364760 10 8	GAP INC.....		01/05/2012	Beck Mack & Oliver LLC.....	11/20/2012	Beck Mack & Oliver LLC.....	13,000.000	237,163	461,691	237,163								224,528	224,528	3,981	
726505 10 0	PLAINS EXPLORATION & PR.....		11/26/2012	Beck Mack & Oliver LLC.....	12/28/2012	Beck Mack & Oliver LLC.....	137,750.000	4,868,709	6,373,089	4,868,709								1,504,380	1,504,380		
9099999.	Total - Common Stocks - Industrial and Miscellaneous.....							5,973,132	7,762,640	5,973,132								1,789,511	1,789,511	5,554	0
9799998.	Total - Common Stocks.....							5,973,132	7,762,640	5,973,132								1,789,511	1,789,511	5,554	0
9899999.	Total - Preferred and Common Stocks.....							5,973,132	7,762,640	5,973,132								1,789,511	1,789,511	5,554	0
9999999.	Total - Bonds, Preferred and Common Stocks.....							247,129,112	250,458,414	247,051,971			(77,141)					3,406,445	3,406,445	695,445	39,906

E15.1

PROGRESSIVE CASUALTY INSURANCE COMPANY

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 - U.S. Property and Casualty Insurer									
74332# 10 0	PROGRESSIVE GULF INSURANCE CO.....		37286.....	2ciA1.....	...NO.....	N/A.....	.....127,010,073	.....150.000	.....100.0
74338# 10 4	PROGRESSIVE SPECIALTY INSURANCE CO.....		42412.....	2ciA1.....	...NO.....	N/A.....	.....467,321,193	.....700.000	.....100.0
1199999.	Total - Common Stocks - U.S. Property and Casualty Insurer.....					.....0	.....594,331,266	.....XXX.....	.....XXX.....
Common Stocks - Other Affiliates									
743315 PC 1	PC INVESTMENT COMPANY.....		N/A.....	2ciB3.....	...NO.....	N/A.....	.....537,379,701	.....100.000	.....100.0
1799999.	Total - Common Stocks - Other Affiliates.....					.....0	.....537,379,701	.....XXX.....	.....XXX.....
1899999.	Total - Common Stocks.....					.....0	.....1,131,710,967	.....XXX.....	.....XXX.....
1999999.	Total - Preferred and Common Stock.....					.....0	.....1,131,710,967	.....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: \$.....1,361,572,020.
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	
Bonds - Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																				
	ROYAL TRUST TIME DEPOSIT.....		C	11/01/2012	RBC Investor Services.....	05/01/2013	5,850,868					5,850,868	5,850,868	8,214		0.840	0.840	MN....		
	CITIBANK IIS MONEY MARKET DEPOSIT ACCOUNT #15.....			12/31/2012	Citicorp Securities Inc.....	01/02/2013	29,997,950					29,997,950	29,997,950			0.020	0.020	MON..	13,603	
3299999	Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations.....						35,848,818	0	0	0	0	35,848,818	35,848,818	8,214		XXX	XXX	XXX..	13,603	0
3899999	Total - Industrial & Miscellaneous (Unaffiliated).....						35,848,818	0	0	0	0	35,848,818	35,848,818	8,214		XXX	XXX	XXX..	13,603	0
Total Bonds																				
7799999	Subtotals - Issuer Obligations.....						35,848,818	0	0	0	0	35,848,818	35,848,818	8,214		XXX	XXX	XXX..	13,603	0
8399999	Subtotals - Bonds.....						35,848,818	0	0	0	0	35,848,818	35,848,818	8,214		XXX	XXX	XXX..	13,603	0
Class One Money Market Mutual Funds																				
861123	8A 8 SSGA MONEY MARKET FUND.....			12/31/2012	State Street Bank.....		5,214,672						5,214,672			0.005	0.005	MON..	206	
69351J	18 1 PNC PRIME MONEY MARKET FUND #417.....			12/31/2012	PNC Institutional Investments.....		923,197						923,197			0.050	0.050	MON..	355	
69351J	21 5 PNC TREASURY MONEY MARKET FUND #431.....			12/31/2012	PNC Institutional Investments.....		8,336,680						8,336,680			0.010	0.010	MON..	718	
8999999	Total - Class One Money Market Mutual Funds.....						14,474,549	0	0	0	0	14,474,549		0		XXX	XXX	XXX..	1,279	0
9199999	Total - Short-Term Investments.....						50,323,367	0	0	0	0	50,323,367		8,214		XXX	XXX	XXX..	14,882	0

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

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

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

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

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

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

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

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

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

SCHEDULE E - PART 1 - CASH

1	2	3	4	5	6	7
Depository	Code	Rate of Interest	Amount of Interest Received During Year	Amount of Interest Accrued December 31 of Current Year	Balance	*
Open Depositories						
CANADIAN IMPERIAL BANK..... NORTH YORK, ONTARIO, CN.....		0.500	5,579		1,857,672	XXX
CITIBANK..... NEW YORK, NY.....			28,271		6,464,179	XXX
HUNTINGTON NATIONAL BANK..... CLEVELAND, OH.....					2,560,434	XXX
JP MORGAN CHASE..... CLEVELAND, OH.....					3,969,384	XXX
WELLS FARGO..... TAMPA, FL.....					299,448	XXX
PNC BANK..... CLEVELAND, OH.....					(10,058,690)	XXX
PNC BANK..... CLEVELAND, OH.....					125,000,000	XXX
0199998. Deposits in.....1 depositories that do not exceed allowable limits in any one depository (see Instructions) - Open Depositories.....	.XXX..	.XXX..	113		88,416	XXX..
0199999. Total - Open Depositories.....	.XXX..	.XXX..	33,963	0	130,180,843	XXX..
0399999. Total Cash on Deposit.....	.XXX..	.XXX..	33,963	0	130,180,843	XXX..
0599999. Total Cash.....	.XXX..	.XXX..	33,963	0	130,180,843	XXX..

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

1. January.....	130,887,572	4. April.....	134,956,986	7. July.....	134,974,580	10. October.....	131,713,547
2. February.....	125,971,564	5. May.....	129,265,486	8. August.....	131,511,730	11. November.....	129,317,514
3. March.....	134,061,383	6. June.....	131,219,668	9. September.....	132,185,372	12. December.....	130,180,843

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity	6 Book/Adjusted Carrying Value	7 Amount of Interest Due & Accrued	8 Amount Received During Year
Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations							
AMERICAN HONDA FINANCE.....		12/19/2012	0.110	01/29/2013	35,996,920		1,430
METLIFE ST FDG.....		12/18/2012	0.100	01/23/2013	24,998,473		972
BARCLAYS CAPITAL.....	RR.....	12/31/2012	0.200	01/02/2013	382,000,000	2,122	
BARCLAYS CAPITAL.....	RR.....	12/31/2012	0.200	01/02/2013	24,500,000	136	
BANK OF MONTREAL.....		12/28/2012	0.050	01/07/2013	32,499,729		45
BANK TOKYO-MIT UFJ.....		12/27/2012	0.100	01/07/2013	16,499,725		229
3299999. Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations.....					516,494,847	2,258	2,676
3899999. Total - Industrial and Miscellaneous (Unaffiliated).....					516,494,847	2,258	2,676
Total Bonds							
7799999. Subtotals - Issuer Obligations.....					516,494,847	2,258	2,676
8399999. Subtotals - Bonds.....					516,494,847	2,258	2,676
8699999. Total - Cash Equivalents.....					516,494,847	2,258	2,676

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...	Collateral for Insurance Underwriting.....	172,387	178,447		
5. California.....CA						
6. Colorado.....CO						
7. Connecticut.....CT						
8. Delaware.....DE						
9. District of Columbia.....DC						
10. Florida.....FL						
11. Georgia.....GA	B...	Collateral for Insurance Underwriting.....			121,685	125,963
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...	Collateral for Insurance Underwriting.....			182,527	188,944
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	B...	Collateral for Insurance Underwriting.....			395,475	409,379
33. New York.....NY						
34. North Carolina.....NC	B...	Collateral for Insurance Underwriting.....			365,054	377,888
35. North Dakota.....ND						
36. Ohio.....OH	B...	Collateral for Insurance Underwriting/Reinsurance with PCMIC/Collateral for Aetna.....	2,666,924	2,760,685	45,269,926	49,197,280
37. Oklahoma.....OK	B...	Collateral for Insurance Underwriting.....	319,422	330,652		
38. Oregon.....OR	B...	Collateral for Insurance Underwriting.....	278,861	288,665		
39. Pennsylvania.....PA						
40. Rhode Island.....RI						
41. South Carolina.....SC	B...	Collateral for Insurance Underwriting.....			289,001	299,162
42. South Dakota.....SD						
43. Tennessee.....TN						
44. Texas.....TX						
45. Utah.....UT						
46. Vermont.....VT						
47. Virginia.....VA	B...	Collateral for Insurance Underwriting.....			218,018	225,683
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	3,437,594	3,558,449	46,841,686	50,824,299

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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