



ANNUAL STATEMENT

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

PROGRESSIVE SPECIALTY INSURANCE COMPANY

NAIC Group Code.....155, 155 (Current Period) (Prior Period)	NAIC Company Code..... 32786	Employer's ID Number..... 34-1172685
Organized under the Laws of OH	State of Domicile or Port of Entry OH	Country of Domicile US
Incorporated/Organized..... August 4, 1975	Commenced Business..... May 26, 1976	
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	PETER JAMES ALBERT	SECRETARY
THOMAS ALFRED KING	TREASURER		

OTHER

PETER JAMES ALBERT	(VICE PRESIDENT)	MARY BETH ANDREANO	(VICE PRESIDENT)
KAREN MARIE BAILO	(VICE PRESIDENT)	KATHLEEN MARY CERNY	(ASST. SECRETARY)
JAMES LEE KUSMER	(ASST. TREASURER)		

DIRECTORS OR TRUSTEES

KAREN MARIE BAILO	KATHRYN MARGARET LEMIEUX	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) THOMAS ALFRED KING
1. (Printed Name) PRESIDENT	2. (Printed Name) ASSISTANT SECRETARY	3. (Printed Name) 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 _____

PROGRESSIVE SPECIALTY INSURANCE COMPANY

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.....	114,582,633	15.1	114,582,633		114,582,633	15.3
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.....	10,181,253	1.3	10,181,253		10,181,253	1.4
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.....	35,088,458	4.6	35,088,458		35,088,458	4.7
1.44 Industrial development and similar obligations.....		0.0			0	0.0
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA.....		0.0			0	0.0
1.512 Issued or guaranteed by FNMA and FHLMC.....		0.0			0	0.0
1.513 All other.....		0.0			0	0.0
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA.....	1,082,232	0.1	1,082,232		1,082,232	0.1
1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-based securities issued or guaranteed by agencies shown in Line 1.521.....		0.0			0	0.0
1.523 All other.....	140,375,203	18.5	140,375,203		140,375,203	18.7
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities).....	180,883,904	23.9	180,883,904		180,883,904	24.2
2.2 Unaffiliated non-U.S. securities (including Canada).....	62,460,102	8.2	62,460,102		62,460,102	8.3
2.3 Affiliated securities.....		0.0			0	0.0
3. Equity interests:						
3.1 Investments in mutual funds.....		0.0			0	0.0
3.2 Preferred stocks:						
3.21 Affiliated.....		0.0			0	0.0
3.22 Unaffiliated.....	90,496,775	11.9	90,496,775		90,496,775	12.1
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated.....		0.0			0	0.0
3.32 Unaffiliated.....	102,928,252	13.6	102,928,252		102,928,252	13.7
3.4 Other equity securities:						
3.41 Affiliated.....		0.0			0	0.0
3.42 Unaffiliated.....		0.0			0	0.0
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated.....		0.0			0	0.0
3.52 Unaffiliated.....		0.0			0	0.0
4. Mortgage loans:						
4.1 Construction and land development.....		0.0			0	0.0
4.2 Agricultural.....		0.0			0	0.0
4.3 Single family residential properties.....		0.0			0	0.0
4.4 Multifamily residential properties.....		0.0			0	0.0
4.5 Commercial loans.....		0.0			0	0.0
4.6 Mezzanine real estate loans.....		0.0			0	0.0
5. Real estate investments:						
5.1 Property occupied by company.....		0.0			0	0.0
5.2 Property held for production of income (including \$.....0 of property acquired in satisfaction of debt).....		0.0			0	0.0
5.3 Property held for sale (including \$.....0 property acquired in satisfaction of debt).....		0.0			0	0.0
6. Contract loans.....		0.0			0	0.0
7. Derivatives.....		0.0			0	0.0
8. Receivables for securities.....		0.0			0	0.0
9. Securities lending (Line 10, Asset Page reinvested collateral).....		0.0		XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments.....	10,915,260	1.4	10,915,260		10,915,260	1.5
11. Other invested assets.....	9,210,431	1.2			0	0.0
12. Total invested assets.....	758,204,503	100.0	748,994,072	0	748,994,072	100.0

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year.....	_____	
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 6).....	_____	
2.2	Additional investment made after acquisition (Part 2, Column 9).....	_____	0
3.	Current year change in encumbrances:		
3.1	Totals, Part 1, Column 13.....	_____	
3.2	Totals, Part 3, Column 11.....	_____	0
4.	Total gain (loss) on disposals, Part 3, Column 18.....	_____	
5.	Deduct amounts received on disposals, Part 3, Column 15.....	_____	
6.	Total foreign exchange change in book/adjusted carrying value:		
6.1	Totals, Part 1, Column 15.....	_____	
6.2	Totals, Part 3, Column 13.....	_____	0
7.	Deduct current year's other than temporary impairment recognized:		
7.1	Totals, Part 1, Column 12.....	_____	
7.2	Totals, Part 3, Column 10.....	_____	0
8.	Deduct current year's depreciation:		
8.1	Totals, Part 1, Column 11.....	_____	
8.2	Totals, Part 3, Column 9.....	_____	0
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....	_____	0
10.	Deduct total nonadmitted amounts.....	_____	
11.	Statement value at end of current period (Line 9 minus Line 10).....	_____	0

NONE

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.....		9,229,720
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 8).....		
2.2	Additional investment made after acquisition (Part 2, Column 9).....		0
3.	Capitalized deferred interest and other:		
3.1	Totals, Part 1, Column 16.....		
3.2	Totals, Part 3, Column 12.....		0
4.	Accrual of discount.....		
5.	Unrealized valuation increase (decrease):		
5.1	Totals, Part 1, Column 13.....	120,711	
5.2	Totals, Part 3, Column 9.....		120,711
6.	Total gain (loss) on disposals, Part 3, Column 19.....		
7.	Deduct amounts received on disposals, Part 3, Column 16.....		140,000
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).....		9,210,431
12.	Deduct total nonadmitted amounts.....		9,210,431
13.	Statement value at end of current period (Line 11 minus Line 12).....		0

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year.....		821,511,345
2.	Cost of bonds and stocks acquired, Part 3, Column 7.....		236,392,172
3.	Accrual of discount.....		1,210,214
4.	Unrealized valuation increase (decrease):		
4.1	Part 1, Column 12.....	(2,960)	
4.2	Part 2, Section 1, Column 15.....	11,027,000	
4.3	Part 2, Section 2, Column 13.....	13,812,522	
4.4	Part 4, Column 11.....	(9,048,988)	15,787,574
5.	Total gain (loss) on disposals, Part 4, Column 19.....		22,313,498
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7.....		340,312,433
7.	Deduct amortization of premium.....		18,823,550
8.	Total foreign exchange change in book/adjusted carrying value:		
8.1	Part 1, Column 15.....		
8.2	Part 2, Section 1, Column 19.....		
8.3	Part 2, Section 2, Column 16.....		
8.4	Part 4, Column 15.....		0
9.	Deduct current year's other than temporary impairment recognized:		
9.1	Part 1, Column 14.....		
9.2	Part 2, Section 1, Column 17.....		
9.3	Part 2, Section 2, Column 14.....		
9.4	Part 4, Column 13.....		0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....		738,078,820
11.	Deduct total nonadmitted amounts.....		
12.	Statement value at end of current period (Line 10 minus Line 11).....		738,078,820

PROGRESSIVE SPECIALTY INSURANCE COMPANY
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.....	114,582,633	117,071,102	114,883,358
	2. Canada.....			
	3. Other Countries.....			
	4. Totals.....	114,582,633	117,071,102	114,883,358
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals.....	10,181,253	10,671,482	9,893,564
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.....	36,170,690	36,966,784	37,085,736
Industrial and Miscellaneous and Hybrid Securities (Unaffiliated)	8. United States.....	321,259,107	328,034,265	351,070,126
	9. Canada.....			
	10. Other Countries.....	62,460,102	65,431,330	63,391,913
	11. Totals.....	383,719,209	393,465,595	414,462,039
Parent, Subsidiaries and Affiliates	12. Totals.....			
	13. Total Bonds.....	544,653,785	558,174,963	576,324,697
PREFERRED STOCKS				
Industrial and Miscellaneous (Unaffiliated)	14. United States.....	81,776,000	81,776,000	35,984,336
	15. Canada.....	8,720,775	20,912,379	8,720,775
	16. Other Countries.....			
	17. Totals.....	90,496,775	102,688,379	44,705,111
Parent, Subsidiaries and Affiliates	18. Totals.....			
	19. Total Preferred Stocks.....	90,496,775	102,688,379	44,705,111
COMMON STOCKS				
Industrial and Miscellaneous (Unaffiliated)	20. United States.....	101,416,682	101,416,682	65,401,546
	21. Canada.....			
	22. Other Countries.....	1,511,570	1,511,570	1,088,690
	23. Totals.....	102,928,252	102,928,252	66,490,236
Parent, Subsidiaries and Affiliates	24. Totals.....			
	25. Total Common Stocks.....	102,928,252	102,928,252	66,490,236
	26. Total Stocks.....	193,425,027	205,616,631	111,195,347
	27. Total Bonds and Stocks.....	738,078,812	763,791,594	687,520,044

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.....	3,098,792	114,582,632				117,681,424	21.2	114,058,082	18.6	117,681,424	
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.....	3,098,792	114,582,632	0	0	0	117,681,424	21.2	114,058,082	18.6	117,681,424	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.....	5,181,253	5,000,000				10,181,253	1.8	30,086,142	4.9	10,181,253	
3.2 Class 2.....						0	0.0		0.0		
3.3 Class 3.....						0	0.0		0.0		
3.4 Class 4.....						0	0.0		0.0		
3.5 Class 5.....						0	0.0		0.0		
3.6 Class 6.....						0	0.0		0.0		
3.7 Totals.....	5,181,253	5,000,000	0	0	0	10,181,253	1.8	30,086,142	4.9	10,181,253	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed											
4.1 Class 1.....						0	0.0	9,047,657	1.5		
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	9,047,657	1.5	0	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed											
5.1 Class 1.....	9,647,361	22,416,968	3,975,070	131,291		36,170,690	6.5	59,408,309	9.7	36,170,690	
5.2 Class 2.....						0	0.0		0.0		
5.3 Class 3.....						0	0.0		0.0		
5.4 Class 4.....						0	0.0		0.0		
5.5 Class 5.....						0	0.0		0.0		
5.6 Class 6.....						0	0.0		0.0		
5.7 Totals.....	9,647,361	22,416,968	3,975,070	131,291	0	36,170,690	6.5	59,408,309	9.7	36,170,690	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.....	106,789,348	132,828,199	11,385,476	343,646	68,663	251,415,332	45.3	283,428,075	46.3	128,193,059	123,222,273
6.2 Class 2.....	3,714,434	106,855,707	7,317,929	430,629	13,888	118,332,587	21.3	101,726,551	16.6	47,250,569	71,082,018
6.3 Class 3.....	44,179	177,052	72,838	45,811	622	340,502	0.1	2,725,876	0.4	340,502	
6.4 Class 4.....	10,412	10,796,121	10,530,347	29,785	116	21,366,781	3.8	10,759,330	1.8	10,610,081	10,756,700
6.5 Class 5.....	28,650	51,826				80,476	0.0		0.0		80,476
6.6 Class 6.....						0	0.0	400,172	0.1		
6.7 Totals.....	110,587,023	250,708,905	29,306,590	849,871	83,289	391,535,678	70.5	399,040,004	65.2	186,394,211	205,141,467
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).....124,716,754	.....274,827,799	.....15,360,546	.....474,937	.....68,663	.....415,448,699	.....74.8	.....XXX	.....XXX	.....292,226,426	.....123,222,273
9.2 Class 2.....	(d).....3,714,434	.....106,855,707	.....7,317,929	.....430,629	.....13,888	.....118,332,587	.....21.3	.....XXX	.....XXX	.....47,250,569	.....71,082,018
9.3 Class 3.....	(d).....44,179	.....177,052	.....72,838	.....45,811	.....622	.....340,502	.....0.1	.....XXX	.....XXX	.....340,502	.....0
9.4 Class 4.....	(d).....10,412	.....10,796,121	.....10,530,347	.....29,785	.....116	.....21,366,781	.....3.8	.....XXX	.....XXX	.....10,610,081	.....10,756,700
9.5 Class 5.....	(d).....28,650	.....51,826	.....0	.....0	.....0	(c).....80,476	.....0.0	.....XXX	.....XXX	.....0	.....80,476
9.6 Class 6.....	(d).....0	.....0	.....0	.....0	.....0	(c).....0	.....0.0	.....XXX	.....XXX	.....0	.....0
9.7 Totals.....	.....128,514,429	.....392,708,505	.....33,281,660	.....981,162	.....83,289	(b).....555,569,045	.....100.0	.....XXX	.....XXX	.....350,427,578	.....205,141,467
9.8 Line 9.7 as a % of Col. 6.....	.....23.1	.....70.7	.....6.0	.....0.2	.....0.0	.....100.0	.....XXX	.....XXX	.....XXX	.....63.1	.....36.9
10. Total Bonds Prior Year											
10.1 Class 1.....	.....104,539,707	.....361,653,280	.....28,286,636	.....1,437,828	.....110,814	.....XXX	.....XXX	.....496,028,265	.....81.1	.....395,608,980	.....100,419,285
10.2 Class 2.....	.....93,731,997	.....7,994,554	.....XXX	.....XXX	.....XXX	.....101,726,551	.....16.6	.....60,074,934	.....16.6	.....41,651,617	.....41,651,617
10.3 Class 3.....	.....64,347	.....2,661,529	.....XXX	.....XXX	.....XXX	.....2,725,876	.....0.4	.....2,725,876	.....0.4	.....2,725,876	.....2,725,876
10.4 Class 4.....	.....10,759,330	.....XXX	.....XXX	.....XXX	.....XXX	.....10,759,330	.....1.8	.....10,759,330	.....1.8	.....10,759,330	.....10,759,330
10.5 Class 5.....	.....26,760	.....330,547	.....42,865	.....XXX	.....XXX	(c).....0	.....0.0	.....0	.....0.0	.....0	.....0
10.6 Class 6.....	.....26,760	.....330,547	.....42,865	.....XXX	.....XXX	(c).....400,172	.....0.1	.....400,172	.....0.1	.....400,172	.....400,172
10.7 Totals.....	.....104,566,467	.....466,539,501	.....38,985,584	.....1,437,828	.....110,814	.....XXX	.....XXX	(b).....611,640,194	.....100.0	.....458,809,962	.....152,830,232
10.8 Line 10.7 as a % of Col. 8.....	.....17.1	.....76.3	.....6.4	.....0.2	.....0.0	.....XXX	.....XXX	.....100.0	.....XXX	.....75.0	.....25.0
11. Total Publicly Traded Bonds											
11.1 Class 1.....	.....92,239,388	.....194,332,170	.....5,111,268	.....474,937	.....68,663	.....292,226,426	.....52.6	.....395,608,980	.....64.7	.....292,226,426	.....XXX
11.2 Class 2.....	.....303,484	.....39,184,639	.....7,317,929	.....430,629	.....13,888	.....47,250,569	.....8.5	.....60,074,934	.....9.8	.....47,250,569	.....XXX
11.3 Class 3.....	.....44,179	.....177,052	.....72,838	.....45,811	.....622	.....340,502	.....0.1	.....2,725,876	.....0.4	.....340,502	.....XXX
11.4 Class 4.....	.....10,412	.....39,421	.....10,530,347	.....29,785	.....116	.....10,610,081	.....1.9	.....0	.....0.0	.....10,610,081	.....XXX
11.5 Class 5.....	.....28,650	.....51,826	.....0	.....0	.....0	.....0	.....0.0	.....0	.....0.0	.....0	.....XXX
11.6 Class 6.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0.0	.....400,172	.....0.1	.....0	.....XXX
11.7 Totals.....	.....92,597,463	.....233,733,282	.....23,032,382	.....981,162	.....83,289	.....350,427,578	.....63.1	.....458,809,962	.....75.0	.....350,427,578	.....XXX
11.8 Line 11.7 as a % of Col. 6.....	.....26.4	.....66.7	.....6.6	.....0.3	.....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.....	.....16.7	.....42.1	.....4.1	.....0.2	.....0.0	.....63.1	.....XXX	.....XXX	.....XXX	.....63.1	.....XXX
12. Total Privately Placed Bonds											
12.1 Class 1.....	.....32,477,366	.....80,495,629	.....10,249,278	.....0	.....0	.....123,222,273	.....22.2	.....100,419,285	.....16.4	.....XXX	.....123,222,273
12.2 Class 2.....	.....3,410,950	.....67,671,068	.....0	.....0	.....0	.....71,082,018	.....12.8	.....41,651,617	.....6.8	.....XXX	.....71,082,018
12.3 Class 3.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0.0	.....0	.....0.0	.....XXX	.....0
12.4 Class 4.....	.....10,756,700	.....10,756,700	.....0	.....0	.....0	.....10,756,700	.....1.9	.....10,759,330	.....1.8	.....XXX	.....10,756,700
12.5 Class 5.....	.....28,650	.....51,826	.....0	.....0	.....0	.....80,476	.....0.0	.....0	.....0.0	.....XXX	.....80,476
12.6 Class 6.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0.0	.....0	.....0.0	.....XXX	.....0
12.7 Totals.....	.....35,916,966	.....158,975,223	.....10,249,278	.....0	.....0	.....205,141,467	.....36.9	.....152,830,232	.....25.0	.....XXX	.....205,141,467
12.8 Line 12.7 as a % of Col. 6.....	.....17.5	.....77.5	.....5.0	.....0.0	.....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.....6.528.61.80.00.036.9XXXXXXXXXXXX36.9

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(a) Includes \$.....205,141,467 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, \$.....95,273 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.....	3,098,792	114,582,632				117,681,424	21.2	114,058,082	18.6	117,681,424	
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.....	3,098,792	114,582,632	0	0	0	117,681,424	21.2	114,058,082	18.6	117,681,424	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.....	5,181,253	5,000,000				10,181,253	1.8	30,086,142	4.9	10,181,253	
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.....	5,181,253	5,000,000	0	0	0	10,181,253	1.8	30,086,142	4.9	10,181,253	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed											
4.1 Issuer Obligations.....						0	0.0	9,047,657	1.5		
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	9,047,657	1.5	0	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed											
5.1 Issuer Obligations.....	9,503,948	17,853,176	3,732,889			31,090,013	5.6	54,183,856	8.9	31,090,013	
5.2 Residential Mortgage-Backed Securities.....	143,413	565,347	242,181	131,291		1,082,232	0.2	1,222,778	0.2	1,082,232	
5.3 Commercial Mortgage-Backed Securities.....						0	0.0		0.0		
5.4 Other Loan-Backed and Structured Securities.....		3,998,445				3,998,445	0.7	4,001,675	0.7	3,998,445	
5.5 Totals.....	9,647,361	22,416,968	3,975,070	131,291	0	36,170,690	6.5	59,408,309	9.7	36,170,690	0
6. Industrial and Miscellaneous (unaffiliated)											
6.1 Issuer Obligations.....	26,468,796	147,623,628	17,255,842			191,348,266	34.4	134,852,291	22.0	86,195,247	105,153,019
6.2 Residential Mortgage-Backed Securities.....	18,011,277	8,666,530	1,682,250	849,871	83,289	29,293,217	5.3	27,286,869	4.5	17,795,231	11,497,986
6.3 Commercial Mortgage-Backed Securities.....	50,354,481	61,727,062	10,249,278			122,330,821	22.0	165,336,217	27.0	65,824,496	56,506,325
6.4 Other Loan-Backed and Structured Securities.....	15,752,469	32,691,685	119,220			48,563,374	8.7	71,564,627	11.7	16,579,237	31,984,137
6.5 Totals.....	110,587,023	250,708,905	29,306,590	849,871	83,289	391,535,678	70.5	399,040,004	65.2	186,394,211	205,141,467
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.....	44,252,789	285,059,436	20,988,731	0	0	350,300,956	63.1	XXX	XXX	245,147,937	105,153,019
9.2 Residential Mortgage-Backed Securities.....	18,154,690	9,231,877	1,924,431	981,162	83,289	30,375,449	5.5	XXX	XXX	18,877,463	11,497,986
9.3 Commercial Mortgage-Backed Securities.....	50,354,481	61,727,062	10,249,278	0	0	122,330,821	22.0	XXX	XXX	65,824,496	56,506,325
9.4 Other Loan-Backed and Structured Securities.....	15,752,469	36,690,130	119,220	0	0	52,561,819	9.5	XXX	XXX	20,577,682	31,984,137
9.5 Totals.....	128,514,429	392,708,505	33,281,660	981,162	83,289	555,569,045	100.0	XXX	XXX	350,427,578	205,141,467
9.6 Line 9.5 as a % of Col. 6.....	23.1	70.7	6.0	0.2	0.0	100.0	XXX	XXX	XXX	63.1	36.9
10. Total Bonds Prior Year											
10.1 Issuer Obligations.....	32,473,609	274,122,139	35,398,985	233,295		XXX	XXX	342,228,028	56.0	285,893,331	56,334,697
10.2 Residential Mortgage-Backed Securities.....	9,286,165	15,474,618	2,433,517	1,204,533	110,814	XXX	XXX	28,509,647	4.7	16,135,080	12,374,567
10.3 Commercial Mortgage-Backed Securities.....	39,644,587	125,648,765	42,865			XXX	XXX	165,336,217	27.0	114,140,750	51,195,467
10.4 Other Loan-Backed and Structured Securities.....	23,162,106	51,293,979	1,110,217			XXX	XXX	75,566,302	12.4	42,640,801	32,925,501
10.5 Totals.....	104,566,467	466,539,501	38,985,584	1,437,828	110,814	XXX	XXX	611,640,194	100.0	458,809,962	152,830,232
10.6 Line 10.5 as a % of Col. 8.....	17.1	76.3	6.4	0.2	0.0	XXX	XXX	100.0	XXX	75.0	25.0
11. Total Publicly Traded Bonds											
11.1 Issuer Obligations.....	40,841,840	183,317,366	20,988,731			245,147,937	44.1	285,893,331	46.7	245,147,937	XXX
11.2 Residential Mortgage-Backed Securities.....	7,468,736	8,419,845	1,924,431	981,162	83,289	18,877,463	3.4	16,135,080	2.6	18,877,463	XXX
11.3 Commercial Mortgage-Backed Securities.....	42,839,459	22,985,037				65,824,496	11.8	114,140,750	18.7	65,824,496	XXX
11.4 Other Loan-Backed and Structured Securities.....	1,447,428	19,011,034	119,220			20,577,682	3.7	42,640,801	7.0	20,577,682	XXX
11.5 Totals.....	92,597,463	233,733,282	23,032,382	981,162	83,289	350,427,578	63.1	458,809,962	75.0	350,427,578	XXX
11.6 Line 11.5 as a % of Col. 6.....	26.4	66.7	6.6	0.3	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.....	16.7	42.1	4.1	0.2	0.0	63.1	XXX	XXX	XXX	63.1	XXX
12. Total Privately Placed Bonds											
12.1 Issuer Obligations.....	3,410,949	101,742,070				105,153,019	18.9	56,334,697	9.2	XXX	105,153,019
12.2 Residential Mortgage-Backed Securities.....	10,685,954	812,032				11,497,986	2.1	12,374,567	2.0	XXX	11,497,986
12.3 Commercial Mortgage-Backed Securities.....	7,515,022	38,742,025	10,249,278			56,506,325	10.2	51,195,467	8.4	XXX	56,506,325
12.4 Other Loan-Backed and Structured Securities.....	14,305,041	17,679,096				31,984,137	5.8	32,925,501	5.4	XXX	31,984,137
12.5 Totals.....	35,916,966	158,975,223	10,249,278	0	0	205,141,467	36.9	152,830,232	25.0	XXX	205,141,467
12.6 Line 12.5 as a % of Col. 6.....	17.5	77.5	5.0	0.0	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.....	6.5	28.6	1.8	0.0	0.0	36.9	XXX	XXX	XXX	XXX	36.9

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SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

SI10

	1	2	3	4	5
	Total	Bonds	Mortgage Loans	Other Short-term Investment Assets (a)	Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year.....	199,149	199,149			
2. Cost of short-term investments acquired.....	6,026,835	6,026,835			
3. Accrual of discount.....	.8	.8			
4. Unrealized valuation increase (decrease).....	.0				
5. Total gain (loss) on disposals.....	.0				
6. Deduct consideration received on disposals.....	1,810,623	1,810,623			
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).....	4,415,369	4,415,369	.0	.0	.0
11. Deduct total nonadmitted amounts.....	.0				
12. Statement value at end of current period (Line 10 minus Line 11).....	4,415,369	4,415,369	.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.....	0		
2. Cost of cash equivalents acquired.....	119,389,197	119,389,197	
3. Accrual of discount.....	10,694	10,694	
4. Unrealized valuation increase (decrease).....	0		
5. Total gain (loss) on disposals.....	0		
6. Deduct consideration received on disposals.....	112,900,000	112,900,000	
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).....	6,499,891	6,499,891	0
11. Deduct total nonadmitted amounts.....	0		
12. Statement value at end of current period (Line 10 minus Line 11).....	6,499,891	6,499,891	0

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

Sch. A-Pt. 1
NONE

Sch. A-Pt. 2
NONE

Sch. A-Pt. 3
NONE

Sch. B-Pt. 1
NONE

Sch. B-Pt. 2
NONE

Sch. B-Pt. 3
NONE

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	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	TRUSSVILLE/CAHABA, AL LLC.....		TRUSSVILLE.....	AL.....	CHALKVILLE VENTURES, LLC.....		10/20/2006	.....1	.....9,008,600	.....9,210,431	.....9,210,431	.....120,711	.....	.....	.....	.....	.....360,000	.....100.0			
2099999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Affiliated.....										.....9,008,600	.....9,210,431	.....9,210,431	.....120,711	.....0	.....0	.....0	.....0	.....360,000	.....0	.....XXX.....
4099999	Subtotal - Affiliated.....										.....9,008,600	.....9,210,431	.....9,210,431	.....120,711	.....0	.....0	.....0	.....0	.....360,000	.....0	.....XXX.....
4199999	Totals.....										.....9,008,600	.....9,210,431	.....9,210,431	.....120,711	.....0	.....0	.....0	.....0	.....360,000	.....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							

NONE

SCHEDULE BA - PART 3

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Change in Book/Adjusted Carrying Value					15 Book/Adjusted Carrying Value Less Encumbrances on Disposal	16 Consideration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Investment Income	
		3 City	4 State					9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Depreciation) or (Amortization)/ Accretion	11 Current Year's Other Than Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Change in B./A.C.V. (9+10-11+12)							14 Total Foreign Exchange Change in B./A.C.V.
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Affiliated																			
000000 00 0	TRUSSVILLE/CAHABA, AL LLC.....	TRUSSVILLE.....	AL...	CHALKVILLE VENTURES, LLC.....	10/20/2006	02/28/2012	.....100,000	.....	.....	.....	.....	.....0	.....	.....100,000	.....	.....	.....0	.....
000000 00 0	TRUSSVILLE/CAHABA, AL LLC.....	TRUSSVILLE.....	AL...	CHALKVILLE VENTURES, LLC.....	10/20/2006	08/31/2012	.....40,000	.....	.....	.....	.....	.....0	.....	.....40,000	.....	.....	.....0	.....
2099999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Affiliated.....						.....140,000	.....0	.....0	.....0	.....0	.....0	.....0	.....140,000	.....0	.....0	.....0	.....0	.....0
4099999	Subtotal - Affiliated.....						.....140,000	.....0	.....0	.....0	.....0	.....0	.....0	.....140,000	.....0	.....0	.....0	.....0	.....0
4199999	Totals.....						.....140,000	.....0	.....0	.....0	.....0	.....0	.....0	.....140,000	.....0	.....0	.....0	.....0	.....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	KJ	8	US TREASURY NOTE			1	83,668,143	101.902	84,889,461	83,305,000	83,397,590		(73,769)			1.750	1.659	MS	372,469	1,457,838	04/15/2009	03/31/2014
912828	MW	7	US TREASURY NOTE	SD		1	3,725,683	104.969	3,925,841	3,740,000	3,733,257		2,853			2.500	2.582	MS	23,889	93,500	04/01/2010	03/31/2015
912828	QJ	2	US TREASURY NOTE			1	13,573,438	105.445	14,340,520	13,600,000	13,582,526		5,246			2.125	2.167	FA	98,196	289,000	03/25/2011	02/29/2016
912828	QX	1	US TREASURY NOTE			1	10,406,250	103.688	10,368,880	10,000,000	10,361,158		(45,092)			1.500	0.482	JJ	62,772	75,000	07/18/2012	07/31/2016
912828	SC	5	US TREASURY NOTE			1	3,509,844	101.328	3,546,460	3,500,000	3,508,102		(1,742)			0.875	0.817	JJ	12,816	15,313	02/08/2012	01/31/2017
0199999	U.S. Government - Issuer Obligations						114,883,358	XXX	117,071,102	114,145,000	114,582,633	0	(112,504)	0	0	XXX	XXX	XXX	570,142	1,930,651	XXX	XXX
0599999	Total - U.S. Government						114,883,358	XXX	117,071,102	114,145,000	114,582,633	0	(112,504)	0	0	XXX	XXX	XXX	570,142	1,930,651	XXX	XXX
U.S. States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																						
93974B	LQ	3	WASHINGTON ST	@		1FE	4,893,564	99.660	5,252,082	5,270,000	5,181,253		95,111			0.000	1.861	MAT			12/01/2009	12/01/2013
93974C	QU	7	WASHINGTON ST BAB			1FE	5,000,000	108.388	5,419,400	5,000,000	5,000,000					3.347	3.347	FA	69,729	167,350	05/25/2010	08/01/2016
1199999	U.S. States, Territories & Possessions - Issuer Obligations						9,893,564	XXX	10,671,482	10,270,000	10,181,253	0	95,111	0	0	XXX	XXX	XXX	69,729	167,350	XXX	XXX
1799999	Total - U.S. States, Territories & Possessions (Direct and Guaranteed)						9,893,564	XXX	10,671,482	10,270,000	10,181,253	0	95,111	0	0	XXX	XXX	XXX	69,729	167,350	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	JS	6	ARKANSAS ST HSG			1FE	1,350,127	104.330	1,361,507	1,305,000	1,319,663		(7,090)			5.000	3.744	JJ	32,625	65,250	12/01/2007	01/01/2034
462467	CU	3	IOWA FIN AUTH SF MTG			1FE	2,228,154	109.769	2,255,753	2,055,000	2,151,261		6,629			5.750	3.659	JJ	59,081	118,163	12/01/2007	07/01/2037
46246B	JS	2	IOWA FIN AUTH HSG			1FE	898,373	102.248	879,333	860,000	864,039		(5,373)			5.000	3.969	JJ	21,500	43,000	04/08/2005	07/01/2030
49130P	JG	0	KENTUCKY HSG CORP			2FE	685,000	100.953	691,528	685,000	685,000					3.415	3.415	JJ	11,696	23,393	10/30/2003	07/01/2013
57419P	JD	2	MARYLAND CMNTY HSG			1FE	3,406,787	104.240	3,340,892	3,205,000	3,267,881		(28,862)			5.500	4.116	MS	58,758	176,275	05/09/2007	09/01/2039
575930	YG	1	MASSACHUSETTS ST HSG			1FE	1,022,826	100.557	1,020,654	1,015,000	1,020,292		(525)			4.200	4.031	JD	3,553	42,630	12/01/2007	06/01/2019
60636X	WJ	8	MISSOURI ST HSG SF			1FE	2,200,985	106.125	2,138,419	2,015,000	2,081,943		(15,010)			6.000	4.094	MS	40,300	120,900	01/13/2006	03/01/2037
61212R	SP	2	MONTANA ST BRD HSG			1FE	521,246	100.617	513,147	510,000	511,461		(1,580)			5.000	4.282	JD	2,125	25,500	07/27/2006	12/01/2035
613349	Q6	9	MONTGOMERY CNTY MD HSG			1FE	1,555,985	104.409	1,498,269	1,435,000	1,473,973		(12,583)			5.750	3.551	JJ	41,256	82,513	12/01/2007	01/01/2038
646129	N6	9	NEW JERSEY ST HSG			1FE	2,249,842	105.408	2,259,461	2,135,000	2,181,592		(14,668)			5.250	4.018	AO	28,022	112,088	03/22/2007	10/01/2037
658207	CG	8	NORTH CAROLINA HSG			1FE	2,320,036	102.980	2,229,517	2,165,000	2,189,950		(15,575)			5.750	4.069	JJ	62,244	124,488	08/31/2006	01/01/2037
65888M	6B	2	NORTH DAKOTA ST HSG			1FE	2,636,250	104.605	2,615,125	2,500,000	2,522,515		(13,900)			5.500	4.242	JJ	68,750	137,500	05/08/2006	01/01/2037
658909	CL	8	NORTH DAKOTA ST HSG FIN AGY			1FE	4,648,995	105.354	4,740,930	4,500,000	4,608,168		(14,759)			4.500	3.802	JJ	101,250	202,500	11/10/2010	01/01/2035
676907	KV	9	OHIO HSG FIN AGY			1FE	1,286,084	103.115	1,242,536	1,205,000	1,227,863		(3,158)			5.500	3.977	MS	22,092	66,275	01/25/2006	03/01/2036
83712D	SL	1	SOUTH CAROLINA HSG			1FE	1,166,704	105.678	1,162,458	1,100,000	1,161,880		(4,824)			4.000	2.210	JJ	11,611		09/14/2012	07/01/2034
88045R	WH	1	TENNESSEE HSG DEV			1FE	3,839,088	105.113	3,852,391	3,665,000	3,822,532		(14,596)			4.500	3.337	JJ	82,463	96,206	12/07/2011	07/01/2031
2599999	U.S. Special Revenue & Assessment Obligations - Issuer Obligations						32,016,482	XXX	31,792,920	30,355,000	31,090,013	0	(145,874)	0	0	XXX	XXX	XXX	647,326	1,436,681	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	6F	0	FNGT 2001-W3 A			2	818,459	118.354	925,858	782,279	830,809		(5,122)			7.000	5.473	MON	4,563	54,760	10/24/2001	09/01/2041
31392C	MS	0	FNW 2002-W1 2A			2	250,795	116.563	278,166	238,640	251,423		(1,807)			6.940	5.641	MON	1,380	16,798	03/07/2002	02/25/2042
2699999	U.S. Special Revenue - Residential Mortgage-Backed Securities						1,069,254	XXX	1,204,024	1,020,919	1,082,232	0	(6,929)	0	0	XXX	XXX	XXX	5,943	71,558	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																						
698476	ET	1	PANHANDLE-PLAINS TX HGH ED LN			2	4,000,000	99.246	3,969,840	4,000,000	3,998,445		(3,230)			1.160	1.175	JAJO	11,860	51,360	11/08/2010	10/01/2020
2899999	U.S. Special Revenue - Other Loan-Backed and Structured Securities						4,000,000	XXX	3,969,840	4,000,000	3,998,445	0	(3,230)	0	0	XXX	XXX	XXX	11,860	51,360	XXX	XXX
3199999	Total - U.S. Special Revenue & Special Assessment Obligations						37,085,736	XXX	36,966,784	35,375,919	36,170,690	0	(156,033)	0	0	XXX	XXX	XXX	665,129	1,559,599	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																						
00038A	AA	1	ABB TREASURY CENTER USA			1FE	25,566,236	103.978	26,503,992	25,490,000	25,578,467		(477)			2.500	2.392	JD	28,322	568,625	06/27/2012	06/15/2016
02666Q	J5	3	AMERICAN HONDA FINANCE			1FE	14,993,100	101.710	15,256,500	15,000,000	14,995,841		2,269			1.850	1.866	MS	78,625	276,729	09/13/2011	09/19/2014

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SCHEDULE D - PART 1

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

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	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	
33736X BN 8	FUNBC 2000-C2 IO		2,4	6*		2,243									0.000	0.000	MON		28,290	11/16/2000	10/15/2032	
33736X CR 8	FUNBC 2001-C2 IO		2,4	5FE		22,975									1.589	0.000	MON	491	6,258	05/31/2001	01/12/2043	
36192R AA 0	GSMS 2012-BWTR A		2	1FE		10,249,898	102.740	10,274,000	10,000,000	10,249,278		(620)			2.954	2.677	MON	24,617		12/11/2012	11/05/2034	
396789 ES 4	GCCFC 2003-C2 A4		2	1FM		19,401,233	101.909	19,475,650	19,110,824	19,171,996		(134,807)			4.915	4.233	MON	78,275	939,297	05/27/2010	01/05/2036	
52108H BZ 6	LBUBS 2000-C4 X IO		2,4	5FE		255,532	2.135	81,540		80,476		(20,005)			1.053	1.814	MON	2,234	43,840	09/21/2000	07/11/2032	
52108H UM 4	LBUBS 2003-C7 A4		2	1FM		15,193,605	101.012	15,036,646	14,886,000	14,922,349		(91,015)			4.931	4.303	MON	40,779	734,029	01/06/2010	09/15/2035	
589929 MK 1	MLMI 1996-C2 IO		2,4	6*		26,036						(17,925)			2.400	0.000	MON	567	7,166	11/15/1996	11/21/2028	
59022H CP 5	MLMT 2003-KEY1 A3		2	1FM		314,589	100.131	309,278	308,873	308,663		(3,172)			4.893	3.738	MON	1,259	23,083	10/15/2009	11/12/2035	
617458 AC 8	MSC 2011-C1 A2		2	1FM		7,761,807	108.441	7,790,401	7,184,000	7,698,547		(63,260)			3.884	1.361	MON	23,252	93,009	08/15/2012	09/15/2047	
61749M AT 6	MSC 2006-T23 A3		2	1FM		8,010,313	101.144	8,091,520	8,000,000	7,995,376		(2,934)			5.815	5.912	MON	38,767	471,866	06/21/2007	08/12/2041	
749930 AR 4	RMF PT 1997-1 X2 IO		2,4	6*		7,898									0.000	0.000	MON		7,420	07/23/1997	01/15/2019	
79548C AR 7	SBM7 2000-C3 X IO		2,4	5FE		4,279									0.000	0.000	MON		17,850	12/12/2000	12/18/2033	
929766 EB 5	WBCMT 2003-C4 B		2	1FM		6,856,719	100.607	7,042,490	7,000,000	6,980,276		29,422			4.945	5.443	MON	28,846	346,150	05/14/2008	04/15/2035	
3499999	Industrial & Miscellaneous - Commercial Mortgage-Backed Securities					150,079,116	XXX	124,549,834	112,299,697	122,330,821	172,744	(11,261,250)	0	0	XXX	XXX	XXX		1,302,100	18,432,417	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																						
06052Y AD 1	BAAT 2012-1 A4		2	1FE		9,996,936	101.030	10,103,000	10,000,000	9,997,621		685			1.030	1.042	MON	4,578	67,808	04/11/2012	12/15/2016	
36161H AD 3	GEEMT 2010-1 A4		2	1FE		6,998,363	100.547	7,038,290	7,000,000	6,999,332		688			1.470	1.485	MON	4,859	102,900	09/22/2010	07/14/2015	
55313U AD 1	MMAF 2009-AA A4		2	1FE		14,844,407	103.058	14,692,292	14,256,333	14,485,876		(178,195)			3.510	2.114	MON	22,240	500,397	01/25/2011	01/15/2030	
658262 DV 9	NCSEA 2005-P A1		2	1FE		6,544,503	98.860	6,548,684	6,624,200	6,581,616		23,749			0.421	0.757	MJSD	2,399	39,653	01/08/2010	06/01/2020	
73328U AD 7	PFAST 2011-1 A4		2	1FE		10,497,379	100.896	10,594,080	10,500,000	10,498,929		1,080			1.190	1.203	MON	5,206	124,950	06/15/2011	12/17/2018	
3599999	Industrial & Miscellaneous - Other Loan-Backed and Structured Securities					48,881,588	XXX	48,976,346	48,380,533	48,563,374	0	(151,993)	0	0	XXX	XXX	XXX		39,282	835,708	XXX	XXX
3899999	Total - Industrial & Miscellaneous (Unaffiliated)					414,462,039	XXX	393,465,595	376,285,773	383,719,209	(2,960)	(12,368,708)	0	0	XXX	XXX	XXX		2,947,499	25,484,322	XXX	XXX
Totals																						
7799999	Total - Issuer Obligations					343,015,836	XXX	350,122,598	335,977,000	339,385,696	(89,594)	(1,207,418)	0	0	XXX	XXX	XXX		2,818,794	8,671,311	XXX	XXX
7899999	Total - Residential Mortgage-Backed Securities					30,348,157	XXX	30,556,345	35,419,462	30,375,449	(86,110)	81,757	0	0	XXX	XXX	XXX		80,463	1,151,126	XXX	XXX
7999999	Total - Commercial Mortgage-Backed Securities					150,079,116	XXX	124,549,834	112,299,697	122,330,821	172,744	(11,261,250)	0	0	XXX	XXX	XXX		1,302,100	18,432,417	XXX	XXX
8099999	Total - Other Loan-Backed and Structured Securities					52,881,588	XXX	52,946,186	52,380,533	52,561,819	0	(155,223)	0	0	XXX	XXX	XXX		51,142	887,068	XXX	XXX
8399999	Grand Total - Bonds					576,324,697	XXX	558,174,963	536,076,692	544,653,785	(2,960)	(12,542,134)	0	0	XXX	XXX	XXX		4,252,499	29,141,922	XXX	XXX

E10.2

SCHEDULE D - PART 2 - SECTION 1

Showing all PREFERRED STOCKS Owned December 31 of Current Year

1 CUSIP Identification	2 Description	Codes		5 Number of Shares	6 Par Value Per Share	7 Rate Per Share	8 Book/ Adjusted Carrying Value	Fair Value		11 Actual Cost	Dividends			Change in Book/Adjusted Carrying Value					20 NAIC Desig- nation	21 Date Acquired	
		3 Code	4 F o r e i g n					9 Rate Per Share Used to Obtain Fair Value	10 Fair Value		12 Declared but Unpaid	13 Amount Received During Year	14 Nonadmitted Declared but Unpaid	15 Unrealized Valuation Increase/ (Decrease)	16 Current Year's (Amortization)/ Accretion	17 Current Year's Other Than Temporary Impairment Recognized	18 Total Change in B./A.C.V. (15+16-17)	19 Total Foreign Exchange Change in B./A.C.V.			
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)																					
58551T AA 5	MELLON CAPITAL IV.....			50,000,000.000	1.00		47,133,000	0.943	47,133,000	21,063,500	66,667	2,577,667		7,633,000			7,633,000		P2VFE...	06/12/2007	
69350J AA 7	PNC PREFERRED FUNDING.....			15,600,000.000	1.00		12,948,000	0.830	12,948,000	4,840,836	14,424	505,488		1,716,000			1,716,000		P2VFE...	07/26/2007	
902973 86 6	US BANCORP.....			19,000,000	574,622.00		16,720,000	880.000	16,720,000	7,980,000	169,944	676,082		3,078,000			3,078,000		P2LFE...	06/10/2010	
92978A AA 0	WACHOVIA CAPITAL.....			5,000,000.000	1.00		4,975,000	0.995	4,975,000	2,100,000	13,151	283,129		(1,400,000)			(1,400,000)		P2LFE...	07/20/2007	
89352H AC 3	TRANS-CANADA PIPELINES.....	A		19,510,000.000	1.00		8,720,775	1.072	20,912,379	8,720,775	158,302	1,238,885					0		RP2VFE	06/01/2007	
8499999.	Total - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated).....						90,496,775	XXX	102,688,379	44,705,111	422,488	5,281,251		11,027,000	0	0	11,027,000	0	XXX	XXX	
8999999.	Total - Preferred Stocks.....						90,496,775	XXX	102,688,379	44,705,111	422,488	5,281,251		11,027,000	0	0	11,027,000	0	XXX	XXX	

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1 CUSIP Identification	2 Description	3 Codes		5 Number of Shares	6 Book/ Adjusted Carrying Value	7 Rate Per Share Used to Obtain Fair Value	8 Fair Value		9 Actual Cost	10-12 Dividends			13-16 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 Fair Value	8 Fair Value		10 Declared but Unpaid	11 Amount Received During Year	12 Nonadmitted Declared but Unpaid	13 Unrealized Valuation Increase/ (Decrease)	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Change in B./A.C.V. (13-14)	16 Total Foreign Exchange Change in B./A.C.V.		
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																		
00724F 10 1	ADOBE SYSTEMS INC.....			32,430,000	1,221,962	37.680	1,221,962	449,555				305,166		305,166	L.....	12/05/2005		
019344 10 0	ALLIED NEVADA GOLD CORP.....			1,500,000	45,195	30.130	45,195	50,713				(225)		(225)	L.....	06/23/2011		
025816 10 9	AMERICAN EXPRESS CO.....			7,800,000	448,344	57.480	448,344	179,298		6,084		80,418		80,418	L.....	06/24/2009		
025932 10 4	AMERICAN FINANCIAL GROUP INC.....			15,250,000	602,680	39.520	602,680	237,086		14,793		40,108		40,108	L.....	08/07/2001		
03073E 10 5	AMERISOURCEBERGEN CORP CLASS A.....			15,700,000	677,926	43.180	677,926	423,113		9,420		94,043		94,043	L.....	02/05/2010		
032654 10 5	ANALOG DEVICES INC.....			16,800,000	706,608	42.060	706,608	448,483		20,160		105,504		105,504	L.....	02/05/2010		
052769 10 6	AUTODESK INC.....			16,700,000	590,345	35.350	590,345	381,633				83,834		83,834	L.....	02/05/2010		
053015 10 3	AUTOMATIC DATA PROCESSING.....			26,800,000	1,525,724	56.930	1,525,724	1,075,178		11,658	42,344	78,256		78,256	L.....	02/05/2010		
057224 10 7	BAKER HUGHES INC.....			7,246,000	295,982	40.848	295,982	365,009		4,348		(56,464)		(56,464)	L.....	04/29/2010		
060505 10 4	BANK OF AMERICA CORP.....			66,200,000	768,582	11.610	768,582	515,827		2,426		303,438		303,438	L.....	03/26/2012		
084670 70 2	BERKSHIRE HATHAWAY INC.....			28,600,000	2,565,420	89.700	2,565,420	2,177,547				383,240		383,240	L.....	06/08/2011		
097023 10 5	BOEING CO.....			19,400,000	1,461,984	75.360	1,461,984	1,125,714		34,144		38,994		38,994	L.....	02/05/2010		
124857 20 2	CBS CORP CLASS B.....			68,400,000	2,602,620	38.050	2,602,620	509,131		8,208	28,728	746,244		746,244	L.....	12/23/2008		
125269 10 0	CF INDUSTRIES HOLDINGS INC.....			3,400,000	690,744	203.160	690,744	479,701		5,440		197,812		197,812	L.....	06/23/2011		
131347 30 4	CALPINE CORP.....			33,600,000	609,168	18.130	609,168	456,771				60,480		60,480	L.....	12/21/2010		
149123 10 1	CATERPILLAR INC.....			17,400,000	1,559,188	89.609	1,559,188	895,435		43,152		(17,252)		(17,252)	L.....	02/05/2010		
150870 10 3	CELANESE CORP-SERIES A.....			100,000	4,453	44.530	4,453	4,699		27		26		26	L.....	06/08/2011		
151020 10 4	CELGENE CORP.....			5,600,000	439,432	78.470	439,432	307,126				60,872		60,872	L.....	02/05/2010		
15189T 10 7	CENTERPOINT ENERGY INC.....			36,600,000	704,550	19.250	704,550	241,084		29,646		(30,744)		(30,744)	L.....	03/20/2003		
156700 10 6	CENTURYLINK INC.....			6,000	235	39.120	235	120		17		12		12	L.....	07/01/2009		
165167 10 7	CHESAPEAKE ENERGY CORP.....			18,300,000	304,146	16.620	304,146	431,740		6,405		(103,761)		(103,761)	L.....	12/21/2011		
166764 10 0	CHEVRON CORP.....			18,700,000	2,022,218	108.140	2,022,218	1,157,140		65,637		32,538		32,538	L.....	12/15/2009		
172908 10 5	CINTAS CORP.....			10,300,000	421,270	40.900	421,270	254,726		6,592		62,727		62,727	L.....	02/05/2010		
172967 42 4	CITIGROUP INC.....			107,130,000	4,238,063	39.560	4,238,063	4,035,034		4,285		1,419,473		1,419,473	L.....	06/08/2011		
177376 10 0	CITRIX SYSTEMS INC.....			10,400,000	682,448	65.620	682,448	429,828				50,960		50,960	L.....	02/05/2010		
191216 10 0	COCA-COLA CO.....			22,400,000	812,000	36.250	812,000	593,643		22,848		28,336		28,336	L.....	08/13/2012		
194162 10 3	COLGATE-PALMOLIVE CO.....			21,000,000	2,195,340	104.540	2,195,340	1,305,570		51,240		255,150		255,150	L.....	10/26/2006		
20030N 10 1	COMCAST CORP.....			109,900,000	4,105,864	37.360	4,105,864	2,381,840		17,859	65,940	1,500,135		1,500,135	L.....	06/08/2011		
200525 10 3	COMMERCE BANCSHARES INC.....			728,700	25,548	35.060	25,548	22,225		1,679		(907)		(907)	L.....	11/28/2012		
203668 10 8	COMMUNITY HEALTH SYSTEMS INC.....			5,800,000	178,292	30.740	178,292	95,380		1,450		77,082		77,082	L.....	12/21/2011		
216648 40 2	THE COOPER COS INC.....			6,400,000	591,872	92.480	591,872	448,901		384		140,544		140,544	L.....	12/21/2011		
231021 10 6	CUMMINS INC.....			6,700,000	725,945	108.350	725,945	333,999		12,060		136,211		136,211	L.....	02/05/2010		
247361 70 2	DELTA AIR LINES INC.....			45,375,000	538,601	11.870	538,601	331,688				171,518		171,518	L.....	10/30/2008		
25470F 30 2	DISCOVERY COMMUNICATIONS C.....			4,460,000	260,910	58.500	260,910	54,381				92,768		92,768	L.....	09/18/2008		
25490A 30 9	DIRECTTV.....			2,680,000	134,429	50.160	134,429	34,923				19,832		19,832	L.....	11/20/2009		
260003 10 8	DOVER CORP.....			8,400,000	551,964	65.710	551,964	346,750		11,172		64,344		64,344	L.....	02/05/2010		
260543 10 3	DOW CHEMICAL COMPANY.....			18,600,000	601,327	32.329	601,327	289,219		27,156		66,391		66,391	L.....	06/24/2009		
26875P 10 1	EOG RESOURCES INC.....			7,000,000	845,530	120.790	845,530	642,986		4,690		155,960		155,960	L.....	02/05/2010		
26884L 10 9	EQT CORP.....			8,000,000	471,840	58.980	471,840	145,068		7,040		33,520		33,520	L.....	07/27/2001		
278768 10 6	ECHOSTAR HOLDING CORP.....			19,100,000	653,602	34.220	653,602	387,835				253,648		253,648	L.....	12/21/2011		
29273R 10 9	ENERGY TRANSFER PARTNERS LP.....			6,764,000	290,379	42.930	290,379	294,565		6,045		(4,187)		(4,187)	L.....	10/04/2012		

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SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	For eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
30219G 10 8	EXPRESS SCRIPTS INC.....			21,242,000	1,147,068	54.000	1,147,068	823,788				271,993		271,993		L.....	04/02/2012
30231G 10 2	EXXON MOBILE CORP.....			23,006,000	1,991,169	86.550	1,991,169	1,431,682		50,153		41,181		41,181		L.....	06/28/2010
311900 10 4	FASTENAL CO.....			12,000,000	559,800	46.650	559,800	251,530		14,880		36,480		36,480		L.....	02/05/2010
31620M 10 6	FIDELITY NATIONAL INFORMATION.....			2,700,000	93,987	34.810	93,987	37,248		2,160		22,194		22,194		L.....	12/18/2002
316773 10 0	FIFTH THIRD BANCORP.....			31,400,000	477,280	15.200	477,280	308,882	3,140	10,676		77,872		77,872		L.....	12/15/2009
337932 10 7	FIRSTENERGY CORPORATION.....			21,306,000	889,739	41.760	889,739	771,065		46,873		(54,117)		(54,117)		L.....	02/28/2011
36106P 10 1	FURIEX PHARMACEUTICALS.....			883,000	17,007	19.260	17,007	8,682				2,252		2,252		L.....	06/02/2010
364730 10 1	GANNETT CO INC.....			100,000	1,801	18.010	1,801	220	20	68		464		464		L.....	12/23/2008
369604 10 3	GENERAL ELECTRIC CO.....			96,500,000	2,025,535	20.990	2,025,535	1,480,390	18,335	65,620		297,220		297,220		L.....	03/23/2010
375558 10 3	GILEAD SCIENCES INC.....			33,500,000	2,460,575	73.450	2,460,575	1,495,141				1,089,420		1,089,420		L.....	06/08/2011
38141G 10 4	GOLDMAN SACHS GROUP.....			5,400,000	688,824	127.560	688,824	690,922		7,668		(2,098)		(2,098)		L.....	03/26/2012
40412C 10 1	HCA HOLDINGS INC.....			15,400,000	464,618	30.170	464,618	334,451		100,100		125,356		125,356		L.....	12/21/2011
406216 10 1	HALLIBURTON CO.....			7,100,000	246,299	34.690	246,299	236,053		2,556		1,278		1,278		L.....	12/21/2011
410120 10 9	HANCOCK HOLDING CO.....			3,302,000	104,772	31.730	104,772	75,758		3,170		(792)		(792)		L.....	06/04/2011
423074 10 3	HEINZ (H.J.) CO.....			12,600,000	726,768	57.680	726,768	542,490		31,563		45,864		45,864		L.....	02/05/2010
42809H 10 7	HESS CORP.....			6,900,000	365,424	52.960	365,424	383,177		2,760		(26,496)		(26,496)		L.....	12/21/2011
438516 10 6	HONEYWELL INTERNATIONAL INC.....			19,600,000	1,244,012	63.470	1,244,012	1,102,818		29,939		178,752		178,752		L.....	06/08/2011
446413 10 6	HUNTINGTON INGALLS INDUST.....			3,033,000	131,450	43.340	131,450	96,790		303		36,578		36,578		L.....	03/31/2011
459506 10 1	INTL FLAVORS & FRAGRANCE.....			14,000,000	931,560	66.540	931,560	468,832		22,540		197,680		197,680		L.....	12/18/2002
461202 10 3	INTUIT INC.....			16,300,000	969,449	59.475	969,449	373,369		10,106		112,232		112,232		L.....	06/17/2005
48203R 10 4	JUNIPER NETWORKS INC.....			16,400,000	322,588	19.670	322,588	317,379				(12,136)		(12,136)		L.....	12/21/2011
482480 10 0	KLA-TENCOR CORP.....			18,000,000	859,680	47.760	859,680	514,613		27,000		(8,820)		(8,820)		L.....	02/05/2010
50540R 40 9	LABORATORY CRP OF AMER HLDGS.....			7,500,000	649,650	86.620	649,650	526,420				4,875		4,875		L.....	02/05/2010
517834 10 7	LAS VEGAS SANDS CORP.....			21,800,000	1,006,288	46.160	1,006,288	876,306		81,750		74,774		74,774		L.....	06/08/2011
518439 10 4	ESTEE LAUDER COMPANIES INC CLASS A.....			17,000,000	1,017,620	59.860	1,017,620	272,366		12,240		62,900		62,900		L.....	01/23/2012
52602E 10 2	LENDER PROCESSING SERVICES.....			50,000	1,231	24.620	1,231	1,102		20		478		478		L.....	07/03/2008
530322 10 6	LIBERTY MEDIA CORP A.....			236,000	27,378	116.010	27,378	3,878				8,959		8,959		L.....	11/29/2011
53217V 10 9	LIFE TECHNOLOGIES CORP.....			14,100,000	691,323	49.030	691,323	662,738				142,692		142,692		L.....	02/05/2010
535678 10 6	LINEAR TECHNOLOGY CORP.....			27,000,000	926,100	34.300	926,100	711,361		34,020		115,290		115,290		L.....	02/05/2010
540424 10 8	LOEWS CORP.....			12,400,000	505,300	40.750	505,300	434,265		3,100		38,440		38,440		L.....	02/05/2010
55616P 10 4	MACY'S INC.....			26,500,000	1,034,030	39.020	1,034,030	538,260	5,300	18,550		181,260		181,260		L.....	06/08/2011
570535 10 4	MARKEL CORP.....			1,600,000	693,472	433.420	693,472	336,619				30,000		30,000		L.....	06/11/2002
57164Y 10 7	MARRIOTT VACATIONS WORLD.....			1,210,000	50,421	41.670	50,421	24,256				29,657		29,657		L.....	11/22/2011
571903 20 2	MARRIOTT INTERNATIONAL INC CLASS A.....			12,100,000	450,967	37.270	450,967	398,228		7,139		98,010		98,010		L.....	06/08/2011
579780 20 6	MCCORMICK & CO INC NON VTG SHRS.....			1,900,000	120,707	63.530	120,707	103,569	646	1,767		17,138		17,138		L.....	03/30/2012
58155Q 10 3	MCKESSON HBOC INC.....			13,800,000	1,338,048	96.960	1,338,048	798,865	2,760	11,040		262,890		262,890		L.....	02/05/2010
594918 10 4	MICROSOFT CORP.....			148,400,000	3,963,719	26.710	3,963,719	3,687,599		123,172		111,255		111,255		L.....	06/08/2011
61166W 10 1	MONSANTO CO.....			6,700,000	634,155	94.650	634,155	321,131		8,543		164,686		164,686		L.....	09/27/2010
615369 10 5	MOODY'S CORP.....			1,400,000	70,448	50.320	70,448	22,808		896		23,296		23,296		L.....	07/30/2001
631103 10 8	NASDAQ OMX GROUP.....			14,100,000	352,359	24.990	352,359	262,899		5,499		6,768		6,768		L.....	02/05/2010
651639 10 6	NEWMONT MINING CORP HLDG CO.....			20,700,000	961,308	46.440	961,308	519,357		28,980		(280,899)		(280,899)		L.....	03/20/2003
666807 10 2	NORTHROP GRUMMAN CORP.....			18,200,000	1,229,956	67.580	1,229,956	946,060		39,130		165,620		165,620		L.....	02/05/2010

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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
67066G 10 4	NVIDIA CORP.....			14,800,000	181,448	12.260	181,448	261,127		1,110		(23,680)		(23,680)		L.....	06/08/2011
670837 10 3	OGE ENERGY CORP.....			500,000	28,155	56.310	28,155	10,590		785		(200)		(200)		L.....	08/07/2001
681919 10 6	OMNICOM GROUP.....			13,900,000	694,444	49.960	694,444	488,673		20,155		74,782		74,782		L.....	02/05/2010
682680 10 3	ONEOK INC.....			36,600,000	1,564,650	42.750	1,564,650	1,263,370		46,482		(21,777)		(21,777)		L.....	06/04/2012
69331C 10 8	PG&E CORP.....			33,800,000	1,358,084	40.180	1,358,084	417,369	15,379	61,516		(35,152)		(35,152)		L.....	09/10/2002
693320 20 2	PHH CORP.....			4,340,000	98,735	22.750	98,735	54,645				52,297		52,297		L.....	02/01/2005
693475 10 5	PNC FINANCIAL SERVICES GROUP I.....			6,400,000	373,184	58.310	373,184	328,834		9,920		4,096		4,096		L.....	12/15/2009
701094 10 4	PARKER HANNIFIN CORP.....			19,400,000	1,650,164	85.060	1,650,164	522,646		31,428		170,914		170,914		L.....	03/20/2003
729251 10 8	PLUM CREEK TIMBER CO INC.....			1,700,000	75,429	44.370	75,429	49,599		2,856		13,277		13,277		L.....	12/17/2003
740189 10 5	PRECISION CASTPARTS CORP.....			5,300,000	1,003,926	189.420	1,003,926	563,825		795		130,539		130,539		L.....	02/05/2010
74251V 10 2	PRINCIPAL FINANCIAL GROUP.....			10,600,000	302,312	28.520	302,312	235,105		8,268		41,552		41,552		L.....	02/05/2010
74460D 10 9	PUBLIC STORAGE.....			10,660,000	1,545,274	144.960	1,545,274	540,339		46,904		111,930		111,930		L.....	08/23/2006
747525 10 3	QUALCOMM INC.....			60,600,000	3,748,692	61.860	3,748,692	2,273,106		58,479		433,872		433,872		L.....	10/26/2006
74834L 10 0	QUEST DIAGNOSTIC INC.....			5,400,000	314,658	58.270	314,658	298,536		3,672		1,134		1,134		L.....	02/05/2010
759351 60 4	REINSURANCE GROUP OF AMERICA.....			2,784,000	149,000	53.520	149,000	63,318		2,339		3,536		3,536		L.....	09/19/2008
778296 10 3	ROSS STORES INC.....			19,400,000	1,049,346	54.090	1,049,346	444,206		10,864		127,264		127,264		L.....	02/05/2010
790849 10 3	ST JUDE MEDICAL INC.....			24,800,000	896,272	36.140	896,272	478,704	5,704	22,320		45,632		45,632		L.....	09/10/2002
80004C 10 1	SANDISK CORP.....			18,100,000	787,350	43.500	787,350	466,265				(103,351)		(103,351)		L.....	02/05/2010
811904 10 1	SEACOR HOLDINGS INC.....			6,100,000	511,180	83.800	511,180	432,702		30,500		(31,476)		(31,476)		L.....	02/05/2010
86722A 10 3	SUNCOKE ENERGY INC.....			7,267,000	113,293	15.590	113,293	59,484				53,808		53,808		L.....	01/18/2012
871607 10 7	SYNOPSIS INC.....			11,900,000	378,841	31.835	378,841	208,495				55,161		55,161		L.....	06/17/2005
881609 10 1	TESORO CORP.....			19,600,000	863,380	44.050	863,380	251,923		5,292		405,524		405,524		L.....	12/15/2009
882508 10 4	TEXAS INSTRUMENTS INC.....			33,700,000	1,040,993	30.890	1,040,993	523,024		24,264		59,986		59,986		L.....	12/20/2004
886547 10 8	TIFFANY & CO.....			7,100,000	407,114	57.340	407,114	517,251	2,272	8,662		(63,332)		(63,332)		L.....	06/08/2011
887317 30 3	TIME WARNER INC.....			15,900,000	760,497	47.830	760,497	285,820		16,536		185,871		185,871		L.....	12/23/2008
88732J 20 7	TIME WARNER CABLE INC.....			12,484,000	1,213,320	97.190	1,213,320	687,542		27,964		419,712		419,712		L.....	06/08/2011
891027 10 4	TORCHMARK CORP.....			50,000	2,584	51.670	2,584	2,118		29		414		414		L.....	06/08/2011
89469A 10 4	TREEHOUSE FOODS INC.....			2,450,000	127,719	52.130	127,719	53,134				(32,463)		(32,463)		L.....	06/27/2005
907818 10 8	UNION PACIFIC CORP.....			5,500,000	691,460	125.720	691,460	252,395	3,795	13,200		108,790		108,790		L.....	10/26/2006
91324P 10 2	UNITEDHEALTH GRP INC.....			42,400,000	2,299,776	54.240	2,299,776	1,516,876		33,920		150,944		150,944		L.....	06/08/2011
913903 10 0	UNIVERSAL HEALTH SERVICES INC CLASS B.....			100,000	4,835	48.350	4,835	3,748		60		949		949		L.....	12/21/2011
919794 10 7	VALLEY NATIONAL BANCORP.....			8,913,000	82,891	9.300	82,891	94,659	1,448	5,825		(22,113)		(22,113)		L.....	05/09/2012
92343V 10 4	VERIZON COMMUNICATIONS INC.....			27,900,000	1,207,233	43.270	1,207,233	974,826		56,219		87,885		87,885		L.....	12/21/2010
92532F 10 0	VERTEX PHARMACEUTICALS INC.....			6,400,000	268,160	41.900	268,160	238,779				55,616		55,616		L.....	02/05/2010
92553P 20 1	VIACOM INC CLASS B.....			22,700,000	1,197,198	52.740	1,197,198	392,256		30,078		166,391		166,391		L.....	12/23/2008
929042 10 9	VORNADO REALTY TRUST.....			6,500,000	520,520	80.080	520,520	454,823		24,440		20,930		20,930		L.....	12/15/2009
984332 10 6	YAHOO! INC.....			27,700,000	551,230	19.900	551,230	421,558				104,429		104,429		L.....	06/08/2011
988498 10 1	YUM! BRANDS INC.....			37,200,000	2,470,080	66.400	2,470,080	1,514,909		44,268		274,908		274,908		L.....	06/08/2011
98956P 10 2	ZIMMER HOLDINGS INC.....			4,000,000	266,640	66.660	266,640	220,936	720	2,160		52,960		52,960		L.....	02/05/2010
00B4BN MY 0	ACCENTURE PLC.....	F.		9,400,000	625,100	66.500	625,100	523,533		13,959		124,738		124,738		L.....	06/08/2011
806857 10 8	SCHLUMBERGER LTD.....	F.		11,249,000	779,540	69.299	779,540	434,616	3,093	12,093		11,121		11,121		L.....	08/30/2010
G6359F 10 3	NABORS INDUSTRIES LTD.....	F.		7,400,000	106,930	14.450	106,930	130,541				(21,386)		(21,386)		L.....	12/21/2011

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SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1 CUSIP Identification	2 Description	3 Codes		5 Number of Shares	6 Book/ Adjusted Carrying Value	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.		
9099999	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated)				102,928,252	XXX	102,928,252	66,490,236	100,337	2,016,695	0	13,812,522	0	13,812,522	0	XXX	XXX
9799999	Total - Common Stock				102,928,252	XXX	102,928,252	66,490,236	100,337	2,016,695	0	13,812,522	0	13,812,522	0	XXX	XXX
9899998	Total - Preferred Stock from Section 1				90,496,775	XXX	102,688,379	44,705,111	422,488	5,281,251	0	11,027,000	0	11,027,000	0	XXX	XXX
9899999	Total - Preferred and Common Stock				193,425,027	XXX	205,616,631	111,195,347	522,825	7,297,946	0	24,839,522	0	24,839,522	0	XXX	XXX

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

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
Bonds - U.S. Government								
912828 QX 1	US TREASURY NOTE 1.500% 07/31/16		07/18/2012	Barclays Capital		10,406,250	10,000,000	70,055
912828 SC 5	US TREASURY NOTE 0.875% 01/31/17		02/08/2012	Goldman Sachs		3,509,844	3,500,000	757
0599999	Total - Bonds - U.S. Government					13,916,094	13,500,000	70,812
Bonds - U.S. Special Revenue and Special Assessment								
83712D SL 1	SOUTH CAROLINA HSG 4.000% 07/01/34		09/14/2012	Citicorp Securities Inc.		1,166,704	1,100,000	
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments					1,166,704	1,100,000	0
Bonds - Industrial and Miscellaneous								
00038A AA 1	ABB TREASURY CENTER USA 2.500% 06/15/16		06/27/2012	Goldman Sachs		5,692,636	5,490,000	6,481
06052Y AD 1	BAAT 2012-1 A4 1.030% 12/15/16		04/11/2012	Bank of America Corp.		9,996,936	10,000,000	
073730 AE 3	BEAM INC 3.250% 05/15/22		12/17/2012	CSFBdirect		6,756,620	6,500,000	20,538
126673 QE 5	CWL 2004-AB2 A3 0.620% 05/25/36		05/24/2012	Barclays Capital		9,043,077	9,286,857	837
233851 AJ 3	DAIMLER FINANCE NA LLC 2.300% 01/09/15		01/04/2012	Citicorp Securities Inc.		9,987,400	10,000,000	
36192R AA 0	GSMS 2012-BWTR A 2.954% 11/05/34		12/11/2012	Goldman Sachs		10,249,898	10,000,000	16,411
458140 AL 4	INTEL CORP 1.350% 12/15/17		12/04/2012	Bank of America Corp.		7,492,050	7,500,000	
552953 CA 7	MGM RESORTS INTERNATION 6.625% 12/15/21		12/06/2012	Various		10,590,000	10,500,000	
617458 AC 8	MSC 2011-C1 A2 3.884% 09/15/47		08/15/2012	Morgan Stanley		7,761,807	7,184,000	14,726
78573A AB 6	SABMILLER HOLDINGS INC 2.450% 01/15/17		01/10/2012	JP Morgan Securities		11,977,080	12,000,000	
502441 AA 6	LVMH MOET HENNESSY LOUI 1.625% 06/29/17	F	06/26/2012	Citicorp Securities Inc.		3,739,238	3,750,000	
714264 AF 5	PERNOD-RICARD SA 2.950% 01/15/17	F	01/17/2012	Various		17,501,275	17,500,000	3,278
3899999	Total - Bonds - Industrial and Miscellaneous					110,788,017	109,710,857	62,271
8399997	Total - Bonds - Part 3					125,870,815	124,310,857	133,083
8399998	Total - Bonds - Summary Item from Part 5					108,858,920	106,281,380	178,869
8399999	Total - Bonds					234,729,735	230,592,237	311,952
Common Stocks - Industrial and Miscellaneous								
060505 10 4	BANK OF AMERICA CORP		03/26/2012	State Street Bank	22,200.000	220,504	XXX	
29273R 10 9	ENERGY TRANSFER PARTNER		10/04/2012	State Street Bank	6,764.000	294,565	XXX	
30219G 10 8	EXPRESS SCRIPTS INC		04/02/2012	State Street Bank	2,442.000	34,903	XXX	
38141G 10 4	GOLDMAN SACHS GROUP		03/26/2012	State Street Bank	5,400.000	690,922	XXX	
579780 20 6	MCCORMICK & CO INC NON		03/30/2012	State Street Bank	1,900.000	103,569	XXX	
86722A 10 3	SUNCOKE ENERGY INC		01/18/2012	Spin Off	7,267.000	59,484	XXX	
9099999	Total - Common Stocks - Industrial and Miscellaneous					1,403,947	XXX	0
9799997	Total - Common Stocks - Part 3					1,403,947	XXX	0
9799998	Total - Common Stocks - Summary Item from Part 5					258,490	XXX	
9799999	Total - Common Stocks					1,662,437	XXX	0
9899999	Total - Preferred and Common Stocks					1,662,437	XXX	0
9999999	Total - Bonds, Preferred and Common Stocks					236,392,172	XXX	311,952

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	
										11	12	13	14	15							
CUSIP Identification	Description	Forfeign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	
Bonds - U.S. Government																					
912828 PZ 7	US TREASURY NOTE 1.250% 03/15/14		03/29/2012	Progressive Casualty Ins Co		1,017,540	1,000,000	999,453	999,587				48		999,634		17,906	17,906	6,726	03/15/2014	
912828 QJ 2	US TREASURY NOTE 2.125% 02/29/16		11/15/2012	Barclays Capital		13,004,367	12,300,000	12,275,977	12,279,452				4,118		12,283,570		720,797	720,797	316,971	02/29/2016	
0599999	Total - Bonds - U.S. Government					14,021,907	13,300,000	13,275,430	13,279,039	0	4,166	0	4,166	0	13,283,204	0	738,703	738,703	323,697	XXX	
Bonds - U.S. States, Territories and Possessions																					
93974C QV 5	WASHINGTON ST BAB 3.547% 08/01/17		02/08/2012	Citicorp Securities Inc		22,255,200	20,000,000	20,000,000	20,000,000				0		20,000,000		2,255,200	2,255,200	375,391	08/01/2017	
1799999	Total - Bonds - U.S. States, Territories & Possessions					22,255,200	20,000,000	20,000,000	20,000,000	0	0	0	0	0	20,000,000	0	2,255,200	2,255,200	375,391	XXX	
Bonds - U.S. Political Subdivisions of States																					
414003 3P 6	HARRIS CNTY TX TOLL CAP 0.000% 08/15/12		08/15/2012	Maturity		9,115,000	9,115,000	8,825,781	9,047,657				67,343		9,115,000				0	08/15/2012	
2499999	Total - Bonds - U.S. Political Subdivisions of States					9,115,000	9,115,000	8,825,781	9,047,657	0	67,343	0	67,343	0	9,115,000	0			0	0	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
041083 JS 6	ARKANSAS ST HSG 5.000% 01/01/34		07/01/2012	Call 100.0000		610,000	610,000	631,094	620,168				(10,168)		610,000				0	22,750	01/01/2034
313921 6F 0	FNGT 2001-W3 A 7.000% 09/01/41		12/01/2012	Paydown		95,744	95,744	100,172	102,310				(6,567)		95,744				0	3,828	09/01/2041
31392C MS 0	FNW 2002-W1 2A 6.940% 02/25/42		12/01/2012	Paydown		29,504	29,504	31,007	31,308				(1,804)		29,504				0	1,088	02/25/2042
462467 CU 3	IOWA FIN AUTH SF MTG 5.750% 07/01/37		07/19/2012	Call 100.0000		840,000	840,000	810,778	876,638				(36,638)		840,000				0	35,559	07/01/2037
46246B JS 2	IOWA FIN AUTH HSG 5.000% 07/01/30		08/30/2012	Call 100.0000		840,000	840,000	877,481	849,194				(9,194)		840,000				0	35,683	07/01/2030
49130P JG 0	KENTUCKY HSG CORP 3.415% 07/01/13		07/01/2012	Call 100.0000		1,100,000	1,100,000	1,100,000	1,100,000				0		1,100,000				0	24,930	07/01/2013
57419P JD 2	MARYLAND CMNTY HSG 5.500% 09/01/39		12/27/2012	Call 100.0000		1,715,000	1,715,000	1,822,976	1,764,092				(49,092)		1,715,000				0	84,725	09/01/2039
575930 YG 1	MASSACHUSETTS ST HSG 4.200% 06/01/19		12/01/2012	Call 100.0000		205,000	205,000	206,581	206,175				(1,175)		205,000				0	6,510	06/01/2019
60636X WJ 8	MISSOURI ST HSG SF 6.000% 03/01/37		09/01/2012	Call 100.0000		655,000	655,000	715,457	681,640				(26,640)		655,000				0	29,400	03/01/2037
61212R SP 2	MONTANA ST BRD HSG 5.000% 12/01/35		12/01/2012	Call 100.0000		1,385,000	1,385,000	1,415,539	1,393,259				(8,259)		1,385,000				0	50,750	12/01/2035
613349 Q6 9	MONTGOMERY CNTY MD HSG 5.750% 01/01/38		10/01/2012	Call 100.0000		560,000	560,000	607,214	580,119				(20,119)		560,000				0	40,250	01/01/2038
646129 N6 9	NEW JERSEY ST HSG 5.250% 10/01/37		10/01/2012	Call 100.0000		1,050,000	1,050,000	1,106,480	1,080,128				(30,128)		1,050,000				0	40,163	10/01/2037
658207 CG 8	NORTH CAROLINA HSG 5.750% 01/01/37		10/01/2012	Call 100.0000		1,345,000	1,345,000	1,441,315	1,370,176				(25,176)		1,345,000				0	89,245	01/01/2037
65888M 6B 2	NORTH DAKOTA ST HSG 5.500% 01/01/37		07/01/2012	Call 100.0000		1,355,000	1,355,000	1,428,848	1,374,737				(19,737)		1,355,000				0	55,550	01/01/2037
658909 CL 8	NORTH DAKOTA ST HSG FIN 4.500% 01/01/35		07/01/2012	Call 100.0000		340,000	340,000	351,257	349,288				(9,288)		340,000				0	10,125	01/01/2035
676907 KV 9	OHIO HSG FIN AGY 5.500% 03/01/36		09/01/2012	Call 100.0000		895,000	895,000	955,225	914,327				(19,327)		895,000				0	36,713	03/01/2036
67766W KC 5	OHIO ST WTR DEV AUTH 0.000% 12/01/12		12/01/2012	Maturity		5,000,000	5,000,000	4,795,850	4,936,716				63,284		5,000,000				0		12/01/2012
68608R 4E 0	OREGON ST HSG & CMNTY 5.625% 01/01/29		07/01/2012	Call 100.0000		430,000	430,000	462,263	432,893				(2,893)		430,000				0	18,070	01/01/2029
88045R WH 1	TENNESSEE HSG DEV 4.500% 07/01/31		10/01/2012	Call 100.0000		535,000	535,000	560,413	560,126				(25,126)		535,000				0	15,225	07/01/2031
97689P 7B 8	WISCONSIN HSG & ECON 6.000% 03/01/38		09/01/2012	Call 100.0000		5,025,000	5,025,000	5,025,000	5,025,000				0		5,025,000				0	218,400	03/01/2038
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments					24,010,248	24,010,248	24,544,950	24,248,294	0	(238,047)	0	(238,047)	0	24,010,248	0			0	818,964	XXX
Bonds - Industrial and Miscellaneous																					
05950V AG 5	BACM 2006-6 XP IO 0.445% 10/10/45		11/01/2012	Paydown				388,208	227,691				(227,691)						0	98,670	10/10/2045
07383F X6 0	BSCMS 2004-PWR6 X2 IO 0.664% 11/11/41		12/01/2012	Paydown				5,335,861	953,344				(953,344)						0	1,075,686	11/11/2041
073879 ZG 6	BSABS 2005-HE7 M1 0.730% 07/25/35		12/25/2012	Paydown		2,743,473	2,743,473	2,572,006	2,706,356				37,117		2,743,473				0	12,133	07/25/2035
07387A GH 2	BSARM 2005-12 25A1 3.823% 04/25/51		12/01/2012	Paydown		140,070	263,550	147,035	147,035				(6,965)		140,070				0	11,678	04/25/2051
07388L AK 6	BSCMS 2006-PW13 X2 IO 0.436% 09/11/41		09/01/2012	Paydown				1,531,192	904,272				(904,272)						0	481,784	09/11/2041
07388N AY 2	BSCMS 2006-T24 X2 IO 0.445% 10/12/41		10/01/2012	Paydown				917,909	310,930				(310,930)						0	172,123	10/12/2041
12643C BD 2	CSMC 2010-1R 10A1 3.050% 06/27/47		12/01/2012	Paydown		828,485	828,485	845,573	824,658				3,828		828,485				0	18,833	06/27/2047
126673 BL 5	CWL 2004-6 B 3.210% 08/25/34		12/31/2012	BOA Settlement Proceeds		2,900,219							0				2,900,219	2,900,219			08/25/2034
22540V G6 3	CSFB 2002-9 1A1 7.000% 03/25/40		12/01/2012	Paydown		9,415	9,415	9,546	9,921				(506)		9,415				0	400	03/25/2040

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	
										11	12	13	14	15							
CUSIP Identification	Description	For Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	
22541N UJ 6	CSFB 2002-CP5 A2 4.940% 12/15/35.....		10/01/2012.	Paydown.....		30,000,000	30,000,000	29,675,977	29,896,432		103,568		103,568		30,000,000			0	857,837	12/15/2035.	
22545M BA 4	CSMC 2006-C4 ASP IO 0.560% 09/15/39.....		09/01/2012.	Paydown.....				1,397,122	824,884		(824,884)		(824,884)					0	411,870	09/15/2039.	
233835 AW 7	DAIMLER FINANCE NA LLC 6.500% 11/15/13.....		01/04/2012.	Royal Bank of Scotland.....		12,461,064	11,474,000	12,891,498	12,445,926		(11,377)		(11,377)	12,434,550		26,514	26,514	0	111,872	11/15/2013.	
260543 BW 2	DOW CHEMICAL COMPANY 7.600% 05/15/14.....		12/17/2012.	Call 109.6326.....		8,696,057	7,932,000	9,074,605	8,610,009		86,048		86,048		8,696,057			0	656,417	05/15/2014.	
28140U AD 7	EFCT 2003-3 A4 1.708% 12/15/32.....		11/27/2012.	Call 100.0000.....		10,000,000	10,000,000	9,906,250	9,916,785		83,215		83,215		10,000,000			0	148,614	12/15/2032.	
33736X BN 8	FUNBC 2000-C2 IO 0.000% 10/15/32.....		12/01/2012.	Paydown.....				3,884					0					0	18,894	10/15/2032.	
33736X BN 8	FUNBC 2000-C2 IO 0.000% 10/15/32.....		12/01/2012.	Return of Capital.....		37,033							0				37,033	37,033	(37,033)	10/15/2032.	
33736X CR 8	FUNBC 2001-C2 IO 1.589% 01/12/43.....		12/01/2012.	Paydown.....				5,886					0					0	828	01/12/2043.	
345397 VP 5	FORD MOTOR CREDIT CO 6.625% 08/15/17.....		10/05/2012.	Deutsche Bank.....		2,857,594	2,445,000	2,678,106	2,661,529	2,432	(26,983)		(24,551)		2,636,978		220,616	220,616	187,178	08/15/2017.	
36159J BM 2	GE CAPITAL CC 2009-2 A 3.690% 07/15/15.....		07/15/2012.	Paydown.....		20,000,000	20,000,000	20,730,469	20,183,676		(183,676)		(183,676)		20,000,000			0	430,500	07/15/2015.	
36228C WC 3	GSMS 2005-GG4 XP IO 0.926% 07/10/39.....		06/01/2012.	Paydown.....				3,249,851	540,351		(540,351)		(540,351)					0	670,359	07/10/2039.	
393505 QX 3	GT 1996-9 A5 7.200% 01/15/28.....		12/15/2012.	Paydown.....		24,187	24,187	24,785	24,086		100		100		24,187			0	927	01/15/2028.	
396789 ES 4	GCCFC 2003-C2 A4 4.915% 01/05/36.....		12/01/2012.	Paydown.....		4,176	4,176	4,239	4,218		(43)		(43)		4,176			0	205	01/05/2036.	
466247 Q 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 NH 2	JPMCC 2005-LDP2 X2 IO 0.740% 07/15/42.....		06/01/2012.	Paydown.....				488,775	119,760		(119,760)		(119,760)					0	150,931	07/15/2042.	
46628F AB 7	JPMCC 2006-LDP7 A2 5.857% 04/15/45.....		07/01/2012.	Paydown.....		501,051	501,051	502,302	499,913		1,138		1,138		501,051			0	15,498	04/15/2045.	
52108H BZ 6	LBUBS 2000-C4 X IO 1.053% 07/11/32.....		12/11/2012.	Paydown.....				57,703	22,690		(22,690)		(22,690)					0	4,216	07/11/2032.	
521865 AR 6	LEAR CORPORATION 7.875% 03/15/18.....		08/24/2012.	Call 103.0000.....		6,180	6,000	6,473	6,435		(255)		(255)		6,180			0	445	03/15/2018.	
55313U AD 1	MMAF 2009-AA A4 3.510% 01/15/30.....		12/15/2012.	Paydown.....		743,667	743,667	774,343	764,936		(21,269)		(21,269)		743,667			0	25,566	01/15/2030.	
589929 MK 1	MLMI 1996-C2 IO 2.400% 11/21/28.....		12/01/2012.	Paydown.....				112,342	77,347		(77,347)		(77,347)					0	14,541	11/21/2028.	
59020U H2 4	MLMI 2005-AR1 A3A4 0.649% 06/25/36.....		04/25/2012.	Paydown.....		547,976	547,976	517,837	545,938		2,038		2,038		547,976			0	973	06/25/2036.	
59022H CP 5	MLMT 2003-KEY1 A3 4.893% 11/12/35.....		12/01/2012.	Paydown.....		3,330,744	3,330,744	3,392,377	3,362,685		(31,941)		(31,941)		3,330,744			0	121,833	11/12/2035.	
59022H DU 3	MLMT 2004-KEY2 A4 4.864% 08/12/39.....		12/03/2012.	Deutsche Bank.....		11,708,125	11,000,000	11,566,328	11,379,641		(138,412)		(138,412)	11,241,229		466,896	466,896	538,012	538,012	08/12/2039.	
65536H BC 1	NHELI 2005-HE1 M1 0.650% 09/25/35.....		12/25/2012.	Paydown.....		1,612,393	1,612,393	1,460,656	1,577,572		34,822		34,822		1,612,393			0	5,378	09/25/2035.	
658262 DV 9	NCSEA 2005-P A1 0.421% 06/01/20.....		12/01/2012.	Paydown.....		2,000,833	2,000,833	1,976,761	1,980,798		20,036		20,036		2,000,833			0	7,970	06/01/2020.	
743873 AX 9	PFMLT 2005-1 2A1 2.860% 05/25/35.....		12/01/2012.	Paydown.....		329,988	329,988	320,449	329,553		435		435		329,988			0	5,125	05/25/2035.	
749930 AR 4	RMF PT 1997-1 X2 IO 0.000% 01/15/19.....		12/01/2012.	Paydown.....				4,086					0					0	2,108	01/15/2019.	
749930 AR 4	RMF PT 1997-1 X2 IO 0.000% 01/15/19.....		12/01/2012.	Return of Capital.....		7,677							0				7,677	7,677	(7,677)	01/15/2019.	
79548C AR 7	SBM7 2000-C3 X IO 0.000% 12/18/33.....		12/01/2012.	Paydown.....				4,318					0					0	10,773	12/18/2033.	
79548C AR 7	SBM7 2000-C3 X IO 0.000% 12/18/33.....		12/01/2012.	Return of Capital.....		23,454							0				23,454	23,454	(23,454)	12/18/2033.	
929227 4D 5	WAMU 2003-AR6 A1 2.444% 06/25/33.....		12/01/2012.	Paydown.....		66,246	66,246	67,240	67,355		(1,109)		(1,109)		66,246			0	952	06/25/2033.	
929766 3L 5	WBCMT 2005-C20 XP IO 0.238% 07/15/42.....		08/01/2012.	Paydown.....				6,080,327	804,435		(804,435)		(804,435)					0	1,018,242	07/15/2042.	
8399999	Total - Bonds - Industrial and Miscellaneous.....					112,393,315	106,676,392	129,511,988	113,537,991	2,432	(4,829,517)	0	(4,829,517)	0	108,710,906	0	3,682,409	3,682,409	7,231,865	7,231,865	XXX.....
8399997	Total - Bonds - Part 4.....					181,795,670	173,101,640	196,158,149	180,112,981	2,432	(4,996,055)	0	(4,996,055)	0	175,119,358	0	6,676,312	6,676,312	8,749,917	8,749,917	XXX.....
8399998	Total - Bonds - Summary Item from Part 5.....					110,114,953	106,281,380	108,858,920			(75,154)		(75,154)		108,783,764		1,331,188	1,331,188	893,560	893,560	XXX.....
8399999	Total - Bonds.....					291,910,623	279,383,020	305,017,069	180,112,981	2,432	(5,071,209)	0	(5,068,777)	0	283,903,122	0	8,007,500	8,007,500	9,643,477	9,643,477	XXX.....
Preferred Stocks - Industrial and Miscellaneous																					
00845W AD 0	AGFIRST FARM CREDIT BANK.....		03/21/2012.	BNY Capital Mkts.....		13,000,000.000	9,360,000	7,782,450	7,782,450	(1,967,550)			(1,967,550)		7,782,450		1,577,550	1,577,550	240,170	240,170	XXX.....
92978A AA 0	WACHOVIA CAPITAL.....		03/13/2012.	Banque National Di Paris.....		5,000,000.000	4,625,000	2,100,000	2,100,000				0		2,100,000		2,525,000	2,525,000	71,169	71,169	XXX.....
89352H AC 3	TRANS-CANADA PIPELINES.....	A.	04/05/2012.	Piper Jaffray & Co.....		1,000,000.000	1,042,500	446,990	446,990				0		446,990		595,510	595,510	25,753	25,753	XXX.....
05530R AB 4	BBVA INTL PREF UNIPERSON.....	F.	12/03/2012.	Various.....		25,090,000.000	18,760,725	9,985,820	9,985,820	(6,624,513)			(6,624,513)		9,985,820		8,774,905	8,774,905	1,467,879	1,467,879	XXX.....
8499999	Total - Preferred Stocks - Industrial and Miscellaneous.....					33,788,225	XXX.....	20,315,260	20,315,260	(8,592,063)	0	0	(8,592,063)	0	20,315,260	0	13,472,965	13,472,965	1,804,971	1,804,971	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	Stated Contractual Maturity Date
8999997	Total - Preferred Stocks - Part 4					33,788,225	XXX	20,315,260	20,315,260	(8,592,063)	0	0	(8,592,063)	0	20,315,260	0	13,472,965	13,472,965	1,804,971	XXX
8999999	Total - Preferred Stocks					33,788,225	XXX	20,315,260	20,315,260	(8,592,063)	0	0	(8,592,063)	0	20,315,260	0	13,472,965	13,472,965	1,804,971	XXX
Common Stocks - Industrial and Miscellaneous																				
01741R	10 2 ALLEGHENY TECHNOLOGIES		08/27/2012	State Street Bank	10,700,000	325,574	XXX	642,505	511,460	131,045			131,045		642,505		(316,931)	(316,931)	3,852	XXX
019344	10 0 ALLIED NEVADA GOLD CORP		08/27/2012	State Street Bank	10,600,000	338,284	XXX	358,372	320,968	37,404			37,404		358,372		(20,088)	(20,088)		XXX
150870	10 3 CELANESE CORP-SERIES A		08/27/2012	State Street Bank	2,200,000	87,764	XXX	103,372	97,394	5,978			5,978		103,372		(15,608)	(15,608)	429	XXX
165167	10 7 CHESAPEAKE ENERGY CORP		08/27/2012	State Street Bank	19,600,000	378,509	XXX	473,585	436,884	36,701			36,701		473,585		(95,076)	(95,076)	5,145	XXX
171798	10 1 CIMAREX ENERGY CO		08/27/2012	State Street Bank	100,000	5,778	XXX	3,710	6,190	(2,480)			(2,480)		3,710		2,068	2,068	34	XXX
17275R	10 2 CISCO SYSTEMS INC		08/27/2012	State Street Bank	15,900,000	306,496	XXX	373,650	287,472	86,178			86,178		373,650		(67,154)	(67,154)	3,498	XXX
219350	10 5 CORNING INC		08/27/2012	State Street Bank	47,400,000	548,391	XXX	839,231	615,252	223,979			223,979		839,231		(290,840)	(290,840)	7,110	XXX
247126	10 5 DELPHI CORP		04/27/2012	Class Action Litigation		53	XXX			0			0				53	53		XXX
247916	20 8 DENBURY RESOURCES INC		08/27/2012	State Street Bank	1,595,000	24,675	XXX	24,611	24,085	526			526		24,611		64	64		XXX
293561	10 6 ENRON		07/01/2012	Class Action Litigation		10,963	XXX			0			0				10,963	10,963		XXX
345370	86 0 FORD MOTOR CO		08/27/2012	State Street Bank	94,000,000	884,971	XXX	1,013,846	1,011,440	2,406			2,406		1,013,846		(128,875)	(128,875)	14,100	XXX
369550	10 8 GENERAL DYNAMICS CORP		08/27/2012	State Street Bank	100,000	6,587	XXX	5,539	6,641	(1,102)			(1,102)		5,539		1,048	1,048	149	XXX
42809H	10 7 HESS CORP		08/27/2012	State Street Bank	12,000,000	600,194	XXX	686,357	681,600	4,757			4,757		686,357		(86,163)	(86,163)	3,600	XXX
45666Q	10 2 INFORMATICA CORP		08/27/2012	State Street Bank	14,100,000	452,042	XXX	515,836	520,713	(4,877)			(4,877)		515,836		(63,794)	(63,794)		XXX
459902	10 2 INTERNATIONAL GAME TECH		08/27/2012	State Street Bank	700,000	8,503	XXX	9,080	12,040	(2,960)			(2,960)		9,080		(577)	(577)	126	XXX
501014	11 2 KRISPY KREME DOUGHNUTS		03/30/2012	State Street Bank	316,000		XXX		19	(19)			(19)					0		XXX
524901	10 5 LEGG MASON INC		08/27/2012	State Street Bank	10,500,000	264,248	XXX	257,883	252,525	5,358			5,358		257,883		6,364	6,364	2,835	XXX
58405U	10 2 MEDCO HEALTH SOLUTIONS		04/02/2012	State Street Bank	3,015,000	121,737	XXX	34,905	168,539	(133,633)			(133,633)		34,905		86,832	86,832		XXX
58933Y	10 5 MERCK & CO INC		08/27/2012	State Street Bank	14,294,000	615,822	XXX	346,174	538,884	(192,710)			(192,710)		346,174		269,648	269,648	18,010	XXX
59156R	10 8 METLIFE INC		08/27/2012	State Street Bank	42,301,000	1,458,679	XXX	1,420,733	1,318,945	101,788			101,788		1,420,733		37,946	37,946		XXX
665859	10 4 NORTHERN TRUST CORP		08/27/2012	State Street Bank	14,800,000	685,654	XXX	489,233	586,968	(97,735)			(97,735)		489,233		196,421	196,421	12,728	XXX
68389X	10 5 ORACLE CORPORATION		08/27/2012	State Street Bank	11,100,000	353,833	XXX	150,724	284,715	(133,991)			(133,991)		150,724		203,110	203,110	1,998	XXX
756577	10 2 RED HAT INC		04/01/2012	Class Action Litigation		3,396	XXX			0			0				3,396	3,396		XXX
78454L	10 0 SM ENERGY CO		08/27/2012	State Street Bank	7,800,000	365,247	XXX	559,888	570,180	(10,292)			(10,292)		559,888		(194,641)	(194,641)	390	XXX
806407	10 2 HENRY SCHEIN INC		08/27/2012	State Street Bank	16,100,000	1,227,089	XXX	1,110,021	1,037,323	72,698			72,698		1,110,021		117,068	117,068		XXX
845467	10 9 SOUTHWESTERN ENERGY CO		08/27/2012	State Street Bank	12,000,000	384,920	XXX	496,363	383,280	113,083			113,083		496,363		(111,443)	(111,443)		XXX
86764P	10 9 SUNOCO INC		10/04/2012	State Street Bank	13,700,000	657,162	XXX	294,569	467,553	(172,984)			(172,984)		294,569		362,593	362,593	8,220	XXX
86764P	10 9 SUNOCO INC		01/18/2012	Spin Off		59,487	XXX	59,487	94,421	(34,933)			(34,933)		59,487			0		XXX
879433	10 0 TELEPHONE & DATA SYSTEM		01/25/2012	Tax Free Exchange	12,700,000	258,481	XXX	258,481	328,803	(70,322)			(70,322)		258,481			0		XXX
879868	10 7 TEMPLE-INLAND INC		02/13/2012	State Street Bank	11,600,000	371,200	XXX	242,561	367,836	(125,275)			(125,275)		242,561		128,639	128,639		XXX
891027	10 4 TORCHMARK CORP		08/27/2012	State Street Bank	34,300,000	1,752,303	XXX	1,453,101	1,488,277	(35,176)			(35,176)		1,453,101		299,202	299,202	14,406	XXX
902973	30 4 US BANCORP		08/27/2012	State Street Bank	21,200,000	703,924	XXX	309,732	573,460	(263,728)			(263,728)		309,732		394,192	394,192	10,918	XXX
913903	10 0 UNIVERSAL HEALTH SERVIC		08/27/2012	State Street Bank	12,000,000	478,286	XXX	449,794	466,320	(16,526)			(16,526)		449,794		28,493	28,493	1,200	XXX
919794	10 7 VALLEY NATIONAL BANCORP		05/31/2012	State Street Bank		5	XXX	5	5	(1)			(1)		5			0		XXX
92769L	10 1 VIRGIN MEDIA INC		08/27/2012	State Street Bank	2,318,000	62,700	XXX	9,991	49,559	(39,568)			(39,568)		9,991		52,709	52,709	185	XXX
98956P	10 2 ZIMMER HOLDINGS INC		08/27/2012	State Street Bank	4,500,000	275,071	XXX	248,553	240,390	8,163			8,163		248,553		26,517	26,517	1,620	XXX
806857	10 8 SCHLUMBERGER LTD	F	08/27/2012	State Street Bank	35,000	2,628	XXX	1,352	2,391	(1,039)			(1,039)		1,352		1,276	1,276	28	XXX
G6359F	10 3 NABORS INDUSTRIES LTD	F	08/27/2012	State Street Bank	13,200,000	201,282	XXX	278,818	228,888	49,930			49,930		278,818		(77,536)	(77,536)		XXX
9099999	Total - Common Stocks - Industrial and Miscellaneous					14,281,938	XXX	13,522,062	13,981,420	(459,357)	0	0	(459,357)	0	13,522,062	0	759,876	759,876	110,581	XXX

E14.2

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 F o r e i g n Disposal Date	4 Name of Purchaser	5 Number of Shares of Stock	6 Consideration	7 Par Value	8 Actual Cost	9 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date
									11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.						
9799997.	Total - Common Stocks - Part 4.....				14,281,938	XXX	13,522,062	13,981,420	(459,357)	0	0	(459,357)	0	13,522,062	0	759,876	759,876	110,581	XXX
9799998	Total - Common Stocks - Summary Item from Part 5.....				331,647	XXX	258,490					0		258,490		73,157	73,157	3,382	XXX
9799999.	Total - Common Stocks.....				14,613,585	XXX	13,780,552	13,981,420	(459,357)	0	0	(459,357)	0	13,780,552	0	833,033	833,033	113,963	XXX
9899999.	Total - Preferred and Common Stocks.....				48,401,810	XXX	34,095,812	34,296,680	(9,051,420)	0	0	(9,051,420)	0	34,095,812	0	14,305,998	14,305,998	1,918,934	XXX
9999999.	Total - Bonds, Preferred and Common Stocks.....				340,312,433	XXX	339,112,881	214,409,661	(9,048,988)	(5,071,209)	0	(14,120,197)	0	317,998,934	0	22,313,498	22,313,498	11,562,411	XXX

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	RE 2	US TREASURY NOTE 1.500% 08/31/18	08/01/2012	CSFBdirect	11/01/2012	CSFBdirect	20,000,000	20,795,313	20,662,500	20,762,992														
912828	SC 5	US TREASURY NOTE 0.875% 01/31/17	02/08/2012	Goldman Sachs	04/05/2012	Goldman Sachs	6,500,000	6,518,281	6,467,500	6,517,676														
912828	SJ 0	US TREASURY NOTE 0.875% 02/28/17	03/14/2012	Various	11/05/2012	Barclays Capital	13,300,000	13,211,563	13,468,328	13,222,798														
912828	TG 5	US TREASURY NOTE 0.500% 07/31/17	08/14/2012	Barclays Capital	11/15/2012	Goldman Sachs	15,000,000	14,819,531	14,939,063	14,828,555														
912828	TW 0	US TREASURY NOTE 0.750% 10/31/17	11/28/2012	Barclays Capital	12/17/2012	Barclays Capital	11,500,000	11,567,383	11,558,711	11,566,850														
0599999	Total - Bonds - U.S. Government																							
Bonds - Industrial and Miscellaneous																								
00037B	AA 0	ABB FINANCE USA INC 1.625% 05/08/17	05/03/2012	Morgan Stanley	06/27/2012	CSFBdirect	6,000,000	5,958,000	6,026,820	5,959,162														
00101J	AB 2	ADT CORP 3.500% 07/15/22	06/27/2012	Goldman Sachs	10/25/2012	Wells Fargo Bank	300,000	299,292	308,004	299,300														
126673	QE 5	CWL 2004-AB2 A3 0.620% 05/25/36	05/24/2012	Barclays Capital	12/25/2012	Paydown	3,181,380	3,097,869	3,181,380	3,181,380														
184496	AK 3	CLEAN HARBORS INC 5.125% 06/01/21	11/28/2012	Goldman Sachs	11/30/2012	Bank of America Corp	2,000,000	2,000,000	2,045,000	2,000,000														
682439	AA 2	AACMT 2005-C6A A1 5.690% 10/13/37	01/13/2012	Barclays Capital	10/05/2012	Barclays Capital	8,500,000	10,003,438	10,557,930	9,907,246														
74929Q	AB 1	RBCSF 2010-MB1 A2 3.686% 04/15/24	03/21/2012	Royal Bank of Scotland	06/25/2012	Royal Bank of Scotland	10,000,000	10,600,000	10,629,297	10,548,756														
78573A	AB 6	SABMILLER HOLDINGS INC 2.450% 01/15/17	01/10/2012	JP Morgan Securities	10/17/2012	Mizuho Securities	3,000,000	2,994,270	3,155,100	2,995,043														
913017	BU 2	UNITED TECHNOLOGIES 1.800% 06/01/17	05/24/2012	Bank of America Corp	06/20/2012	Various	7,000,000	6,993,980	7,115,320	6,994,006														
3899999	Total - Bonds - Industrial and Miscellaneous																							
8399998	Total - Bonds																							
Common Stocks - Industrial and Miscellaneous																								
29273R	10 9	ENERGY TRANSFER PARTNER	10/04/2012	State Street Bank	10/18/2012	State Street Bank		4	4	4														
30219G	10 8	EXPRESS SCRIPTS INC	04/02/2012	State Street Bank	04/13/2012	State Street Bank		2	8	2														
86722A	10 3	SUNCOKE ENERGY INC	01/18/2012	Spin Off	01/31/2012	State Street Bank		3	5	3														
879433	82 9	TELEPHONE & DATA SYSTEM	01/25/2012	Tax Free Exchange	08/27/2012	State Street Bank	13,805,000	258,481	331,630	258,481														
9099999	Total - Common Stocks - Industrial and Miscellaneous																							
9799998	Total - Common Stocks																							
9899999	Total - Preferred and Common Stocks																							
9999999	Total - Bonds, Preferred and Common Stocks																							

ENS

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1 CUSIP Identifi- cation	2 Description Name of Subsidiary, Controlled or Affiliated Company	3 Foreign	4 NAIC Company Code or Alien Insurer Identification Number	5 NAIC Valuation Method (See SVO Purposes and Procedures Manual)	6 Do Insurer's Assets Include Intangible Assets Connected with Holding of Such Company's Stock?	7 Total Amount of Such Intangible Assets	8 Book/Adjusted Carrying Value	Stock of Such Company Owned by Insurer on Statement Date	
								9 Number of Shares	10 % of Outstanding

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

NONE

SCHEDULE D - PART 6 - SECTION 2

1 CUSIP Identifi- cation	2 Name of Lower-Tier Company	3 Name of Company Listed in Section 1 Which Controls Lower-Tier Company	4 Total Amount of Intangible Assets Included in Amount Shown in Column 7, Section 1	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5 Number of Shares	6 % of Outstanding

NONE

SCHEDULE DA - PART 1

Showing all SHORT-TERM INVESTMENTS Owned December 31 of Current Year

1 CUSIP Identification	2 Description	3 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	
U.S. Government Bonds - Issuer Obligations																				
	US TREASURY BILL			12/31/2012	Goldman Sachs	06/06/2013	3,098,791		8			3,100,000	3,098,783			0.090	0.091	MAT		
0199999	U.S. Government Bonds - Issuer Obligations						3,098,791	0	8	0	0	3,100,000	3,098,783	0	0	XXX	XXX	XXX	0	0
0599999	Total - U.S. Government Bonds						3,098,791	0	8	0	0	3,100,000	3,098,783	0	0	XXX	XXX	XXX	0	0
Total Bonds																				
7799999	Subtotals - Issuer Obligations						3,098,791	0	8	0	0	3,100,000	3,098,783	0	0	XXX	XXX	XXX	0	0
8399999	Subtotals - Bonds						3,098,791	0	8	0	0	3,100,000	3,098,783	0	0	XXX	XXX	XXX	0	0
Class One Money Market Mutual Funds																				
861123	BA 8 SSGA FDS MONEY MARKET FUND			12/31/2012	State Street Bank		1,316,578						1,316,578			0.005	0.005	MON		34
8999999	Total - Class One Money Market Mutual Funds						1,316,578	0	0	0	0	XXX	1,316,578	0	0	XXX	XXX	XXX	34	0
9199999	Total - Short-Term Investments						4,415,369	0	8	0	0	XXX	4,415,361	0	0	XXX	XXX	XXX	34	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						
CITIBANK..... NEW YORK, NY.....						XXX
0199999. Total - Open Depositories.....	.XXX..	.XXX.....	0	0	0	XXX..
0399999. Total Cash on Deposit.....	.XXX..	.XXX.....	0	0	0	XXX..
0599999. Total Cash.....	.XXX..	.XXX.....	0	0	0	XXX..

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

1. January.....	1,653	4. April.....	1,135	7. July.....	1,135	10. October.....	
2. February.....	1,653	5. May.....	1,135	8. August.....		11. November.....	
3. March.....	1,542	6. June.....	1,135	9. September.....		12. December.....	

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							
BANK TOKYO-MIT UFJ.....		12/27/2012	.....0.100	01/07/2013	6,499,891		.90
3299999. Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations.....					6,499,891	.0	.90
3899999. Total - Industrial and Miscellaneous (Unaffiliated).....					6,499,891	.0	.90
Total Bonds							
7799999. Subtotals - Issuer Obligations.....					6,499,891	.0	.90
8399999. Subtotals - Bonds.....					6,499,891	.0	.90
8699999. Total - Cash Equivalents.....					6,499,891	.0	.90

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.....	239,567	251,926		
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.....			59,892	62,981
12. Hawaii.....HI						
13. Idaho.....ID						
14. Illinois.....IL						
15. Indiana.....IN						
16. Iowa.....IA						
17. Kansas.....KS						
18. Kentucky.....KY						
19. Louisiana.....LA						
20. Maine.....ME						
21. Maryland.....MD						
22. Massachusetts.....MA						
23. Michigan.....MI						
24. Minnesota.....MN						
25. Mississippi.....MS						
26. Missouri.....MO						
27. Montana.....MT						
28. Nebraska.....NE						
29. Nevada.....NV						
30. New Hampshire.....NH						
31. New Jersey.....NJ						
32. New Mexico.....NM	B...	Collateral for Insurance Underwriting.....			324,414	341,149
33. New York.....NY						
34. North Carolina.....NC						
35. North Dakota.....ND						
36. Ohio.....OH	B...	Collateral for Insurance Underwriting.....	2,625,258	2,760,685		
37. Oklahoma.....OK						
38. Oregon.....OR						
39. Pennsylvania.....PA						
40. Rhode Island.....RI						
41. South Carolina.....SC	B...	Collateral for Insurance Underwriting.....			159,712	167,950
42. South Dakota.....SD						
43. Tennessee.....TN						
44. Texas.....TX						
45. Utah.....UT						
46. Vermont.....VT						
47. Virginia.....VA	B...	Collateral for Insurance Underwriting.....			324,414	341,149
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	2,864,825	3,012,611	868,432	913,229

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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