



# ANNUAL STATEMENT

## For the Year Ending December 31, 2012

### OF THE CONDITION AND AFFAIRS OF THE

# OHIC Insurance Company

NAIC Group Code 0831 , 0831 NAIC Company Code 35602 Employer's ID Number 31-0926059  
(current period) (prior period)

Organized under the Laws of Ohio , State of Domicile or Port of Entry Ohio

Country of Domicile UNITED STATES OF AMERICA

Incorporated/Organized 02/09/1978 Commenced Business 03/01/1978

Statutory Home Office 155 E BROAD STREET, 4TH FLOOR , COLUMBUS, OH, 43215-3614  
(Street and Number) (City or Town, State, Country and Zip Code)

Main Administrative Office 185 GREENWOOD ROAD  
(Street and Number)

NAPA, CA, 94558 (707)226-0100  
(City or Town, State, Country and Zip Code) (Area Code)(Telephone Number)

Mail Address PO BOX 2900 , NAPA, CA, 94558  
(Street and Number) (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 185 GREENWOOD ROAD  
(Street and Number)

NAPA, CA, 94558 (707)226-0100  
(City or Town, State, Country and Zip Code) (Area Code)(Telephone Number)

Internet Website Address www.thedoctors.com

Statutory Statement Contact DOUGLAS CHARLES WILL (707)226-0100  
(Name) (Area Code)(Telephone Number)

statefilingOHIC@thedoctors.com (707)226-0180  
(E-Mail Address) (Fax Number)

### OFFICERS

Name	Title
RICHARD ELLIOTT ANDERSON MD	PRESIDENT, CHIEF EXECUTIVE OFFICER
THOMAS GEORGE LUFFY	TREASURER
DAVID ARMAND MCHALE	SECRETARY

### OTHERS

DAVID GERARD PREIMESBERGER, CHIEF FINANCIAL OFFICER	DARRELL BLAIR RANUM, REGIONAL VICE PRESIDENT
ROBERT DAVID FRANCIS, CHIEF OPERATING OFFICER	DOUGLAS CHARLES WILL, VICE PRESIDENT
THOMAS GEORGE LUFFY, VICE PRESIDENT	MICHAEL YACOB, SENIOR VICE PRESIDENT
DOUGLAS WILLIAM BOLTZ, ASSISTANT VICE PRESIDENT	

### DIRECTORS OR TRUSTEES

RICHARD ELLIOTT ANDERSON MD	ROBERT DAVID FRANCIS
DENNIS BRYAN LAWTON PhD	DAVID ARMAND MCHALE
DAVID GERARD PREIMESBERGER	

State of California

County of NAPA ss

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.

<small>(Signature)</small> <b>ROBERT DAVID FRANCIS</b> <small>(Printed Name)</small> 1. <b>CHIEF OPERATING OFFICER</b> <small>(Title)</small>	<small>(Signature)</small> <b>DAVID ARMAND MCHALE</b> <small>(Printed Name)</small> 2. <b>SECRETARY</b> <small>(Title)</small>	<small>(Signature)</small> <b>DAVID GERARD PREIMESBERGER</b> <small>(Printed Name)</small> 3. <b>CHIEF FINANCIAL OFFICER</b> <small>(Title)</small>
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Subscribed and sworn to before me this \_\_\_\_\_ day of \_\_\_\_\_ 2013, by Robert David Francis, proved to me on the basis of satisfactory evidence to be the person who appeared before me, and David Armand McHale, proved to me on the basis of satisfactory evidence to be the person who appeared before me, and David Gerard Preimesberger, proved to me on the basis of satisfactory evidence to be the person who appeared before me.

\_\_\_\_\_  
(Notary Public Signature)

a. Is this an original filing? Yes[X] No[ ]

b. If no: 1. State the amendment number 0  
 2. Date filed \_\_\_\_\_  
 3. Number of pages attached 0

## SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1	2	3	4	5	6
	Amount	Percentage	Amount	Securities Lending Reinvested Collateral Amount	Total (Col. 3 + 4) Amount	Percentage
1. Bonds:						
1.1 U.S. treasury securities .....	950,156	1.088	950,156		950,156	1.088
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies .....						
1.22 Issued by U.S. government sponsored agencies .....						
1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities) .....						
1.4 Securities issued by states, territories, and possessions and political subdivisions in the U.S.:						
1.41 States, territories and possessions general obligations .....	3,098,198	3.549	3,098,198		3,098,198	3.549
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations .....	7,930,101	9.085	7,930,101		7,930,101	9.085
1.43 Revenue and assessment obligations .....	20,605,158	23.605	20,605,158		20,605,158	23.605
1.44 Industrial development and similar obligations .....						
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or Guaranteed by GNMA .....	802,849	0.920	802,849		802,849	0.920
1.512 Issued or Guaranteed by FNMA and FHLMC .....	11,602,807	13.292	11,602,807		11,602,807	13.292
1.513 All other .....						
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA .....	9,885,998	11.325	9,885,998		9,885,998	11.325
1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-backed securities issued or guaranteed by agencies shown in Line 1.521 .....	185,880	0.213	185,880		185,880	0.213
1.523 All other .....	2,578,632	2.954	2,578,632		2,578,632	2.954
2. Other debt and other fixed income securities (excluding short term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities) .....	21,119,378	24.194	21,119,378		21,119,378	24.194
2.2 Unaffiliated Non-U.S. securities (including Canada) .....	921,876	1.056	921,876		921,876	1.056
2.3 Affiliated securities .....						
3. Equity interests:						
3.1 Investments in mutual funds .....						
3.2 Preferred stocks:						
3.21 Affiliated .....						
3.22 Unaffiliated .....						
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated .....						
3.32 Unaffiliated .....						
3.4 Other equity securities:						
3.41 Affiliated .....						
3.42 Unaffiliated .....						
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated .....						
3.52 Unaffiliated .....						
4. Mortgage loans:						
4.1 Construction and land development .....						
4.2 Agricultural .....						
4.3 Single family residential properties .....						
4.4 Multifamily residential properties .....						
4.5 Commercial loans .....						
4.6 Mezzanine real estate loans .....						
5. Real estate investments:						
5.1 Property occupied by company .....						
5.2 Property held for production of income (including \$.....0 of property acquired in satisfaction of debt) .....						
5.3 Property held for sale (including \$.....0 property acquired in satisfaction of debt) .....						
6. Contract loans .....						
7. Derivatives .....						
8. Receivables for securities .....	2,200,000	2.520	2,200,000		2,200,000	2.520
9. Securities Lending (Line 10, Asset Page reinvested collateral) .....				X X X	X X X	X X X
10. Cash, cash equivalents and short-term investments .....	5,410,612	6.198	5,410,612		5,410,612	6.198
11. Other invested assets .....						
12. Total invested assets .....	87,291,645	100.000	87,291,645		87,291,645	100.000

## 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) .....		
3. Current year change in encumbrances:		
3.1 Totals, Part 1, Column 13 .....		
3.2 Totals, Part 3, Column 11 .....		
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 .....	<b>NONE</b>	
6.1 Totals, Part 1, Column 15 .....		
6.2 Totals, Part 3, Column 13 .....		
7. Deduct current year's other than temporary impairment recognized:		
7.1 Totals, Part 1, Column 12 .....		
7.2 Totals, Part 3, Column 10 .....		
8. Deduct current year's depreciation:		
8.1 Totals, Part 1, Column 11 .....		
8.2 Totals, Part 3, Column 9 .....		
9. Book/adjusted carrying value at the end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 - 7 - 8) .....		
10. Deduct total nonadmitted amounts .....		
11. Statement value at end of current period (Lines 9 minus 10) .....		

## 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) .....		
3. Capitalized deferred interest and other:		
3.1 Totals, Part 1, Column 12 .....		
3.2 Totals, Part 3, Column 11 .....		
4. Accrual of discount .....		
5. Unrealized valuation increase (decrease):		
5.1 Totals, Part 1, Column 9 .....		
5.2 Totals, Part 3, Column 8 .....		
6. Total gain (loss) on disposals, Part 3, Column 18 .....	<b>NONE</b>	
7. Deduct amounts received on disposals, Part 3, Column 15 .....		
8. Deduct amortization of premium and mortgage interest .....		
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 .....		
10. Deduct current year's other than temporary impairment recognized:		
10.1 Totals, Part 1, Column 11 .....		
10.2 Totals, Part 3, Column 10 .....		
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1 + 2 + 3 + 4 + 5 + 6 - 7 - 8 + 9 - 10) .....		
12. Total valuation allowance .....		
13. Subtotal (Lines 11 plus 12) .....		
14. Deduct total nonadmitted amounts .....		
15. Statement value of mortgages owned at end of current period (Line 13 minus Line 14) .....		

## SCHEDULE BA - VERIFICATION BETWEEN YEARS

### Other Long-Term Invested Assets

1. Book/adjusted carrying value, December 31 of prior year .....		
2. Cost of acquired:		
2.1 Actual cost at time of acquisition (Part 2, Column 8) .....		
2.2 Additional investment made after acquisition (Part 2, Column 9) .....		
3. Capitalized deferred interest and other:		
3.1 Totals, Part 1, Column 16 .....		
3.2 Totals, Part 3, Column 12 .....		
4. Accrual of discount .....		
5. Unrealized valuation increase (decrease):		
5.1 Totals, Part 1, Column 13 .....		
5.2 Totals, Part 3, Column 9 .....		
6. Total gain (loss) on disposals, Part 3, Column 19 .....	<b>NONE</b>	
7. Deduct amounts received on disposals, Part 3, Column 18 .....		
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 .....		
10. Deduct current year's other than temporary impairment recognized:		
10.1 Totals, Part 1, Column 15 .....		
10.2 Totals, Part 3, Column 11 .....		
11. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 + 6 - 7 - 8 + 9 - 10) .....		
12. Deduct total nonadmitted amounts .....		
13. Statement value at end of current period (Line 11 minus Line 12) .....		

## SCHEDULE D - VERIFICATION BETWEEN YEARS

### Bonds and Stocks

1. Book/adjusted carrying value, December 31 of prior year .....		100,679,591
2. Cost of bonds and stocks acquired, Part 3, Column 7 .....		28,578,336
3. Accrual of Discount .....		30,936
4. Unrealized valuation increase (decrease):		
4.1 Part 1, Column 12 .....		
4.2 Part 2, Section 1, Column 15 .....		
4.3 Part 2, Section 2, Column 13 .....		
4.4 Part 4, Column 11 .....		
5. Total gain (loss) on disposals, Part 4, Column 19 .....		2,015,061
6. Deduction consideration for bonds and stocks disposed of, Part 4, Column 7 .....		50,868,737
7. Deduct amortization of premium .....		754,154
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 .....		
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 .....		
10. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9) .....		79,681,033
11. Deduct total nonadmitted amounts .....		
12. Statement value at end of current period (Line 10 minus Line 11) .....		79,681,033

## SCHEDULE D - SUMMARY BY COUNTRY

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

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
<b>BONDS</b>					
Governments (Including all obligations guaranteed by governments)	1. United States .....	3,615,126	3,992,501	3,677,772	3,476,011
	2. Canada .....				
	3. Other Countries .....				
	4. Totals .....	3,615,126	3,992,501	3,677,772	3,476,011
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals .....	3,098,198	3,540,050	3,186,970	3,000,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals .....	7,930,102	8,891,112	8,097,694	7,765,000
U.S. Special revenue and special assessment obligations and all non-guaranteed obligations of agencies and authorities of governments and their political subdivisions	7. Totals .....	40,231,839	43,281,274	40,902,262	38,426,782
Industrial and Miscellaneous and Hybrid Securities (unaffiliated)	8. United States .....	23,883,892	26,474,919	24,010,504	23,295,797
	9. Canada .....	252,335	261,414	259,605	250,000
	10. Other Countries .....	669,541	732,579	669,518	670,000
	11. Totals .....	24,805,768	27,468,912	24,939,627	24,215,797
Parent, Subsidiaries and Affiliates	12. Totals .....				
	13. Total Bonds .....	79,681,033	87,173,849	80,804,325	76,883,590
<b>PREFERRED STOCKS</b>					
Industrial and Miscellaneous (unaffiliated)	14. United States .....				
	15. Canada .....				
	16. Other Countries .....				
	17. Totals .....				
Parent, Subsidiaries and Affiliates	18. Totals .....				
	19. Total Preferred Stocks .....				
<b>COMMON STOCKS</b>					
Industrial and Miscellaneous (unaffiliated)	20. United States .....				
	21. Canada .....				
	22. Other Countries .....				
	23. Totals .....				
Parent, Subsidiaries and Affiliates	24. Totals .....				
	25. Total Common Stocks .....				
	26. Total Stocks .....				
	27. Total Bonds and Stocks .....	79,681,033	87,173,849	80,804,325	

## 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

	1	2	3	4	5	6	7	8	9	10	11
Quality Rating Per the NAIC Designation	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	Total Current Year	Column 6 as a % of Line 9.7	Total From Column 6 Prior Year	% From Column 7 Prior Year	Total Publicly Traded	Total Privately Placed (a)
1. U.S. Governments											
1.1 Class 1	1,328,160	1,671,047	294,176	344,658	2,086	3,640,127	4.50	5,057,714	4.97	3,640,127	
1.2 Class 2											
1.3 Class 3											
1.4 Class 4											
1.5 Class 5											
1.6 Class 6											
1.7 TOTALS	1,328,160	1,671,047	294,176	344,658	2,086	3,640,127	4.50	5,057,714	4.97	3,640,127	
2. All Other Governments											
2.1 Class 1											
2.2 Class 2											
2.3 Class 3											
2.4 Class 4											
2.5 Class 5											
2.6 Class 6											
2.7 TOTALS											
3. U.S. States, Territories and Possessions etc., Guaranteed											
3.1 Class 1		2,058,557	1,039,641			3,098,198	3.83	5,134,076	5.04	3,098,198	
3.2 Class 2											
3.3 Class 3											
3.4 Class 4											
3.5 Class 5											
3.6 Class 6											
3.7 TOTALS		2,058,557	1,039,641			3,098,198	3.83	5,134,076	5.04	3,098,198	
4. U.S. Political Subdivisions of States, Territories & Possessions, Guaranteed											
4.1 Class 1		6,660,007	1,000,000			7,660,007	9.47	10,287,873	10.10	7,660,007	
4.2 Class 2				270,095		270,095	0.33	270,333	0.27	270,095	
4.3 Class 3											
4.4 Class 4											
4.5 Class 5											
4.6 Class 6											
4.7 TOTALS		6,660,007	1,000,000	270,095		7,930,102	9.81	10,558,206	10.37	7,930,102	
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed											
5.1 Class 1	5,596,669	15,871,998	16,191,862	2,551,136	20,178	40,231,843	49.75	49,807,448	48.91	40,231,842	
5.2 Class 2											
5.3 Class 3											
5.4 Class 4											
5.5 Class 5											
5.6 Class 6											
5.7 TOTALS	5,596,669	15,871,998	16,191,862	2,551,136	20,178	40,231,843	49.75	49,807,448	48.91	40,231,842	

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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 Column 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
6. Industrial and Miscellaneous (unaffiliated)											
6.1 Class 1 .....	2,275,288	4,335,810	6,029,611	16,288	1,129,444	13,786,441	17.05	21,012,260	20.64	12,786,247	1,000,194
6.2 Class 2 .....		2,555,721	7,879,600	199,505	1,034,731	11,669,557	14.43	10,256,970	10.07	10,580,863	1,088,695
6.3 Class 3 .....											
6.4 Class 4 .....	1,479			513,179		514,658	0.64			514,658	
6.5 Class 5 .....											
6.6 Class 6 .....											
6.7 TOTALS .....	2,276,767	6,891,531	13,909,211	728,972	2,164,175	25,970,656	32.11	31,269,230	30.71	23,881,768	2,088,889
7. Hybrid Securities											
7.1 Class 1 .....											
7.2 Class 2 .....											
7.3 Class 3 .....											
7.4 Class 4 .....											
7.5 Class 5 .....											
7.6 Class 6 .....											
7.7 TOTALS .....											
8. Parent, Subsidiaries and Affiliates											
8.1 Class 1 .....											
8.2 Class 2 .....											
8.3 Class 3 .....											
8.4 Class 4 .....											
8.5 Class 5 .....											
8.6 Class 6 .....											
8.7 TOTALS .....											

## 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 Column 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
9. Total Bonds Current Year											
9.1 Class 1	(d) 9,200,117	30,597,419	24,555,290	2,912,082	1,151,708	68,416,616	84.60	X X X	X X X	67,416,421	1,000,194
9.2 Class 2	(d)	2,555,721	7,879,600	469,600	1,034,731	11,939,652	14.76	X X X	X X X	10,850,958	1,088,695
9.3 Class 3	(d)							X X X	X X X		
9.4 Class 4	(d) 1,479			513,179		514,658	0.64	X X X	X X X	514,658	
9.5 Class 5	(d)					(c)		X X X	X X X		
9.6 Class 6	(d)					(c)		X X X	X X X		
9.7 TOTALS	9,201,596	33,153,140	32,434,890	3,894,861	2,186,439	(b) 80,870,926	100.00	X X X	X X X	78,782,037	2,088,889
9.8 Line 9.7 as a % of Column 6	11.38	41.00	40.11	4.82	2.70	100.00	X X X	X X X	X X X	97.42	2.58
10. Total Bonds Prior Year											
10.1 Class 1	17,361,563	27,430,762	41,915,103	3,301,135	1,290,808	X X X	X X X	91,299,371	89.66	91,299,371	
10.2 Class 2		1,052,544	7,635,655	803,865	1,035,239	X X X	X X X	10,527,303	10.34	9,035,864	1,491,438
10.3 Class 3						X X X	X X X				
10.4 Class 4						X X X	X X X				
10.5 Class 5						X X X	X X X	(c)			
10.6 Class 6						X X X	X X X	(c)			
10.7 TOTALS	17,361,563	28,483,306	49,550,758	4,105,000	2,326,047	X X X	X X X	(b) 101,826,674	100.00	100,335,235	1,491,438
10.8 Line 10.7 as a % of Col. 8	17.05	27.97	48.66	4.03	2.28	X X X	X X X	100.00	X X X	98.54	1.46
11. Total Publicly Traded Bonds											
11.1 Class 1	9,034,269	29,929,920	24,388,441	2,912,082	1,151,708	67,416,420	83.36	91,299,371	89.66	67,416,420	X X X
11.2 Class 2		2,555,721	6,790,905	469,600	1,034,732	10,850,958	13.42	9,035,864	8.87	10,850,958	X X X
11.3 Class 3											X X X
11.4 Class 4	1,480			513,179		514,659	0.64			514,659	X X X
11.5 Class 5											X X X
11.6 Class 6											X X X
11.7 TOTALS	9,035,749	32,485,641	31,179,346	3,894,861	2,186,440	78,782,037	97.42	100,335,235	98.54	78,782,037	X X X
11.8 Line 11.7 as a % of Col. 6	11.47	41.23	39.58	4.94	2.78	100.00	X X X	X X X	X X X	100.00	X X X
11.9 Line 11.7 as a % of Line 9.7, Col. 6, Section 9	11.17	40.17	38.55	4.82	2.70	97.42	X X X	X X X	X X X	97.42	X X X
12. Total Privately Placed Bonds											
12.1 Class 1	165,847	667,498	166,849			1,000,194	1.24			X X X	1,000,194
12.2 Class 2			1,088,695			1,088,695	1.35	1,491,438	1.46	X X X	1,088,695
12.3 Class 3										X X X	
12.4 Class 4										X X X	
12.5 Class 5										X X X	
12.6 Class 6										X X X	
12.7 TOTALS	165,847	667,498	1,255,544			2,088,889	2.58	1,491,438	1.46	X X X	2,088,889
12.8 Line 12.7 as a % of Col. 6	7.94	31.95	60.11			100.00	X X X	X X X	X X X	X X X	100.00
12.9 Line 12.7 as a % of Line 9.7, Col. 6, Section 9	0.21	0.83	1.55			2.58	X X X	X X X	X X X	X X X	2.58

(a) Includes \$.....2,088,890 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 is under regulatory review.

(c) Includes \$.....0 current year, \$.....0 prior year of bonds with 5\* designations and \$.....0 current year, \$.....0 prior year of bonds with 6\* designations. "5\*" means the NAIC designation was assigned by the SVO in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6\*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.

(d) Includes the following amount of non-rated short-term and cash equivalent bonds by NAIC designation: NAIC 1 \$.....0; NAIC 2 \$.....0; NAIC 3 \$.....0; NAIC 4 \$.....0; NAIC 5 \$.....0; NAIC 6 \$.....0.

# SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type		1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.5	8 Total From Column 6 Prior Year	9 % From Column 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
1.	U.S. Governments											
1.1	Issuer Obligations	524,473	159,797		290,886		975,156	1.21	3,183,124	3.13	975,156	
1.2	Residential Mortgage-Backed Securities	803,687	1,511,250	294,176	53,772	2,086	2,664,971	3.30	1,874,590	1.84	2,664,971	
1.3	Commercial Mortgage-Backed Securities											
1.4	Other Loan-Backed and Structured Securities											
1.5	Totals	1,328,160	1,671,047	294,176	344,658	2,086	3,640,127	4.50	5,057,714	4.97	3,640,127	
2.	All Other Governments											
2.1	Issuer Obligations											
2.2	Residential Mortgage-Backed Securities											
2.3	Commercial Mortgage-Backed Securities											
2.4	Other Loan-Backed and Structured Securities											
2.5	Totals											
3.	U.S. States, Territories and Possessions, Guaranteed											
3.1	Issuer Obligations		2,058,557	1,039,641			3,098,198	3.83	5,134,076	5.04	3,098,198	
3.2	Residential Mortgage-Backed Securities											
3.3	Commercial Mortgage-Backed Securities											
3.4	Other Loan-Backed and Structured Securities											
3.5	Totals		2,058,557	1,039,641			3,098,198	3.83	5,134,076	5.04	3,098,198	
4.	U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed											
4.1	Issuer Obligations		6,660,007	1,000,000	270,095		7,930,102	9.81	10,558,206	10.37	7,930,101	
4.2	Residential Mortgage-Backed Securities											
4.3	Commercial Mortgage-Backed Securities											
4.4	Other Loan-Backed and Structured Securities											
4.5	Totals		6,660,007	1,000,000	270,095		7,930,102	9.81	10,558,206	10.37	7,930,101	
5.	U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed											
5.1	Issuer Obligations		5,171,110	13,464,029	1,970,019		20,605,158	25.48	20,888,551	20.51	20,605,158	
5.2	Residential Mortgage-Backed Securities	5,596,669	10,700,888	2,727,833	581,117	20,178	19,626,685	24.27	28,918,897	28.40	19,626,684	
5.3	Commercial Mortgage-Backed Securities											
5.4	Other Loan-Backed and Structured Securities											
5.5	Totals	5,596,669	15,871,998	16,191,862	2,551,136	20,178	40,231,843	49.75	49,807,448	48.91	40,231,842	
6.	Industrial and Miscellaneous											
6.1	Issuer Obligations	1,164,892	4,917,911	12,944,648	199,505	2,163,343	21,390,299	26.45	25,828,315	25.36	20,301,605	1,088,695
6.2	Residential Mortgage-Backed Securities	37,892	89,668	41,199	16,288	832	185,879	0.23	214,197	0.21	185,880	
6.3	Commercial Mortgage-Backed Securities	906,656	915,461	756,515			2,578,632	3.19	4,693,187	4.61	2,578,632	
6.4	Other Loan-Backed and Structured Securities	167,327	968,491	166,849	513,179		1,815,846	2.25	533,532	0.52	815,651	1,000,194
6.5	Totals	2,276,767	6,891,531	13,909,211	728,972	2,164,175	25,970,656	32.11	31,269,231	30.71	23,881,768	2,088,889
7.	Hybrid Securities											
7.1	Issuer Obligations											
7.2	Residential Mortgage-Backed Securities											
7.3	Commercial Mortgage-Backed Securities											
7.4	Other Loan-Backed and Structured Securities											
7.5	Totals											
8.	Parent, Subsidiaries and Affiliates											
8.1	Issuer Obligations											
8.2	Residential Mortgage-Backed Securities											
8.3	Commercial Mortgage-Backed Securities											
8.4	Other Loan-Backed and Structured Securities											
8.5	Totals											

## 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

	1	2	3	4	5	6	7	8	9	10	11
Distribution by Type	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	Total Current Year	Column 6 as a % of Line 9.5	Total From Column 6 Prior Year	% From Column 7 Prior Year	Total Publicly Traded	Total Privately Placed
9. Total Bonds Current Year											
9.1 Issuer Obligations	1,689,365	18,967,382	28,448,318	2,730,505	2,163,343	53,998,913	66.77	X X X	X X X	52,910,218	1,088,695
9.2 Residential Mortgage-Backed Securities	6,438,248	12,301,806	3,063,208	651,177	23,096	22,477,535	27.79	X X X	X X X	22,477,535	
9.3 Commercial Mortgage-Backed Securities	906,656	915,461	756,515			2,578,632	3.19	X X X	X X X	2,578,632	
9.4 Other Loan-Backed and Structured Securities	167,327	968,491	166,849	513,179		1,815,846	2.25	X X X	X X X	815,651	1,000,194
9.5 Totals	9,201,596	33,153,140	32,434,890	3,894,861	2,186,439	80,870,926	100.00	X X X	X X X	78,782,036	2,088,889
9.6 Line 9.5 as a % of Col. 6	11.38	41.00	40.11	4.82	2.70	100.00	X X X	X X X	X X X	97.42	2.58
10. Total Bonds Prior Year											
10.1 Issuer Obligations	7,384,250	8,715,629	44,789,074	2,539,019	2,164,299	X X X	X X X	65,592,271	64.42	64,100,833	1,491,438
10.2 Residential Mortgage-Backed Securities	8,273,217	17,535,864	4,004,407	1,032,448	161,749	X X X	X X X	31,007,685	30.45	31,007,684	
10.3 Commercial Mortgage-Backed Securities	1,704,096	2,231,813	757,278			X X X	X X X	4,693,187	4.61	4,693,187	
10.4 Other Loan-Backed and Structured Securities				533,532		X X X	X X X	533,532	0.52	533,532	
10.5 Totals	17,361,563	28,483,306	49,550,759	4,104,999	2,326,048	X X X	X X X	101,826,675	100.00	100,335,236	1,491,438
10.6 Line 10.5 as a % of Col. 8	17.05	27.97	48.66	4.03	2.28	X X X	X X X	100.00	X X X	98.54	1.46
11. Total Publicly Traded Bonds											
11.1 Issuer Obligations	1,689,365	18,967,382	27,359,622	2,730,505	2,163,343	52,910,217	65.43	64,100,833	62.95	52,910,217	X X X
11.2 Residential Mortgage-Backed Securities	6,438,248	12,301,806	3,063,209	651,177	23,096	22,477,536	27.79	31,007,684	30.45	22,477,536	X X X
11.3 Commercial Mortgage-Backed Securities	906,656	915,461	756,515			2,578,632	3.19	4,693,187	4.61	2,578,632	X X X
11.4 Other Loan-Backed and Structured Securities	1,480	300,993		513,179		815,652	1.01	533,532	0.52	815,652	X X X
11.5 Totals	9,035,749	32,485,642	31,179,346	3,894,861	2,186,439	78,782,037	97.42	100,335,236	98.54	78,782,037	X X X
11.6 Line 11.5 as a % of Col. 6	11.47	41.23	39.58	4.94	2.78	100.00	X X X	X X X	X X X	100.00	X X X
11.7 Line 11.5 as a % of Line 9.5, Col. 6, Section 9	11.17	40.17	38.55	4.82	2.70	97.42	X X X	X X X	X X X	97.42	X X X
12. Total Privately Placed Bonds											
12.1 Issuer Obligations			1,088,695			1,088,695	1.35	1,491,438	1.46	X X X	1,088,695
12.2 Residential Mortgage-Backed Securities										X X X	
12.3 Commercial Mortgage-Backed Securities										X X X	
12.4 Other Loan-Backed and Structured Securities	165,847	667,498	166,849			1,000,194	1.24			X X X	1,000,194
12.5 Totals	165,847	667,498	1,255,544			2,088,889	2.58	1,491,438	1.46	X X X	2,088,889
12.6 Line 12.5 as a % of Col. 6	7.94	31.95	60.11			100.00	X X X	X X X	X X X	X X X	100.00
12.7 Line 12.5 as a % of Line 9.5, Col. 6, Section 9	0.21	0.83	1.55			2.58	X X X	X X X	X X X	X X X	2.58

## SCHEDULE DA - VERIFICATION BETWEEN YEARS

### Short-Term Investments

	1	2	3	4	5
	Total	Bonds	Mortgage Loans	Other Short-term Investment Assets (a)	Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year .....	1,147,083	1,147,083			
2. Cost of short-term investments acquired .....	3,903,473	3,903,473			
3. Accrual of discount .....					
4. Unrealized valuation increase (decrease) .....					
5. Total gain (loss) on disposals .....					
6. Deduct consideration received on disposals .....	3,860,663	3,860,663			
7. Deduct amortization of premium .....					
8. Total foreign exchange change in book/adjusted carrying value .....					
9. Deduct current year's other than temporary impairment recognized .....					
10. Book adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9) .....	1,189,893	1,189,893			
11. Deduct total nonadmitted amounts .....					
12. Statement value at end of current period (Line 10 minus Line 11) .....	1,189,893	1,189,893			

(a) Indicate the category of such assets, for example, joint ventures, transportation equipment: 0

SI11 Schedule DB Part A Verification ..... NONE

SI11 Schedule DB Part B Verification ..... NONE

SI12 Schedule DB Part C Sn 1 - Rep. (Syn Asset) Transactions ..... NONE

SI13 Schedule DB Part C Sn 2 - Rep. (Syn Asset) Transactions ..... NONE

SI14 Schedule DB Verification ..... NONE

SI15 Schedule E - Verification ..... NONE

E01 Schedule A - Part 1 Real Estate Owned ..... NONE

E02 Schedule A - Part 2 Real Estate Acquired ..... NONE

E03 Schedule A - Part 3 Real Estate Disposed ..... NONE

E04 Schedule B Part 1 - Mortgage Loans Owned ..... NONE

E05 Schedule B Part 2 - Mortgage Loans Acquired ..... NONE

E06 Schedule B Part 3 - Mortgage Loans Disposed ..... NONE

E07 Schedule BA Part 1 - Long-Term Invested Assets Owned ..... NONE

E08 Schedule BA Part 2 - Long-Term Invested Assets Acquired ..... NONE

E09 Schedule BA Part 3 - Long-Term Invested Assets Disposed ..... NONE

# SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	F O R E I G N	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 Interest	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
<b>U.S. Governments - Issuer Obligations</b>																					
912810FP8	UNITED STATES TREAS BDS	SD			1	288,375		142,7500	300,000	290,886		283			5.375	5.725	FA	6,091	16,113	06/05/2001	02/15/2031
912828BR0	UNITED STATES TREAS BDS	SD			1	495,684		103,5230	500,000	499,473		582			4.250	4.423	MN	13,384	10,625	08/08/2005	11/15/2013
912828EN6	UNITED STATES TREAS NTS	SD			1	172,067		111,8130	150,000	159,797		(3,277)			4.500	2.153	MN	876	6,750	02/20/2009	11/15/2015
0199999 Subtotal - U.S. Governments - Issuer Obligations						956,126		1,113,586	950,000	950,156		(2,412)			X X X	X X X	X X X	20,351	33,488	X X X	X X X
<b>U.S. Governments - Residential Mortgage-Backed Securities</b>																					
36296KMW9	GNMA #693473		2	1		200,301		109,7390	199,181	200,950		498			5.500	5.298	MON	913	11,158	11/20/2008	06/15/2038
36207JZR7	GNMA PASS-THRU X SINGLE FAMILY		2	1		17,345		119,6390	20,505	17,139		(4)			7.000	7.100	MON	100	1,210	05/01/1998	05/15/2028
36208WCM3	GNMA PASS-THRU X SINGLE FAMILY		2	1		72,648		114,6970	83,455	72,761		5			6.500	6.665	MON	394	4,736	07/01/1998	07/15/2028
36209HGJ8	GNMA PASS-THRU X SINGLE FAMILY		2	1		5,477		119,6390	6,475	5,412		3			7.000	7.072	MON	32	379	05/01/1998	05/15/2028
36209NCP5	GNMA PASS-THRU X SINGLE FAMILY		2	1		10,529		119,6390	12,448	10,432		(1)			7.000	7.064	MON	61	730	05/01/1998	05/15/2028
36295QVU1	GNMA PASS-THRU X SINGLE FAMILY		2	1		179,952		111,6340	199,299	180,503		456			6.000	5.724	MON	893	10,902	06/25/2008	11/15/2037
36295XZ11	GNMA PASS-THRU X SINGLE FAMILY		2	1		179,764		111,6340	198,660	180,390		457			6.000	5.640	MON	890	10,791	07/29/2008	02/15/2038
36296GRY9	GNMA PASS-THRU X SINGLE FAMILY		2	1		134,310		111,6340	148,176	135,348		728			6.000	5.448	MON	664	8,085	06/20/2008	06/15/2038
38377QQB6	GNMA REMIC TRUST 2011-29		2	1		1,921,320		114,9790	1,991,318	1,731,895		(45,703)			4.500	0.783	MON	6,495	78,025	09/29/2011	05/20/2040
0299999 Subtotal - U.S. Governments - Residential Mortgage-Backed Securities						2,721,646		2,878,914	2,526,011	2,664,971		(43,581)			X X X	X X X	X X X	10,442	126,016	X X X	X X X
0599999 Subtotal - U.S. Governments						3,677,772		3,992,500	3,476,011	3,615,127		(45,993)			X X X	X X X	X X X	30,793	159,504	X X X	X X X
<b>U.S. States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations</b>																					
011770T20	ALASKA ST GO BDS			1	1FE	1,057,680		122,4670	1,000,000	1,039,641		(5,107)			5.000	4.348	FA	20,833	50,000	04/02/2009	08/01/2025
25476FDB1	DISTRICT COLUMBIA			1	1FE	1,067,830		113,4780	1,000,000	1,028,737		(7,684)			5.000	4.132	JD	4,167	50,000	06/01/2007	06/01/2016
677520WC8	OHIO ST			1	1FE	1,061,460		118,0600	1,000,000	1,029,820		(6,417)			5.000	4.257	MS	16,667	50,000	06/13/2007	09/01/2017
1199999 Subtotal - U.S. States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations						3,186,970		3,540,050	3,000,000	3,098,198		(19,208)			X X X	X X X	X X X	41,667	150,000	X X X	X X X
1799999 Subtotal - U.S. States, Territories and Possessions (Direct and Guaranteed)						3,186,970		3,540,050	3,000,000	3,098,198		(19,208)			X X X	X X X	X X X	41,667	150,000	X X X	X X X
<b>U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations</b>																					
033161VH0	ANCHORAGE AK			1	1FE	1,560,940		113,8500	1,707,750	1,535,758		(6,966)			5.000	4.474	FA	31,250	75,000	09/23/2009	08/01/2027
213489CN5	COOK CNTY IL SCH DIST NO 036			1	1FE	1,065,330		116,5910	1,000,000	1,032,352		(6,537)			5.000	4.234	JD	4,167	50,000	06/06/2007	12/01/2018
444240LB9	HUDSONVILLE MI PUB SCHS			1	1FE	1,041,390		108,1270	1,000,000	1,013,834		(5,512)			5.000	4.418	MN	8,333	50,000	06/25/2007	05/01/2019
586145SR6	MEMPHIS TN			1	1FE	1,077,140		117,1610	1,000,000	1,037,147		(7,858)			5.000	4.081	AO	12,500	50,000	05/31/2007	04/01/2017
667027N51	NORTHSIDE TX INDPT SCH DIST			1	1FE	1,000,000		115,1650	1,000,000	1,000,000					5.000	5.063	FA	18,889	50,000	06/27/2008	08/15/2038
721799ZU1	PIMA CNTY ARIZ UNI SCH DIST NO SCH			1	2FE	270,554		118,3970	265,000	270,095		(238)			5.000	4.872	JJ	6,625	13,250	01/11/2011	07/01/2027
866854H08	SUN PRAIRIE WI AREA SCH DIST			1	1FE	1,034,360		113,6030	1,000,000	1,016,897		(3,604)			5.000	4.602	MS	16,667	50,000	08/14/2007	03/01/2025
984674FX4	YAMHILL CNTY OR SCH DIST NO 040			1	1FE	1,047,980		116,3140	1,000,000	1,024,019		(4,780)			5.000	4.449	JD	2,222	50,000	06/15/2007	06/15/2019
1899999 Subtotal - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations						8,097,694		8,891,112	7,765,000	7,930,102		(35,495)			X X X	X X X	X X X	100,653	388,250	X X X	X X X
2499999 Subtotal - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)						8,097,694		8,891,112	7,765,000	7,930,102		(35,495)			X X X	X X X	X X X	100,653	388,250	X X X	X X X
<b>U.S. Special Revenue, Special Assessment - Issuer Obligations</b>																					
052414LZ0	AUSTIN TEX ELEC UTIL SYS REV REF			1	1FE	1,020,190		114,8200	1,000,000	1,016,114		(1,654)			5.000	4.809	MN	6,389	50,000	06/11/2010	11/15/2040
052455DA7	AUSTIN TX REV REF SUB-LIEN			1	1FE	1,078,530		110,1260	1,000,000	1,026,201		(10,310)			5.250	4.122	MN	6,708	52,500	06/06/2007	05/15/2015
13033LUG3	CALIFORNIA HEALTH FACG FING AU REF			1	1FE	1,028,230		117,5680	1,000,000	1,022,548		(2,298)			5.250	4.961	MN	6,708	50,000	06/07/2010	11/15/2031
130795E3	CALIFORNIA STATEWIDE CMNTYS DE			1	1FE	1,847,544		111,5010	1,770,000	1,842,910		(4,634)			5.000	4.501	AO	22,125	40,071	04/05/2012	04/01/2042
254839Y80	DISTRICT COLUMBIA ASSN AMERN MED C			1	1FE	1,030,810		119,1370	1,000,000	1,016,068		(3,052)			5.000	4.663	FA	18,889	50,000	08/29/2007	02/15/2021
254845GB0	DISTRICT COLUMBIA WTR & SWR AU SR			1	1FE	1,046,420		118,9410	1,000,000	1,031,144		(4,669)			5.000	4.429	AO	12,500	50,000	07/20/2009	10/01/2024
575579KZ9	MASSACHUSETTS BAY TRANS AUTH			1	1FE	2,009,303		135,4080	1,785,000	1,970,019		(8,064)			5.500	4.612	JJ	49,088	98,175	08/10/2007	07/01/2028
57563CCK6	MASSACHUSETTS DEPT TRANSM MET REV			1	1FE	1,041,730		115,2530	1,000,000	1,032,065		(3,825)			5.000	4.511	JJ	25,000	50,000	05/19/2010	01/01/2027
64986AYH8	NEW YORK ST ENVIRONMENTAL FACG WTR			1	1FE	1,035,260		113,3100	1,000,000	1,023,883		(3,782)			5.000	4.552	JD	2,222	50,000	11/06/2009	06/15/2037
67755CNH8	OHIO ST BLDG AUTH			1	1FE	1,102,420		120,5540	1,000,000	1,057,853		(8,749)			5.250	4.152	AO	13,125	52,500	05/24/2007	10/01/2018
678657HS9	OKLAHOMA CITY OKLA WTR UTILS T REV			1	1FE	1,199,472		113,1660	1,130,000	1,179,308		(6,465)			5.000	4.270	JJ	28,250	56,500	09/25/2009	07/01/2039
6817934P7	OMAHA PUB PWR DIST NEB ELEC RE ELE			1	1FE	1,026,774		112,3880	985,000	1,015,618		(4,302)			5.000	4.460	FA	20,521	49,250	04/23/2010	02/01/2039
686543RZ4	ORLANDO & ORANGE CNTY EXPWY AU REV			1	1FE	1,022,110		114,9200	1,000,000	1,017,456		(1,899)			5.000	4.777	JJ	25,000	50,000	06/17/2010	07/01/2027
709221LJ2	PENNSYLVANIA ST TPK COMMN			1	1FE	1,096,566		111,6510	1,025,000	1,052,385		(8,679)			5.000	4.061	JD	4,271	51,250	06/05/2007	12/01/2015
759911PH7	REGIONAL TRANSN AUTH IL			1	1FE	1,147,800		117,8570	1,000,000	1,064,075		(16,637)			6.250	4.305	JJ	31,250	62,500	06/19/2007	07/01/2016
797669TV0	SAN FRANCISCO CALIF BAY AREA R SAL			1	1FE	1,140,550		123,5170	1,000,000	1,108,437		(12,521)			5.000	3.381	JJ	25,000	50,000	05/12/2010	07/01/2021
917565HP1	UTAH TRAN AUTH SALES TAX REV SAL			1	1FE	1,136,737		116,5810	1,075,000	1,116,693		(6,616)			5.250	4.491	JD	2,508	56,438	10/28/2009	06/15/2038
977123WB0	WISCONSIN ST TRANSN REV			1	1FE	1,051,940		106,8650	1,000,000	1,012,380		(7,840)			5.000	4.183	JJ	25,000	50,000	06/19/2007	07/01/2014
2599999 Subtotal - U.S. Special Revenue, Special Assessment - Issuer Obligations						21,062,386		23,102,748	19,770,000	20,605,157		(115,996)			X X X	X X X	X X X	324,554	971,684	X X X	X X X

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# SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	F O R E I G N	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of Interest	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
<b>U.S. Special Revenue, Special Assessment - Residential Mortgage-Backed Securities</b>																					
31288AV93	FHLMC C72440		2	1		671,821		111,200	727,042	653,816		662,756		389	6.000	5.543	MON	3,269	39,577	11/05/2002	10/01/2032
3128PST49	FHLMC PC GOLD 15 YR		2	1		1,651,196		107,1270	1,737,655	1,622,050		1,642,768		(3,775)	3.500	2.988	MON	4,731	57,162	12/01/2010	10/01/2025
31292LF34	FHLMC PC GOLD CASH 30		2	1		1,939,128		106,6410	1,951,139	1,829,636		1,938,087		(1,041)	3.500	2.066	MON	5,336	26,929	07/13/2012	03/01/2042
31395JUW4	FHLMC REMIC SERIES 2888		2	1		1,200,249		103,9160	1,162,939	1,119,113		1,155,264		(15,153)	5.000	2.171	MON	4,663	56,788	12/01/2010	08/15/2033
31396FFR9	FHLMC REMIC SERIES 3068		2	1		1,743,656		110,3910	1,725,346	1,562,941		1,701,039		(26,814)	5.000	1.974	MON	6,512	78,376	09/02/2011	11/15/2025
31398VTM8	FHLMC REMIC SERIES 3659		2	1		590,716		105,2700	579,980	550,945		563,703		(8,085)	5.000	1.211	MON	2,296	27,840	01/01/2011	10/15/2031
3137ARX50	FHLMC REMIC SERIES 4073		2	1		1,077,434		107,5840	1,049,599	975,605		1,064,600		(12,833)	4.000	0.375	MON	3,252	16,293	07/12/2012	07/15/2041
3137ASAE4	FHLMC REMIC SERIES 4077		2	1		1,044,926		106,5280	1,024,603	961,819		1,036,050		(8,876)	4.000	1.104	MON	3,206	16,082	07/10/2012	01/15/2042
3137ASBP8	FHLMC REMIC SERIES 4077		2	1		1,039,280		104,9360	1,010,527	962,993		1,030,949		(8,330)	3.500	0.732	MON	2,809	14,085	07/16/2012	11/15/2041
31383SSP8	FNMA #511826		2	1		25,928		106,2770	27,020	25,425		25,526		(34)	6.000	5.530	MON	127	1,542	09/25/2001	07/01/2016
31384VV33	FNMA #535334		2	1		49,259		122,1580	58,244	47,680		48,946		107	7.500	6.843	MON	298	3,615	01/14/2002	06/01/2030
31385JEL8	FNMA #545639		2	1		135,769		114,2190	150,056	131,376		133,668		(133)	6.500	5.826	MON	712	8,593	08/02/2002	04/01/2032
31385JEM6	FNMA #545640		2	1		308,377		116,5800	342,538	293,824		304,194		(260)	7.000	6.120	MON	1,714	20,700	10/07/2002	04/01/2032
31386TM51	FNMA #572880		2	1		10,164		107,4010	10,921	10,169		10,149		(3)	5.500	5.492	MON	47	565	10/11/2001	04/01/2016
31388NGU4	FNMA #609611		2	1		48,829		107,4010	52,255	48,654		48,592		(14)	5.500	5.461	MON	223	2,711	11/01/2001	11/01/2016
31388TFK4	FNMA #614070		2	1		14,882		107,4000	15,742	14,657		14,703		(13)	5.500	5.147	MON	67	834	11/07/2001	11/01/2016
31388UF70	FNMA #614990		2	1		61,074		106,2770	63,929	60,153		60,360		(61)	6.000	5.631	MON	301	3,647	01/11/2002	12/01/2016
31391SM64	FNMA #675481		2	1		14,038		106,4370	14,463	13,589		13,931		(16)	4.688	4.047	MON	53	437	02/25/2003	02/01/2033
31400WSW1	FNMA #699933		2	1		1,385,699		109,9030	1,512,056	1,375,810		1,386,247		1,649	5.500	5.220	MON	6,306	76,831	09/13/2005	04/01/2033
31406UK31	FNMA #820314		2	1		156,808		108,5750	172,929	159,271		157,452		14	5.000	5.452	MON	664	8,003	08/03/2005	08/01/2035
31411W4N4	FNMA #917129		2	1		258,031		109,4810	286,797	261,960		259,071		(274)	6.000	6.437	MON	1,310	16,055	07/09/2007	06/01/2037
31414SYU1	FNMA #975123		2	1		109,190		108,6530	118,973	109,498		109,196		15	5.500	5.608	MON	502	6,155	09/05/2008	05/01/2038
31371KZA2	FNMA PASS-THRU LNG 30 YEAR		2	1		527,192		109,9030	537,960	489,486		529,773		4,123	5.500	2.651	MON	2,243	27,359	12/02/2010	02/01/2033
3138EGEY6	FNMA PASS-THRU LNG 30 YEAR		2	1		1,352,026		109,9000	1,420,400	1,292,452		1,339,498		(9,371)	4.000	2.716	MON	4,308	51,959	09/01/2011	02/01/2041
3138LUCJ2	FNMA PASS-THRU LNG 30 YEAR		2	1		1,014,089		108,5250	1,022,566	942,243		1,009,613		(4,476)	4.000	1.606	MON	3,141	15,878	07/13/2012	05/01/2042
31402Q5T4	FNMA PASS-THRU LNG 30 YEAR		2	1		567,712		109,5700	564,688	515,369		570,615		2,904	5.500	1.955	MON	2,362	12,071	07/13/2012	02/01/2035
31416BLC0	FNMA PASS-THRU LNG 30 YEAR		2	1		1,007,614		109,2780	1,000,857	915,882		1,015,899		8,285	5.500	1.916	MON	4,198	21,546	07/13/2012	08/01/2037
31417YSZ6	FNMA PASS-THRU LNG 30 YEAR		2	1		323,291		108,5560	327,993	302,141		321,762		(1,529)	4.500	2.177	MON	1,133	11,429	02/01/2012	10/01/2041
31394AP26	FNMA REMIC TRUST 2004-76		2	1		560,285		105,2650	554,437	526,707		545,528		(2,080)	4.000	2.098	MON	1,756	21,353	07/15/2010	10/25/2019
3136A2QP1	FNMA REMIC TRUST 2011-132		2	1		951,213		108,3210	954,872	881,518		926,743		(24,030)	4.500	1.226	MON	3,306	39,840	11/01/2011	08/25/2039
2699999	Subtotal - U.S. Special Revenue, Special Assessment - Residential Mortgage-Backed Securities					19,839,876		X X X	20,178,526	18,656,782		19,626,682		(109,715)	X X X	X X X	X X X	70,845	684,255	X X X	X X X
3199999	Subtotal - U.S. Special Revenue, Special Assessment					40,902,262		X X X	43,281,274	38,426,782		40,231,839		(225,711)	X X X	X X X	X X X	395,399	1,655,939	X X X	X X X
<b>Industrial &amp; Miscellaneous (Unaffiliated) - Issuer Obligations</b>																					
02581FYE3	AMERICAN EXPRESS CENTURION MTN				1FE	627,293		120,8980	701,209	580,000		611,897		(5,935)	6.000	4.738	MS	10,440	34,800	04/20/2010	09/13/2017
031162BM1	AMGEN INC SR NT 3.875%21				2FE	1,083,590		109,8180	1,098,184	1,000,000		1,080,019		(3,571)	3.875	2.868	MN	4,951	19,375	07/18/2012	11/15/2021
03523TPB2	ANHEUSER BUSCH INBEV WORLDWIDE				1FE	408,024		100,6260	412,567	410,000		408,106		82	2.500	2.571	JJ	4,698		07/11/2012	07/15/2022
03523TAN8	ANHEUSER BUSCH INBEV WORLDWIDE SR				1FE	248,363		121,7030	304,259	250,000		248,782		139	5.375	5.534	JJ	6,196	13,438	10/13/2009	01/15/2020
039483BC5	ARCHER DANIELS MIDLAND CO				1FE	513,410		124,2760	621,378	500,000		513,093		(189)	5.765	5.657	MS	9,608	28,825	04/14/2011	03/01/2041
084664BE0	BERKSHIRE HATHAWAY FIN				1FE	249,651		120,2880	300,719	250,000		249,781		34	5.400	5.492	MN	1,725	13,500	12/01/2008	05/15/2018
097023AZ8	BOEING CO				1FE	520,345		120,4820	602,408	500,000		514,924		(1,750)	4.875	4.431	FA	9,208	24,375	10/01/2009	02/15/2020
12189LAE1	BURLINGTON NORTH NT 5.400% 6/01/				1	249,220		118,4180	296,045	250,000		249,238		11	5.400	5.495	JD	1,125	13,500	05/16/2011	06/01/2041
12189TBC7	BURLINGTON NORTH SANTA FE CP				2FE	510,220		115,2760	576,379	500,000		507,378		(918)	4.700	4.494	AO	5,875	23,500	10/01/2009	10/01/2019
14149YAU2	CARDINAL HEALTH INC				2FE	339,425		101,8630	346,333	340,000		339,493		68	1.900	1.944	JD	287	3,661	05/16/2012	06/01/2017
144141CZ9	CAROLINA PWR & LT CO				1FE	269,955		120,2670	300,668	250,000		263,770		(1,961)	5.300	4.301	JJ	6,110	13,250	09/10/2009	01/15/2019
20030NBA8	COMCAST CORP NEW				2FE	249,748		118,5260	296,316	250,000		249,806		22	5.150	5.230	MS	4,292	12,875	03/01/2010	03/01/2020
20030NAY7	COMCAST CORP NEW SR NT 6.55%39				2FE	528,235		131,2810	656,405	500,000		527,549		(409)	6.550	6.221	JJ	16,375	32,750	04/14/2011	07/01/2039
20825CAR5	CONOCOPHILLIPS				1FE	752,603		122,9920	922,441	750,000		751,753		(235)	5.750	5.785	FA	17,969	43,125	01/30/2009	02/01/2019
224044BW6	COX COMMUNICATIONS INC NEW 144A				2FE	159,754		103,1260	165,001	160,000		159,756		2	3.250	3.295	JD	462		11/26/2012	12/15/2022
126408GJ6	CSX CORP				2FE	528,760		116,8140	584,069	500,000		518,772		(3,827)	5.600	4.688	MN	4,667	28,000	04/14/2010	05/01/2017
25179MAH6	DEVON ENERGY CORP NEW				2FE	687,218		124,0930	763,171	615,000		666,992		(7,293)	6.300	4.732	JJ	17,866	38,745	04/06/2010	01/15/2019
25470DAD1	DISCOVERY COMMUNICATIONS LLC				2FE	258,130		123,5940	308,984	250,000											

## SCHEDULE D - PART 1

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

1 CUSIP Identification	2 Description	Codes			6 NAIC Designation	7 Actual Cost	Fair Value		10 Par Value	11 Book/ Adjusted Carrying Value	Change in Book Adjusted Carrying Value				Interest					Dates	
		3 Code	4 F O R E I G N	5 Bond CHAR			8 Rate Used to Obtain Fair Value	9 Fair Value			12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in B./A.C.V.	16 Rate of	17 Effective Rate of Interest	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
50075NBA1	KRAFT FOODS INC				2FE	557,695	120,7260	603,631	500,000	546,317		(5,560)			5.375	3.909	FA	10,526	26,875	11/29/2010	02/10/2020
637432KT1	NATIONAL RURAL UTILS COOP FIN				1FE	577,676	120,2400	661,320	550,000	568,207		(3,101)			5.450	4.766	FA	12,490	29,975	10/15/2009	02/01/2018
718546AA2	PHILLIPS 66 GTD SR NT 144A22				2FE	428,981	111,7420	480,490	430,000	429,048		67			4.300	4.376	AO	4,623	10,221	03/07/2012	04/01/2022
72650RBB7	PLAINS ALL AMERN PIPELINE LP			1	2FE	199,504	99,0770	198,154	200,000	199,505		1		2.850	2.900	JJ	333		12/03/2012	01/31/2023	
744448CC3	PUBLIC SERVICE CO COLO				1FE	516,835	120,4090	602,045	500,000	511,771		(1,539)			5.125	4.751	JD	2,135	25,625	07/07/2009	06/01/2019
74834LAS9	QUEST DIAGNOSTICS INC				2FE	1,151,770	111,9740	1,119,744	1,000,000	1,144,727		(7,043)			4.700	2.748	AO	11,750	23,500	07/18/2012	04/01/2021
786514BP3	SAFEWAY INC				2FE	274,163	113,5720	283,929	250,000	265,615		(2,948)			6.350	4.885	FA	5,997	15,875	12/16/2009	08/15/2017
887317AK1	TIME WARNER INC				2FE	494,715	114,9210	574,606	500,000	495,468		437			4.750	4.945	MS	6,069	23,750	03/29/2011	03/29/2021
92553PAM4	VIACOM INC NEW			1	2FE	413,923	102,3800	429,996	420,000	414,215		293			3.125	3.323	JD	583	6,599	06/07/2012	06/15/2022
931142CK7	WAL-MART STORES INC				1FE	616,512	140,6200	843,717	600,000	615,519		(259)			6.500	6.391	FA	14,733	39,000	06/02/2008	08/15/2037
94974BFD7	WELLS FARGO CO MTN BE				1FE	499,600	103,3870	516,936	500,000	499,651		51			2.100	2.128	MN	1,546	5,279	05/01/2012	05/08/2017
94974BEV8	WELLS FARGO CO MTN BE SR NT 4.6%21				1FE	294,389	115,0240	339,321	295,000	294,478		51			4.600	4.680	AO	3,393	13,570	03/22/2011	04/01/2021
136375BS0	CANADIAN NATL RY CO		I		1FE	259,605	104,5660	261,414	250,000	252,335		(2,157)			4.950	4.064	JJ	5,706	12,375	06/16/2009	01/15/2014
143658AY8	CARNIVAL CORP		R		2FE	169,643	100,1360	170,231	170,000	169,649		6			1.875	1.928	JD	221		11/29/2012	12/15/2017
69353UA9	PPL WEM HOLDINGS PLC SR NT 144A 21		R		2FE	499,875	112,4700	562,349	500,000	499,892		10			5.375	5.451	MN	4,479	26,875	04/18/2011	05/01/2021
3299999	Subtotal - Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations					20,342,871	X X X	22,611,517	19,687,000	20,225,410		(51,980)			X X X	X X X	X X X	256,037	803,267	X X X	X X X
<b>Industrial &amp; Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities</b>																					
61748HAR2	MORGAN STANLEY CAP 2004-5AR			2	1FM	187,294	99,1010	184,889	186,565	185,880		1,283		2.656	2.739	MON	413	4,897	09/07/2004	07/25/2034	
3399999	Subtotal - Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities					187,294	X X X	184,889	186,565	185,880		1,283			X X X	X X X	X X X	413	4,897	X X X	X X X
<b>Industrial &amp; Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities</b>																					
46636VAC0	JP MORGAN CHASE CMBS 2011-C5			2	1FM	757,499	113,8880	854,161	750,000	756,515		(763)		4.171	4.099	MON	2,607	31,284	09/16/2011	08/17/2046	
46625YDD2	JP MORGAN COMM MTG 2004-CIBC10			2	1FM	770,200	101,3860	817,673	806,493	801,000		5,722		4.654	5.598	MON	3,128	38,160	06/26/2007	01/12/2037	
59022HNC2	ML MTG TRUST 2005-LC1 20440112 FLT			2	1FM	1,066,056	111,6240	1,093,918	980,000	1,021,117		(26,759)		5.291	2.473	MON	4,321	51,852	04/15/2011	01/12/2044	
3499999	Subtotal - Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities					2,593,755	X X X	2,765,752	2,536,493	2,578,632		(21,800)			X X X	X X X	X X X	10,056	121,296	X X X	X X X
<b>Industrial &amp; Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities</b>																					
126650BP4	CVS CAREMARK CORPORATION				4AM	514,836	116,9270	590,179	504,741	514,658		(87)		6.036	6.005	MON	1,777	30,543	08/01/2010	12/10/2028	
34529UAD6	FORD CREDIT AUTO TR 2012-A			2	1FE	300,923	101,4120	305,250	301,000	300,993		70		1.150	1.157	MON	154	3,077	01/18/2012	06/15/2017	
380881BQ4	GOLDEN CC TRUST 144A			2	1FE	999,954	101,1330	1,011,331	1,000,000	1,000,194		240		1.390	1.392	MON	618	5,406	07/18/2012	07/15/2019	
3599999	Subtotal - Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities					1,815,713	X X X	1,906,760	1,805,741	1,815,845		223			X X X	X X X	X X X	2,549	39,026	X X X	X X X
3899999	Subtotal - Industrial & Miscellaneous (Unaffiliated)					24,939,633	X X X	27,468,918	24,215,799	24,805,767		(72,274)			X X X	X X X	X X X	269,055	968,486	X X X	X X X
7799999	Subtotals - Issuer Obligations					53,646,047	X X X	59,259,013	51,172,000	52,809,023		(225,091)			X X X	X X X	X X X	743,262	2,346,689	X X X	X X X
7899999	Subtotals - Residential Mortgage-Backed Securities					22,748,816	X X X	23,242,329	21,369,358	22,477,533		(152,013)			X X X	X X X	X X X	81,700	815,168	X X X	X X X
7999999	Subtotals - Commercial Mortgage-Backed Securities					2,593,755	X X X	2,765,752	2,536,493	2,578,632		(21,800)			X X X	X X X	X X X	10,056	121,296	X X X	X X X
8099999	Subtotals - Other Loan-Backed and Structured Securities					1,815,713	X X X	1,906,760	1,805,741	1,815,845		223			X X X	X X X	X X X	2,549	39,026	X X X	X X X
8399999	Grand Total - Bonds					80,804,331	X X X	87,173,854	76,883,592	79,681,033		(398,681)			X X X	X X X	X X X	837,567	3,322,179	X X X	X X X

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E11 Schedule D - Part 2 Sn 1 Prfrd Stocks Owned ..... NONE

E12 Schedule D - Part 2 Sn 2 Common Stocks Owned ..... NONE

## SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
<b>Bonds - U.S. Special Revenue, Special Assessment</b>								
1307955E3	CALIFORNIA STATEWIDE CMNTYS DE		04/05/2012	Citigroup	X X X	1,847,544	1,770,000.00	
31292LF34	FHLMC PC GOLD CASH 30		07/13/2012	Barclays Capital	X X X	2,092,492	1,974,340.42	3,263
3137ARXS0	FHLMC REMIC SERIES 4073		07/12/2012	GOLDMAN SACHS & CO	X X X	1,104,375	1,000,000.00	3,222
3137ASAE4	FHLMC REMIC SERIES 4077		07/10/2012	Barclays Capital	X X X	1,086,406	1,000,000.00	3,222
3137ASBP8	FHLMC REMIC SERIES 4077		07/16/2012	Barclays Capital	X X X	1,079,219	1,000,000.00	2,819
3138LUCJ2	FNMA PASS-THRU LNG 30 YEAR		07/13/2012	NOMURA	X X X	1,073,303	997,261.73	1,884
31402Q5T4	FNMA PASS-THRU LNG 30 YEAR		07/13/2012	NOMURA	X X X	677,642	615,164.31	1,598
31416BLC0	FNMA PASS-THRU LNG 30 YEAR		07/13/2012	JP Morgan Chase	X X X	1,244,461	1,131,167.07	2,938
31417Y5Z6	FNMA PASS-THRU LNG 30 YEAR		02/01/2012	WELLS FARGO	X X X	393,809	368,045.64	552
3199999	Subtotal - Bonds - U.S. Special Revenue, Special Assessment					10,599,251	9,855,979.17	19,498
<b>Bonds - Industrial and Miscellaneous (Unaffiliated)</b>								
031162BM1	AMGEN INC SR NT 3.875%21		07/18/2012	CITIGROUP	X X X	1,083,590	1,000,000.00	7,319
03523TBP2	ANHEUSER BUSCH INBEV WORLDWIDE		07/11/2012	Merrill Lynch	X X X	408,024	410,000.00	
14149YAU2	CARDINAL HEALTH INC		05/16/2012	JP MORGAN CHASE	X X X	339,425	340,000.00	
224044BW6	COX COMMUNICATIONS INC NEW 144A		11/26/2012	JP Morgan Chase	X X X	159,754	160,000.00	
260543CH4	DOW CHEM CO SR NT		11/06/2012	JP Morgan Chase	X X X	736,995	750,000.00	
34529UAD6	FORD CREDIT AUTO TR 2012-A		01/18/2012	CHASE/GREENWICH CAP	X X X	300,923	301,000.00	
375558AT0	GILEAD SCIENCES INC SR NT		04/19/2012	VARIOUS	X X X	229,464	217,000.00	2,408
380881BQ4	GOLDEN CC TRUST 144A		07/18/2012	RBC Capital Markets	X X X	999,954	1,000,000.00	
416518AA6	HARTFORD FINL SVCS GROUP INC D		08/08/2012	WELLS FARGO SECURITIES	X X X	1,037,190	1,000,000.00	14,222
718546AA2	PHILLIPS 66 GTD SR NT 144A22		03/07/2012	JP MORGAN CHASE	X X X	428,981	430,000.00	
72650RBB7	PLAINS ALL AMERN PIPELINE L P		12/03/2012	WELLS FARGO SECURITIES	X X X	199,504	200,000.00	
74834LAS9	QUEST DIAGNOSTICS INC		07/18/2012	GOLDMAN SACHS & CO	X X X	1,151,770	1,000,000.00	14,622
92553PAM4	VIACOM INC NEW		06/07/2012	JP Morgan Chase	X X X	413,923	420,000.00	
94974BFD7	WELLS FARGO CO MTN BE		05/01/2012	WELLS FARGO	X X X	499,600	500,000.00	
143658AY8	CARNIVAL CORP	R	11/29/2012	GOLDMAN SACHS	X X X	169,643	170,000.00	
3899999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)					8,158,740	7,898,000.00	38,571
8399997	Subtotal - Bonds - Part 3					18,757,991	17,753,979.17	58,069
8399998	Summary item from Part 5 for Bonds					9,820,345	9,775,000.00	9,509
8399999	Subtotal - Bonds					28,578,336	27,528,979.17	67,578
8999998	Summary Item from Part 5 for Preferred Stocks						X X X	
9799998	Summary Item from Part 5 for Common Stocks						X X X	
9899999	Subtotal - Preferred and Common Stocks						X X X	
9999999	Totals					28,578,336	X X X	67,578

# 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 (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
<b>Bonds - U.S. Governments</b>																				
36296DAT5	GNMA #687718		07/15/2012	VARIOUS	X X X	124,691	113,715.42	112,276	112,439		263		263		112,702		11,989	11,989	3,616	07/15/2038
36296DLE6	GNMA #688025		07/15/2012	VARIOUS	X X X	336,322	304,632.34	309,059	309,486		(933)		(933)		308,552		27,769	27,769	10,564	10/15/2038
36296KMW9	GNMA #693473		12/15/2012	PRINCIPAL RECEIPT	X X X	106,952	106,951.67	107,553	107,634		(683)		(683)		106,952				3,645	06/15/2038
36241KPD4	GNMA #782220		07/15/2012	VARIOUS	X X X	326,860	295,371.68	297,725	297,601		(409)		(409)		297,191		29,669	29,669	10,305	11/15/2037
36207JZR7	GNMA PASS-THRU X SINGLE FAMILY		12/15/2012	PRINCIPAL RECEIPT	X X X	2,289	2,288.89	2,316	2,292		(4)		(4)		2,289				57	05/15/2028
36208WCM3	GNMA PASS-THRU X SINGLE FAMILY		12/15/2012	PRINCIPAL RECEIPT	X X X	21,896	21,896.39	21,862	21,859		38		38		21,896				1,160	07/15/2028
36209HGJ8	GNMA PASS-THRU X SINGLE FAMILY		12/15/2012	PRINCIPAL RECEIPT	X X X	3,802	3,802.32	3,848	3,809		(7)		(7)		3,802				70	05/15/2028
36209NCP5	GNMA PASS-THRU X SINGLE FAMILY		12/15/2012	PRINCIPAL RECEIPT	X X X	2,665	2,665.22	2,697	2,672		(7)		(7)		2,665				118	05/15/2028
36295QVU1	GNMA PASS-THRU X SINGLE FAMILY		12/15/2012	PRINCIPAL RECEIPT	X X X	68,894	68,894.46	69,443	69,480		(586)		(586)		68,894				1,893	11/15/2037
36295XZZ1	GNMA PASS-THRU X SINGLE FAMILY		12/15/2012	PRINCIPAL RECEIPT	X X X	36,345	36,345.19	36,714	36,753		(408)		(408)		36,345				1,273	02/15/2038
36296GRY9	GNMA PASS-THRU X SINGLE FAMILY		12/15/2012	PRINCIPAL RECEIPT	X X X	108,298	108,298.15	109,584	109,837		(1,539)		(1,539)		108,298				2,565	06/15/2038
38373MLA6	GNMA REMIC TRUST 2004-20		06/16/2012	PRINCIPAL RECEIPT	X X X	12,206	12,205.78	12,824	12,283		(77)		(77)		12,206				185	04/16/2034
38377QOB6	GNMA REMIC TRUST 2011-29		12/20/2012	PRINCIPAL RECEIPT	X X X	149,275	149,274.94	165,602	164,439		(15,164)		(15,164)		149,275				3,577	05/20/2040
912828AP5	UNITED STATES TREAS BDS		11/15/2012	MATURITY	X X X	2,200,000	2,200,000.00	2,242,109	2,205,556		(5,556)		(5,556)		2,200,000				88,000	11/15/2012
0599999 Subtotal - Bonds - U.S. Governments						3,500,495	3,426,342.45	3,493,612	3,456,140		(25,072)		(25,072)		3,431,067		69,427	69,427	127,028	X X X
<b>Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed)</b>																				
57582NDJ1	MASSACHUSETTS ST		05/23/2012	NATIONAL FINANCIAL SERV	X X X	1,022,990	1,000,000.00	1,066,800	1,011,363		(5,331)		(5,331)		1,006,032		16,958	16,958	31,167	11/01/2012
882721XA6	TEXAS ST		05/23/2012	GOLDMAN SACHS & CO	X X X	1,009,150	1,000,000.00	1,042,050	1,005,307		(3,564)		(3,564)		1,001,742		7,408	7,408	42,875	08/01/2012
1799999 Subtotal - Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed)						2,032,140	2,000,000.00	2,108,850	2,016,670		(8,895)		(8,895)		2,007,774		24,366	24,366	74,042	X X X
<b>Bonds - U.S. Political Subdivisions of States (Direct and Guaranteed)</b>																				
145814MG1	CARSON CITY NV SCH DIST		12/05/2012	BMO NESBIT	X X X	1,777,929	1,535,000.00	1,580,221	1,562,556		(4,252)		(4,252)		1,558,304		219,625	219,625	78,029	06/01/2025
157432ED3	CHAFFEY CMNTY CLG DIST CA		02/08/2012	STIFEL NICOLAUS & CO	X X X	1,189,220	1,000,000.00	1,050,280	1,030,055		(605)		(605)		1,029,550		159,670	159,670	9,583	06/01/2019
2499999 Subtotal - Bonds - U.S. Political Subdivisions of States (Direct and Guaranteed)						2,967,149	2,535,000.00	2,630,501	2,592,611		(4,757)		(4,757)		2,587,854		379,295	379,295	87,612	X X X
<b>Bonds - U.S. Special Revenue, Special Assessment</b>																				
3128KNR88	FHLMC A59511		07/31/2012	VARIOUS	X X X	378,633	354,557.86	349,904	351,229		858		858		352,087		26,546	26,546	11,800	04/01/2037
31288AV93	FHLMC C72440		12/15/2012	PRINCIPAL RECEIPT	X X X	159,739	159,738.73	164,138	161,828		(2,089)		(2,089)		159,739				4,932	10/01/2032
3128M4S53	FHLMC G02940		07/15/2012	VARIOUS	X X X	655,819	613,357.25	588,344	597,436		3,679		3,679		601,115		54,704	54,704	19,202	05/01/2037
3128M5ED8	FHLMC G03432		07/31/2012	VARIOUS	X X X	718,941	673,722.10	671,617	671,650		502		502		672,153		46,789	46,789	20,831	11/01/2037
3128PST49	FHLMC PC GOLD 15 YR		12/15/2012	PRINCIPAL RECEIPT	X X X	355,418	355,417.75	361,804	360,784		(5,367)		(5,367)		355,418				6,802	10/01/2025
3128M5NLO	FHLMC PC GOLD COMB 30		07/15/2012	VARIOUS	X X X	1,260,536	1,179,033.80	1,296,016	1,293,522		(24,711)		(24,711)		1,268,811		(8,274)	(8,274)	36,906	11/01/2037
31292LF34	FHLMC PC GOLD CASH 30		12/15/2012	PRINCIPAL RECEIPT	X X X	144,705	144,704.58	153,364	153,364		(8,660)		(8,660)		144,705				1,080	03/01/2042
3128M8AW4	FHLMC PC GOLD COMB 30 5.500 204001		07/15/2012	VARIOUS	X X X	1,824,628	1,707,631.81	1,849,846	1,847,543		(30,543)		(30,543)		1,817,001		7,627	7,627	52,998	01/01/2040
31395JUW4	FHLMC REMIC SERIES 2888		12/15/2012	PRINCIPAL RECEIPT	X X X	660,887	660,886.67	708,801	691,184		(30,297)		(30,297)		660,887				23,364	08/15/2033
31395LR86	FHLMC REMIC SERIES 2921		03/09/2012	GOLDMAN SACHS & CO	X X X	1,060,000	1,000,000.00	1,072,930	1,048,745		(7,680)		(7,680)		1,041,066		18,934	18,934	14,306	09/15/2033
31396FFR9	FHLMC REMIC SERIES 3068		12/15/2012	PRINCIPAL RECEIPT	X X X	160,059	160,059.47	178,566	176,948		(16,889)		(16,889)		160,059				7,336	11/15/2025
31398VTM8	FHLMC REMIC SERIES 3659		12/15/2012	PRINCIPAL RECEIPT	X X X	193,394	193,393.95	207,355	200,710		(1,029)		(1,029)		199,681		(6,287)	(6,287)	4,895	10/15/2031
3137ARXS0	FHLMC REMIC SERIES 4073		12/15/2012	PRINCIPAL RECEIPT	X X X	24,395	24,394.97	26,941			(2,546)		(2,546)		24,395				218	07/15/2041
3137ASAE4	FHLMC REMIC SERIES 4077		12/15/2012	PRINCIPAL RECEIPT	X X X	38,181	38,181.42	41,481			(3,299)		(3,299)		38,181				341	01/15/2042
3137ASBP8	FHLMC REMIC SERIES 4077		12/15/2012	PRINCIPAL RECEIPT	X X X	37,007	37,007.29	39,939			(2,932)		(2,932)		37,007				298	11/15/2041
31383SSP6	FNMA #511826		12/25/2012	PRINCIPAL RECEIPT	X X X	9,326	9,326.05	9,511	9,376		(50)		(50)		9,326				286	07/01/2016
31384VV33	FNMA #535334		12/25/2012	PRINCIPAL RECEIPT	X X X	15,960	15,959.57	16,488	16,347		(388)		(388)		15,960				725	06/01/2030
31385JEL8	FNMA #545639		12/25/2012	PRINCIPAL RECEIPT	X X X	29,588	29,588.39	30,578	30,135		(546)		(546)		29,588				1,027	04/01/2032
31385JEM6	FNMA #545640		12/25/2012	PRINCIPAL RECEIPT	X X X	57,500	57,500.37	60,348	59,581		(2,080)		(2,080)		57,500				2,166	04/01/2032
31386TM51	FNMA #572880		12/25/2012	PRINCIPAL RECEIPT	X X X	5,963	5,963.42	5,961	5,954		10		10		5,963				192	04/01/2016
31388NGU4	FNMA #609611		12/25/2012	PRINCIPAL RECEIPT	X X X	26,816	26,816.32	26,913	26,790		26		26		26,816				687	11/01/2016
31388TFK4	FNMA #614070		12/25/2012	PRINCIPAL RECEIPT	X X X	9,163	9,162.71	9,303	9,200		(37)		(37)		9,163				342	11/01/2016
31388UF70	FNMA #614990		12/25/2012	PRINCIPAL RECEIPT	X X X	20,717	20,716.80	21,034	20,809		(92)		(92)		20,717				621	12/01/2016
31391SM64	FNMA #675481		12/25/2012	PRINCIPAL RECEIPT	X X X	1,953	1,953.38	2,018	2,005		(51)		(51)		1,953				23	02/01/2033
31400WSW1	FNMA #699933		12/25/2012	PRINCIPAL RECEIPT	X X X	591,028	591,027.76	595,276	594,803		(3,776)		(3,776)		591,028				18,897	04/01/2033
31406UK31	FNMA #820314		12/25/2012	PRINCIPAL RECEIPT	X X X	11,684	11,684.10	11,503	11,550		134		134		11,684				427	08/01/2035
31410QD57	FNMA #893924		07/25/2012	VARIOUS	X X X	1,142,492	1,007,401.76	1,026,605	1,016,498		(1,128)		(1,128)		1,015,370		127,121	127,121	40,694	10/01/2036

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# SCHEDULE D - PART 4

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

1	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 eign	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 (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 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
31411DS75	FNMA #905142		07/31/2012	VARIOUS	X X X	788,561	737,568.20	735,724	735,665		504		504		736,170		52,391	52,391	22,472	02/01/2037
31411W4N4	FNMA #917129		12/25/2012	PRINCIPAL RECEIPT	X X X	222,418	222,417.57	219,081	220,197		2,220		2,220		222,418				6,756	06/01/2037
31413SHC1	FNMA #953927		07/25/2012	VARIOUS	X X X	295,407	272,800.95	278,726	276,707		(549)		(549)		276,158		19,249	19,249	9,526	12/01/2037
31414AR87	FNMA #960511		07/25/2012	VARIOUS	X X X	336,016	312,311.38	313,239	313,239		(215)		(215)		312,965		23,051	23,051	9,966	01/01/2038
31414SYU1	FNMA #975123		12/25/2012	PRINCIPAL RECEIPT	X X X	83,945	83,944.84	83,709	83,701		243		243		83,945				2,614	05/01/2038
31371KZA2	FNMA PASS-THRU LNG 30 YEAR		12/25/2012	PRINCIPAL RECEIPT	X X X	253,376	253,375.86	272,894	272,096		(18,270)		(18,270)		253,376				6,918	02/01/2033
3138EGEY6	FNMA PASS-THRU LNG 30 YEAR		12/25/2012	PRINCIPAL RECEIPT	X X X	162,063	162,063.45	169,534	169,138		(7,074)		(7,074)		162,063				3,931	02/01/2041
3138LUCJ2	FNMA PASS-THRU LNG 30 YEAR		12/25/2012	PRINCIPAL RECEIPT	X X X	55,019	55,018.66	59,214			(4,195)		(4,195)		55,019				697	05/01/2042
31402Q5T4	FNMA PASS-THRU LNG 30 YEAR		12/25/2012	PRINCIPAL RECEIPT	X X X	99,795	99,794.95	109,930			(10,135)		(10,135)		99,795				1,070	02/01/2035
31403C6L0	FNMA PASS-THRU LNG 30 YEAR		07/31/2012	VARIOUS	X X X	1,361,085	1,269,797.18	1,343,803	1,337,269		(17,608)		(17,608)		1,319,661		41,424	41,424	35,923	02/01/2036
31410GCW1	FNMA PASS-THRU LNG 30 YEAR		02/25/2012	VARIOUS	X X X	422,391	397,195.61	410,167	408,932		(698)		(698)		408,234		14,157	14,157	3,499	06/01/2037
31416BLC0	FNMA PASS-THRU LNG 30 YEAR		12/25/2012	PRINCIPAL RECEIPT	X X X	215,285	215,284.59	236,847			(21,562)		(21,562)		215,285				2,372	08/01/2037
31417Y5Z6	FNMA PASS-THRU LNG 30 YEAR		12/25/2012	PRINCIPAL RECEIPT	X X X	65,905	65,904.72	70,518			(4,613)		(4,613)		65,905				1,358	10/01/2041
31418MSR4	FNMA PASS-THRU LNG 30 YEAR		07/31/2012	VARIOUS	X X X	1,677,935	1,562,234.06	1,717,481	1,714,693		(32,651)		(32,651)		1,682,042		(4,107)	(4,107)	48,780	06/01/2039
31394AP26	FNMA REMIC TRUST 2004-76		12/25/2012	PRINCIPAL RECEIPT	X X X	245,051	245,050.98	260,673	254,775		(9,724)		(9,724)		245,051				4,815	10/25/2019
3136A2QP1	FNMA REMIC TRUST 2011-132		12/25/2012	PRINCIPAL RECEIPT	X X X	111,670	111,670.33	120,499	120,444		(8,773)		(8,773)		111,670				2,756	08/25/2039
57589D6G7	MASSACHUSETTS ST PORT AUTH		04/10/2012	MERRILL LYNCH FIXED INCOM	X X X	1,009,860	1,000,000.00	1,045,890	1,004,952		(2,699)		(2,699)		1,002,253		7,607	7,607	39,167	07/01/2012
6497163F2	NEW YORK NY CITY FIN AUTH		11/01/2012	MATURITY	X X X	1,000,000	1,000,000.00	1,058,960	1,009,989		(9,989)		(9,989)		1,000,000				52,500	11/01/2012
3199999 Subtotal - Bonds - U.S. Special Revenue, Special Assessment						18,000,314	17,155,621.61	18,033,473	17,126,364		(285,219)		(285,219)		17,579,383		420,932	420,932	526,516	X X X
<b>Bonds - Industrial and Miscellaneous (Unaffiliated)</b>																				
03523TBB3	ANHEUSER BUSCH NTS 4.375% 2/15/		03/27/2012	MERRILL LYNCH FIXED INCOM	X X X	559,945	500,000.00	496,415	496,685		71		71		496,756		63,189	63,189	13,672	02/15/2021
037411AX3	APACHE CORP		03/27/2012	PERSHING	X X X	370,531	350,000.00	346,395	346,718		73		73		346,790		23,741	23,741	8,423	02/01/2021
04044TAE6	ARISTOTLE HLDG INC		07/12/2012	BNY/SUNTRUST CAPITAL	X X X	1,132,040	1,000,000.00	991,470	991,556		359		359		991,915		140,125	140,125	31,139	11/15/2021
06849RAF9	BARRICK NORTH AMERICA FIN LLC GTD		03/08/2012	WELLS FARGO	X X X	434,068	400,000.00	399,744	399,756		4		4		399,760		34,308	34,308	5,036	05/30/2021
071813BA6	BAXTER INTL INC		03/27/2012	US BANCORP INVESTMENT	X X X	590,336	525,000.00	531,347	530,091		(136)		(136)		529,955		60,381	60,381	14,766	08/15/2019
075887BA6	BECTON DICKINSON & CO		03/27/2012	JP MORGAN CLEARING CORP	X X X	818,041	805,000.00	803,350	803,372		34		34		803,406		14,635	14,635	9,923	11/08/2021
126650BP4	CVS CAREMARK CORPORATION		12/10/2012	Sink PMT @ 100.0000000	X X X	18,422	18,421.83	18,790	18,787		(365)		(365)		18,422				532	12/10/2028
316773CK4	FIFTH THIRD BANCORP		03/27/2012	FTN FINANCIAL SECURITIES	X X X	452,287	430,000.00	429,493	429,581		23		23		429,604		22,683	22,683	10,608	01/25/2016
36158YHA0	GE CAP CMBS 2002-3		09/10/2012	PRINCIPAL RECEIPT	X X X	875,958	875,958.31	860,629	873,156		2,802		2,802		875,958				24,912	12/10/2037
423074AM5	HEINZ H J CO		03/27/2012	PERSHING	X X X	501,635	500,000.00	493,690	493,859		130		130		493,989		7,646	7,646	8,594	09/12/2021
46625YDD2	JP MORGAN COMM MTG 2004-CIBC10		12/12/2012	PRINCIPAL RECEIPT	X X X	193,507	193,507.46	184,800	190,816		2,691		2,691		193,507				5,448	01/12/2037
501044CH2	KROGER CO		03/08/2012	PERSHING	X X X	246,744	200,000.00	199,498	199,625		7		7		199,632		47,112	47,112	8,132	01/15/2020
56585AAE2	MARATHON PETE CORP SR NT 3.5%16		03/27/2012	WELLS FARGO	X X X	165,845	160,000.00	159,987	159,989		1		1		159,990		5,855	5,855	3,251	03/01/2016
58155QAD5	MEKLESSON CORP		07/13/2012	JP MORGAN SECS LLC	X X X	169,596	145,000.00	144,621	144,621		18		18		144,639		24,958	24,958	6,065	03/01/2021
594918AC8	MICROSOFT CORP NT		03/27/2012	NATIONAL FINANCIAL SERV	X X X	285,250	250,000.00	249,875	249,903		3		3		249,906		35,344	35,344	3,471	06/01/2019
61748HAR2	MORGAN STANLEY CAP 2004-5AR		12/25/2012	PRINCIPAL RECEIPT	X X X	29,915	29,915.11	30,032	29,600		316		316		29,915				435	07/25/2034
655844BG2	NORFOLK SOUTHERN CORP SR NT 3.25%2		03/27/2012	Merrill Lynch	X X X	424,011	420,000.00	417,572	417,599		49		49		417,648		6,363	6,363	5,043	12/01/2021
674599BY0	OCCIDENTAL PETE CORP DEL		03/27/2012	WELLS FARGO	X X X	742,655	680,000.00	679,844	679,857		3		3		679,860		62,795	62,795	18,509	02/01/2021
677415CL3	OHIO POWER COMPANY		07/12/2012	NATL FINL SVCS CORP	X X X	115,004	100,000.00	102,752	101,479		(159)		(159)		101,320		13,684	13,684	3,767	06/01/2016
693476BL6	PNC FUNDING CORP SR NT 4.375%20		03/27/2012	WELLS FARGO	X X X	543,715	500,000.00	501,855	501,683		(39)		(39)		501,644		42,071	42,071	13,915	08/11/2020
842400FJ7	SOUTHERN CALIF EDISON CO		07/12/2012	US BANCORP INVESTMENT	X X X	610,070	500,000.00	551,140	539,865		(2,813)		(2,813)		537,052		73,018	73,018	25,361	08/15/2018
875127AZ5	TAMPA ELEC CO SR NT 5.4%21		04/02/2012	KEY BANK CAPITALMARKETS	X X X	582,540	500,000.00	548,115	544,066		(975)		(975)		543,091		39,449	39,449	10,500	05/15/2021
913017BQ1	UNITED TECHNOLOGIES CORP		03/27/2012	JP MORGAN CLEARING CORP	X X X	615,945	500,000.00	574,645	559,191		(1,724)		(1,724)		557,467		58,478	58,478	20,332	02/01/2019
927804FC3	VIRGINIA ELECTRIC POWER		03/27/2012	BARCLAYS CAPITAL INC.	X X X	606,250	500,000.00	504,115	502,636		(94)		(94)		502,541		103,709	103,709	16,115	09/15/2017
929766EA7	WACHOVIA CMBS 2003-C4		11/15/2012	VARIOUS	X X X	1,039,817	1,036,283.12	1,000,985	1,028,783		5,516		5,516		1,034,299		5,518	5,518	41,831	04/15/2035
949746NX5	WELLS FARGO & CO NEW		03/27/2012	NATIONAL FINANCIAL SERV	X X X	581,030	500,000.00	526,775	520,425		(711)		(711)		519,714		61,316	61,316	8,516	12/11/2017

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## SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date	
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (Cols. 11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.							
136385AF8 136385AR2	CANADIAN NAT RES LTD CANADIAN NAT RES LTD	I I	03/27/2012 03/27/2012	WELLS FARGO US BANCORP INVESTMENT	X X X X X X	386,617 253,285	350,000.00 250,000.00	369,289 249,015	361,494 249,027		(894) 20		(894) 20		360,600 249,046		26,017 4,239	26,017 4,239	5,669 3,210		12/01/2014 11/15/2021
767201AC0 87938WAP8	RIO TINTO FIN USA LTD TELEFONICA EMISIONES S A U	R R	08/02/2012 03/27/2012	JP Morgan Chase NOMURA	X X X X X X	623,870 515,533	500,000.00 520,000.00	552,310 520,000	543,627 520,000		(3,369)		(3,369)		540,258 520,000		83,613 (4,467)	83,613 (4,467)	34,486 17,673		07/15/2018 02/16/2021
3899999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)					14,484,462	13,239,085.83	13,438,482	13,427,847		841		841		13,428,684		1,055,780	1,055,780	379,334		X X X
8399997	Subtotal - Bonds - Part 4					40,984,560	38,356,049.89	39,704,918	38,619,632		(323,102)		(323,102)		39,034,762		1,949,800	1,949,800	1,194,532		X X X
8399998	Summary Item from Part 5 for Bonds					9,884,177	9,775,000.00	9,820,345			(1,430)		(1,430)		9,818,913		65,261	65,261	48,991		X X X
8399999	Subtotal - Bonds					50,868,737	48,131,049.89	49,525,263	38,619,632		(324,532)		(324,532)		48,853,675		2,015,061	2,015,061	1,243,523		X X X
8999998	Summary Item from Part 5 for Preferred Stocks						X X X														X X X
9799998	Summary Item from Part 5 for Common Stocks						X X X														X X X
9899999	Subtotal - Preferred and Common Stocks						X X X														X X X
9999999	Totals					50,868,737	X X X	49,525,263	38,619,632		(324,532)		(324,532)		48,853,675		2,015,061	2,015,061	1,243,523		X X X

## SCHEDULE D - PART 5

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

1 CUSIP Identifi- cation	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) Number of Shares (Stock)	9 Actual Cost	10 Consider- ation	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. (Col. 12+ 13-14)	16 Total Foreign Exchange Change in B./A.C.V.						
<b>Bonds - Industrial and Miscellaneous (Unaffiliated)</b>																					
14040HAZ8 172967FW6	CAPITAL ONE FINL CORP CITIGROUP INC		03/21/2012 01/03/2012	JP Morgan Chase SALOMON BROS	03/27/2012 03/27/2012	WELLS FARGO JP MORGAN CLEARING CORP	650,000.000 710,000.000	649,454 709,027	650,969 744,726	649,457 709,068			3 40		3 40		1,512 35,658	1,512 35,658	272 7,021		
29379VAX1	ENTERPRISE PRODS OPER LLC		08/06/2012	SOLOMON BROS	11/07/2012	WELLS FARGO SECURITIES	550,000.000	549,676	554,472	549,702			27		27		4,769	4,769	1,642		
36962G5Z3 40428HPG1	GENERAL ELEC CAP CORP MTN BE HSBC USA INC NEW		09/04/2012 03/02/2012	SOLOMON BROS JP MORGAN CHASE BANK/HSBC	11/07/2012 03/27/2012	MERRILL LYNCH STIFEL NICOLAUS & CO	1,000,000.000 500,000.000	1,014,360 506,185	1,017,050 504,640	1,013,484 506,044			(876) (141)		(876) (141)		3,566 (1,404)	3,566 (1,404)	5,733 1,550	2,934 792	
655844BJ6	NORFOLK SOUTHERN CORP		03/12/2012	MERRILL LYNCH FIXED INCOM	03/27/2012	RBC DOMINION SECURITIES	500,000.000	494,685	492,965	494,704			19		19		(1,739)	(1,739)	625		
00101JAB2 902494AT0	THE ADT CORPORATION 144A TYSON FOODS INC		07/18/2012 06/06/2012	MERRILL LYNCH JP Morgan Chase	09/19/2012 07/26/2012	JP Morgan Chase MERRILL LYNCH FIXED INCOM	1,000,000.000 315,000.000	1,032,430 313,293	1,029,980 319,845	1,031,962 313,311			(468) 19		(468) 19		(1,982) 6,533	(1,982) 6,533	7,681 1,890	1,750	
96332HCE7	WHIRLPOOL CORP SERA MTN BE		05/29/2012	JP MORGAN CHASE	08/09/2012	VARIOUS	190,000.000	189,715	192,642	189,719			4		4		2,923	2,923	1,811		
96950FAG9 06415DAC1	WILLIAMS PARTNERS L P BANK NOVA SCOTIA	I	02/08/2012 01/20/2012	CREDIT SUISSE BARCLAYS CAPITAL INC	03/27/2012	JP MORGAN CHASE BARCLAYS CAPITAL INC	400,000.000 645,000.000	413,100 644,174	411,332 644,174	412,927 644,178			(173) 4		(173) 4		(1,595) (4)	(1,595) (4)	6,188	4,033	
06415CAC3	BANK NOVA SCOTIA EXT CVRD 144A 18	I	01/20/2012	BARCLAYS CAPITAL INC	03/27/2012	TORONTO DOMINION SECURITI NATIONAL	645,000.000	644,174	654,191	644,198			24		24		9,993	9,993	2,096		
21685WDD6	COOPERATIEVE CENTRALE RAIFFEI	R	02/01/2012	MERRILL LYNCH FIXED INCOM	03/27/2012	FINANCIAL SERV	630,000.000	625,099	615,630	625,160			62		62		(9,531)	(9,531)	3,526		
21686CAD2	COOPERATIEVE CENTRALE RAIFFEIS	R	01/11/2012	Barclays Capital MERRILL LYNCH	02/01/2012	CREDIT SUISSE	410,000.000	409,643	422,554	409,647			4		4		12,907	12,907	653		
63254AAB4	NATIONAL AUSTRALIA BK LTD144A	R	03/01/2012	MERRILL LYNCH FIXED INCOM	03/27/2012	SALOMON BROS	630,000.000	628,860	626,447	628,875			15		15		(2,428)	(2,428)	1,011		
65504LAK3	NOBLE HOLD INT LTD	R	02/07/2012	Barclays Capital	03/27/2012	KEY BANK CAPITALMARKETS	1,000,000.000	996,470	1,002,560	996,477			7		7		6,083	6,083	7,292		
3899999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							9,775,000.000	9,820,345	9,884,177	9,818,913			(1,430)		(1,430)		65,261	65,261	48,991	9,509
8399998	Subtotal - Bonds							9,775,000.000	9,820,345	9,884,177	9,818,913			(1,430)		(1,430)		65,261	65,261	48,991	9,509
9999999	Totals								9,820,345	9,884,177	9,818,913			(1,430)		(1,430)		65,261	65,261	48,991	9,509

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## SCHEDULE D - PART 6 - SECTION 1

### Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1 CUSIP Identification	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
<b>NONE</b>									
1999999 Total - Preferred and Common Stocks .....								... X X X ...	... X X X ...

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

## SCHEDULE D - PART 6 - SECTION 2

1 CUSIP Identification	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
<b>NONE</b>					
0399999 Total - Preferred and Common Stocks .....				... X X X ...	... X X X ...

# SCHEDULE DA - PART 1

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

1 CUSIP Identi- fication	2 Description	Codes		5 Date Acquired	6 Name of Vendor	7 Maturity Date	8 Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value				13 Par Value	14 Actual Cost	Interest						21 Paid For Accrued Interest
		3 Code	4 For- eign					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 Dec. 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	
8399999 Total Bonds																				
<b>Exempt Money Market Mutual Funds</b>																				
94975H296	WELLS FARGO FDS TR			02/29/2012	US BANK		25,001					25,001								1
8899999 Subtotal - Exempt Money Market Mutual Funds							25,001				X X X	25,001			X X X	X X X	X X X		1	
<b>Class One Money Market Mutual Funds</b>																				
431114701	HIGHMARK DIVERSIFIED			12/31/2012	Union Bank of CA		1,164,892					1,164,892								52
8999999 Subtotal - Class One Money Market Mutual Funds							1,164,892				X X X	1,164,892			X X X	X X X	X X X		52	
9199999 Total Short-Term Investments							1,189,893				X X X	1,189,893			X X X	X X X	X X X		53	

E18 Schedule DB - Part A Sn 1 Opt/Cap/Floor/Collars/Swaps/Forwards Open . . . . NONE

E19 Schedule DB - Part A Sn 2 Opt/Cap/Floor/Collars/Swaps/Forwards Term. . . . NONE

E20 Schedule DB - Part B Sn 1 Future Contracts Open . . . . . NONE

E21 Schedule DB - Part B Sn 2 Future Contracts Terminated . . . . . NONE

E22 Schedule DB - Part D Counterparty Exposure for Derivative Instruments . . . . NONE

E23 Schedule DL - Part 1 - Securities Lending Collateral Assets . . . . . NONE

E24 Schedule DL - Part 2 - Securities Lending Collateral Assets . . . . . NONE

## SCHEDULE E - PART 1 - CASH

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
<b>open depositories</b>						
Wells Fargo - Operating .....	175 S. Third St, Suite 150, Columbus, OH .....	0.100	181	10	4,220,719	X X X
0199998 Deposits in .....0 depositories that do not exceed the allowable limit in any one depository (See Instructions) - open depositories .....						
		X X X				X X X
0199999 Totals - Open Depositories .....						
		X X X	181	10	4,220,719	X X X
0299998 Deposits in .....0 depositories that do not exceed the allowable limit in any one depository (See Instructions) - suspended depositories .....						
		X X X				X X X
0299999 Totals - Suspended Depositories .....						
		X X X				X X X
0399999 Total Cash On Deposit .....						
		X X X	181	10	4,220,719	X X X
0499999 Cash in Company's Office .....						
		X X X	X X X	X X X		X X X
0599999 Total Cash .....						
		X X X	181	10	4,220,719	X X X

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

1. January .....	2,815,667	4. April .....	(970,112)	7. July .....	42,027	10. October .....	(2,346,889)
2. February .....	3,272,258	5. May .....	1,180,845	8. August .....	(370,316)	11. November .....	995,899
3. March .....	(499,716)	6. June .....	627,017	9. September .....	(793,741)	12. December .....	4,220,719

## 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 Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due & Accrued	8 Amount Received During Year
<div style="border: 1px solid black; padding: 10px; display: inline-block;"> <b>N O N E</b> </div>							
8699999 Total Cash Equivalents .....							

## 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	AR Statutory Deposit .....	159,797	167,719		
5. California (CA) .....						
6. Colorado (CO) .....						
7. Connecticut (CT) .....						
8. Delaware (DE) .....						
9. District of Columbia (DC) .....						
10. Florida (FL) .....						
11. Georgia (GA) .....	B		25,001	25,001		
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	Benefit of Policyholders .....	499,473	517,617		
33. New York (NY) .....						
34. North Carolina (NC) .....						
35. North Dakota (ND) .....						
36. Ohio (OH) .....	B		2,200,000	2,200,000		
37. Oklahoma (OK) .....	B	Benefit of Policyholders .....	290,886	428,250		
38. Oregon (OR) .....						
39. Pennsylvania (PA) .....						
40. Rhode Island (RI) .....						
41. South Carolina (SC) .....						
42. South Dakota (SD) .....						
43. Tennessee (TN) .....						
44. Texas (TX) .....						
45. Utah (UT) .....						
46. Vermont (VT) .....						
47. Virginia (VA) .....						
48. Washington (WA) .....						
49. West Virginia (WV) .....						
50. Wisconsin (WI) .....						
51. Wyoming (WY) .....						
52. American Samoa (AS) .....						
53. Guam (GU) .....						
54. Puerto Rico (PR) .....						
55. U.S. Virgin Islands (VI) .....						
56. Northern Mariana Islands (MP) .....						
57. Canada (CAN) .....						
58. Aggregate Alien and Other (OT) .....	X X X	X X X				
59. Total .....	X X X	X X X	3,175,157	3,338,587		
<b>DETAILS OF WRITE-INS</b>						
5801. ....						
5802. ....						
5803. ....						
5898. Summary of remaining write-ins for Line 58 from overflow page .....	X X X	X X X				
5899. Totals (Lines 5801 through 5803 plus 5898) (Line 58 above) .....	X X X	X X X				

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