



ANNUAL STATEMENT

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

COLONY SPECIALTY INSURANCE COMPANY

NAIC Group Code.....457, 457 (Current Period) (Prior Period)	NAIC Company Code..... 36927	Employer's ID Number..... 34-1266871
Organized under the Laws of Ohio	State of Domicile or Port of Entry Ohio	Country of Domicile US
Incorporated/Organized..... December 20, 1978	Commenced Business..... April 16, 1979	
Statutory Home Office	52 East Gay Street..... Columbus OH US 43215 <i>(Street and Number) (City or Town, State, Country and Zip Code)</i>	
Main Administrative Office	8720 Stony Point Pkwy, Suite 300..... Richmond VA US..... 23235 <i>(Street and Number) (City or Town, State, Country and Zip Code)</i>	804-560-2000 <i>(Area Code) (Telephone Number)</i>
Mail Address	P.O. Box 469012..... San Antonio TX US 78246 <i>(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)</i>	
Primary Location of Books and Records	8720 Stony Point Pkwy, Suite 300..... Richmond VA US 23235 <i>(Street and Number) (City or Town, State, Country and Zip Code)</i>	804-560-2866 <i>(Area Code) (Telephone Number)</i>
Internet Web Site Address	www.colonyins.com	
Statutory Statement Contact	Jason Thomas Williams <i>(Name)</i> colonyfinancialreporting@colonyins.com <i>(E-Mail Address)</i>	804-560-4588 <i>(Area Code) (Telephone Number) (Extension)</i> 804-560-4820 <i>(Fax Number)</i>

OFFICERS

Name	Title	Name	Title
1. Louis David Levinson	President	2. Melinda Joy Thompson	Treasurer
3. Craig Stephen Comeaux	Secretary	4.	

OTHER

Samuel Collins Anderson	Senior Vice President	Gail Theresa Kimpfler #	Vice President
Laurie Elizabeth Banez #	Vice President	Lynn Kelly Geurin	Vice President
Daniel Gerard Platt	Vice President	Mary Moczygemba Stulting	Vice President
Barbara Lou Sutherland	Vice President		

DIRECTORS OR TRUSTEES

Michael Evin Arledge	Craig Stephen Comeaux	Samuel Collins Anderson	Louis David Levinson
Barbara Lou Sutherland			

State of..... Virginia
County of.....

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) Louis David Levinson	_____ (Signature) Melinda Joy Thompson	_____ (Signature) Craig Stephen Comeaux
1. (Printed Name) President	2. (Printed Name) Treasurer	3. (Printed Name) Secretary
_____ (Title)	_____ (Title)	_____ (Title)

Subscribed and sworn to before me
This 21st 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 _____

COLONY 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.....	17,283,446	25.4	17,283,446		17,283,446	25.4
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.....	9,072,257	13.3	9,072,257		9,072,257	13.3
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.....	1,849,998	2.7	1,849,998		1,849,998	2.7
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations.....	1,035,041	1.5	1,035,041		1,035,041	1.5
1.43 Revenue and assessment obligations.....	474,399	0.7	474,399		474,399	0.7
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.....		0.0			0	0.0
1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-based securities issued or guaranteed by agencies shown in Line 1.521.....		0.0			0	0.0
1.523 All other.....	1,568,877	2.3	1,568,877		1,568,877	2.3
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities).....	13,883,688	20.4	13,883,688		13,883,688	20.4
2.2 Unaffiliated non-U.S. securities (including Canada).....	494,495	0.7	494,495		494,495	0.7
2.3 Affiliated securities.....		0.0			0	0.0
3. Equity interests:						
3.1 Investments in mutual funds.....		0.0			0	0.0
3.2 Preferred stocks:						
3.21 Affiliated.....		0.0			0	0.0
3.22 Unaffiliated.....		0.0			0	0.0
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated.....		0.0			0	0.0
3.32 Unaffiliated.....	14,580,509	21.4	14,580,509		14,580,509	21.4
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.....	7,919,780	11.6	7,919,780		7,919,780	11.6
11. Other invested assets.....		0.0			0	0.0
12. Total invested assets.....	68,162,490	100.0	68,162,490	0	68,162,490	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.....	NONE	
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

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.....	NONE	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

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year.....		
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 8).....		
2.2	Additional investment made after acquisition (Part 2, Column 9).....		0
3.	Capitalized deferred interest and other:		
3.1	Totals, Part 1, Column 16.....		
3.2	Totals, Part 3, Column 12.....		0
4.	Accrual of discount.....		
5.	Unrealized valuation increase (decrease):		
5.1	Totals, Part 1, Column 13.....	NONE	
5.2	Totals, Part 3, Column 9.....		0
6.	Total gain (loss) on disposals, Part 3, Column 19.....		
7.	Deduct amounts received on disposals, Part 3, Column 16.....		
8.	Deduct amortization of premium and depreciation.....		
9.	Total foreign exchange change in book/adjusted carrying value:		
9.1	Totals, Part 1, Column 17.....		
9.2	Totals, Part 3, Column 14.....		0
10.	Deduct current year's other than temporary impairment recognized:		
10.1	Totals, Part 1, Column 15.....		
10.2	Totals, Part 3, Column 11.....		0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....		0
12.	Deduct total nonadmitted amounts.....		
13.	Statement value at end of current period (Line 11 minus Line 12).....		0

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year.....		41,308,136
2.	Cost of bonds and stocks acquired, Part 3, Column 7.....		63,056,665
3.	Accrual of discount.....		45,720
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.....	578,230	
4.4	Part 4, Column 11.....	24,590	602,820
5.	Total gain (loss) on disposals, Part 4, Column 19.....		(124,192)
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7.....		44,408,535
7.	Deduct amortization of premium.....		179,338
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.....	58,565	
9.4	Part 4, Column 13.....		58,565
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....		60,242,711
11.	Deduct total nonadmitted amounts.....		
12.	Statement value at end of current period (Line 10 minus Line 11).....		60,242,711

SCHEDULE D - SUMMARY BY COUNTRY

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

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS	1. United States.....	17,283,446	17,603,129	17,307,048	17,295,000
Governments (Including all obligations guaranteed by governments)	2. Canada.....				
	3. Other Countries.....				
	4. Totals.....	17,283,446	17,603,129	17,307,048	17,295,000
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals.....	1,849,998	1,898,795	1,931,846	1,760,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals.....	1,035,041	1,147,930	1,086,030	1,000,000
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.....	9,546,655	9,954,322	9,527,779	9,427,962
Industrial and Miscellaneous and Hybrid Securities (Unaffiliated)	8. United States.....	15,452,565	16,357,981	15,491,229	15,240,412
	9. Canada.....				
	10. Other Countries.....	494,495	537,204	495,809	492,000
	11. Totals.....	15,947,060	16,895,185	15,987,038	15,732,412
Parent, Subsidiaries and Affiliates	12. Totals.....				
	13. Total Bonds.....	45,662,200	47,499,361	45,839,741	45,215,374
PREFERRED STOCKS	14. United States.....				
Industrial and Miscellaneous (Unaffiliated)	15. Canada.....				
	16. Other Countries.....				
	17. Totals.....	0	0	0	
Parent, Subsidiaries and Affiliates	18. Totals.....				
	19. Total Preferred Stocks.....	0	0	0	
COMMON STOCKS	20. United States.....	8,423,344	8,423,344	8,260,574	
Industrial and Miscellaneous (Unaffiliated)	21. Canada.....	679,197	679,197	703,399	
	22. Other Countries.....	5,477,968	5,477,968	4,894,688	
	23. Totals.....	14,580,509	14,580,509	13,858,661	
Parent, Subsidiaries and Affiliates	24. Totals.....				
	25. Total Common Stocks.....	14,580,509	14,580,509	13,858,661	
	26. Total Stocks.....	14,580,509	14,580,509	13,858,661	
	27. Total Bonds and Stocks....	60,242,709	62,079,870	59,698,402	

SCHEDULE D - PART 1A - SECTION 1

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

Quality Rating per the NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.7	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
1. U.S. Governments											
1.1 Class 1.....	1,125,987	13,586,655	3,521,457			18,234,100	34.8	18,344,305	33.2	18,234,100	
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.....	1,125,987	13,586,655	3,521,457	0	0	18,234,100	34.8	18,344,305	33.2	18,234,100	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.....		1,386,971	463,027			1,849,998	3.5	1,404,642	2.5	1,849,998	
3.2 Class 2.....						0	0.0		0.0		
3.3 Class 3.....						0	0.0		0.0		
3.4 Class 4.....						0	0.0		0.0		
3.5 Class 5.....						0	0.0		0.0		
3.6 Class 6.....						0	0.0		0.0		
3.7 Totals.....	0	1,386,971	463,027	0	0	1,849,998	3.5	1,404,642	2.5	1,849,998	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed											
4.1 Class 1.....		1,035,041				1,035,041	2.0	3,770,790	6.8	1,035,041	
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	1,035,041	0	0	0	1,035,041	2.0	3,770,790	6.8	1,035,041	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed											
5.1 Class 1.....	3,907,376	5,164,881		474,399		9,546,656	18.2	12,485,005	22.6	9,546,656	
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.....	3,907,376	5,164,881	0	474,399	0	9,546,656	18.2	12,485,005	22.6	9,546,656	0

S105

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

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

Quality Rating per the NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.7	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
6. Industrial and Miscellaneous (unaffiliated)											
6.1 Class 1.....	7,768,901	6,876,937	2,776,715			17,422,553	33.3	15,979,370	28.9	14,454,370	2,968,183
6.2 Class 2.....	30,928	3,059,090	609,788			3,699,806	7.1	2,955,879	5.3	3,449,806	250,000
6.3 Class 3.....		318,151		251,236		569,386	1.1	326,872	0.6	569,386	
6.4 Class 4.....						0	0.0		0.0		
6.5 Class 5.....						0	0.0		0.0		
6.6 Class 6.....						0	0.0		0.0		
6.7 Totals.....	7,799,829	10,254,178	3,386,503	251,236	0	21,691,746	41.4	19,262,121	34.9	18,473,563	3,218,183
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

90IS

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).....12,802,264	.....28,050,486	.....6,761,200	.....474,399	.....0	.....48,088,349	.....91.8	.....XXX	.....XXX	.....45,120,166	.....2,968,183
9.2 Class 2.....	(d).....30,928	.....3,059,090	.....609,788	.....0	.....0	.....3,699,806	.....7.1	.....XXX	.....XXX	.....3,449,806	.....250,000
9.3 Class 3.....	(d).....0	.....318,151	.....0	.....251,236	.....0	.....569,386	.....1.1	.....XXX	.....XXX	.....569,386	.....0
9.4 Class 4.....	(d).....0	.....0	.....0	.....0	.....0	.....0	.....0.0	.....XXX	.....XXX	.....0	.....0
9.5 Class 5.....	(d).....0	.....0	.....0	.....0	.....0	(c).....0	.....0.0	.....XXX	.....XXX	.....0	.....0
9.6 Class 6.....	(d).....0	.....0	.....0	.....0	.....0	(c).....0	.....0.0	.....XXX	.....XXX	.....0	.....0
9.7 Totals.....	.....12,833,192	.....31,427,727	.....7,370,988	.....725,635	.....0	(b).....52,357,542	.....100.0	.....XXX	.....XXX	.....49,139,359	.....3,218,183
9.8 Line 9.7 as a % of Col. 6.....	.....24.5	.....60.0	.....14.1	.....1.4	.....0.0	.....100.0	.....XXX	.....XXX	.....XXX	.....93.9	.....6.1
10. Total Bonds Prior Year											
10.1 Class 1.....	.....19,086,785	.....25,990,830	.....5,755,208	.....1,085,385	.....65,903	.....XXX	.....XXX	.....51,984,112	.....94.1	.....51,749,686	.....234,426
10.2 Class 2.....	.....0	.....2,686,063	.....269,816	.....0	.....0	.....XXX	.....XXX	.....2,955,879	.....5.3	.....2,955,879	.....0
10.3 Class 3.....	.....0	.....326,872	.....0	.....0	.....0	.....XXX	.....XXX	.....326,872	.....0.6	.....326,872	.....0
10.4 Class 4.....	.....0	.....0	.....0	.....0	.....0	.....XXX	.....XXX	.....0	.....0.0	.....0	.....0
10.5 Class 5.....	.....0	.....0	.....0	.....0	.....0	.....XXX	.....XXX	(c).....0	.....0.0	.....0	.....0
10.6 Class 6.....	.....0	.....0	.....0	.....0	.....0	.....XXX	.....XXX	(c).....0	.....0.0	.....0	.....0
10.7 Totals.....	.....19,086,785	.....29,003,766	.....6,025,024	.....1,085,385	.....65,903	.....XXX	.....XXX	(b).....55,266,863	.....100.0	.....55,032,437	.....234,426
10.8 Line 10.7 as a % of Col. 8.....	.....34.5	.....52.5	.....10.9	.....2.0	.....0.1	.....XXX	.....XXX	.....100.0	.....XXX	.....99.6	.....0.4
11. Total Publicly Traded Bonds											
11.1 Class 1.....	.....11,658,372	.....26,226,196	.....6,761,200	.....474,399	.....0	.....45,120,166	.....86.2	.....51,749,686	.....93.6	.....45,120,166	.....XXX
11.2 Class 2.....	.....0	.....2,935,379	.....514,427	.....0	.....0	.....3,449,806	.....6.6	.....2,955,879	.....5.3	.....3,449,806	.....XXX
11.3 Class 3.....	.....0	.....318,151	.....0	.....251,236	.....0	.....569,386	.....1.1	.....326,872	.....0.6	.....569,386	.....XXX
11.4 Class 4.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0.0	.....0	.....0.0	.....0	.....XXX
11.5 Class 5.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0.0	.....0	.....0.0	.....0	.....XXX
11.6 Class 6.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0.0	.....0	.....0.0	.....0	.....XXX
11.7 Totals.....	.....11,658,372	.....29,479,725	.....7,275,627	.....725,635	.....0	.....49,139,359	.....93.9	.....55,032,437	.....99.6	.....49,139,359	.....XXX
11.8 Line 11.7 as a % of Col. 6.....	.....23.7	.....60.0	.....14.8	.....1.5	.....0.0	.....100.0	.....XXX	.....XXX	.....XXX	.....100.0	.....XXX
11.9 Line 11.7 as a % of Line 9.7, Col. 6, Section 9.....	.....22.3	.....56.3	.....13.9	.....1.4	.....0.0	.....93.9	.....XXX	.....XXX	.....XXX	.....93.9	.....XXX
12. Total Privately Placed Bonds											
12.1 Class 1.....	.....1,143,892	.....1,824,290	.....0	.....0	.....0	.....2,968,183	.....5.7	.....234,426	.....0.4	.....XXX	.....2,968,183
12.2 Class 2.....	.....30,928	.....123,711	.....95,361	.....0	.....0	.....250,000	.....0.5	.....0	.....0.0	.....XXX	.....250,000
12.3 Class 3.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0.0	.....0	.....0.0	.....XXX	.....0
12.4 Class 4.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0.0	.....0	.....0.0	.....XXX	.....0
12.5 Class 5.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0.0	.....0	.....0.0	.....XXX	.....0
12.6 Class 6.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0.0	.....0	.....0.0	.....XXX	.....0
12.7 Totals.....	.....1,174,820	.....1,948,002	.....95,361	.....0	.....0	.....3,218,183	.....6.1	.....234,426	.....0.4	.....XXX	.....3,218,183
12.8 Line 12.7 as a % of Col. 6.....	.....36.5	.....60.5	.....3.0	.....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.....	.....2.2	.....3.7	.....0.2	.....0.0	.....0.0	.....6.1	.....XXX	.....XXX	.....XXX	.....XXX	.....6.1

S107

- (a) Includes \$.....3,218,183 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.
- (b) Includes \$.....0 current year, \$.....0 prior year of bonds with Z designations and \$.....0 current year, \$.....0 prior year of bonds with Z* designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement. "Z*" means the SVO could not evaluate the obligation because valuation procedures for the security class are under regulatory review.
- (c) Includes \$.....0 current year, \$.....0 prior year of bonds with 5* designations and \$.....0 current year, \$.....0 prior year of bonds with 6* designations. "5*" means the NAIC designation was assigned by the SVO in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.
- (d) Includes the following amount of non-rated short-term and cash equivalent bonds by NAIC designation: NAIC 1 \$.....5,745,631; NAIC 2 \$.....0; NAIC 3 \$.....0; NAIC 4 \$.....0; NAIC 5 \$.....0; NAIC 6 \$.....0.

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type		1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.5	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
1.	U.S. Governments											
1.1	Issuer Obligations.....	1,125,987	13,586,655	3,521,457			18,234,100	34.8	18,344,305	33.2	18,234,100	
1.2	Residential Mortgage-Backed Securities.....						0	0.0		0.0		
1.3	Commercial Mortgage-Backed Securities.....						0	0.0		0.0		
1.4	Other Loan-Backed and Structured Securities.....						0	0.0		0.0		
1.5	Totals.....	1,125,987	13,586,655	3,521,457	0	0	18,234,100	34.8	18,344,305	33.2	18,234,100	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.....		1,386,971	463,027			1,849,998	3.5	1,404,642	2.5	1,849,998	
3.2	Residential Mortgage-Backed Securities.....						0	0.0		0.0		
3.3	Commercial Mortgage-Backed Securities.....						0	0.0		0.0		
3.4	Other Loan-Backed and Structured Securities.....						0	0.0		0.0		
3.5	Totals.....	0	1,386,971	463,027	0	0	1,849,998	3.5	1,404,642	2.5	1,849,998	0
4.	U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed											
4.1	Issuer Obligations.....		1,035,041				1,035,041	2.0	3,770,790	6.8	1,035,041	
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	1,035,041	0	0	0	1,035,041	2.0	3,770,790	6.8	1,035,041	0
5.	U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed											
5.1	Issuer Obligations.....	1,525,000			474,399		1,999,399	3.8	2,735,082	4.9	1,999,399	
5.2	Residential Mortgage-Backed Securities.....	2,382,376	5,164,881				7,547,257	14.4	9,749,923	17.6	7,547,257	
5.3	Commercial Mortgage-Backed Securities.....						0	0.0		0.0		
5.4	Other Loan-Backed and Structured Securities.....						0	0.0		0.0		
5.5	Totals.....	3,907,376	5,164,881	0	474,399	0	9,546,656	18.2	12,485,005	22.6	9,546,656	0
6.	Industrial and Miscellaneous (unaffiliated)											
6.1	Issuer Obligations.....	5,775,614	6,310,410	3,386,503	251,236		15,723,763	30.0	19,027,695	34.4	14,998,801	724,961
6.2	Residential Mortgage-Backed Securities.....	59,135	34,495				93,630	0.2	155,362	0.3	93,630	
6.3	Commercial Mortgage-Backed Securities.....	380,444	1,094,803				1,475,247	2.8		0.0	1,475,247	
6.4	Other Loan-Backed and Structured Securities.....	1,584,636	2,814,470				4,399,106	8.4	79,064	0.1	1,999,515	2,399,592
6.5	Totals.....	7,799,829	10,254,178	3,386,503	251,236	0	21,691,746	41.4	19,262,121	34.9	18,473,563	3,218,183
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

8018

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.....	8,426,601	22,319,078	7,370,988	725,635	0	38,842,302	74.2	XXX	XXX	38,117,340	724,961
9.2 Residential Mortgage-Backed Securities.....	2,441,510	5,199,376	0	0	0	7,640,886	14.6	XXX	XXX	7,547,257	93,630
9.3 Commercial Mortgage-Backed Securities.....	380,444	1,094,803	0	0	0	1,475,247	2.8	XXX	XXX	1,475,247	0
9.4 Other Loan-Backed and Structured Securities.....	1,584,636	2,814,470	0	0	0	4,399,106	8.4	XXX	XXX	1,999,515	2,399,592
9.5 Totals.....	12,833,192	31,427,727	7,370,988	725,635	0	52,357,542	100.0	XXX	XXX	49,139,359	3,218,183
9.6 Line 9.5 as a % of Col. 6.....	24.5	60.0	14.1	1.4	0.0	100.0	XXX	XXX	XXX	93.9	6.1
10. Total Bonds Prior Year											
10.1 Issuer Obligations.....	17,352,087	23,804,917	3,859,129	266,380	65,903	XXX	XXX	45,282,514	81.9	45,282,514	0
10.2 Residential Mortgage-Backed Securities.....	1,655,634	5,198,848	2,165,895	819,005	0	XXX	XXX	9,905,286	17.9	9,749,923	155,362
10.3 Commercial Mortgage-Backed Securities.....	0	0	0	0	0	XXX	XXX	0	0.0	0	0
10.4 Other Loan-Backed and Structured Securities.....	79,064	0	0	0	0	XXX	XXX	79,064	0.1	0	79,064
10.5 Totals.....	19,086,785	29,003,766	6,025,024	1,085,385	65,903	XXX	XXX	55,266,863	100.0	55,032,437	234,426
10.6 Line 10.5 as a % of Col. 8.....	34.5	52.5	10.9	2.0	0.1	XXX	XXX	100.0	XXX	99.6	0.4
11. Total Publicly Traded Bonds											
11.1 Issuer Obligations.....	8,395,674	21,720,405	7,275,627	725,635	0	38,117,340	72.8	45,282,514	81.9	38,117,340	XXX
11.2 Residential Mortgage-Backed Securities.....	2,382,376	5,164,881	0	0	0	7,547,257	14.4	9,749,923	17.6	7,547,257	XXX
11.3 Commercial Mortgage-Backed Securities.....	380,444	1,094,803	0	0	0	1,475,247	2.8	0	0.0	1,475,247	XXX
11.4 Other Loan-Backed and Structured Securities.....	499,879	1,499,636	0	0	0	1,999,515	3.8	0	0.0	1,999,515	XXX
11.5 Totals.....	11,658,372	29,479,725	7,275,627	725,635	0	49,139,359	93.9	55,032,437	99.6	49,139,359	XXX
11.6 Line 11.5 as a % of Col. 6.....	23.7	60.0	14.8	1.5	0.0	100.0	XXX	XXX	XXX	100.0	XXX
11.7 Line 11.5 as a % of Line 9.5, Col. 6, Section 9.....	22.3	56.3	13.9	1.4	0.0	93.9	XXX	XXX	XXX	93.9	XXX
12. Total Privately Placed Bonds											
12.1 Issuer Obligations.....	30,928	598,673	95,361	0	0	724,961	1.4	0	0.0	XXX	724,961
12.2 Residential Mortgage-Backed Securities.....	59,135	34,495	0	0	0	93,630	0.2	155,362	0.3	XXX	93,630
12.3 Commercial Mortgage-Backed Securities.....	0	0	0	0	0	0	0.0	0	0.0	XXX	0
12.4 Other Loan-Backed and Structured Securities.....	1,084,758	1,314,834	0	0	0	2,399,592	4.6	79,064	0.1	XXX	2,399,592
12.5 Totals.....	1,174,820	1,948,002	95,361	0	0	3,218,183	6.1	234,426	0.4	XXX	3,218,183
12.6 Line 12.5 as a % of Col. 6.....	36.5	60.5	3.0	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.....	2.2	3.7	0.2	0.0	0.0	6.1	XXX	XXX	XXX	XXX	6.1

601S

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1	2	3	4	5
	Total	Bonds	Mortgage Loans	Other Short-term Investment Assets (a)	Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year.....	21,244,182	21,244,182			
2. Cost of short-term investments acquired.....	46,020,092	46,020,092			
3. Accrual of discount.....	1,649	1,649			
4. Unrealized valuation increase (decrease).....	0				
5. Total gain (loss) on disposals.....	440	440			
6. Deduct consideration received on disposals.....	60,570,625	60,570,625			
7. Deduct amortization of premium.....	396	396			
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).....	6,695,342	6,695,342	0	0	0
11. Deduct total nonadmitted amounts.....	0				
12. Statement value at end of current period (Line 10 minus Line 11).....	6,695,342	6,695,342	0	0	0

S110

(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**

**Sch. E-Verification
NONE**

**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**

**Sch. BA-Pt. 1
NONE**

**Sch. BA-Pt. 2
NONE**

**Sch. BA-Pt. 3
NONE**

SCHEDULE D - PART 1

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

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	For	Bond	NAIC	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	JG	6	US TREASURY N/B	SD	..	1	177,646	101.867	178,266	175,000	175,333		(560)			3.375	3.042	JJ	2,472	5,906	08/26/2008	07/31/2013
912828	KN	9	US TREASURY N/B	SD	..	1	74,391	102.195	76,646	75,000	74,831		124			1.875	2.047	AO	241	1,406	05/06/2009	04/30/2014
912828	LC	2	US TREASURY N/B	SD	..	1	325,251	103.763	332,043	320,000	321,783		(1,095)			2.625	2.264	JJ	3,515	8,400	09/30/2009	07/31/2014
912828	MZ	0	US TREASURY N/B	SD	..	1	1,112,121	105.094	1,156,035	1,100,000	1,105,858		(2,426)			2.500	2.264	AO	4,710	27,500	05/13/2010	04/30/2015
912828	ND	8	US TREASURY N/B	SD	..	1	890,910	116.095	986,806	850,000	881,645		(3,797)			3.500	2.935	MN	3,863	29,750	07/01/2010	05/15/2020
912828	NK	2	US TREASURY N/B	SD	..	1	272,416	108.332	292,496	270,000	271,615		(337)			2.500	2.359	JD	19	10,125	07/22/2010	06/30/2017
912828	QP	8	US TREASURY N/B	SD	..	1	626,633	104.459	647,645	620,000	624,636		(1,315)			1.750	1.524	MN	954	10,850	06/24/2011	05/31/2016
912828	QR	4	US TREASURY N/B	..	..	1	235,625	103.657	243,593	235,000	235,447		(124)			1.500	1.444	JD	10	5,288	07/18/2011	06/30/2016
912828	RM	4	US TREASURY N/B	..	..	1	251,104	101.902	254,755	250,000	250,862		(220)			1.000	0.908	AO	428	2,500	11/21/2011	10/31/2016
912828	SF	8	US TREASURY N/B	..	..	1	787,534	103.398	827,184	800,000	788,372		838			2.000	2.177	FA	6,043	8,000	04/05/2012	02/15/2022
912828	SM	3	US TREASURY N/B	SD	..	1	2,163,361	101.787	2,188,411	2,150,000	2,161,541		(1,819)			1.000	0.871	MS	5,493	10,750	04/25/2012	03/31/2017
912828	TM	2	US TREASURY N/B	..	..	1	1,321,019	99.903	1,323,719	1,325,000	1,321,251		232			0.625	0.687	FA	2,814		09/12/2012	08/31/2017
912828	TN	0	US TREASURY N/B	..	..	1	1,850,471	99.407	1,863,877	1,875,000	1,851,439		968			1.000	1.197	FA	6,371		09/17/2012	08/31/2019
912828	TT	7	US TREASURY N/B	..	..	1	722,482	99.773	723,351	725,000	722,613		131			0.250	0.369	AO	388		11/05/2012	10/15/2015
912828	TW	0	US TREASURY N/B	..	..	1	802,596	100.327	802,618	800,000	802,541		(56)			0.750	0.683	AO	1,028		11/21/2012	10/31/2017
912828	UA	6	US TREASURY N/B	..	..	1	5,693,487	99.663	5,705,685	5,725,000	5,693,671		190			0.625	0.739	MN	3,146		12/18/2012	11/30/2017
0199999	U.S. Government - Issuer Obligations						17,307,047	XXX	17,603,130	17,295,000	17,283,444	0	(9,266)	0	0	XXX	XXX	XXX	41,495	120,475	XXX	XXX
0599999	Total - U.S. Government						17,307,047	XXX	17,603,130	17,295,000	17,283,444	0	(9,266)	0	0	XXX	XXX	XXX	41,495	120,475	XXX	XXX
U.S. States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																						
13063B	C9	1	CA ST	..	..	1	463,664	113.145	452,580	400,000	463,027		(637)			5.000	3.100	MS	4,833		11/16/2012	09/01/2042
57582N	J6	3	MA ST-CONS LN-D-FSA	SD	..	1	118,492	108.765	119,642	110,000	112,313		(1,143)			5.000	3.850	JD	458	5,500	01/23/2007	12/01/2022
604129	JV	9	MINNESOTA	..	..	1	816,645	107.183	803,873	750,000	768,931		(11,451)			5.000	3.350	FA	15,625	37,500	07/25/2008	08/01/2014
641460	ZN	3	NV ST-REF-CAP IMPT-A	SD	..	1	533,045	104.540	522,700	500,000	505,727		(5,077)			5.000	3.910	FA	10,417	25,000	01/31/2007	02/01/2014
1199999	U.S. States, Territories & Possessions - Issuer Obligations						1,931,846	XXX	1,898,795	1,760,000	1,849,998	0	(18,308)	0	0	XXX	XXX	XXX	31,333	68,000	XXX	XXX
1799999	Total - U.S. States, Territories & Possessions (Direct and Guaranteed)						1,931,846	XXX	1,898,795	1,760,000	1,849,998	0	(18,308)	0	0	XXX	XXX	XXX	31,333	68,000	XXX	XXX
U.S. Political Subdivisions of States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																						
259030	PA	6	DOUGLAS CNTY SD	..	..	1	1,086,030	114.793	1,147,930	1,000,000	1,035,041		(9,965)			5.000	3.841	AO	12,500	50,000	05/18/2007	04/01/2016
1899999	U.S. Political Subdivisions of States, Territories & Possessions - Issuer Obligations						1,086,030	XXX	1,147,930	1,000,000	1,035,041	0	(9,965)	0	0	XXX	XXX	XXX	12,500	50,000	XXX	XXX
2499999	Total - U.S. Political Subdivisions of States, Territories & Possessions						1,086,030	XXX	1,147,930	1,000,000	1,035,041	0	(9,965)	0	0	XXX	XXX	XXX	12,500	50,000	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																						
3135G0	JM	6	FANNIE MAE	..	..	1	1,225,000	100.534	1,231,536	1,225,000	1,225,000					2.700	2.700	MS	8,544	16,538	03/14/2012	03/28/2022
3135G0	PP	2	FANNIE MAE	..	..	1	300,000	100.035	300,105	300,000	300,000					1.000	1.000	MS	842		09/18/2012	09/20/2017
45203H	NE	8	IL ST FIN AUTH	..	..	1	474,406	98.337	467,101	475,000	474,399		(7)			4.000	4.010	MS	2,164		11/15/2012	09/01/2032
2599999	U.S. Special Revenue & Assessment Obligations - Issuer Obligations						1,999,406	XXX	1,998,742	2,000,000	1,999,399	0	(7)	0	0	XXX	XXX	XXX	11,550	16,538	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																						
3128M4	2P	7	RMBS - FG G03182	..	..	2	379,166	108.069	434,762	402,299	385,324		(464)			5.000	6.699	MON	1,676	20,115	08/14/2007	05/01/2036
3128M7	LM	6	RMBS - FG G05432	..	..	2	448,510	108.759	465,885	428,364	448,804		2,049			6.000	4.391	MON	2,142	25,702	06/26/2009	04/01/2039
3128PU	VC	3	RMBS - FG J15111	..	..	2	459,328	105.149	457,123	434,738	457,663		(1,664)			3.500	1.521	MON	1,268	8,876	04/19/2012	04/01/2026
312931	K6	4	RMBS - FG A84817	..	..	2	217,221	108.682	225,510	207,495	217,972		908			6.000	4.304	MON	1,037	12,450	06/26/2009	03/01/2039
3132GE	S3	5	RMBS - FG Q01438	..	..	2	305,866	107.837	318,084	294,966	305,768		300			4.500	3.135	MON	1,106	13,273	06/14/2011	06/01/2041
3138AT	GG	9	RMBS - FN AJ1998	..	..	2	3,532,514	106.651	3,683,433	3,453,726	3,529,167		(2,674)			3.500	2.729	MON	10,073	120,880	09/27/2011	10/01/2041

E10

SCHEDULE D - PART 1

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

1	2		Codes			6	7		Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates	
			3	4	5		8	9	12	13			14	15	16	17	18	19	20	21	22	
CUSIP Identification	Description		Code	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	
3138M8 J8 7	RMBS - FN AP4786		2	1		514,009	104.861	520,102	495,991	513,019		(990)			3.000	2.126	MON	1,240	3,720	09/11/2012	09/01/2042	
31407C AE 7	RMBS - FN 826305		2	1		757,253	108.864	880,947	809,220	772,963		1,473			5.000	6.849	MON	3,372	40,461	07/12/2007	07/01/2035	
31410P QW 6	RMBS - FN 893369		2	1		320,443	109.008	365,140	334,967	323,836		892			5.000	6.304	MON	1,396	16,748	05/25/2007	07/01/2033	
31417B 2U 0	RMBS - FN AB5286		2	1		594,063	106.782	604,594	566,196	592,740		(1,323)			3.500	2.087	MON	1,651	9,908	06/11/2012	06/01/2042	
2699999	U.S. Special Revenue - Residential Mortgage-Backed Securities					7,528,373	XXX	7,955,580	7,427,962	7,547,256	0	(1,493)	0	0	XXX	XXX	XXX	24,961	272,133	XXX	XXX	
3199999	Total - U.S. Special Revenue & Special Assessment Obligations					9,527,779	XXX	9,954,322	9,427,962	9,546,655	0	(1,500)	0	0	XXX	XXX	XXX	36,511	288,671	XXX	XXX	
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																						
055299 AL 5	BBVA US SENIOR SA UNIPER	F	1	2FE		250,000	102.520	256,301	250,000	250,000				4.664	4.664	AO	2,624			10/04/2012	10/09/2015	
06406H BX 6	BANK OF NEW YORK MELLON			1FE		374,681	104.494	391,852	375,000	374,769		61		2.300	2.318	JJ	3,666	8,625		07/21/2011	07/28/2016	
14040H AS 4	CAPITAL ONE FINANCIAL CO			2FE		124,755	108.788	130,545	120,000	121,518		(1,013)		7.375	6.410	MN	934	8,850		07/15/2009	05/23/2014	
20030N AZ 4	COMCAST CORP			2FE		154,025	121.854	182,781	150,000	152,867		(360)		5.700	5.348	JJ	4,275	8,550		07/13/2009	07/01/2019	
21685W DD 6	RABOBANK NEDERLAND	F		1FE		143,872	107.623	156,053	145,000	143,956		84		3.875	3.970	FA	2,232	2,809		02/01/2012	02/08/2022	
25459H AV 7	DIRECTV HOLDINGS/FING			2FE		2,498,375	104.735	2,618,362	2,500,000	2,499,041		288		3.125	3.138	FA	29,514	78,125		08/10/2010	02/15/2016	
260543 CH 4	DOW CHEMICAL CO/THE			2FE		245,665	99.809	249,523	250,000	245,714		49		3.000	3.204	MN	979			11/06/2012	11/15/2022	
38141E A6 6	GOLDMAN SACHS GROUP INC			1FE		1,595,904	118.802	1,900,825	1,600,000	1,596,776		334		6.000	6.034	JD	4,267	96,000		05/26/2010	06/15/2020	
404121 AF 2	HCA INC			3FE		251,250	101.776	254,441	250,000	251,236		(14)		4.750	4.689	MN	2,243			10/25/2012	05/01/2023	
40428H PG 1	HSBC USA INC			1FE		1,062,989	102.864	1,080,076	1,050,000	1,059,450		(3,539)		2.375	1.939	FA	9,559	12,469		03/02/2012	02/13/2015	
45687A AA 0	INGERSOLL-RAND GL HLD CO	F	1	2FE		25,188	122.125	30,531	25,000	25,130		(19)		6.875	6.762	FA	649	1,719		07/08/2009	08/15/2018	
458140 AL 4	INTEL CORP			1FE		299,682	99.979	299,936	300,000	299,686		4		1.350	1.372	JD	225			12/04/2012	12/15/2017	
460146 CA 9	INTL PAPER CO			2FE		24,438	129.299	32,325	25,000	24,611		54		7.950	8.310	JD	88	1,988		07/06/2009	06/15/2018	
46625H JD 3	JPMORGAN CHASE & CO			1FE		447,602	113.148	509,166	450,000	447,784		183		4.500	4.567	JJ	8,831	10,181		01/13/2012	01/24/2022	
59156R AR 9	METLIFE INC			1FE		259,340	125.986	314,964	250,000	256,407		(925)		6.817	6.269	FA	6,438	17,043		07/23/2009	08/15/2018	
59156R AT 5	METLIFE INC			1FE		5,383	131.113	6,556	5,000	5,000				7.717	6.623	FA	146	386		07/15/2009	02/15/2019	
74256L AB 5	PRINCIPAL LFE GLB FND II			1FE		474,957	100.197	475,937	475,000	474,961		4		1.125	1.128	MS	1,514			09/12/2012	09/18/2015	
767201 AC 0	RIO TINTO FIN USA LTD	F	1	1FE		25,688	124.812	31,203	25,000	25,467		(69)		6.500	6.098	JJ	749	1,625		07/15/2009	07/15/2018	
767201 AH 9	RIO TINTO FIN USA LTD	F	1	1FE		39,025	137.355	48,074	35,000	37,914		(351)		9.000	7.332	MN	525	3,150		07/01/2009	05/01/2019	
781172 AB 7	RUBY PIPELINE LLC			2FE		250,000	112.041	280,103	250,000	250,000				6.000	5.998	AO	3,750	9,417		02/10/2012	04/01/2022	
784635 AL 8	SPX CORP			3FE		333,000	109.500	328,500	300,000	318,151		(8,721)		7.625	4.359	JD	1,017	22,875		04/05/2011	12/15/2014	
828807 CH 8	SIMON PROPERTY GROUP LP			1FE		249,420	105.519	263,798	250,000	249,550		114		2.800	2.847	JJ	2,936	4,939		11/10/2011	01/30/2017	
887317 AC 9	TIME WARNER INC			2FE		64,684	117.081	76,103	65,000	64,820		40		5.875	5.956	MN	488	3,819		07/06/2009	11/15/2016	
88732J AS 7	TIME WARNER CABLE INC			2FE		68,609	133.085	79,851	60,000	66,104		(778)		8.250	6.257	AO	1,238	4,950		07/01/2009	04/01/2019	
9021EQ AC 8	TYCO/TYCO INTL FIN SA	F	1	1FE		12,037	125.351	15,042	12,000	12,028		(3)		7.000	6.957	JD	37	840		07/09/2009	12/15/2019	
91159H GX 2	US BANCORP			1FE		474,535	104.516	496,451	475,000	474,754		92		2.450	2.471	JJ	4,978	11,638		07/22/2010	07/27/2015	
92343V AV 6	VERIZON COMMUNICATIONS			1FE		256,214	126.375	303,300	240,000	251,384		(1,496)		6.350	5.444	AO	3,810	15,240		07/08/2009	04/01/2019	
3299999	Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations					10,011,318	XXX	10,812,599	9,932,000	9,979,078	0	(15,981)	0	0	XXX	XXX	XXX	97,712	325,238	XXX	XXX	
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																						
17314Q AY 3	CMO/RMBS - CMLTI 2009-11 6A1		2,3	1FM		88,363	97.206	97,607	100,412	93,630		(1,173)		1.558	6.129	MON	26	1,563		04/15/2010	10/25/2035	
3399999	Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities					88,363	XXX	97,607	100,412	93,630	0	(1,173)	0	0	XXX	XXX	XXX	26	1,563	XXX	XXX	
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																						
46628F AF 8	CMBS/CMO - JPMCC 2006-LDP7 A4		2,3	1FM		283,379	115.075	287,688	250,000	278,111		(5,268)		5.871	2.261	MON	1,223	8,721		05/17/2012	04/15/2045	
46630E AC 4	CMBS/CMO - JPMCC 2006-CB17 A4		2	1FM		278,994	114.036	285,089	250,000	275,528		(3,466)		5.429	2.524	MON	1,131	6,786		06/19/2012	12/12/2043	
55312V AH 1	CMBS/CMO - MLCFC 2006-4 AM		2,3	1FM		328,547	110.435	331,305	300,000	327,926		(621)		5.204	2.639	MON	1,301	1,301		11/26/2012	12/12/2049	

E10.1

SCHEDULE D - PART 1

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

1 CUSIP Identification	2 Description	Codes			6 NAIC Designation	7 Actual Cost	Fair Value		10 Par Value	11 Book/Adjusted Carrying Value	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3 Code	4 F o r e i g n	5 Bond CHAR			8 Rate Used to Obtain Fair Value	9 Fair Value			12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
61756U AE 1	CMBS/CMO - MSC 2007-IQ16 A4.....			2	1FM	597,539	118,735	593,674	500,000	593,682		(3,857)			5.809	1.501	MON...	2,420	4,841	10/17/2012	12/12/2049
3499999	Industrial & Miscellaneous - Commercial Mortgage-Backed Securities.....					1,488,459	XXX	1,497,756	1,300,000	1,475,247	0	(13,212)	0	0	XXX	XXX	XXX	6,075	21,649	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																					
126802 CA 3	ABS - CABMT 2012-1A A1.....			2	1FE	999,649	102,510	1,025,095	1,000,000	999,705		57			1.630	1.643	MON...	724	12,587	02/29/2012	02/18/2020
22532V AA 0	ABS - CAALT 2012-1A A.....			2	1FE	1,399,839	100,576	1,408,064	1,400,000	1,399,886		47			2.200	2.215	MON...	1,369	21,902	03/22/2012	09/16/2019
34528Q BP 8	ABS - FORDF 2012-2 A.....			2	1FE	1,999,414	102,703	2,054,065	2,000,000	1,999,515		101			1.920	1.934	MON...	1,707	32,000	02/07/2012	01/15/2019
3599999	Industrial & Miscellaneous - Other Loan-Backed and Structured Securities.....					4,398,902	XXX	4,487,224	4,400,000	4,399,106	0	205	0	0	XXX	XXX	XXX	3,800	66,489	XXX	XXX
3899999	Total - Industrial & Miscellaneous (Unaffiliated).....					15,987,042	XXX	16,895,186	15,732,412	15,947,061	0	(30,161)	0	0	XXX	XXX	XXX	107,613	414,939	XXX	XXX
Totals																					
7799999	Total - Issuer Obligations.....					32,335,647	XXX	33,461,196	31,987,000	32,146,960	0	(53,527)	0	0	XXX	XXX	XXX	194,590	580,251	XXX	XXX
7899999	Total - Residential Mortgage-Backed Securities.....					7,616,736	XXX	8,053,187	7,528,374	7,640,886	0	(2,666)	0	0	XXX	XXX	XXX	24,987	273,696	XXX	XXX
7999999	Total - Commercial Mortgage-Backed Securities.....					1,488,459	XXX	1,497,756	1,300,000	1,475,247	0	(13,212)	0	0	XXX	XXX	XXX	6,075	21,649	XXX	XXX
8099999	Total - Other Loan-Backed and Structured Securities.....					4,398,902	XXX	4,487,224	4,400,000	4,399,106	0	205	0	0	XXX	XXX	XXX	3,800	66,489	XXX	XXX
8399999	Grand Total - Bonds.....					45,839,744	XXX	47,499,363	45,215,374	45,662,199	0	(69,200)	0	0	XXX	XXX	XXX	229,452	942,085	XXX	XXX

SCHEDULE D - PART 2 - SECTION 1

Showing all PREFERRED STOCKS Owned December 31 of Current Year

1 CUSIP Identification	2 Description	Codes		5 Number of Shares	6 Par Value Per Share	7 Rate Per Share	8 Book/ Adjusted Carrying Value	Fair Value		11 Actual Cost	Dividends			Change in Book/Adjusted Carrying Value					20 NAIC Desig- nation	21 Date Acquired
		3 Code	4 F o r e i g n					9 Rate Per Share Used to Obtain Fair Value	10 Fair Value		12 Declared but Unpaid	13 Amount Received During Year	14 Nonadmitted Declared but Unpaid	15 Unrealized Valuation Increase/ (Decrease)	16 Current Year's (Amortization)/ Accretion	17 Current Year's Other Than Temporary Impairment Recognized	18 Total Change in B./A.C.V. (15+16-17)	19 Total Foreign Exchange Change in B./A.C.V.		

NONE

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	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
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																	
002824	10 0			8,000,000	524,000	65.500	524,000	519,921		7,650		4,079		4,079		L	09/21/2012
009126	20 2		R	13,200,000	335,940	25.450	335,940	296,295		7,629		39,460		39,460		U	03/12/2012
009158	10 6			1,000,000	84,020	84.020	84,020	95,310	640	2,500		(1,170)		(1,170)		L	07/01/2011
053015	10 3			4,000,000	227,720	56.930	227,720	224,449	1,740	1,185		3,271		3,271		L	09/21/2012
09247X	10 1			1,000,000	206,710	206.710	206,710	170,156		5,550		26,888		26,888		L	06/06/2012
110448	10 7		R	6,000,000	607,500	101.250	607,500	555,533		22,446		29,835		29,835		L	04/23/2012
136385	10 1		L	13,100,000	378,197	28.870	378,197	401,502	1,376	1,793		(23,305)		(23,305)		L	10/04/2012
149123	10 1			2,100,000	188,178	89.609	188,178	181,287		3,276		6,891		6,891		L	06/21/2012
166764	10 0			7,500,000	811,050	108.140	811,050	797,715		21,420		6,960		6,960		L	06/06/2012
191216	10 0			22,500,000	815,625	36.250	815,625	783,752		21,038		23,469		23,469		L	10/04/2012
23636T	10 0		R	28,000,000	374,920	13.390	374,920	356,661		5,385		22,340		22,340		U	11/08/2012
25243Q	20 5		R	5,500,000	641,190	116.580	641,190	469,391		14,731		153,961		153,961		L	06/18/2012
293792	10 7			12,500,000	626,000	50.080	626,000	583,914		29,176		25,456		25,456		L	03/12/2012
30231G	10 2			8,000,000	692,400	86.550	692,400	656,090		13,280		15,696		15,696		L	07/17/2012
35671D	85 7			2,000,000	68,400	34.200	68,400	68,400		2,375		32,400	37,580	(5,180)		L	07/01/2011
453038	40 8		L	7,000,000	301,000	43.000	301,000	301,896	840	1,446		(896)		(896)		L	07/17/2012
459200	10 1			3,300,000	632,115	191.550	632,115	628,944		5,355		3,171		3,171		L	09/12/2012
49456B	10 1			7,200,000	254,376	35.330	254,376	237,374		4,622		17,002		17,002		L	09/12/2012
580135	10 1			6,500,000	573,365	88.210	573,365	584,368		9,555		(11,003)		(11,003)		L	07/17/2012
609207	10 5			11,100,000	282,531	25.453	282,531	295,522	1,443			(12,991)		(12,991)		L	09/21/2012
641069	40 6		R	10,000,000	651,700	65.170	651,700	563,055		17,719		74,600		74,600		U	12/20/2011
670100	20 5		R	3,000,000	489,630	163.210	489,630	348,445		4,580		127,468		127,468		L	04/23/2012
674599	10 5			6,000,000	459,660	76.610	459,660	555,912		13,180		(97,601)		(97,601)		L	06/18/2012
718172	10 9			14,000,000	1,170,960	83.640	1,170,960	1,025,065	11,900	40,390		72,240		72,240		L	12/20/2011
742718	10 9			6,500,000	441,285	67.890	441,285	420,551		13,322		7,528		7,528		L	04/23/2012
767204	10 0		R	5,000,000	285,300	57.060	285,300	271,905		8,277		61,685	20,985	40,700		L	12/20/2011
771195	10 4		R	8,500,000	429,250	50.500	429,250	368,954		3,132		59,726		59,726		U	09/12/2012
780259	20 6		R	8,500,000	586,075	68.950	586,075	601,114		21,106		(27,159)		(27,159)		L	09/12/2012
78572M	10 5			6,000,000	280,740	46.790	280,740	245,290		5,682		35,450		35,450		U	03/12/2012
85771P	10 2		R	16,200,000	405,648	25.040	405,648	403,816		14,650		(9,234)		(9,234)		L	12/20/2011
89151E	10 9		R	7,500,000	390,075	52.010	390,075	414,230	4,878	17,368		(1,190)		(1,190)		L	03/12/2012
96950F	10 4			7,500,000	364,950	48.660	364,950	431,846		20,881		(86,797)		(86,797)		L	03/12/2012
9099999	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated)			14,580,510	14,580,510	XXX	14,580,510	13,858,663	22,817	360,699	0	578,230	58,565	519,665	0	XXX	XXX
9799999	Total - Common Stock			14,580,510	14,580,510	XXX	14,580,510	13,858,663	22,817	360,699	0	578,230	58,565	519,665	0	XXX	XXX
9899999	Total - Preferred and Common Stock			14,580,510	14,580,510	XXX	14,580,510	13,858,663	22,817	360,699	0	578,230	58,565	519,665	0	XXX	XXX

E12

(a) For all common stocks bearing the NAIC market indicator "U" provide: the number of such issues.....5, the total \$ value (included in Column 8) of all such issues \$.2,072,550.

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	SF	8		04/05/2012	RBS SECURITIES INC.....		787,534	800,000	2,462	
912828	SM	3		04/25/2012	UBS FINANCIAL SERVICES INC.....		2,163,361	2,150,000	1,527	
912828	TM	2		09/12/2012	Goldman Sachs.....		6,181,372	6,200,000	1,820	
912828	TN	0		09/17/2012	JEFFERIES & COMPANY, INC.....		1,973,836	2,000,000	1,105	
912828	TT	7		11/05/2012	UBS FINANCIAL SERVICES INC.....		822,135	825,000	125	
912828	TW	0		11/21/2012	BANC OF AMERICA SECURITIES LLC.....		877,840	875,000	417	
912828	UA	6		12/18/2012	Goldman Sachs.....		5,693,487	5,725,000	2,064	
0599999	Total - Bonds - U.S. Government.....							18,499,565	18,575,000	9,520
Bonds - U.S. States, Territories and Possessions										
13063B	C9	1		11/16/2012	Wells Fargo.....		463,664	400,000	2,611	
1799999	Total - Bonds - U.S. States, Territories & Possessions.....							463,664	400,000	2,611
Bonds - U.S. Special Revenue and Special Assessment										
3128PU	VC	3		04/19/2012	CREDIT SUISSE SECURITIES (USA).....		521,582	493,659	768	
3135G0	JM	6		03/14/2012	JP MORGAN SECURITIES LIMITED.....		1,400,000	1,400,000		
3135G0	PP	2		09/18/2012	CITIGROUP GLOBAL MARKETS INC.....		300,000	300,000		
3138M8	J8	7		09/11/2012	Morgan Stanley.....		518,164	500,000	500	
31417B	2U	0		06/11/2012	Wells Fargo.....		654,773	624,057	728	
45203H	NE	8		11/15/2012	U.S. Bank.....		474,406	475,000		
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments.....							3,868,925	3,792,717	1,996
Bonds - Industrial and Miscellaneous										
055299	AL	5	F	10/04/2012	Morgan Stanley.....		250,000	250,000		
126802	CA	3		02/29/2012	RBC CAPITAL MARKETS.....		999,649	1,000,000		
21685W	DD	6	F	02/01/2012	MLPFS INC FIXED INCOME.....		496,110	500,000		
22532V	AA	0		03/22/2012	Wells Fargo.....		1,399,839	1,400,000		
260543	CH	4		11/06/2012	PERSHING LLC.....		245,665	250,000		
34528Q	BP	8		02/07/2012	CITIGROUP GLOBAL MARKETS INC.....		1,999,414	2,000,000		
404121	AF	2		10/25/2012	Goldman Sachs.....		251,250	250,000	231	
40428H	PG	1		03/02/2012	JP Morgan Chase.....		1,062,989	1,050,000	1,663	
458140	AL	4		12/04/2012	MLPFS INC FIXED INCOME.....		299,682	300,000		
46625H	JD	3		01/13/2012	JP MORGAN SECURITIES LIMITED.....		447,602	450,000		
46628F	AF	8		05/17/2012	Goldman Sachs.....		283,379	250,000	884	
46630E	AC	4		06/19/2012	UBS FINANCIAL SERVICES INC.....		278,994	250,000	792	
55312V	AH	1		11/26/2012	Morgan Stanley.....		328,547	300,000	1,214	
61756U	AE	1		10/17/2012	UBS FINANCIAL SERVICES INC.....		597,539	500,000	1,694	
74256L	AB	5		09/12/2012	DEUTSCHE BANK SECURITIES, INC.....		474,957	475,000		
781172	AB	7		02/10/2012	CREDIT SUISSE SECURITIES (USA).....		250,000	250,000		
3899999	Total - Bonds - Industrial and Miscellaneous.....							9,665,616	9,475,000	6,478
8399997	Total - Bonds - Part 3.....							32,497,770	32,242,717	20,605
8399998	Total - Bonds - Summary Item from Part 5.....							23,736,049	23,410,000	53,348
8399999	Total - Bonds.....							56,233,819	55,652,717	73,953
Common Stocks - Industrial and Miscellaneous										
002824	10	0		09/21/2012	VARIOUS.....	8,000,000	519,921	XXX		
009126	20	2	R	03/12/2012	Stifel Nicolaus & Co.....	1,000,000	25,880	XXX		
053015	10	3		09/21/2012	VARIOUS.....	4,000,000	224,449	XXX		
09247X	10	1		06/06/2012	VARIOUS.....	200,000	37,230	XXX		
110448	10	7	R	04/23/2012	Stifel Nicolaus & Co.....	1,000,000	103,266	XXX		

E13

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
136385 10 1	CANADIAN NATURAL RESOURCES.....	I.....	10/04/2012	VARIOUS.....	13,100,000	401,502	XXX.....	
149123 10 1	CATERPILLAR INC.....		06/21/2012	ISI GROUP INC.....	2,100,000	181,287	XXX.....	
166764 10 0	CHEVRON CORP.....		06/06/2012	VARIOUS.....	5,500,000	591,290	XXX.....	
191216 10 0	COCA-COLA CO/THE.....		10/04/2012	VARIOUS.....	8,000,000	477,292	XXX.....	
23636T 10 0	DANONE-SPONS ADR.....	R.....	11/08/2012	VARIOUS.....	13,000,000	162,980	XXX.....	
25243Q 20 5	DIAGEO PLC-SPONSORED ADR.....	R.....	06/18/2012	Morgan Stanley.....	500,000	50,129	XXX.....	
293792 10 7	ENTERPRISE PRODUCTS PARTNERS.....		03/12/2012	VARIOUS.....	4,000,000	206,314	XXX.....	
30231G 10 2	EXXON MOBIL CORP.....		07/17/2012	SIMMONS & COMPANY INTERNATIONA.....	4,000,000	337,664	XXX.....	
453038 40 8	IMPERIAL OIL LTD.....	I.....	07/17/2012	VARIOUS.....	7,000,000	301,896	XXX.....	
459200 10 1	INTL BUSINESS MACHINES CORP.....		09/12/2012	VARIOUS.....	3,300,000	628,944	XXX.....	
49456B 10 1	KINDER MORGAN INC.....		09/12/2012	SIMMONS & COMPANY INTERNATIONA.....	7,200,000	237,374	XXX.....	
580135 10 1	MCDONALD'S CORP.....		07/17/2012	VARIOUS.....	6,500,000	584,368	XXX.....	
609207 10 5	MONDELEZ INTERNATIONAL INC-A.....		10/01/2012	Adjustment.....	11,100,000	295,522	XXX.....	
670100 20 5	NOVO-NORDISK A/S-SPONS ADR.....	R.....	04/23/2012	Stifel Nicolaus & Co.....	500,000	74,012	XXX.....	
674599 10 5	OCCIDENTAL PETROLEUM CORP.....		06/18/2012	VARIOUS.....	2,000,000	182,461	XXX.....	
742718 10 9	PROCTER & GAMBLE CO/THE.....		04/23/2012	Stifel Nicolaus & Co.....	2,000,000	133,562	XXX.....	
771195 10 4	ROCHE HOLDINGS LTD-SPONS ADR.....	R.....	09/12/2012	VARIOUS.....	6,500,000	284,424	XXX.....	
780259 20 6	ROYAL DUTCH SHELL PLC-ADR.....	R.....	09/12/2012	VARIOUS.....	3,000,000	211,239	XXX.....	
78572M 10 5	SABMILLER PLC-SPONS ADR.....	R.....	03/12/2012	MERRILL LYNCH PIERCE FENNER.....	6,000,000	245,290	XXX.....	
89151E 10 9	TOTAL SA-SPON ADR.....	R.....	03/12/2012	ISI GROUP INC.....	2,000,000	110,160	XXX.....	
96950F 10 4	WILLIAMS PARTNERS LP.....		03/12/2012	VARIOUS.....	3,500,000	211,787	XXX.....	
9099999.	Total - Common Stocks - Industrial and Miscellaneous.....					6,820,243	XXX.....	0
9799997.	Total - Common Stocks - Part 3.....					6,820,243	XXX.....	0
9799998.	Total - Common Stocks - Summary Item from Part 5.....					2,603	XXX.....	
9799999.	Total - Common Stocks.....					6,822,846	XXX.....	0
9899999.	Total - Preferred and Common Stocks.....					6,822,846	XXX.....	0
9999999.	Total - Bonds, Preferred and Common Stocks.....					63,056,665	XXX.....	73,953

E13.1

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'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.						
Bonds - U.S. Government																				
912828	KP 4		05/15/2012	Maturity		2,000,000	2,000,000	2,000,475	2,000,060						2,000,000				13,750	05/15/2012
912828	QF 0		09/01/2012	VARIOUS		317,261	300,000	308,345	307,613		(60)		(60)		307,529		9,732	9,732	1,319	04/30/2016
912828	QP 8		09/01/2012	VARIOUS		786,033	750,000	763,098	761,788		(114)		(114)		761,675		24,358	24,358	1,721	05/31/2016
912828	RS 1		09/01/2012	VARIOUS		619,998	620,000	619,833	619,840		32		32		619,871		127	127	720	11/30/2013
912828	TM 2		10/17/2012	VARIOUS		4,868,077	4,875,000	4,860,353			24		24		4,860,377		7,700	7,700	1,683	08/31/2017
912828	TN 0		09/19/2012	DEUTSCHE BANK SECURITIES, INC.		123,632	125,000	123,365					0		123,365		268	268	69	08/31/2019
912828	TT 7		12/07/2012	CITIGROUP GLOBAL MARKETS INC.		99,840	100,000	99,653			11		11		99,664		176	176	38	10/15/2015
912828	TW 0		11/26/2012	CITIGROUP GLOBAL MARKETS INC.		75,316	75,000	75,243			(1)		(1)		75,243		74	74	45	10/31/2017
0599999	Total - Bonds - U.S. Government						8,890,157	8,845,000	8,850,365	3,689,302	0	(192)	0	(192)	8,847,723	0	42,433	42,433	19,346	XXX
Bonds - U.S. Political Subdivisions of States																				
467214	M7 4		03/01/2012	JACKSON-REF-TXB		815,000	815,000	815,000	815,000				0		815,000				19,560	03/01/2012
688443	C9 9		02/01/2012	OSSEO ISD 279-A		1,000,000	1,000,000	1,058,870	1,001,246		(1,246)		(1,246)		1,000,000				25,000	02/01/2012
897105	EV 0		12/03/2012	TROTWOOD ETC SD IMPT		900,000	900,000	955,404	909,538		(9,538)		(9,538)		900,000				45,000	12/01/2030
2499999	Total - Bonds - U.S. Political Subdivisions of States						2,715,000	2,715,000	2,829,274	2,725,784	0	(10,784)	0	(10,784)	2,715,000	0			89,560	XXX
Bonds - U.S. Special Revenue and Special Assessment																				
3128M4	2P 7		12/17/2012	VARIOUS		220,620	220,620	207,935	211,566		9,054		9,054		220,620				5,746	05/01/2036
3128M7	LM 6		12/17/2012	Direct		151,426	151,426	158,548	157,928		(6,501)		(6,501)		151,426				4,363	04/01/2039
3128PU	VC 3		12/17/2012	Direct		58,921	58,921	62,254			(3,333)		(3,333)		58,921				736	04/01/2026
312931	K6 4		12/17/2012	Direct		37,509	37,509	39,267	39,239		(1,730)		(1,730)		37,509		(0)	(0)	1,793	03/01/2039
3132GE	S3 5		12/17/2012	VARIOUS		138,202	138,202	143,309	143,122		(4,920)		(4,920)		138,202				3,523	06/01/2041
3133MN	VV 0		05/15/2012	FEDERAL HOME LOAN BANK		150,000	150,000	161,950	150,754		(754)		(754)		150,000				4,313	05/15/2012
3133XA	LV 7		04/16/2012	FEDERAL HOME LOAN BANK		500,000	500,000	500,915	500,041		(41)		(41)		500,000				10,625	04/16/2012
3134A4	QD 9		07/16/2012	VARIOUS		505,718	500,000	523,028	501,581		(910)		(910)		500,671		5,046	5,046	19,788	07/15/2012
3135G0	JM 6		08/03/2012	VARIOUS		176,608	175,000	175,000			0		0		175,000		1,608	1,608	848	03/28/2022
3138AT	GG 9		12/26/2012	VARIOUS		1,500,630	1,500,630	1,534,863	1,534,571		(33,941)		(33,941)		1,500,630				33,095	10/01/2041
3138M8	J8 7		12/26/2012	Direct		4,009	4,009	4,155			(146)		(146)		4,009				22	09/01/2042
31407C	AE 7		12/26/2012	Direct		345,414	345,414	323,232	329,309		16,105		16,105		345,414				9,917	07/01/2035
31410P	QW 6		12/26/2012	Direct		143,363	143,363	137,147	138,218		5,146		5,146		143,363				3,804	07/01/2033
31416X	JR 2		09/01/2012	VARIOUS		662,204	632,665	652,534	652,356		(1,246)		(1,246)		651,110		11,094	11,094	11,570	01/01/2041
31417B	2U 0		12/26/2012	Direct		57,861	57,861	60,709			(2,848)		(2,848)		57,861				750	06/01/2042
31418A	BZ 0		09/01/2012	VARIOUS		560,424	550,000	562,268	562,266		(511)		(511)		561,755		(1,331)	(1,331)	5,969	01/01/2042
40785E	MX 1		06/05/2012	CITIGROUP GLOBAL MARKETS INC.		887,520	800,000	835,192	817,082		(1,981)		(1,981)		815,101		72,419	72,419	36,444	07/10/2018
759136	HX 5		11/01/2012	REDEMPTION		1,000,000	1,000,000	1,086,960	1,013,783		(13,783)		(13,783)		1,000,000				55,000	11/01/2021
92774G	DE 2		07/16/2012	Maturity		900,000	900,000	936,189	904,217		(4,217)		(4,217)		900,000				45,000	07/15/2012
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments						8,000,431	7,865,622	8,105,456	7,656,031	0	(46,555)	0	(46,555)	7,911,594	0	88,837	88,837	253,305	XXX
Bonds - Industrial and Miscellaneous																				
06052F	AC 4		11/01/2012	VARIOUS		79,064	79,064	79,063	79,064		0		0		79,064				370	09/15/2013
172967	FT 3		03/22/2012	VARIOUS		267,553	269,000	266,337	266,380		34		34		266,415		1,139	1,139	3,614	01/14/2022

E14

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'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.						
17314Q AY 3	CMO/RMBS - CMLTI 2009-11 6A1.....		11/26/2012	Direct.....		64,144	64,144	56,446	60,560						64,144		0	462	10/25/2035	
21685W DD 6	RABOBANK NEDERLAND.....	F.	05/30/2012	Morgan Stanley.....		344,557	355,000	352,238						352,268		(7,710)	(7,710)	1,836	02/08/2022	
428236 BU 6	HEWLETT-PACKARD CO.....		11/15/2012	NOMURA SECURITIES/FIXED INCOME		504,365	500,000	498,950	498,962					499,135		5,230	5,230	15,583	12/09/2016	
3899999	Total - Bonds - Industrial and Miscellaneous.....					1,259,683	1,267,207	1,253,034	904,966					1,261,025		(1,342)	(1,342)	21,866	XXX	
8399997	Total - Bonds - Part 4.....					20,865,271	20,692,829	21,038,129	14,976,082					20,735,343		129,928	129,928	384,077	XXX	
8399998	Total - Bonds - Summary Item from Part 5.....					23,478,453	23,410,000	23,736,049						23,725,341		(246,888)	(246,888)	181,684	XXX	
8399999	Total - Bonds.....					44,343,724	44,102,829	44,774,178	14,976,082					44,460,684		(116,960)	(116,960)	565,761	XXX	
Common Stocks - Industrial and Miscellaneous																				
393122 10 6	GREEN MOUNTAIN COFFEE ROASTE.....		03/08/2012	Strategas Securities LLC.....		1,000,000		62,209	XXX					69,440		(7,231)	(7,231)		XXX	
9099999	Total - Common Stocks - Industrial and Miscellaneous.....					62,209	XXX	69,440	44,850					69,440		(7,231)	(7,231)	0	XXX	
9799997	Total - Common Stocks - Part 4.....					62,209	XXX	69,440	44,850					69,440		(7,231)	(7,231)	0	XXX	
9799998	Total - Common Stocks - Summary Item from Part 5.....					2,603	XXX	2,603						2,603					XXX	
9799999	Total - Common Stocks.....					64,812	XXX	72,043	44,850					72,043		(7,231)	(7,231)	0	XXX	
9899999	Total - Preferred and Common Stocks.....					64,812	XXX	72,043	44,850					72,043		(7,231)	(7,231)	0	XXX	
9999999	Total - Bonds, Preferred and Common Stocks.....					44,408,535	XXX	44,846,221	15,020,932					44,532,727		(124,192)	(124,192)	565,761	XXX	

E14.1

SCHEDULE D - PART 5

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

1 CUSIP Identification	2 Description	3 F o r e i g n	4 Date Acquired	5 Name of Vendor	6 Disposal Date	7 Name of Purchaser	8 Par Value (Bonds) or Number of Shares (Stock)	9 Actual Cost	10 Consideration	11 Book/ Adjusted Carrying Value at Disposal	Change in Book/Adjusted Carrying Value					17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Interest and Dividends Received During Year	21 Paid for Accrued Interest and Dividends
											12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Change in B./A.C.V. (12+13-14)	16 Total Foreign Exchange Change in B./A.C.V.					
Bonds - U.S. Government																				
912810 QW 1	US TREASURY N/B.....	...	08/03/2012	Morgan Stanley.....	09/06/2012	CREDIT SUISSE SEC. (USA)....	3,575,000	3,951,868	3,764,768	3,950,842			(1,026)		(1,026)		(186,074)	(186,074)	34,681	21,520
912810 QX 9	US TREASURY N/B.....	...	10/31/2012	VARIOUS.....	12/18/2012	VARIOUS.....	6,450,000	6,279,323	6,167,355	6,280,193			871		871		(112,838)	(112,838)	57,178	17,210
912828 SB 7	US TREASURY N/B.....	...	01/30/2012	CREDIT SUISSE SEC. (USA)....	05/15/2012	Goldman Sachs.....	325,000	325,217	324,961	325,185			(32)		(32)		(224)	(224)	241	
912828 SE 1	US TREASURY N/B.....	...	03/05/2012	CITIGROUP GLOBAL MKTS.....	05/15/2012	Goldman Sachs.....	1,000,000	996,261	997,067	996,552			290		290		515	515	639	45
912828 SG 6	US TREASURY N/B.....	...	02/29/2012	DEUTSCHE BANK SEC., INC....	05/15/2012	Goldman Sachs.....	325,000	324,684	324,948	324,717			33		33		231	231	174	2
912828 SV 3	US TREASURY N/B.....	...	05/15/2012	UBS FIN. SERV INC.....	09/12/2012	VARIOUS.....	6,700,000	6,681,706	6,726,919	6,682,265			559		559		44,653	44,653	39,732	956
912828 TS 9	US TREASURY N/B.....	...	10/22/2012	DEUTSCHE BANK SEC., INC....	11/16/2012	CREDIT SUISSE SEC. (USA)....	700,000	694,834	700,927	694,911			76		76		6,017	6,017	601	276
0599999	Total - Bonds - U.S. Government.....						19,075,000	19,253,893	19,006,945	19,254,665			0		771		(247,720)	(247,720)	133,246	40,009
Bonds - U.S. Special Revenue and Special Assessment																				
3132HM K2 6	RMBS - FG Q11213.....	...	09/14/2012	Morgan Stanley.....	11/16/2012	Various.....	600,000	624,563	629,487	623,687			(875)		(875)		5,800	5,800	3,893	900
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments.....						600,000	624,563	629,487	623,687			0		(875)		5,800	5,800	3,893	900
Bonds - Industrial and Miscellaneous																				
00206R BB 7	AT&T INC.....	...	02/08/2012	CREDIT SUISSE SEC. (USA)....	03/14/2012	JP MORGAN SECURITIES LTD.....	285,000	284,798	282,657	284,804			6		6		(2,147)	(2,147)	249	
06051G EM 7	BANK OF AMERICA CORP.....	...	02/02/2012	MLPFS INC FIXED INCOME.....	04/05/2012	MLPFS INC FIXED INCOME.....	800,000	838,648	832,544	838,120			(528)		(528)		(5,576)	(5,576)	9,753	1,647
07383F X5 2	CMBS/CMO - BSCMS 2004-PWR6 A6.....	...	07/17/2012	UNION BANK & TRUST CO.....	10/19/2012	MLPFS INC FIXED INCOME.....	750,000	808,755	807,129	801,858			(6,897)		(6,897)		5,271	5,271	11,158	1,809
37247D AP 1	GENWORTH FINANCIAL INC.....	...	03/08/2012	Goldman Sachs.....	08/01/2012	Various.....	250,000	257,500	242,496	257,352			(148)		(148)		(14,856)	(14,856)	14,288	8,949
40414L AF 6	HCP INC.....	...	01/18/2012	UBS FIN. SERV INC.....	02/21/2012	Wells Fargo.....	1,400,000	1,393,322	1,402,156	1,393,397			75		75		8,759	8,759	4,521	
52108H 6W 9	CMBS/CMO - LBUBS 2005-C5 A4.....	...	06/07/2012	BARCLAYS CAPITAL INC.....	10/19/2012	RBC CAPITAL MARKETS.....	250,000	274,570	275,039	271,458			(3,112)		(3,112)		3,581	3,581	4,576	34
3899999	Total - Bonds - Industrial and Miscellaneous.....						3,735,000	3,857,593	3,842,021	3,846,989			0		(10,604)		(4,968)	(4,968)	44,545	12,439
8399998	Total - Bonds.....						23,410,000	23,736,049	23,478,453	23,725,341			0		(10,708)		(246,888)	(246,888)	181,684	53,348
Common Stocks - Money Market Mutual Funds																				
990010 AS 9	CITIBANK.....	...	06/01/2012	Direct.....	06/04/2012	Direct.....	2,602,520	2,603	2,603	2,603					0				0	
9399999	Total - Common Stocks - Money Market Mutual Funds.....							2,603	2,603	2,603			0		0		0	0	0	0
9799998	Total - Common Stocks.....							2,603	2,603	2,603			0		0		0	0	0	0
9899999	Total - Preferred and Common Stocks.....							2,603	2,603	2,603			0		0		0	0	0	0
9999999	Total - Bonds, Preferred and Common Stocks.....							23,738,652	23,481,056	23,727,944			0		(10,708)		(246,888)	(246,888)	181,684	53,348

E15

COLONY SPECIALTY INSURANCE COMPANY

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

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

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	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																					
	TREASURY BILL.....			12/06/2012	DEUTSCHE BANK SECURITIES, INC.....	04/18/2013	949,709		.68			950,000	949,641							N/A.....	
0199999	U.S. Government Bonds - Issuer Obligations.....						949,709	0	.68	0	0	950,000	949,641	0	0	.XXX	.XXX	.XXX			0
0599999	Total - U.S. Government Bonds.....						949,709	0	.68	0	0	950,000	949,641	0	0	.XXX	.XXX	.XXX			0
Total Bonds																					
7799999	Subtotals - Issuer Obligations.....						949,709	0	.68	0	0	950,000	949,641	0	0	.XXX	.XXX	.XXX			0
8399999	Subtotals - Bonds.....						949,709	0	.68	0	0	950,000	949,641	0	0	.XXX	.XXX	.XXX			0
Exempt Money Market Mutual Funds																					
94975H	29 6 WFA TREASURY PLUS MM-I.....			11/15/2012	Direct.....		.945					.945	.945				.010		N/A.....		
8899999	Total - Exempt Money Market Mutual Funds.....						.945	0	0	0	0	.XXX	.945	0	0	.XXX	.XXX	.XXX			0
Class One Money Market Mutual Funds																					
31846V	41 9 FIRST AM TREAS OBLI-INS INV.....			11/15/2012	Direct.....		5,688					5,688	5,688				.010		N/A.....		
31846V	62 5 FIRST AM PRIME OBLIG-Z.....			12/31/2012	Direct.....		5,729,795					5,729,795	5,729,795	.213			.020		N/A.....	3,208	
94984B	79 3 WFA HERITAGE MONEY MARK-SEL.....			11/30/2012	VARIOUS.....		9,203					9,203	9,203	.1			.120		N/A.....	10	
8999999	Total - Class One Money Market Mutual Funds.....						5,744,686	0	0	0	0	.XXX	5,744,686	.214	0	.XXX	.XXX	.XXX		3,218	0
9199999	Total - Short-Term Investments.....						6,695,340	0	.68	0	0	.XXX	6,695,272	.214	0	.XXX	.XXX	.XXX		3,218	0

E17

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

COLONY SPECIALTY INSURANCE COMPANY SCHEDULE E - PART 1 - CASH

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
Open Depositories						
Wells Fargo Bank, NA..... San Antonio, Texas.....					1,224,440	XXX
0199999. Total - Open Depositories.....	.XXX..	.XXX.....	0	0	1,224,440	XXX..
0399999. Total Cash on Deposit.....	.XXX..	.XXX.....	0	0	1,224,440	XXX..
0599999. Total Cash.....	.XXX..	.XXX.....	0	0	1,224,440	XXX..

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

1. January.....	5,107,231	4. April.....	2,271,941	7. July.....	2,783,401	10. October.....	3,079,633
2. February.....	5,065,034	5. May.....	2,356,703	8. August.....	2,576,758	11. November.....	1,023,131
3. March.....	4,940,025	6. June.....	2,807,630	9. September.....	3,140,680	12. December.....	1,224,440

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
------------------	-----------	-----------------------	--------------------------	---------------	--------------------------------------	--	-------------------------------------

NONE

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits for the Benefit of All Policyholders		All Other Special Deposits	
			3 Book/Adjusted Carrying Value	4 Fair Value	5 Book/Adjusted Carrying Value	6 Fair Value
1. Alabama.....AL						
2. Alaska.....AK						
3. Arizona.....AZ						
4. Arkansas.....AR	B...	PROPERTY AND CASUALTY.....			124,468	139,314
5. California.....CA						
6. Colorado.....CO						
7. Connecticut.....CT						
8. Delaware.....DE						
9. District of Columbia.....DC						
10. Florida.....FL	B...	PROPERTY AND CASUALTY.....			233,375	261,213
11. Georgia.....GA	B...	PROPERTY AND CASUALTY.....			56,011	62,691
12. Hawaii.....HI						
13. Idaho.....ID						
14. Illinois.....IL						
15. Indiana.....IN						
16. Iowa.....IA						
17. Kansas.....KS						
18. Kentucky.....KY						
19. Louisiana.....LA						
20. Maine.....ME						
21. Maryland.....MD						
22. Massachusetts.....MA	B...	PROPERTY AND CASUALTY.....			112,313	119,642
23. Michigan.....MI						
24. Minnesota.....MN						
25. Mississippi.....MS						
26. Missouri.....MO						
27. Montana.....MT						
28. Nebraska.....NE						
29. Nevada.....NV	B...	PROPERTY AND CASUALTY.....			300,464	309,078
30. New Hampshire.....NH	B...	PROPERTY AND CASUALTY.....			505,727	522,700
31. New Jersey.....NJ						
32. New Mexico.....NM	B...	BENEFIT OF ALL POLICYHOLDERS FOR NM/BENEFIT OF ALL POLICYHOLDERS	312,318	323,823	312,318	323,823
33. New York.....NY						
34. North Carolina.....NC	B...	PROPERTY AND CASUALTY.....			337,101	377,308
35. North Dakota.....ND						
36. Ohio.....OH	B...	PROPERTY AND CASUALTY/BENEFIT OF ALL POLICY HOLDERS.....	3,659,693	3,762,139		
37. Oklahoma.....OK						
38. Oregon.....OR	B...	PROPERTY AND CASUALTY.....			130,691	146,279
39. Pennsylvania.....PA						
40. Rhode Island.....RI						
41. South Carolina.....SC	B...	PROPERTY AND CASUALTY.....			150,805	152,680
42. South Dakota.....SD						
43. Tennessee.....TN						
44. Texas.....TX						
45. Utah.....UT						
46. Vermont.....VT						
47. Virginia.....VA						
48. Washington.....WA						
49. West Virginia.....WV						
50. Wisconsin.....WI						
51. Wyoming.....WY						
52. American Samoa.....AS						
53. Guam.....GU						
54. Puerto Rico.....PR						
55. US Virgin Islands.....VI						
56. Northern Mariana Islands.....MP						
57. Canada.....CAN						
58. Aggregate Alien and Other.....OT	...XXX	...XXX	0	0	0	0
59. Total.....	...XXX	...XXX	3,972,011	4,085,962	2,263,273	2,414,728

DETAILS OF WRITE-INS

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

2012 ALPHABETICAL INDEX -- PROPERTY & CASUALTY ANNUAL STATEMENT BLANK

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