



ANNUAL STATEMENT

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

Century Surety Company

NAIC Group Code.....0748, 0748 <small>(Current Period) (Prior Period)</small>	NAIC Company Code..... 36951	Employer's ID Number..... 31-0936702
Organized under the Laws of OH	State of Domicile or Port of Entry OH	Country of Domicile US
Incorporated/Organized..... June 22, 1978	Commenced Business..... August 11, 1978	
Statutory Home Office	465 Cleveland Avenue..... Westerville OH US 43082 <small>(Street and Number) (City or Town, State, Country and Zip Code)</small>	
Main Administrative Office	465 Cleveland Avenue..... Westerville OH US..... 43082 <small>(Street and Number) (City or Town, State, Country and Zip Code)</small>	614-895-2000 <small>(Area Code) (Telephone Number)</small>
Mail Address	465 Cleveland Avenue..... Westerville OH US 43082 <small>(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)</small>	
Primary Location of Books and Records	26255 American Drive..... Southfield MI US 48034 <small>(Street and Number) (City or Town, State, Country and Zip Code)</small>	248-358-1100 <small>(Area Code) (Telephone Number)</small>
Internet Web Site Address	www.meadowbrook.com	
Statutory Statement Contact	Kimberlee A. Arnold <small>(Name)</small> karnold@meadowbrook.com <small>(E-Mail Address)</small>	248-358-1100-8102 <small>(Area Code) (Telephone Number) (Extension)</small> 248-358-1614 <small>(Fax Number)</small>

OFFICERS

Name	Title	Name	Title
1. Christopher John Timm	President	2. Michael Gerard Costello	Secretary
3. Steven Christopher Divine	Treasurer	4.	

OTHER

Michael Gerard Costello	Sr. VP & General Counsel	Robert Samuel Cubbin	Chairman
Steven Christopher Divine	Vice President	Karen Marwell Spaun	Vice President
Nathan Karl Voorhis	Vice President	Angelo Lovell Williams	Vice President

DIRECTORS OR TRUSTEES

Robert Samuel Cubbin-Chairman	James Michael Mahoney	Archie Stephen McIntyre	Karen Marwell Spaun
Christopher John Timm	Nathan Karl Voorhis	Angelo Lovell Williams	

State of..... Michigan
County of..... Oakland

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) Christopher John Timm	(Signature) Michael Gerard Costello	(Signature) Steven Christopher Divine
1. (Printed Name) President	2. (Printed Name) Secretary	3. (Printed Name) Treasurer
(Title)	(Title)	(Title)

Subscribed and sworn to before me
This _____ day of _____

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

1. State the amendment number	
2. Date filed	
3. Number of pages attached	

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1 Amount	2 Percentage	3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage
1. Bonds:						
1.1 U.S. treasury securities.....	2,157,892	0.4	2,157,892		2,157,892	0.4
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.....		0.0			0	0.0
1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities).....		0.0			0	0.0
1.4 Securities issued by states, territories and possessions and political subdivisions in the U.S.:						
1.41 States, territories and possessions general obligations.....	12,868,803	2.5	12,868,803		12,868,803	2.5
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations.....	57,532,669	11.3	57,532,669		57,532,669	11.3
1.43 Revenue and assessment obligations.....	107,638,054	21.2	107,638,054		107,638,054	21.2
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.....	78,922	0.0	78,922		78,922	0.0
1.512 Issued or guaranteed by FNMA and FHLMC.....	7,513,625	1.5	7,513,625		7,513,625	1.5
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.....	9,043,500	1.8	9,043,500		9,043,500	1.8
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.....	8,024,067	1.6	8,024,067		8,024,067	1.6
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities).....	107,075,037	21.1	107,075,037		107,075,037	21.1
2.2 Unaffiliated non-U.S. securities (including Canada).....	14,998,730	3.0	14,998,730		14,998,730	3.0
2.3 Affiliated securities.....		0.0			0	0.0
3. Equity interests:						
3.1 Investments in mutual funds.....	13,917,140	2.7	13,917,140		13,917,140	2.7
3.2 Preferred stocks:						
3.21 Affiliated.....		0.0			0	0.0
3.22 Unaffiliated.....	10,347,410	2.0	10,347,410		10,347,410	2.0
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated.....	37,303,566	7.3	37,303,566		37,303,566	7.3
3.32 Unaffiliated.....		0.0			0	0.0
3.4 Other equity securities:						
3.41 Affiliated.....		0.0			0	0.0
3.42 Unaffiliated.....		0.0			0	0.0
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated.....		0.0			0	0.0
3.52 Unaffiliated.....		0.0			0	0.0
4. Mortgage loans:						
4.1 Construction and land development.....		0.0			0	0.0
4.2 Agricultural.....		0.0			0	0.0
4.3 Single family residential properties.....		0.0			0	0.0
4.4 Multifamily residential properties.....		0.0			0	0.0
4.5 Commercial loans.....		0.0			0	0.0
4.6 Mezzanine real estate loans.....		0.0			0	0.0
5. Real estate investments:						
5.1 Property occupied by company.....		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.....	116,145,587	22.9	116,145,587		116,145,587	22.9
11. Other invested assets.....	3,063,726	0.6	3,063,726		3,063,726	0.6
12. Total invested assets.....	507,708,727	100.0	507,708,727	0	507,708,727	100.0

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

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

NONE

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year.....		
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 7).....		
2.2	Additional investment made after acquisition (Part 2, Column 8).....		0
3.	Capitalized deferred interest and other:		
3.1	Totals, Part 1, Column 12.....		
3.2	Totals, Part 3, Column 11.....		0
4.	Accrual of discount.....		
5.	Unrealized valuation increase (decrease):		
5.1	Totals, Part 1, Column 9.....		
5.2	Totals, Part 3, Column 8.....		0
6.	Total gain (loss) on disposals, Part 3, Column 18.....		
7.	Deduct amounts received on disposals, Part 3, Column 15.....		
8.	Deduct amortization of premium and mortgage interest points and commitment fees.....		
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
9.1	Totals, Part 1, Column 13.....		
9.2	Totals, Part 3, Column 13.....		0
10.	Deduct current year's other than temporary impairment recognized:		
10.1	Totals, Part 1, Column 11.....		
10.2	Totals, Part 3, Column 10.....		0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....		0
12.	Total valuation allowance.....		
13.	Subtotal (Line 11 plus Line 12).....		0
14.	Deduct total nonadmitted amounts.....		
15.	Statement value at end of current period (Line 13 minus Line 14).....		0

NONE

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year.....		
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 8).....	3,026,912	
2.2	Additional investment made after acquisition (Part 2, Column 9).....	498,206	3,525,118
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.....	(461,392)	
5.2	Totals, Part 3, Column 9.....		(461,392)
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).....		3,063,726
12.	Deduct total nonadmitted amounts.....		
13.	Statement value at end of current period (Line 11 minus Line 12).....		3,063,726

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year.....		440,807,676
2.	Cost of bonds and stocks acquired, Part 3, Column 7.....		176,142,551
3.	Accrual of discount.....		170,723
4.	Unrealized valuation increase (decrease):		
4.1	Part 1, Column 12.....	189,617	
4.2	Part 2, Section 1, Column 15.....	703,384	
4.3	Part 2, Section 2, Column 13.....	2,244,738	
4.4	Part 4, Column 11.....	410,441	3,548,180
5.	Total gain (loss) on disposals, Part 4, Column 19.....		21,052,472
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7.....		250,676,811
7.	Deduct amortization of premium.....		2,545,375
8.	Total foreign exchange change in book/adjusted carrying value:		
8.1	Part 1, Column 15.....		
8.2	Part 2, Section 1, Column 19.....		
8.3	Part 2, Section 2, Column 16.....		
8.4	Part 4, Column 15.....		0
9.	Deduct current year's other than temporary impairment recognized:		
9.1	Part 1, Column 14.....		
9.2	Part 2, Section 1, Column 17.....		
9.3	Part 2, Section 2, Column 14.....		
9.4	Part 4, Column 13.....		0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....		388,499,416
11.	Deduct total nonadmitted amounts.....		
12.	Statement value at end of current period (Line 10 minus Line 11).....		388,499,416

SCHEDULE D - SUMMARY BY COUNTRY

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

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS					
Governments (Including all obligations guaranteed by governments)	1. United States.....	7,995,843	8,657,028	8,024,417	7,981,128
	2. Canada.....				
	3. Other Countries.....				
	4. Totals.....	7,995,843	8,657,028	8,024,417	7,981,128
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals.....	12,868,803	14,041,681	13,612,802	12,345,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals.....	57,532,669	61,679,700	59,983,148	53,750,000
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.....	118,436,149	125,589,485	121,762,251	110,411,171
Industrial and Miscellaneous and Hybrid Securities (Unaffiliated)	8. United States.....	115,099,104	118,171,397	115,572,822	115,291,250
	9. Canada.....	3,607,040	3,735,329	3,609,980	3,605,000
	10. Other Countries.....	11,391,690	11,088,483	11,652,047	11,472,943
	11. Totals.....	130,097,834	132,995,209	130,834,849	130,369,193
Parent, Subsidiaries and Affiliates	12. Totals.....				
	13. Total Bonds.....	326,931,298	342,963,103	334,217,466	314,856,492
PREFERRED STOCKS					
Industrial and Miscellaneous (Unaffiliated)	14. United States.....	10,047,410	10,183,586	10,135,748	
	15. Canada.....	300,000	305,520	300,000	
	16. Other Countries.....				
	17. Totals.....	10,347,410	10,489,106	10,435,748	
Parent, Subsidiaries and Affiliates	18. Totals.....				
	19. Total Preferred Stocks.....	10,347,410	10,489,106	10,435,748	
COMMON STOCKS					
Industrial and Miscellaneous (Unaffiliated)	20. United States.....	13,917,141	13,917,141	14,885,209	
	21. Canada.....				
	22. Other Countries.....				
	23. Totals.....	13,917,141	13,917,141	14,885,209	
Parent, Subsidiaries and Affiliates	24. Totals.....	37,303,566	37,303,566	26,582,503	
	25. Total Common Stocks.....	51,220,707	51,220,707	41,467,712	
	26. Total Stocks.....	61,568,117	61,709,813	51,903,459	
	27. Total Bonds and Stocks...	388,499,415	404,672,916	386,120,925	

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 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.....	114,992,278	4,001,247	2,388,624	5,810		121,387,959	27.6	10,477,330	2.7	121,387,959	
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.....	114,992,278	4,001,247	2,388,624	5,810	0	121,387,959	27.6	10,477,330	2.7	121,387,959	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.....	2,131,958	7,016,438	3,720,407			12,868,803	2.9	20,633,487	5.3	12,868,803	
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.....	2,131,958	7,016,438	3,720,407	0	0	12,868,803	2.9	20,633,487	5.3	12,868,803	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed											
4.1 Class 1.....	3,470,881	38,978,086	15,083,703			57,532,669	13.1	65,107,105	16.7	57,532,669	
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.....	3,470,881	38,978,086	15,083,703	0	0	57,532,669	13.1	65,107,105	16.7	57,532,669	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed											
5.1 Class 1.....	7,841,621	56,432,436	44,968,455	5,920,341	1,372	115,164,225	26.2	143,951,308	37.0	115,164,225	
5.2 Class 2.....		3,197,328		74,596		3,271,924	0.7	2,213,094	0.6	3,271,924	
5.3 Class 3.....						0	0.0	670,006	0.2		
5.4 Class 4.....						0	0.0	74,411	0.0		
5.5 Class 5.....						0	0.0		0.0		
5.6 Class 6.....						0	0.0		0.0		
5.7 Totals.....	7,841,621	59,629,764	44,968,455	5,994,937	1,372	118,436,149	26.9	146,908,819	37.8	118,436,149	0

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

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

Quality Rating per the NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.7	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
6. Industrial and Miscellaneous (unaffiliated)											
6.1 Class 1.....	2,697,269	19,516,091	36,177,030	4,389,300	2,731,581	65,511,271	14.9	103,565,190	26.6	64,005,904	1,505,367
6.2 Class 2.....	28,356	17,413,681	35,711,802	8,644,232		61,798,071	14.0	38,050,498	9.8	56,187,339	5,610,732
6.3 Class 3.....	99,741	609,206				708,947	0.2	953,066	0.2	667,447	41,500
6.4 Class 4.....	4,118	235,459	51,496		273,348	564,421	0.1	635,712	0.2	423,429	140,992
6.5 Class 5.....	349,587					349,587	0.1	609,028	0.2	349,587	
6.6 Class 6.....				1,148,017	17,519	1,165,536	0.3	1,926,496	0.5	39,521	1,126,016
6.7 Totals.....	3,179,071	37,774,437	71,940,328	14,181,549	3,022,448	130,097,833	29.5	145,739,990	37.5	121,673,226	8,424,607
7. Hybrid Securities											
7.1 Class 1.....						0	0.0		0.0		
7.2 Class 2.....						0	0.0		0.0		
7.3 Class 3.....						0	0.0		0.0		
7.4 Class 4.....						0	0.0		0.0		
7.5 Class 5.....						0	0.0		0.0		
7.6 Class 6.....						0	0.0		0.0		
7.7 Totals.....	0	0	0	0	0	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates											
8.1 Class 1.....						0	0.0		0.0		
8.2 Class 2.....						0	0.0		0.0		
8.3 Class 3.....						0	0.0		0.0		
8.4 Class 4.....						0	0.0		0.0		
8.5 Class 5.....						0	0.0		0.0		
8.6 Class 6.....						0	0.0		0.0		
8.7 Totals.....	0	0	0	0	0	0	0.0	0	0.0	0	0

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

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

Quality Rating per the NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.7	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
9. Total Bonds Current Year											
9.1 Class 1.....	(d).....131,134,007	.....125,944,298	.....102,338,219	.....10,315,451	.....2,732,953	.....372,464,927	.....84.6	.....XXX	.....XXX	.....370,959,560	.....1,505,367
9.2 Class 2.....	(d).....28,356	.....20,611,009	.....35,711,802	.....8,718,828	.....0	.....65,069,995	.....14.8	.....XXX	.....XXX	.....59,459,263	.....5,610,732
9.3 Class 3.....	(d).....99,741	.....609,206	.....0	.....0	.....0	.....708,947	.....0.2	.....XXX	.....XXX	.....667,447	.....41,500
9.4 Class 4.....	(d).....4,118	.....235,459	.....51,496	.....0	.....273,348	.....564,421	.....0.1	.....XXX	.....XXX	.....423,429	.....140,992
9.5 Class 5.....	(d).....349,587	.....0	.....0	.....0	.....0	(c).....349,587	.....0.1	.....XXX	.....XXX	.....349,587	.....0
9.6 Class 6.....	(d).....0	.....0	.....0	.....1,148,017	.....17,519	(c).....1,165,536	.....0.3	.....XXX	.....XXX	.....39,521	.....1,126,016
9.7 Totals.....	.....131,615,809	.....147,399,972	.....138,101,517	.....20,182,296	.....3,023,820	(b).....440,323,413	.....100.0	.....XXX	.....XXX	.....431,898,806	.....8,424,607
9.8 Line 9.7 as a % of Col. 6.....	.....29.9	.....33.5	.....31.4	.....4.6	.....0.7	.....100.0	.....XXX	.....XXX	.....XXX	.....98.1	.....1.9
10. Total Bonds Prior Year											
10.1 Class 1.....	.....33,794,929	.....125,018,758	.....163,701,847	.....18,036,444	.....3,182,443	.....XXX	.....XXX	.....343,734,421	.....88.4	.....340,612,484	.....3,121,936
10.2 Class 2.....	.....38,550	.....15,796,636	.....24,370,004	.....56,143	.....2,259	.....XXX	.....XXX	.....40,263,592	.....10.4	.....40,263,592	.....0
10.3 Class 3.....	.....60,674	.....627,527	.....264,865	.....450,790	.....219,216	.....XXX	.....XXX	.....1,623,072	.....0.4	.....911,566	.....711,506
10.4 Class 4.....	.....3,522	.....446,862	.....185,328	.....74,411	.....0	.....XXX	.....XXX	.....710,123	.....0.2	.....575,102	.....135,021
10.5 Class 5.....	.....0	.....355,309	.....0	.....0	.....253,718	.....XXX	.....XXX	(c).....609,027	.....0.2	.....609,028	.....0
10.6 Class 6.....	.....47,327	.....0	.....54,752	.....1,802,899	.....21,518	.....XXX	.....XXX	(c).....1,926,496	.....0.5	.....785,864	.....1,140,632
10.7 Totals.....	.....33,945,002	.....142,245,092	.....188,576,796	.....20,420,687	.....3,679,154	.....XXX	.....XXX	(b).....388,866,731	.....100.0	.....383,757,636	.....5,109,095
10.8 Line 10.7 as a % of Col. 8.....	.....8.7	.....36.6	.....48.5	.....5.3	.....0.9	.....XXX	.....XXX	.....100.0	.....XXX	.....98.7	.....1.3
11. Total Publicly Traded Bonds											
11.1 Class 1.....	.....131,025,949	.....125,590,804	.....102,239,125	.....10,314,153	.....1,789,530	.....370,959,561	.....84.2	.....340,612,484	.....87.6	.....370,959,561	.....XXX
11.2 Class 2.....	.....28,356	.....20,286,049	.....30,426,031	.....8,718,827	.....0	.....59,459,263	.....13.5	.....40,263,592	.....10.4	.....59,459,263	.....XXX
11.3 Class 3.....	.....99,741	.....567,706	.....0	.....0	.....0	.....667,447	.....0.2	.....911,566	.....0.2	.....667,447	.....XXX
11.4 Class 4.....	.....0	.....150,081	.....0	.....0	.....273,348	.....423,429	.....0.1	.....575,102	.....0.1	.....423,429	.....XXX
11.5 Class 5.....	.....349,587	.....0	.....0	.....0	.....0	.....349,587	.....0.1	.....609,028	.....0.2	.....349,587	.....XXX
11.6 Class 6.....	.....0	.....0	.....0	.....39,521	.....0	.....39,521	.....0.0	.....785,864	.....0.2	.....39,521	.....XXX
11.7 Totals.....	.....131,503,633	.....146,594,640	.....132,665,156	.....19,072,501	.....2,062,878	.....431,898,807	.....98.1	.....383,757,636	.....98.7	.....431,898,807	.....XXX
11.8 Line 11.7 as a % of Col. 6.....	.....30.4	.....33.9	.....30.7	.....4.4	.....0.5	.....100.0	.....XXX	.....XXX	.....XXX	.....100.0	.....XXX
11.9 Line 11.7 as a % of Line 9.7, Col. 6, Section 9.....	.....29.9	.....33.3	.....30.1	.....4.3	.....0.5	.....98.1	.....XXX	.....XXX	.....XXX	.....98.1	.....XXX
12. Total Privately Placed Bonds											
12.1 Class 1.....	.....108,058	.....353,495	.....99,093	.....1,298	.....943,422	.....1,505,367	.....0.3	.....3,121,936	.....0.8	.....XXX	.....1,505,367
12.2 Class 2.....	.....0	.....324,960	.....5,285,772	.....0	.....0	.....5,610,732	.....1.3	.....0	.....0.0	.....XXX	.....5,610,732
12.3 Class 3.....	.....0	.....41,500	.....0	.....0	.....0	.....41,500	.....0.0	.....711,506	.....0.2	.....XXX	.....41,500
12.4 Class 4.....	.....4,118	.....85,378	.....51,496	.....0	.....0	.....140,992	.....0.0	.....135,021	.....0.0	.....XXX	.....140,992
12.5 Class 5.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0.0	.....0	.....0.0	.....XXX	.....0
12.6 Class 6.....	.....0	.....0	.....0	.....1,108,497	.....17,519	.....1,126,016	.....0.3	.....1,140,632	.....0.3	.....XXX	.....1,126,016
12.7 Totals.....	.....112,176	.....805,333	.....5,436,361	.....1,109,795	.....960,941	.....8,424,607	.....1.9	.....5,109,095	.....1.3	.....XXX	.....8,424,607
12.8 Line 12.7 as a % of Col. 6.....	.....1.3	.....9.6	.....64.5	.....13.2	.....11.4	.....100.0	.....XXX	.....XXX	.....XXX	.....XXX	.....100.0
12.9 Line 12.7 as a % of Line 9.7, Col. 6, Section 9.....	.....0.0	.....0.2	.....1.2	.....0.3	.....0.2	.....1.9	.....XXX	.....XXX	.....XXX	.....XXX	.....1.9

S107

- (a) Includes \$.....8,347,827 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.
- (b) Includes \$.....952,399 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 \$.....349,587 current year, \$.....355,309 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 \$.....113,392,117; NAIC 2 \$.....0; NAIC 3 \$.....0; NAIC 4 \$.....0; NAIC 5 \$.....0; NAIC 6 \$.....0.

SCHEDULE D - PART 1A - SECTION 2

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

	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.5	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
Distribution by Type											
1. U.S. Governments											
1.1 Issuer Obligations.....	113,993,084	445,362	1,111,562			115,550,008	26.2	5,543,157	1.4	115,550,008	
1.2 Residential Mortgage-Backed Securities.....	505,903	429,291	115,553	5,810		1,056,557	0.2	4,934,173	1.3	1,056,557	
1.3 Commercial Mortgage-Backed Securities.....	493,290	3,126,595	1,161,509			4,781,394	1.1		0.0	4,781,394	
1.4 Other Loan-Backed and Structured Securities.....						0	0.0		0.0		
1.5 Totals.....	114,992,277	4,001,248	2,388,624	5,810	0	121,387,959	27.6	10,477,330	2.7	121,387,959	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.....	2,131,958	7,016,438	3,720,407			12,868,803	2.9	20,633,487	5.3	12,868,803	
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.....	2,131,958	7,016,438	3,720,407	0	0	12,868,803	2.9	20,633,487	5.3	12,868,803	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed											
4.1 Issuer Obligations.....	3,470,881	38,978,086	15,083,702			57,532,669	13.1	65,107,105	16.7	57,532,669	
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.....	3,470,881	38,978,086	15,083,702	0	0	57,532,669	13.1	65,107,105	16.7	57,532,669	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed											
5.1 Issuer Obligations.....	4,419,863	52,845,355	44,414,582	5,958,254		107,638,054	24.4	105,972,223	27.3	107,638,054	
5.2 Residential Mortgage-Backed Securities.....	3,316,137	5,081,644	553,873	36,683	1,372	8,989,709	2.0	33,373,458	8.6	8,989,709	
5.3 Commercial Mortgage-Backed Securities.....	105,621	1,702,766				1,808,387	0.4	7,563,138	1.9	1,808,387	
5.4 Other Loan-Backed and Structured Securities.....						0	0.0		0.0		
5.5 Totals.....	7,841,621	59,629,765	44,968,455	5,994,937	1,372	118,436,150	26.9	146,908,819	37.8	118,436,150	0
6. Industrial and Miscellaneous (unaffiliated)											
6.1 Issuer Obligations.....	2,352,734	36,561,711	68,501,854	12,876,992	1,780,476	122,073,767	27.7	135,083,766	34.7	115,337,120	6,736,646
6.2 Residential Mortgage-Backed Securities.....	228,158	474,931	162,761	155,569	1,241,972	2,263,391	0.5	3,741,839	1.0	2,245,872	17,519
6.3 Commercial Mortgage-Backed Securities.....	177,461	481,714	3,216,850	1,298		3,877,323	0.9	3,847,565	1.0	3,701,453	175,870
6.4 Other Loan-Backed and Structured Securities.....	420,718	256,081	58,863	1,147,691		1,883,353	0.4	3,066,822	0.8	388,782	1,494,571
6.5 Totals.....	3,179,071	37,774,437	71,940,328	14,181,550	3,022,448	130,097,834	29.5	145,739,991	37.5	121,673,227	8,424,607
7. Hybrid Securities											
7.1 Issuer Obligations.....						0	0.0		0.0		
7.2 Residential Mortgage-Backed Securities.....						0	0.0		0.0		
7.3 Commercial Mortgage-Backed Securities.....						0	0.0		0.0		
7.4 Other Loan-Backed and Structured Securities.....						0	0.0		0.0		
7.5 Totals.....	0	0	0	0	0	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates											
8.1 Issuer Obligations.....						0	0.0		0.0		
8.2 Residential Mortgage-Backed Securities.....						0	0.0		0.0		
8.3 Commercial Mortgage-Backed Securities.....						0	0.0		0.0		
8.4 Other Loan-Backed and Structured Securities.....						0	0.0		0.0		
8.5 Totals.....	0	0	0	0	0	0	0.0	0	0.0	0	0

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.5	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
9. Total Bonds Current Year											
9.1 Issuer Obligations.....	126,368,520	135,846,952	132,832,107	18,835,246	1,780,476	415,663,301	94.4	XXX	XXX	408,926,654	6,736,646
9.2 Residential Mortgage-Backed Securities.....	4,050,198	5,985,866	832,187	198,062	1,243,344	12,309,657	2.8	XXX	XXX	12,292,138	17,519
9.3 Commercial Mortgage-Backed Securities.....	776,372	5,311,075	4,378,359	1,298	0	10,467,104	2.4	XXX	XXX	10,291,234	175,870
9.4 Other Loan-Backed and Structured Securities.....	420,718	256,081	58,863	1,147,691	0	1,883,353	0.4	XXX	XXX	388,782	1,494,571
9.5 Totals.....	131,615,808	147,399,974	138,101,516	20,182,297	3,023,820	440,323,415	100.0	XXX	XXX	431,898,808	8,424,607
9.6 Line 9.5 as a % of Col. 6.....	29.9	33.5	31.4	4.6	0.7	100.0	XXX	XXX	XXX	98.1	1.9
10. Total Bonds Prior Year											
10.1 Issuer Obligations.....	18,208,214	116,603,340	179,200,012	16,348,109	1,980,062	XXX	XXX	332,339,737	85.5	330,549,788	1,789,950
10.2 Residential Mortgage-Backed Securities.....	13,440,033	19,668,385	5,539,180	1,702,778	1,699,093	XXX	XXX	42,049,469	10.8	41,794,080	255,389
10.3 Commercial Mortgage-Backed Securities.....	2,217,709	5,236,570	3,485,848	470,576	0	XXX	XXX	11,410,703	2.9	9,930,140	1,480,563
10.4 Other Loan-Backed and Structured Securities.....	79,045	736,795	351,757	1,899,224	0	XXX	XXX	3,066,821	0.8	1,483,628	1,583,194
10.5 Totals.....	33,945,001	142,245,090	188,576,797	20,420,687	3,679,155	XXX	XXX	388,866,730	100.0	383,757,636	5,109,096
10.6 Line 10.5 as a % of Col. 8.....	8.7	36.6	48.5	5.3	0.9	XXX	XXX	100.0	XXX	98.7	1.3
11. Total Publicly Traded Bonds											
11.1 Issuer Obligations.....	126,364,402	135,395,114	127,494,840	18,835,246	837,053	408,926,655	92.9	330,549,788	85.0	408,926,655	XXX
11.2 Residential Mortgage-Backed Securities.....	4,050,198	5,985,866	832,187	198,061	1,225,825	12,292,137	2.8	41,794,080	10.7	12,292,137	XXX
11.3 Commercial Mortgage-Backed Securities.....	739,445	5,213,661	4,338,129	0	0	10,291,235	2.3	9,930,140	2.6	10,291,235	XXX
11.4 Other Loan-Backed and Structured Securities.....	349,587	0	0	39,195	0	388,782	0.1	1,483,628	0.4	388,782	XXX
11.5 Totals.....	131,503,632	146,594,641	132,665,156	19,072,502	2,062,878	431,898,809	98.1	383,757,636	98.7	431,898,809	XXX
11.6 Line 11.5 as a % of Col. 6.....	30.4	33.9	30.7	4.4	0.5	100.0	XXX	XXX	XXX	100.0	XXX
11.7 Line 11.5 as a % of Line 9.5, Col. 6, Section 9.....	29.9	33.3	30.1	4.3	0.5	98.1	XXX	XXX	XXX	98.1	XXX
12. Total Privately Placed Bonds											
12.1 Issuer Obligations.....	4,118	451,838	5,337,267	0	943,422	6,736,645	1.5	1,789,950	0.5	XXX	6,736,645
12.2 Residential Mortgage-Backed Securities.....	0	0	0	0	17,519	17,519	0.0	255,389	0.1	XXX	17,519
12.3 Commercial Mortgage-Backed Securities.....	36,928	97,414	40,230	1,298	0	175,870	0.0	1,480,563	0.4	XXX	175,870
12.4 Other Loan-Backed and Structured Securities.....	71,131	256,081	58,863	1,108,497	0	1,494,572	0.3	1,583,194	0.4	XXX	1,494,572
12.5 Totals.....	112,177	805,333	5,436,360	1,109,795	960,941	8,424,606	1.9	5,109,096	1.3	XXX	8,424,606
12.6 Line 12.5 as a % of Col. 6.....	1.3	9.6	64.5	13.2	11.4	100.0	XXX	XXX	XXX	XXX	100.0
12.7 Line 12.5 as a % of Line 9.5, Col. 6, Section 9.....	0.0	0.2	1.2	0.3	0.2	1.9	XXX	XXX	XXX	XXX	1.9

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SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

S110

	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.....	12,383,894	12,383,894			
2. Cost of short-term investments acquired.....	398,222,414	398,222,414			
3. Accrual of discount.....	0				
4. Unrealized valuation increase (decrease).....	0				
5. Total gain (loss) on disposals.....	0				
6. Deduct consideration received on disposals.....	297,214,191	297,214,191			
7. Deduct amortization of premium.....	0				
8. Total foreign exchange change in book/adjusted carrying value.....	0				
9. Deduct current year's other than temporary impairment recognized.....	0				
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	113,392,117	113,392,117	0	0	0
11. Deduct total nonadmitted amounts.....	0				
12. Statement value at end of current period (Line 10 minus Line 11).....	113,392,117	113,392,117	0	0	0

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

Sch. DB-Pt. A-Verification
NONE

Sch. DB-Pt. B-Verification
NONE

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

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

Sch. DB-Verification
NONE

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

SCHEDULE BA - PART 1

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

1 CUSIP Identification	2 Name or Description	3 Code	Location		6 Name of Vendor or General Partner	7 NAIC Desig- nation	8 Date Originally Acquired	9 Type and Strategy	10 Actual Cost	11 Fair Value	12 Book/Adjusted Carrying Value Less Encumbrances	Change in Book/Adjusted Carrying Value					18 Investment Income	19 Commitment for Additional Investment	20 Percentage of Ownership
			4 City	5 State								13 Unrealized Valuation Increase (Decrease)	14 Current Year's (Depreciation) or (Amortization) /Accretion	15 Current Year's Other Than Temporary Impairment Recognized	16 Capitalized Deferred Interest and Other	17 Total Foreign Exchange Change in B./A.C.V.			
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated																			
	Aquiline Financial Services Fund II, L.P.....	M.....	George Town, Grand Cayman	Cayman Islands	Aquiline Capital Partners II GP (Offshore) Ltd....		11/07/2012		3,525,118	3,063,726	3,063,726	(461,392)						6,474,882	1.4
1999999.	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.....								3,525,118	3,063,726	3,063,726	(461,392)						6,474,882	.XXX.....
3999999.	Subtotal - Unaffiliated.....								3,525,118	3,063,726	3,063,726	(461,392)						6,474,882	.XXX.....
4199999.	Totals.....								3,525,118	3,063,726	3,063,726	(461,392)						6,474,882	.XXX.....

SCHEDULE BA - PART 2

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Vendor or General Partner	6 Date Originally Acquired	7 Type and Strategy	8 Actual Cost at Time of Acquisition	9 Additional Investment Made After Acquisition	10 Amount of Encumbrances	11 Percentage of Ownership
		3 City	4 State							
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated										
	Aquiline Financial Services Fund II, L.P.....	George Town, Grand Cayman.....	Cayman Islands	Aquiline Capital Partners II GP (Offshore) Ltd.....	11/07/2012		3,026,912			1.4
	Aquiline Financial Services Fund II, L.P.....	George Town, Grand Cayman.....	Cayman Islands	Aquiline Capital Partners II GP (Offshore) Ltd.....	12/20/2012			498,206		1.4
1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.....							3,026,912	498,206	.0	...XXX.....
3999999. Subtotal - Unaffiliated.....							3,026,912	498,206	.0	...XXX.....
4199999. Totals.....							3,026,912	498,206	.0	...XXX.....

SCHEDULE BA - PART 3

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Change in Book/Adjusted Carrying Value					15 Book/Adjusted Carrying Value Less Encumbrances on Disposal	16 Consideration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Investment Income
		3 City	4 State					9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Depreciation) or (Amortization)/ Accretion	11 Current Year's Other Than Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Change in B./A.C.V. (9+10-11+12)							14 Total Foreign Exchange Change in B./A.C.V.

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 eign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
U.S. Government - Issuer Obligations																						
912810	ED	6	US TREASURY N/B	SD		1	75,961	145.555	109,166	75,000	75,436		(48)		8.125	8.010	FA	2,302	6,094	02/14/1991	08/15/2019	
912828	BA	7	US TREASURY N/B	SD		1	105,531	101.289	101,289	100,000	100,418		(1,112)		3.625	2.480	MN	471	5,438	03/04/2008	05/15/2013	
912828	GS	3	US TREASURY N/B	SD		1	217,250	116.789	256,936	220,000	218,642		274		4.500	4.650	MN	1,285	9,900	05/14/2007	05/15/2017	
912828	HV	5	US TREASURY N/B	SD		1	507,969	100.586	502,930	500,000	500,551		(2,233)		2.500	2.040	MS	3,194	12,500	08/03/2009	03/31/2013	
912828	HZ	6	US TREASURY N/B	SD		1	799,816	116.211	929,688	800,000	799,909		15		3.875	3.870	MN	19,525	15,500	07/08/2008	05/15/2018	
912828	JH	4	US TREASURY N/B	SD		1	240,207	117.500	270,250	230,000	236,216		(985)		4.000	3.460	FA	3,475	9,200	09/16/2008	08/15/2018	
912828	NP	1	US TREASURY N/B	SD		1	228,252	103.656	233,226	225,000	226,720		(649)		1.750	1.440	JJ	1,648	3,938	08/12/2010	07/31/2015	
0199999	U.S. Government - Issuer Obligations						2,174,986	XXX	2,403,485	2,150,000	2,157,892	0	(4,738)	0	XXX	XXX	XXX	31,900	62,570	XXX	XXX	
U.S. Government - Residential Mortgage-Backed Securities																						
36202C	5D	1	G2 2644			2	17,735	114.533	20,049	17,505	17,676		(35)		6.500	6.170	MON	95	1,138	09/25/1998	09/20/2028	
36202W	KY	4	GN 611511			2	37,879	109.863	39,746	36,178	36,971		(241)		5.000	3.810	MON	151	1,809	06/02/2003	04/15/2018	
36211W	KC	1	GN 525091			2	24,391	104.149	23,839	22,889	24,275		(85)		8.500	6.780	MON	162	1,946	10/17/2001	02/15/2030	
38374B	5M	1	GNR 2003-79 PH			2	49,654	101.351	48,508	47,861	47,998		(630)		5.000	3.470	MON	199	2,393	02/25/2004	12/20/2031	
38374B	LQ	4	GNR 2003-60 MA			2	83,139	106.892	91,958	86,029	83,873		683		3.500	4.480	MON	251	3,011	10/02/2003	07/16/2033	
38374K	DC	4	GNR 2004-104 GA			2	603,823	108.112	673,863	623,301	607,090		5,358		4.500	5.500	MON	2,337	28,048	03/26/2007	11/20/2034	
38374K	RA	3	GNR 2005-3 AE			2	63,315	100.956	65,765	65,142	64,716		1,056		4.500	5.740	MON	244	2,931	01/09/2007	01/20/2031	
38374K	UT	8	GNR 2005-13 PA			2	169,548	101.193	177,277	175,187	173,959		2,956		4.250	5.610	MON	620	7,445	03/27/2007	11/20/2033	
0299999	U.S. Government - Residential Mortgage-Backed Securities						1,049,484	XXX	1,141,005	1,074,092	1,056,558	0	9,062	0	XXX	XXX	XXX	4,059	48,721	XXX	XXX	
U.S. Government - Commercial Mortgage-Backed Securities																						
38373M	5G	1	GNR 2009-7 C			2	1,042,500	114.522	1,145,227	1,000,000	1,031,524		(4,193)		5.275	4.610	MON	4,397	52,759	02/01/2010	07/16/2043	
38373M	5U	0	GNR 2009-5 B			2	956,896	110.128	1,071,134	972,625	961,206		1,711		5.070	5.330	MON	4,109	49,312	02/03/2009	08/16/2049	
38373Y	6X	7	GNR 2003-16 B			2	285,122	100.489	285,804	284,411	284,411				4.489	4.240	MON	1,064	13,688	12/18/2008	08/16/2025	
38376G	EZ	9	GNR 2010-13 AB			2	1,511,484	102.936	1,544,043	1,500,000	1,502,042		(3,211)		3.025	2.830	MON	3,781	45,375	01/29/2010	02/16/2030	
38376G	VZ	0	GNR 2010-122 C			2	1,003,945	106.633	1,066,330	1,000,000	1,002,210		(778)		2.875	2.780	MON	2,396	28,750	09/21/2010	11/16/2037	
0399999	U.S. Government - Commercial Mortgage-Backed Securities						4,799,947	XXX	5,112,538	4,757,036	4,781,393	0	(6,471)	0	XXX	XXX	XXX	15,747	189,884	XXX	XXX	
0599999	Total - U.S. Government						8,024,417	XXX	8,657,028	7,981,128	7,995,843	0	(2,147)	0	XXX	XXX	XXX	51,706	301,175	XXX	XXX	
U.S. States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																						
373383	5B	0	GEORGIA ST			1FE	1,950,725	117.847	2,062,323	1,750,000	1,851,387		(21,755)		5.000	3.520	AO	21,875	87,500	02/08/2008	04/01/2019	
373383	5B	0	GEORGIA ST	SD		1FE	836,025	117.847	883,853	750,000	793,452		(9,324)		5.000	3.520	AO	9,375	37,500	02/08/2008	04/01/2019	
604129	ED	4	MINNESOTA ST			1FE	1,201,970	107.346	1,180,806	1,100,000	1,126,384		(15,952)		5.000	3.430	FA	22,917	55,000	11/29/2007	08/01/2014	
644682	XT	8	NEW HAMPSHIRE ST			1FE	2,239,280	121.013	2,420,260	2,000,000	2,132,881		(23,027)		5.000	3.570	MS	33,333	100,000	01/11/2008	03/01/2019	
658256	PF	3	NORTH CAROLINA ST			1FE	1,073,590	101.572	1,015,720	1,000,000	1,004,963		(14,592)		5.000	3.480	MN	8,333	50,000	12/12/2007	05/01/2016	
658256	WW	8	NORTH CAROLINA ST			1FE	1,656,638	114.858	1,722,870	1,500,000	1,569,388		(18,784)		5.000	3.550	JD	6,250	75,000	01/04/2008	06/01/2018	
882721	NR	0	TEXAS ST			1FE	1,139,114	116.842	1,226,841	1,050,000	1,095,077		(9,578)		5.000	3.890	AO	13,125	52,500	01/10/2008	04/01/2023	
928109	HW	0	VIRGINIA ST			1FE	1,248,061	101.958	1,141,930	1,120,000	1,126,996		(16,407)		5.000	3.470	JD	4,667	56,000	08/20/2004	06/01/2013	
93974A	H7	2	WASHINGTON ST			1FE	607,792	104.712	602,093	575,000	580,750		(5,529)		5.000	3.970	JJ	14,375	28,750	08/30/2007	01/01/2015	
93974B	3M	2	WASHINGTON ST			1FE	1,659,615	118.999	1,784,985	1,500,000	1,587,526		(15,656)		5.000	3.710	JJ	37,500	75,000	01/10/2008	01/01/2020	
1199999	U.S. States, Territories & Possessions - Issuer Obligations						13,612,802	XXX	14,041,681	12,345,000	12,868,804	0	(150,604)	0	XXX	XXX	XXX	171,750	617,250	XXX	XXX	
1799999	Total - U.S. States, Territories & Possessions (Direct and Guaranteed)						13,612,802	XXX	14,041,681	12,345,000	12,868,804	0	(150,604)	0	XXX	XXX	XXX	171,750	617,250	XXX	XXX	
U.S. Political Subdivisions of States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																						
005482	2P	8	ADAMS & ARAPAHOE CNTYS CO JT S			1FE	2,477,540	123.799	2,475,980	2,000,000	2,444,454		(33,086)		5.000	2.460	JD	8,333	75,833	02/16/2012	12/01/2025	

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SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	For eign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
005518 SB 2	ADAMS & WELD CNTYS CO SCH DIST.....			1	1FE	2,643,632	113.399	2,772,606	2,445,000	2,532,763		(20,313)			5.000	4.000	JD.....	10,188	122,250	12/21/2006	12/01/2023
018105 Y8 3	ALLEN TX INDEP SCH DIST.....			1	1FE	1,108,420	104.908	1,049,080	1,000,000	1,014,371		(12,329)			5.000	3.680	FA.....	18,889	50,000	03/09/2004	02/15/2017
034132 AY 6	ANDERSON TWP OH.....	SD..		1	1FE	1,093,080	116.596	1,165,960	1,000,000	1,048,377		(9,882)			5.000	3.790	JD.....	4,167	50,000	02/14/2008	12/01/2019
041826 VT 2	ARLINGTON TX INDEP SCH DIST.....			1	1FE	1,077,180	113.089	1,130,890	1,000,000	1,027,593		(8,134)			5.000	4.050	FA.....	18,889	50,000	01/19/2006	02/15/2020
073900 SP 8	BEAUFORT CNTY SC SCH DIST.....			1	1FE	1,811,401	117.144	1,856,732	1,585,000	1,697,011		(24,617)			5.250	3.410	MS.....	27,738	83,213	01/10/2008	03/01/2017
116421 ZA 9	BROWNSVILLE TX INDEP SCH DIST.....			1	1FE	1,411,994	111.579	1,467,264	1,315,000	1,356,222		(12,184)			5.000	3.920	FA.....	24,839	65,750	01/18/2008	02/15/2023
132375 LD 6	CAMBRIDGE MN INDEP SCH DIST #9.....			1	1FE	624,506	109.771	620,206	565,000	580,207		(6,366)			5.000	3.740	AO.....	7,063	28,250	01/26/2005	04/01/2016
160069 PL 8	CHARLESTON CNTY SC.....			1	1FE	2,222,940	118.639	2,372,780	2,000,000	2,119,804		(22,292)			5.000	3.630	MN.....	16,667	100,000	01/10/2008	11/01/2020
167505 AD 8	CHICAGO IL BRD OF EDU.....			1	1FE	1,080,320	112.117	1,121,170	1,000,000	1,044,228		(7,990)			5.000	4.000	JD.....	4,167	50,000	02/12/2008	12/01/2020
180847 G7 4	CLARK CNTY NV.....	SD..		1	1FE	1,613,126	109.210	1,638,150	1,500,000	1,529,448		(12,760)			5.000	4.040	MS.....	25,000	75,000	07/18/2005	03/01/2015
181059 FM 5	CLARK CNTY NV SCH DIST.....			1	1FE	2,738,600	114.909	2,872,725	2,500,000	2,623,251		(24,946)			5.000	3.780	JD.....	5,556	125,000	01/04/2008	06/15/2019
249164 JU 7	DENVER CITY & CNTY CO.....			1	1FE	1,075,830	117.481	1,174,810	1,000,000	1,044,474		(6,956)			5.000	4.100	FA.....	20,833	50,000	02/07/2008	08/01/2025
249174 PE 7	DENVER CITY & CNTY CO SCH DIST.....			1	1FE	1,017,232	104.297	1,022,111	980,000	991,597		(12,226)			5.000	3.670	JD.....	4,083	49,000	11/10/2010	12/01/2016
249174 PH 0	DENVER CITY & CNTY CO SCH DIST.....			1	1FE	20,760	104.297	20,859	20,000	20,237		(250)			5.000	3.670	JD.....	83	1,000	11/10/2010	12/01/2016
258885 WB 4	DOUGLAS CNTY CO SCH DIST #RE-1.....			1	1FE	2,120,400	116.160	2,323,200	2,000,000	2,064,363		(14,698)			5.000	4.110	JD.....	4,444	100,000	12/09/2008	12/15/2016
366119 SV 8	GARLAND TX.....			1	1FE	2,013,714	115.338	2,076,084	1,800,000	1,905,620		(23,453)			5.000	3.460	FA.....	34,000	90,000	01/23/2008	02/15/2019
414004 SE 7	HARRIS CNTY TX.....			1	1FE	1,721,775	123.236	1,848,540	1,500,000	1,640,540		(18,044)			5.250	3.670	AO.....	19,688	78,750	02/11/2008	10/01/2019
414005 QQ 4	HARRIS CNTY TX.....			1	1FE	1,915,605	125.927	1,888,905	1,500,000	1,913,555		(2,050)			5.000	1.890	AO.....	3,958		11/14/2012	10/01/2024
425200 Q5 4	HENDERSON NV.....			1	1FE	2,280,817	107.571	2,248,234	2,090,000	2,180,915		(21,664)			5.000	3.770	AO.....	26,125	104,500	01/09/2008	04/01/2020
426362 KA 6	HENRY CNTY GA SCH DIST.....			1	1FE	651,327	124.972	687,346	550,000	637,034		(10,221)			5.000	2.680	FA.....	11,458	27,805	08/02/2011	08/01/2020
513174 RC 8	LAMAR TX CONSOL INDEP SCH DIST.....			1	1FE	1,389,587	126.881	1,408,379	1,110,000	1,380,114		(9,473)			5.000	2.060	FA.....	20,967		08/21/2012	02/15/2022
517840 3D 4	LAS VEGAS VLY NV WTR DIST.....			1	1FE	3,004,909	121.556	2,929,500	2,410,000	2,999,143		(5,765)			5.000	1.850	JD.....	10,042	60,250	11/26/2012	06/01/2022
549187 7B 2	LUBBOCK TX.....			1	1FE	1,099,620	114.607	1,146,070	1,000,000	1,049,694		(10,970)			5.000	3.680	FA.....	18,889	50,000	01/17/2008	02/15/2020
549187 7C 0	LUBBOCK TX.....			1	1FE	546,600	114.224	571,120	500,000	523,288		(5,131)			5.000	3.760	FA.....	9,444	25,000	01/17/2008	02/15/2021
557412 VF 7	MADISON CNTY TN.....			1	1FE	1,044,991	103.094	953,620	925,000	946,750		(12,776)			5.000	3.500	AO.....	11,563	46,250	03/11/2004	04/01/2016
564300 FZ 9	MANSFIELD OH CITY SCH DIST.....			1	1FE	1,059,020	109.621	1,096,210	1,000,000	1,018,772		(7,238)			5.000	4.170	JD.....	4,167	50,000	10/24/2006	12/01/2022
586145 ST 2	MEMPHIS TN.....			1	1FE	2,135,322	115.892	2,271,483	1,960,000	2,048,440		(18,819)			5.000	3.830	AO.....	24,500	98,000	01/04/2008	04/01/2019
644800 CG 7	NEW HANOVER CNTY NC.....			1	1FE	1,122,310	103.830	1,038,300	1,000,000	1,012,298		(14,314)			5.000	3.480	MN.....	8,333	50,000	03/03/2004	11/01/2015
660266 B7 1	N KANSAS CITY MO SCH DIST #74.....			1	1FE	1,084,150	115.482	1,154,820	1,000,000	1,038,587		(8,357)			5.000	3.980	MS.....	16,667	50,000	12/21/2006	03/01/2021
718814 XT 8	PHOENIX AZ.....			1	1FE	2,191,223	115.666	2,284,404	1,975,000	2,087,244		(22,576)			5.000	3.620	JJ.....	49,375	98,750	01/17/2008	07/01/2021
746673 WE 8	PUTNAM CNTY TN.....			1	1FE	2,162,820	115.398	2,307,960	2,000,000	2,081,762		(17,349)			5.000	3.940	AO.....	25,000	100,000	12/07/2007	04/01/2020
76222R GV 8	RHODE ISLAND ST & PROVIDENCE P.....			1	1FE	554,240	123.107	584,758	475,000	544,848		(7,938)			5.000	2.870	AO.....	5,938	23,750	10/19/2011	10/01/2020
763665 UA 2	RICHLAND CNTY SC SCH DIST #1.....			1	1FE	1,080,050	109.313	1,093,130	1,000,000	1,026,350		(11,475)			5.000	3.720	MS.....	16,666	50,000	12/12/2007	03/01/2017
798360 ET 6	SAN JUAN CNTY NM JNR CLG DIST.....			1	1FE	1,300,848	114.043	1,368,516	1,200,000	1,242,851		(9,373)			5.000	4.050	FA.....	22,666	60,000	01/17/2006	08/15/2020
806347 LS 8	SCHAUMBURG IL.....			1	1FE	351,740	118.232	354,696	300,000	347,699		(4,042)			4.000	2.040	JD.....	1,000	9,000	02/08/2012	12/01/2021
820642 LD 6	SHAWNEE CNTY KS UNIF SCH DIST.....			1	1FE	2,193,794	116.496	2,382,342	2,045,000	2,131,836		(13,337)			5.000	4.150	MS.....	34,082	102,250	12/05/2007	09/01/2023
836030 LG 9	SODERTON PA AREA SCH DIST.....			1	1FE	544,200	109.716	548,580	500,000	512,114		(4,785)			5.000	3.920	MN.....	3,194	25,000	05/05/2005	11/15/2017
840610 LQ 0	SOUTH WASHINGTON CNTY MN INDEP.....	SD..		1	1FE	2,204,220	110.304	2,206,080	2,000,000	2,076,475		(27,847)			5.000	3.440	FA.....	41,667	100,000	01/29/2008	02/01/2018
968648 PR 0	WILL & KENDALL CNTYS IL CMNTY.....			1	1FE	545,285	100.000	500,000	500,000	500,000		(5,931)			5.000	3.780	JJ.....	12,500	25,000	03/10/2004	01/01/2019
969887 TT 5	WILLIAMSON CNTY TX.....			1	1FE	1,648,020	109.740	1,646,100	1,500,000	1,548,334		(21,608)			5.000	3.410	FA.....	28,333	75,000	01/23/2008	02/15/2018
1899999	U.S. Political Subdivisions of States, Territories & Possessions - Issuer Obligations.....					59,983,148	XXX	61,679,700	53,750,000	57,532,669	0	(543,565)	0	0	XXX	XXX	XXX	661,161	2,474,601	XXX	XXX
2499999	Total - U.S. Political Subdivisions of States, Territories & Possessions.....					59,983,148	XXX	61,679,700	53,750,000	57,532,669	0	(543,565)	0	0	XXX	XXX	XXX	661,161	2,474,601	XXX	XXX

E10.1

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	For eign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
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																					
057849	FZ 9	BALDWIN CNTY AL BRD OF EDU.....		1	1FE	2,163,140	111.822	2,236,440	2,000,000	2,085,797		(17,101)			5.000	3.950	JJ.....	50,000	100,000	02/12/2008	07/01/2019
058508	BK 7	BALL IN ST UNIV UNIV REVENUE.....		1	1FE	1,094,900	113.168	1,131,680	1,000,000	1,052,279		(9,315)			5.000	3.840	JJ.....	25,000	50,000	01/10/2008	07/01/2021
13066Y	MY 2	CALIFORNIA ST DEPT OF WTR RESO.....		1	1FE	2,105,120	119.715	2,394,300	2,000,000	2,061,328		(10,016)			5.000	4.340	MN.....	16,667	100,000	03/27/2008	05/01/2021
130923	AP 0	CALIFORNIA ST STWD FING AUTH T.....		1	2FE	73,374	100.041	80,033	80,000	74,596		185			5.625	6.290	MN.....	750	4,500	11/17/2004	05/01/2029
152708	AN 3	CENTRL BROWN CNTY WI WTR AUTH.....		1	1FE	2,743,075	111.162	2,779,050	2,500,000	2,598,065		(31,365)			5.000	3.570	JD.....	10,417	125,000	01/14/2008	12/01/2017
15504R	FE 4	CENTRL PUGET SOUND WA REGL TRA.....		1	1FE	2,501,760	125.319	2,506,380	2,000,000	2,486,602		(15,158)			5.000	2.230	MN.....	16,667	19,167	08/23/2012	11/01/2023
167736	ZF 7	CHICAGO IL WTR REVENUE.....		1	1FE	596,100	120.399	601,995	500,000	591,131		(4,969)			5.000	2.860	MN.....	4,167	11,389	05/11/2012	11/01/2025
196632	PD 9	COLORADO SPRINGS CO UTILITIESR.....		1	1FE	3,426,995	123.903	3,407,333	2,750,000	3,391,447		(35,548)			5.000	2.340	MN.....	17,569	71,042	05/15/2012	11/15/2024
198504	RY 0	COLUMBIA SC WTRWKS & SWR SYS.....		1	1FE	1,066,030	109.452	1,094,520	1,000,000	1,016,568		(7,464)			5.000	4.160	FA.....	20,833	50,000	05/31/2005	02/01/2029
207758	DA 8	CONNECTICUT ST SPL TAX OBLIG R.....		1	1FE	1,080,390	113.914	1,139,140	1,000,000	1,030,725		(8,015)			5.000	4.040	JJ.....	25,000	50,000	01/09/2006	07/01/2020
250119	CC 6	DES MOINES IA MET WSTWTR RECLA.....		1	1FE	1,371,161	110.332	1,406,733	1,275,000	1,314,073		(10,466)			5.000	4.030	JD.....	5,313	63,750	12/21/2006	06/01/2023
25477G	BG 9	DIST OF COLUMBIA INCOME TAX SE.....		1	1FE	1,272,408	123.625	1,483,500	1,200,000	1,250,410		(6,140)			5.000	4.290	JD.....	5,000	60,000	03/12/2009	12/01/2020
25477G	DA 0	DIST OF COLUMBIA INCOME TAX SE.....		1	1FE	1,000,000	121.960	1,219,600	1,000,000	1,000,000					5.093	5.090	JD.....	4,244	50,930	12/09/2009	12/01/2024
25477G	KV 6	DIST OF COLUMBIA INCOME TAX SE.....		1	1FE	2,562,660	124.300	2,486,000	2,000,000	2,557,957		(4,703)			5.000	1.900	JD.....	9,167		11/19/2012	12/01/2025
313381	H2 4	FEDERAL HOME LOAN BANK.....		1		2,996,400	99.930	2,997,900	3,000,000	2,996,522		122			0.250	0.300	JJ.....	542		12/04/2012	01/16/2015
34160W	KF 0	FLORIDA ST DEPT ENVRNMNTL PROT.....		1	1FE	2,160,200	110.926	2,218,520	2,000,000	2,066,035		(17,254)			5.000	3.980	JJ.....	50,000	100,000	12/21/2006	07/01/2020
378352	KP 2	GLENDAL AZ WTR & SWR REVENUE.....		1	1FE	1,081,270	102.338	1,023,380	1,000,000	1,005,542		(10,771)			5.000	3.870	JJ.....	25,000	50,000	12/21/2004	07/01/2017
387874	WD 8	GRANT CNTY WA PUBLIC UTILITY D.....		1	1FE	3,768,240	121.397	3,641,910	3,000,000	3,763,056		(5,184)			5.000	1.600	JJ.....	75,000		12/05/2012	01/01/2022
396586	TV 1	GREENVILLE SC WTRWKS REVENUE.....		1	1FE	123,781	109.561	131,473	120,000	122,910		(871)			5.000	3.770	FA.....	2,500	3,000	05/03/2012	02/01/2016
396586	UE 7	GREENVILLE SC WTRWKS REVENUE.....		1	1FE	391,972	109.234	415,089	380,000	389,213		(2,758)			5.000	3.770	FA.....	7,917	9,500	05/03/2012	02/01/2016
408441	AV 5	HAMMOND IN SCH BLDG CORP.....		1	2FE	2,296,969	107.861	2,308,225	2,140,000	2,189,955		(23,139)			5.000	3.790	JJ.....	49,339	107,000	01/04/2008	07/15/2019
45506D	DJ 1	INDIANA ST FIN AUTH REVENUE.....		1	1FE	1,357,896	114.531	1,328,560	1,160,000	1,357,010		(886)			4.000	2.120	FA.....	2,320		11/28/2012	02/01/2026
468473	CW 1	JACKSON MS WTR & SWR SYS REVEN.....		1	1FE	819,473	110.457	828,428	750,000	771,064		(7,362)			5.000	3.880	MS.....	12,500	37,500	07/13/2005	09/01/2017
469359	DS 9	JACKSONVILLE FL CAPITAL IMPT R.....		1	1FE	1,528,008	124.058	1,488,696	1,200,000	1,526,648		(1,360)			5.000	2.150	AO.....	3,000		11/29/2012	10/01/2023
485424	NE 1	KANSAS ST DEPT OF TRANSPRTN HI.....		1	1FE	1,167,580	126.470	1,264,700	1,000,000	1,125,051		(14,213)			5.000	3.150	MS.....	16,667	50,000	11/19/2009	09/01/2020
485429	CW 2	KANSAS ST DEV FIN AUTH REVENUE.....		1	1FE	286,893	122.076	286,879	235,000	283,767		(3,126)			5.000	1.890	MS.....	3,917	5,875	06/28/2012	03/01/2022
49151E	XD 0	KENTUCKY ST PROPERTY & BLDGS C.....		1	1FE	2,252,860	122.002	2,440,040	2,000,000	2,158,719		(20,383)			5.000	3.660	AO.....	25,000	100,000	01/10/2008	10/01/2019
546398	TY 3	LOUISIANA ST PUBLIC FACS AUTH.....		1	1FE	2,250,640	114.798	2,295,960	2,000,000	2,130,957		(25,953)			5.000	3.440	FA.....	41,667	100,000	01/23/2008	08/01/2019
546475	MG 7	LOUISIANA ST GAS & FUELS TAX R.....		1	1FE	2,406,240	122.824	2,456,480	2,000,000	2,384,456		(21,784)			5.000	2.660	MN.....	16,667	43,611	05/03/2012	05/01/2025
546475	NQ 3	LOUISIANA ST GAS & FUELS TAX R.....		1	1FE	1,238,530	123.962	1,239,620	1,000,000	1,230,310		(8,220)			5.000	2.250	MN.....	8,333	21,806	08/14/2012	05/01/2024
546589	MS 8	LOUISVILLE & JEFFERSON CNTY KY.....		1	1FE	1,671,324	117.277	1,788,474	1,525,000	1,603,601		(14,415)			5.000	3.830	MN.....	9,743	76,250	11/29/2007	05/15/2018
555412	JG 1	MACOMB TWP MI BLDG AUTH.....		1	1FE	219,640	112.905	225,810	200,000	218,760		(880)			4.000	2.830	AO.....	4,044		05/17/2012	04/01/2023
575579	GA 9	MASSACHUSETTS ST BAY TRANSPRTN.....		1	1FE	1,388,975	112.392	1,404,900	1,250,000	1,306,297		(21,150)			5.500	3.600	JJ.....	34,375	68,750	11/07/2008	07/01/2015
575832	NW 6	MASSACHUSETTS ST CLG BLDG AUTH.....		1	1FE	514,630	110.585	552,925	500,000	505,255		(2,091)			5.000	4.520	MN.....	4,167	25,000	01/31/2008	05/01/2023
575832	NX 4	MASSACHUSETTS ST CLG BLDG AUTH.....		1	1FE	1,228,416	110.585	1,327,020	1,200,000	1,210,233		(4,066)			5.000	4.610	MN.....	10,000	60,000	01/31/2008	05/01/2024
586200	KW 6	MEMPHIS TN SANTN SWR SYS REVEN.....		1	1FE	559,805	107.372	536,860	500,000	512,155		(6,599)			5.250	3.800	AO.....	6,563	26,250	09/29/2004	10/01/2017
592481	DN 2	MET SAINT LOUIS MO SWR DIST WS.....		1	1FE	2,405,680	120.954	2,419,080	2,000,000	2,393,534		(12,146)			5.000	2.610	MN.....	16,667	18,889	08/29/2012	05/01/2031
59259N	R5 4	MET TRANSPRTN AUTH NY DEDICATE.....		1	1FE	1,218,070	122.025	1,220,250	1,000,000	1,214,541		(3,529)			5.000	2.530	MN.....	6,389	2,778	10/17/2012	11/15/2026
60415N	XR 8	MINNESOTA ST HSG FIN AGY.....		1	1FE	254,060	102.801	251,862	245,000	247,326		(1,088)			5.000	4.490	JJ.....	6,125	12,250	11/03/2005	01/01/2036
60534T	GQ 2	MISSISSIPPI ST DEV BANK SPL OB.....		1	1FE	2,367,680	118.165	2,363,300	2,000,000	2,361,605		(6,075)			5.000	2.720	JJ.....	16,944		10/11/2012	01/01/2027
61212U	AL 3	MONTANA ST DEPT OF TRANSPRTN R.....		1	1FE	1,930,880	111.459	1,950,533	1,750,000	1,816,245		(25,791)			5.250	3.600	JD.....	7,656	91,875	03/27/2008	06/01/2016

E10.2

SCHEDULE D - PART 1

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

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	F o r e i g n Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
64468T	ZN	0			..1	..1FE	50,500	100.143	50,072	50,000	50,000		(32)		4.400	4.260	JJ	1,100	2,200	04/25/2003	07/01/2023
644693	KS	1			..1	..1FE	1,000,000	116.919	1,169,190	1,000,000	1,000,000				5.277	5.270	MN	8,795	52,770	11/18/2009	11/01/2022
644802	EA	4			..1	..1FE	1,110,480	116.408	1,164,080	1,000,000	1,048,649		(9,347)		5.000	3.850	MS	16,667	50,000	07/07/2005	09/01/2017
64970K	ZY	6			..1	..1FE	1,118,070	106.601	1,066,010	1,000,000	1,019,516		(12,834)		5.000	3.610	JD	2,222	50,000	03/10/2004	06/15/2018
64971M	S3	7			..1	..1FE	2,000,000	109.547	2,190,940	2,000,000	2,000,000				3.823	3.820	MN	12,743	76,460	05/19/2010	05/01/2017
64985Y	BL	3			..1	..1FE	2,045,740	107.734	2,154,680	2,000,000	2,014,793		(7,073)		5.000	4.600	JD	4,444	100,000	03/06/2008	12/15/2022
64986A	L7	4			..1	..1FE	2,000,000	119.375	2,387,500	2,000,000	2,000,000				5.239	5.230	JD	4,657	104,780	02/02/2010	06/15/2026
65820Q	DS	9			..1	..1FE	2,142,760	114.167	2,283,340	2,000,000	2,063,890		(14,086)		5.000	4.140	FA	41,667	100,000	09/29/2006	02/01/2023
65821F	CM	6			..1	..1FE	247,423	99.881	239,714	240,000	240,949		(914)		4.250	3.840	JJ	5,100	11,450	10/27/2004	07/01/2034
677561	HS	4			..1	..1FE	1,589,235	117.139	1,757,085	1,500,000	1,579,623		(8,213)		5.000	4.210	JJ	37,500	49,792	10/13/2011	01/01/2025
677704	UG	1			..1	..1FE	468,717	106.629	458,505	430,000	436,686		(4,508)		5.000	3.860	JD	1,792	21,500	11/17/2004	12/01/2015
677704	UG	1	SD		..1	..1FE	299,761	106.629	293,230	275,000	279,276		(2,883)		5.000	3.860	JD	1,146	13,750	11/17/2004	12/01/2015
681793	TV	1			..1	..1FE	1,211,980	122.091	1,220,910	1,000,000	1,207,371		(4,609)		5.000	2.440	FA	11,250		09/21/2012	02/01/2026
68607H	M4	5			..1	..1FE	1,447,960	115.436	1,552,614	1,345,000	1,396,388		(10,652)		5.000	4.030	MN	11,208	67,250	09/20/2007	05/01/2018
68607V	KT	1			..1	..1FE	1,022,796	105.769	951,921	900,000	917,567		(13,543)		5.000	3.390	AO	11,250	45,000	02/26/2004	04/01/2014
73358W	AG	9			..1	..1FE	600,000	120.791	724,746	600,000	600,000				5.309	5.300	JD	2,655	31,854	06/18/2009	12/01/2019
736742	RN	9			..1	..1FE	2,161,100	116.645	2,332,900	2,000,000	2,126,346		(20,536)		5.000	3.710	JD	4,444	100,000	04/07/2011	06/15/2022
792072	CG	3			..1	..1FE	1,137,161	102.783	1,058,665	1,030,000	1,040,462		(13,513)		5.250	3.860	AO	13,519	54,075	10/22/2004	10/01/2020
792072	CZ	1			..1	..1FE	1,397,058	109.167	1,419,171	1,300,000	1,330,439		(10,260)		5.000	4.090	AO	16,250	65,000	08/18/2005	10/01/2020
79642B	TP	8			..1	..1FE	1,216,980	122.061	1,220,610	1,000,000	1,201,210		(15,770)		5.000	2.570	MN	6,389	35,556	02/08/2012	05/15/2027
797412	AU	7			..1	..1FE	1,196,920	124.024	1,240,240	1,000,000	1,173,805		(18,402)		5.000	2.660	MN	8,333	50,000	09/08/2011	05/01/2022
857320	2K	0			..1	..1	1,078,140	102.799	1,027,990	1,000,000	1,010,823		(8,892)		5.000	4.040	MS	16,667	50,000	02/26/2004	03/01/2020
880459	X2	3			..1	..1FE	148,162	100.184	140,258	140,000	141,525		(963)		5.125	4.360	JJ	3,588	7,962	12/09/2004	07/01/2034
882135	F9	2			..1	..1FE	1,090,540	117.746	1,177,460	1,000,000	1,051,786		(8,504)		5.000	3.920	MN	6,389	50,000	01/24/2008	05/15/2022
882135	WH	5			..1	..1FE	1,142,570	101.787	1,017,870	1,000,000	1,006,660		(17,519)		5.250	3.430	MN	6,708	52,500	02/25/2004	05/15/2014
882756	UX	5			..1	..1FE	756,378	106.940	748,580	700,000	710,725		(6,439)		5.000	3.990	FA	14,583	35,000	11/10/2004	02/01/2016
898796	V8	7			..1	..1FE	1,078,880	102.363	1,023,630	1,000,000	1,005,370		(10,433)		5.000	3.900	JJ	25,000	50,000	12/10/2004	07/01/2018
914119	GA	4			..1	..1FE	1,117,540	106.556	1,065,560	1,000,000	1,019,008		(12,855)		5.000	3.610	JD	4,167	50,000	03/11/2004	06/01/2017
91417K	TZ	4			..2	..2FE	1,013,223	110.861	1,097,524	990,000	1,007,373		(5,850)		5.000	4.220	JD	4,125	49,500	02/14/2012	06/01/2022
91417K	UE	9			..1	..1FE	10,235	109.293	10,929	10,000	10,175		(59)		5.000	4.220	JD	42	500	02/14/2012	06/01/2022
914233	LM	1			..1	..1FE	279,670	104.737	261,843	250,000	253,639		(3,380)		5.000	3.560	JJ	5,764	12,500	03/05/2004	01/15/2015
91428L	CB	0			..1	..1FE	1,604,764	113.233	1,675,848	1,480,000	1,533,593		(13,017)		5.000	3.950	AO	18,500	74,000	12/21/2006	10/01/2020
914455	LB	4			..1	..1FE	500,000	109.790	548,950	500,000	500,000				3.356	3.350	AO	4,195	16,780	10/28/2010	04/01/2019
914455	LC	2			..1	..1FE	450,000	109.739	493,826	450,000	450,000				3.456	3.450	AO	3,888	15,552	10/28/2010	04/01/2020
914468	BC	6			..1	..1FE	735,776	113.408	788,186	695,000	713,780		(4,764)		5.000	4.180	FA	14,479	34,750	12/19/2007	08/01/2023
914713	XW	7			..1	..1FE	1,430,716	104.354	1,351,384	1,295,000	1,318,489		(24,923)		5.000	2.970	JD	5,396	64,750	03/25/2008	12/01/2013
924211	3D	5			..1	..1FE	1,176,889	111.190	1,195,293	1,075,000	1,107,862		(10,448)		5.000	3.880	JD	4,479	53,750	07/15/2005	12/01/2017
92778R	BL	0			..1	..1FE	609,472	106.454	569,529	535,000	550,886		(7,599)		5.000	3.440	MN	4,458	26,750	03/11/2004	05/01/2016
928172	QB	4			..1	..1FE	582,279	117.451	622,490	530,000	557,453		(5,393)		5.000	3.750	FA	11,042	26,500	01/03/2008	08/01/2019
92818A	QM	1			..1	..1FE	2,566,420	128.297	2,565,940	2,000,000	2,549,488		(16,932)		5.000	1.920	MN	16,667	24,722	08/29/2012	11/01/2022
93978K	3L	0			..1	..1FE	71,827	100.490	70,343	70,000	70,317		(214)		4.250	3.910	JD	248	3,274	10/27/2004	12/01/2025
967338	PK	4			..1	..1FE	1,055,652	112.345	1,084,129	965,000	1,009,313		(8,425)		5.000	3.920	AO	12,063	48,250	12/01/2006	10/01/2024

E10.3

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	For eign Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date	
977092 FE 0	WISCONSIN ST CLEAN WTR REVENUE.....			1FE	1,339,158	119.025	1,404,495	1,180,000	1,261,384					5.500	3.780	JD	5,408	64,900	12/12/2007	06/01/2017	
977100 CQ 7	WISCONSIN ST GEN FUND ANNUAL A.....			1FE	450,000	100.685	453,083	450,000	450,000					1.644	1.640	MN	658		11/06/2012	05/01/2018	
982674 DN 0	WYANDOTTE CNTY/KANSAS CITY KS.....			1FE	2,256,134	107.716	2,375,138	2,205,000	2,219,687		(8,301)			5.000	4.580	MS	36,750	110,250	03/07/2008	09/01/2024	
2599999	U.S. Special Revenue & Assessment Obligations - Issuer Obligations.....				110,952,291	XXX	114,079,979	99,650,000	107,638,051	0	(779,762)	0	0	XXX	XXX	XXX	1,122,231	3,769,739	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																					
E10.4	31294K RE 7	FG E01385		2	168,148	107.115	181,359	169,313	168,491		407			4.500	4.670	MON	635	7,619	07/06/2005	06/01/2018	
	31294K ZT 5	FG E01654		2	143,646	107.152	153,943	143,668	143,646		8			5.000	4.910	MON	599	7,183	05/27/2004	06/01/2019	
	312962 6K 4	FG B10874		2	140,165	106.588	149,985	140,714	140,292		199			4.500	4.570	MON	528	6,332	10/03/2003	11/01/2018	
	312962 WC 3	FG B10643		2	211,438	107.588	223,638	207,865	209,941		(1,094)			5.000	4.370	MON	866	10,393	11/26/2003	11/01/2018	
	312964 6W 4	FG B12685		2	474,870	107.588	505,766	470,096	473,026		(1,555)			5.000	4.560	MON	1,959	23,505	04/23/2004	02/01/2019	
	312964 UH 0	FG B12384		2	219,101	106.588	231,295	216,999	218,289		(802)			4.500	4.080	MON	814	9,765	01/16/2004	02/01/2019	
	312968 5L 0	FG B16251		2	521,950	107.588	554,495	515,387	520,026		(1,028)			5.000	4.490	MON	2,147	25,769	01/05/2005	07/01/2019	
	31297H YK 9	FG A29714		2	253,212	108.200	275,786	254,885	253,212		762			5.000	5.280	MON	1,062	12,744	04/19/2005	01/01/2030	
	31297U Y8 7	FG A38835		2	330,269	107.981	361,313	334,608	330,269		2,888			5.000	5.680	MON	1,394	16,730	04/18/2005	05/01/2035	
	31371K 2R 1	FN 254684		2	158,745	108.674	169,626	156,087	157,154		(587)			5.000	4.420	MON	650	7,804	01/21/2003	03/01/2018	
	31371K Y4 7	FN 254631		2	149,102	108.674	159,174	146,470	147,513		(618)			5.000	4.390	MON	610	7,324	01/17/2003	02/01/2018	
	31376K BU 9	FN 357458		2	61,153	107.005	65,142	60,877	60,950		(42)			4.500	4.280	MON	228	2,739	12/12/2003	11/01/2018	
	31385X G3 5	FN 555611		2	57,036	107.846	61,233	56,778	56,837		(44)			4.500	4.270	MON	213	2,555	12/12/2003	07/01/2018	
	31390V K3 7	FN 657414		2	147,194	107.603	153,029	142,216	144,200		(1,014)			5.500	4.460	MON	652	7,822	12/12/2002	11/01/2017	
	31391H 2X 1	FN 667790		2	101,219	108.674	108,057	99,432	100,189		(521)			5.000	4.370	MON	414	4,972	01/17/2003	02/01/2018	
	31391Y 5W 3	FN 681361		2	118,070	108.674	126,027	115,968	116,928		(593)			5.000	4.330	MON	483	5,798	08/08/2003	03/01/2018	
	31393D L7 4	FNR 2003-80 CA		2	161,304	100.460	169,982	169,203	167,923		2,992			4.000	5.500	MON	564	6,768	03/28/2006	04/25/2030	
	31393E BU 2	FNR 2003-94 CE		2	84,747	107.049	88,725	82,882	84,407		(426)			5.000	4.150	MON	345	4,144	01/27/2004	10/25/2033	
	31393N T3 3	FHR 2597 DE		2	3,751	100.867	3,770	3,738	3,738		(3)			4.000	3.630	MON	12	149	05/09/2003	02/15/2033	
	31393Q MH 2	FHR 2614 EQ		2	79,799	101.497	84,085	82,844	81,923		1,788			4.500	6.350	MON	311	3,728	06/15/2006	12/15/2017	
	31393Q WR 9	FHR 2610 DG		2	2,534	100.631	2,720	2,703	2,663		184			3.750	8.300	MON	8	101	03/10/2006	03/15/2033	
	31394C CH 3	FNR 2005-3 HC		2	721,612	106.724	795,558	745,430	728,409		6,535			4.500	5.410	MON	2,795	33,544	01/09/2007	01/25/2035	
	31395P EM 0	FHR 2952 PA		2	407,015	109.503	457,415	417,719	407,022		4,879			5.000	6.130	MON	1,741	20,886	03/28/2007	02/15/2035	
	31400J GV 5	FN 688812		2	126,228	108.674	134,880	124,114	124,992		(502)			5.000	4.390	MON	517	6,206	01/21/2003	02/01/2018	
	31400P BE 4	FN 693137		2	223,830	108.674	238,951	219,879	221,540		(914)			5.000	4.380	MON	916	10,994	01/17/2003	03/01/2018	
	31401B P5 8	FN 703444		2	47,387	108.674	50,333	46,316	46,812		(262)			5.000	4.240	MON	193	2,316	07/21/2003	05/01/2018	
	31401L E6 6	FN 711257		2	82,586	109.205	89,684	82,124	82,209		(94)			5.000	4.760	MON	342	4,106	08/18/2003	07/01/2018	
	31401M CE 9	FN 712069		2	486,472	109.205	531,584	486,777	486,473		84			5.000	4.850	MON	2,028	24,339	08/14/2003	07/01/2018	
	31402J 2C 0	FN 730771		2	266,072	108.674	284,702	261,979	263,854		(1,229)			5.000	4.430	MON	1,092	13,099	09/23/2003	08/01/2018	
	31402Q 4B 4	FN 735318		2	253,078	107.846	275,865	255,796	253,745		787			4.500	4.750	MON	958	11,511	07/15/2005	11/01/2019	
	31402R LY 3	FN 735743		2	482,988	107.737	526,029	488,253	483,923		1,722			4.500	4.780	MON	1,830	21,971	07/15/2005	08/01/2020	
	31404D ED 6	FN 765232		2	148,245	107.846	158,687	147,142	147,613		(179)			4.500	4.180	MON	551	6,621	02/23/2004	02/01/2019	
	31404S TP 0	FN 777358		2	144,008	107.846	156,703	145,302	144,293		471			4.500	4.690	MON	545	6,540	07/05/2005	05/01/2019	
	31405S HL 1	FN 797735		2	457,496	108.674	489,399	450,337	454,293		(1,274)			5.000	4.470	MON	1,876	22,517	01/28/2005	02/01/2020	
	31419A K2 2	FN AE0312		2	995,412	107.156	1,035,812	966,640	995,397		(10,726)			4.000	2.570	MON	3,222	38,666	08/23/2010	09/01/2040	
	31419G XX 7	FN AE6093		2	567,523	106.143	580,700	547,093	567,519		(5,176)			3.500	1.730	MON	1,596	19,148	10/06/2010	10/01/2025	
2699999	U.S. Special Revenue - Residential Mortgage-Backed Securities.....				8,997,405	XXX	9,635,452	8,957,634	8,989,711	0	(4,977)	0	0	XXX	XXX	XXX	34,696	416,408	XXX	XXX	

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22	
CUSIP Identification	Description	Code	F o r e i g n	B o n d C H A R	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date	
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Commercial Mortgage-Backed Securities																						
31398N	XW 9	FNA 2010-M5 A1		2	1	1,812,555	103.909	1,874,054	1,803,537	1,808,387		(2,185)			2.259	2.120	MON	3,395	40,742	09/21/2010	07/25/2020	
2799999	U.S. Special Revenue - Commercial Mortgage-Backed Securities					1,812,555	XXX	1,874,054	1,803,537	1,808,387	0	(2,185)	0	0	XXX	XXX	XXX		3,395	40,742	XXX	XXX
3199999	Total - U.S. Special Revenue & Special Assessment Obligations					121,762,251	XXX	125,589,485	110,411,171	118,436,149	0	(786,924)	0	0	XXX	XXX	XXX		1,160,322	4,226,889	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																						
00037B	AB 8	ABB FINANCE USA INC.			1	391,332	102.384	409,536	400,000	391,816		484			2.875	3.120	MN	1,693	5,750	05/03/2012	05/08/2022	
00101J	AB 2	ADT CORP.			1	598,584	97.259	583,554	600,000	598,647		63			3.500	3.520	JJ	10,267		06/27/2012	07/15/2022	
00287Y	AC 3	ABBVIE INC.			1	273,229	101.838	280,055	275,000	273,252		23			2.900	2.970	MN	1,174		11/05/2012	11/06/2022	
021441	AD 2	ALTERA CORP.			1	299,541	102.178	306,534	300,000	299,598		57			1.750	1.780	MN	671	2,727	05/01/2012	05/15/2017	
025537	AF 8	AMERICAN ELECTRIC POWER			1	1,797,912	100.350	1,806,300	1,800,000	1,797,944		32			1.650	1.670	JD	2,310		11/28/2012	12/15/2017	
031162	BF 6	AMGEN INC.			1	498,840	103.965	519,825	500,000	499,176		226			2.300	2.350	JD	511	11,500	06/27/2011	06/15/2016	
037411	BD 6	APACHE CORP.			1	1,989,380	99.812	1,996,240	2,000,000	1,989,458		78			2.625	2.680	JJ	4,083		11/28/2012	01/15/2023	
039483	BB 7	ARCHER-DANIELS-MIDLAND C.			1	870,368	112.980	847,350	750,000	868,367		(2,000)			4.479	2.340	MS	11,198		11/01/2012	03/01/2021	
052769	AA 4	AUTODESK INC.			1	1,415,486	99.503	1,422,893	1,430,000	1,415,623		138			1.950	2.160	JD	1,394		12/10/2012	12/15/2017	
05348E	AR 0	AVALONBAY COMMUNITIES IN.			1	1,145,991	98.727	1,140,297	1,155,000	1,146,021		30			2.850	2.930	MS	1,554		12/05/2012	03/15/2023	
053807	AN 3	AVNET INC.			1	99,545	113.102	113,102	100,000	99,796		47			6.625	6.680	MS	1,951	6,625	09/07/2006	09/15/2016	
059165	EE 6	BALTIMORE GAS & ELECTRIC			1	996,200	101.298	1,012,980	1,000,000	996,323		123			2.800	2.840	FA	10,422		08/14/2012	08/15/2022	
084670	BD 9	BERKSHIRE HATHAWAY INC.			1	749,963	103.372	775,290	750,000	749,969		7			1.900	1.900	JJ	5,977	7,125	01/24/2012	01/31/2017	
096630	AC 2	BOARDWALK PIPELINES LP			1	999,730	98.215	982,150	1,000,000	999,751		21			3.375	3.370	FA	4,969		11/05/2012	02/01/2023	
115637	AN 0	BROWN-FORMAN CORP.			1	1,071,442	99.433	1,068,905	1,075,000	1,071,478		36			1.000	1.060	JJ	567		12/10/2012	01/15/2018	
12572Q	AD 7	CME GROUP INC.			1	199,678	105.605	211,210	200,000	199,921		67			5.750	5.780	FA	4,344	11,500	02/04/2009	02/15/2014	
126650	BW 9	CVS CAREMARK CORP.			1	1,145,250	112.793	1,127,930	1,000,000	1,142,797		(2,453)			4.125	2.190	MN	5,271	20,625	11/01/2012	05/15/2021	
133131	AT 9	CAMDEN PROPERTY TRUST			1	1,014,186	97.498	999,355	1,025,000	1,014,249		63			2.950	3.070	JD	2,016		12/04/2012	12/15/2022	
134429	AD 6	CAMPBELL SOUP CO.			1	99,285	113.486	113,486	100,000	99,530		65			4.500	4.580	FA	1,700	4,500	01/14/2009	02/15/2019	
142339	AF 7	CARLISLE COMPANIES INC.			1	1,694,679	99.037	1,683,629	1,700,000	1,694,728		49			3.750	3.780	MN	7,260		11/15/2012	11/15/2022	
143658	AY 8	CARNIVAL CORP.		E	1	972,953	100.136	976,326	975,000	972,980		27			1.875	1.910	JD	1,270		11/29/2012	12/15/2017	
14912L	4E 8	CATERPILLAR FINANCIAL SE.			1	1,996,600	130.206	2,604,120	2,000,000	1,997,660		295			7.150	7.170	FA	54,022	143,000	02/05/2009	02/15/2019	
166764	AA 8	CHEVRON CORP.			1	1,025,000	100.698	1,032,155	1,025,000	1,025,000					1.104	1.100	JD	817		11/28/2012	12/05/2017	
17252M	AL 4	CINTAS CORPORATION NO. 2			1	249,620	102.669	256,673	250,000	249,637		17			3.250	3.260	JD	677	3,905	06/05/2012	06/01/2022	
207597	EE 1	CONNECTICUT LIGHT & PWR.			1	498,005	119.960	599,800	500,000	498,649		182			5.500	5.550	FA	11,458	27,500	02/09/2009	02/01/2019	
20826F	AB 2	CONOCOPHILLIPS COMPANY			1	573,683	99.683	573,177	575,000	573,700		17			1.050	1.090	JD	403		12/04/2012	12/15/2017	
21036P	AD 0	CONSTELLATION BRANDS INC.			1	70,875	115.500	86,625	75,000	72,907		472			7.250	8.140	MS	1,813	5,438	01/03/2008	09/01/2016	
21036P	AF 5	CONSTELLATION BRANDS INC.			1	100,000	117.750	117,750	100,000	100,000					7.250	7.250	MN	926	7,250	05/09/2007	05/15/2017	
22160K	AE 5	COSTCO WHOLESALE CORP.			1	2,999,400	100.670	3,020,100	3,000,000	2,999,408					1.125	1.120	JD	2,250		11/28/2012	12/15/2017	
23311V	AC 1	DCP MIDSTREAM OPERATING			1	1,991,931	99.467	1,989,340	2,000,000	1,992,076		146			2.500	2.580	JD	4,722		11/28/2012	12/01/2017	
235851	AH 5	DANAHER CORP.			1	1,249,150	120.929	1,511,613	1,250,000	1,249,417		78			5.400	5.400	MS	22,500	67,500	02/26/2009	03/01/2019	
242370	AA 2	DEAN FOODS CO.			1	74,703	109.750	82,313	75,000	74,877		783			7.000	7.050	JD	438	5,250	05/11/2006	06/01/2016	
25179M	AP 8	DEVON ENERGY CORPORATION			1	621,300	104.369	652,306	625,000	621,500		200			3.250	3.320	MN	2,595	10,213	05/07/2012	05/15/2022	
25468P	CV 6	WALT DISNEY COMPANY/THE			1	575,876	100.210	581,218	580,000	575,945		69			1.100	1.240	JD	549		11/27/2012	12/01/2017	
25746U	BJ 7	DOMINION RESOURCES INC.			1	124,818	103.619	129,524	125,000	124,900		36			2.250	2.280	MS	938	2,813	08/30/2010	09/01/2015	
260543	CH 4	DOW CHEMICAL CO/THE			1	540,463	99.777	548,774	550,000	540,570		107			3.000	3.200	MN	1,154		11/06/2012	11/15/2022	
26138E	AR 0	DR PEPPER SNAPPLE GROUP			1	622,669	99.346	620,913	625,000	622,692		23			2.700	2.740	MN	1,922		11/13/2012	11/15/2022	

E10.5

SCHEDULE D - PART 1

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

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	For eign Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date	
26441C AH 8	DUKE ENERGY CORP.....	1	2FE	996,710	100.261	1,002,610	1,000,000	996,947	237					1.625	1.690	FA	6,094		08/13/2012	08/15/2017		
29364W AR 9	ENTERGY LOUISIANA LLC.....	1	1FE	997,890	100.116	1,001,160	1,000,000	997,903	13					3.300	3.320	JD	2,475		11/28/2012	12/01/2022		
297425 AF 7	ESTERLINE TECHNOLOGIES C.....	1	3FE	97,375	102.750	102,750	100,000	98,637	272					6.625	7.000	MS	2,208	6,625	08/20/2007	03/01/2017		
313747 AS 6	FEDERAL REALTY INVS TRST.....	1	2FE	962,744	98.987	965,123	975,000	963,223	478					3.000	3.140	FA	13,163		07/16/2012	08/01/2022		
31428X AS 5	FEDEX CORP.....	1	2FE	199,492	99.487	198,974	200,000	199,511	19					2.625	2.650	FA	2,246		07/24/2012	08/01/2022		
337738 AM 0	FISERV INC.....	1	2FE	547,465	101.814	559,977	550,000	547,523	58					3.500	3.550	AO	5,133		09/18/2012	10/01/2022		
369550 AU 2	GENERAL DYNAMICS CORP.....	1	1FE	989,870	97.859	978,590	1,000,000	990,009	139					2.250	2.360	MN	3,438		11/01/2012	11/15/2022		
375558 AQ 6	GILEAD SCIENCES INC.....	1	2FE	2,297,040	114.285	2,285,700	2,000,000	2,292,005	(5,035)					4.500	2.470	AO	22,500		11/01/2012	04/01/2021		
377372 AD 9	GLAXOSMITHKLINE CAP INC.....	1	1FE	1,786,464	121.804	1,769,812	1,453,000	1,777,555	(8,909)					5.650	1.320	MN	10,490	41,047	11/01/2012	05/15/2018		
40414L AH 2	HCP INC.....	1	2FE	1,994,580	99.610	1,992,200	2,000,000	1,994,636	56					2.625	2.660	FA	6,125		11/14/2012	02/01/2020		
42217K BA 3	HEALTH CARE REIT INC.....	1	2FE	1,992,620	100.185	2,003,700	2,000,000	1,992,686	66					3.750	3.790	MS	5,208		11/27/2012	03/15/2023		
428236 BC 6	HEWLETT-PACKARD CO.....	1	2FE	499,435	99.931	499,655	500,000	499,687	111					2.125	2.140	MS	3,188	10,625	09/08/2010	09/13/2015		
428236 BW 2	HEWLETT-PACKARD CO.....	1	2FE	624,906	97.416	608,850	625,000	624,920	14					2.600	2.600	MS	4,785	8,260	03/07/2012	09/15/2017		
437076 AW 2	HOME DEPOT INC.....	1	1FE	1,476,588	117.939	1,474,238	1,250,000	1,472,697	(3,890)					4.400	1.990	AO	13,750		11/01/2012	04/01/2021		
438516 BA 3	HONEYWELL INTERNATIONAL.....	1	1FE	1,300,255	116.895	1,285,845	1,100,000	1,296,857	(3,398)					4.250	1.870	MS	15,583		11/01/2012	03/01/2021		
444859 BA 9	HUMANA INC.....	1	2FE	298,830	99.443	298,329	300,000	298,836	6					3.150	3.190	JD	551		12/05/2012	12/01/2022		
458140 AL 4	INTEL CORP.....	1	1FE	1,248,675	99.971	1,249,638	1,250,000	1,248,689	14					1.350	1.370	JD	938		12/04/2012	12/15/2017		
458140 AM 2	INTEL CORP.....	1	1FE	1,991,460	99.860	1,997,200	2,000,000	1,991,502	42					2.700	2.740	JD	3,000		12/04/2012	12/15/2022		
459200 GT 2	IBM CORP.....	1	1FE	1,095,501	100.458	1,105,038	1,100,000	1,099,097	1,507					1.000	1.130	FA	4,461	11,000	08/02/2010	08/05/2013		
46625H JA 9	JPMORGAN CHASE & CO.....	1	1FE	1,025,960	105.945	1,059,450	1,000,000	1,020,943	(5,017)					3.150	2.520	JJ	15,400	15,750	02/07/2012	07/05/2016		
478366 AV 9	JOHNSON CONTROLS INC.....	1	2FE	849,720	101.350	861,475	850,000	849,894	89					1.750	1.760	MS	4,958	14,875	02/01/2011	03/01/2014		
478366 BA 4	JOHNSON CONTROLS INC.....	1	2FE	571,067	106.344	611,478	575,000	571,424	330					3.750	3.830	JD	1,797	21,503	11/29/2011	12/01/2021		
487836 BF 4	KELLOGG CO.....	1	2FE	3,099,090	102.715	3,081,450	3,000,000	3,095,407	(3,683)					1.875	1.030	MN	6,875	28,125	11/01/2012	11/17/2016		
489170 AC 4	KENNAMETAL INC.....	1	2FE	499,385	104.421	522,105	500,000	499,431	46					3.875	3.880	FA	7,319	9,741	02/09/2012	02/15/2022		
489170 AD 2	KENNAMETAL INC.....	1	2FE	1,997,340	100.147	2,002,940	2,000,000	1,997,391	51					2.650	2.670	MN	7,950		11/02/2012	11/01/2019		
494550 BG 0	KINDER MORGAN ENER PART.....	1	2FE	249,955	106.900	267,250	250,000	249,970	8					3.500	3.500	MS	2,917	8,750	02/23/2011	03/01/2016		
494550 BM 7	KINDER MORGAN ENER PART.....	1	2FE	722,086	102.990	746,678	725,000	722,175	90					3.450	3.490	FA	9,588		08/08/2012	02/15/2023		
524660 AW 7	LEGGETT & PLATT INC.....	1	2FE	573,310	102.866	591,480	575,000	573,364	54					3.400	3.430	FA	7,386		08/08/2012	08/15/2022		
53117C AM 4	LIBERTY PROPERTY LP.....	1	2FE	324,230	109.238	355,024	325,000	324,372	66					4.750	4.780	AO	3,859	15,438	09/22/2010	10/01/2020		
53117C AP 7	LIBERTY PROPERTY LP.....	1	2FE	669,350	98.946	662,938	670,000	669,353	3					3.375	3.380	JD	1,319		12/05/2012	06/15/2023		
55448Q AR 7	MACK-CALI REALTY LP.....	1	2FE	397,636	101.071	404,284	400,000	397,687	51					2.500	2.620	JD	1,139		11/13/2012	12/15/2017		
55616X AH 0	MACYS RETAIL HLDGS INC.....	1	2FE	1,997,240	97.923	1,958,460	2,000,000	1,997,243	3					2.875	2.890	FA	6,708		11/14/2012	02/15/2023		
571903 AJ 2	MARRIOTT INTERNATIONAL.....	1	2FE	296,760	102.921	308,763	300,000	297,115	355					3.000	3.170	MS	3,000	4,600	02/22/2012	03/01/2019		
581557 AY 1	MCKESSON CORP.....	1	1FE	424,562	100.141	425,599	425,000	424,573	11					0.950	0.980	JD	303		11/29/2012	12/04/2015		
59156R BF 4	METLIFE INC.....	1	1FE	527,892	102.007	535,537	525,000	527,892						3.048	2.970	MJSD	711	3,589	09/27/2012	12/15/2022		
594918 AP 9	MICROSOFT CORP.....	1	1FE	198,846	99.473	198,946	200,000	198,880	34					0.875	0.990	MN	263		11/02/2012	11/15/2017		
594918 AQ 7	MICROSOFT CORP.....	1	1FE	720,846	99.020	717,895	725,000	720,902	56					2.125	2.180	MN	2,311		11/02/2012	11/15/2022		
611662 BM 8	MONSANTO CO.....	1	1FE	548,829	105.751	581,631	550,000	549,211	226					2.750	2.790	AO	3,193	15,125	04/12/2011	04/15/2016		
63254A AB 4	NATIONAL AUSTRALIA BK LT.....	E	1FE	499,095	105.190	525,950	500,000	499,234	139					2.750	2.780	MS	4,278	6,875	03/01/2012	03/09/2017		
637071 AJ 0	NATIONAL OILWELL VARCO I.....	1	1FE	3,007,171	101.404	3,042,120	3,000,000	3,007,101	(70)					2.600	2.570	JD	8,883		11/16/2012	12/01/2022		
637417 AD 8	NATL RETAIL PROPERTIES.....	1	2FE	1,971,540	113.922	2,278,440	2,000,000	1,974,854	2,236					5.500	5.680	JJ	50,722	112,750	06/28/2011	07/15/2021		
64110D AC 8	NETAPP INC.....	1	2FE	984,991	99.644	986,476	990,000	985,041	50					2.000	2.100	JD	1,045		12/05/2012	12/15/2017		

E10.6

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	For eign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
674599	CE	3			1	1FE	772,977	102,037	790,787	775,000	773,085		107		2.700	2.720	FA	10,986		06/19/2012	02/15/2023
695156	AP	4			1	2FE	199,822	103,555	207,110	200,000	199,828		6		3.900	3.910	JD	347	3,662	06/21/2012	06/15/2022
717081	DB	6			1	1FE	724,268	126,398	916,386	725,000	724,483		67		6.200	6.210	MS	13,235	44,950	03/17/2009	03/15/2019
718546	AG	9			1	2FE	324,942	105,984	344,448	325,000	324,960		19		2.950	2.950	MN	1,598	6,099	03/07/2012	05/01/2017
724479	AH	3			1	2FE	873,434	107,788	943,145	875,000	873,937		136		6.250	6.270	MS	16,102	54,688	03/02/2009	03/15/2019
72650R	AF	9			1	2FE	391,600	111,760	447,040	400,000	395,842		995		5.875	6.190	FA	8,878	23,500	04/10/2008	08/15/2016
72650R	BB	7			1	2FE	543,648	99,077	539,970	545,000	543,657		8		2.850	2.870	JJ	906		12/03/2012	01/31/2023
740189	AK	1			1	1FE	2,002,340	100,165	2,003,300	2,000,000	2,002,328		(12)		1.250	1.220	JJ	764		12/18/2012	01/15/2018
74251V	AH	5			1	1FE	843,800	99,288	838,984	845,000	843,812		12		3.125	3.140	MN	3,301		11/13/2012	05/15/2023
74456Q	AW	6			1	1FE	549,021	104,370	574,035	550,000	549,520		197		2.700	2.730	MN	2,475	14,850	05/17/2010	05/01/2015
74913G	AK	1			1	2FE	102,000	113,111	113,111	100,000	100,756		(272)		7.625	7.280	JD	339	7,625	08/09/2007	06/15/2015
776696	AE	6			1	2FE	3,168,626	100,655	3,170,633	3,150,000	3,168,439		(187)		3.125	3.050	MN	10,938		11/16/2012	11/15/2022
78355H	JR	1			1	2FE	274,511	106,450	292,738	275,000	274,632		76		3.500	3.530	JD	802	9,625	05/17/2011	06/01/2017
808513	AH	8			1	1FE	845,000	100,227	846,918	845,000	845,000				0.850	0.850	JD	499		12/03/2012	12/04/2015
816752	AA	7			1	4FE	49,000	99,250	49,625	50,000	49,280		280	2,250	2.808	4.030	MJSD	62	1,493	09/24/2007	03/15/2014
817565	BA	1			1	3FE	100,000	112,000	112,000	100,000	100,000				6.750	6.750	AO	1,688	6,750	02/26/2007	04/01/2016
824348	AP	1			1	1FE	1,248,363	99,780	1,247,250	1,250,000	1,248,384		21		1.350	1.370	JD	1,125		12/04/2012	12/15/2017
828807	CJ	4			1	1FE	998,140	103,725	1,037,250	1,000,000	998,397		257		2.150	2.180	MS	6,331	10,869	03/08/2012	09/15/2017
828807	CN	5			1	1FE	691,150	99,944	694,611	695,000	691,164		14		2.750	2.810	FA	743		12/10/2012	02/01/2023
832248	AQ	1			1	4FE	75,375	116,500	87,375	75,000	75,205		(37)		7.750	7.670	JJ	2,906	5,813	07/02/2007	07/01/2017
845467	AE	9			1	2FE	25,000	122,546	30,637	25,000	25,000				7.500	7.490	FA	781	1,875	09/25/2009	02/01/2018
84755T	AD	9			1	2FE	598,728	118,902	713,412	600,000	599,058		104		5.650	5.670	MS	11,300	33,900	08/25/2009	03/01/2020
854502	AD	3			1	1FE	1,011,860	101,058	1,010,580	1,000,000	1,011,721		(139)		2.900	2.760	MN	4,431		11/07/2012	11/01/2022
858119	AH	3			1	3FE	94,750	101,250	101,250	100,000	98,105		696		6.750	7.680	AO	1,688	6,750	07/31/2007	04/01/2015
858495	AC	8			1	4FE	14,663	100,126	15,019	15,000	14,933		53		7.000	7.400	MS	350	1,050	01/08/2007	03/01/2014
87264M	AB	5			1	3FE	41,500	115,125	115,125	100,000	41,500				7.250	7.250	MS	2,135	7,250	02/25/2008	03/15/2017
87875U	AH	5			1	2FE	100,000	120,599	120,599	100,000	100,000				6.572	6.570	MN	1,095	6,572	12/27/2007	11/01/2017
88166H	AD	9			1	1FE	599,730	100,893	605,358	600,000	599,730				2.250	2.250	MS	488		12/13/2012	03/18/2020
883556	AZ	1			1	2FE	224,071	105,260	236,835	225,000	224,549		183		3.200	3.290	MN	1,200	7,200	04/20/2010	05/01/2015
883556	BB	7			1	2FE	999,850	101,369	1,013,690	1,000,000	999,854		4		1.850	1.850	JJ	6,629		08/15/2012	01/15/2018
900212	AH	4			1	2FE	3,066,931	99,691	3,065,498	3,075,000	3,067,005		74		2.750	2.780	MN	9,631		11/15/2012	11/02/2022
907818	DG	0			1	2FE	1,127,890	112,105	1,121,050	1,000,000	1,125,667		(2,223)		4.000	2.240	FA	16,667		11/01/2012	02/01/2021
90928A	AA	5			1	4FE	76,588	101,250	77,740	76,780	76,780		6,860		7.336	7.330	JJ	2,801	5,633	07/02/2007	07/02/2019
91159H	GW	4			1	1FE	1,148,563	100,721	1,158,292	1,150,000	1,149,778		484		2.000	2.040	JD	1,086	23,000	06/09/2010	06/14/2013
913017	BM	0			1	1FE	207,814	118,861	237,722	200,000	204,735		(827)		5.375	4.830	JD	478	10,750	12/29/2008	12/15/2017
92276M	AZ	8			1	2FE	1,980,540	98,049	1,960,980	2,000,000	1,981,231		691		3.250	3.360	FA	26,722		07/31/2012	08/15/2022
92276M	BA	2			1	2FE	568,512	100,065	570,371	570,000	568,527		15		2.000	2.050	FA	570		12/06/2012	02/15/2018
92343V	BJ	2			1	1FE	599,370	100,033	600,198	600,000	599,378		8		2.450	2.460	MN	2,205		11/02/2012	11/01/2022
92553P	AK	8			1	2FE	249,473	100,976	252,440	250,000	249,619		146		1.250	1.320	FA	1,076	1,554	02/23/2012	02/27/2015
942683	AF	0			1	2FE	198,330	102,085	204,170	200,000	198,365		35		3.250	3.340	AO	1,607		09/27/2012	10/01/2022
94973V	AX	5			1	2FE	746,160	101,044	757,830	750,000	746,378		218		3.125	3.180	MN	2,995	12,240	05/02/2012	05/15/2022

E10.7

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22	
CUSIP Identification	Description	Code	For eign Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date		
94974B FG 0	WELLS FARGO & COMPANY			1FE	1,761,823	100.164	1,767,894	1,765,000	1,761,832		9			1.500	1.530	JJ	368		12/18/2012	01/16/2018		
959802 AQ 2	WESTERN UNION CO/THE			2FE	339,374	100.463	341,573	340,000	339,386		12			2.375	2.430	JD	471		12/05/2012	12/10/2015		
960386 AG 5	WABTEC CORP			3FE	97,500	102.750	102,749	100,000	99,741		422			6.875	7.330	JJ	2,884	6,875	08/11/2006	07/31/2013		
969457 BU 3	WILLIAMS COMPANIES INC			2FE	508,582	100.865	514,411	510,000	508,587		5			3.700	3.730	JJ	681		12/13/2012	01/15/2023		
984121 BQ 5	XEROX CORPORATION			2FE	49,695	116.309	58,154	50,000	49,854		30			6.750	6.830	FA	1,406	3,375	08/15/2006	02/01/2017		
984121 CF 8	XEROX CORPORATION			2FE	674,156	102.602	692,563	675,000	674,282		126			2.950	2.970	MS	5,863	9,956	03/08/2012	03/15/2017		
008916 AK 4	AGRIUM INC	A		2FE	474,068	99.366	471,988	475,000	475,088		20			3.150	3.170	AO	3,741		09/24/2012	10/01/2022		
064159 BE 5	BANK OF NOVA SCOTIA	A		1FE	2,627,080	100.139	2,633,655	2,630,000	2,627,100		20			1.375	1.390	JD	1,306		12/11/2012	12/18/2017		
89352H AF 6	TRANS-CANADA PIPELINES	A		1FE	508,829	125.937	629,684	500,000	505,849		(845)			6.500	6.250	FA	12,278	32,500	02/18/2009	08/15/2018		
01448P AA 0	ALESC III H	@	F	1FE	27,249	62.917	17,144	27,250	27,249							N/A			03/09/2005	03/09/2034		
01448P AB 8	ALESC III B	@	F	1FE	36,339	62.917	48,005	76,300	36,339							N/A			04/19/2004	04/25/2034		
01448U AD 7	ALESC VI PFD FNDG	@	F	1FE	290,342	49.542	119,849	241,915	290,342							N/A			12/08/2004	12/23/2034		
01448U AD 3	ALESC 6A PPNF	F		1FE	264,371	56.401	126,573	224,412	264,371										03/11/2005	03/23/2035		
01449A AD 6	ALESC 7A PPN1	@	F	1Z	679,798	49.542	360,408	727,479	679,050							N/A			04/05/2005	07/23/2035		
02364W BC 8	AMERICA MOVIL SAB DE CV	F		1FE	1,140,661	103.938	1,195,287	1,150,000	1,143,004		1,788			2.375	2.540	MS	8,573	27,312	08/31/2011	09/08/2016		
05565Q CB 2	BP CAPITAL MARKETS PLC	F		1FE	993,079	99.083	990,830	1,000,000	993,173		93			2.500	2.570	MN	3,819		11/01/2012	11/06/2022		
219868 BS 4	CORP ANDINA DE FOMENTO	F		1FE	755,348	108.276	757,932	700,000	754,091		(1,258)			4.375	3.410	JD	1,361	15,313	09/18/2012	06/15/2022		
22303Q AL 4	COVIDIEN INTL FINANCE SA	F		1FE	547,454	113.262	566,310	500,000	542,737		(4,718)			4.200	2.910	JD	933	21,000	01/20/2012	06/15/2020		
348663 AC 9	FTSRH 2005-1A PPN2	F		1FE	209,771	56.401	118,315	209,772	209,772							FMAN			03/17/2005	11/05/2041		
46132F AA 8	INVESCO FINANCE PLC	F		1FE	999,210	101.009	1,010,090	1,000,000	999,224		14			3.125	3.130	MN	4,601		11/05/2012	11/30/2022		
709629 AD 1	PENTAIR FINANCE SA	F		2FE	1,346,828	98.956	1,335,906	1,350,000	1,346,868		41			2.650	2.680	JD	3,478		11/19/2012	12/01/2019		
80105N AG 0	SANOFI	F		1FE	520,187	113.984	512,928	450,000	519,010		(1,176)			4.000	1.970	MS	4,600		11/01/2012	03/29/2021		
81180R AE 2	SEAGATE TECHNOLOGY HDD H	F		3FE	96,000	112.000	112,000	100,000	98,057		435			6.800	7.400	AO	1,700	6,800	07/02/2007	10/01/2016		
85771P AF 9	STATOIL ASA	F		1FE	698,810	105.686	739,802	700,000	698,904		94			3.150	3.170	JJ	9,678	14,700	11/16/2011	01/23/2022		
85771S AA 4	STATOIL ASA	F		1FE	2,162,180	119.907	2,398,140	2,000,000	2,116,242		(15,852)			5.250	4.180	AO	22,166	105,000	12/16/2009	04/15/2019		
87330L AG 6	TBRNA 2005-1A PPN2	F		4Z	484,643	56.401	273,348	484,643	273,348		19,629					JAJO			03/08/2005	07/05/2035		
88166D AA 4	TEVA PHARM FIN III	F		1FE	399,768	101.403	405,612	400,000	399,904		77			1.700	1.710	MS	1,889	6,800	03/16/2011	03/21/2014		
3299999	Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations				122,343,953	XXX	124,415,768	120,781,551	122,073,765		29,522			(43,611)		0			737,802	1,235,228	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																						
00253C HW 0	AMT 2002-2 A2			2	5,881	96.998	5,704	5,881	5,881					4.500	4.440	MON	22	264	12/19/2002	03/25/2033		
126380 AB 0	CSMC 2006-9 2A1			2	1,233,860	100.162	1,268,367	1,266,309	1,224,404		132,296			5.500	5.530	MON	5,804	69,647	09/08/2006	11/25/2036		
22541N UA 5	CSFB 2002-30 DB1			2	223,014	99.711	218,278	218,910	220,347		(242)			7.386	7.150	MON	1,348	17,108	12/10/2002	11/25/2032		
225458 PD 4	CSFB 2005-AGE1 B3			2	281,217	10.923	33,835	309,747	33,835		(647)			3.709		MON			08/30/2005	02/25/2032		
291701 CS 7	FLOT 1998-2 M2			2	326	1.000	326	32,587	326					7.930		MON			06/17/1998	06/25/2024		
31846L BD 2	FAMLT 1998-1F NOTE			2	15,637	88.744	13,428	15,131	15,300		(70)			7.110	6.730	MON	89	1,076	01/22/2003	06/20/2029		
456606 DT 1	INHEL 2001-C M2			2	41,568	50.395	23,372	46,376	37,699		19,903			2.384		MON			03/28/2006	12/25/2032		
55265K T4 1	MASTR 2003-10 3A1			2	350,172	105.552	365,673	346,437	349,576		(1,796)			5.500	5.080	MON	1,588	19,035	01/28/2005	11/25/2033		
68389F EY 6	OOMLT 2004-1 M7			2	158,294	9.765	17,519	179,404	17,519		(1,432)			5.459		MON			10/17/2006	01/25/2034		
86358R EA 1	SASC 2001-SB1 B1			2	55,744	67.699	46,989	69,408	46,989		(14,020)			3.375	6.470	MON	195	2,342	05/01/2002	08/25/2031		
94981A AB 9	WFBMS 2003-14 1A2			2	306,749	101.258	326,153	322,099	311,516		6,870			4.500	6.150	MON	1,208	14,478	06/01/2007	12/25/2018		
3399999	Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities				2,672,462	XXX	2,319,644	2,812,289	2,263,392		136,100			4,831		0			10,254	123,950	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																						

E10.8

SCHEDULE D - PART 1

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

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates		
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22	
CUSIP Identification	Description		Code	F o r e i g n	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date	
05947U LJ 5	BACM 2003-1 A2				2	1FM	41,648	100.065	41,465	41,438	41,438					4.648	3.670	MON	161	1,930	03/31/2003	09/11/2036	
12624Q AR 4	COMM 2012-CR4 A3				2	1FM	2,511,225	102.734	2,517,000	2,450,000	2,510,468		(755)			2.853	2.550	MON	5,824	5,824	11/02/2012	10/15/2045	
32054Y AC 7	FIB 2000-1 A				2	6FE	25,568	17.367	21,536	124,003						1.300		MON			02/16/2006	07/15/2026	
52108H PN 8	LBUBS 2003-C1 A4				2	1FM	99,590	100.078	99,172	99,096	99,096		(23)			4.394	3.980	MON	242	4,376	03/11/2003	03/15/2032	
86359A ME 0	SASC 2003-AL1 A				2	1FM	173,435	97.389	176,289	181,015	175,870		1,151			3.356	4.230	MON	506	6,076	02/06/2003	04/25/2031	
92890N AT 6	WFRBS 2012-C10 A2				2	1FE	384,364	102.473	384,275	375,000	384,300		(64)			1.765	1.210	MON	552		11/30/2012	12/15/2045	
92890N AU 3	WFRBS 2012-C10 A3				2	1FE	666,200	103.246	671,102	650,000	666,151		(49)			2.875	2.570	MON	1,557		11/30/2012	12/15/2045	
50180A AB 0	LBSBN 2005-2A N2				2	1AM				131,172						7.860		MON		11,227	12/19/2005	09/27/2030	
3499999	Industrial & Miscellaneous - Commercial Mortgage-Backed Securities						3,902,030	XXX	3,910,839	4,051,724	3,877,323	0	260	0	0	XXX	XXX	XXX	8,842	29,433	XXX	XXX	
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																							
00441R AJ 6	ACERV 2001-RV1 E				2	5*	349,587	101.500	460,923	454,111	349,587					8.700	8.700	MON	1,206	39,507	04/25/2005	09/20/2021	
126342 OD 1	AMHPT 1996-2 B2				2	6FE	1,108,497	80.000	1,388,965	1,736,206	1,108,497	23,995				8.300	8.300	MON	6,405	161,693	02/13/2006	06/15/2027	
466157 AC 8	WENT5 2001-AA A2				2	1FE	115,396	107.878	123,853	114,808	114,808					6.395	6.390	MON	326	7,342	03/27/2002	08/15/2026	
68619A AG 2	ORGN 2001-A M1				2	6FE	72,203	57.589	85,100	147,770	39,195					7.820		MON			10/04/2005	03/15/2032	
88576P AB 9	HENDR 2003-AA NOTE				2	1FE	270,720	107.159	290,117	270,734	271,266					4.855	4.780	MON	584	13,144	11/14/2003	11/15/2033	
3599999	Industrial & Miscellaneous - Other Loan-Backed and Structured Securities						1,916,403	XXX	2,348,958	2,723,629	1,883,353	23,995	0	0	0	XXX	XXX	XXX	8,521	221,686	XXX	XXX	
3899999	Total - Industrial & Miscellaneous (Unaffiliated)						130,834,848	XXX	132,995,209	130,369,193	130,097,833	189,617	(38,520)	0	0	0	XXX	XXX	XXX	765,419	1,610,297	XXX	XXX
Totals																							
7799999	Total - Issuer Obligations						309,067,180	XXX	316,620,613	288,676,551	302,271,181	29,522	(1,522,280)	0	0	XXX	XXX	XXX	2,724,844	8,159,388	XXX	XXX	
7899999	Total - Residential Mortgage-Backed Securities						12,719,351	XXX	13,096,101	12,844,015	12,309,661	136,100	8,916	0	0	XXX	XXX	XXX	49,009	589,079	XXX	XXX	
7999999	Total - Commercial Mortgage-Backed Securities						10,514,532	XXX	10,897,431	10,612,297	10,467,103	0	(8,396)	0	0	XXX	XXX	XXX	27,984	260,059	XXX	XXX	
8099999	Total - Other Loan-Backed and Structured Securities						1,916,403	XXX	2,348,958	2,723,629	1,883,353	23,995	0	0	0	XXX	XXX	XXX	8,521	221,686	XXX	XXX	
8399999	Grand Total - Bonds						334,217,466	XXX	342,963,103	314,856,492	326,931,298	189,617	(1,521,760)	0	0	XXX	XXX	XXX	2,810,358	9,230,212	XXX	XXX	

E10.9

SCHEDULE D - PART 2 - SECTION 1
Showing all PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Code	F o r e i g n	Number of Shares	Par Value Per Share	Rate Per Share	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 (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (15+16-17)	Total Foreign Exchange Change in B./A.C.V.	NAIC Designation	Date Acquired
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)																				
010392 48 8	ALABAMA POWER CO.....			30,000.000	25.00		840,000	28.000	840,000	755,500	12,094	48,375		21,000			21,000		P2UFE...	09/13/2007
02005N 60 5	ALLY FINANCIAL INC.....			27.000	1,000.00	313.118	8,454	982.156	26,518	8,454		1,890					0		P5UFE...	11/04/2009
02361D 85 2	AMEREN ILLINOIS CO.....			41,024.000	25.00	24.650	1,011,242	25.250	1,035,856	1,011,242		67,946					0		P3UFE...	03/26/2007
060505 61 7	BANK OF AMERICA CORP.....			44,550.000	25.00	24.830	1,106,177	24.830	1,106,177	1,163,490		71,001					294,030		P4LFE...	01/10/2007
060505 83 1	BANK OF AMERICA CORP.....			38,000.000	25.00	24.920	946,960	24.920	946,960	996,360		58,938		211,280			211,280		P3LFE...	01/03/2007
222388 20 9	COUNTRYWIDE CAPITAL V.....			28,000.000	25.00	22.076	618,123	25.190	705,320	618,082		49,000		87,440			87,440		RP3LFE...	08/17/2007
38144X 50 0	GOLDMAN SACHS GROUP INC.....			49,000.000	25.00	25.150	1,232,350	25.150	1,232,350	1,278,900		75,950		55,860			55,860		P3LFE...	12/28/2006
44667X 20 8	HUNTINGTON PEF CAP INC.....			17,000.000	25.00	26.580	451,860	26.580	451,860	477,800		33,468		9,010			9,010		P3LFE...	12/09/2003
4576J0 40 1	INNKEEPERS USA TRUST.....			20,000.000	25.00		0.005		100					2,200			2,200		P6L.....	03/20/2007
517942 60 3	LASALLE HOTEL PROPERTIES.....			13,000.000	25.00	25.160	327,080	25.160	327,080	327,470	5,891	23,563		15,080			15,080		P4L.....	04/24/2007
59156R 60 3	METLIFE INC.....			36,000.000	25.00		907,992	25.222	907,992	905,386		58,500		(9,288)			(9,288)		P2LFE...	05/02/2006
740434 65 9	PREFERREDPLUS TRST FAR-1.....			20,000.000	25.00	25.276	505,510	25.400	508,000	506,745		37,750		26,926			26,926		RP4LFE...	04/14/2005
78440X 30 9	SL GREEN REALTY CORP.....			12,699.000	25.00	25.034	317,906	25.090	318,618	318,362	6,052	25,819		433			433		P3LFE...	04/11/2005
842434 30 0	SOUTHERN CALIF GAS CO.....			1,509.000	25.00		41,045	27.200	41,044	34,707	566	2,264		1,056			1,056		P2UFE...	02/25/2005
92977V 20 6	WACHOVIA PFD FUNDING.....			20,000.000	25.00		528,200	26.410	528,200	537,000		36,250		11,800			11,800		P2LFE...	07/16/2004
976826 86 7	WISC PWR & LIGHT.....			20,300.000	25.00		547,471	26.969	547,471	509,450		32,988		(27,283)			(27,283)		P2UFE...	10/13/2006
98389B 88 6	XCEL ENERGY INC.....			10,000.000	25.00		250,000	25.300	253,000	250,000	4,750	19,000					0		RP2LFE...	01/11/2008
989703 20 2	ZIONS CAPITAL TRUST B.....			16,000.000	25.00	25.440	407,040	25.440	407,040	436,800		32,000		3,840			3,840		RP3LFE...	10/05/2004
65334H 50 8	NEXEN INC.....		A.	12,000.000	25.00	25.000	300,000	25.460	305,520	300,000		22,050					0		RP3LFE...	10/28/2003
8499999.	Total - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated).....						10,347,410	XXX.....	10,489,106	10,435,748	29,353	696,752	0	703,384	0	0	703,384	0	XXX.....	XXX.....
8999999.	Total - Preferred Stocks.....						10,347,410	XXX.....	10,489,106	10,435,748	29,353	696,752	0	703,384	0	0	703,384	0	XXX.....	XXX.....

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SCHEDULE D - PART 2 - SECTION 2
Showing all COMMON STOCKS Owned December 31 of Current Year

1 CUSIP Identification	2 Description	Codes		5 Number of Shares	6 Book/ Adjusted Carrying Value	Fair Value		9 Actual Cost	Dividends			Change in Book/Adjusted Carrying Value				17 NAIC Market Indicator (a)	18 Date Acquired
		3 Code	4 F o r e i g n			7 Rate Per Share Used to Obtain Fair Value	8 Fair Value		10 Declared but Unpaid	11 Amount Received During Year	12 Nonadmitted Declared but Unpaid	13 Unrealized Valuation Increase/ (Decrease)	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Change in B./A.C.V. (13-14)	16 Total Foreign Exchange Change in B./A.C.V.		
Common Stocks - Parent, Subsidiaries and Affiliates																	
99C000 16 5	PROCENTURY INSURANCE COMPANY.....			138,500.000	37,303,566	269.340	37,303,566	26,508,484				1,617,994		1,617,994		K.....	09/01/2009
9199999.	Total - Common Stocks - Parent, Subsidiaries and Affiliates.....				37,303,566	XXX.....	37,303,566	26,508,484	0	0	0	1,617,994	0	1,617,994	0	XXX.....	XXX.....
Common Stocks - Mutual Funds																	
045419 10 8	AMF ULTRA SHORT MORTGAGE FD.....			8,609.384	63,107	7.330	63,107	83,102		1,168		(344)		(344)		L.....	05/29/2009
045419 50 4	AMF US GOVT MORTGAGE FUND.....			491,738.971	4,376,477	8.900	4,376,477	5,107,472		95,299		24,587		24,587		L.....	05/29/2009
04543R 10 6	AMF ULTRA SHORT FUND.....			9,342.389	47,553	5.090	47,553	47,740		547		93		93		L.....	05/29/2009
4812C0 80 3	JPMORGAN HIGH YIELD-SEL.....			1,158,477.187	9,430,004	8.140	9,430,004	9,646,895	60,240	665,116		602,408		602,408		L.....	03/02/2009
9299999.	Total - Common Stocks - Mutual Funds.....				13,917,141	XXX.....	13,917,141	14,885,209	60,240	762,130	0	626,744	0	626,744	0	XXX.....	XXX.....
9799999.	Total - Common Stock.....				51,220,707	XXX.....	51,220,707	41,393,693	60,240	762,130	0	2,244,738	0	2,244,738	0	XXX.....	XXX.....
9899998.	Total - Preferred Stock from Section 1.....				10,347,410	XXX.....	10,489,106	10,435,748	29,353	696,752		703,384		703,384		XXX.....	XXX.....
9899999.	Total - Preferred and Common Stock.....				61,568,117	XXX.....	61,709,813	51,829,441	89,593	1,458,882	0	2,948,122	0	2,948,122	0	XXX.....	XXX.....

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

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
Bonds - U.S. Political Subdivisions of States								
005482 2P 8	ADAMS & ARAPAHOE CNTYS CO JT S.....		02/16/2012	RBC CAPITAL MARKETS SECURITIES - US.....		2,477,540	2,000,000	
414005 QQ 4	HARRIS CNTY TX.....		11/14/2012	JEFFERIES & CO.....		1,915,605	1,500,000	
513174 RC 8	LAMAR TX CONSOL INDEP SCH DIST.....		08/21/2012	JEFFERIES & CO.....		1,389,587	1,110,000	1,388
517840 3D 4	LAS VEGAS VLY NV WTR DIST.....		11/26/2012	MERRILL LYNCH.....		3,004,909	2,410,000	59,581
806347 KS 8	SCHAUMBURG IL.....		02/08/2012	WILLIAM BLAIR.....		351,741	300,000	
2499999	Total - Bonds - U.S. Political Subdivisions of States.....					9,139,382	7,320,000	60,969
Bonds - U.S. Special Revenue and Special Assessment								
15504R FE 4	CENTRL PUGET SOUND WA REGL TRA.....		08/23/2012	BARCLAYS AMERICAN.....		2,501,760	2,000,000	1,667
167736 ZF 7	CHICAGO IL WTR REVENUE.....		05/11/2012	SIEBERT BRANFORD.....		596,100	500,000	
196632 PD 9	COLORADO SPRINGS CO UTILITIESR.....		05/15/2012	MERRILL LYNCH.....		3,426,995	2,750,000	3,438
25477G KV 6	DIST OF COLUMBIA INCOME TAX SE.....		11/19/2012	JEFFERIES & CO.....		2,562,660	2,000,000	
313381 H2 4	FEDERAL HOME LOAN BANK.....		12/04/2012	TORONTO DOMINION - US.....		2,996,400	3,000,000	
387874 WD 8	GRANT CNTY WA PUBLIC UTILITY D.....		12/05/2012	MERRILL LYNCH.....		3,768,240	3,000,000	66,250
396586 TV 1	GREENVILLE SC WTRWKS REVENUE.....		05/03/2012	EXCHANGE.....		123,781	120,000	1,533
396586 UE 7	GREENVILLE SC WTRWKS REVENUE.....		05/03/2012	EXCHANGE.....		391,972	380,000	4,856
45506D DJ 1	INDIANA ST FIN AUTH REVENUE.....		11/28/2012	JEFFERIES & CO.....		1,357,896	1,160,000	
469359 DS 9	JACKSONVILLE FL CAPITAL IMPT R.....		11/29/2012	J.P. MORGAN.....		1,528,008	1,200,000	
485429 CW 2	KANSAS ST DEV FIN AUTH REVENUE.....		06/28/2012	DIRECT.....		286,893	235,000	3,982
546475 MY 7	LOUISIANA ST GAS & FUELS TAX R.....		05/03/2012	CITIGROUP GLOBAL MARKETS.....		2,406,240	2,000,000	
546475 NQ 3	LOUISIANA ST GAS & FUELS TAX R.....		08/14/2012	WELLS FARGO SECURITIES LLC.....		1,238,530	1,000,000	11,528
555412 JG 1	MACOMB TWP MI BLDG AUTH.....		05/17/2012	DIRECT.....		219,640	200,000	
592481 DN 2	MET SAINT LOUIS MO SWR DIST WS.....		08/29/2012	RAYMOND JAMES.....		2,405,680	2,000,000	3,056
59259N R5 4	MET TRANSPRTN AUTH NY DEDICATE.....		10/17/2012	WELLS FARGO SECURITIES LLC.....		1,218,070	1,000,000	
60534T GQ 2	MISSISSIPPI ST DEV BANK SPL OB.....		10/11/2012	RAYMOND JAMES.....		2,367,680	2,000,000	
681793 7V 1	OMAHA NE PUBLIC PWR DIST.....		09/21/2012	CITIGROUP GLOBAL MARKETS.....		1,211,980	1,000,000	
79642B TP 8	SAN ANTONIO TX WTR REVENUE.....		02/08/2012	CITIGROUP GLOBAL MARKETS.....		1,216,980	1,000,000	
91417K TZ 4	UNIV OF COLORADO CO ENTERPRISE.....		02/14/2012	EXCHANGE.....		1,013,223	990,000	10,038
91417K UE 9	UNIV OF COLORADO CO ENTERPRISE.....		02/14/2012	EXCHANGE.....		10,235	10,000	101
92818A QM 1	VIRGINIA ST RESOURCES AUTH INF.....		08/29/2012	JEFFERIES & CO.....		2,566,420	2,000,000	8,056
977100 CQ 7	WISCONSIN ST GEN FUND ANNUAL A.....		11/06/2012	JEFFERIES & CO.....		450,000	450,000	
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments.....					35,865,383	29,995,000	114,505
Bonds - Industrial and Miscellaneous								
00037B AB 8	ABB FINANCE USA INC.....		05/03/2012	GOLDMAN SACHS.....		391,332	400,000	
00101J AB 2	ADT CORP.....		06/27/2012	GOLDMAN SACHS.....		598,584	600,000	
00287Y AC 3	ABBVIE INC.....		11/05/2012	MORGAN STANLEY.....		273,229	275,000	
021441 AD 2	ALTERA CORP.....		05/01/2012	BANK AMERICA.....		299,541	300,000	
025537 AF 8	AMERICAN ELECTRIC POWER.....		11/28/2012	J.P. MORGAN.....		1,797,912	1,800,000	
037411 BD 6	APACHE CORP.....		11/28/2012	CITIGROUP GLOBAL MARKETS.....		1,989,380	2,000,000	
039483 BB 7	ARCHER-DANIELS-MIDLAND C.....		11/01/2012	R W PRESSPRICH.....		870,368	750,000	6,065
052769 AA 4	AUTODESK INC.....		12/10/2012	MORGAN STANLEY.....		1,415,486	1,430,000	
05348E AR 0	AVALONBAY COMMUNITIES IN.....		12/05/2012	GOLDMAN SACHS.....		1,145,991	1,155,000	
059165 EE 6	BALTIMORE GAS & ELECTRIC.....		08/14/2012	MORGAN STANLEY.....		996,200	1,000,000	
084670 BD 9	BERKSHIRE HATHAWAY INC.....		01/24/2012	GOLDMAN SACHS.....		749,963	750,000	
096630 AC 2	BOARDWALK PIPELINES LP.....		11/05/2012	BARCLAYS AMERICAN.....		999,730	1,000,000	
115637 AN 0	BROWN-FORMAN CORP.....		12/10/2012	BANK AMERICA.....		1,071,442	1,075,000	
12624Q AR 4	COMM 2012-CR4 A3.....		11/02/2012	DEUTSCHE BANK.....		2,511,225	2,450,000	2,330

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SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
126342 OD 1	AMHPT 1996-2 B2.....		12/15/2012	CAPITALIZED INTEREST.....			1,001	
126650 BW 9	CVS CAREMARK CORP.....		11/01/2012	R W PRESSPRICH.....		1,145,250	1,000,000	19,594
133131 AT 9	CAMDEN PROPERTY TRUST.....		12/04/2012	J.P. MORGAN.....		1,014,186	1,025,000	
142339 AF 7	CARLISLE COMPANIES INC.....		11/15/2012	J.P. MORGAN.....		1,694,679	1,700,000	
143658 AY 8	CARNIVAL CORP.....	E.....	11/29/2012	GOLDMAN SACHS.....		972,953	975,000	
166764 AA 8	CHEVRON CORP.....		11/28/2012	MORGAN STANLEY.....		1,025,000	1,025,000	
17252M AL 4	CINTAS CORPORATION NO. 2.....		06/05/2012	KEYBANC CAPITAL MARKETS.....		249,620	250,000	
20826F AB 2	CONOCOPHILLIPS COMPANY.....		12/04/2012	BANK AMERICA.....		573,683	575,000	
22160K AE 5	COSTCO WHOLESALE CORP.....		11/28/2012	J.P. MORGAN.....		2,999,400	3,000,000	
23311V AC 1	DCP MIDSTREAM OPERATING.....		11/28/2012	VARIOUS.....		1,991,931	2,000,000	208
25179M AP 8	DEVON ENERGY CORPORATION.....		05/07/2012	GOLDMAN SACHS.....		621,300	625,000	
25468P CV 6	WALT DISNEY COMPANY/THE.....		11/27/2012	CITIGROUP GLOBAL MARKETS.....		575,876	580,000	
260543 CH 4	DOW CHEMICAL CO/THE.....		11/06/2012	J.P. MORGAN.....		540,463	550,000	
26138E AR 0	DR PEPPER SNAPPLE GROUP.....		11/13/2012	BANK AMERICA.....		622,669	625,000	
26441C AH 8	DUKE ENERGY CORP.....		08/13/2012	BANK AMERICA.....		996,710	1,000,000	
29364W AR 9	ENTERGY LOUISIANA LLC.....		11/28/2012	BNP PARIBUS SECURITIES.....		997,890	1,000,000	
313747 AS 6	FEDERAL REALTY INVS TRST.....		07/16/2012	WELLS FARGO SECURITIES LLC.....		962,744	975,000	
31428X AS 5	FEDEX CORP.....		07/24/2012	GOLDMAN SACHS.....		199,492	200,000	
337738 AM 0	FISERV INC.....		09/18/2012	BANK AMERICA.....		547,465	550,000	
369550 AU 2	GENERAL DYNAMICS CORP.....		11/01/2012	BANK AMERICA.....		989,870	1,000,000	
375558 AQ 6	GILEAD SCIENCES INC.....		11/01/2012	R W PRESSPRICH.....		2,297,040	2,000,000	8,750
377372 AD 9	GLAXOSMITHKLINE CAP INC.....		11/01/2012	R W PRESSPRICH.....		1,786,464	1,453,000	38,995
40414L AH 2	HCP INC.....		11/14/2012	UBS SECURITIES.....		1,994,580	2,000,000	
42217K BA 3	HEALTH CARE REIT INC.....		11/27/2012	DEUTSCHE BANK.....		1,992,620	2,000,000	
428236 BW 2	HEWLETT-PACKARD CO.....		03/07/2012	BANK AMERICA.....		624,906	625,000	
437076 AW 2	HOME DEPOT INC.....		11/01/2012	R W PRESSPRICH.....		1,476,588	1,250,000	5,347
438516 BA 3	HONEYWELL INTERNATIONAL.....		11/01/2012	R W PRESSPRICH.....		1,300,255	1,100,000	8,441
444859 BA 9	HUMANA INC.....		12/05/2012	BANK AMERICA.....		298,830	300,000	
458140 AL 4	INTEL CORP.....		12/04/2012	BANK AMERICA.....		1,248,675	1,250,000	
458140 AM 2	INTEL CORP.....		12/04/2012	BANK AMERICA.....		1,991,460	2,000,000	
46625H JA 9	JPMORGAN CHASE & CO.....		02/07/2012	BARCLAYS AMERICAN.....		1,025,960	1,000,000	3,063
487836 BF 4	KELLOGG CO.....		11/01/2012	R W PRESSPRICH.....		3,099,090	3,000,000	26,406
489170 AC 4	KENNAMETAL INC.....		02/09/2012	BANK AMERICA.....		499,385	500,000	
489170 AD 2	KENNAMETAL INC.....		11/02/2012	BANK AMERICA.....		1,997,340	2,000,000	
494550 BM 7	KINDER MORGAN ENER PART.....		08/08/2012	WELLS FARGO SECURITIES LLC.....		722,086	725,000	
524660 AW 7	LEGGETT & PLATT INC.....		08/08/2012	J.P. MORGAN.....		573,310	575,000	
53117C AP 7	LIBERTY PROPERTY LP.....		12/05/2012	BANK AMERICA.....		669,350	670,000	
55448Q AR 7	MACK-CALI REALTY LP.....		11/13/2012	CITIGROUP GLOBAL MARKETS.....		397,636	400,000	
55616X AH 0	MACYS RETAIL HLDGS INC.....		11/14/2012	CREDIT SUISSE.....		1,997,240	2,000,000	
571903 AJ 2	MARRIOTT INTERNATIONAL.....		02/22/2012	J.P. MORGAN.....		296,760	300,000	
581557 AY 1	MCKESSON CORP.....		11/29/2012	BANK AMERICA.....		424,562	425,000	
59156R BF 4	METLIFE INC.....		09/27/2012	DEUTSCHE BANK.....		527,892	525,000	433
594918 AP 9	MICROSOFT CORP.....		11/02/2012	J.P. MORGAN.....		198,846	200,000	
594918 AQ 7	MICROSOFT CORP.....		11/02/2012	J.P. MORGAN.....		720,846	725,000	
63254A AB 4	NATIONAL AUSTRALIA BK LT.....	E.....	03/01/2012	DEUTSCHE BANK.....		499,095	500,000	
637071 AJ 0	NATIONAL OILWELL VARCO I.....		11/16/2012	VARIOUS.....		3,007,171	3,000,000	88
64110D AC 8	NETAPP INC.....		12/05/2012	MORGAN STANLEY.....		984,991	990,000	

E13.1

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
674599 CE 3	OCCIDENTAL PETROLEUM CORP.....		06/19/2012	BANK AMERICA.....		772,977	775,000	
695156 AP 4	PACKAGING CORP OF AMERIC.....		06/21/2012	BANK AMERICA.....		199,822	200,000	
718546 AG 9	PHILLIPS 66.....		03/07/2012	CREDIT SUISSE.....		324,942	325,000	
72650R BB 7	PLAINS ALL AMER PIPELINE.....		12/03/2012	WELLS FARGO SECURITIES LLC.....		543,648	545,000	
740189 AK 1	PRECISION CASTPARTS CORP.....		12/18/2012	WELLS FARGO SECURITIES LLC.....		2,002,340	2,000,000	.69
74251V AH 5	PRINCIPAL FINANCIAL GROU.....		11/13/2012	GOLDMAN SACHS.....		843,800	845,000	
776696 AE 6	ROPER INDUSTRIES INC.....		11/16/2012	BANK AMERICA.....		3,168,626	3,150,000	
808513 AH 8	CHARLES SCHWAB CORP.....		12/03/2012	CITIGROUP GLOBAL MARKETS.....		845,000	845,000	
824348 AP 1	SHERWIN-WILLIAMS CO.....		12/04/2012	WELLS FARGO SECURITIES LLC.....		1,248,363	1,250,000	
828807 CJ 4	SIMON PROPERTY GROUP LP.....		03/08/2012	J.P. MORGAN.....		998,140	1,000,000	
828807 CN 5	SIMON PROPERTY GROUP LP.....		12/10/2012	CITIGROUP GLOBAL MARKETS.....		691,150	695,000	
854502 AD 3	STANLEY BLACK & DECKER I.....		11/07/2012	CREDIT SUISSE.....		1,011,860	1,000,000	.564
88166H AD 9	TEVA PHARMA FIN IV LLC.....		12/13/2012	J.P. MORGAN.....		599,730	600,000	
883556 BB 7	THERMO FISHER SCIENTIFIC.....		08/15/2012	ROYAL BANK OF SCOTLAND US.....		999,850	1,000,000	
900212 AH 4	EATON CORP.....		11/15/2012	MORGAN STANLEY.....		3,066,931	3,075,000	
907818 DG 0	UNION PACIFIC CORP.....		11/01/2012	R W PRESSPRICH.....		1,127,890	1,000,000	10,556
92276M AZ 8	VENTAS REALTY LP/CAP CRP.....		07/31/2012	BANK AMERICA.....		1,980,540	2,000,000	
92276M BA 2	VENTAS REALTY LP/CAP CRP.....		12/06/2012	CITIGROUP GLOBAL MARKETS.....		568,512	570,000	
92343V BJ 2	VERIZON COMMUNICATIONS.....		11/02/2012	BANK AMERICA.....		599,370	600,000	
92553P AK 8	VIACOM INC.....		02/23/2012	MORGAN STANLEY.....		249,472	250,000	
92890N AT 6	WFRBS 2012-C10 A2.....		11/30/2012	WELLS FARGO SECURITIES LLC.....		384,363	375,000	.330
92890N AU 3	WFRBS 2012-C10 A3.....		11/30/2012	WELLS FARGO SECURITIES LLC.....		666,200	650,000	.934
942683 AF 0	WATSON PHARMACEUTICALS I.....		09/27/2012	WELLS FARGO SECURITIES LLC.....		198,329	200,000	
94973V AX 5	WELLPOINT INC.....		05/02/2012	BANK AMERICA.....		746,159	750,000	
94974B FG 0	WELLS FARGO & COMPANY.....		12/18/2012	WELLS FARGO SECURITIES LLC.....		1,761,822	1,765,000	
959802 AQ 2	WESTERN UNION CO/THE.....		12/05/2012	J.P. MORGAN.....		339,373	340,000	
969457 BU 3	WILLIAMS COMPANIES INC.....		12/13/2012	UBS SECURITIES.....		508,581	510,000	
984121 CF 8	XEROX CORPORATION.....		03/08/2012	BANK AMERICA.....		674,155	675,000	
008916 AK 4	AGRIUM INC.....	A.....	09/24/2012	BANK AMERICA.....		474,068	475,000	
064159 BE 5	BANK OF NOVA SCOTIA.....	A.....	12/11/2012	BARCLAYS AMERICAN.....		2,627,081	2,630,000	
05565Q CB 2	BP CAPITAL MARKETS PLC.....	F.....	11/01/2012	HSBC SECURITIES LIMITED.....		993,080	1,000,000	
219868 BS 4	CORP ANDINA DE FOMENTO.....	F.....	09/18/2012	HSBC SECURITIES LIMITED.....		755,349	700,000	8,506
22303Q AL 4	COVIDIEN INTL FINANCE SA.....	F.....	01/20/2012	BANK AMERICA.....		547,455	500,000	2,333
46132F AA 8	INVESCO FINANCE PLC.....	F.....	11/05/2012	BANK AMERICA.....		999,210	1,000,000	
709629 AD 1	PENTAIR FINANCE SA.....	F.....	11/19/2012	BANK AMERICA.....		1,346,828	1,350,000	
80105N AG 0	SANOFI.....	F.....	11/01/2012	R W PRESSPRICH.....		520,187	450,000	1,850
3899999.	Total - Bonds - Industrial and Miscellaneous.....					101,869,745	100,249,001	144,862
8399997.	Total - Bonds - Part 3.....					146,874,510	137,564,001	320,336
8399998.	Total - Bonds - Summary Item from Part 5.....					29,268,041	27,059,499	42,234
8399999.	Total - Bonds.....					176,142,551	164,623,500	362,570
9999999.	Total - Bonds, Preferred and Common Stocks.....					176,142,551	XXX	362,570

E13.2

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Forfeign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Contractual Maturity Date
Bonds - U.S. Government																				
36202C 5D 1	G2 2644		12/01/2012	MBS PAYMENT		3,625	3,625	3,673	3,628			(3)	(3)		3,625			0	129	09/20/2028
36202E 6E 4	G2 4469		11/01/2012	VARIOUS		2,233,291	2,074,096	2,092,568	2,091,115		(3,475)		(3,475)		2,087,639		145,652	145,652	90,218	06/20/2039
36202W KY 4	GN 611511		12/01/2012	MBS PAYMENT		5,736	5,736	6,006	5,753		(17)		(17)		5,736			0	157	04/15/2018
36211W KC 1	GN 525091		12/01/2012	MBS PAYMENT		702	702	748	703		(1)		(1)		702			0	33	02/15/2030
36296D LB 2	GN 688022		11/20/2012	VARIOUS		781,222	710,876	710,043	710,256		151		151		710,407		70,815	70,815	38,023	10/15/2038
36296P 6Q 9	GN 697579		11/01/2012	VARIOUS		2,149,076	2,010,652	2,048,980	2,043,435		(10,634)		(10,634)		2,032,801		116,274	116,274	88,756	11/15/2038
38373M 5U 0	GNR 2009-5 B		12/01/2012	MBS PAYMENT		27,375	27,375	26,932	27,341		33		33		27,375			0	1,347	08/16/2049
38373Y 6X 7	GNR 2003-16 B		12/01/2012	MBS PAYMENT		845,892	845,892	848,007	845,892						845,893			0	27,129	08/16/2025
38374B 5M 1	GNR 2003-79 PH		12/01/2012	MBS PAYMENT		80,184	80,184	83,188	80,676		(492)		(492)		80,184			0	2,236	12/20/2031
38374B LQ 4	GNR 2003-60 MA		12/01/2012	MBS PAYMENT		25,397	25,396	24,543	25,304		93		93		25,396			0	430	07/16/2033
38374F CX 0	GNR 2004-5 VB		10/01/2012	MBS PAYMENT		837,845	837,845	866,122	837,844				0		837,845			0	21,829	05/20/2023
38374K DA 4	GNR 2004-104 GA		12/01/2012	MBS PAYMENT		200,077	200,077	193,825	199,330		748		748		200,077			0	4,771	11/20/2034
38374K RC 3	GNR 2005-3 AE		12/01/2012	MBS PAYMENT		142,763	142,763	138,759	141,787		975		975		142,763			0	3,551	01/20/2031
38374K UT 8	GNR 2005-13 PA		12/01/2012	MBS PAYMENT		333,748	333,748	323,005	331,312		2,436		2,436		333,748			0	7,877	11/20/2033
912828 AP 5	US TREASURY N/B		11/15/2012	MATURITY		115,000	115,000	115,027	115,005		(5)		(5)		115,000			0	4,600	11/15/2012
912828 GC 8	US TREASURY N/B		01/03/2012	PRIOR YEAR INCOME									0					0	6,359	12/31/2011
912828 GU 8	US TREASURY N/B		05/31/2012	VARIOUS		390,000	390,000	390,426	390,043		(43)		(43)		390,000			0	9,263	05/31/2012
912828 JH 4	US TREASURY N/B		10/26/2012	BNP PARIBUS SECURITIES		3,253,127	2,770,000	2,892,930	2,856,728		(9,776)		(9,776)		2,846,951		406,176	406,176	133,382	08/15/2018
0599999	Total - Bonds - U.S. Government					11,425,060	10,573,967	10,764,782	10,706,152	0	(20,010)	0	(20,010)	0	10,686,142	0	738,917	738,917	440,090	XXX
Bonds - U.S. States, Territories and Possessions																				
373384 NZ 5	GEORGIA ST		11/02/2012	RAYMOND JAMES		1,629,333	1,400,000	1,400,000	1,400,000				0		1,400,000		229,334	229,334	64,093	11/01/2025
419791 YN 2	HAWAII ST		11/02/2012	RAYMOND JAMES		614,224	520,000	524,576	523,934		(305)		(305)		523,629		90,595	90,595	30,299	02/01/2021
605580 6L 8	MISSISSIPPI ST		11/02/2012	BARCLAYS AMERICAN		1,439,488	1,250,000	1,250,000	1,250,000				0		1,250,000		189,488	189,488	55,294	11/01/2023
644682 K7 0	NEW HAMPSHIRE ST		11/01/2012	GOLDMAN SACHS		2,609,846	2,090,000	2,467,956	2,440,146		(36,799)		(36,799)		2,403,347		206,498	206,498	97,243	06/01/2019
93974C QY 9	WASHINGTON ST		11/02/2012	BARCLAYS AMERICAN		2,290,940	2,000,000	2,000,000	2,000,000				0		2,000,000		290,940	290,940	104,348	08/01/2020
1799999	Total - Bonds - U.S. States, Territories & Possessions					8,583,831	7,260,000	7,642,532	7,614,080	0	(37,104)	0	(37,104)	0	7,576,976	0	1,006,855	1,006,855	351,277	XXX
Bonds - U.S. Political Subdivisions of States																				
101547 TP 2	BOULDER VLY CO SCH DIST #RE-2		11/13/2012	VINING SPARKS		1,345,421	1,085,000	1,285,519	1,261,200		(19,084)		(19,084)		1,242,115		103,307	103,307	51,990	12/01/2020
249164 KC 7	DENVER CITY & CNTY CO		11/13/2012	JEFFERIES & CO		3,079,675	2,500,000	2,810,800	2,754,000		(26,061)		(26,061)		2,727,939		351,735	351,735	161,458	08/01/2022
479340 KG 5	JOHNSTON CNTY NC		10/31/2012	CITIGROUP GLOBAL MARKETS		2,203,180	2,000,000	2,191,480	2,088,700		(23,383)		(23,383)		2,065,317		137,863	137,863	126,110	02/01/2015
495033 BT 8	KING CNTY WA SCH DIST #401 HIG		10/31/2012	RAMIREZ & CO		3,660,360	3,000,000	3,398,490	3,328,338		(30,984)		(30,984)		3,297,355		363,005	363,005	139,167	12/01/2021
529063 PM 5	LEXINGTON CNTY SC SCH DIST #1		10/31/2012	BMO CAPITAL MARKETS - US		2,497,080	2,000,000	2,368,580	2,362,845		(26,544)		(26,544)		2,336,300		160,780	160,780	102,778	02/01/2023
688443 C9 9	OSSEO MN INDEP SCH DIST #279		02/01/2012	MATURITY		1,030,000	1,030,000	1,099,298	1,031,486		(1,486)		(1,486)		1,030,000			0	25,750	02/01/2012
730436 YY 2	POCONO MOUNTAIN PA SCH DIST		09/05/2012	UBS SECURITIES		1,050,919	950,000	1,019,141	992,583		(5,199)		(5,199)		987,384		63,535	63,535	48,688	09/01/2023
821686 YA 4	SHELBY CNTY TN		11/01/2012	CITIGROUP GLOBAL MARKETS		2,452,380	2,000,000	2,363,300	2,351,101		(33,080)		(33,080)		2,318,021		134,359	134,359	118,056	03/01/2022
2499999	Total - Bonds - U.S. Political Subdivisions of States					17,319,015	14,565,000	16,536,608	16,170,253	0	(165,821)	0	(165,821)	0	16,004,431	0	1,314,584	1,314,584	773,997	XXX
Bonds - U.S. Special Revenue and Special Assessment																				
075388 EB 0	BEAVER AR WTR DIST BENTON & WA		11/15/2012	CALLED BY ISSUER at 100.000		1,000,000	1,000,000	1,075,660	1,009,419		(9,419)		(9,419)		1,000,000			0	50,000	11/15/2016
075388 EC 8	BEAVER AR WTR DIST BENTON & WA		11/15/2012	CALLED BY ISSUER at 100.000		1,000,000	1,000,000	1,096,620	1,011,132		(11,132)		(11,132)		1,000,000			0	50,000	11/15/2017
207758 KL 6	CONNECTICUT ST SPL TAX OBLIG R		11/02/2012	BARCLAYS AMERICAN		3,505,920	3,000,000	3,000,000	3,000,000				0		3,000,000		505,920	505,920	139,568	11/01/2022
25477G EK 7	DIST OF COLUMBIA INCOME TAX SE		10/31/2012	BMO CAPITAL MARKETS - US		2,657,036	2,125,000	2,517,806	2,492,729		(35,777)		(35,777)		2,456,952		200,085	200,085	98,576	12/01/2019
29270C RB 3	ENERGY N W WA ELEC REVENUE		10/31/2012	GOLDMAN SACHS		1,824,993	1,565,000	1,836,215	1,754,880		(34,128)		(34,128)		1,720,752		104,241	104,241	110,463	07/01/2016

E14

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Forfeiture	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
3128LA 7D 6	FG A77192		11/19/2012	VARIOUS		1,018,049	966,003	974,984	973,312		(1,706)		(1,706)		971,606		46,443	46,443	43,016	05/01/2038
3128M4 PX 5	FG G02838		11/05/2012	VARIOUS		1,313,579	1,257,465	1,190,466	1,195,082		21,056		21,056		1,216,137		97,442	97,442	44,712	05/01/2037
312929 UA 8	FG A83277		11/08/2012	VARIOUS		1,314,719	1,253,183	1,259,106	1,259,100		(2,399)		(2,399)		1,256,702		58,017	58,017	53,851	11/01/2038
312935 RM 3	FG A88592		11/06/2012	VARIOUS		395,211	367,926	382,700	381,491		(2,702)		(2,702)		378,789		16,422	16,422	15,923	09/01/2039
312946 T2 2	FG A97769		11/05/2012	VARIOUS		1,596,576	1,515,088	1,548,349	1,547,254		(8,657)		(8,657)		1,538,597		57,978	57,978	55,418	03/01/2041
31294K RE 7	FG E01385		12/01/2012	MBS PAYMENT		87,401	87,401	86,800	87,312		89		89		87,401				2,047	06/01/2018
31294K ZT 5	FG E01654		12/01/2012	MBS PAYMENT		59,105	59,105	59,096	59,104		1		1		59,105				1,561	06/01/2019
312962 6K 4	FG B10874		12/01/2012	MBS PAYMENT		79,495	79,495	79,450	79,450		45		45		79,495				1,828	11/01/2018
312962 WC 3	FG B10643		12/01/2012	MBS PAYMENT		108,016	108,016	109,873	108,254		(238)		(238)		108,016				2,885	11/01/2018
312964 6W 4	FG B12685		12/01/2012	MBS PAYMENT		238,858	238,858	241,284	239,173		(315)		(315)		238,858				6,823	02/01/2019
312964 UH 0	FG B12384		12/01/2012	MBS PAYMENT		177,977	177,977	179,701	178,225		(247)		(247)		177,977				3,516	02/01/2019
312968 5L 0	FG B16251		12/01/2012	MBS PAYMENT		74,633	74,633	75,584	74,697		(64)		(64)		74,633				2,089	07/01/2019
31297H YK 9	FG A29714		12/01/2012	MBS PAYMENT		151,039	151,039	150,048	150,886		153		153		151,039				4,522	01/01/2030
31297U Y8 7	FG A38835		12/01/2012	MBS PAYMENT		303,904	303,904	299,963	302,851		1,053		1,053		303,904				8,195	05/01/2035
31371K 2R 1	FN 254684		12/01/2012	MBS PAYMENT		75,519	75,519	76,806	75,637		(117)		(117)		75,519				1,934	03/01/2018
31371K Y4 7	FN 254631		12/01/2012	MBS PAYMENT		74,934	74,934	76,280	75,066		(132)		(132)		74,934				1,959	02/01/2018
31371L Q2 8	FN 255273		11/05/2012	VARIOUS		1,430,169	1,353,698	1,337,235	1,341,936		3,382		3,382		1,345,318		84,851	84,851	50,590	06/01/2019
31376K B3 9	FN 357458		12/01/2012	MBS PAYMENT		26,733	26,733	26,854	26,741		(7)		(7)		26,733				627	11/01/2018
31385X GU 5	FN 555611		12/01/2012	MBS PAYMENT		29,953	29,953	30,089	29,963		(9)		(9)		29,953				689	07/01/2018
31390V K3 7	FN 657414		12/01/2012	MBS PAYMENT		53,246	53,246	55,110	53,406		(160)		(160)		53,246				1,453	11/01/2017
31391H 2X 1	FN 667790		12/01/2012	MBS PAYMENT		75,141	75,141	76,491	75,294		(153)		(153)		75,141				2,069	02/01/2018
31391Y 5W 3	FN 681361		12/01/2012	MBS PAYMENT		77,395	77,395	78,798	77,551		(155)		(155)		77,395				1,979	03/01/2018
31393C HX 4	FNR 2003-54 AD		01/01/2012	MBS PAYMENT		7,051	7,051	6,812	7,051						7,051				26	01/25/2026
31393D L7 4	FNR 2003-80 CA		12/01/2012	MBS PAYMENT		210,901	210,901	201,056	209,047		1,854		1,854		210,901				4,934	04/25/2030
31393E B3 2	FNR 2003-94 CE		12/01/2012	MBS PAYMENT		27,333	27,333	27,948	27,392		(59)		(59)		27,333				721	10/25/2033
31393N TU 3	FHR 2597 DE		12/01/2012	MBS PAYMENT		8,198	8,198	8,226	8,202		(4)		(4)		8,198				163	02/15/2033
31393Q MH 2	FHR 2614 EQ		12/01/2012	MBS PAYMENT		133,418	133,418	128,514	132,228		1,190		1,190		133,418				3,045	12/15/2017
31393Q WR 9	FHR 2610 DG		12/01/2012	MBS PAYMENT		25,744	25,744	24,135	25,372		372		372		25,744				283	03/15/2033
31393R 2D 1	FHR 2611 A		02/01/2012	MBS PAYMENT		31,195	31,195	29,157	30,983		212		212		31,195				137	02/15/2031
31393U QJ 5	FNR 2003-117 MN		01/01/2012	MBS PAYMENT		3,622	3,622	3,437	3,622						3,622				12	07/25/2021
31394C CH 3	FNR 2005-3 HC		12/01/2012	MBS PAYMENT		234,339	234,339	226,851	233,395		944		944		234,339				6,103	01/25/2035
31394E GN 2	FNR 2005-63 HA		09/01/2012	MBS PAYMENT		72,415	72,415	70,537	71,741		674		674		72,415				1,397	04/25/2023
31395G FP 2	FHR 2856 TE		03/01/2012	MBS PAYMENT		17,468	17,468	16,838	17,372		97		97		17,468				106	12/15/2014
31395P EM 0	FHR 2952 PA		12/01/2012	MBS PAYMENT		245,007	245,007	238,729	243,857		1,150		1,150		245,007				6,778	02/15/2035
31395R AR 9	FHRR R001 AE		01/01/2012	MBS PAYMENT		16,632	16,632	16,267	16,632						16,632				61	04/15/2015
31398N XW 9	FNA 2010-M5 A1		12/01/2012	MBS PAYMENT		91,416	91,416	91,873	91,468		(52)		(52)		91,416				1,148	07/25/2020
31400J GV 5	FN 688812		12/01/2012	MBS PAYMENT		62,273	62,273	63,334	62,367		(94)		(94)		62,273				1,554	02/01/2018
31400P BE 4	FN 693137		12/01/2012	MBS PAYMENT		103,545	103,545	105,406	103,711		(166)		(166)		103,545				2,405	03/01/2018
31401B P5 8	FN 703444		12/01/2012	MBS PAYMENT		22,662	22,662	23,186	22,716		(54)		(54)		22,662				632	05/01/2018
31401L E6 6	FN 711257		12/01/2012	MBS PAYMENT		49,516	49,516	49,794	49,538		(22)		(22)		49,516				1,121	07/01/2018
31401M CE 9	FN 712069		12/01/2012	MBS PAYMENT		151,160	151,160	151,066	151,150		10		10		151,160				3,878	07/01/2018
31402J 2C 0	FN 730771		12/01/2012	MBS PAYMENT		166,821	166,821	169,428	167,137		(316)		(316)		166,821				4,516	08/01/2018
31402Q 4B 4	FN 735318		12/01/2012	MBS PAYMENT		113,521	113,521	112,315	113,376		145		145		113,521				2,674	11/01/2019

E14.1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Forfeign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
31402R LY 3	FN 735743		12/01/2012	MBS PAYMENT		256,733	256,733	253,965	256,371			363	363		256,733			0	6,068	08/01/2020
31404D ED 6	FN 765232		12/01/2012	MBS PAYMENT		54,973	54,973	55,386	55,000			(27)	(27)		54,973			0	1,284	02/01/2019
31404S TP 0	FN 777358		12/01/2012	MBS PAYMENT		82,313	82,313	81,580	82,206			108	108		82,313			0	2,075	05/01/2019
31405S HL 1	FN 797735		12/01/2012	MBS PAYMENT		104,999	104,999	106,669	105,124			(125)	(125)		104,999			0	2,940	02/01/2020
31412M M8 8	FN 929283		11/05/2012	VARIOUS		2,898,793	2,778,414	2,795,345	2,794,620			(6,624)	(6,624)		2,787,996		110,797	110,797	93,375	04/01/2023
31414S 3U 5	FN 975211		11/05/2012	VARIOUS		1,178,968	1,132,609	1,083,765	1,085,503			22,594	22,594		1,108,097		70,872	70,872	35,250	03/01/2038
31417Y RW 9	FN MA0500		11/01/2012	VARIOUS		1,935,141	1,776,715	1,843,619	1,842,999			(11,859)	(11,859)		1,831,140		104,001	104,001	77,705	08/01/2040
31418T C4 7	FN AD5490		11/01/2012	VARIOUS		1,968,532	1,781,780	1,875,880	1,864,987			(15,255)	(15,255)		1,849,731		118,801	118,801	78,247	05/01/2040
31419A K2 2	FN AE0312		12/01/2012	MBS PAYMENT		513,208	513,208	528,484	515,262			(2,054)	(2,054)		513,208			0	11,582	09/01/2040
31419F FW 1	FN AE4680		11/01/2012	VARIOUS		2,955,981	2,796,753	2,900,320	2,889,630			(15,718)	(15,718)		2,873,911		82,069	82,069	97,762	11/01/2040
31419G XX 7	FN AE6093		12/01/2012	MBS PAYMENT		213,214	213,214	221,176	213,934			(720)	(720)		213,214			0	4,227	10/01/2025
396586 SC 4	GREENVILLE SC WTRWKS REVENUE		05/03/2012	EXCHANGE		515,752	500,000	550,320	517,591			(1,839)	(1,839)		515,752			0	18,889	02/01/2016
44329H AT 1	HP COMMUNITIES LLC		11/06/2012	MORGAN KEEGAN & CO INC		976,880	1,000,000	650,000	670,006			6,284	6,284		676,290		300,590	300,590	68,195	09/15/2034
455057 XJ 3	INDIANA ST FIN AUTH REVENUE		10/31/2012	PIPER JAFFREY & CO		3,025,025	2,500,000	2,928,200	2,846,107			(44,961)	(44,961)		2,801,147		223,880	223,880	157,639	02/01/2018
46256Q BE 5	IOWA ST BRD REGENTS HOSP REVEN		11/14/2012	PIPER JAFFREY & CO		1,316,273	1,125,000	1,286,528	1,218,399			(16,527)	(16,527)		1,201,872		114,401	114,401	75,281	09/01/2016
574300 JK 6	MARYLAND ST TRANSPRTN AUTH TRA		11/01/2012	RBC CAPITAL MARKETS SECURITIES - US		2,440,180	2,000,000	2,260,220	2,211,666			(21,348)	(21,348)		2,190,318		249,862	249,862	134,722	07/01/2021
592030 ZF 0	MET GOVT NASHVILLE & DAVIDSON		11/01/2012	RBC CAPITAL MARKETS SECURITIES - US		2,468,100	2,000,000	2,406,100	2,404,293			(32,682)	(32,682)		2,371,610		96,490	96,490	96,944	05/15/2023
60415N XR 8	MINNESOTA ST HSG FIN AGY		07/02/2012	CALLED BY ISSUER at 100.000		140,000	140,000	145,177	141,951			(1,951)	(1,951)		140,000			0	5,000	01/01/2036
64468T ZN 0	NEW HAMPSHIRE ST HSG FIN AUTH		07/02/2012	CALLED BY ISSUER at 100.000		10,000	10,000	10,100	10,006			(6)	(6)		10,000			0	330	07/01/2023
64985M YH 3	NEW YORK ST ENVRNMNTL FACS COR		07/02/2012	CALLED BY ISSUER at 100.000		500,000	500,000	556,780	503,804			(3,804)	(3,804)		500,000			0	14,365	06/15/2017
65821F CM 6	NORTH CAROLINA ST HSG FIN AGY		06/01/2012	CALLED BY ISSUER at 100.000		100,000	100,000	103,093	100,776			(776)	(776)		100,000			0	2,646	07/01/2034
67919P FQ 1	OKLAHOMA ST WTR RESOURCE BRD R		11/01/2012	MORGAN STANLEY		2,087,183	1,670,000	1,904,869	1,890,397			(17,498)	(17,498)		1,872,899		214,284	214,284	91,618	04/01/2022
67920P BS 8	OKLAHOMA ST TRANSPRTN AUTH TUR		01/03/2012	CALLED BY ISSUER at 100.000		125,000	125,000	144,994	125,000			0	0		125,000			0	3,359	01/01/2013
67920P C2 2	OKLAHOMA ST TRANSPRTN AUTH TUR		01/03/2012	CALLED BY ISSUER at 100.000		875,000	875,000	1,014,956	875,000			0	0		875,000			0	23,516	01/01/2013
70917R TT 2	PENNSYLVANIA ST HGR EDUCNTL FA		11/14/2012	GOLDMAN SACHS		1,003,384	800,000	889,496	868,838			(6,983)	(6,983)		861,855		141,529	141,529	48,667	09/01/2019
796253 C4 2	SAN ANTONIO TX ELEC & GAS REVE		11/01/2012	RAYMOND JAMES		2,351,120	2,000,000	2,335,220	2,270,996			(43,145)	(43,145)		2,227,851		123,269	123,269	126,389	02/01/2018
812643 FT 6	SEATTLE WA MUNI LIGHT & PWR RE		11/01/2012	RBC CAPITAL MARKETS SECURITIES - US		1,833,975	1,500,000	1,759,185	1,751,240			(20,770)	(20,770)		1,730,470		103,505	103,505	94,792	02/01/2023
880459 X2 3	TENNESSEE ST HSG DEV AGY		10/01/2012	CALLED BY ISSUER at 100.000		115,000	115,000	121,705	117,044			(2,044)	(2,044)		115,000			0	4,466	07/01/2034
88283L HT 6	TEXAS ST TRANSPRTN COMMISSION		11/02/2012	BARCLAYS AMERICAN		853,713	700,000	700,000	700,000			0	0		700,000		153,713	153,713	38,716	04/01/2026
888804 AP 6	TOBACCO SECURITIZATION AUTH ST		06/01/2012	CALLED BY ISSUER at 100.000		55,000	55,000	54,723	54,982			18	18		55,000			0	1,444	06/01/2027
91417K FD 8	UNIV OF COLORADO CO ENTERPRISE		02/14/2012	EXCHANGE		1,023,458	1,000,000	1,060,340	1,024,252			(794)	(794)		1,023,458			0	10,139	06/01/2022
917565 EP 4	UTAH ST TRANSIT AUTH SALES TAX		11/02/2012	JEFFERIES & CO		2,583,640	2,000,000	2,449,040	2,411,254			(28,946)	(28,946)		2,382,308		201,332	201,332	93,917	06/15/2022
93978K K2 0	WASHINGTON ST HSG FIN COMMISSI		09/04/2012	CALLED BY ISSUER at 100.000		75,000	75,000	76,958	75,569			(569)	(569)		75,000			0	1,454	12/01/2025
93978K K2 3	WASHINGTON ST HSG FIN COMMISSI		09/04/2012	CALLED BY ISSUER at 100.000		205,000	205,000	205,226	205,014			(14)	(14)		205,000			0	4,776	12/01/2033
977092 TS 4	WISCONSIN ST CLEAN WTR REVENUE		11/02/2012	CITIGROUP GLOBAL MARKETS		1,252,540	1,000,000	1,175,670	1,157,446			(14,236)	(14,236)		1,143,210		109,330	109,330	46,667	06/01/2020
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments					58,637,916	52,377,660	56,221,101	55,305,569	0	(357,765)	0	(357,765)	0	54,947,792	0	3,690,124	3,690,124	2,372,433	XXX
Bonds - Industrial and Miscellaneous																				
00252F AR 2	AMT 2004-1 B2		11/07/2012	DIRECT ACCESS PARTNERS		35	347,155	35	35			0	0		35		1	1		01/25/2035
00253C GM 3	AMT 2001-1 A2		02/01/2012	MBS PAYMENT		555	555	570	555			0	0		555			0	3	06/25/2031
00253C HW 0	AMT 2002-2 A2		12/01/2012	MBS PAYMENT		11,889	11,889	11,889	11,889			0	0		11,889			0	147	03/25/2033

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Contractual Maturity Date
002824 AU 4	ABBOTT LABORATORIES.....		11/27/2012.	TENDER OFFER.....		803,108	650,000	647,186	647,864		220		220		648,084		155,024	155,024	37,710	04/01/2019.
002824 AX 8	ABBOTT LABORATORIES.....		11/13/2012.	TENDER OFFER.....		608,241	575,000	574,414	574,592		100		100		574,692		33,548	33,548	14,921	05/27/2015.
00441R AJ 6	ACERV 2001-RV1 E.....		12/20/2012.	MBS PAYMENT.....		7,433	7,433	5,722	5,722				0		5,722		1,711	1,711	647	09/20/2021.
004421 BK 8	ACE 2002-HE3 M3.....		11/05/2012.	VARIOUS.....		297,647	283,886	148,533	65,058				0		65,058		232,589	232,589	486	10/25/2032.
00724F AA 9	ADOBE SYSTEMS INC.....		03/19/2012.	WELLS FARGO SECURITIES LLC.....		2,106,980	2,000,000	2,000,533	2,000,338		(24)		(24)		2,000,314		106,666	106,666	41,708	02/01/2015.
00764M AD 9	AABST 2003-1 M2.....		11/05/2012.	VARIOUS.....		121,751	241,560	4,795					0				121,751	121,751	289	11/25/2038.
009158 AP 1	AIR PRODUCTS & CHEMICALS.....		10/31/2012.	MORGAN STANLEY.....		841,261	725,000	724,478	724,582		40		40		724,621		116,640	116,640	38,239	08/21/2019.
02581F YA 1	AMERICAN EXPR CENTURION.....		10/31/2012.	STIFEL NICOLAUS & CO.....		2,384,920	2,000,000	2,273,380	2,229,543		(32,736)		(32,736)		2,196,807		188,113	188,113	106,769	06/12/2017.
03072S FA 8	AMSI 2003-1 MV3.....		11/05/2012.	VARIOUS.....		29,540	121,028	20,204	3,179				0		3,179		26,361	26,361	201	02/25/2033.
031162 BL 3	AMGEN INC.....		11/19/2012.	WELLS FARGO SECURITIES LLC.....		525,790	500,000	499,485	499,499		88		88		499,587		26,203	26,203	12,951	11/15/2016.
03523T BL 1	ANHEUSER-BUSCH INBEV WOR.....		11/09/2012.	FIRST TENNESSEE.....		508,200	500,000	499,985	499,987		4		4		499,992		8,208	8,208	10,021	07/14/2014.
037389 AY 9	AON CORP.....		11/08/2012.	STERNE AGEE.....		688,779	650,000	649,734	649,763		44		44		649,807		38,972	38,972	19,579	05/27/2016.
037735 CR 6	APPALACHIAN POWER CO.....		10/31/2012.	WELLS FARGO SECURITIES LLC.....		1,161,070	1,000,000	997,210	997,389		195		195		997,584		163,486	163,486	50,472	03/30/2021.
03939R AB 6	ARCH WESTERN FINANCE.....		05/30/2012.	CALLED BY ISSUER at 100.000....		31,000	31,000	29,373	30,481		519		519		31,000				1,912	07/01/2013.
039483 BB 7	ARCHER-DANIELS-MIDLAND C.....		11/01/2012.	R W PRESSPRICH.....		870,060	750,000	755,468	755,046		(387)		(387)		754,659		115,401	115,401	39,658	03/01/2021.
053773 AF 4	AVIS BUDGET CAR RENTAL.....		11/05/2012.	VARIOUS.....		102,841	100,000	25,000	25,000				0		25,000		77,841	77,841	7,434	05/15/2016.
05947U LH 9	BACM 2003-1 A1.....		01/01/2012.	MBS PAYMENT.....		32,684	32,684	32,768	32,684				0		32,684				106	09/11/2036.
05947U LJ 5	BACM 2003-1 A2.....		12/01/2012.	MBS PAYMENT.....		208,562	208,562	209,621	208,562				0		208,562				6,912	09/11/2036.
05951K AX 1	BAFC 2006-7 T2A1.....		11/05/2012.	VARIOUS.....		178,029	272,945	194,655	156,035	38,620			38,620		194,655		(16,626)	(16,626)	14,116	10/25/2036.
06051G EG 0	BANK OF AMERICA CORP.....		11/07/2012.	SCOTIA CAPITAL INC - US.....		1,060,840	1,000,000	996,740	997,216		538		538		997,755		63,085	63,085	41,889	03/17/2016.
06849R AF 9	BARRICK NA FINANCE LLC.....		11/01/2012.	BARCLAYS AMERICAN.....		550,660	500,000	520,785	520,658		(1,566)		(1,566)		519,092		31,568	31,568	20,533	05/30/2021.
093662 AC 8	BLOCK FINANCIAL LLC.....		11/16/2012.	CORTVIEW CAPITAL HOLDINGS INC.....		1,056,420	1,000,000	1,047,710	1,029,816		(9,003)		(9,003)		1,020,813		35,607	35,607	54,240	10/30/2014.
12189L AD 3	BURLINGTN NORTH SANTA FE.....		11/20/2012.	JEFFERIES & CO.....		561,510	500,000	497,835	497,951		164		164		498,115		63,395	63,395	20,215	06/01/2021.
12628K AA 0	CSAB 2006-3 A1A.....		11/09/2012.	VARIOUS.....		62,080	113,796	74,578	74,578				0		74,578		(12,498)	(12,498)	6,296	11/25/2036.
126342 OD 1	AMHPT 1996-2 B2.....		11/15/2012.	MBS PAYMENT.....			55,378	35,377	34,612	765			765		35,377		(35,377)	(35,377)	2,686	06/15/2027.
126380 AB 0	CSMC 2006-9 2A1.....		12/01/2012.	MBS PAYMENT.....		111,721	111,721	108,858	100,198	11,672			11,523		111,721				3,402	11/25/2036.
126650 BW 9	CVS CAREMARK CORP.....		11/01/2012.	R W PRESSPRICH.....		1,145,010	1,000,000	986,840	987,525		934		934		988,459		156,551	156,551	40,219	05/15/2021.
127055 AG 6	CABOT CORP.....		11/08/2012.	CORTVIEW CAPITAL HOLDINGS INC.....		308,000	275,000	273,136	273,671		220		220		273,891		34,109	34,109	15,392	10/01/2016.
133131 AR 3	CAMDEN PROPERTY TRUST.....		11/08/2012.	FIRST TENNESSEE.....		1,141,160	1,000,000	996,260	996,446		268		268		996,715		144,445	144,445	42,267	06/15/2021.
13342B AE 5	CAMERON INTL CORP.....		11/01/2012.	KEYBANC CAPITAL MARKETS.....		1,126,270	1,000,000	991,538	991,930		593		593		992,523		133,747	133,747	41,875	06/01/2021.
166751 AJ 6	CHEVRON CORP.....		10/29/2012.	J.P. MORGAN.....		2,165,094	1,800,000	1,799,442	1,799,573		42		42		1,799,616		365,479	365,479	103,455	03/03/2019.
17252M AK 6	CINTAS CORPORATION NO. 2.....		11/20/2012.	FIRST TENNESSEE.....		889,568	800,000	798,312	798,403		127		127		798,530		91,038	91,038	33,922	06/01/2021.
17275R AE 2	CISCO SYSTEMS INC.....		10/31/2012.	WELLS FARGO SECURITIES LLC.....		1,501,950	1,250,000	1,247,175	1,247,847		218		218		1,248,065		253,885	253,885	75,625	02/15/2019.
17275R AH 5	CISCO SYSTEMS INC.....		10/31/2012.	WELLS FARGO SECURITIES LLC.....		589,915	500,000	499,260	499,366		57		57		499,423		90,492	90,492	29,049	01/15/2020.
20030N AP 6	COMCAST CORP.....		11/01/2012.	CITIGROUP GLOBAL MARKETS.....		1,217,750	1,000,000	1,118,500	1,089,274		(13,662)		(13,662)		1,075,612		142,138	142,138	85,042	01/15/2017.
202795 HZ 6	COMMONWEALTH EDISON.....		11/01/2012.	CORTVIEW CAPITAL HOLDINGS INC.....		1,646,025	1,500,000	1,499,505	1,499,514		34		34		1,499,548		146,477	146,477	59,358	09/01/2021.
20825C AR 5	CONOCOPHILLIPS.....		11/01/2012.	J.P. MORGAN.....		2,626,827	2,100,000	2,179,017	2,162,123		(6,380)		(6,380)		2,155,743		471,084	471,084	152,615	02/01/2019.
22540V UM 2	CSFB 2002-HE1 B.....		11/05/2012.	VARIOUS.....		5,454	42,958	583					0				5,454	5,454	19	08/25/2032.
22541N UA 5	CSFB 2002-30 DB1.....		12/01/2012.	MBS PAYMENT.....		37,651	37,651	38,357	37,669		(18)		(18)		37,651				1,832	11/25/2032.
22541N UH 0	CSFB 2002-CP5 A1.....		02/01/2012.	MBS PAYMENT.....		26,692	26,692	26,692	26,692				0		26,692				155	12/15/2035.

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										11	12	13	14	15						
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22541N ZG 7	HEAT 2003-1 B1.....		11/05/2012.	VARIOUS.....		69,610	121,120						0				69,610	69,610	196	06/25/2033.
22541S U3 0	CSFB 2004-8 1A2.....		10/01/2012.	MBS PAYMENT.....		137,974	137,974	138,513	137,974				0		137,974			0	2,724	12/25/2034.
225458 PD 4	CSFB 2005-AGE1 B3.....		12/28/2012.	VARIOUS.....		14,222	14,222	12,912	3,136	11,086			11,086		14,222			0		02/25/2032.
22546Q AF 4	CREDIT SUISSE NEW YORK.....	E	08/02/2012.	TENDER OFFER.....		1,107,970	1,000,000	998,720	998,868		64		64		998,933		109,037	109,037	43,385	08/05/2020.
24422E QZ 5	JOHN DEERE CAPITAL CORP.....		11/20/2012.	STIFEL NICOLAUS & CO.....		538,455	500,000	499,085	499,241		112		112		499,353		39,102	39,102	16,644	09/18/2017.
24702R AQ 4	DELL INC.....		11/01/2012.	SUSQUEHANNA FINANCIAL.....		1,088,400	1,000,000	995,410	995,688		323		323		996,011		92,389	92,389	50,747	04/01/2021.
				CORTVIEW CAPITAL HOLDINGS INC.																
25179M AK 9	DEVON ENERGY CORPORATION.....		11/01/2012.	VARIOUS.....		1,118,440	1,000,000	993,070	993,339		494		494		993,833		124,607	124,607	52,667	07/15/2021.
263534 BZ 1	E.I. DU PONT DE NEMOURS.....		11/01/2012.	KEYBANC CAPITAL MARKETS.....		1,005,550	850,000	846,473	847,176		251		251		847,427		158,123	158,123	51,434	01/15/2020.
263534 CD 9	E.I. DU PONT DE NEMOURS.....		03/19/2012.	WELLS FARGO SECURITIES LLC.....		2,552,850	2,500,000	2,476,175	2,481,617		985		985		2,482,602		70,248	70,248	33,448	01/15/2016.
263534 CE 7	E.I. DU PONT DE NEMOURS.....		11/01/2012.	WELLS FARGO SECURITIES LLC.....		724,300	625,000	623,681	623,768		94		94		623,862		100,438	100,438	29,145	04/01/2021.
				NOMURA SECURITIES DOMESTIC																
26875P AD 3	EOG RESOURCES INC.....		11/05/2012.	VARIOUS.....		3,700,260	3,000,000	3,275,790	3,221,176		(21,915)		(21,915)		3,199,261		500,999	500,999	157,969	06/01/2019.
294549 AR 1	EQT CORP.....		11/20/2012.	WELLS FARGO SECURITIES LLC.....		1,158,240	1,000,000	1,090,560	1,072,289		(9,082)		(9,082)		1,063,207		95,033	95,033	74,931	04/01/2018.
				GUGGENHEIM CAPITAL MARKETS																
301965 CH 0	FFCA 2000-1 B.....		11/06/2012.	VARIOUS.....		755,820	741,000	647,951	647,951				0		647,951		107,869	107,869	56,910	09/18/2027.
31846L BT 2	FAMLT 1998-1F NOTE.....		12/01/2012.	MBS PAYMENT.....		1,930	1,930	1,995	1,934		(4)		(4)		1,930			0	70	06/20/2029.
32054Y AC 7	FIB 2000-1 A.....		12/18/2012.	MBS PAYMENT.....		17,138	17,138	3,534					0				17,138	17,138		07/15/2026.
35729P FA 3	FHLT 2004-C M8.....		10/25/2012.	VARIOUS.....		5	143,857	135,119	1	131,755			131,755		131,756		(131,751)	(131,751)		08/25/2034.
36228C PT 4	GSMS 2003-C1 A3.....		11/01/2012.	MBS PAYMENT.....		1,000,000	1,000,000	1,004,933	1,000,000				0		1,000,000			0	30,200	01/10/2040.
369550 AQ 1	GENERAL DYNAMICS CORP.....		11/13/2012.	WELLS FARGO SECURITIES LLC.....		630,816	600,000	599,262	599,328		124		124		599,453		31,363	31,363	18,150	07/15/2016.
375558 AQ 6	GILEAD SCIENCES INC.....		11/01/2012.	R W PRESSPRICH.....		2,296,720	2,000,000	1,982,840	1,983,882		1,210		1,210		1,985,091		311,629	311,629	98,750	04/01/2021.
377372 AD 9	GLAXOSMITHKLINE CAP INC.....		11/01/2012.	R W PRESSPRICH.....		1,786,289	1,453,000	1,568,514	1,544,752		(10,744)		(10,744)		1,534,007		252,282	252,282	80,042	05/15/2018.
38259P AB 8	GOOGLE INC.....		11/14/2012.	J.P. MORGAN.....		618,354	550,000	545,034	545,290		377		377		545,667		72,687	72,687	19,938	05/19/2021.
393505 VY 5	GT 1997-5 M1.....		11/07/2012.	MESIROW FINANCIAL INC.....		529,531	500,000	364,363	389,782		9,467		9,467		399,249		130,283	130,283	31,661	05/15/2029.
				NOMURA SECURITIES DOMESTIC																
406216 AX 9	HALLIBURTON COMPANY.....		11/05/2012.	VARIOUS.....		640,400	500,000	558,185	547,493		(4,464)		(4,464)		543,029		97,371	97,371	35,277	09/15/2019.
410345 AE 2	HANESBRANDS INC.....		10/17/2012.	CALLED BY ISSUER at 100.000.....		239,000	239,000	247,066	237,805	1,195			1,195		239,000			0	6,972	12/15/2014.
437076 AW 2	HOME DEPOT INC.....		11/01/2012.	R W PRESSPRICH.....		1,476,175	1,250,000	1,239,038	1,239,690		777		777		1,240,467		235,708	235,708	60,347	04/01/2021.
438516 BA 3	HONEYWELL INTERNATIONAL.....		11/01/2012.	R W PRESSPRICH.....		1,299,980	1,100,000	1,097,217	1,097,434		198		198		1,097,632		202,349	202,349	55,191	03/01/2021.
456606 BJ 0	INHEL 2000-C MF1.....		11/07/2012.	VARIOUS.....		83,405	172,694	34,420	34,420				0		34,420		48,986	48,986	8,708	12/25/2031.
456606 DD 1	INHEL 2001-C M2.....		12/28/2012.	VARIOUS.....		4,617	4,617	4,138	2,635	1,981			1,981		4,617			0		12/25/2032.
456606 DE 9	INHEL 2001-C B.....		11/05/2012.	VARIOUS.....		45,527	711,658	25,447					0				45,527	45,527	360	12/25/2032.
459284 AA 3	COCA-COLA ENTERPRISES.....		11/13/2012.	LOOP CAPITAL MARKETS, LLC.....		516,535	500,000	498,160	498,618		316		316		498,935		17,600	17,600	12,425	09/15/2015.
461070 AJ 3	INTERSTATE POWER & LIGHT.....		11/05/2012.	KEYBANC CAPITAL MARKETS.....		2,172,360	2,000,000	1,998,500	1,998,680		112		112		1,998,792		173,568	173,568	86,586	09/01/2020.
466157 AC 8	WENT5 2001-AA A2.....		12/15/2012.	MBS PAYMENT.....		25,085	25,085	25,213					0		25,085			0	809	08/15/2026.
46625H HU 7	JPMORGAN CHASE & CO.....		11/01/2012.	WELLS FARGO SECURITIES LLC.....		2,214,040	2,000,000	1,990,200	1,991,153		715		715		1,991,868		222,172	222,172	89,958	10/15/2020.
46625H HX 1	JPMORGAN CHASE & CO.....		11/14/2012.	UBS SECURITIES.....		532,375	500,000	498,970	499,135		173		173		499,308		33,067	33,067	20,988	03/01/2016.
46625M TW 9	JP MCC 2003-C1 A1.....		05/01/2012.	MBS PAYMENT.....		57,393	57,393	57,679	57,393				0		57,393			0	508	01/12/2037.
46636D AE 6	JP MCC 2011-C4 A3.....		10/31/2012.	VARIOUS.....		930,961	825,000	833,248	832,612		(1,062)		(1,062)		831,550		99,411	99,411	31,430	07/15/2046.
485188 AG 1	KANSAS CITY SOUTHERN RY.....		02/24/2012.	TENDER OFFER.....		105,996	100,000	100,250	100,115		(6)		(6)		100,109		5,887	5,887	1,844	06/01/2015.
487836 BF 4	KELLOGG CO.....		11/01/2012.	R W PRESSPRICH.....		3,098,610	3,000,000	2,996,880	2,996,953		509		509		2,997,462		101,148	101,148	54,531	11/17/2016.

E14.4

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Forfeign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
52108H PN 8	LBUBS 2003-C1 A4		12/11/2012	MBS PAYMENT		900,904	900,904	905,393	901,114		(210)		(210)		900,904			0	32,660	03/15/2032
55265K T4 1	MASTR 2003-10 3A1		12/01/2012	MBS PAYMENT		253,068	253,068	255,797	253,613		(544)		(544)		253,068			0	6,548	11/25/2033
57643L CD 6	MABS 2003-WMC2 M6		11/05/2012	VARIOUS		21,793	41,446	1,177					0				21,793	21,793	127	08/25/2033
589331 AN 7	MERCK & CO INC		11/20/2012	RBC CAPITAL MARKETS SECURITIES - US		1,599,037	1,325,000	1,316,639	1,318,372		673		673		1,319,046		279,991	279,991	59,993	06/30/2019
589929 YA 0	MLMI 2002-AFC1 BF1		11/07/2012	VARIOUS		50,924	142,755	83,867	30,582	35,538			35,538		66,120		(15,196)	(15,196)	1,481	09/25/2032
589962 CV 9	MESC 13 M1		11/08/2012	MESIROW FINANCIAL INC		897,188	825,000	683,785	683,785				0		683,785		213,402	213,402	62,077	12/28/2033
608328 AK 6	MOHEGAN TRIBAL GAMING		03/06/2012	EXCHANGE		84,056	100,000	29,500	29,500				0		29,500		54,556	54,556	6,889	04/01/2012
61166W AF 8	MONSANTO CO		10/31/2012	MORGAN STANLEY		1,791,735	1,500,000	1,595,370	1,575,637		(9,037)		(9,037)		1,566,600		225,135	225,135	81,146	04/15/2018
61746W MN 7	MSDWC 2002-AM1 B1		11/06/2012	VARIOUS		821	100,862	4,976					0				821	821	6	01/25/2032
61746W RT 9	MSDWC 2002-HE2 B1		11/06/2012	VARIOUS		7,916	54,355						0				7,916	7,916	23	08/25/2032
61746W VU 1	MSDWC 2002-NC4 B1		11/08/2012	VARIOUS		15,461	136,024	36,715	17,466	10,425			10,425		27,891		(12,430)	(12,430)	148	09/25/2032
637432 ML 6	NATIONAL RURAL UTIL COOP		11/19/2012	US BANCORP INVESTMENTS INC		2,068,200	2,000,000	1,997,486	1,998,051		442		442		1,998,493		69,707	69,707	40,322	11/01/2015
637432 MN 2	NATIONAL RURAL UTIL COOP		11/19/2012	KEYBANC CAPITAL MARKETS		722,115	675,000	673,684	673,898		225		225		674,123		47,992	47,992	25,277	03/01/2016
64352V EB 3	NCHET 2003-5 A14		09/01/2012	MBS PAYMENT		76,312	76,312	76,281	76,312				0		76,312				1,573	11/25/2033
65339K AA 8	NEXTERA ENERGY CAPITAL		11/02/2012	STIFEL NICOLAUS & CO		1,123,790	1,000,000	999,220	999,244		56		56		999,300		124,490	124,490	42,000	06/01/2021
68389F EY 6	OOMLT 2004-1 M7		12/28/2012	VARIOUS		10,444	10,444	9,215	2,566	7,878			7,878		10,444				0	01/25/2034
68389X AG 0	ORACLE CORP		10/31/2012	WELLS FARGO SECURITIES LLC		2,429,680	2,000,000	1,992,540	1,994,060		562		562		1,994,622		435,058	435,058	132,500	07/08/2019
68619A AG 2	ORGN 2001-A M1		12/28/2012	VARIOUS		15,557	15,558	7,602	15,557				0		15,557				0	03/15/2032
74005P AW 4	PRAXAIR INC		11/15/2012	MATURITY		350,000	350,000	348,985	349,699		301		301		350,000				6,125	11/15/2012
74005P AZ 7	PRAXAIR INC		11/01/2012	BARCLAYS AMERICAN		1,781,865	1,675,000	1,661,148	1,661,526		1,026		1,026		1,662,552		119,313	119,313	58,625	09/01/2021
743263 AQ 8	PROGRESS ENERGY INC		11/15/2012	WELLS FARGO SECURITIES LLC		578,565	500,000	499,045	499,218		73		73		499,292		79,273	79,273	23,630	12/01/2019
76111X LT 8	RFMSI 2004-S6 1A5		05/01/2012	MBS PAYMENT		135,774	135,774	136,877	135,774				0		135,774				2,053	06/25/2034
78355H JP 5	RYDER SYSTEM INC		11/15/2012	J.P. MORGAN		211,414	200,000	199,772	199,823		35		35		199,859		11,556	11,556	8,780	03/01/2016
78355H JQ 3	RYDER SYSTEM INC		11/13/2012	FIRST TENNESSEE		1,035,020	1,000,000	1,003,655	1,002,920		(779)		(779)		1,002,141		32,879	32,879	38,063	03/02/2015
828807 CB 1	SIMON PROPERTY GROUP LP		11/16/2012	BANK AMERICA		2,147,220	2,000,000	2,117,675	2,058,983		(23,814)		(23,814)		2,035,169		112,051	112,051	137,250	05/15/2014
86358E ES 1	SAIL 2003-BC11 B		11/06/2012	VARIOUS		7,965	17,697	2,035					0				7,965	7,965	42	10/25/2033
86358E FT 8	SAIL 2003-BC12 M6		11/06/2012	VARIOUS		6,559	12,421	1					0				6,559	6,559	29	11/25/2033
86358R EA 1	SASC 2001-SB1 B1		12/01/2012	MBS PAYMENT		22,609	22,609	18,158	22,121		488		488		22,609				409	08/25/2031
86358R L7 0	SASC 2002-HF1 B		07/30/2012	VARIOUS		61,211	61,211	44,408					0				61,211	61,211	48,114	01/25/2033
86359A 2T 9	SASC 2003-BC3 M4		11/06/2012	VARIOUS		229,723	250,232	89					0				229,723	229,723	506	04/25/2033
86359A CS 0	SASC 2002-HF2 B1		11/06/2012	VARIOUS		123,951	261,390	15,688					0				123,951	123,951	388	07/25/2032
86359A CT 8	SASC 2002-HF2 B2		01/25/2012	MBS PAYMENT			464,577	3,531					0						0	07/25/2032
86359A ME 0	SASC 2003-AL1 A		12/01/2012	MBS PAYMENT		31,812	31,812	30,480	31,720		92		92		31,812				592	04/25/2031
86359A TS 2	SASC 2003-AM1 B2		09/26/2012	VARIOUS		46,296	46,296	30,684	27,432				0		27,432		18,864	18,864	13,171	04/25/2033
870738 AF 8	SWIFT ENERGY CO		11/05/2012	C.L. KING & ASSOCIATES, INC		102,751	100,000	58,000	58,000				0		58,000		44,751	44,751	6,670	06/01/2017
884903 BK 0	THOMSON REUTERS CORP		11/06/2012	FIRST TENNESSEE		1,076,590	1,000,000	995,760	995,841		302		302		996,143		80,447	80,447	43,231	09/30/2021
88576P AB 9	HENDR 2003-AA NOTE		12/15/2012	MBS PAYMENT		53,018	53,018	53,015	52,920		97		97		53,018				0	11/15/2033
907818 DG 0	UNION PACIFIC CORP		11/01/2012	R W PRESSPRICH		1,127,340	1,000,000	995,250	995,779		332		332		996,111		131,229	131,229	50,556	02/01/2021
90928A AA 5	UAL 2007 PASS TRUST		07/02/2012	MBS PAYMENT		3,871	3,872	3,861	3,523	346			348		3,871				214	07/02/2019
91159H HA 1	US BANCORP		11/05/2012	US BANCORP INVESTMENTS INC		1,469,769	1,275,000	1,270,142	1,270,382		349		349		1,270,731		199,038	199,038	50,256	05/24/2021
918204 AV 0	VF CORP		11/15/2012	WELLS FARGO SECURITIES LLC		592,702	550,000	548,295	548,348		130		130		548,478		44,224	44,224	23,849	09/01/2021
91913Y AQ 3	VALERO ENERGY CORP		11/16/2012	GOLDMAN SACHS		1,074,160	1,000,000	1,003,168	1,002,036		(560)		(560)		1,001,476		72,684	72,684	58,750	02/01/2015

E14.5

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Forfeign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
92343V AX 2	VERIZON COMMUNICATIONS.....		10/29/2012.	LOOP CAPITAL MARKETS, LLC...		594,695	500,000	495,725	495,986		295		295		496,281		98,414	98,414	24,917	04/01/2021.
931142 CR 2	WAL-MART STORES INC.....		11/15/2012.	J.P. MORGAN		1,025,096	975,000	968,263	970,508		1,182		1,182		971,690		53,406	53,406	31,847	04/01/2015.
949746 QU 8	WELLS FARGO & COMPANY.....		11/16/2012.	MORGAN STANLEY.....		841,658	775,000	780,224	778,766		(699)		(699)		778,067		63,591	63,591	33,712	06/15/2016.
94981A AB 9	WFMB 2003-14 1A2.....		12/01/2012.	MBS PAYMENT.....		219,733	219,734	209,261	217,775		1,958		1,958		219,733			0	4,810	12/25/2018.
976656 CA 4	WISC ELEC POWER.....		11/16/2012.	C.L. KING & ASSOCIATES, INC....		214,062	200,000	216,006	207,300		(2,802)		(2,802)		204,498		9,564	9,564	13,667	04/01/2014.
976656 CD 8	WISC ELEC POWER.....		11/16/2012.	KEYBANC CAPITAL MARKETS.....		532,515	500,000	494,865	494,998		399		399		495,397		37,118	37,118	17,536	09/15/2021.
984121 BZ 5	XEROX CORPORATION.....		11/16/2012.	GOLDMAN SACHS.....		1,051,640	1,000,000	1,012,140	1,007,882		(2,148)		(2,148)		1,005,735		45,905	45,905	53,833	02/15/2015.
73755L AH 0	POTASH CORP-SASKATCHEWAN.....	A.	11/15/2012.	WELLS FARGO SECURITIES LLC.....		1,629,404	1,400,000	1,584,128	1,582,730		(17,473)		(17,473)		1,565,257		64,147	64,147	77,729	03/30/2020.
893526 DH 3	TRANS-CANADA PIPELINES.....	A.	03/19/2012.	DEUTSCHE BANK.....		2,135,140	2,000,000	1,998,860	1,999,201		50		50		1,999,251		135,889	135,889	20,967	06/01/2015.
92658T AG 3	VIDEOTRON LTEE.....	A.	03/14/2012.	TENDER OFFER.....		91,114	91,000	91,569	90,821		10		10		90,831		282	282	4,153	01/15/2014.
002799 AJ 3	ABBAY NATL TREASURY SERV.....	F.	11/08/2012.	FIRST TENNESSEE.....		1,838,079	1,750,000	1,749,300	1,749,387		115		115		1,749,502		88,575	88,575	73,306	04/27/2016.
046353 AB 4	ASTRAZENECA PLC.....	F.	03/19/2012.	JEFFERIES & CO.....		3,705,586	3,100,000	3,513,942	3,455,234		(12,621)		(12,621)		3,442,613		262,972	262,972	95,006	09/15/2017.
055451 AH 1	BHP BILLITON FIN USA LTD.....	F.	11/07/2012.	STIFEL NICOLAUS & CO.....		3,344,588	2,600,000	2,823,095	2,776,765		(17,904)		(17,904)		2,758,861		585,727	585,727	188,717	04/01/2019.
055451 AL 2	BHP BILLITON FIN USA LTD.....	F.	11/08/2012.	BNY MELLON CAPITAL MARKETS.....		649,038	600,000	606,768	606,741		(507)		(507)		606,235		42,803	42,803	19,121	11/21/2021.
2515A1 4E 8	DEUTSCHE BANK AG LONDON.....	F.	11/01/2012.	DEUTSCHE BANK.....		1,886,719	1,775,000	1,755,777	1,758,991		3,188		3,188		1,762,180		124,540	124,540	76,115	01/11/2016.
65504L AF 4	NOBLE HOLDING INTL LTD.....	F.	11/02/2012.	NOMURA SECURITIES DOMESTIC.....		1,674,900	1,500,000	1,563,000	1,562,971		(4,847)		(4,847)		1,558,124		116,776	116,776	82,094	03/01/2021.
66989G AA 8	NOVARTIS SECS INVEST LTD.....	F.	11/15/2012.	CORTVIEW CAPITAL HOLDINGS INC.....		2,535,183	2,100,000	2,096,262	2,097,156		301		301		2,097,457		437,726	437,726	137,520	02/10/2019.
767201 AN 6	RIO TINTO FIN USA LTD.....	F.	11/05/2012.	MIZUHO SECURITIES.....		1,110,130	1,000,000	999,350	999,383		47		47		999,430		110,700	110,700	39,874	05/20/2021.
80105N AG 0	SANOFI.....	F.	11/01/2012.	R W PRESSPRICH.....		520,034	450,000	445,393	445,678		332		332		446,011		74,022	74,022	19,850	03/29/2021.
92857W AU 4	VODAFONE GROUP PLC.....	F.	11/05/2012.	WELLS FARGO SECURITIES LLC.....		1,071,970	1,000,000	992,000	994,616		1,116		1,116		995,733		76,238	76,238	32,250	11/24/2015.
961214 BN 2	WESTPAC BANKING CORP.....	F.	11/05/2012.	CREDIT SUISSE.....		3,168,360	3,000,000	2,986,200	2,989,883		2,303		2,303		2,992,186		176,174	176,174	113,500	08/04/2015.
3899999.	Total - Bonds - Industrial and Miscellaneous.....					117,825,135	108,065,952	106,141,180	105,297,852	251,261	(167,960)	0	83,301	0	105,381,166	0	12,443,970	12,443,970	4,775,277	XXX.....
8399997.	Total - Bonds - Part 4.....					213,790,957	192,842,579	197,306,203	195,093,906	251,261	(748,660)	0	(497,399)	0	194,596,507	0	19,194,450	19,194,450	8,713,074	XXX.....
8399998.	Total - Bonds - Summary Item from Part 5.....					30,539,856	27,059,499	29,268,041			(104,231)		(104,231)		29,163,810		1,376,046	1,376,046	666,659	XXX.....
8399999.	Total - Bonds.....					244,330,813	219,902,078	226,574,244	195,093,906	251,261	(852,891)	0	(601,630)	0	223,760,317	0	20,570,496	20,570,496	9,379,733	XXX.....
Preferred Stocks - Industrial and Miscellaneous																				
015271 40 6	ALEXANDRIA REAL ESTATE.....		04/13/2012.	CALLED BY ISSUER at 25.000.....		20,000,000	500,000	25,000	517,000	2,200			2,200		517,000		(17,000)	(17,000)	20,938	XXX.....
03748R 82 0	APARTMENT INVT & MGMT CO.....		07/26/2012.	CALLED BY ISSUER at 25.000.....		16,000,000	400,000	25,000	397,360						397,360		2,640	2,640	24,284	XXX.....
03748R 83 8	APARTMENT INVT & MGMT CO.....		06/15/2012.	CALLED BY ISSUER at 25.000.....		12,000,000	300,000	25,000	303,000						303,000		(3,000)	(3,000)	16,134	XXX.....
105368 40 1	BRANDYWINE REALTY TRUST.....		05/03/2012.	CALLED BY ISSUER at 25.000.....		17,750,000	443,750	25,000	448,188	6,923			6,923		448,188		(4,438)	(4,438)	18,305	XXX.....
124830 50 6	CBL & ASSOCIATES PROP.....		11/05/2012.	CALLED BY ISSUER at 25.000.....		17,500,000	437,500	25,000	433,125						433,125		4,375	4,375	28,820	XXX.....
313400 69 9	FREDDIE MAC.....		11/14/2012.	BARCLAYS AMERICAN.....		24,000,000	60,852	50,000	7,200						7,200		53,652	53,652		XXX.....
313400 77 2	FREDDIE MAC.....		11/09/2012.	BARCLAYS AMERICAN.....		15,750,000	38,131	50,000	4,725						4,725		33,406	33,406		XXX.....
313586 75 2	FANNIE MAE.....		11/12/2012.	BARCLAYS AMERICAN.....		112,000,000	181,143	25,000	38,080						38,080		143,063	143,063		XXX.....
313586 77 8	FANNIE MAE.....		11/14/2012.	BARCLAYS AMERICAN.....		16,000,000	21,452	25,000	5,080						5,080		16,372	16,372		XXX.....
313586 79 4	FANNIE MAE.....		11/13/2012.	BARCLAYS AMERICAN.....		8,000,000	19,920	50,000	4,800						4,800		15,120	15,120		XXX.....
4576J0 40 1	INNKEEPERS USA TRUST.....		09/05/2012.	RETURN OF CAPITAL.....		19,200	25,000	9,200	19,200						9,200		10,000	10,000		XXX.....
49427F 50 4	KILROY REALTY CORP.....		04/16/2012.	CALLED BY ISSUER at 25.000.....		22,000,000	550,000	25,000	557,920	8,140			8,140		557,920		(7,920)	(7,920)	17,302	XXX.....
529043 20 0	LEXINGTON REALTY TRUST.....		05/31/2012.	CALLED BY ISSUER at 25.000.....		17,500,000	437,500	25,000	364,000						364,000		73,500	73,500	23,479	XXX.....
69340N 20 2	PLC CAPITAL TRUST IV.....		06/19/2012.	CALLED BY ISSUER at 25.000.....		9,000,000	225,000	25,000	234,000						233,601		(8,601)	(8,601)	7,658	XXX.....
69360J 78 4	PS BUSINESS PARKS INC.....		02/17/2012.	CALLED BY ISSUER at 25.000.....		11,000,000	275,000	25,000	276,430	(220)			(220)		276,430		(1,430)	(1,430)	2,530	XXX.....

E14.6

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.						
78440X 30 9	SL GREEN REALTY CORP.....		09/24/2012.	CALLED BY ISSUER at 25.000.....	6,600.999	165,025	25.00	165,485	165,025	461			461		165,486		(461)	(461)	10,275	XXX.....
842434 30 0	SOUTHERN CALIF GAS CO.....		11/27/2012.	BARCLAYS AMERICAN.....	4,491.000	124,632	25.00	103,293	119,012	(15,719)			(15,719)		103,293		21,339	21,339	6,736	XXX.....
456837 30 1	ING GROEP NV.....	F.	11/16/2012.	BARCLAYS AMERICAN.....	18,000.000	452,090	25.00	440,820	336,600	104,220			104,220		440,820		11,270	11,270	24,300	XXX.....
8499999.	Total - Preferred Stocks - Industrial and Miscellaneous.....					4,651,195	XXX	4,309,706	4,213,303	106,005	0	0	106,005	0	4,309,308	0	341,887	341,887	200,761	XXX.....
8999997.	Total - Preferred Stocks - Part 4.....					4,651,195	XXX	4,309,706	4,213,303	106,005	0	0	106,005	0	4,309,308	0	341,887	341,887	200,761	XXX.....
8999999.	Total - Preferred Stocks.....					4,651,195	XXX	4,309,706	4,213,303	106,005	0	0	106,005	0	4,309,308	0	341,887	341,887	200,761	XXX.....
Common Stocks - Mutual Funds																				
552727 10 9	MFS CHARTER INCOME TRUST.....		12/17/2012.	BARCLAYS AMERICAN.....	10,000.000	101,934	XXX	82,300	91,500	(9,200)			(9,200)		82,300		19,634	19,634	5,955	XXX.....
561911 10 8	MANAGED HI YLD PLUS FUND INC.....		12/18/2012.	BARCLAYS AMERICAN.....	74,918.000	160,864	XXX	78,664	159,575	(80,911)			(80,911)		78,663		82,200	82,200	13,670	XXX.....
67072C 10 5	NUVEEN QUALITY PREFERRED II.....		12/18/2012.	BARCLAYS AMERICAN.....	64,500.000	589,284	XXX	806,250	505,034	301,215			301,215		806,250		(216,966)	(216,966)	42,570	XXX.....
67073D 10 2	NUVEEN CREDIT STRATEGIES INC.....		12/18/2012.	BARCLAYS AMERICAN.....	60,000.000	579,742	XXX	292,200	483,000	(190,800)			(190,800)		292,200		287,542	287,542	48,168	XXX.....
95766J 10 2	WESTERN ASSET HIGH INC FD II.....		12/17/2012.	BARCLAYS AMERICAN.....	27,223.000	262,979	XXX	295,301	262,430	32,871			32,871		295,301		(32,321)	(32,321)	26,882	XXX.....
9299999.	Total - Common Stocks - Mutual Funds.....					1,694,803	XXX	1,554,715	1,501,539	53,175	0	0	53,175	0	1,554,714	0	140,089	140,089	137,245	XXX.....
9799997.	Total - Common Stocks - Part 4.....					1,694,803	XXX	1,554,715	1,501,539	53,175	0	0	53,175	0	1,554,714	0	140,089	140,089	137,245	XXX.....
9799999.	Total - Common Stocks.....					1,694,803	XXX	1,554,715	1,501,539	53,175	0	0	53,175	0	1,554,714	0	140,089	140,089	137,245	XXX.....
9899999.	Total - Preferred and Common Stocks.....					6,345,998	XXX	5,864,421	5,714,842	159,180	0	0	159,180	0	5,864,022	0	481,976	481,976	338,006	XXX.....
9999999.	Total - Bonds, Preferred and Common Stocks.....					250,676,811	XXX	232,438,665	200,808,748	410,441	(852,891)	0	(442,450)	0	229,624,339	0	21,052,472	21,052,472	9,717,739	XXX.....

E14.7

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21			
											12	13	14	15	16								
CUSIP Identification	Description	For eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends			
Bonds - U.S. Political Subdivisions of States																							
442331 VX 9	HOUSTON TX.....		04/25/2012	JEFFERIES & CO.....	11/13/2012	UBS SECURITIES.....	1,500,000	1,766,370	1,847,565	1,754,802				(11,568)					92,763	92,763	36,250		
64966J L3 8	NEW YORK NY.....		05/24/2012	MERRILL LYNCH.....	11/02/2012	JEFFERIES & CO.....	2,000,000	2,405,940	2,457,660	2,391,263				(14,677)					66,397	66,397	41,667		
2499999	Total - Bonds - U.S. Political Subdivisions of States.....							3,500,000	4,172,310	4,305,225	4,146,065	0			(26,245)	0			(26,245)	0	159,160	159,160	77,917
Bonds - U.S. Special Revenue and Special Assessment																							
184126 YF 1	CLAYTON CNTY GA & CLAYTON CNTY.....		04/20/2012	JEFFERIES & CO.....	11/13/2012	HUTCHINSON SHOCKEY ERLEY & CO	1,335,000	1,676,213	1,719,240	1,659,047				(17,165)					60,193	60,193	47,281		
283822 EB 6	EL PASO TX WTR & SWR REVENUE.....		01/27/2012	MORGAN KEEGAN & CO INC..	11/13/2012	STIFEL NICOLAUS & CO.....	1,425,000	1,713,520	1,761,785	1,695,300				(18,220)					66,485	66,485	51,063		
3132GR AH 4	FG Q06008.....		02/09/2012	UBS SECURITIES.....	11/08/2012	VARIOUS.....	2,499,499	2,586,201	2,620,181	2,563,033				(23,168)					57,148	57,148	64,960		
64972F 7S 9	NEW YORK CITY NY MUNI WTR FINA.....		06/20/2012	JEFFERIES & CO.....	11/14/2012	RAMIREZ & CO.....	1,000,000	1,176,790	1,229,030	1,170,752				(6,038)					58,278	58,278	19,583		
68607D PN 9	OREGON ST DEPT OF TRANSPRTN HI.....		08/15/2012	MERRILL LYNCH.....	11/14/2012	BARCLAYS AMERICAN.....	2,500,000	3,164,550	3,236,350	3,150,126				(14,424)					86,224	86,224	49,653		
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments.....							8,759,499	10,317,274	10,566,586	10,238,258	0			(79,015)	0			(79,015)	0	328,328	328,328	232,540
Bonds - Industrial and Miscellaneous																							
075887 BA 6	BECTON DICKINSON.....		02/09/2012	US BANCORP INVESTMENTS INC	11/19/2012	JEFFERIES & CO.....	1,250,000	1,286,950	1,348,613	1,284,388				(2,562)					64,225	64,225	40,690		
250847 EJ 5	DETROIT EDISON COMPANY.....		06/19/2012	BARCLAYS AMERICAN.....	11/19/2012	LOOP CAPITAL MARKETS, LLC	250,000	249,610	253,085	249,624				14					3,461	3,461	2,779		
608328 AV 2	MOHEGAN TRIBAL GAMING.....		03/06/2012	EXCHANGE.....	04/19/2012	UBS SECURITIES.....	100,000	86,500	83,000	86,749				249					(3,749)	(3,749)	1,400		
651639 AN 6	NEWMONT MINING CORP.....		03/05/2012	CITIGROUP GLOBAL MARKETS	11/14/2012	SG AMERICAS SECURITIES (DOMESTIC)	1,000,000	992,390	1,027,980	992,843				453					35,137	35,137	24,403		
682680 AQ 6	ONEOK INC.....		01/23/2012	J.P. MORGAN.....	11/05/2012	CITIGROUP GLOBAL MARKETS	2,250,000	2,248,898	2,473,358	2,248,981				84					224,376	224,376	74,906		
779382 AP 5	ROWAN COMPANIES INC.....		05/16/2012	RBC CAPITAL MARKETS SECURITIES - US	11/20/2012	DEUTSCHE BANK.....	625,000	620,831	679,569	621,009				178					58,560	58,560	15,658		
78355H JT 7	RYDER SYSTEM INC.....		08/15/2012	WELLS FARGO SECURITIES LLC	11/15/2012	LOOP CAPITAL MARKETS, LLC	1,000,000	997,690	1,014,200	997,788				98					16,412	16,412	6,111		
80589M AE 2	SCANA CORPORATION.....		01/18/2012	BANK AMERICA.....	11/20/2012	KEYBANC CAPITAL MARKETS.	700,000	694,666	727,684	695,036				370					32,649	32,649	24,142		
828807 CK 1	SIMON PROPERTY GROUP LP.....		03/08/2012	J.P. MORGAN.....	11/16/2012	WELLS FARGO SECURITIES LLC	1,000,000	995,880	1,074,040	996,122				243					77,917	77,917	23,249		
845467 AF 6	SOUTHWESTERN ENERGY CO.....		02/29/2012	J.P. MORGAN.....	11/16/2012	MORGAN STANLEY.....	525,000	524,354	565,142	524,397				44					40,744	40,744	15,306		
91324P BV 3	UNITEDHEALTH GROUP INC.....		03/05/2012	BANK AMERICA.....	11/16/2012	GOLDMAN SACHS.....	550,000	546,204	567,045	546,439				233					20,606	20,606	11,113		
055451 AQ 1	BHP BILLITON FIN USA LTD.....	F.	02/21/2012	J.P. MORGAN.....	11/07/2012	WELLS FARGO SECURITIES LLC	725,000	718,214	757,175	718,639				424					38,537	38,537	14,996		
05565Q BZ 0	BP CAPITAL MARKETS PLC.....	F.	05/02/2012	MORGAN STANLEY.....	10/31/2012	SG AMERICAS SECURITIES (DOMESTIC)	1,825,000	1,825,000	1,953,735	1,825,000				0					128,735	128,735	29,282		
65504L AH 0	NOBLE HOLDING INTL LTD.....	F.	02/09/2012	BARCLAYS AMERICAN.....	11/20/2012	NOMURA SECURITIES DOMESTIC	1,000,000	1,002,890	1,032,619	1,002,483				(408)					30,137	30,137	19,861		
71645W AU 5	PETROBRAS INTL FIN CO.....	F.	02/01/2012	CITIGROUP GLOBAL MARKETS	10/31/2012	UBS SECURITIES.....	2,000,000	1,988,380	2,110,800	1,989,989				1,609					120,811	120,811	52,306		
3899999	Total - Bonds - Industrial and Miscellaneous.....							14,800,000	14,778,457	15,668,045	14,779,487	0			1,029	0			1,029	0	888,558	888,558	356,202
8399998	Total - Bonds.....							27,059,499	29,268,041	30,539,856	29,163,810	0			(104,231)	0			(104,231)	0	1,376,046	1,376,046	666,659
9999999	Total - Bonds, Preferred and Common Stocks.....								29,268,041	30,539,856	29,163,810	0			(104,231)	0			(104,231)	0	1,376,046	1,376,046	666,659

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SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1 CUSIP Identifi- cation	2 Description Name of Subsidiary, Controlled or Affiliated Company	3 Foreign	4 NAIC Company Code or Alien Insurer Identification Number	5 NAIC Valuation Method (See SVO Purposes and Procedures Manual)	6 Do Insurer's Assets Include Intangible Assets Connected with Holding of Such Company's Stock?	7 Total Amount of Such Intangible Assets	8 Book/Adjusted Carrying Value	Stock of Such Company Owned by Insurer on Statement Date	
								9 Number of Shares	10 % of Outstanding
Common Stocks - U.S. Property and Casualty Insurer									
99C000 16 5	PROCENTURY INSURANCE COMPANY.....		21903.....	2cB1.....	..YES.....	.....122,302	.....37,303,567	.....138,500,000	.....100.0
1199999.	Total - Common Stocks - U.S. Property and Casualty Insurer.....					.....122,302	.....37,303,567	.....XXX.....	.....XXX.....
1899999.	Total - Common Stocks.....					.....122,302	.....37,303,567	.....XXX.....	.....XXX.....
1999999.	Total - Preferred and Common Stock.....					.....122,302	.....37,303,567	.....XXX.....	.....XXX.....

1. Amount of insurer's capital and surplus from the prior period's statutory statement reduced by any admitted EDP, goodwill and net deferred tax assets included therein: \$.....117,020,779.

2. Total amount of intangible assets nonadmitted \$.....0.

SCHEDULE D - PART 6 - SECTION 2

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

NONE

SCHEDULE DA - PART 1

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

1 CUSIP Identification	2 Description	Codes		5 Date Acquired	6 Name of Vendor	7 Maturity Date	8 Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value				13 Par Value	14 Actual Cost	Interest						21 Paid for Accrued Interest	
		3 Code	4 F o r e i g n					9 Unrealized Valuation Increase/ (Decrease)	10 Current Year's (Amortization)/ Accretion	11 Current Year's Other Than Temporary Impairment Recognized	12 Total Foreign Exchange Change in B./A.C.V.			15 Amount Due and Accrued December 31 of Current Year on Bond Not in Default	16 Non- Admitted Due and Accrued	17 Rate of	18 Effective Rate of	19 When Paid	20 Amount Received During Year		
Exempt Money Market Mutual Funds																					
4812C2 68 4	JPMORGAN US GOVT MMKT-INST.....			12/28/2012	DIRECT.....	XXX.....	113,392,117						113,392,117	1,102		0.010	0.010	MAT...			
8899999. Total - Exempt Money Market Mutual Funds.....							113,392,117	0	0	0	0	XXX	113,392,117	1,102	0	XXX	XXX	XXX		0	0
9199999. Total - Short-Term Investments.....							113,392,117	0	0	0	0	XXX	113,392,117	1,102	0	XXX	XXX	XXX		0	0

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

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

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

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

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

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

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

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

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

SCHEDULE E - PART 1 - CASH

1 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						
JPMorgan Chase..... Columbus, OH.....					2,753,160	XXX
Wells Fargo..... Jacksonville, FL.....					300	XXX
Cash in Transit.....					10	XXX
0199999. Total - Open Depositories.....	.XXX...	.XXX.....	0	0	2,753,470	XXX..
0399999. Total Cash on Deposit.....	.XXX...	.XXX.....	0	0	2,753,470	XXX..
0599999. Total Cash.....	.XXX...	.XXX.....	0	0	2,753,470	XXX..

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

1. January.....	6,608,050	4. April.....	4,236,605	7. July.....	4,674,108	10. October.....	8,344,140
2. February.....	8,272,236	5. May.....	6,103,876	8. August.....	2,792,788	11. November.....	5,945,370
3. March.....	6,026,305	6. June.....	3,764,588	9. September.....	9,220,863	12. December.....	2,753,470

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity	6 Book/Adjusted Carrying Value	7 Amount of Interest Due & Accrued	8 Amount Received During Year
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NONE

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

1	2	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	
States, Etc.	Type of Deposit	Purpose of Deposit				
1. Alabama.....AL						
2. Alaska.....AK						
3. Arizona.....AZ						
4. Arkansas.....AR						
5. California.....CA						
6. Colorado.....CO						
7. Connecticut.....CT						
8. Delaware.....DE						
9. District of Columbia.....DC						
10. Florida.....FL						
11. Georgia.....GA						
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...	Statutory Deposit.....			799,909	929,688
23. Michigan.....MI	B...	Statutory Deposit.....			75,436	109,166
24. Minnesota.....MN						
25. Mississippi.....MS						
26. Missouri.....MO						
27. Montana.....MT						
28. Nebraska.....NE						
29. Nevada.....NV						
30. New Hampshire.....NH	B...	Statutory Deposit.....			500,551	502,930
31. New Jersey.....NJ						
32. New Mexico.....NM	B...	Statutory Deposit.....			236,216	270,250
33. New York.....NY	B...	Statutory Deposit.....			2,869,926	3,089,932
34. North Carolina.....NC						
35. North Dakota.....ND						
36. Ohio.....OH	B...	Statutory Deposit.....	2,857,101	3,097,340		
37. Oklahoma.....OK	B...	Statutory Deposit.....			100,418	101,289
38. Oregon.....OR						
39. Pennsylvania.....PA						
40. Rhode Island.....RI						
41. South Carolina.....SC	B...	Statutory Deposit.....			218,642	256,936
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	2,857,101	3,097,340	4,801,098	5,260,191

DETAILS OF WRITE-INS

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

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