



ANNUAL STATEMENT

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

PROGRESSIVE NORTHWESTERN INSURANCE COMPANY

NAIC Group Code.....155, 155 (Current Period) (Prior Period)	NAIC Company Code..... 42919	Employer's ID Number..... 91-1187829
Organized under the Laws of OH	State of Domicile or Port of Entry OH	Country of Domicile US
Incorporated/Organized..... September 24, 1982	Commenced Business..... September 26, 1983	
Statutory Home Office	6300 WILSON MILLS ROAD, W33..... CLEVELAND OH US 44143-2182 <i>(Street and Number) (City or Town, State, Country and Zip Code)</i>	
Main Administrative Office	6300 WILSON MILLS ROAD, W33..... CLEVELAND OH US..... 44143-2182 440-461-5000 <i>(Street and Number) (City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)</i>	
Mail Address	P.O. BOX 89490..... CLEVELAND OH US 44101-6490 <i>(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)</i>	
Primary Location of Books and Records	6300 WILSON MILLS ROAD, W33..... CLEVELAND OH US 44143-2182 440-395-4460 <i>(Street and Number) (City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)</i>	
Internet Web Site Address	PROGRESSIVE.COM	
Statutory Statement Contact	MARY BETH ANDREANO <i>(Name)</i> FINANCIAL_REPORTING@PROGRESSIVE.COM <i>(E-Mail Address)</i>	440-395-4460 <i>(Area Code) (Telephone Number) (Extension)</i> 440-446-7168 <i>(Fax Number)</i>

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

OFFICERS

Name	Title	Name	Title
MARK DONALD NIEHAUS	PRESIDENT	PETER JAMES ALBERT	SECRETARY
THOMAS ALFRED KING	TREASURER		

OTHER

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

DIRECTORS OR TRUSTEES

THOMAS HUDSON HOLLYER	KATHRYN MARGARET LEMIEUX	MARK DONALD NIEHAUS	DAVID LLOYD PRATT
DAVID JAMES SKOVE			

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

The officers of this reporting entity being duly sworn, each depose and say that they are the described officers of said reporting entity, and that on the reporting period stated above, all of the herein described assets were the absolute property of the said reporting entity, free and clear from any liens or claims thereon, except as herein stated, and that this statement, together with related exhibits, schedules and explanations therein contained, annexed or referred to, is a full and true statement of all the assets and liabilities and of the condition and affairs of the said reporting entity as of the reporting period stated above, and of its income and deductions therefrom for the period ended, and have been completed in accordance with the NAIC *Annual Statement Instructions and Accounting Practices and Procedures* manual except to the extent that: (1) state law may differ; or, (2) that state rules or regulations require differences in reporting not related to accounting practices and procedures, according to the best of their information, knowledge and belief, respectively. Furthermore, the scope of this attestation by the described officers also includes the related corresponding electronic filing with the NAIC, when required, that is an exact copy (except for formatting differences due to electronic filing) of the enclosed statement. The electronic filing may be requested by various regulators in lieu of or in addition to the enclosed statement.

_____ (Signature) MARK DONALD NIEHAUS	_____ (Signature) PETER JAMES ALBERT	_____ (Signature) THOMAS ALFRED KING
1. (Printed Name) PRESIDENT	2. (Printed Name) SECRETARY	3. (Printed Name) TREASURER
_____ (Title)	_____ (Title)	_____ (Title)

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

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

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.....	138,767,031	12.6	138,767,031		138,767,031	12.6
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.....	65,318,963	5.9	65,318,963		65,318,963	5.9
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations.....		0.0			0	0.0
1.43 Revenue and assessment obligations.....	75,060,360	6.8	75,060,360		75,060,360	6.8
1.44 Industrial development and similar obligations.....		0.0			0	0.0
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA.....		0.0			0	0.0
1.512 Issued or guaranteed by FNMA and FHLMC.....	17,804,339	1.6	17,804,339		17,804,339	1.6
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.....	493,866	0.0	493,866		493,866	0.0
1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-based securities issued or guaranteed by agencies shown in Line 1.521.....	393,110	0.0	393,110		393,110	0.0
1.523 All other.....	226,591,965	20.6	226,591,965		226,591,965	20.6
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities).....	312,120,618	28.4	312,120,618		312,120,618	28.4
2.2 Unaffiliated non-U.S. securities (including Canada).....	33,515,757	3.1	33,515,757		33,515,757	3.1
2.3 Affiliated securities.....		0.0			0	0.0
3. Equity interests:						
3.1 Investments in mutual funds.....		0.0			0	0.0
3.2 Preferred stocks:						
3.21 Affiliated.....		0.0			0	0.0
3.22 Unaffiliated.....		0.0			0	0.0
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated.....		0.0			0	0.0
3.32 Unaffiliated.....	148,425,892	13.5	148,425,892		148,425,892	13.5
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.....	79,522,082	7.2	79,522,082		79,522,082	7.2
11. Other invested assets.....		0.0			0	0.0
12. Total invested assets.....	1,098,013,983	100.0	1,098,013,983	0	1,098,013,983	100.0

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year.....		
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 6).....		
2.2	Additional investment made after acquisition (Part 2, Column 9).....		0
3.	Current year change in encumbrances:		
3.1	Totals, Part 1, Column 13.....		
3.2	Totals, Part 3, Column 11.....		0
4.	Total gain (loss) on disposals, Part 3, Column 18.....		
5.	Deduct amounts received on disposals, Part 3, Column 15.....	NONE	
6.	Total foreign exchange change in book/adjusted carrying value:		
6.1	Totals, Part 1, Column 15.....		
6.2	Totals, Part 3, Column 13.....		0
7.	Deduct current year's other than temporary impairment recognized:		
7.1	Totals, Part 1, Column 12.....		
7.2	Totals, Part 3, Column 10.....		0
8.	Deduct current year's depreciation:		
8.1	Totals, Part 1, Column 11.....		
8.2	Totals, Part 3, Column 9.....		0
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....		0
10.	Deduct total nonadmitted amounts.....		
11.	Statement value at end of current period (Line 9 minus Line 10).....		0

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year.....		
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 7).....		
2.2	Additional investment made after acquisition (Part 2, Column 8).....		0
3.	Capitalized deferred interest and other:		
3.1	Totals, Part 1, Column 12.....		
3.2	Totals, Part 3, Column 11.....		0
4.	Accrual of discount.....		
5.	Unrealized valuation increase (decrease):		
5.1	Totals, Part 1, Column 9.....		
5.2	Totals, Part 3, Column 8.....	NONE	0
6.	Total gain (loss) on disposals, Part 3, Column 18.....		
7.	Deduct amounts received on disposals, Part 3, Column 15.....		
8.	Deduct amortization of premium and mortgage interest points and commitment fees.....		
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
9.1	Totals, Part 1, Column 13.....		
9.2	Totals, Part 3, Column 13.....		0
10.	Deduct current year's other than temporary impairment recognized:		
10.1	Totals, Part 1, Column 11.....		
10.2	Totals, Part 3, Column 10.....		0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....		0
12.	Total valuation allowance.....		
13.	Subtotal (Line 11 plus Line 12).....		0
14.	Deduct total nonadmitted amounts.....		
15.	Statement value at end of current period (Line 13 minus Line 14).....		0

PROGRESSIVE NORTHWESTERN INSURANCE COMPANY SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

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

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year.....		983,581,046
2.	Cost of bonds and stocks acquired, Part 3, Column 7.....		567,172,457
3.	Accrual of discount.....		1,703,054
4.	Unrealized valuation increase (decrease):		
4.1	Part 1, Column 12.....	615,477	
4.2	Part 2, Section 1, Column 15.....		
4.3	Part 2, Section 2, Column 13.....	13,904,041	
4.4	Part 4, Column 11.....	(10,939,009)	3,580,509
5.	Total gain (loss) on disposals, Part 4, Column 19.....		20,536,067
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7.....		541,112,613
7.	Deduct amortization of premium.....		16,858,131
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.....	34,989	
9.2	Part 2, Section 1, Column 17.....		
9.3	Part 2, Section 2, Column 14.....	12,771	
9.4	Part 4, Column 13.....	62,735	110,495
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....		1,018,491,894
11.	Deduct total nonadmitted amounts.....		
12.	Statement value at end of current period (Line 10 minus Line 11).....		1,018,491,894

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.....	138,767,031	145,141,841	138,788,360	138,815,000
	2. Canada.....				
	3. Other Countries.....				
	4. Totals.....	138,767,031	145,141,841	138,788,360	138,815,000
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals.....	65,318,963	65,534,644	65,478,276	64,435,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals.....				
U.S. Special Revenue and Special Assessment Obligations and All Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions	7. Totals.....	93,358,565	97,523,877	96,296,395	69,783,757
Industrial and Miscellaneous and Hybrid Securities (Unaffiliated)	8. United States.....	539,105,693	553,947,027	560,280,915	526,938,859
	9. Canada.....				
	10. Other Countries.....	33,515,757	34,995,490	33,520,060	33,000,000
	11. Totals.....	572,621,450	588,942,517	593,800,975	559,938,859
Parent, Subsidiaries and Affiliates	12. Totals.....				
	13. Total Bonds.....	870,066,009	897,142,879	894,364,006	832,972,616
PREFERRED STOCKS Industrial and Miscellaneous (Unaffiliated)	14. United States.....				
	15. Canada.....				
	16. Other Countries.....				
	17. Totals.....	0	0	0	
Parent, Subsidiaries and Affiliates	18. Totals.....				
	19. Total Preferred Stocks.....	0	0	0	
COMMON STOCKS Industrial and Miscellaneous (Unaffiliated)	20. United States.....	146,945,775	146,945,775	100,769,437	
	21. Canada.....				
	22. Other Countries.....	1,480,117	1,480,117	1,399,573	
	23. Totals.....	148,425,892	148,425,892	102,169,010	
Parent, Subsidiaries and Affiliates	24. Totals.....				
	25. Total Common Stocks.....	148,425,892	148,425,892	102,169,010	
	26. Total Stocks.....	148,425,892	148,425,892	102,169,010	
	27. Total Bonds and Stocks....	1,018,491,901	1,045,568,771	996,533,016	

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.....		138,767,031				138,767,031	14.6	213,617,650	23.6	138,767,031	
1.2 Class 2.....						0	0.0		0.0		
1.3 Class 3.....						0	0.0		0.0		
1.4 Class 4.....						0	0.0		0.0		
1.5 Class 5.....						0	0.0		0.0		
1.6 Class 6.....						0	0.0		0.0		
1.7 Totals.....	0	138,767,031	0	0	0	138,767,031	14.6	213,617,650	23.6	138,767,031	0
2. All Other Governments											
2.1 Class 1.....						0	0.0		0.0		
2.2 Class 2.....						0	0.0		0.0		
2.3 Class 3.....						0	0.0		0.0		
2.4 Class 4.....						0	0.0		0.0		
2.5 Class 5.....						0	0.0		0.0		
2.6 Class 6.....						0	0.0		0.0		
2.7 Totals.....	0	0	0	0	0	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions, etc., Guaranteed											
3.1 Class 1.....	1,404,506	37,339,375	11,824,272	10,491,872	4,258,938	65,318,963	6.9	65,115,904	7.2	65,318,963	
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.....	1,404,506	37,339,375	11,824,272	10,491,872	4,258,938	65,318,963	6.9	65,115,904	7.2	65,318,963	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed											
4.1 Class 1.....						0	0.0		0.0		
4.2 Class 2.....						0	0.0		0.0		
4.3 Class 3.....						0	0.0		0.0		
4.4 Class 4.....						0	0.0		0.0		
4.5 Class 5.....						0	0.0		0.0		
4.6 Class 6.....						0	0.0		0.0		
4.7 Totals.....	0	0	0	0	0	0	0.0	0	0.0	0	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed											
5.1 Class 1.....	8,571,161	20,780,471	53,784,022	3,138,098	84,813	86,358,565	9.1	74,892,805	8.3	86,358,565	
5.2 Class 2.....		7,000,000				7,000,000	0.7	7,000,000	0.8	7,000,000	
5.3 Class 3.....						0	0.0		0.0		
5.4 Class 4.....						0	0.0		0.0		
5.5 Class 5.....						0	0.0		0.0		
5.6 Class 6.....						0	0.0		0.0		
5.7 Totals.....	8,571,161	27,780,471	53,784,022	3,138,098	84,813	93,358,565	9.8	81,892,805	9.0	93,358,565	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.....	167,448,512	182,359,462	22,696,739	1,413,065	59,993	373,977,771	39.4	385,329,592	42.5	260,373,065	113,604,706
6.2 Class 2.....		201,441,631	26,540,596			227,982,227	24.0	107,180,275	11.8	107,303,337	120,678,890
6.3 Class 3.....	340,135	22,381,089	606,738	430,866	8,283	23,767,111	2.5	26,779,168	3.0	6,303,638	17,463,473
6.4 Class 4.....	61,342	25,502,997	208,847	109,280	232	25,882,698	2.7	26,064,735	2.9	220,162	25,662,536
6.5 Class 5.....						0	0.0		0.0		
6.6 Class 6.....	157,397	376,328				533,725	0.1		0.0	533,725	
6.7 Totals.....	168,007,386	432,061,507	50,052,920	1,953,211	68,508	652,143,532	68.7	545,353,770	60.2	374,733,927	277,409,605
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).....177,424,179	.....379,246,339	.....88,305,033	.....15,043,035	.....4,403,744	.....664,422,330	.....70.0	.....XXX	.....XXX	.....550,817,624	.....113,604,706
9.2 Class 2.....	(d).....0	.....208,441,631	.....26,540,596	.....0	.....0	.....234,982,227	.....24.7	.....XXX	.....XXX	.....114,303,337	.....120,678,890
9.3 Class 3.....	(d).....340,135	.....22,381,089	.....606,738	.....430,866	.....8,283	.....23,767,111	.....2.5	.....XXX	.....XXX	.....6,303,638	.....17,463,473
9.4 Class 4.....	(d).....61,342	.....25,502,997	.....208,847	.....109,280	.....232	.....25,882,698	.....2.7	.....XXX	.....XXX	.....220,162	.....25,662,536
9.5 Class 5.....	(d).....0	.....0	.....0	.....0	.....0	(c).....0	.....0.0	.....XXX	.....XXX	.....0	.....0
9.6 Class 6.....	(d).....157,397	.....376,328	.....0	.....0	.....0	(c).....533,725	.....0.1	.....XXX	.....XXX	.....533,725	.....0
9.7 Totals.....	.....177,983,053	.....635,948,384	.....115,661,214	.....15,583,181	.....4,412,259	(b).....949,588,091	.....100.0	.....XXX	.....XXX	.....672,178,486	.....277,409,605
9.8 Line 9.7 as a % of Col. 6.....	.....18.7	.....67.0	.....12.2	.....1.6	.....0.5	.....100.0	.....XXX	.....XXX	.....XXX	.....70.8	.....29.2
10. Total Bonds Prior Year											
10.1 Class 1.....	.....140,531,675	.....515,259,882	.....58,817,199	.....18,372,426	.....5,974,769	.....XXX	.....XXX	.....738,955,951	.....81.6	.....615,998,118	.....122,957,833
10.2 Class 2.....	.....10,495,852	.....75,035,158	.....16,679,981	.....11,969,284	.....0	.....XXX	.....XXX	.....114,180,275	.....12.6	.....60,031,592	.....54,148,683
10.3 Class 3.....	.....0	.....21,466,995	.....5,312,173	.....0	.....0	.....XXX	.....XXX	.....26,779,168	.....3.0	.....9,296,693	.....17,482,475
10.4 Class 4.....	.....41,499	.....25,787,214	.....156,080	.....79,942	.....0	.....XXX	.....XXX	.....26,064,735	.....2.9	.....0	.....26,064,735
10.5 Class 5.....	.....0	.....0	.....0	.....0	.....0	.....XXX	.....XXX	(c).....0	.....0.0	.....0	.....0
10.6 Class 6.....	.....0	.....0	.....0	.....0	.....0	.....XXX	.....XXX	(c).....0	.....0.0	.....0	.....0
10.7 Totals.....	.....151,069,026	.....637,549,249	.....80,965,433	.....30,421,652	.....5,974,769	.....XXX	.....XXX	(b).....905,980,129	.....100.0	.....685,326,403	.....220,653,726
10.8 Line 10.7 as a % of Col. 8.....	.....16.7	.....70.4	.....8.9	.....3.4	.....0.7	.....XXX	.....XXX	.....100.0	.....XXX	.....75.6	.....24.4
11. Total Publicly Traded Bonds											
11.1 Class 1.....	.....157,559,817	.....306,139,109	.....67,671,919	.....15,043,035	.....4,403,744	.....550,817,624	.....58.0	.....615,998,118	.....68.0	.....550,817,624	.....XXX
11.2 Class 2.....	.....0	.....106,290,810	.....8,012,527	.....0	.....0	.....114,303,337	.....12.0	.....60,031,592	.....6.6	.....114,303,337	.....XXX
11.3 Class 3.....	.....331,582	.....4,926,169	.....606,738	.....430,866	.....8,283	.....6,303,638	.....0.7	.....9,296,693	.....1.0	.....6,303,638	.....XXX
11.4 Class 4.....	.....20,825	.....78,842	.....60,693	.....59,570	.....232	.....220,162	.....0.0	.....0	.....0.0	.....220,162	.....XXX
11.5 Class 5.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0.0	.....0	.....0.0	.....0	.....XXX
11.6 Class 6.....	.....157,397	.....376,328	.....0	.....0	.....0	.....533,725	.....0.1	.....0	.....0.0	.....533,725	.....XXX
11.7 Totals.....	.....158,069,621	.....417,811,258	.....76,351,877	.....15,533,471	.....4,412,259	.....672,178,486	.....70.8	.....685,326,403	.....75.6	.....672,178,486	.....XXX
11.8 Line 11.7 as a % of Col. 6.....	.....23.5	.....62.2	.....11.4	.....2.3	.....0.7	.....100.0	.....XXX	.....XXX	.....XXX	.....100.0	.....XXX
11.9 Line 11.7 as a % of Line 9.7, Col. 6, Section 9.....	.....16.6	.....44.0	.....8.0	.....1.6	.....0.5	.....70.8	.....XXX	.....XXX	.....XXX	.....70.8	.....XXX
12. Total Privately Placed Bonds											
12.1 Class 1.....	.....19,864,362	.....73,107,230	.....20,633,114	.....0	.....0	.....113,604,706	.....12.0	.....122,957,833	.....13.6	.....XXX	.....113,604,706
12.2 Class 2.....	.....0	.....102,150,821	.....18,528,069	.....0	.....0	.....120,678,890	.....12.7	.....54,148,683	.....6.0	.....XXX	.....120,678,890
12.3 Class 3.....	.....8,553	.....17,454,920	.....0	.....0	.....0	.....17,463,473	.....1.8	.....17,482,475	.....1.9	.....XXX	.....17,463,473
12.4 Class 4.....	.....40,517	.....25,424,155	.....148,154	.....49,710	.....0	.....25,662,536	.....2.7	.....26,064,735	.....2.9	.....XXX	.....25,662,536
12.5 Class 5.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0.0	.....0	.....0.0	.....XXX	.....0
12.6 Class 6.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0.0	.....0	.....0.0	.....XXX	.....0
12.7 Totals.....	.....19,913,432	.....218,137,126	.....39,309,337	.....49,710	.....0	.....277,409,605	.....29.2	.....220,653,726	.....24.4	.....XXX	.....277,409,605
12.8 Line 12.7 as a % of Col. 6.....	.....7.2	.....78.6	.....14.2	.....0.0	.....0.0	.....100.0	.....XXX	.....XXX	.....XXX	.....XXX	.....100.0
12.9 Line 12.7 as a % of Line 9.7, Col. 6, Section 9.....2.123.04.10.00.029.2XXXXXXXXXXXX29.2

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- (a) Includes \$.....277,409,605 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.
 (b) Includes \$.....0 current year, \$.....0 prior year of bonds with Z designations and \$.....0 current year, \$.....0 prior year of bonds with Z* designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement. "Z*" means the SVO could not evaluate the obligation because valuation procedures for the security class are under regulatory review.
 (c) Includes \$.....0 current year, \$.....0 prior year of bonds with 5* designations and \$.....0 current year, \$.....0 prior year of bonds with 6* designations. "5*" means the NAIC designation was assigned by the SVO in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.
 (d) Includes the following amount of non-rated short-term and cash equivalent bonds by NAIC designation: NAIC 1 \$.....0; NAIC 2 \$.....0; NAIC 3 \$.....0; NAIC 4 \$.....0; NAIC 5 \$.....0; NAIC 6 \$.....0.

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type		1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.5	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
1. U.S. Governments												
1.1 Issuer Obligations.....			138,767,031				138,767,031	14.6	213,617,650	23.6	138,767,031	
1.2 Residential Mortgage-Backed Securities.....							0	0.0		0.0		
1.3 Commercial Mortgage-Backed Securities.....							0	0.0		0.0		
1.4 Other Loan-Backed and Structured Securities.....							0	0.0		0.0		
1.5 Totals.....	0		138,767,031	0	0	0	138,767,031	14.6	213,617,650	23.6	138,767,031	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	0
3. U.S. States, Territories and Possessions, Guaranteed												
3.1 Issuer Obligations.....	1,404,506	37,339,375	11,824,272	10,491,872	4,258,938	65,318,963	6.9	65,115,904	7.2	65,318,963		
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.....	1,404,506	37,339,375	11,824,272	10,491,872	4,258,938	65,318,963	6.9	65,115,904	7.2	65,318,963		0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 Issuer Obligations.....						0	0.0		0.0			
4.2 Residential Mortgage-Backed Securities.....						0	0.0		0.0			
4.3 Commercial Mortgage-Backed Securities.....						0	0.0		0.0			
4.4 Other Loan-Backed and Structured Securities.....						0	0.0		0.0			
4.5 Totals.....	0	0	0	0	0	0	0.0		0	0.0	0	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 Issuer Obligations.....	8,322,489	26,155,659	37,359,301	3,138,098	84,813	75,060,360	7.9	61,611,558	6.8	75,060,360		
5.2 Residential Mortgage-Backed Securities.....	60,355	433,511				493,866	0.1	558,912	0.1	493,866		
5.3 Commercial Mortgage-Backed Securities.....	188,317	1,191,301	16,424,721			17,804,339	1.9	19,722,335	2.2	17,804,339		
5.4 Other Loan-Backed and Structured Securities.....						0	0.0		0.0			
5.5 Totals.....	8,571,161	27,780,471	53,784,022	3,138,098	84,813	93,358,565	9.8	81,892,805	9.0	93,358,565		0
6. Industrial and Miscellaneous (unaffiliated)												
6.1 Issuer Obligations.....	79,522,082	230,421,763	26,540,596			336,484,441	35.4	168,618,952	18.6	205,810,683	130,673,758	
6.2 Residential Mortgage-Backed Securities.....	10,254,622	10,718,566	2,879,210	1,953,211	68,508	25,874,117	2.7	41,487,140	4.6	20,105,744	5,768,373	
6.3 Commercial Mortgage-Backed Securities.....	37,190,064	159,137,493	19,124,377			215,451,934	22.7	218,330,657	24.1	113,404,553	102,047,381	
6.4 Other Loan-Backed and Structured Securities.....	41,040,618	31,783,685	1,508,737			74,333,040	7.8	116,917,021	12.9	35,412,947	38,920,093	
6.5 Totals.....	168,007,386	432,061,507	50,052,920	1,953,211	68,508	652,143,532	68.7	545,353,770	60.2	374,733,927	277,409,605	
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.....	89,249,077	432,683,828	75,724,169	13,629,970	4,343,751	615,630,795	64.8	XXX	XXX	484,957,037	130,673,758
9.2 Residential Mortgage-Backed Securities.....	10,314,977	11,152,077	2,879,210	1,953,211	68,508	26,367,983	2.8	XXX	XXX	20,599,610	5,768,373
9.3 Commercial Mortgage-Backed Securities.....	37,378,381	160,328,794	35,549,098	0	0	233,256,273	24.6	XXX	XXX	131,208,892	102,047,381
9.4 Other Loan-Backed and Structured Securities.....	41,040,618	31,783,685	1,508,737	0	0	74,333,040	7.8	XXX	XXX	35,412,947	38,920,093
9.5 Totals.....	177,983,053	635,948,384	115,661,214	15,583,181	4,412,259	949,588,091	100.0	XXX	XXX	672,178,486	277,409,605
9.6 Line 9.5 as a % of Col. 6.....	18.7	67.0	12.2	1.6	0.5	100.0	XXX	XXX	XXX	70.8	29.2
10. Total Bonds Prior Year											
10.1 Issuer Obligations.....	65,450,246	360,982,935	49,211,083	27,492,818	5,826,982	XXX	XXX	508,964,064	56.2	444,842,445	64,121,619
10.2 Residential Mortgage-Backed Securities.....	16,923,592	16,744,503	5,301,336	2,928,834	147,787	XXX	XXX	42,046,052	4.6	31,542,231	10,503,821
10.3 Commercial Mortgage-Backed Securities.....	21,251,809	192,357,531	24,443,652	0	0	XXX	XXX	238,052,992	26.3	172,024,623	66,028,369
10.4 Other Loan-Backed and Structured Securities.....	47,443,379	67,464,280	2,009,362	0	0	XXX	XXX	116,917,021	12.9	36,917,104	79,999,917
10.5 Totals.....	151,069,026	637,549,249	80,965,433	30,421,652	5,974,769	XXX	XXX	905,980,129	100.0	685,326,403	220,653,726
10.6 Line 10.5 as a % of Col. 8.....	16.7	70.4	8.9	3.4	0.7	XXX	XXX	100.0	XXX	75.6	24.4
11. Total Publicly Traded Bonds											
11.1 Issuer Obligations.....	89,249,077	320,538,139	57,196,100	13,629,970	4,343,751	484,957,037	51.1	444,842,445	49.1	484,957,037	XXX
11.2 Residential Mortgage-Backed Securities.....	4,986,684	10,909,861	2,731,056	1,903,501	68,508	20,599,610	2.2	31,542,231	3.5	20,599,610	XXX
11.3 Commercial Mortgage-Backed Securities.....	36,048,163	78,736,008	16,424,721	0	0	131,208,892	13.8	172,024,623	19.0	131,208,892	XXX
11.4 Other Loan-Backed and Structured Securities.....	27,785,697	7,627,250	0	0	0	35,412,947	3.7	36,917,104	4.1	35,412,947	XXX
11.5 Totals.....	158,069,621	417,811,258	76,351,877	15,533,471	4,412,259	672,178,486	70.8	685,326,403	75.6	672,178,486	XXX
11.6 Line 11.5 as a % of Col. 6.....	23.5	62.2	11.4	2.3	0.7	100.0	XXX	XXX	XXX	100.0	XXX
11.7 Line 11.5 as a % of Line 9.5, Col. 6, Section 9.....	16.6	44.0	8.0	1.6	0.5	70.8	XXX	XXX	XXX	70.8	XXX
12. Total Privately Placed Bonds											
12.1 Issuer Obligations.....		112,145,689	18,528,069			130,673,758	13.8	64,121,619	7.1	XXX	130,673,758
12.2 Residential Mortgage-Backed Securities.....	5,328,293	242,216	148,154	49,710		5,768,373	0.6	10,503,821	1.2	XXX	5,768,373
12.3 Commercial Mortgage-Backed Securities.....	1,330,218	81,592,786	19,124,377			102,047,381	10.7	66,028,369	7.3	XXX	102,047,381
12.4 Other Loan-Backed and Structured Securities.....	13,254,921	24,156,435	1,508,737			38,920,093	4.1	79,999,917	8.8	XXX	38,920,093
12.5 Totals.....	19,913,432	218,137,126	39,309,337	49,710	0	277,409,605	29.2	220,653,726	24.4	XXX	277,409,605
12.6 Line 12.5 as a % of Col. 6.....	7.2	78.6	14.2	0.0	0.0	100.0	XXX	XXX	XXX	XXX	100.0
12.7 Line 12.5 as a % of Line 9.5, Col. 6, Section 9.....	2.1	23.0	4.1	0.0	0.0	29.2	XXX	XXX	XXX	XXX	29.2

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SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1	2	3	4	5
	Total	Bonds	Mortgage Loans	Other Short-term Investment Assets (a)	Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year.....	30,680,858	30,680,858			
2. Cost of short-term investments acquired.....	3,297,834	3,297,834			
3. Accrual of discount.....	0				
4. Unrealized valuation increase (decrease).....	0				
5. Total gain (loss) on disposals.....	0				
6. Deduct consideration received on disposals.....	32,510,007	32,510,007			
7. Deduct amortization of premium.....	445,100	445,100			
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).....	1,023,585	1,023,585	0	0	0
11. Deduct total nonadmitted amounts.....	0				
12. Statement value at end of current period (Line 10 minus Line 11).....	1,023,585	1,023,585	0	0	0

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

Sch. DB-Pt. A-Verification
NONE

Sch. DB-Pt. B-Verification
NONE

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

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

Sch. DB-Verification
NONE

SCHEDULE E - VERIFICATION BETWEEN YEARS

Cash Equivalents

	1 Total	2 Bonds	3 Other (a)
1. Book/adjusted carrying value, December 31 of prior year.....	12,099,987	12,099,987	
2. Cost of cash equivalents acquired.....	871,970,500	871,970,500	
3. Accrual of discount.....	26,010	26,010	
4. Unrealized valuation increase (decrease).....	0		
5. Total gain (loss) on disposals.....	0		
6. Deduct consideration received on disposals.....	805,598,000	805,598,000	
7. Deduct amortization of premium.....	0		
8. Total foreign exchange change in book/adjusted carrying value.....	0		
9. Deduct current year's other than temporary impairment recognized.....	0		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	78,498,497	78,498,497	0
11. Deduct total nonadmitted amounts.....	0		
12. Statement value at end of current period (Line 10 minus Line 11).....	78,498,497	78,498,497	0

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

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

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

**Sch. A-Pt. 3
NONE**

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

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

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

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

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

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

SCHEDULE D - PART 1

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

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	For 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																						
912828	KJ	8	US TREASURY NOTE			1	16,327,334	101.902	16,610,026	16,300,000	16,306,943		(5,601)			1.750	1.715	MS	72,880	285,250	04/15/2009	03/31/2014
912828	MW	7	US TREASURY NOTE	SD		1	4,154,923	104.969	4,266,990	4,065,000	4,107,848		(18,538)			2.500	2.016	MS	25,965	101,625	06/01/2010	03/31/2015
912828	PM	6	US TREASURY NOTE			1	47,011,016	105.227	49,456,690	47,000,000	47,006,801		(2,180)			2.125	2.120	JD	2,759	998,750	01/05/2011	12/31/2015
912828	PZ	7	US TREASURY NOTE			1	1,399,234	101.242	1,417,388	1,400,000	1,399,680		258			1.250	1.269	MS	5,221	17,500	03/30/2011	03/15/2014
912828	QA	1	US TREASURY NOTE			1	9,975,000	105.961	10,596,100	10,000,000	9,983,267		4,871			2.250	2.303	MS	57,486	225,000	04/01/2011	03/31/2016
912828	QJ	2	US TREASURY NOTE			1	47,902,344	105.445	50,613,600	48,000,000	47,935,770		19,287			2.125	2.169	FA	346,575	1,020,000	03/25/2011	02/29/2016
912828	RF	9	US TREASURY NOTE			1	7,002,044	101.906	7,133,420	7,000,000	7,001,487		(403)			1.000	0.994	FA	23,785	70,000	08/23/2011	08/31/2016
912828	SE	1	US TREASURY NOTE			1	5,016,465	99.953	5,047,627	5,050,000	5,025,235		8,770			0.250	0.483	FA	4,769	6,313	03/29/2012	02/15/2015
0199999	U.S. Government - Issuer Obligations						138,788,360	XXX	145,141,841	138,815,000	138,767,031	0	6,464	0	0	XXX	XXX	XXX	539,440	2,724,438	XXX	XXX
0599999	Total - U.S. Government						138,788,360	XXX	145,141,841	138,815,000	138,767,031	0	6,464	0	0	XXX	XXX	XXX	539,440	2,724,438	XXX	XXX
U.S. States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																						
13067J	LA	7	CALIFORNIA ST ECONOMIC			1FE	6,243,276	121.147	6,299,644	5,200,000	6,083,963		(151,841)			5.000	1.745	JJ	130,000	260,000	12/08/2011	07/01/2018
575827	KH	2	MASSACHUSETTS ST			1FE	32,200,000	100.000	32,200,000	32,200,000	32,200,000					0.120	0.140	MON	3,767		12/06/2012	08/01/2015
882721	MZ	3	TEXAS ST			2	27,035,000	100.000	27,035,000	27,035,000	27,035,000					0.130	0.120	JD	3,259	45,376	11/30/2011	12/01/2036
1199999	U.S. States, Territories & Possessions - Issuer Obligations						65,478,276	XXX	65,534,644	64,435,000	65,318,963	0	(151,841)	0	0	XXX	XXX	XXX	137,026	305,376	XXX	XXX
1799999	Total - U.S. States, Territories & Possessions (Direct and Guaranteed)						65,478,276	XXX	65,534,644	64,435,000	65,318,963	0	(151,841)	0	0	XXX	XXX	XXX	137,026	305,376	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Issuer Obligations																						
20775B	XX	9	CONN ST HSG FIN AUTH HSG MTG			1FE	1,535,000	101.815	1,562,860	1,535,000	1,535,000					2.000	2.000	MN	3,923	13,474	05/16/2012	11/15/2017
34073N	SZ	9	FLORIDA HSG FIN CORP			1FE	7,541,165	107.869	7,572,404	7,020,000	7,599,287		(10,640)			6.450	5.093	JJ	226,395	452,790	06/10/2010	01/01/2039
34074M	BP	5	FLORIDA HSG FIN CORP REV			1FE	5,159,609	106.799	5,131,692	4,805,000	4,987,557		(33,994)			5.500	3.848	JJ	132,138	264,275	09/17/2009	01/01/2041
462467	AP	6	IOWA FIN AUTH SF MTG			1FE	2,936,894	105.753	2,945,221	2,785,000	2,858,184		(14,579)			5.750	4.314	JJ	80,069	160,138	09/01/2007	07/01/2036
462467	NS	6	IOWA FIN AUTH SF MTG			1FE	2,690,250	108.423	2,710,575	2,500,000	2,648,610		(36,806)			4.500	2.820	JJ	56,250	70,938	10/26/2011	07/01/2028
46246B	JG	2	IOWA FIN AUTH HSG			1FE	631,995	102.248	618,600	605,000	607,842		(3,780)			5.000	3.969	JJ	15,125	30,250	04/08/2005	07/01/2030
49130P	KS	0	KENTUCKY HSG CORP			2	865,000	100.953	873,243	865,000	865,000					3.415	3.415	JJ	14,770	29,540	10/30/2003	07/01/2013
59447P	NE	7	MICHIGAN ST FIN AUTH REVENUE			1FE	12,011,300	122.782	12,278,200	10,000,000	11,873,633		(137,668)			5.000	1.920	JJ	255,556		06/13/2012	07/01/2020
647200	TH	7	NEW MEXICO MTG FIN AGY			1FE	6,012,450	107.563	6,002,015	5,580,000	5,912,320		(28,315)			5.600	3.780	JJ	156,240	312,480	02/23/2010	01/01/2038
65888M	6B	2	NORTH DAKOTA ST HSG			1FE	2,646,795	104.605	2,625,586	2,510,000	2,532,605		(13,955)			5.500	4.242	JJ	69,025	138,050	05/08/2006	01/01/2037
676907	KV	9	OHIO HSG FIN AGY			1FE	1,403,486	103.115	1,355,962	1,315,000	1,339,950		(3,446)			5.500	3.977	MS	24,108	72,325	01/25/2006	03/01/2036
67766W	QM	7	OHIO ST WTR DEV AUTH			1FE	7,000,000	109.107	7,637,490	7,000,000	7,000,000					3.492	3.492	JD	20,370	244,440	08/12/2010	12/01/2019
67886M	NN	5	OKLAHOMA HSG FIN SF			1FE	2,987,954	108.569	3,012,790	2,775,000	2,943,644		(37,816)			4.500	2.819	MS	41,625	103,022	10/26/2011	09/01/2027
70869V	AU	8	PENNSYLVANIA ST ECON DEV FING			1FE	12,281,000	122.990	12,299,000	10,000,000	12,214,890		(66,110)			5.000	1.420	JJ	101,389		10/03/2012	01/01/2020
83712D	QV	1	SOUTH CAROLINA HSG			1FE	2,444,961	107.809	2,431,093	2,255,000	2,374,603		(22,235)			6.000	3.113	JJ	67,650	135,300	06/10/2010	07/01/2038
83755G	5A	1	SOUTH DAKOTA HSG			1FE	108,877	105.265	115,792	110,000	109,419		118			5.500	5.816	MN	1,008	6,050	01/26/2009	11/01/2037
88880C	AB	9	TOBACCO SECURITIZATION AUTH MN			2FE	7,000,000	104.408	7,308,560	7,000,000	7,000,000					3.093	3.093	MS	72,170	163,585	11/17/2011	03/01/2015
97689P	2N	7	WISCONSIN HSG & ECON			1FE	701,047	100.618	659,048	655,000	657,816		(5,436)			6.000	4.157	MS	13,100	39,300	04/20/2006	09/01/2036
2599999	U.S. Special Revenue & Assessment Obligations - Issuer Obligations						75,957,783	XXX	77,140,131	69,315,000	75,060,360	0	(414,662)	0	0	XXX	XXX	XXX	1,350,911	2,235,957	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																						
31392C	MS	0	FNW 2002-W1 2A			2	492,634	116.563	546,397	468,757	493,866		(3,549)			6.940	5.641	MON	2,711	32,996	03/07/2002	02/25/2042
2699999	U.S. Special Revenue - Residential Mortgage-Backed Securities						492,634	XXX	546,397	468,757	493,866	0	(3,549)	0	0	XXX	XXX	XXX	2,711	32,996	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Commercial Mortgage-Backed Securities																						
3137AH	6D	5	FHMS 2011-K015 X1 IO			2,4	19,845,978	11.265	19,837,349		17,804,339		(1,777,885)			1.674	6.213	MON	245,721	3,102,342	10/26/2011	07/25/2021

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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		Actual Cost	8	9	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.	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	F o r e i g n Bond CHAR	NAIC Designation	Rate Used to Obtain Fair Value	Fair Value		Par Value	Book/Adjusted Carrying Value		Rate of	Effective Rate of											When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
2799999	U.S. Special Revenue - Commercial Mortgage-Backed Securities						19,845,978	XXX	19,837,349	0	17,804,339	0	(1,777,885)	0	XXX	XXX	XXX	245,721	3,102,342	XXX	XXX	
3199999	Total - U.S. Special Revenue & Special Assessment Obligations						96,296,395	XXX	97,523,877	69,783,757	93,358,565	0	(2,196,096)	0	XXX	XXX	XXX	1,599,343	5,371,295	XXX	XXX	
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																						
00101J	AA 4	ADT CORP			.2FE	7,004,940	99,206	6,944,420	7,000,000	7,004,469		(471)		2,250	2,235	JJ	77,000		06/28/2012	07/15/2017		
04044T	AG 1	EXPRESS SCRIPTS HOLDING			.2FE	5,970,480	101,866	6,111,960	6,000,000	5,978,990		8,510		2,100	2,270	FA	48,650	64,050	02/06/2012	02/12/2015		
14987B	AB 9	CC HOLDINGS GS V LLC/CRO			.2FE	20,845,190	100,489	20,851,468	20,750,000	20,844,812		(378)		2,381	2,283	JD	9,607		12/13/2012	12/15/2017		
26882P	AS 1	ERAC USA FINANCE COMPANY			.2FE	4,992,300	109,461	5,473,050	5,000,000	4,997,414		842		5,600	5,620	MN	46,667	280,000	04/14/2005	05/01/2015		
26882P	AT 9	ERAC USA FINANCE COMPANY			.2FE	10,150,000	112,356	11,235,600	10,000,000	10,076,474		(24,143)		5,900	5,605	MN	75,389	615,000	10/05/2009	11/15/2015		
26882P	BB 7	ERAC USA FINANCE COMPANY			.2FE	5,649,700	120,946	6,047,300	5,000,000	5,478,507		(88,659)		6,375	4,149	AO	67,292	348,750	01/07/2011	10/15/2017		
278865	AK 6	ECOLAB INC			.2FE	7,808,724	106,271	7,890,622	7,425,000	7,760,890		(47,834)		3,000	1,804	JD	14,231	222,750	05/29/2012	12/08/2016		
278865	AN 0	ECOLAB INC			.2FE	6,996,500	100,279	7,019,530	7,000,000	6,996,939		439		1,000	1,017	FA	27,611		08/06/2012	08/09/2015		
297599	AC 6	ETHAN ALLEN GLOBAL			.3FE	3,967,920	102,750	4,110,000	4,000,000	3,989,044	1,046	3,478		5,375	5,480	AO	53,750	215,000	09/22/2005	10/01/2015		
345397	VP 5	FORD MOTOR CREDIT CO			.2FE	5,345,259	116,847	5,702,134	4,880,000	5,247,488		4,853		6,625	4,788	FA	122,136	323,300	08/01/2011	08/15/2017		
369604	BE 2	GENERAL ELECTRIC CO			.1FE	14,995,950	100,352	15,052,800	15,000,000	14,996,220		270		0,850	0,859	AO	29,042		10/01/2012	10/09/2015		
44923Q	AB 0	HYUNDAI CAPITAL AMERICA			.2FE	4,977,550	107,927	5,396,350	5,000,000	4,981,399		3,728		4,000	4,092	JD	12,778	200,000	12/01/2011	06/08/2017		
50075N	BB 9	KRAFT FOODS INC			.2FE	9,965,800	108,950	10,895,000	10,000,000	9,980,896		5,541		4,125	4,190	FA	162,708	412,500	02/04/2010	02/09/2016		
502413	AZ 0	L-3 COMMUNICATIONS CORP			.2FE	1,025,300	111,464	1,114,640	1,000,000	1,020,299		(2,225)		4,750	4,430	JJ	21,903	47,500	08/10/2010	07/15/2020		
571748	AS 1	MARSH & MCLENNAN COS INC			.2FE	26,921,930	102,011	27,542,970	27,000,000	26,932,723		10,793		2,300	2,361	AO	155,250	343,275	04/05/2012	04/01/2017		
74834L	AR 1	QUEST DIAGNOSTIC INC			.2FE	6,266,852	105,473	6,623,704	6,280,000	6,271,013		2,518		3,200	3,246	AO	50,240	200,960	04/06/2011	04/01/2016		
78573A	AB 6	SABMILLER HOLDINGS INC			.2FE	14,971,350	104,240	15,636,000	15,000,000	14,976,469		5,119		2,450	2,491	JJ	169,458	181,708	01/10/2012	01/15/2017		
902134	AA 3	TYCO FLOW CONTROL FINANC			.2FE	6,462,255	100,294	6,468,963	6,450,000	6,461,552		(703)		1,875	1,835	MS	32,586		09/11/2012	09/15/2017		
907818	DC 9	UNION PACIFIC CORP			.2FE	4,445,480	105,015	4,200,600	4,000,000	4,150,930		(132,149)		5,125	1,714	FA	77,444	205,000	09/27/2010	02/15/2014		
931422	AG 4	WALGREEN CO			.2FE	11,985,240	100,084	12,010,080	12,000,000	11,986,953		1,713		1,000	1,050	MS	36,000		09/10/2012	03/13/2015		
931422	AH 2	WALGREEN CO			.2FE	6,992,230	100,867	7,060,690	7,000,000	6,992,228		(2)		3,100	3,113	MS	65,100		09/10/2012	09/15/2022		
931422	AJ 8	WALGREEN CO			.2FE	14,968,500	100,557	15,083,550	15,000,000	14,970,158		1,658		1,800	1,844	MS	81,000		09/10/2012	09/15/2017		
982526	AM 7	WRIGLEY (WM.) JR CO			.2FE	21,460,365	103,502	21,942,424	21,200,000	21,350,735		(91,558)		3,700	3,207	JD	2,179	784,400	01/26/2012	06/30/2014		
714264	AD 0	PERNOD-RICARD SA		F	.2FE	18,535,560	110,598	19,907,640	18,000,000	18,528,069		(7,255)		4,450	4,048	JJ	369,350	385,667	11/19/2012	01/15/2022		
902133	AL 1	TYCO ELECTRONICS GROUP S		F	.2FE	4,989,800	101,481	5,074,050	5,000,000	4,992,820		3,020		1,600	1,670	FA	32,889	40,000	01/31/2012	02/03/2015		
928670	AM 0	VOLKSWAGEN INTL FIN NV		F	.1FE	9,994,700	100,138	10,013,800	10,000,000	9,994,868		168		1,150	1,168	MN	13,097		11/15/2012	11/20/2015		
3299999	Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations					257,689,875	XXX	265,409,345	254,985,000	256,962,359	5,899	(417,118)	0	XXX	XXX	XXX	1,853,357	4,869,860	XXX	XXX		
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																						
00764M	FB 8	AABST 2005-2 M1			.2	6,932,622	98,543	8,001,890	8,120,202	7,512,323		561,781		0,630	6,414	MON	994	54,440	12/08/2011	06/25/2035		
05533E	AU 8	BCAP 2010-RRR 3A1			.2	938,893	100,950	940,174	931,326	931,117		(4,003)		3,000	2,198	MON	2,328	27,940	08/11/2010	05/26/2035		
22540V	G6 3	CSFB 2002-9 1A1			.2	214,876	105,352	223,272	211,929	220,162	19,926	(3,165)		7,000	7,240	MON	1,236	14,835	04/02/2002	03/25/2040		
3622N6	AG 4	GSR 2007-AR2 4A1			.2	2,293,758	97,866	2,306,213	2,356,500	2,280,300		34,989		2,789	2,860	MON	5,476	65,139	09/12/2007	02/25/2051		
46628K	AT 7	JPMMT 2006-A3 6A1			.2	3,125,571	98,638	3,176,688	3,220,552	3,176,688	590,500	34,862		2,995	3,053	MON	8,038	93,071	11/14/2006	08/25/2034		
46628K	AV 2	JPMMT 2006-A3 7A1			.2	2,245,892	97,446	2,262,513	2,321,813	2,217,170		2,262,513		2,967	3,110	MON	5,740	67,747	05/15/2006	12/25/2048		
65535V	AA 6	NAA 2001-R1A 1			.2	398,441	99,988	393,110	393,158	393,110	1,330	(547)		7,000	6,583	MON	2,293	27,521	05/25/2001	02/01/2030		
68389F	KP 8	OOMLT 2006-1 2A3			.2	2,320,848	95,395	2,606,068	2,731,871	2,384,507		67,227		0,400	7,688	MON	212	11,945	02/21/2008	01/25/2036		
86358E	QG 4	SAIL 2005-1 A8			.2	3,896,853	98,079	4,481,963	4,569,748	4,444,146		178,763		0,810	6,299	MON	719	38,977	06/10/2010	02/25/2035		
949802	AA 0	WFMB 2003-1 A1			.2	2,244,576	101,770	2,314,594	2,274,338	2,314,594		(18,564)		2,490	3,070	MON	4,719	57,009	12/08/2006	09/25/2033		
3399999	Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities					24,612,330	XXX	26,706,485	27,131,437	25,874,117	593,192	864,019	34,989	0	XXX	XXX	XXX	31,755	458,624	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	
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																						
03027W	AE	2		AMTT 2007-1A D	4AM	26,175,113	102.688	25,430,683	24,765,000	25,269,426	16,386	(372,544)			5.957	4.368	MON	65,565	1,475,202	07/30/2010	04/15/2014	
03027W	AF	9		AMTT 2007-1A E	3AM	6,844,000	102.438	6,888,956	6,725,000	6,767,152		(31,561)			6.249	5.808	MON	18,678	420,265	05/12/2010	04/15/2037	
03027W	AG	7		AMTT 2007-1A F	3AM	10,676,317	102.250	10,910,075	10,670,000	10,677,313		(6,449)			6.639	6.670	MON	31,483	708,360	12/01/2010	04/15/2037	
05947U	M2	1		BACM 2005-2 A5	1FM	3,078,660	108.385	3,251,550	3,000,000	3,035,996		(17,222)			4.857	4.251	MON	12,143	145,710	06/10/2010	07/10/2043	
05947U	VC	9		BACM 2004-3 A5	1FM	4,189,131	105.950	4,447,940	4,198,150	4,196,556		(2,931)			5.555	5.606	MON	19,432	236,879	02/22/2008	06/10/2039	
05950V	AG	5	2.4	BACM 2006-6 XP IO	1FE	4,945,154	0.382	1,418,172		1,367,932		(1,532,495)			0.445	10.444	MON	137,559	1,982,931	07/22/2009	10/10/2045	
07383F	Q5	0		BSCMS 2004-PWR5 A5	1FM	10,792,188	106.112	10,611,200	10,000,000	10,318,569		(212,405)			4.978	2.741	MON	41,483	497,800	09/22/2010	07/11/2042	
07383F	X5	2		BSCMS 2004-PWR6 A6	1FM	7,483,711	106.805	7,476,350	7,000,000	7,209,123		(120,016)			4.825	3.008	MON	28,146	337,750	08/27/2010	11/11/2041	
07383F	YH	5		BSCMS 2004-PWR3 A4	1FM	7,657,813	103.068	8,245,440	8,000,000	7,936,953		63,454			4.715	5.634	MON	31,433	377,200	02/08/2008	02/11/2041	
07388N	AY	2	2.4	BSCMS 2006-T24 X2 IO	1FE	3,816,578	0.397	1,281,879		1,271,446		(1,367,519)			0.445	3.669	MON	119,850	1,725,475	07/21/2010	10/12/2041	
17310M	AM	2	2.4	CGCMT 2006-C5 XP IO	1FE	11,450,405	0.512	2,222,378		2,222,378		(2,287,262)			0.539	6.516	MON	200,091	2,842,397	09/22/2009	10/15/2049	
17318U	AB	0		CGCMT 2012-GC8 A2	1FM	10,927,843	102.952	10,974,683	10,660,000	10,913,564		(14,279)			1.813	1.255	MON	16,105	46,322	11/06/2012	09/10/2045	
20046F	AE	0		COMM 2001-J2A A2	1FM	52,568	100.000	50,086	50,086	50,219		(1,048)			6.096	2.009	MON	254	3,053	01/13/2010	07/16/2034	
20046F	AS	9	2.4	COMM 2001-J2A X IO	3FE	224,484	0.755	29,583		19,008		793			0.432	28.880	MON	1,411	20,187	09/27/2001	07/01/2034	
33736X	AH	2	2.4	FUNBC 2000-C1 IO	6*	487,547	3.782	866,942		533,725		135,680			1.506	10.261	MON	28,761	340,738	06/10/2010	05/01/2032	
33736X	CR	8	2.4	FUNBC 2001-C2 IO	5FE	114,874						1,589			0.000		MON	2,454	31,288	05/31/2001	01/12/2043	
396789	ES	4		GCCFC 2003-C2 A4	1FM	17,348,983	101.909	17,320,745	16,996,286	17,065,687		(147,817)			4.915	4.062	MON	69,614	835,368	05/27/2010	01/05/2036	
46637Y	AG	4		JPMCC 2012-HSBC B	1FM	6,154,101	106.518	6,391,080	6,000,000	6,148,318		(5,783)			3.722	3.436	MON	18,611	93,053	07/20/2012	07/05/2032	
52108H	E4	2		LBUBS 2004-C4 A4	1FM	25,538,416	105.004	24,930,050	23,742,000	24,688,302		(671,454)			5.532	2.412	MON	72,972	1,279,727	09/26/2011	06/15/2029	
55312V	AQ	1	2.4	MLCFC 2006-4 XP IO	1FE	6,777,115	1.236	3,786,851		3,596,365		(1,505,285)			0.618	7.818	MON	157,659	2,186,343	09/14/2009	12/12/2049	
61760V	AL	7		MSC 2012-C4 A1	1FM	17,339,136	100.804	17,478,680	17,339,273	17,337,812		(1,323)			1.085	1.070	MON	15,678	141,098	03/09/2012	03/15/2045	
61974P	AG	3		MOTEL 2012-MTL6 C	1FM	25,024,960	100.940	25,235,000	25,000,000	25,023,909		(1,051)			3.139	3.089	MON	65,392	52,313	12/11/2012	10/05/2025	
91830C	AG	3		VNDO 2012-6AVE B	1FM	6,842,865	103.062	6,880,419	6,676,000	6,841,519		(1,346)			3.298	3.011	MON	18,346	18,346	11/16/2012	11/15/2030	
92903P	AJ	8		VNO 2010-VNO C	1FM	6,135,542	115.632	7,088,242	6,130,000	6,134,539		(693)			5.280	5.318	MON	18,881	321,966	03/29/2012	09/13/2028	
92936C	AC	3		WFRBS 2011-C4 A2	1FM	13,887,253	108.323	14,894,413	13,750,000	13,844,532		(30,810)			3.454	3.221	MON	39,577	474,925	07/21/2011	06/15/2044	
929766	MX	8		WBCMT 2003-C9 D	1FM	2,924,766	100.109	3,003,270	3,000,000	2,981,591		12,206			5.209	5.719	MON	13,023	156,270	10/03/2007	12/15/2035	
3499999	Industrial & Miscellaneous - Commercial Mortgage-Backed Securities						236,889,523	XXX	221,172,563	203,701,795	215,451,934	16,386	(8,119,160)	0	XXX	XXX	XXX	1,244,601	16,750,966	XXX	XXX	
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																						
12621U	AD	9		CNH 2010-B A4	1FE	14,112,998	101.032	14,078,809	13,935,000	14,006,894		(75,987)			1.740	1.200	MON	10,776	242,469	07/21/2011	01/17/2017	
34528Q	AQ	7		FORDF 2010-3 A1	1FE	9,996,464	107.366	10,736,600	10,000,000	9,998,376		710			4.200	4.245	MON	18,667	420,000	03/03/2010	02/15/2017	
36161H	AC	5		GEEMT 2010-1 A3	1FE	1,054,587	100.030	1,054,948	1,054,632	1,054,288		(307)			0.940	0.945	MON	468	9,913	09/22/2010	07/14/2014	
36161H	AD	3		GEEMT 2010-1 A4	1FE	5,998,597	100.547	6,032,820	6,000,000	5,999,428		589			1.470	1.485	MON	4,165	88,200	09/22/2010	07/14/2015	
44890F	AC	1		HALST 2012-A A3	1FE	6,499,306	100.569	6,536,985	6,500,000	6,499,530		223			0.920	0.928	MON	2,658	29,069	06/13/2012	08/17/2015	
493268	AS	5		KSLT 1999-B A2	1FE	3,356,078	99.766	3,422,092	3,430,118	3,406,564		16,806			0.742	2.170	FMAN	2,614	31,513	10/19/2010	08/25/2027	
55313U	AD	1		MMAF 2009-AA A4	1FE	9,896,271	103.058	9,794,861	9,504,222	9,657,251		(118,797)			3.510	2.114	MON	14,827	333,598	01/25/2011	01/15/2030	
55609M	AB	6		MEFT 2011-A A2	1FE	1,219,375	100.026	1,219,727	1,219,410	1,221,344		2,042			1.210	1.266	MON	451	15,001	02/18/2011	09/20/2013	
65475H	AD	3		NALT 2011-A A3	1FE	17,998,326	100.314	18,056,520	18,000,000	17,999,489		805			1.040	1.047	MON	8,320	187,200	07/14/2011	08/15/2014	
78444V	AA	9		SLCLT 2010-B A1	1FE	4,477,245	105.439	4,720,762	4,477,245	4,489,876		3,724			4.000	3.980	MON	8,457	183,069	03/04/2010	07/15/2042	
3599999	Industrial & Miscellaneous - Other Loan-Backed and Structured Securities						74,609,247	XXX	75,654,124	74,120,627	74,333,040	0	(170,192)	0	XXX	XXX	XXX	71,403	1,540,032	XXX	XXX	
3899999	Total - Industrial & Miscellaneous (Unaffiliated)						593,800,975	XXX	588,942,517	559,938,859	572,621,450	615,477	(7,842,451)	34,989	0	XXX	XXX	XXX	3,201,116	23,619,482	XXX	XXX

E10.2

Totals

SCHEDULE D - PART 1

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

1 CUSIP Identification	2 Description	Codes			6 NAIC Designation	7 Actual Cost	Fair Value		10 Par Value	11 Book/Adjusted Carrying Value	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3 Code	4 F o r e i g n	5 Bond CHAR			8 Rate Used to Obtain Fair Value	9 Fair Value			12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
7799999. Total - Issuer Obligations.....						537,914,294	XXX	553,225,961	527,550,000	536,108,713	5,899	(977,157)	0	0	XXX	XXX	XXX	3,880,734	10,135,631	XXX	XXX
7899999. Total - Residential Mortgage-Backed Securities.....						25,104,964	XXX	27,252,882	27,600,194	26,367,983	593,192	860,470	34,989	0	XXX	XXX	XXX	34,466	491,620	XXX	XXX
7999999. Total - Commercial Mortgage-Backed Securities.....						256,735,501	XXX	241,009,912	203,701,795	233,256,273	16,386	(9,897,045)	0	0	XXX	XXX	XXX	1,490,322	19,853,308	XXX	XXX
8099999. Total - Other Loan-Backed and Structured Securities.....						74,609,247	XXX	75,654,124	74,120,627	74,333,040	0	(170,192)	0	0	XXX	XXX	XXX	71,403	1,540,032	XXX	XXX
8399999. Grand Total - Bonds.....						894,364,006	XXX	897,142,879	832,972,616	870,066,009	615,477	(10,183,924)	34,989	0	XXX	XXX	XXX	5,476,925	32,020,591	XXX	XXX

SCHEDULE D - PART 2 - SECTION 1

Showing all PREFERRED STOCKS Owned December 31 of Current Year

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

NONE

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1 CUSIP Identification	2 Description	3 Codes		5 Number of Shares	6 Book/ Adjusted Carrying Value	7 Rate Per Share Used to Obtain Fair Value	8 Fair Value		9 Actual Cost	10 Dividends			11 Change in Book/Adjusted Carrying Value				17 NAIC Market Indicator (a)	18 Date Acquired
		3 Code	4 F o r e i g n				10 Declared but Unpaid	11 Amount Received During Year		12 Nonadmitted Declared but Unpaid	13 Unrealized Valuation Increase/ (Decrease)	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Change in B./A.C.V. (13-14)	16 Total Foreign Exchange Change in B./A.C.V.				
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																		
001204	10 6	AGL RESOURCES INC.....			13,500,000	539,595	39,970	539,595	540,100					(505)		(505)	L.....	12/17/2012
00206R	10 2	AT&T INC.....			150,000,000	5,056,500	33,710	5,056,500	5,115,660					(59,160)		(59,160)	L.....	12/17/2012
002824	10 0	ABBOTT LABORATORIES.....			57,300,000	3,753,150	65,500	3,753,150	3,222,616		74,973			351,621		351,621	L.....	12/17/2012
01741R	10 2	ALLEGHENY TECHNOLOGIES INC.....			12,400,000	376,464	30,360	376,464	352,257					24,207		24,207	L.....	12/17/2012
019344	10 0	ALLIED NEVADA GOLD CORP.....			7,400,000	222,962	30,130	222,962	275,106					(1,110)		(1,110)	L.....	09/27/2011
02209S	10 3	ALTRIA GROUP INC.....			12,500,000	393,000	31,440	393,000	86,681	5,500	20,875			22,375		22,375	L.....	07/22/2002
025816	10 9	AMERICAN EXPRESS CO.....			26,700,000	1,534,716	57,480	1,534,716	1,295,300		20,826			275,277		275,277	L.....	06/08/2011
031162	10 0	AMGEN INC.....			8,000,000	689,600	86,200	689,600	371,730		11,520			175,920		175,920	L.....	06/24/2008
037833	10 0	APPLE COMPUTER INC.....			23,775,000	12,652,413	532,173	12,652,413	3,904,051		104,808			2,595,727		2,595,727	L.....	12/17/2012
04010L	10 3	ARES CAPITAL CORP.....			50,164,530	877,879	17,500	877,879	221,415					189,742		189,742	L.....	12/12/2012
053015	10 3	AUTOMATIC DATA PROCESSING.....			21,000,000	1,195,530	56,930	1,195,530	778,858	9,135	33,180			61,320		61,320	L.....	03/25/2004
057224	10 7	BAKER HUGHES INC.....			5,400,000	220,578	40,848	220,578	166,393		3,240			(42,078)		(42,078)	L.....	03/20/2003
060505	10 4	BANK OF AMERICA CORP.....			36,800,000	427,248	11,610	427,248	305,293		1,291			143,496		143,496	L.....	03/26/2012
09062X	10 3	BIOGEN IDEC INC.....			12,100,000	1,771,077	146,370	1,771,077	543,322					439,472		439,472	L.....	06/22/2006
09247X	10 1	BLACKROCK INC/NEW YORK.....			8,700,000	1,798,377	206,710	1,798,377	1,777,119					21,258		21,258	L.....	12/17/2012
11133T	10 3	BROADRIDGE FINANCIAL SOLUTIONS.....			50,000	1,144	22,880	1,144	840	9	33			17		17	L.....	04/02/2007
126650	10 0	CVS/CAREMARK CORP.....			15,700,000	759,095	48,350	759,095	499,183		10,205			118,849		118,849	L.....	12/15/2009
13342B	10 5	CAMERON INTERNATIONAL CORP.....			5,700,000	321,822	56,460	321,822	307,543					14,279		14,279	L.....	12/17/2012
149123	10 1	CATERPILLAR INC.....			16,500,000	1,478,540	89,609	1,478,540	1,627,088		40,920			(16,361)		(16,361)	L.....	06/08/2011
150870	10 3	CELANESE CORP-SERIES A.....			18,000,000	801,540	44,530	801,540	770,639					30,901		30,901	L.....	12/17/2012
151020	10 4	CELGENE CORP.....			12,400,000	973,028	78,470	973,028	738,416					134,788		134,788	L.....	06/08/2011
156700	10 6	CENTURYLINK INC.....			693,000	27,110	39,120	27,110	18,811		2,010			1,331		1,331	L.....	07/01/2009
16117M	30 5	CHARTER COMMUNICATIONS INC A.....			4,800,000	365,952	76,240	365,952	266,545					92,640		92,640	L.....	12/21/2011
165167	10 7	CHESAPEAKE ENERGY CORP.....			24,800,000	412,176	16,620	412,176	414,599					(2,423)		(2,423)	L.....	12/17/2012
166764	10 0	CHEVRON CORP.....			4,200,000	454,188	108,140	454,188	324,954		14,742			7,308		7,308	L.....	12/15/2009
171798	10 1	CIMAREX ENERGY CO.....			9,900,000	571,527	57,730	571,527	562,368					9,159		9,159	L.....	12/17/2012
172967	42 4	CITIGROUP INC.....			11,400,000	450,984	39,560	450,984	426,664		342			24,320		24,320	L.....	03/26/2012
205638	10 9	COMPUWARE CORP.....			100,000	1,087	10,870	1,087	745					255		255	L.....	03/28/2005
20825C	10 4	CONOCOPHILLIPS.....			24,628,000	1,428,178	57,990	1,428,178	723,983		65,018			60,086		60,086	L.....	12/15/2009
219350	10 5	CORNING INC.....			144,600,000	1,824,852	12,620	1,824,852	1,828,380					(3,528)		(3,528)	L.....	12/17/2012
25179M	10 3	DEVON ENERGY CORPORATION.....			32,392,000	1,685,680	52,040	1,685,680	572,963		25,914			(322,624)		(322,624)	L.....	04/28/2003
254687	10 6	DISNEY (WALT) CO.....			17,100,000	851,409	49,790	851,409	550,328		23,085			210,159		210,159	L.....	12/15/2009
254709	10 8	DISCOVER FINANCIAL.....			8,900,000	343,095	38,550	343,095	56,159	1,246	3,560			129,495		129,495	L.....	07/02/2007
25746U	10 9	DOMINION RESOURCES INC.....			14,800,000	766,640	51,800	766,640	414,621		31,228			(18,944)		(18,944)	L.....	03/20/2003
26875P	10 1	EOG RESOURCES INC.....			1,171,663	120,790	12,700	1,171,663	1,063,967		6,499			216,116		216,116	L.....	06/08/2011
277432	10 0	EASTMAN CHEMICAL COMPANY.....			37,000,000	2,517,850	68,050	2,517,850	569,848		49,580			1,072,630		1,072,630	L.....	03/20/2003
278642	10 3	EBAY INC.....			10,000,000	509,977	50,998	509,977	512,417					(2,440)		(2,440)	L.....	12/17/2012
278768	10 6	EHOSTAR HOLDING CORP.....			2,440,000	83,497	34,220	83,497	26,525					32,403		32,403	L.....	01/02/2008
278865	10 0	ECOLAB INC.....			25,600,000	1,840,640	71,900	1,840,640	584,279		26,368			360,704		360,704	L.....	09/10/2002
29285W	10 4	ENGLITY HOLDINGS INC.....			2,433,000	46,860	19,260	46,860	24,131					22,728		22,728	L.....	07/18/2012
30162A	10 8	EXELIS INC.....			19,600,000	220,892	11,270	220,892	132,729		2,025			43,512		43,512	L.....	11/01/2011

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SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	For eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
302130 10 9	EXPEDITORS INTL WASH INC.....			24,600.000	972,930	39.550	972,930	943,570				29,360		29,360		L.....	12/17/2012
30219G 10 8	EXPRESS SCRIPTS INC.....			18,581.000	1,003,374	54.000	1,003,374	1,010,952				195,079		195,079		L.....	04/02/2012
30231G 10 2	EXXON MOBILE CORP.....			26,162.000	2,264,321	86.550	2,264,321	1,938,250		40,683		17,886		17,886		L.....	12/17/2012
30249U 10 1	FMC TECHNOLOGIES INC.....			18,800.000	805,204	42.830	805,204	787,004				(176,720)		(176,720)		L.....	06/08/2011
31428X 10 6	FEDEX CORPORATION.....			6,600.000	605,352	91.720	605,352	567,562		4,488		54,186		54,186		L.....	06/08/2011
320517 10 5	FIRST HORIZON NATIONAL CORP.....			36,100.000	357,751	9.910	357,751	279,894	361	1,083		68,951		68,951		L.....	12/21/2011
345370 86 0	FORD MOTOR CO.....			222,800.000	2,885,260	12.950	2,885,260	2,521,450				363,810		363,810		L.....	12/17/2012
36467W 10 9	GAMESTOP CORP-CLASS A.....			14,300.000	358,787	25.090	358,787	393,444				(34,657)		(34,657)		L.....	12/17/2012
37247D 10 6	GENWORTH FINANCIAL INC.....			91,200.000	684,912	7.510	684,912	260,832				87,552		87,552		L.....	12/23/2008
393122 10 6	GREEN MOUNTAIN COFFEE ROASTE.....			14,000.000	578,760	41.340	578,760	549,714				29,046		29,046		L.....	12/17/2012
410867 10 5	HANOVER INSURANCE GROUP INC.....			20,700.000	801,918	38.740	801,918	288,620		25,461		78,453		78,453		L.....	03/20/2003
413086 10 9	HARMAN INTERNATIONAL.....			8,600.000	383,904	44.640	383,904	375,807		3,870		56,760		56,760		L.....	06/23/2011
413875 10 5	HARRIS CORP.....			200.000	9,792	48.960	9,792	3,085		280		2,584		2,584		L.....	06/20/2003
416515 10 4	HARTFORD FINANCIAL SVCS GRP.....			15,500.000	347,820	22.440	347,820	250,787	1,550	4,650		95,945		95,945		L.....	12/21/2011
42222G 10 8	HEALTH NET INC.....			9,600.000	233,280	24.300	233,280	240,165				(6,885)		(6,885)		L.....	12/17/2012
45822P 10 5	INTEGRYS ENERGY GROUP INC.....			15,100.000	788,522	52.220	788,522	809,978				(21,456)		(21,456)		L.....	12/17/2012
459200 10 1	INTL BUSINESS MACHINES CORP.....			15,500.000	2,969,025	191.550	2,969,025	1,464,372		51,150		118,885		118,885		L.....	03/28/2007
459902 10 2	INTERNATIONAL GAME TECHNOLOGY.....			100.000	1,417	14.170	1,417	1,506		31		(303)		(303)		L.....	06/11/2002
46625H 10 0	JP MORGAN CHASE & CO.....			54,800.000	2,409,507	43.969	2,409,507	2,372,571				36,936		36,936		L.....	12/17/2012
478160 10 4	JOHNSON & JOHNSON.....			25,000.000	1,752,500	70.100	1,752,500	1,773,885				(21,385)		(21,385)		L.....	12/17/2012
478366 10 7	JOHNSON CONTROLS INC.....			19,900.000	610,333	30.670	610,333	249,338		18,109		(11,741)		(11,741)		L.....	03/20/2003
485170 30 2	KANSAS CITY SOUTHERN INDS.....			12,700.000	1,060,196	83.480	1,060,196	1,039,129				21,067		21,067		L.....	12/17/2012
487836 10 8	KELLOGG CO.....			15,000.000	837,750	55.850	837,750	496,926		26,100		79,200		79,200		L.....	09/10/2002
494368 10 3	KIMBERLY-CLARK CORP.....			9,400.000	793,642	84.430	793,642	802,590				(8,948)		(8,948)		L.....	12/17/2012
49456B 10 1	KINDER MORGAN INC.....			31.000	1,095	35.330	1,095	1,465		22		(370)		(370)		L.....	05/25/2012
49456B 11 9	KINDER MORGAN INC WARRANTS.....			28,032.000	105,961	3.780	105,961					105,961		105,961		L.....	05/25/2012
50076Q 10 6	KRAFT FOODS INC.....			17,716.000	805,547	45.470	805,547	556,087	8,858			249,459		249,459		L.....	10/02/2012
501044 10 1	KROGER CO.....			19,900.000	517,798	26.020	517,798	373,672		9,851		35,820		35,820		L.....	09/25/2003
502424 10 4	L-3 COMMUNICATIONS HLDGS INC.....			14,600.000	1,118,652	76.620	1,118,652	565,805		29,200		184,951		184,951		L.....	03/20/2003
517834 10 7	LAS VEGAS SANDS CORP.....			24,000.000	1,107,840	46.160	1,107,840	1,117,565		6,000		(9,725)		(9,725)		L.....	12/17/2012
52729N 30 8	LEVEL 3 COMMUNICATIONS INC.....			18,700.000	432,157	23.110	432,157	422,604				9,553		9,553		L.....	12/17/2012
53217V 10 9	LIFE TECHNOLOGIES CORP.....			17,148.000	840,766	49.030	840,766	370,051				173,538		173,538		L.....	11/24/2008
532716 10 7	LIMITED BRANDS.....			23,700.000	1,115,322	47.060	1,115,322	851,100		118,500		159,027		159,027		L.....	06/08/2011
539830 10 9	LOCKHEED MARTIN CORPORATION.....			18,000.000	1,661,220	92.290	1,661,220	1,621,652				39,568		39,568		L.....	12/17/2012
544147 10 1	LORILLARD INC.....			13,000.000	1,516,710	116.670	1,516,710	260,754		80,600		34,710		34,710		L.....	06/10/2008
55354G 10 0	MSCI INC-A.....			13,900.000	430,761	30.990	430,761	427,250				3,511		3,511		L.....	12/17/2012
57164Y 10 7	MARRIOTT VACATIONS WORLD.....			2,446.000	101,925	41.670	101,925	22,756				59,951		59,951		L.....	11/22/2011
571748 10 2	MARSH & MCLENNAN COS INC.....			24,800.000	854,856	34.470	854,856	627,559		22,320		70,680		70,680		L.....	03/26/2008
571903 20 2	MARRIOTT INTERNATIONAL INC CLASS A.....			24,464.000	911,773	37.270	911,773	373,670		14,434		198,158		198,158		L.....	03/20/2003
573284 10 6	MARTIN MARIETTA MATERIALS.....			900.000	84,852	94.280	84,852	92,403		1,440		16,983		16,983		L.....	03/27/2006
579780 20 6	MCCORMICK & CO INC NON VTG SHRS.....			2,600.000	165,178	63.530	165,178	141,727	884	2,418		23,451		23,451		L.....	03/30/2012
580135 10 1	MCDONALD'S CORP.....			16,400.000	1,446,644	88.210	1,446,644	1,331,928				(198,768)		(198,768)		L.....	06/08/2011

E12.1

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	For eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
58155Q 10 3	MCKESSON HBOC INC.....			13,600,000	1,318,656	96.960	1,318,656	436,968	2,720	10,880		259,080		259,080		L.....	12/20/2004
58501N 10 1	MEDIVATION INC.....			8,300,000	424,628	51.160	424,628	456,771				(32,143)		(32,143)		L.....	12/17/2012
58933Y 10 5	MERCK & CO INC.....			60,700,000	2,485,058	40.940	2,485,058	2,652,189				(167,131)		(167,131)		L.....	12/17/2012
59156R 10 8	METLIFE INC.....			36,380,000	1,198,357	32.940	1,198,357	1,099,971		26,921		64,029		64,029		L.....	12/21/2011
609207 10 5	MONDELEZ INTERNL INC.....			53,150,000	1,352,838	25.453	1,352,838	1,052,432	6,910	61,654		53,645		53,645		L.....	06/08/2011
61166W 10 1	MONSANTO CO.....			2,300,000	217,695	94.650	217,695	110,239		2,933		56,534		56,534		L.....	09/27/2010
617446 44 8	MORGAN STANLEY.....			125,400,000	2,397,648	19.120	2,397,648	2,313,229				84,419		84,419		L.....	12/17/2012
62944T 10 5	NVR INC.....			400,000	368,000	920.000	368,000	287,892				93,600		93,600		L.....	06/08/2011
65248E 10 4	NEWS CORP INC - CL A.....			65,000,000	1,658,150	25.510	1,658,150	1,086,963		11,050		498,550		498,550		L.....	06/08/2011
65339F 10 1	NEXTERA ENERGY INC.....			25,500,000	1,764,345	69.190	1,764,345	748,587		61,200		211,905		211,905		L.....	06/11/2002
654106 10 3	NIKE INC CLASS B.....			25,600,000	1,320,960	51.600	1,320,960	565,526		23,808		87,424		87,424		L.....	12/26/2012
655844 10 8	NORFOLK SOUTHERN CORP.....			34,000,000	2,102,560	61.840	2,102,560	732,360		65,960		(374,680)		(374,680)		L.....	03/25/2004
68389X 10 5	ORACLE CORPORATION.....			141,100,000	4,701,452	33.320	4,701,452	1,750,853		59,262		1,082,237		1,082,237		L.....	03/28/2005
693506 10 7	PPG INDUSTRIES INC.....			4,000,000	541,400	135.350	541,400	518,082				23,318		23,318		L.....	12/17/2012
69351T 10 6	PPL CORPORATION.....			23,000,000	658,490	28.630	658,490	379,443	8,280	32,890		(18,170)		(18,170)		L.....	06/11/2002
693718 10 8	PACCAR INC.....			41,530,000	1,877,571	45.210	1,877,571	381,566		94,688		321,442		321,442		L.....	09/25/2001
704549 10 4	PEABODY ENERGY CORP.....			21,900,000	582,759	26.610	582,759	587,524				(4,765)		(4,765)		L.....	12/17/2012
708160 10 6	J.C. PENNEY CO INC.....			13,700,000	270,027	19.710	270,027	270,027					10,619	(10,619)		L.....	12/17/2012
713448 10 8	PEPSICO INC.....			44,500,000	3,045,135	68.430	3,045,135	3,091,260	13,169	51,573		12,538		12,538		L.....	12/17/2012
718546 10 4	PHILLIPS 66.....			12,314,000	653,873	53.100	653,873	225,727		5,541		428,146		428,146		L.....	05/01/2012
74144T 10 8	T ROWE PRICE GROUP INC.....			26,700,000	1,738,627	65.117	1,738,627	378,294		63,012		218,062		218,062		L.....	09/10/2002
742718 10 9	PROCTER & GAMBLE CO.....			11,800,000	801,102	67.890	801,102	733,160		26,090		13,924		13,924		L.....	12/15/2009
74834L 10 0	QUEST DIAGNOSTIC INC.....			6,700,000	390,409	58.270	390,409	180,457		4,556		1,407		1,407		L.....	03/20/2003
779287 10 1	ROUSE PROPERTIES INC.....			78,000	1,320	16.920	1,320	56		11		1,264		1,264		L.....	01/13/2012
78442P 10 6	SLM CORP.....			19,000,000	325,470	17.130	325,470	305,290		9,500		70,870		70,870		L.....	06/08/2011
78454L 10 0	SM ENERGY CO.....			7,400,000	386,354	52.210	386,354	356,738				29,616		29,616		L.....	12/17/2012
832248 10 8	SMITHFIELD FOODS INC.....			9,300,000	200,601	21.570	200,601	107,508				(25,203)		(25,203)		L.....	12/23/2008
83416B 10 9	SOLARWINDS INC.....			7,100,000	372,395	52.450	372,395	383,742				(11,347)		(11,347)		L.....	12/17/2012
842587 10 7	SOUTHERN CO.....			34,700,000	1,485,507	42.810	1,485,507	1,513,763				(28,256)		(28,256)		L.....	12/17/2012
845467 10 9	SOUTHWESTERN ENERGY CO.....			40,200,000	1,343,082	33.410	1,343,082	1,326,942				17,326		17,326		L.....	12/17/2012
847560 10 9	SPECTRA ENERGY CORP.....			19,650,000	538,017	27.380	538,017	140,387		22,499		(66,221)		(66,221)		L.....	01/03/2007
854502 10 1	STANLEY BLACK & DECKER INC.....			11,730,000	867,668	73.970	867,668	341,400		21,114		74,720		74,720		L.....	03/15/2010
871829 10 7	SYSCO CORP.....			100,000	3,166	31.660	3,166	3,048		108		233		233		L.....	06/08/2011
872275 10 2	TCF FINANCIAL CORP.....			10,300,000	125,145	12.150	125,145	126,439		2,060		18,849		18,849		L.....	06/24/2008
872540 10 9	TJX COMPANIES INC.....			51,400,000	2,181,930	42.450	2,181,930	540,506		22,616		522,995		522,995		L.....	02/03/2012
886547 10 8	TIFFANY & CO.....			5,400,000	309,636	57.340	309,636	116,424	1,728	6,588		(48,168)		(48,168)		L.....	03/28/2005
889478 10 3	TOLL BROTHERS INC.....			9,200,000	297,436	32.330	297,436	189,182				109,572		109,572		L.....	12/21/2011
892356 10 6	TRACTOR SUPPLY COMPANY.....			8,300,000	733,388	88.360	733,388	722,591				10,797		10,797		L.....	12/17/2012
902973 30 4	US BANCORP.....			54,300,000	1,734,342	31.940	1,734,342	1,309,863	10,589	38,553		265,527		265,527		L.....	06/08/2011
910047 10 9	UNITED CONTINENTAL HOLDINGS.....			13,545,000	316,682	23.380	316,682	154,489				61,088		61,088		L.....	10/01/2010
911312 10 6	UNITED PARCEL SERVICE INC CLASS B.....			18,400,000	1,356,632	73.730	1,356,632	1,276,176		41,952		9,936		9,936		L.....	06/08/2011
911684 10 8	US CELLULAR CORP.....			1,700,000	59,908	35.240	59,908	63,552				(14,263)		(14,263)		L.....	03/26/2004

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SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1 CUSIP Identification	2 Description	3 Codes		5 Number of Shares	6 Book/ Adjusted Carrying Value	7 Fair Value		9 Actual Cost	10 Dividends			13 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.		
912909 10 8	UNITED STATES STEEL CORP.....			18,000.000	429,300	23.850	429,300	233,424		3,600		(46,980)		(46,980)	L.....	12/18/2002	
913017 10 9	UNITED TECHNOLOGIES CORP.....			25,500.000	2,091,255	82.010	2,091,255	2,116,847		51,765		227,460		227,460	L.....	06/08/2011	
92839U 20 6	VISTEON CORP.....			7,000.000	376,740	53.820	376,740	332,063				27,160		27,160	L.....	12/21/2011	
929042 10 9	VORNADO REALTY TRUST.....			12,416.000	994,273	80.080	994,273	413,762		46,684		39,980		39,980	L.....	03/20/2003	
931142 10 3	WAL-MART STORES INC.....			29,200.000	1,992,316	68.230	1,992,316	2,023,040				(30,724)		(30,724)	L.....	12/17/2012	
949746 10 1	WELLS FARGO & CO.....			62,868.000	2,148,828	34.180	2,148,828	1,525,486		55,324		416,186		416,186	L.....	01/02/2009	
958102 10 5	WESTERN DIGITAL CORP.....			9,800.000	416,402	42.490	416,402	175,399		4,900		113,092		113,092	L.....	06/22/2006	
959802 10 9	WESTERN UNION CO.....			70,600.000	960,866	13.610	960,866	931,327				29,539		29,539	L.....	12/17/2012	
962166 10 4	WEYERHAEUSER CO.....			62,000.000	1,724,840	27.820	1,724,840	1,713,792				11,048		11,048	L.....	12/17/2012	
966387 10 2	WHITING PETROLEUM CORP.....			13,500.000	585,495	43.370	585,495	570,282				15,213		15,213	L.....	12/17/2012	
966837 10 6	WHOLE FOODS MARKET INC.....			6,400.000	583,424	91.160	583,424	353,821		16,384		138,112		138,112	L.....	06/08/2011	
969457 10 0	WILLIAMS COS INC.....			36,800.000	1,204,832	32.740	1,204,832	360,299		44,022		212,581		212,581	L.....	06/18/2004	
969904 10 1	WILLIAMS-SONOMA INC.....			1,400.000	61,278	43.770	61,278	53,161		1,232		7,378		7,378	L.....	12/21/2011	
98212B 10 3	WPX ENERGY INC.....			12,266.000	182,518	14.880	182,518	80,928				101,590		101,590	L.....	01/03/2012	
98419M 10 0	XYLEM INC.....			19,600.000	531,160	27.100	531,160	314,085		7,934		27,636		27,636	L.....	11/01/2011	
000886 28 3	ROYAL CARIBBEAN CRUISES LTD.....		F..	7,600.000	258,400	34.000	258,400	185,500		3,344		70,148		70,148	L.....	12/21/2011	
05964H 10 5	BANCO SANTANDER SA-SPON ADR.....		F..	954.000	7,794	8.170	7,794	5,913		377		3,168	2,152	1,016	L.....	10/12/2012	
G16962 10 5	BUNGE LTD.....		F..	16,700.000	1,213,923	72.690	1,213,923	1,208,160				5,763		5,763	L.....	12/17/2012	
9099999	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated).....				148,425,892	XXX	148,425,892	102,169,010		72,964		13,904,041	12,771	13,891,270	0	XXX	
9799999	Total - Common Stock.....				148,425,892	XXX	148,425,892	102,169,010		72,964		13,904,041	12,771	13,891,270	0	XXX	
9899999	Total - Preferred and Common Stock.....				148,425,892	XXX	148,425,892	102,169,010		72,964		13,904,041	12,771	13,891,270	0	XXX	

E12.3

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

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
Bonds - U.S. Government								
912828 SE 1	US TREASURY NOTE 0.250% 02/15/15.....		03/29/2012	Barclays Capital.....		5,016,465	5,050,000	1,526
0599999	Total - Bonds - U.S. Government.....					5,016,465	5,050,000	1,526
Bonds - U.S. States, Territories and Possessions								
575827 KH 2	MASSACHUSETTS ST 0.120% 08/01/15.....		12/06/2012	Goldman Sachs.....		32,200,000	32,200,000	422
1799999	Total - Bonds - U.S. States, Territories & Possessions.....					32,200,000	32,200,000	422
Bonds - U.S. Special Revenue and Special Assessment								
20775B XX 9	CONN ST HSG FIN AUTH HSG MTG 2.000% 11/15/17.....		05/16/2012	Merrill Lynch.....		1,535,000	1,535,000	
59447P NE 7	MICHIGAN ST FIN AUTH REVENUE 5.000% 07/01/20.....		06/13/2012	Merrill Lynch.....		12,011,300	10,000,000	
70869V AU 8	PENNSYLVANIA ST ECON DEV FING 5.000% 01/01/20.....		10/03/2012	Merrill Lynch.....		12,281,000	10,000,000	
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments.....					25,827,300	21,535,000	0
Bonds - Industrial and Miscellaneous								
00101J AA 4	ADT CORP 2.250% 07/15/17.....		06/28/2012	Various.....		7,004,940	7,000,000	
04044T AG 1	EXPRESS SCRIPTS HOLDING 2.100% 02/12/15.....		02/06/2012	Citicorp Securities Inc.....		5,970,480	6,000,000	
14987B AB 9	CC HOLDINGS GS V LLC/CR 2.381% 12/15/17.....		12/13/2012	Various.....		20,845,190	20,750,000	
17318U AB 0	CGCMT 2012-GC8 A2 1.813% 09/10/45.....		11/06/2012	Various.....		10,927,843	10,660,000	13,360
278865 AK 6	ECOLAB INC 3.000% 12/08/16.....		05/29/2012	CSFBdirect.....		7,808,724	7,425,000	107,044
278865 AN 0	ECOLAB INC 1.000% 08/09/15.....		08/06/2012	Bank of America Corp.....		6,996,500	7,000,000	
369604 BE 2	GENERAL ELECTRIC CO 0.850% 10/09/15.....		10/01/2012	Barclays Capital.....		14,995,950	15,000,000	
44890F AC 1	HALST 2012-A A3 0.920% 08/17/15.....		06/13/2012	Citicorp Securities Inc.....		6,499,306	6,500,000	
46637Y AG 4	JPMCC 2012-HSBC B 3.722% 07/05/32.....		07/20/2012	Various.....		6,154,101	6,000,000	14,888
571748 AS 1	MARSH & MCLENNAN COS IN 2.300% 04/01/17.....		04/05/2012	Various.....		26,921,930	27,000,000	9,264
61760V AL 7	MSC 2012-C4 A1 1.085% 03/15/45.....		03/09/2012	Morgan Stanley.....		17,339,136	17,339,273	14,110
61974P AG 3	MOTEL 2012-MTL6 C 3.139% 10/05/25.....		12/11/2012	JP Morgan Securities.....		25,024,960	25,000,000	26,593
78573A AB 6	SABMILLER HOLDINGS INC 2.450% 01/15/17.....		01/10/2012	JP Morgan Securities.....		14,971,350	15,000,000	
902134 AA 3	TYCO FLOW CONTROL FINAN 1.875% 09/15/17.....		09/11/2012	JP Morgan Securities.....		6,462,255	6,450,000	
91830C AG 3	VNDO 2012-6AVE B 3.298% 11/15/30.....		11/16/2012	Deutsche Bank.....		6,842,865	6,676,000	17,123
92903P AJ 8	VNO 2010-VNO C 5.280% 09/13/28.....		03/29/2012	JP Morgan Securities.....		135,566	130,000	439
931422 AG 4	WALGREEN CO 1.000% 03/13/15.....		09/10/2012	Goldman Sachs.....		11,985,240	12,000,000	
931422 AH 2	WALGREEN CO 3.100% 09/15/22.....		09/10/2012	Goldman Sachs.....		6,992,230	7,000,000	
931422 AJ 8	WALGREEN CO 1.800% 09/15/17.....		09/10/2012	Bank of America Corp.....		14,968,500	15,000,000	
982526 AM 7	WRIGLEY (WM.) JR CO 3.700% 06/30/14.....		01/26/2012	JP Morgan Securities.....		4,904,920	4,700,000	14,492
714264 AD 0	PERNOD-RICARD SA 4.450% 01/15/22.....	F.....	11/19/2012	Various.....		6,566,040	6,000,000	73,425
902133 AL 1	TYCO ELECTRONICS GROUP 1.600% 02/03/15.....	F.....	01/31/2012	JP Morgan Securities.....		4,989,800	5,000,000	
928670 AM 0	VOLKSWAGEN INTL FIN NV 1.150% 11/20/15.....	F.....	11/15/2012	Deutsche Bank.....		9,994,700	10,000,000	
3899999	Total - Bonds - Industrial and Miscellaneous.....					245,302,526	243,630,273	290,738
8399997	Total - Bonds - Part 3.....					308,346,291	302,415,273	292,686
8399998	Total - Bonds - Summary Item from Part 5.....					206,072,060	205,461,727	150,184
8399999	Total - Bonds.....					514,418,351	507,877,000	442,870
Common Stocks - Industrial and Miscellaneous								
001204 10 6	AGL RESOURCES INC.....		12/17/2012	State Street Bank.....	13,500,000	540,100	XXX	
00206R 10 2	AT&T INC.....		12/17/2012	State Street Bank.....	150,000,000	5,115,660	XXX	
002824 10 0	ABBOTT LABORATORIES.....		12/17/2012	State Street Bank.....	20,000,000	1,304,150	XXX	
01741R 10 2	ALLEGHENY TECHNOLOGIES.....		12/17/2012	State Street Bank.....	12,400,000	352,257	XXX	
037833 10 0	APPLE COMPUTER INC.....		12/17/2012	State Street Bank.....	4,000,000	2,047,811	XXX	
060505 10 4	BANK OF AMERICA CORP.....		03/26/2012	State Street Bank.....	18,100,000	179,780	XXX	
09247X 10 1	BLACKROCK INC/NEW YORK.....		12/17/2012	State Street Bank.....	8,700,000	1,777,119	XXX	

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SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
13342B 10 5	CAMERON INTERNATIONAL C.....		12/17/2012	State Street Bank.....	5,700.000	307,543	XXX	
150870 10 3	CELANESE CORP-SERIES A.....		12/17/2012	State Street Bank.....	18,000.000	770,639	XXX	
165167 10 7	CHESAPEAKE ENERGY CORP.....		12/17/2012	State Street Bank.....	24,800.000	414,599	XXX	
171798 10 1	CIMAREX ENERGY CO.....		12/17/2012	State Street Bank.....	9,900.000	562,368	XXX	
172967 42 4	CITIGROUP INC.....		03/26/2012	State Street Bank.....	11,400.000	426,664	XXX	
219350 10 5	CORNING INC.....		12/17/2012	State Street Bank.....	144,600.000	1,828,380	XXX	
278642 10 3	EBAY INC.....		12/17/2012	State Street Bank.....	10,000.000	512,417	XXX	
29285W 10 4	ENGILITY HOLDINGS INC.....		07/18/2012	Spin Off.....	2,433.000	24,131	XXX	
302130 10 9	EXPEDITORS INTL WASH IN.....		12/17/2012	State Street Bank.....	24,600.000	943,570	XXX	
30219G 10 8	EXPRESS SCRIPTS INC.....		04/02/2012	State Street Bank.....	1,581.000	48,565	XXX	
30231G 10 2	EXXON MOBILE CORP.....		12/17/2012	State Street Bank.....	7,500.000	664,644	XXX	
345370 86 0	FORD MOTOR CO.....		12/17/2012	State Street Bank.....	222,800.000	2,521,450	XXX	
36467W 10 9	GAMESTOP CORP-CLASS A.....		12/17/2012	State Street Bank.....	14,300.000	393,444	XXX	
393122 10 6	GREEN MOUNTAIN COFFEE R.....		12/17/2012	State Street Bank.....	14,000.000	549,714	XXX	
42222G 10 8	HEALTH NET INC.....		12/17/2012	State Street Bank.....	9,600.000	240,165	XXX	
45822P 10 5	INTEGRYS ENERGY GROUP I.....		12/17/2012	State Street Bank.....	15,100.000	809,978	XXX	
46625H 10 0	JP MORGAN CHASE & CO.....		12/17/2012	State Street Bank.....	54,800.000	2,372,571	XXX	
478160 10 4	JOHNSON & JOHNSON.....		12/17/2012	State Street Bank.....	25,000.000	1,773,885	XXX	
485170 30 2	KANSAS CITY SOUTHERN IN.....		12/17/2012	State Street Bank.....	12,700.000	1,039,129	XXX	
494368 10 3	KIMBERLY-CLARK CORP.....		12/17/2012	State Street Bank.....	9,400.000	802,590	XXX	
49456B 10 1	KINDER MORGAN INC.....		05/25/2012	State Street Bank.....	31.000	1,465	XXX	
49456B 11 9	KINDER MORGAN INC WARRA.....		05/25/2012	State Street Bank.....	28,032.000		XXX	
50076Q 10 6	KRAFT FOODS INC.....		10/02/2012	Spin Off.....	17,716.000	556,087	XXX	
517834 10 7	LAS VEGAS SANDS CORP.....		12/17/2012	State Street Bank.....	24,000.000	1,117,565	XXX	
52729N 30 8	LEVEL 3 COMMUNICATIONS.....		12/17/2012	State Street Bank.....	18,700.000	422,604	XXX	
539830 10 9	LOCKHEED MARTIN CORPORA.....		12/17/2012	State Street Bank.....	18,000.000	1,621,652	XXX	
55354G 10 0	MSCI INC-A.....		12/17/2012	State Street Bank.....	13,900.000	427,250	XXX	
579780 20 6	MCCORMICK & CO INC NON.....		03/30/2012	State Street Bank.....	2,600.000	141,727	XXX	
58501N 10 1	MEDIVATION INC.....		12/17/2012	State Street Bank.....	8,300.000	456,771	XXX	
58933Y 10 5	MERCK & CO INC.....		12/17/2012	State Street Bank.....	60,700.000	2,652,189	XXX	
617446 44 8	MORGAN STANLEY.....		12/17/2012	State Street Bank.....	125,400.000	2,313,229	XXX	
693506 10 7	PPG INDUSTRIES INC.....		12/17/2012	State Street Bank.....	4,000.000	518,082	XXX	
704549 10 4	PEABODY ENERGY CORP.....		12/17/2012	State Street Bank.....	21,900.000	587,524	XXX	
708160 10 6	J.C. PENNEY CO INC.....		12/17/2012	State Street Bank.....	13,700.000	280,646	XXX	
713448 10 8	PEPSICO INC.....		12/17/2012	State Street Bank.....	20,000.000	1,407,022	XXX	
718546 10 4	PHILLIPS 66.....		05/01/2012	Spin Off.....	12,314.000	225,727	XXX	
779287 10 1	ROUSE PROPERTIES INC.....		01/13/2012	Spin Off.....	78.000	56	XXX	
78454L 10 0	SM ENERGY CO.....		12/17/2012	State Street Bank.....	7,400.000	356,738	XXX	
83416B 10 9	SOLARWINDS INC.....		12/17/2012	State Street Bank.....	7,100.000	383,742	XXX	
842587 10 7	SOUTHERN CO.....		12/17/2012	State Street Bank.....	34,700.000	1,513,763	XXX	
845467 10 9	SOUTHWESTERN ENERGY CO.....		12/17/2012	State Street Bank.....	40,100.000	1,322,562	XXX	
892356 10 6	TRACTOR SUPPLY COMPANY.....		12/17/2012	State Street Bank.....	8,300.000	722,591	XXX	
931142 10 3	WAL-MART STORES INC.....		12/17/2012	State Street Bank.....	29,200.000	2,023,040	XXX	
959802 10 9	WESTERN UNION CO.....		12/17/2012	State Street Bank.....	70,600.000	931,327	XXX	
962166 10 4	WEYERHAEUSER CO.....		12/17/2012	State Street Bank.....	62,000.000	1,713,792	XXX	
966387 10 2	WHITING PETROLEUM CORP.....		12/17/2012	State Street Bank.....	13,500.000	570,282	XXX	
98212B 10 3	WPX ENERGY INC.....		01/03/2012	Spin Off.....	12,266.000	80,928	XXX	

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
G16962 10 5	BUNGE LTD.....	F.....	12/17/2012	State Street Bank.....	16,700.000	1,208,160	XXX	
9099999.	Total - Common Stocks - Industrial and Miscellaneous.....					51,879,844	XXX	.0
9799997.	Total - Common Stocks - Part 3.....					51,879,844	XXX	.0
9799998.	Total - Common Stocks - Summary Item from Part 5.....					874,262	XXX	
9799999.	Total - Common Stocks.....					52,754,106	XXX	.0
9899999.	Total - Preferred and Common Stocks.....					52,754,106	XXX	.0
9999999.	Total - Bonds, Preferred and Common Stocks.....					567,172,457	XXX	.442,870

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.						
Bonds - U.S. Government																				
912828	QE 3 US TREASURY NOTE 0.625% 04/30/13		01/20/2012	Goldman Sachs		62,152,453	61,800,000	61,901,391	61,868,691		(3,121)		(3,121)		61,865,570		286,883	286,883	89,135	04/30/2013
912828	RF 9 US TREASURY NOTE 1.000% 08/31/16		12/17/2012	Barclays Capital		18,341,719	18,000,000	18,005,255	18,004,859		(1,000)		(1,000)		18,003,859		337,860	337,860	234,199	08/31/2016
0599999	Total - Bonds - U.S. Government					80,494,172	79,800,000	79,906,646	79,873,550	0	(4,121)	0	(4,121)	0	79,869,429	0	624,743	624,743	323,334	XXX
Bonds - U.S. States, Territories and Possessions																				
882721	MZ 3 TEXAS ST 0.130% 12/01/36		12/03/2012	Call 100.0000		1,400,000	1,400,000	1,400,000	1,400,000				0		1,400,000				1,740	12/01/2036
1799999	Total - Bonds - U.S. States, Territories & Possessions					1,400,000	1,400,000	1,400,000	1,400,000	0	0	0	0	0	1,400,000	0	0	0	1,740	XXX
Bonds - U.S. Special Revenue and Special Assessment																				
3137AH	6D 5 FHMS 2011-K015 X1 IO 1.674% 07/25/21		12/01/2012	Paydown				141,998	140,110		(140,110)		(140,110)					0	12,273	07/25/2021
31392C	MS 0 FNW 2002-W1 2A 6.940% 02/25/42		12/01/2012	Paydown		57,954	57,954	60,906	61,497		(3,543)		(3,543)		57,954			0	2,138	02/25/2042
34073N	5Z 9 FLORIDA HSG FIN CORP 6.450% 01/01/39		07/01/2012	Call 100.0000		1,115,000	1,115,000	1,197,778	1,208,699		(93,699)		(93,699)		1,115,000			0	57,889	01/01/2039
34074M	BP 5 FLORIDA HSG FIN CORP RE 5.500% 01/01/41		07/01/2012	Call 100.0000		810,000	810,000	869,778	846,505		(36,505)		(36,505)		810,000			0	33,688	01/01/2041
462467	AP 6 IOWA FIN AUTH SF MTG 5.750% 07/01/36		08/30/2012	Call 100.0000		970,000	970,000	1,022,904	1,000,567		(30,567)		(30,567)		970,000			0	53,387	07/01/2036
46246B	JS 2 IOWA FIN AUTH HSG 5.000% 07/01/30		08/30/2012	Call 100.0000		600,000	600,000	626,772	606,567		(6,567)		(6,567)		600,000			0	25,533	07/01/2030
49130P	FX 7 KENTUCKY HSG CORP 3.350% 01/01/27		03/01/2012	Call 100.0000		20,000	20,000	20,000	20,000				0		20,000			0	447	01/01/2027
49130P	JG 0 KENTUCKY HSG CORP 3.415% 07/01/13		07/01/2012	Call 100.0000		1,385,000	1,385,000	1,385,000	1,385,000				0		1,385,000			0	31,361	07/01/2013
64468T	D3 8 NEW HAMPSHIRE ST HSG 4.750% 07/01/33		07/01/2012	Call 100.0000		350,000	350,000	371,823	351,600		(1,600)		(1,600)		350,000			0	14,864	07/01/2033
647199	2F 4 NEW MEXICO MTG FIN HSG 5.250% 03/01/34		09/20/2012	Call 101.6293		1,041,700	1,025,000	1,101,363	1,040,644		1,056		1,056		1,041,700			0	53,764	03/01/2034
647200	TH 7 NEW MEXICO MTG FIN AGY 5.600% 01/01/38		07/01/2012	Call 100.0000		995,000	995,000	1,072,113	1,059,307		(64,307)		(64,307)		995,000			0	41,720	01/01/2038
65888M	6B 2 NORTH DAKOTA ST HSG 5.500% 01/01/37		07/01/2012	Call 100.0000		1,370,000	1,370,000	1,444,665	1,389,955		(19,955)		(19,955)		1,370,000			0	56,238	01/01/2037
676907	KV 9 OHIO HSG FIN AGY 5.500% 03/01/36		09/01/2012	Call 100.0000		965,000	965,000	1,029,935	985,838		(20,838)		(20,838)		965,000			0	39,600	03/01/2036
67886M	NN 5 OKLAHOMA HSG FIN SF 4.500% 09/01/27		09/01/2012	Call 100.0000		50,000	50,000	53,837	53,720		(3,720)		(3,720)		50,000			0	1,294	09/01/2027
83712D	QV 1 SOUTH CAROLINA HSG 6.000% 07/01/38		10/01/2012	Call 100.0000		725,000	725,000	786,074	770,602		(45,602)		(45,602)		725,000			0	36,375	07/01/2038
83755G	5A 1 SOUTH DAKOTA HSG 5.500% 11/01/37		08/15/2012	Call 100.0000		35,000	35,000	34,643	34,778		222		222		35,000			0	1,118	11/01/2037
97689P	2N 7 WISCONSIN HSG & ECON 6.000% 09/01/36		09/01/2012	Call 100.0000		1,195,000	1,195,000	1,279,009	1,210,055		(15,055)		(15,055)		1,195,000			0	53,550	09/01/2036
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments					11,684,654	11,667,954	12,498,598	12,165,444	0	(480,790)	0	(480,790)	0	11,684,654	0	0	0	515,239	XXX
Bonds - Industrial and Miscellaneous																				
00764M	FB 8 AABST 2005-2 M1 0.630% 06/25/35		12/25/2012	Paydown		122,298	122,298	104,412	104,682		17,616		17,616		122,298			0	820	06/25/2035
01958X	BS 5 ALLIED WASTE NORTH AMER 6.875% 06/01/17		06/01/2012	Call 103.4380		10,343,800	10,000,000	11,000,000	10,495,851		(152,051)		(152,051)		10,343,800			0	343,750	06/01/2017
02005G	AC 9 ALLYA 2009-B A3 1.980% 10/15/13		10/15/2012	Paydown		6,493,841	6,493,841	6,474,055	6,490,344		3,497		3,497		6,493,841			0	54,570	10/15/2013
05533E	AU 8 BCAP 2010-RR8 3A1 3.000% 05/26/35		12/01/2012	Paydown		3,514,858	3,514,858	3,543,416	3,529,176		(14,319)		(14,319)		3,514,858			0	58,751	05/26/2035
05947U	D3 9 BACM 2005-1 A5 5.343% 11/10/42		07/26/2012	Union Bank of Switzerland		25,963,688	23,600,000	25,903,961	25,264,414		(311,316)		(311,316)		24,953,098		1,010,589	1,010,589	826,940	11/10/2042
05947U	VC 9 BACM 2004-3 A5 5.555% 06/10/39		12/01/2012	Paydown		288,168	288,168	287,549	288,260		(92)		(92)		288,168			0	11,861	06/10/2039
05950V	AG 5 BACM 2006-6 XP IO 0.445% 10/10/45		11/01/2012	Paydown				421,026	246,940		(246,940)		(246,940)					0	107,012	10/10/2045
07383F	B5 6 BSCMS 2004-T14 X2 IO 0.378% 01/12/41		05/01/2012	Paydown				1,593,148	143,362		(143,362)		(143,362)					0	193,243	01/12/2041
07387B	DY 6 BSCMS 2005-PW10 A2 5.270% 12/11/40		05/01/2012	Paydown		1,758,123	1,758,123	1,767,727	1,755,582		2,541		2,541		1,758,123			0	29,172	12/11/2040
07388N	AY 2 BSCMS 2006-T24 X2 IO 0.445% 10/12/41		10/01/2012	Paydown				631,587	436,710		(436,710)		(436,710)					0	237,957	10/12/2041
12557Y	AC 1 CITEC 2010-VT1A A3 2.410% 05/15/13		08/15/2012	Paydown		6,229,944	6,229,944	6,317,552	6,256,448		(26,504)		(26,504)		6,229,944			0	53,124	05/15/2013
17305E	ER 2 CCCIT 2009-A5 A5 2.250% 12/23/14		12/23/2012	Paydown		10,000,000	10,000,000	9,990,500	9,996,805		3,195		3,195		10,000,000			0	225,000	12/23/2014
17310M	AM 2 CGCMT 2006-C5 XP IO 0.539% 10/15/49		11/01/2012	Paydown				963,174	379,338		(379,338)		(379,338)					0	164,353	10/15/2049
20046F	AE 0 COMM 2001-J2A A2 6.096% 07/16/34		12/01/2012	Paydown		176,914	176,914	185,681	181,084		(4,170)		(4,170)		176,914			0	5,913	07/16/2034
20046F	AS 9 COMM 2001-J2A X IO 0.432% 07/01/34		12/01/2012	Paydown				5,240	425		(425)		(425)					0	259	07/01/2034
22540V	G6 3 CSFB 2002-9 1A1 7.000% 03/25/40		12/01/2012	Paydown		18,831	18,831	19,093	19,844		(1,013)		(1,013)		18,831			0	801	03/25/2040

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	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
22541N UJ 6	CSFB 2002-CP5 A2 4.940% 12/15/35		10/01/2012	Paydown		4,000,000	4,000,000	4,180,400	4,051,094		(51,094)		(51,094)		4,000,000			0	114,378	12/15/2035
225470 PT 4	CSMC 2005-C6 ASP IO 0.030% 12/15/40		12/01/2012	Paydown				1,560,702	810,402		(810,402)		(810,402)					0	975,452	12/15/2040
33736X AH 2	FUNBC 2000-C1 IO 1.506% 05/01/32		12/01/2012	Paydown				270,088	220,506		(220,506)		(220,506)					0	30,789	05/01/2032
33736X CR 8	FUNBC 2001-C2 IO 1.589% 01/12/43		12/01/2012	Paydown				29,430					0					0	4,139	01/12/2043
36158Y HJ 1	GECMC 2002-3A G 6.024% 12/10/37		10/01/2012	Paydown		7,000,000	7,000,000	6,230,273	6,826,815		173,185		173,185		7,000,000			0	351,400	12/10/2037
36161H AC 5	GEEMT 2010-1 A3 0.940% 07/14/14		12/14/2012	Paydown		5,945,368	5,945,368	5,945,115	5,945,160		208		208		5,945,368			0	27,466	07/14/2014
361849 M9 0	GMACC 2005-C1 X2 IO 0.731% 05/10/43		06/01/2012	Paydown				2,324,967	175,322		(175,322)		(175,322)					0	219,014	05/10/2043
36228C WC 3	GSMS 2005-GG4 XP IO 0.926% 07/10/39		06/01/2012	Paydown				2,166,250	515,495		(515,495)		(515,495)					0	637,937	07/10/2039
3622N6 AG 4	GSR 2007-AR2 4A1 2.789% 02/25/51		12/01/2012	Paydown		430,460	430,460	419,752	429,412		1,048		1,048		430,460			0	8,518	02/25/2051
396789 ES 4	GCCFC 2003-C2 A4 4.915% 01/05/36		12/01/2012	Paydown		3,714	3,714	3,791	3,761		(47)		(47)		3,714			0	183	01/05/2036
46625Y GS 6	JPMCC 2005-LDP1 X2 IO 0.186% 03/15/46		03/01/2012	Paydown				1,188,379	113,316		(113,316)		(113,316)					0	173,227	03/15/2046
46625Y NH 2	JPMCC 2005-LDP2 X2 IO 0.740% 07/15/42		06/01/2012	Paydown				5,200,540	594,429		(594,429)		(594,429)					0	749,800	07/15/2042
46628F AB 7	JPMCC 2006-LDP7 A2 5.857% 04/15/45		07/01/2012	Paydown		556,723	556,723	558,114	555,459		1,264		1,264		556,723			0	17,220	04/15/2045
46628K AT 7	JPMMT 2006-A3 6A1 2.995% 08/25/34		12/01/2012	Paydown		975,239	975,239	946,477	1,002,970		(27,731)		(27,731)		975,239			0	19,190	08/25/2034
46628K AV 2	JPMMT 2006-A3 7A1 2.967% 12/25/48		12/01/2012	Paydown		424,472	424,472	410,592	425,595		(1,123)		(1,123)		424,472			0	6,206	12/25/2048
493268 AS 5	KSLT 1999-B A2 0.742% 08/25/27		11/25/2012	Paydown		4,576,333	4,576,333	4,477,551	4,522,486		53,847		53,847		4,576,333			0	26,600	08/25/2027
502413 AZ 0	L-3 COMMUNICATIONS CORP 4.750% 07/15/20		10/17/2012	Deutsche Bank		5,546,050	5,000,000	5,126,500	5,112,620		(8,999)		(8,999)		5,103,622		442,428	442,428	297,535	07/15/2020
55312V AQ 1	MLCFC 2006-4 XP IO 0.618% 12/12/49		12/01/2012	Paydown				499,996	376,385		(376,385)		(376,385)					0	120,730	12/12/2049
55313U AD 1	MMAF 2009-AA A4 3.510% 01/15/30		12/15/2012	Paydown		495,778	495,778	516,229	509,957		(14,179)		(14,179)		495,778			0	17,044	01/15/2030
55609M AB 6	MEFT 2011-A A2 1.210% 09/20/13		12/20/2012	Paydown		6,780,590	6,780,590	6,780,396	6,779,990		600		600		6,780,590			0	46,032	09/20/2013
59022H DU 3	MLMT 2004-KEY2 A4 4.864% 08/12/39		12/03/2012	Deutsche Bank		11,708,125	11,000,000	11,566,328	11,379,641		(138,412)		(138,412)		11,241,229		466,896	466,896	538,012	08/12/2039
65476A AD 7	NAROT 2009-A A3 3.200% 02/15/13		02/15/2012	Paydown		897,832	897,832	912,282	898,038		(206)		(206)		897,832			0	3,526	02/15/2013
65535V AA 6	NAA 2001-R1A A1 7.000% 02/01/30		12/01/2012	Paydown		45,893	45,893	46,510	46,824		(931)		(931)		45,893			0	1,384	02/01/2030
68389F KP 8	OOMLT 2006-1 2A3 0.400% 01/25/36		12/25/2012	Paydown		574,701	574,701	491,250	500,858		73,843		73,843		574,701			0	1,395	01/25/2036
74929Q AA 3	RBSCF 2010-MB1 A1 2.367% 02/15/15		04/30/2012	Merrill Lynch		4,801,727	4,712,629	4,712,530	4,711,021		(224)		(224)		4,710,797		90,930	90,930	37,802	02/15/2015
74929Q AA 3	RBSCF 2010-MB1 A1 2.367% 02/15/15		05/01/2012	Paydown		683,323	683,323	683,308	683,089		233		233		683,323			0	13,392	02/15/2015
78444V AA 9	SLCLT 2010-B A1 4.000% 07/15/42		12/15/2012	Paydown		955,611	955,611	955,611	957,512		(1,901)		(1,901)		955,611			0	20,291	07/15/2042
86358E QG 4	SAIL 2005-1 A8 0.810% 02/25/35		12/25/2012	Paydown		1,430,252	1,430,252	1,219,647	1,334,991		95,261		95,261		1,430,252			0	10,516	02/25/2035
88522E AE 3	TMST 2007-1 A3A 0.376% 03/25/37		02/25/2012	Paydown		9,274,299	9,274,299	8,764,212	9,244,464		29,834		29,834		9,274,299			0	6,104	03/25/2037
92343V AY 0	VERIZON COMMUNICATIONS 3.000% 04/01/16		02/22/2012	Various		10,663,750	10,000,000	9,948,000	9,955,093		1,566		1,566		9,956,659		707,091	707,091	119,583	04/01/2016
92343V BD 5	VERIZON COMMUNICATIONS 2.000% 11/01/16		07/16/2012	Various		20,737,650	20,000,000	19,874,600	19,878,210		12,991		12,991		19,891,201		846,449	846,449	281,389	11/01/2016
92887B AC 4	VFET 2010-1A A3 1.560% 06/17/13		08/15/2012	Paydown		6,556,373	6,556,373	6,556,275	6,556,356		17		17		6,556,373			0	32,217	06/17/2013
92976B BK 7	WBCMT 2005-C22 A2 5.242% 12/15/44		05/01/2012	Paydown		1,490,515	1,490,515	1,497,958	1,487,572		2,942		2,942		1,490,515			0	32,555	12/15/2044
949802 AA 0	WFMB3 2003-I A1 2.490% 09/25/33		12/01/2012	Paydown		391,316	391,316	386,196	396,430		(5,113)		(5,113)		391,316			0	4,943	09/25/2033
87938W AJ 2	TELEFONICA EMISIONES SA 4.949% 01/15/15	F	09/04/2012	Various		15,130,000	15,000,000	16,247,295	15,873,665		(185,103)		(185,103)		15,688,561		(558,561)	(558,561)	836,106	01/15/2015
928670 AD 0	VOLKSWAGEN INTL FIN NV 1.875% 04/01/14	F	11/15/2012	Deutsche Bank		10,137,300	10,000,000	9,964,300	9,972,936		10,493		10,493		9,983,429		153,871	153,871	213,021	04/01/2014
3899999	Total - Bonds - Industrial and Miscellaneous					197,123,859	191,404,398	211,869,965	198,437,139	0	(4,472,977)	0	(4,472,977)	0	193,964,165	0	3,159,693	3,159,693	8,308,622	XXX
8399997	Total - Bonds - Part 4					290,702,685	284,272,352	305,675,209	291,876,133	0	(4,957,888)	0	(4,957,888)	0	286,918,248	0	3,784,436	3,784,436	9,148,935	XXX
8399998	Total - Bonds - Summary Item from Part 5					208,426,207	205,461,727	206,072,060	206,072,060	0	(13,265)	0	(13,265)	0	206,058,794	0	2,367,411	2,367,411	822,201	XXX
8399999	Total - Bonds					499,128,892	489,734,079	511,747,269	291,876,133	0	(4,971,153)	0	(4,971,153)	0	492,977,042	0	6,151,847	6,151,847	9,971,136	XXX
Preferred Stocks - Industrial and Miscellaneous																				
00845W AD 0	AGFIRST FARM CREDIT BANK		03/21/2012	BNY Capital Mrkts		7,000,000.000	5,040,000	4,190,550	5,250,000	(1,059,450)			(1,059,450)		5,250,000		849,450	849,450	129,322	XXX
8499999	Total - Preferred Stocks - Industrial and Miscellaneous					5,040,000	XXX	4,190,550	5,250,000	(1,059,450)	0	0	(1,059,450)	0	5,250,000	0	849,450	849,450	129,322	XXX

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
8999997	Total - Preferred Stocks - Part 4					5,040,000	XXX	4,190,550	5,250,000	(1,059,450)	0	0	(1,059,450)	0	5,250,000	0	849,450	849,450	129,322	XXX
8999999	Total - Preferred Stocks					5,040,000	XXX	4,190,550	5,250,000	(1,059,450)	0	0	(1,059,450)	0	5,250,000	0	849,450	849,450	129,322	XXX
Common Stocks - Industrial and Miscellaneous																				
00206R	10 2 AT&T INC.		08/27/2012	State Street Bank	76,850.000	2,833,158	XXX	1,256,860	2,323,944	(1,067,084)			(1,067,084)		1,256,860		1,576,298	1,576,298	101,442	XXX
006848	10 5 ADELPHIA CORP.		05/01/2012	Class Action Litigation		73,717	XXX						0				73,717	73,717		XXX
031162	10 0 AMGEN INC.		08/27/2012	State Street Bank	38,700.000	3,273,846	XXX	1,802,565	2,484,927	(682,362)			(682,362)		1,802,565		1,471,281	1,471,281	41,796	XXX
031652	10 0 AMKOR TECHNOLOGY INC.		05/30/2012	Class Action Litigation		122	XXX						0				122	122		XXX
037833	10 0 APPLE COMPUTER INC.		08/27/2012	State Street Bank	5,500.000	3,720,777	XXX	516,274	2,227,500	(1,711,226)			(1,711,226)		516,274		3,204,503	3,204,503	14,575	XXX
04010L	10 3 ARES CAPITAL CORP.		10/12/2012	State Street Bank	2.000	38	XXX	12	37	(25)			(25)		12		26	26		XXX
060505	10 4 BANK OF AMERICA CORP.		11/26/2012	Class Action Litigation		987	XXX						0				987	987		XXX
09247X	10 1 BLACKROCK INC/NEW YORK		08/27/2012	State Street Bank	2,400.000	425,713	XXX	456,220	427,776	28,444			28,444		456,220		(30,507)	(30,507)	7,200	XXX
16117M	30 5 CHARTER COMMUNICATIONS.		08/27/2012	State Street Bank	2,700.000	209,348	XXX	149,932	153,738	(3,806)			(3,806)		149,932		59,416	59,416		XXX
20825C	10 4 CONOCOPHILLIPS.		05/01/2012	Spin Off		225,727	XXX	225,727	426,551	(200,823)			(200,823)		225,727			0		XXX
232806	10 9 CYPRESS SEMICONDUCTOR C.		05/15/2012	Morgan Stanley	19,000.000	256,874	XXX	32,652	320,910	(288,258)			(288,258)		32,652		224,222	224,222	3,800	XXX
28336L	10 9 EL PASO CORP.		05/25/2012	State Street Bank	43,800.000	1,512,234	XXX	875,676	1,163,766	(288,090)			(288,090)		875,676		636,559	636,559	876	XXX
29364G	10 3 ENTERGY CORP.		08/27/2012	State Street Bank	16,400.000	1,123,693	XXX	1,104,112	1,198,020	(93,908)			(93,908)		1,104,112		19,581	19,581	40,836	XXX
31428X	10 6 FEDEX CORPORATION		08/27/2012	State Street Bank	1,100.000	97,023	XXX	94,594	91,861	2,733			2,733		94,594		2,429	2,429	440	XXX
345370	86 0 FORD MOTOR CO.		08/27/2012	State Street Bank	99,100.000	932,986	XXX	226,939	1,066,316	(839,377)			(839,377)		226,939		706,047	706,047	14,865	XXX
345838	10 6 FOREST LABORATORIES.		08/24/2012	Class Action Litigation		30	XXX						0				30	30		XXX
370023	10 3 GENERAL GROWTH PROPERTI.		05/15/2012	Morgan Stanley	2,098.000	37,050	XXX	1,905	30,612	(28,707)			(28,707)		1,905		35,145	35,145	420	XXX
370023	10 3 GENERAL GROWTH PROPERTI.		01/13/2012	Spin Off		56	XXX	56	900	(844)			(844)		56		0	0		XXX
38141G	10 4 GOLDMAN SACHS GROUP		08/27/2012	State Street Bank	7,600.000	800,771	XXX	1,009,742	687,268	322,474			322,474		1,009,742		(208,971)	(208,971)	6,156	XXX
393122	10 6 GREEN MOUNTAIN COFFEE R.		08/27/2012	State Street Bank	4,000.000	101,125	XXX	305,018	179,400	125,618			125,618		305,018		(203,893)	(203,893)		XXX
44267D	10 7 THE HOWARD HUGHES CORP.		05/15/2012	Morgan Stanley	201.000	12,307	XXX	510	8,878	(8,368)			(8,368)		510		11,797	11,797		XXX
459200	10 1 INTL BUSINESS MACHINES.		08/27/2012	State Street Bank	43,300.000	8,494,170	XXX	4,090,793	7,962,004	(3,871,211)			(3,871,211)		4,090,793		4,403,376	4,403,376	106,085	XXX
459902	10 2 INTERNATIONAL GAME TECH.		08/27/2012	State Street Bank	35,900.000	436,089	XXX	541,705	617,480	(75,775)			(75,775)		541,705		(105,616)	(105,616)	6,462	XXX
495582	10 8 KING PHARMACEUTICALS.		07/01/2012	Class Action Litigation		51	XXX						0				51	51		XXX
500255	10 4 KOHLS CORP.		08/27/2012	State Street Bank	1,000.000	52,553	XXX	43,450	49,350	(5,900)			(5,900)		43,450		9,103	9,103	640	XXX
502424	10 4 L-3 COMMUNICATIONS HLDG.		07/18/2012	Spin Off		24,134	XXX	24,134	39,827	(15,693)			(15,693)		24,134		0	0		XXX
548661	10 7 LOWE'S COMPANIES.		08/27/2012	State Street Bank	14,900.000	413,993	XXX	357,469	378,162	(20,693)			(20,693)		357,469		56,524	56,524	6,556	XXX
58405U	10 2 MEDCO HEALTH SOLUTIONS.		04/02/2012	State Street Bank	1,953.000	104,840	XXX	48,594	109,173	(60,579)			(60,579)		48,594		56,246	56,246		XXX
585055	10 6 MEDTRONIC INC.		08/27/2012	State Street Bank	6,800.000	275,658	XXX	227,767	260,100	(32,333)			(32,333)		227,767		47,891	47,891	5,066	XXX
58933Y	10 5 MERCK & CO INC.		08/27/2012	State Street Bank	40,900.000	1,762,076	XXX	1,094,075	1,541,930	(447,855)			(447,855)		1,094,075		668,001	668,001	51,534	XXX
59156R	10 8 METLIFE INC.		08/27/2012	State Street Bank	22,020.000	759,323	XXX	910,496	686,584	223,913			223,913		910,496		(151,173)	(151,173)		XXX
594918	10 4 MICROSOFT CORP.		08/27/2012	State Street Bank	44,500.000	1,367,196	XXX	817,465	1,155,220	(337,755)			(337,755)		817,465		549,731	549,731	26,700	XXX
595112	10 3 MICRON TECHNOLOGY INC.		10/22/2012	Class Action Litigation		2,109	XXX						0				2,109	2,109		XXX
609207	10 5 MONDELEZ INTERNTL INC.		10/02/2012	Spin Off		556,102	XXX	556,102	686,491	(130,388)			(130,388)		556,102		0	0		XXX
61166W	10 1 MONSANTO CO.		08/27/2012	State Street Bank	1,600.000	138,140	XXX	76,688	112,112	(35,424)			(35,424)		76,688		61,452	61,452	1,440	XXX
62944T	10 5 NVR INC.		08/27/2012	State Street Bank	600.000	490,057	XXX	431,838	411,600	20,238			20,238		431,838		58,219	58,219		XXX
629491	10 1 NYSE EURONEXT		08/27/2012	State Street Bank	16,500.000	414,573	XXX	492,195	430,650	61,545			61,545		492,195		(77,622)	(77,622)	9,900	XXX
654106	10 3 NIKE INC CLASS B.		08/27/2012	State Street Bank	2,800.000	269,934	XXX	123,709	269,836	(146,127)			(146,127)		123,709		146,225	146,225	3,024	XXX
690768	40 3 OWENS-ILLINOIS INC.		08/27/2012	State Street Bank	14,500.000	260,723	XXX	242,060	281,010	(38,950)			(38,950)		242,060		18,663	18,663		XXX
693506	10 7 PPG INDUSTRIES INC.		08/27/2012	State Street Bank	7,000.000	766,244	XXX	258,300	584,430	(326,130)			(326,130)		258,300		507,944	507,944	12,250	XXX

E14.2

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 F o r e i g n	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.						
704326 10 7	PAYCHEX INC.....		08/27/2012.	State Street Bank.....	8,000.000	265,808	XXX	244,530	240,880	3,650			3,650		244,530		21,279	21,279	7,680	XXX
704549 10 4	PEABODY ENERGY CORP.....		08/27/2012.	State Street Bank.....	6,400.000	146,093	XXX	355,926	211,904	144,022			144,022		355,926		(209,834)	(209,834)	1,632	XXX
709631 10 5	PENTAIR INC.....		08/27/2012.	State Street Bank.....	500.000	21,375	XXX	12,810	16,645	(3,835)			(3,835)		12,810		8,565	8,565	330	XXX
74251V 10 2	PRINCIPAL FINANCIAL GRO.....		08/27/2012.	State Street Bank.....	100.000	2,715	XXX	818	2,460	(1,642)			(1,642)		818		1,897	1,897	36	XXX
749121 10 9	QWEST CORP.....		04/26/2012.	Class Action Litigation.....		1,791	XXX						0				1,791	1,791		XXX
749121 10 9	QWEST CORP.....		11/20/2012.	Class Action Litigation.....		31	XXX						0				31	31		XXX
756577 10 2	RED HAT INC.....		04/01/2012.	Class Action Litigation.....		1,916	XXX						0				1,916	1,916		XXX
845467 10 9	SOUTHWESTERN ENERGY CO.....		08/27/2012.	State Street Bank.....	22,100.000	708,895	XXX	593,995	705,874	(111,879)			(111,879)		593,995		114,900	114,900		XXX
871829 10 7	SYSCO CORP.....		08/27/2012.	State Street Bank.....	9,600.000	292,114	XXX	292,585	281,568	11,017			11,017		292,585		(471)	(471)	7,776	XXX
872275 10 2	TCF FINANCIAL CORP.....		08/27/2012.	State Street Bank.....	14,700.000	159,355	XXX	181,326	151,704	29,622			29,622		181,326		(21,971)	(21,971)	2,205	XXX
883203 10 1	TEXTRON INC.....		08/27/2012.	State Street Bank.....	100.000	2,652	XXX	1,223	1,849	(626)			(626)		1,223		1,429	1,429	6	XXX
911684 10 8	US CELLULAR CORP.....		08/28/2012.	State Street Bank.....	3,100.000	117,510	XXX	115,889	135,253	(19,364)			(19,364)		115,889		1,621	1,621		XXX
966387 10 2	WHITING PETROLEUM CORP.....		08/27/2012.	State Street Bank.....	13,300.000	596,239	XXX	819,263	620,977	198,286			198,286		819,263		(223,024)	(223,024)		XXX
969457 10 0	WILLIAMS COS INC.....		01/03/2012.	Spin Off.....		80,933	XXX	80,933	222,885	(141,953)			(141,953)		80,933		0	0		XXX
969904 10 1	WILLIAMS-SONOMA INC.....		08/27/2012.	State Street Bank.....	7,200.000	302,260	XXX	273,397	277,200	(3,803)			(3,803)		273,397		28,863	28,863	4,752	XXX
003883 83 2	WEATHERFORD INTL LTD.....	F.	08/27/2012.	State Street Bank.....	13,600.000	173,002	XXX	252,518	199,104	53,414			53,414		252,518		(79,516)	(79,516)		XXX
00B68S QD 0	COVIDIEN PLC.....	F.	08/27/2012.	State Street Bank.....	12,500.000	696,227	XXX	522,261	562,625	(40,364)			(40,364)		522,261		173,966	173,966	8,438	XXX
05964H 10 5	BANCO SANTANDER SA-SPON.....	F.	11/26/2012.	State Street Bank.....	26,280.000	188,159	XXX	172,394	197,623	37,507			37,507		172,394		15,764	15,764	10,989	XXX
806857 10 8	SCHLUMBERGER LTD.....	F.	08/27/2012.	State Street Bank.....	4,100.000	307,860	XXX	219,186	280,071	(60,885)			(60,885)		219,186		88,674	88,674	3,280	XXX
9099999.	Total - Common Stocks - Industrial and Miscellaneous.....					36,290,482	XXX	22,534,688	32,476,985	(9,879,559)			62,735	(9,942,294)	22,534,688	0	13,755,793	13,755,793	509,187	XXX
9799997.	Total - Common Stocks - Part 4.....					36,290,482	XXX	22,534,688	32,476,985	(9,879,559)			62,735	(9,942,294)	22,534,688	0	13,755,793	13,755,793	509,187	XXX
9799998	Total - Common Stocks - Summary Item from Part 5.....					653,239	XXX	874,262					0		874,262		(221,023)	(221,023)	6,475	XXX
9799999.	Total - Common Stocks.....					36,943,721	XXX	23,408,950	32,476,985	(9,879,559)			62,735	(9,942,294)	23,408,950	0	13,534,770	13,534,770	515,662	XXX
9899999.	Total - Preferred and Common Stocks.....					41,983,721	XXX	27,599,500	37,726,985	(10,939,009)			62,735	(11,001,744)	28,658,950	0	14,384,220	14,384,220	644,984	XXX
9999999.	Total - Bonds, Preferred and Common Stocks.....					541,112,613	XXX	539,346,769	329,603,118	(10,939,009)			62,735	(15,972,897)	521,635,992	0	20,536,067	20,536,067	10,616,120	XXX

E14.3

SCHEDULE D - PART 5

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

1 CUSIP Identification	2 Description	3 F o r e i g n	4 Date Acquired	5 Name of Vendor	6 Disposal Date	7 Name of Purchaser	8 Par Value (Bonds) or Number of Shares (Stock)	9 Actual Cost	10 Consideration	11 Book/ Adjusted Carrying Value at Disposal	Change in Book/Adjusted Carrying Value					17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Interest and Dividends Received During Year	21 Paid for Accrued Interest and Dividends				
											12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Change in B./A.C.V. (12+13-14)	16 Total Foreign Exchange Change in B./A.C.V.									
Bonds - U.S. Government																								
912828	SC 5		02/09/2012	Various.....	04/05/2012	Goldman Sachs.....	23,500,000	23,524,141	23,387,969	23,523,329				(811)				(135,360)	(135,360)	38,978	5,649			
912828	SJ 0		03/14/2012	Various.....	12/17/2012	Barclays Capital.....	39,300,000	38,984,219	39,796,637	39,029,128				44,909				767,509	767,509	255,176	13,541			
912828	SM 3		09/11/2012	CSFBdirect.....	12/17/2012	Barclays Capital.....	12,500,000	12,732,422	12,714,844	12,718,976				(13,446)				(4,132)	(4,132)	89,629	56,352			
912828	TG 5		08/01/2012	Goldman Sachs.....	08/08/2012	Goldman Sachs.....	25,000,000	24,882,813	24,755,859	24,883,249				436				(127,390)	(127,390)	3,057	679			
912828	TS 9		10/05/2012	Goldman Sachs.....	12/11/2012	Barclays Capital.....	10,000,000	9,985,156	10,005,469	9,985,663				506				19,806	19,806	12,534	1,545			
0599999	Total - Bonds - U.S. Government.....										110,300,000	110,108,751	110,660,778	110,140,345	0	31,594	0	31,594	0	0	520,433	520,433	399,374	77,766
Bonds - Industrial and Miscellaneous																								
00287Y	AB 5		11/05/2012	Morgan Stanley.....	11/19/2012	Various.....	25,000,000	24,947,750	25,239,750	24,947,940				190				291,810	291,810	10,208				
09247X	AK 7		05/22/2012	JP Morgan Securities.....	07/18/2012	HSBC Securities.....	10,000,000	9,988,500	10,129,900	9,989,049				549				140,851	140,851	22,153				
14149Y	AU 2		05/16/2012	JP Morgan Securities.....	06/20/2012	CSFBdirect.....	7,000,000	6,988,170	7,036,120	6,988,315				145				47,805	47,805	11,453				
233050	AB 9		02/28/2012	Various.....	07/18/2012	Goldman Sachs.....	6,415,000	7,049,097	7,339,161	7,009,410				(39,688)				329,751	329,751	123,102	7,364			
46637Y	AG 4		07/13/2012	JP Morgan Securities.....	08/22/2012	Merrill Lynch.....	9,000,000	9,134,928	9,385,313	9,133,893				(1,035)				251,419	251,419	52,109	22,333			
46637Y	AL 3		08/22/2012	Merrill Lynch.....	09/14/2012	Deutsche Bank.....	6,000,000	6,045,000	6,211,875	6,044,894				(106)				166,981	166,981	36,947	20,258			
487836	BG 2		05/14/2012	Barclays Capital.....	07/19/2012	Various.....	10,000,000	9,988,300	10,055,790	9,988,820				520				66,970	66,970	16,188				
487836	BH 0		05/14/2012	Barclays Capital.....	10/04/2012	Deutsche Bank.....	7,000,000	6,962,060	7,163,940	6,964,901				2,841				199,039	199,039	48,660				
61760V	AL 7		03/09/2012	Morgan Stanley.....	12/01/2012	Paydown.....	2,746,727	2,746,706	2,746,727	2,746,727				22						0	12,572	2,235		
929766	R6 2		05/24/2012	CSFBdirect.....	08/14/2012	CSFBdirect.....	5,000,000	5,104,688	5,314,063	5,096,720				(7,967)				217,342	217,342	73,935	20,228			
502441	AA 6		06/26/2012	Citicorp Securities Inc.....	08/03/2012	CSFBdirect.....	2,000,000	1,994,260	2,006,740	1,994,368				108				12,372	12,372	3,521				
71645W	AV 3		02/01/2012	Barclays Capital.....	03/01/2012	Mitsubishi Bank of Japan.....	5,000,000	5,013,850	5,136,050	5,013,412				(438)				122,638	122,638	11,979				
3899999	Total - Bonds - Industrial and Miscellaneous.....										95,161,727	95,963,309	97,765,429	95,918,449	0	(44,859)	0	(44,859)	0	0	1,846,978	1,846,978	422,827	72,418
8399998	Total - Bonds.....										205,461,727	206,072,060	208,426,207	206,058,794	0	(13,265)	0	(13,265)	0	0	2,367,411	2,367,411	822,201	150,184
Common Stocks - Industrial and Miscellaneous																								
29285W	10 4		07/18/2012	Spin Off.....	08/09/2012	State Street Bank.....		3	5	3								2	2					
30219G	10 8		04/02/2012	State Street Bank.....	04/13/2012	State Street Bank.....	1,000	29	52	29								24	24					
49456B	10 1		05/25/2012	State Street Bank.....	08/27/2012	State Street Bank.....	18,501,000	874,211	653,132	874,211								(221,079)	(221,079)	6,475				
50076Q	10 6		10/02/2012	Spin Off.....	10/18/2012	State Street Bank.....	1,000	15	31	15								16	16					
779287	10 1		01/13/2012	Spin Off.....	01/31/2012	State Street Bank.....	1,000	8										7	7					
98212B	10 3		01/03/2012	Spin Off.....	01/17/2012	State Street Bank.....	1,000	4	11	4								7	7					
9099999	Total - Common Stocks - Industrial and Miscellaneous.....										874,262	653,239	874,262	874,262	0	0	0	0	0	(221,023)	(221,023)	6,475	0	
9799998	Total - Common Stocks.....										874,262	653,239	874,262	874,262	0	0	0	0	0	(221,023)	(221,023)	6,475	0	
9899999	Total - Preferred and Common Stocks.....										874,262	653,239	874,262	874,262	0	0	0	0	0	(221,023)	(221,023)	6,475	0	
9999999	Total - Bonds, Preferred and Common Stocks.....										206,946,322	209,079,446	206,933,056	206,933,056	0	(13,265)	0	(13,265)	0	2,146,388	2,146,388	828,676	150,184	

E15

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

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

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

NONE

SCHEDULE D - PART 6 - SECTION 2

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

NONE

SCHEDULE DA - PART 1

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

1 CUSIP Identification	2 Description	Codes		5 Date Acquired	6 Name of Vendor	7 Maturity Date	8 Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value				13 Par Value	14 Actual Cost	Interest						21 Paid for Accrued Interest
		3 Code	4 F o r e i g n					9 Unrealized Valuation Increase/ (Decrease)	10 Current Year's (Amortization)/ Accretion	11 Current Year's Other Than Temporary Impairment Recognized	12 Total Foreign Exchange Change in B./A.C.V.			15 Amount Due and Accrued December 31 of Current Year on Bond Not in Default	16 Non- Admitted Due and Accrued	17 Rate of	18 Effective Rate of	19 When Paid	20 Amount Received During Year	
Class One Money Market Mutual Funds																				
861123 8A 8	SSGA MONEY MARKET FUND.....			12/31/2012	State Street Bank.....	....XXX.....	.....1,023,585	.....	.....	.....	.....	.....1,023,585	.....	.....	.....0.005	.....0.005	MON..	.....37	.....
8999999	Total - Class One Money Market Mutual Funds.....						.....1,023,585	.....0	.....0	.....0	.....0	.....XXX	.....1,023,585	.....0	.....0	...XXX.....	...XXX.....	..XXX..	.....37	.....0
9199999	Total - Short-Term Investments.....						.....1,023,585	.....0	.....0	.....0	.....0	.....XXX	.....1,023,585	.....0	.....0	...XXX.....	...XXX.....	..XXX..	.....37	.....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**

Annual Statement for the year 2012 of the **PROGRESSIVE NORTHWESTERN INSURANCE COMPANY**
SCHEDULE E - PART 1 - CASH

1	2	3	4	5	6	7
Depository	Code	Rate of Interest	Amount of Interest Received During Year	Amount of Interest Accrued December 31 of Current Year	Balance	*
Open Depositories						
CITIBANK..... NEW YORK, NY.....	.....	.....	.....	.....	.....	XXX
0199999. Total - Open Depositories.....	XXX..	XXX.....	.....0	.....0	.....0	XXX..
0399999. Total Cash on Deposit.....	XXX..	XXX.....	.....0	.....0	.....0	XXX..
0599999. Total Cash.....	XXX..	XXX.....	.....0	.....0	.....0	XXX..

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

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

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity	6 Book/Adjusted Carrying Value	7 Amount of Interest Due & Accrued	8 Amount Received During Year
Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations							
AMERICAN HONDA FINANCE.....		11/20/2012	.....0.100	01/07/2013	.....12,499,792		.....1,458
PROCTER & GAMBLE CO.....		11/14/2012	.....0.100	01/03/2013	.....49,999,722		.....6,528
TORONTO DOMINION BANK.....		11/26/2012	.....0.100	01/25/2013	.....14,999,000		.....1,458
BANK TOKYO-MIT UFJ.....		12/27/2012	.....0.100	01/07/2013	.....999,983		.....14
3299999. Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations.....					.....78,498,497	.....0	.....9,458
3899999. Total - Industrial and Miscellaneous (Unaffiliated).....					.....78,498,497	.....0	.....9,458
Total Bonds							
7799999. Subtotals - Issuer Obligations.....					.....78,498,497	.....0	.....9,458
8399999. Subtotals - Bonds.....					.....78,498,497	.....0	.....9,458
8699999. Total - Cash Equivalents.....					.....78,498,497	.....0	.....9,458

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits for the Benefit of All Policyholders		All Other Special Deposits	
			3 Book/Adjusted Carrying Value	4 Fair Value	5 Book/Adjusted Carrying Value	6 Fair Value
1. Alabama.....AL						
2. Alaska.....AK						
3. Arizona.....AZ						
4. Arkansas.....AR	B...	Collateral for Insurance Underwriting.....	222,319	230,932		
5. California.....CA						
6. Colorado.....CO						
7. Connecticut.....CT						
8. Delaware.....DE						
9. District of Columbia.....DC						
10. Florida.....FL						
11. Georgia.....GA	B...	Collateral for Insurance Underwriting.....			55,580	57,733
12. Hawaii.....HI						
13. Idaho.....ID						
14. Illinois.....IL						
15. Indiana.....IN						
16. Iowa.....IA						
17. Kansas.....KS						
18. Kentucky.....KY						
19. Louisiana.....LA						
20. Maine.....ME						
21. Maryland.....MD						
22. Massachusetts.....MA						
23. Michigan.....MI						
24. Minnesota.....MN						
25. Mississippi.....MS						
26. Missouri.....MO						
27. Montana.....MT						
28. Nebraska.....NE						
29. Nevada.....NV						
30. New Hampshire.....NH						
31. New Jersey.....NJ						
32. New Mexico.....NM	B...	Collateral for Insurance Underwriting.....			353,689	367,392
33. New York.....NY						
34. North Carolina.....NC	B...	Collateral for Insurance Underwriting.....			227,372	236,180
35. North Dakota.....ND						
36. Ohio.....OH	B...	Collateral for Insurance Underwriting.....	2,647,617	2,750,188		
37. Oklahoma.....OK						
38. Oregon.....OR	B...	Collateral for Insurance Underwriting.....	272,846	283,416		
39. Pennsylvania.....PA						
40. Rhode Island.....RI						
41. South Carolina.....SC	B...	Collateral for Insurance Underwriting.....			166,739	173,199
42. South Dakota.....SD						
43. Tennessee.....TN						
44. Texas.....TX						
45. Utah.....UT						
46. Vermont.....VT						
47. Virginia.....VA	B...	Collateral for Insurance Underwriting.....			161,687	167,950
48. Washington.....WA						
49. West Virginia.....WV						
50. Wisconsin.....WI						
51. Wyoming.....WY						
52. American Samoa.....AS						
53. Guam.....GU						
54. Puerto Rico.....PR						
55. US Virgin Islands.....VI						
56. Northern Mariana Islands.....MP						
57. Canada.....CAN						
58. Aggregate Alien and Other.....OT	...XXX	...XXX	0	0	0	0
59. Total.....	...XXX	...XXX	3,142,782	3,264,536	965,067	1,002,454

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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