



51330201220100100

ANNUAL STATEMENT

For the Year Ended December 31, 2012
OF THE CONDITION AND AFFAIRS OF THE

Ohio Bar Title Insurance Company

NAIC Group Code 0070 0070 **NAIC Company Code** 51330 **Employer's ID Number** 31-0573692
(Current Period) (Prior Period)

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

Incorporated/Organized July 27, 1953 **Commenced Business** April 15, 1955

Statutory Home Office 1 First American Way, Santa Ana, CA, US 92707
(Street and Number) (City or Town, State, Country and Zip Code)

Main Administrative Office 8740 Orion Place Suite 310
(Street and Number)
Columbus, OH, US 43240 800-628-4853
(City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Mail Address 1 First American Way, Santa Ana, CA, US 92707
(Street and Number or P.O. Box) (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 8740 Orion Place Suite 310 Columbus, OH, US 43240 614-310-8098
(Street and Number) (City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Internet Web Site Address N/A

Statutory Statement Contact John Megna 714-250-3372
(Name) (Area Code) (Telephone Number) (Extension)
jmegna@firstam.com 714-250-3215
(E-Mail Address) (Fax Number)

OFFICERS

	Name	Title
1.	<u>Kevin Francis Eichner</u>	<u>President</u>
2.	<u>Michael Joseph Fromhold</u>	<u>Secretary</u>
3.	<u>Pat G. Farenga</u>	<u>Treasurer</u>

VICE-PRESIDENTS

Name	Title	Name	Title
<u>Lisa Violi</u>	<u>Assistant Secretary</u>	<u>Scott Mainwaring #</u>	<u>Assistant Treasurer</u>
<u>Gene Aalseth #</u>	<u>Vice President</u>	<u>James V Boxdell, II</u>	<u>Vice President</u>
<u>Richard Cannan #</u>	<u>Vice President</u>	<u>Evan Zanic #</u>	<u>Vice President</u>
<u>Phillip J Sholar #</u>	<u>Vice President</u>	<u>Dayna S Patrick</u>	<u>Vice President</u>
<u>Josephine Lubiejewski</u>	<u>Vice President</u>	<u>Todd A Jones #</u>	<u>Vice President</u>
<u>John P Megna</u>	<u>Vice President</u>	<u>Margaret Redman #</u>	<u>Vice President</u>

DIRECTORS OR TRUSTEES

<u>Mark E. Seaton</u>	<u>Dennis Joseph Gilmore</u>	<u>Timothy Vann Kemp</u>	<u>Jeffrey Scott Robinson</u>
<u>Christopher M. Leavell</u>			

State of _____
County of _____ ss

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

<u>(Signature)</u> <u>Kevin Francis Eichner</u>	<u>(Signature)</u> <u>Michael Joseph Fromhold</u>	<u>(Signature)</u> <u>Pat G. Farenga</u>
<u>(Printed Name)</u> <u>1.</u>	<u>(Printed Name)</u> <u>2.</u>	<u>(Printed Name)</u> <u>3.</u>
<u>President</u>	<u>Secretary</u>	<u>Treasurer</u>
<u>(Title)</u>	<u>(Title)</u>	<u>(Title)</u>

Subscribed and sworn to (or affirmed) before me on this _____ day of _____, 2013, by _____

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

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1 Amount	2 Percentage	3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage
1. Bonds:						
1.1 U.S. treasury securities	2,976,365	7.36	2,976,365		2,976,365	7.36
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies						
1.22 Issued by U.S. government sponsored agencies	3,685,997	9.12	3,685,997		3,685,997	9.12
1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities)						
1.4 Securities issued by states, territories, and possessions and political subdivisions in the U.S.:						
1.41 States, territories and possessions general obligations	1,235,055	3.06	1,235,055		1,235,055	3.06
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations	266,767	0.66	266,767		266,767	0.66
1.43 Revenue and assessment obligations	5,033,891	12.45	5,033,891		5,033,891	12.45
1.44 Industrial development and similar obligations						
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA	2,876,244	7.12	2,876,244		2,876,244	7.12
1.512 Issued or guaranteed by FNMA and FHLMC	6,134,436	15.18	6,134,436		6,134,436	15.18
1.513 All other						
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA	1,420,969	3.52	1,420,969		1,420,969	3.52
1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-backed securities issued or guaranteed by agencies shown in Line 1.521						
1.523 All other						
2. Other debt and other fixed income securities (excluding short term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	6,560,594	16.23	6,560,594		6,560,594	16.23
2.2 Unaffiliated non-U.S. securities (including Canada)	522,654	1.29	522,654		522,654	1.29
2.3 Affiliated securities						
3. Equity interests:						
3.1 Investments in mutual funds						
3.2 Preferred stocks:						
3.21 Affiliated						
3.22 Unaffiliated						
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated						
3.32 Unaffiliated	5,474,629	13.54	5,474,629		5,474,629	13.54
3.4 Other equity securities:						
3.41 Affiliated	142,944	0.35	142,944		142,944	0.35
3.42 Unaffiliated						
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated						
3.52 Unaffiliated						
4. Mortgage loans:						
4.1 Construction and land development						
4.2 Agricultural						
4.3 Single family residential properties						
4.4 Multifamily residential properties						
4.5 Commercial loans						
4.6 Mezzanine real estate loans						
5. Real estate investments:						
5.1 Property occupied by company						
5.2 Property held for production of income (including \$ 0 of property acquired in satisfaction of debt)						
5.3 Property held for sale (including \$ 0 property acquired in satisfaction of debt)						
6. Contract loans						
7. Derivatives						
8. Receivables for securities						
9. Securities Lending (Line 10, Asset Page reinvested collateral)				X X X	X X X	X X X
10. Cash, cash equivalents and short-term investments	4,088,743	10.12	4,088,743		4,088,743	10.12
11. Other invested assets						
12. Total invested assets	40,419,288	100.00	40,419,288		40,419,288	100.00

NONE Schedule A and B Verification

SCHEDULE BA - VERIFICATION BETWEEN YEARS**Other Long-Term Invested Assets**

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

SCHEDULE D - VERIFICATION BETWEEN YEARS**Bonds and Stocks**

1. Book/adjusted carrying value, December 31 of prior year		37,275,605
2. Cost of bonds and stocks acquired, Part 3, Column 7		32,877,090
3. Accrual of discount		7,134
4. Unrealized valuation increase (decrease):		
4.1 Part 1, Column 12		
4.2 Part 2, Section 1, Column 15		
4.3 Part 2, Section 2, Column 13	184,247	
4.4 Part 4, Column 11	(111,716)	72,531
5. Total gain (loss) on disposals, Part 4, Column 19		1,268,166
6. Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		34,972,663
7. Deduct amortization of premium		340,260
8. Total foreign exchange change in book/adjusted carrying value:		
8.1 Part 1, Column 15		
8.2 Part 2, Section 1, Column 19		
8.3 Part 2, Section 2, Column 16		
8.4 Part 4, Column 15		
9. Deduct current year's other than temporary impairment recognized:		
9.1 Part 1, Column 14		
9.2 Part 2, Section 1, Column 17		
9.3 Part 2, Section 2, Column 14		
9.4 Part 4, Column 13		
10. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9)		36,187,603
11. Deduct total nonadmitted accounts		
12. Statement value at end of current period (Line 10 minus Line 11)		36,187,603

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	17,094,011	17,409,914	17,127,032	16,475,366
	2. Canada				
	3. Other Countries				
	4. Totals	17,094,011	17,409,914	17,127,032	16,475,366
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	1,235,055	1,320,470	1,268,251	1,110,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	266,767	281,151	273,478	225,000
U.S. Special revenue and special assessment obligations and all non-guaranteed obligations of agencies and authorities of governments and their political subdivisions	7. Totals	5,033,891	5,154,908	5,087,215	4,380,000
Industrial and Miscellaneous and Hybrid Securities (unaffiliated)	8. United States	6,414,082	6,836,844	6,520,735	5,844,000
	9. Canada	79,839	81,526	79,806	80,000
	10. Other Countries	589,326	623,943	596,854	335,000
	11. Totals	7,083,247	7,542,313	7,197,395	6,259,000
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	30,712,971	31,708,756	30,953,371	28,449,366
PREFERRED STOCKS					
Industrial and Miscellaneous (unaffiliated)	14. United States				
	15. Canada				
	16. Other Countries				
	17. Totals				
Parent, Subsidiaries and Affiliates	18. Totals				
	19. Total Preferred Stocks				
COMMON STOCKS					
Industrial and Miscellaneous (unaffiliated)	20. United States	5,474,628	5,474,628	5,283,855	
	21. Canada				
	22. Other Countries				
	23. Totals	5,474,628	5,474,628	5,283,855	
Parent, Subsidiaries and Affiliates	24. Totals				
	25. Total Common Stocks	5,474,628	5,474,628	5,283,855	
	26. Total Stocks	5,474,628	5,474,628	5,283,855	
	27. Total Bonds and Stocks	36,187,599	37,183,384	36,237,226	

SCHEDULE D - PART 1A - SECTION 1

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

	1	2	3	4	5	6	7	8	9	10	11
Quality Rating per the NAIC Designation	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	Total Current Year	Col. 6 as a % of Line 9.7	Total from Col. 6 Prior Year	% From Col. 7 Prior Year	Total Publicly Traded	Total Privately Placed (a)
1. U.S. Governments											
1.1 Class 1		5,027,621	2,997,400	866,984	7,972,008	16,864,013	54.908	16,638,696	46.237	16,864,013	
1.2 Class 2											
1.3 Class 3											
1.4 Class 4											
1.5 Class 5											
1.6 Class 6											
1.7 Totals		5,027,621	2,997,400	866,984	7,972,008	16,864,013	54.908	16,638,696	46.237	16,864,013	
2. All Other Governments											
2.1 Class 1		230,000				230,000	0.749			230,000	
2.2 Class 2											
2.3 Class 3											
2.4 Class 4											
2.5 Class 5											
2.6 Class 6											
2.7 Totals		230,000				230,000	0.749			230,000	
3. U.S. States, Territories and Possessions, etc., Guaranteed											
3.1 Class 1		672,850	562,205			1,235,055	4.021	4,599,264	12.781	1,235,055	
3.2 Class 2											
3.3 Class 3											
3.4 Class 4											
3.5 Class 5											
3.6 Class 6											
3.7 Totals		672,850	562,205			1,235,055	4.021	4,599,264	12.781	1,235,055	
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed											
4.1 Class 1			266,767			266,767	0.869	2,323,489	6.457	266,767	
4.2 Class 2											
4.3 Class 3											
4.4 Class 4											
4.5 Class 5											
4.6 Class 6											
4.7 Totals			266,767			266,767	0.869	2,323,489	6.457	266,767	
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed											
5.1 Class 1		299,823	4,634,069	100,000		5,033,892	16.390	4,228,832	11.751	5,033,891	
5.2 Class 2											
5.3 Class 3											
5.4 Class 4											
5.5 Class 5											
5.6 Class 6											
5.7 Totals		299,823	4,634,069	100,000		5,033,892	16.390	4,228,832	11.751	5,033,891	

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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 Col. 6 as a % of Line 9.7	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
6. Industrial & Miscellaneous (unaffiliated)											
6.1 Class 1		2,020,979	3,401,809	736,050		6,158,838	20.053	7,945,645	22.080	5,184,390	974,449
6.2 Class 2		271,791	402,618			674,409	2.196			674,409	
6.3 Class 3											
6.4 Class 4											
6.5 Class 5											
6.6 Class 6											
6.7 Totals		2,292,770	3,804,427	736,050		6,833,247	22.249	7,945,645	22.080	5,858,799	974,449
7. Hybrid Securities											
7.1 Class 1					250,000	250,000	0.814	250,000	0.695	250,000	
7.2 Class 2											
7.3 Class 3											
7.4 Class 4											
7.5 Class 5											
7.6 Class 6											
7.7 Totals					250,000	250,000	0.814	250,000	0.695	250,000	
8. Parent, Subsidiaries and Affiliates											
8.1 Class 1											
8.2 Class 2											
8.3 Class 3											
8.4 Class 4											
8.5 Class 5											
8.6 Class 6											
8.7 Totals											

NONE

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

	1	2	3	4	5	6	7	8	9	10	11
Quality Rating per the NAIC Designation	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	Total Current Year	Col. 6 as a % of Line 9.7	Total from Col. 6 Prior Year	% From Col. 7 Prior Year	Total Publicly Traded	Total Privately Placed (a)
9. Total Bonds Current Year											
9.1 Class 1	(d)	8,251,273	11,862,250	1,703,034	8,222,008	30,038,565	97.804	X X X	X X X	29,064,116	974,449
9.2 Class 2	(d)	271,791	402,618			674,409	2.196	X X X	X X X	674,409	
9.3 Class 3	(d)							X X X	X X X		
9.4 Class 4	(d)							X X X	X X X		
9.5 Class 5	(d)							X X X	X X X		
9.6 Class 6	(d)							X X X	X X X		
9.7 Totals		8,523,064	12,264,868	1,703,034	8,222,008	30,712,974	100.000	X X X	X X X	29,738,525	974,449
9.8 Line 9.7 as a % of Col. 6		27.751	39.934	5.545	26.770	100.000	X X X	X X X	X X X	96.827	3.173
10. Total Bonds Prior Year											
10.1 Class 1	3,325,529	8,131,839	13,640,533	4,219,276	6,668,749	X X X	X X X	35,985,926	100.000	35,113,211	872,714
10.2 Class 2						X X X	X X X				
10.3 Class 3						X X X	X X X				
10.4 Class 4						X X X	X X X				
10.5 Class 5						X X X	X X X				
10.6 Class 6						X X X	X X X				
10.7 Totals	3,325,529	8,131,839	13,640,533	4,219,276	6,668,749	X X X	X X X	35,985,926	100.000	35,113,211	872,714
10.8 Line 10.7 as a % of Col. 8	9.241	22.597	37.905	11.725	18.532	X X X	X X X	100.000	X X X	97.575	2.425
11. Total Publicly Traded Bonds											
11.1 Class 1		7,387,924	11,751,148	1,703,034	8,222,008	29,064,114	94.631	35,113,211	97.575	29,064,114	X X X
11.2 Class 2		271,791	402,618			674,409	2.196			674,409	X X X
11.3 Class 3											X X X
11.4 Class 4											X X X
11.5 Class 5											X X X
11.6 Class 6											X X X
11.7 Totals		7,659,715	12,153,766	1,703,034	8,222,008	29,738,523	96.827	35,113,211	97.575	29,738,523	X X X
11.8 Line 11.7 as a % of Col. 6		25.757	40.869	5.727	27.648	100.000	X X X	X X X	X X X	100.000	X X X
11.9 Line 11.7 as a % of Line 9.7, Col. 6, Section 9		24.940	39.572	5.545	26.770	96.827	X X X	X X X	X X X	96.827	X X X
12. Total Privately Placed Bonds											
12.1 Class 1		863,347	111,102			974,449	3.173	872,714	2.425	X X X	974,449
12.2 Class 2										X X X	
12.3 Class 3										X X X	
12.4 Class 4										X X X	
12.5 Class 5										X X X	
12.6 Class 6										X X X	
12.7 Totals		863,347	111,102			974,449	3.173	872,714	2.425	X X X	974,449
12.8 Line 12.7 as a % of Col. 6		88.598	11.402			100.000	X X X	X X X	X X X	X X X	100.000
12.9 Line 12.7 as a % of Line 9.7, Col. 6, Section 9		2.811	0.362			3.173	X X X	X X X	X X X	X X X	3.173

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- (a) Includes \$ 974,449 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.
- (b) Includes \$ 0 current year, \$ 0 prior year of bonds with Z designations and \$ 0 current year, \$ 0 prior year of bonds with Z* designations. The letter 'Z' means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement. "Z*" means the SVO could not evaluate the obligation because valuation procedures for the security class is under regulatory review.
- (c) Includes \$ 0 current year, \$ 0 prior year of bonds with 5* designations and \$ 0 current year, \$ 0 prior year of bonds with 6* designations. '5*' means the NAIC designation was assigned by the SVO in reliance on the insurer's certification that the issuer is current in all principal and interest payments. '6*' means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.
- (d) Includes the following amount of non-rated short-term and cash equivalent bonds by NAIC designation: NAIC 1 \$ 552,123; 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 Col. 6 as a % of Line 9.5	8 Total from Col. 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		5,027,619	1,404,743			6,432,362	20.943	6,341,555	17.622	6,432,362	
1.2 Residential Mortgage-Backed Securities			1,592,658	866,984	7,972,008	10,431,650	33.965	10,297,141	28.614	10,431,650	
1.3 Commercial Mortgage-Backed Securities											
1.4 Other Loan-Backed and Structured Securities											
1.5 Totals		5,027,619	2,997,401	866,984	7,972,008	16,864,012	54.908	16,638,696	46.237	16,864,012	
2. All Other Governments											
2.1 Issuer Obligations		230,000				230,000	0.749			230,000	
2.2 Residential Mortgage-Backed Securities											
2.3 Commercial Mortgage-Backed Securities											
2.4 Other Loan-Backed and Structured Securities											
2.5 Totals		230,000				230,000	0.749			230,000	
3. U.S. States, Territories and Possessions, Guaranteed											
3.1 Issuer Obligations		672,850	562,205			1,235,055	4.021	4,599,264	12.781	1,235,055	
3.2 Residential Mortgage-Backed Securities											
3.3 Commercial Mortgage-Backed Securities											
3.4 Other Loan-Backed and Structured Securities											
3.5 Totals		672,850	562,205			1,235,055	4.021	4,599,264	12.781	1,235,055	
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed											
4.1 Issuer Obligations			266,767			266,767	0.869	2,323,489	6.457	266,767	
4.2 Residential Mortgage-Backed Securities											
4.3 Commercial Mortgage-Backed Securities											
4.4 Other Loan-Backed and Structured Securities											
4.5 Totals			266,767			266,767	0.869	2,323,489	6.457	266,767	
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed											
5.1 Issuer Obligations		299,823	4,634,069	100,000		5,033,892	16.390	4,228,832	11.751	5,033,891	
5.2 Residential Mortgage-Backed Securities											
5.3 Commercial Mortgage-Backed Securities											
5.4 Other Loan-Backed and Structured Securities											
5.5 Totals		299,823	4,634,069	100,000		5,033,892	16.390	4,228,832	11.751	5,033,891	
6. Industrial and Miscellaneous											
6.1 Issuer Obligations		2,292,770	3,804,427	736,050		6,833,247	22.249	7,945,645	22.080	5,858,799	974,449
6.2 Residential Mortgage-Backed Securities											
6.3 Commercial Mortgage-Backed Securities											
6.4 Other Loan-Backed and Structured Securities											
6.5 Totals		2,292,770	3,804,427	736,050		6,833,247	22.249	7,945,645	22.080	5,858,799	974,449
7. Hybrid Securities											
7.1 Issuer Obligations					250,000	250,000	0.814	250,000	0.695	250,000	
7.2 Residential Mortgage-Backed Securities											
7.3 Commercial Mortgage-Backed Securities											
7.4 Other Loan-Backed and Structured Securities											
7.5 Totals					250,000	250,000	0.814	250,000	0.695	250,000	
8. Parent, Subsidiaries and Affiliates											
8.1 Issuer Obligations				NONE							
8.2 Residential Mortgage-Backed Securities											
8.3 Commercial Mortgage-Backed Securities											
8.4 Other Loan-Backed and Structured Securities											
8.5 Totals											

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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 Col. 6 as a % of Line 9.5	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
9. Total Bonds Current Year											
9.1 Issuer Obligations		8,523,062	10,672,211	836,050	250,000	20,281,323	66.035	X X X	X X X	19,306,874	974,449
9.2 Residential Mortgage-Backed Securities			1,592,658	866,984	7,972,008	10,431,650		X X X	X X X	10,431,650	
9.3 Commercial Mortgage-Backed Securities								X X X	X X X		
9.4 Other Loan-Backed and Structured Securities								X X X	X X X		
9.5 Totals		8,523,062	12,264,869	1,703,034	8,222,008	30,712,973		X X X	X X X	29,738,524	974,449
9.6 Line 9.5 as a % of Col. 6		27.751	39.934	5.545	26.770	100.000	X X X	X X X	X X X	96.827	3.173
10. Total Bonds Prior Year											
10.1 Issuer Obligations	2,761,011	8,131,839	12,353,043	2,192,891	250,000	X X X	X X X	25,688,784	71.386	24,816,071	872,714
10.2 Residential Mortgage-Backed Securities	564,518		1,287,490	2,026,384	6,418,749	X X X	X X X	10,297,141	28.614	10,297,141	
10.3 Commercial Mortgage-Backed Securities						X X X	X X X				
10.4 Other Loan-Backed and Structured Securities						X X X	X X X				
10.5 Totals	3,325,529	8,131,839	13,640,533	4,219,275	6,668,749	X X X	X X X	35,985,925	100.000	35,113,212	872,714
10.6 Line 10.5 as a % of Col. 8	9.241	22.597	37.905	11.725	18.532	X X X	X X X	100.000	X X X	97.575	2.425
11. Total Publicly Traded Bonds											
11.1 Issuer Obligations		7,659,715	10,561,109	836,050	250,000	19,306,874	62.862	24,816,071	68.960	19,306,874	X X X
11.2 Residential Mortgage-Backed Securities			1,592,658	866,984	7,972,008	10,431,650	33.965	10,297,141	28.614	10,431,650	X X X
11.3 Commercial Mortgage-Backed Securities											X X X
11.4 Other Loan-Backed and Structured Securities											X X X
11.5 Totals		7,659,715	12,153,767	1,703,034	8,222,008	29,738,524	96.827	35,113,212	97.575	29,738,524	X X X
11.6 Line 11.5 as a % of Col. 6		25.757	40.869	5.727	27.648	100.000	X X X	X X X	X X X	100.000	X X X
11.7 Line 11.5 as a % of Line 9.5, Col. 6, Section 9		24.940	39.572	5.545	26.770	96.827	X X X	X X X	X X X	96.827	X X X
12. Total Privately Placed Bonds											
12.1 Issuer Obligations		863,347	111,102			974,449	3.173	872,714	2.425	X X X	974,449
12.2 Residential Mortgage-Backed Securities										X X X	
12.3 Commercial Mortgage-Backed Securities										X X X	
12.4 Other Loan-Backed and Structured Securities										X X X	
12.5 Totals		863,347	111,102			974,449	3.173	872,714	2.425	X X X	974,449
12.6 Line 12.5 as a % of Col. 6		88.598	11.402			100.000	X X X	X X X	X X X	X X X	100.000
12.7 Line 12.5 as a % of Line 9.5, Col. 6, Section 9		2.811	0.362			3.173	X X X	X X X	X X X	X X X	3.173

- NONE** **Schedule DA Verification**
- NONE** **Schedule DB - Part A and B Verification**
- NONE** **Schedule DB - Part C - Section 1**
- NONE** **Schedule DB - Part C - Section 2**
- NONE** **Schedule DB - Verification**

SCHEDULE E - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

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

NONE

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

NONE Schedule A - Part 1
NONE Schedule A - Part 2
NONE Schedule A - Part 3
NONE Schedule B - Part 1
NONE Schedule B - Part 2
NONE Schedule B - Part 3
NONE Schedule BA - Part 1
NONE Schedule BA - Part 2
NONE Schedule BA - Part 3

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	Change in Book/Adjusted Carrying Value					Interest				Dates	
		3	4	5			8	9		11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Code	F o r e i g n B o n d C H A R	NAIC D e s i g n a t i o n	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 & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
313378-XS-5	FHLB .65 4/30/15			1FE	135,000	100.539	135,728	135,000	135,000					0.650	0.650	AO	149	439	04/05/2012	04/30/2015
3137EA-DJ-5	FHLMC 1 07/28/17			1FE	100,019	101.011	101,011	100,000	100,017		(2)			1.000	0.990	JJ	517		06/25/2012	07/28/2017
3137EA-DC-0	FHLMC 1 3/8/17			1FE	1,480,553	101.278	1,509,042	1,490,000	1,482,127		1,573			1.000	1.120	MS	4,677	9,023	02/17/2012	03/08/2017
3134G3-G5-3	FHLMC 1.66 08/28/19			1FE	500,000	100.488	502,440	500,000	500,000					1.660	1.660	FA	2,836		08/14/2012	08/28/2019
3137EA-CA-5	FHLMC 3.75 3/27/19			1FE	92,800	115.562	92,450	80,000	92,170		(630)			3.750	1.210	MS	783	1,500	08/29/2012	03/27/2019
3136G0-AZ-4	FNMA 0.7 3/27/15			1FE	400,000	100.132	400,529	400,000	400,000					0.700	0.700	MS	731	1,400	03/23/2012	03/27/2015
3136G0-ZG-9	FNMA 1.15 08/28/17			1FE	150,000	100.508	150,762	150,000	150,000					1.150	1.150	FA	589		08/17/2012	08/28/2017
3136G0-MM-0	FNMA 1.22 5/30/17			1FE	110,000	100.366	110,403	110,000	110,000					1.220	1.220	MN	116	671	05/30/2012	05/30/2017
3136G0-WY-3	FNMA 1.25 08/22/18			1FE	65,000	99.875	64,919	65,000	65,000					1.250	1.250	FA	291		08/02/2012	08/22/2018
3136G0-AL-7	FNMA 2.25 3/15/16			1FE	424,548	105.636	422,544	400,000	421,683		(2,865)			2.250	0.540	MS	2,650	4,500	07/26/2012	03/15/2016
912828-TK-6	US TREASURY 0.25 08/15/15			1	241,344	99.829	242,085	242,500	241,485		140			0.250	0.410	FA	229		08/17/2012	08/15/2015
912828-TG-5	US TREASURY 0.5 7/31/17			1	258,788	99.368	260,841	262,500	259,057		269			0.500	0.790	JJ	549		08/17/2012	07/31/2017
912828-TS-9	US TREASURY 0.625 09/30/17			1	549,205	99.789	548,840	550,000	549,230		25			0.625	0.650	MS	878		11/05/2012	09/30/2017
912828-SC-5	US TREASURY 0.875 1/31/17			1	500,742	101.321	506,605	500,000	500,612		(131)			0.875	0.840	JJ	1,831	2,188	02/09/2012	01/31/2017
912828-SH-4	US TREASURY 1.375 2/28/19			1	261,194	102.399	268,797	262,500	261,344		150			1.375	1.450	FA	1,226	1,805	02/17/2012	02/28/2019
912828-NW-6	US TREASURY 1.875 08/31/17			1	169,506	105.579	168,926	160,000	168,870		(636)			1.875	0.660	FA	1,019		08/30/2012	08/31/2017
912828-QY-9	US TREASURY 2.25 7/31/18			1	488,953	107.649	484,421	450,000	486,229		(2,724)			2.250	0.770	JJ	4,237	5,063	07/26/2012	07/31/2018
912810-DW-5	US TREASURY 7.25 05/15/16			1	536,356	122.766	613,830	500,000	509,540		(2,454)			7.250	6.600	MN	4,706	36,250	01/01/1995	05/15/2016
0199999	U.S. Government - Issuer Obligations				6,464,008	X X X	6,584,173	6,357,500	6,432,364		(7,285)			X X X	X X X	X X X	28,014	62,839	X X X	X X X
31294M-ND-9	FG E03088			1FE	866,984	105.160	872,982	830,146	866,984		(6,952)			3.000	1.130	MON	2,075	16,603	04/25/2012	04/01/2027
3128M1-L7-2	FG G12250			1FE	616,441	106.744	659,457	617,793	616,441		645			4.500	4.520	MON	2,317	27,801	04/11/2008	06/15/2021
3128JM-P9-2	FH 1B2347			1FE	378,476	107.008	400,432	374,207	374,207					4.875	4.900	MON	3,017	18,871	01/28/2008	10/15/2035
31410K-HA-5	FN 889525			1FE	673,029	108.575	673,882	620,661	673,029		(14,786)			5.000	0.110	MON	2,586	15,517	05/29/2012	05/01/2036
31414J-TQ-6	FN 967759			1FE	462,788	111.669	465,839	417,161	462,788		(8,413)			6.000	1.590	MON	2,086	14,601	05/30/2012	12/01/2037
31416B-LC-0	FN 995023			1FE	578,137	109.278	575,160	526,327	578,137		(13,104)			5.500	0.420	MON	2,412	14,474	05/29/2012	08/01/2037
31417C-AY-1	FN AB5422			1FE	258,284	107.887	262,804	243,592	258,229		(415)			3.500	2.730	MON	710	4,263	06/19/2012	06/01/2042
31418V-4T-6	FN AD8033			1FE	156,170	107.306	156,457	145,805	156,170		(1,505)			4.000	1.150	MON	486	1,944	07/19/2012	08/01/2040
3138AS-R2-0	FN AJ1404			1FE	725,189	109.900	739,766	673,127	725,189		(3,095)			4.000	2.400	MON	2,244	11,219	06/22/2012	09/01/2041
3138E2-JU-0	FN AJ9274			1FE	1,423,261	104.464	1,425,329	1,364,421	1,423,261		(7,726)			2.635	1.450	MON	2,998	21,045	05/07/2012	01/01/2042
3136A6-HZ-0	FNA 2012-M5 A1			1FE	976,751	102.935	995,501	967,108	976,216		(852)			1.787	1.530	MON	1,440	10,081	05/16/2012	10/01/2021
31397N-CB-9	FNR 2009-16			1FE	131,385	101.115	131,291	129,843	131,385					5.500	4.590	MON	595		12/03/2012	05/01/2034
36225F-J5-9	G2 82983			1FE	524,939	106.836	538,849	504,370	528,425		(330)			3.000	1.280	MON	1,261	15,131	11/30/2011	11/01/2041
36177X-CN-6	GN AA0977			1FE	2,347,819	108.752	2,348,538	2,159,535	2,347,820		(26,839)			3.500	(0.430)	MON	6,299	31,493	07/16/2012	05/01/2042
38374N-VD-6	GNR 2006-49 QA			1FE	313,368	111.285	349,180	313,771	313,368		139			5.500	5.430	MON	1,438	17,257	12/31/2007	02/20/2036

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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	Change in Book/Adjusted Carrying Value					Interest					Dates	
		3	4	5			8	9		11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	F o r e i g n B o n d C H A R	NAIC Designation	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
0299999	U.S. Government - Residential Mortgage-Backed Securities				10,433,021	X X X	10,595,467	9,887,867	10,431,649		(83,233)				X X X	X X X	X X X	31,964	220,300	X X X	X X X
0599999	Subtotals - U.S. Governments				16,897,029	X X X	17,179,640	16,245,367	16,864,013		(90,518)				X X X	X X X	X X X	59,978	283,139	X X X	X X X
459058-CP-6	INTL BK RECON & DEVELOP .45 5/			1FE	230,000	100.120	230,276	230,000	230,000					0.450	0.450	MN	109	518	05/03/2012	05/23/2014	
0699999	All Other Governments - Issuer Obligations				230,000	X X X	230,276	230,000	230,000						X X X	X X X	X X X	109	518	X X X	X X X
1099999	Subtotals - All Other Governments				230,000	X X X	230,276	230,000	230,000						X X X	X X X	X X X	109	518	X X X	X X X
246381-AT-4	DELAWARE ST 5 7/1/30			1FE	220,527	119.758	221,552	185,000	217,150		(3,377)			5.000	2.440	JJ	4,625	5,807	02/10/2012	07/01/2030	
25476F-FF-0	DISTRICT COLUMBIA 5 6/1/23			1FE	693,463	116.864	730,400	625,000	672,850		(8,826)			5.000	3.300	JD	2,604	31,250	08/05/2010	06/01/2023	
57582P-F6-2	MASSACHUSETTS ST 5 6/1/24			1FE	89,720	122.117	91,588	75,000	88,734		(985)			5.000	2.300	JD	313	1,875	05/23/2012	06/01/2024	
604129-MX-1	MINNESOTA ST 5 8/1/20			1FE	118,543	124.306	124,306	100,000	113,011		(1,775)			5.000	2.820	FA	2,083	5,000	10/08/2009	08/01/2020	
644682-J7-2	NEW HAMPSHIRE ST 4 6/1/20			1FE	83,651	119.453	89,590	75,000	81,720		(809)			4.000	2.660	JD	250	3,000	07/14/2010	06/01/2020	
97705L-M4-6	WISCONSIN ST 5 11/1/22			1FE	62,347	126.068	63,034	50,000	61,589		(758)			5.000	2.110	MN	417	1,250	05/08/2012	11/01/2022	
1199999	U.S. States, Territories and Possessions (Direct and Guaranteed) Issuer O				1,268,251	X X X	1,320,470	1,110,000	1,235,054		(16,530)				X X X	X X X	X X X	10,292	48,182	X X X	X X X
1799999	Subtotals - States, Territories and Possessions (Direct and Guaranteed)				1,268,251	X X X	1,320,470	1,110,000	1,235,054		(16,530)				X X X	X X X	X X X	10,292	48,182	X X X	X X X
64966J-L6-1	NEW YORK NY 5 8/1/27			1FE	88,543	120.460	90,345	75,000	87,884		(659)			5.000	2.930	FA	1,563	563	05/25/2012	08/01/2027	
783243-6V-5	RUTHERFORD CNTY TENN 5 4/1/2			1FE	184,935	127.204	190,806	150,000	178,883		(2,723)			5.000	2.640	AO	1,875	7,500	09/09/2010	04/01/2022	
1899999	U.S. Political Subdivisions - Issuer Obligations				273,478	X X X	281,151	225,000	266,767		(3,382)				X X X	X X X	X X X	3,438	8,063	X X X	X X X
2499999	Subtotals - U.S. Political Subdivisions of States, Territories and Possessio				273,478	X X X	281,151	225,000	266,767		(3,382)				X X X	X X X	X X X	3,438	8,063	X X X	X X X
033285-TR-8	ANCHORAGE AK WTR REV 4 5/1/1			1FE	81,027	107.870	80,903	75,000	78,402		(1,411)			4.000	2.000	MN	500	3,000	02/10/2011	05/01/2015	
300060-KZ-2	EVERETT WA WTR & SWR 5 12/1/2			1FE	349,731	116.571	349,713	300,000	344,204		(5,527)			5.000	2.500	JD	1,250	15,000	02/09/2012	12/01/2029	
348761-DH-7	FORT SMITH AR SALES TAX 5 5/1/			1FE	114,306	121.672	121,672	100,000	113,559		(747)			5.000	3.300	MN	833	2,500	04/17/2012	05/01/2023	
406313-MR-4	HALLSDALE-POWELL TN UTILITY 4			1FE	223,318	110.653	221,306	200,000	223,318					4.000	2.570	AO			12/14/2012	04/01/2031	
43232F-KZ-8	HILLSBOROUGH CTY FL SALES TA			1FE	119,936	122.059	122,059	100,000	119,021		(915)			5.000	2.730	FA	2,083	566	05/31/2012	08/01/2025	
442435-H4-8	HOUSTON TX UTILITY SYS 5 11/15/			1FE	228,568	124.553	249,106	200,000	224,969		(2,379)			5.000	3.360	MN	1,278	10,000	06/10/2011	11/15/2027	
45203H-FA-5	IL ST FN ATH UNIV OF CHICAGO 5			1FE	108,785	121.264	109,138	90,000	108,211		(573)			5.000	2.410	AO	1,125	2,988	09/05/2012	10/01/2027	
48507T-DV-2	KANSAS CITY MO SWR SYS 5 1/1/2			1FE	189,027	121.049	181,574	150,000	185,363		(3,664)			5.000	1.820	JJ	3,750	3,750	02/02/2012	01/01/2025	
544435-L9-9	LOS ANGELES INTL AIRPORT 5 5/1/			1FE	111,544	113.384	113,384	100,000	110,774		(770)			5.000	3.330	MN	639	2,500	05/17/2012	05/15/2035	

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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	Change in Book/Adjusted Carrying Value					Interest				Dates	
		3	4	5			8	9		11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Code	F o r e i g n B o n d C H A R	NAIC D e s i g n a t i o n	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 & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
546475-MZ-4	LOUISIANA ST GAS TAX REV 5 5/1/				1FE	59,626	122,953	61,477	50,000	59,112		(514)		5,000	2,770	MN	417	1,090	05/03/2012	05/01/2026
546475-NQ-3	LOUISIANA ST GAS TAX REV 5.00				1FE	60,691	124,222	62,111	50,000	60,115		(576)		5,000	2,550	MN	417	1,090	05/03/2012	05/01/2024
576000-LQ-4	MASSACHUSETTS SCH BLDG AUTH				1FE	114,818	116,396	116,396	100,000	113,940		(878)		5,000	3,170	AO	1,056	2,500	05/04/2012	10/15/2035
57586P-3M-6	MASSACHUSETTS ST HSG FIN 3.15				1FE	100,000	97,536	97,536	100,000	100,000				3,150	3,150	JD	158		11/30/2012	12/01/2032
575896-KR-5	MASSACHUSETTS ST PORT AUTH				1FE	95,340	120,883	96,706	80,000	94,736		(604)		5,000	2,780	JJ	1,800		07/17/2012	07/01/2028
591745-L8-5	MET ATLANTA GA RAPID TRANSIT				1FE	154,759	120,602	156,783	130,000	153,466		(1,292)		5,000	2,820	JJ	3,250	668	05/14/2012	07/01/2028
592646-3T-8	MET WASHINGTON DC ARPT AUTH				1FE	116,852	115,559	115,559	100,000	116,240		(612)		5,000	3,060	AO	1,250	1,222	07/24/2012	10/01/2028
59465H-PL-4	MI ST HOSP FIN AUTH TRINITY 5 1				1FE	111,217	111,985	111,985	100,000	110,675		(542)		5,000	3,650	JD	417	2,500	05/30/2012	12/01/2034
60637A-CW-0	MISSOURI ST HLTH MERCY HOSP				1FE	204,932	100,361	200,722	200,000	204,917		(15)		4,000	3,700	MN	289		11/30/2012	11/15/2042
60636W-GT-6	MISSOURI ST HWYS & TRANS COM				1FE	108,784	113,336	113,336	100,000	105,061		(1,412)		5,000	3,380	MN	833	5,000	04/09/2010	05/01/2024
60636W-KY-0	MISSOURI ST HWYS & TRN COM 5.				1FE	118,925	117,496	117,496	100,000	116,360		(2,565)		5,250	1,350	MN	875	5,250	04/13/2012	05/01/2022
649807-CD-4	NEW YORK ST BRIDGE AUTH 5 1/1				1FE	180,158	122,795	184,193	150,000	178,332		(1,825)		5,000	2,620	JJ	5,104		04/27/2012	01/01/2025
64971Q-ST-1	NYC TRANSITIONAL FIN AUTH 5 2/				1FE	180,591	122,330	183,495	150,000	178,951		(1,640)		5,000	2,600	FA	3,125	2,125	05/29/2012	02/01/2026
684515-QC-6	ORANGE CNTY FL SALES TAX 5 1/				1FE	56,242	118,400	59,200	50,000	55,866		(376)		5,000	3,470	JJ	1,250	451	04/12/2012	01/01/2030
731167-EC-2	POLK CNTY FL UTILITY SYS 5 10/0				1FE	247,016	122,360	244,720	200,000	246,795		(221)		5,000	1,360	AO	333		11/30/2012	10/01/2019
73358W-GT-5	PORT AUTH NY & NJ 5 10/1/23				1FE	117,837	118,846	118,846	100,000	116,929		(908)		5,000	2,900	AO	1,250	2,500	05/30/2012	10/01/2023
735000-QZ-7	PORT OF OAKLAND CA 5 05/01/21				1FE	70,631	119,519	71,711	60,000	70,381		(250)		5,000	2,670	MN	675		09/28/2012	05/01/2021
79575D-N7-1	SALT RIVER PROJ ARZ ELEC 5 12/				1FE	124,575	124,218	124,218	100,000	123,835		(740)		5,000	2,060	JD	417	2,500	09/06/2012	12/01/2023
796253-Z9-6	SAN ANTONIO ELEC & GAS TX 5 2/				1FE	90,737	124,479	93,359	75,000	90,036		(700)		5,000	2,620	FA	1,563	344	05/23/2012	02/01/2025
79642B-RE-5	SAN ANTONIO TEX WTR 5 5/15/23				1FE	583,610	121,042	605,210	500,000	572,813		(8,759)		5,000	2,790	MN	3,194	27,708	09/15/2011	05/15/2023
802072-PH-5	SANTA FE NM GROSS RECPTS 5 6				1FE	243,824	121,134	242,268	200,000	240,244		(3,580)		5,000	2,350	JD	833	7,500	02/09/2012	06/01/2025
850269-CQ-2	SPRINGDALE AR SALES & USE 5 1				1FE	118,465	118,496	118,496	100,000	118,321		(144)		5,000	2,850	MN	833		10/25/2012	11/01/2028
92817S-YM-4	VIRGINIA ST PUB SCH AUTH 4 8/1/2				1FE	107,994	112,431	112,431	100,000	107,526		(468)		4,000	3,080	FA	1,667	1,589	04/16/2012	08/01/2027
97710B-ST-0	WI ST HLTH AUTH ASCENSION 5 1				1FE	111,153	115,488	115,488	100,000	110,376		(777)		5,000	3,300	MN	639	2,500	05/21/2012	11/15/2030
977123-XS-2	WISCONSIN ST TRANSN REV 5 7/1				1FE	82,198	117,590	82,313	70,000	81,043		(1,154)		5,000	1,960	JJ	1,750	1,750	05/16/2012	07/01/2024
2599999	U.S. Special Revenue - Issuer Obligations					5,087,217	X X X	5,154,910	4,380,000	5,033,891		(46,538)		X X X	X X X	X X X	44,853	108,581	X X X	X X X
3199999	Subtotals - U.S. Special Revenue					5,087,217	X X X	5,154,910	4,380,000	5,033,891		(46,538)		X X X	X X X	X X X	44,853	108,581	X X X	X X X
010392-EB-0	ALABAMA POWER CO 5.875 12/1/22				1FE	111,603	126,619	113,957	90,000	109,600		(1,648)		5,875	3,280	JD	441	5,288	10/05/2011	12/01/2022
031162-BN-9	AMGEN INC 3.625 5/15/22				2FE	99,535	107,983	107,983	100,000	99,560		25		3,625	3,680	MN	463	1,813	05/10/2012	05/15/2022
039483-AS-1	ARCHER DANIELS 7 2/1/31				1FE	465,791	137,485	515,569	375,000	459,113		(2,784)		7,000	5,080	FA	10,938	26,250	06/29/2010	02/01/2031
00206R-BF-8	AT&T INC 1.7 06/01/17				1FE	74,855	101,734	76,301	75,000	74,870		15		1,700	1,740	JD	106	591	06/11/2012	06/01/2017
06051G-EE-5	BANK OF AMERICA 5.875 1/5/21				1FE	264,718	119,832	299,580	250,000	263,704		(1,014)		5,875	5,030	JJ	7,181	7,344	03/23/2012	01/05/2021
064058-AA-8	BANK OF NEW YORK 1.969 6/20/17				1FE	100,462	103,228	103,228	100,000	100,410		(53)		1,969	1,870	JD	60	3,678	05/10/2012	06/20/2017
071813-BC-2	BAXTER INTERNATIONAL 4.25 3/15				1FE	50,172	115,795	57,898	50,000	50,132		(15)		4,250	4,200	MS	626	2,125	03/23/2010	03/15/2020

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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	Change in Book/Adjusted Carrying Value					Interest					Dates	
		3	4	5			8	9		11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	F o r e i g n B o n d C H A R	NAIC D e s i g n a t i o n	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 & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
084664-BQ-3	BERKSHIRE HATHAWAY 4.25 01/15				1FE	113,337	115,153	115,153	100,000	112,801		(536)			4.250	2.480	JJ	1,960		08/13/2012	01/15/2021
09247X-AJ-0	BLACKROCK INC 3.375 6/1/22				1FE	74,602	106,566	79,925	75,000	74,622		21			3.375	3.430	JD	211	1,308	05/22/2012	06/01/2022
05565Q-BL-1	BP CAPITAL MKTS PLC 3.625 5/8/1		R		1FE	235,134	103,876	233,721	225,000	228,224		(2,315)			3.625	2.540	MN	1,201	8,156	12/03/2009	05/08/2014
172967-ES-6	CITIGROUP INC 6.125 5/15/18				1FE	121,860	119,932	130,726	109,000	120,435		(1,425)			6.125	3.930	MN	853	6,676	03/23/2012	05/15/2018
2027A0-EL-9	COMMONWEALTH BANK OF AU 5		R		1FE	111,720	116,022	116,022	100,000	111,102		(618)			5.000	3.260	MS	1,417	2,500	07/11/2012	03/19/2020
22541H-CC-4	CREDIT SUISSE 6 2/15/18				2FE	108,390	116,134	116,134	100,000	107,466		(924)			6.000	4.350	FA	2,267	3,000	04/04/2012	02/15/2018
260543-BX-0	DOW CHEMICAL CO 8.55 5/15/19				2FE	199,499	135,408	203,112	150,000	195,592		(3,906)			8.550	3.230	MN	1,639	6,413	05/16/2012	05/15/2019
36962G-5C-4	GENERAL ELEC CAP COR 2.95 5/9/				1FE	199,612	105,522	211,044	200,000	199,733		74			2.950	2.990	MN	852	5,900	05/04/2011	05/09/2016
38141E-A2-5	GOLDMAN SACHS 7.5 2/15/19				2FE	171,690	125,864	188,796	150,000	169,734		(1,956)			7.500	4.980	FA	4,250	5,625	04/04/2012	02/15/2019
416518-AA-6	HARTFORD FINL SVCS GRP 4 10/1				2FE	272,465	109,596	273,990	250,000	271,791		(674)			4.000	2.070	AO	2,111		10/31/2012	10/15/2017
44328M-AB-0	HSBC BANK 3.50 6/28/15				1FE	104,439	105,092	105,092	100,000	103,489		(950)			3.500	2.050	JD	29	3,500	04/13/2012	06/28/2015
459200-GJ-4	IBM CORP 5.7 09/14/17				1FE	121,586	121,011	121,011	100,000	121,030		(556)			5.700	1.090	MS	1,694		11/09/2012	09/14/2017
459200-GM-7	IBM CORP 7.625 10/15/18				1FE	310,748	134,016	335,040	250,000	293,274		(6,473)			7.625	4.220	AO	4,024	19,063	03/09/2010	10/15/2018
44984X-AA-3	ING BANK NV 3 9/1/15				1FE	324,129	103,046	334,900	325,000	324,522		170			3.000	3.050	MS	3,250	9,750	08/17/2010	09/01/2015
58013M-EG-5	MCDONALDS 5 2/1/19				1FE	265,335	119,673	299,183	250,000	261,106		(1,574)			5.000	4.160	FA	5,208	12,500	03/10/2010	02/01/2019
585055-AN-6	MEDTRONIC INC 5.6 3/15/19				1FE	357,576	120,431	361,293	300,000	350,161		(7,335)			5.600	2.650	MS	4,947	16,800	12/21/2011	03/15/2019
59156R-AR-9	METLIFE INC. 6.817 8/15/18				1FE	122,701	126,447	126,447	100,000	120,322		(2,379)			6.817	2.870	FA	2,575	3,409	04/05/2012	08/15/2018
61745E-5W-7	MORGAN STANLEY FLT 8/31/20				1FE	496,250	95,042	475,210	500,000	496,751		501			2.310	2.400	FMAN	995	12,410	08/19/2010	08/31/2020
63307A-2A-2	NATIONAL BANK OF CANADA 1.5 6		I		1FE	79,806	101,908	81,526	80,000	79,839		33			1.500	1.580	JD	17	600	06/19/2012	06/26/2015
695114-CH-9	PACIFICORP 5.65 7/15/18				1FE	237,992	122,915	245,830	200,000	227,636		(4,533)			5.650	2.920	JJ	5,211	11,300	08/30/2010	07/15/2018
10138M-AK-1	PEPSI BOTTLING 5.125 1/15/19				1FE	267,485	118,106	295,265	250,000	262,669		(1,810)			5.125	4.160	JJ	5,908	12,813	03/23/2010	01/15/2019
742718-BG-3	PROCTER & GAMBLE CO 8 9/1/24				1FE	148,436	150,751	150,751	100,000	145,325		(3,111)			8.000	3.290	MS	2,667	8,000	12/29/2011	09/01/2024
913017-BQ-1	UNITED TECH 6.125 2/1/19				1FE	390,195	124,923	430,984	345,000	377,761		(4,615)			6.125	4.330	FA	8,805	21,131	03/09/2010	02/01/2019
931142-AU-7	WAL MART 6.75 10/15/23				1FE	134,418	137,974	137,974	100,000	131,613		(2,406)			6.750	3.250	AO	1,425	6,750	10/26/2011	10/15/2023
92924S-AB-4	WEA/WCI FINANCE 5.7 10/1/16				1FE	560,595	112,672	563,360	500,000	538,825		(9,537)			5.700	3.470	AO	7,125	28,500	08/25/2010	10/01/2016
94974B-FD-7	WELLS FARGO 2.10 5/8/17				1FE	149,880	103,613	155,420	150,000	149,895		15			2.100	2.110	MN	464	1,584	04/30/2012	05/08/2017
94974B-ET-3	WELLS FARGO 3.75 10/1/14				1FE	100,381	105,691	105,691	100,000	100,143		(78)			3.750	3.660	AO	938	3,750	10/08/2009	10/01/2014
3299999	Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations					6,947,397	X X X	7,268,116	6,249,000	6,833,250		(62,371)			X X X	X X X	X X X	91,858	258,527	X X X	X X X
3899999	Subtotals - Industrial and Miscellaneous (Unaffiliated)					6,947,397	X X X	7,268,116	6,249,000	6,833,250		(62,371)			X X X	X X X	X X X	91,858	258,527	X X X	X X X
539439-80-2	LLOYDS BANK 7.75		R		1FE	250,000	27,420	274,200	10,000	250,000				7.750		JAJO	4,265	19,288	07/01/2010		
4299999	Hybrid Securities - Issuer Obligations					250,000	X X X	274,200	10,000	250,000					X X X	X X X	X X X	4,265	19,288	X X X	X X X
4899999	Subtotals - Hybrid Securities					250,000	X X X	274,200	10,000	250,000					X X X	X X X	X X X	4,265	19,288	X X X	X X X

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SCHEDULE D - PART 1

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

1 CUSIP Identification	2 Description	Codes			6 NAIC Designation	7 Actual Cost	Fair Value		10 Par 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		11 Book / Adjusted Carrying 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 & Accrued	20 Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date
7799999	Totals – Issuer Obligations					20,520,351	X X X	21,113,296	18,561,500	20,281,326		(136,106)			X X X	X X X	X X X	182,829	505,998	X X X	X X X
7899999	Totals – Residential Mortgage-Backed Securities					10,433,021	X X X	10,595,467	9,887,867	10,431,649		(83,233)			X X X	X X X	X X X	31,964	220,300	X X X	X X X
8399999	Total Bonds					30,953,372	X X X	31,708,763	28,449,367	30,712,975		(219,339)			X X X	X X X	X X X	214,793	726,298	X X X	X X X

E10.4

NONE Schedule D - Part 2 - Section 1

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1 CUSIP Identification	2 Description	Codes		5 Number of Shares	6 Book/ Adjusted Carrying Value	Fair Value		9 Actual Cost	Dividends			Change in Book/Adjusted Carrying Value				17 NAIC Market Indicator (a)	18 Date Acquired
		3 Code	4 F o r e i g n			7 Rate per Share Used to Obtain Fair Value	8 Fair Value		10 Declared But Unpaid	11 Amount Received During Year	12 Nonadmitted Declared But Unpaid	13 Unrealized Valuation Increase / (Decrease)	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Change in B./A.C.V. (13 - 14)	16 Total Foreign Exchange Change in B./A.C.V.		
78462F-10-3	S&P 500 DEP RECEIPTS			14,867.000	2,117,209	142.410	2,117,209	2,023,669	15,192	21,820		93,541		93,541	L	05/23/2012	
78464A-41-7	SPDR HIGH YIELD ETF			20,300.000	826,413	40.710	826,413	806,812	4,362	18,794		19,601		19,601	L	08/21/2012	
922908-62-9	VANGUARD MID-CAP ETF			1,255.000	103,462	82.440	103,462	105,526		1,448		(2,063)		(2,063)	L	12/20/2012	
922908-41-3	VANGUARD S&P 500 ETF			17,990.000	1,172,768	65.190	1,172,768	1,146,432		16,743		26,337		26,337	L	12/20/2012	
922908-75-1	VANGUARD SMALL-CAP ETF			850.000	68,765	80.900	68,765	70,279		1,262		(1,514)		(1,514)	L	12/20/2012	
9099999	Industrial and Miscellaneous (Unaffiliated)				4,288,617	X X X	4,288,617	4,152,718	19,554	60,067		135,902		135,902	X X X	X X X	
922031-76-0	VANGUARD HIGH YIELD FUND			194,109.793	1,186,011	6.110	1,186,011	1,131,137	6,109	39,903		48,346		48,346	L	08/09/2012	
9299999	Mutual Funds				1,186,011	X X X	1,186,011	1,131,137	6,109	39,903		48,346		48,346	X X X	X X X	
9799999	Total Common Stocks				5,474,628	X X X	5,474,628	5,283,855	25,663	99,970		184,248		184,248	X X X	X X X	
9899999	Total Preferred and Common Stocks				5,474,628	X X X	5,474,628	5,283,855	25,663	99,970		184,248		184,248	X X X	X X X	

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(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
31294M-ND-9	FG E03088		04/25/2012	STEPHENS INC.		1,044,375	1,000,000.00	2,417
313378-XS-5	FHLB .65 4/30/15		04/05/2012	WELLS FARGO SECURITIES, LLC		410,000	410,000.00	
3137EA-DJ-5	FHLMC 1 07/28/17		06/25/2012	WELLS FARGO SECURITIES, LLC		100,019	100,000.00	3
3137EA-DC-0	FHLMC 1 3/8/17		02/17/2012	UBS		1,480,553	1,490,000.00	869
3134G3-G5-3	FHLMC 1.66 08/28/19		08/14/2012	UBS		500,000	500,000.00	
3137EA-CA-5	FHLMC 3.75 3/27/19		08/29/2012	UBS		92,800	80,000.00	1,275
31410K-HA-5	FN 889525		05/29/2012	CITI GLOBAL MARKETS		886,796	817,794.00	1,363
31414J-TQ-6	FN 967759		05/30/2012	UBS		554,808	500,109.00	2,501
31416B-LC-0	FN 995023		05/29/2012	CITI GLOBAL MARKETS		740,642	674,269.00	1,236
31417C-AY-1	FN AB5422		06/19/2012	UBS		264,696	249,639.00	510
31418V-4T-6	FN AD8033		07/19/2012	CITI GLOBAL MARKETS		180,082	168,129.00	224
3138AS-R2-0	FN AJ1404		06/22/2012	CITI GLOBAL MARKETS		769,299	714,070.00	873
3138E2-JU-0	FN AJ9274		05/07/2012	CITI GLOBAL MARKETS		1,620,732	1,553,728.00	2,516
3136A6-HZ-0	FNA 2012-M5 A1		05/16/2012	JPMORGAN CHASE		1,009,971	1,000,000.00	1,489
3136G0-AZ-4	FNMA 0.7 3/27/15		03/23/2012	JPMORGAN CHASE		400,000	400,000.00	
3136G0-ZG-9	FNMA 1.15 08/28/17		08/17/2012	WELLS FARGO SECURITIES, LLC		150,000	150,000.00	
3136G0-MM-0	FNMA 1.22 5/30/17		05/30/2012	UBS		110,000	110,000.00	
3136G0-WY-3	FNMA 1.25 08/22/18		08/02/2012	WELLS FARGO SECURITIES, LLC		65,000	65,000.00	
3135G0-AL-7	FNMA 2.25 3/15/16		07/26/2012	CITI GLOBAL MARKETS		424,548	400,000.00	3,300
31397N-CB-9	FNR 2009-16		12/03/2012	STEPHENS INC.		131,385	129,843.00	99
36177X-CN-6	GN AA0977		07/16/2012	UBS		2,700,336	2,483,781.00	4,347
912828-TK-6	US TREASURY 0.25 08/15/15		08/17/2012	WELLS FARGO SECURITIES, LLC		261,249	262,500.00	9
912828-TG-5	US TREASURY 0.5 7/31/17		08/17/2012	WELLS FARGO SECURITIES, LLC		258,788	262,500.00	71
912828-TS-9	US TREASURY 0.625 09/30/17		11/05/2012	US BANK		549,205	550,000.00	349
912828-SC-5	US TREASURY 0.875 1/31/17		02/09/2012	UBS		500,742	500,000.00	120
912828-SH-4	US TREASURY 1.375 2/28/19		02/17/2012	JPMORGAN CHASE		261,194	262,500.00	
912828-NW-6	US TREASURY 1.875 08/31/17		08/30/2012	WELLS FARGO SECURITIES, LLC		169,506	160,000.00	
912828-QY-9	US TREASURY 2.25 7/31/18		07/26/2012	WELLS FARGO SECURITIES, LLC		488,953	450,000.00	4,951
0599999	Subtotal - Bonds - U. S. Government				X X X	16,125,679	15,443,862.00	28,522
459058-CP-6	INTL BK RECON & DEVELOP .45 5/23/14		05/03/2012	UBS		230,000	230,000.00	
1099999	Subtotal - Bonds - All Other Governments				X X X	230,000	230,000.00	
246381-AT-4	DELAWARE ST 5 7/1/30		02/10/2012	UBS		220,527	185,000.00	2,313
57582P-F6-2	MASSACHUSETTS ST 5 6/1/24		05/23/2012	BANC OF AMERICA SECURITIES LLC		89,720	75,000.00	
97705L-M4-6	WISCONSIN ST 5 11/1/22		05/08/2012	STEPHENS INC.		62,347	50,000.00	69
1799999	Subtotal - Bonds - U.S. States, Territories and Possessions				X X X	372,594	310,000.00	2,382
64966J-L6-1	NEW YORK NY 5 8/1/27		05/25/2012	BANC OF AMERICA SECURITIES LLC		88,543	75,000.00	

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
2499999	Subtotal - Bonds - U.S. Political Subdivisions of States				X X X	88,543	75,000.00	
300060-KZ-2	EVERETT WA WTR & SWR 5 12/1/29		02/09/2012	UBS		349,731	300,000.00	3,042
348761-DH-7	FORT SMITH AR SALES TAX 5 5/1/23		04/17/2012	STEPHENS INC.		114,306	100,000.00	292
406313-MR-4	HALLSDALE-POWELL TN UTILITY 4 04/01/31		12/14/2012	STEPHENS INC.		223,318	200,000.00	
43232F-KZ-8	HILLSBOROUGH CTY FL SALES TAX 5 8/1/25		05/31/2012	STEPHENS INC.		119,936	100,000.00	
45203H-FA-5	IL ST FN ATH UNIV OF CHICAGO 5 10/1/27		09/05/2012	STIFEL NICOLAUS & COMPANY		108,785	90,000.00	2,725
48507T-DV-2	KANSAS CITY MO SWR SYS 5 1/1/25		02/02/2012	UBS		189,027	150,000.00	750
544435-L9-9	LOS ANGELES INTL AIRPORT 5 5/15/35		05/17/2012	BANC OF AMERICA SECURITIES LLC		111,544	100,000.00	125
546475-MZ-4	LOUISIANA ST GAS TAX REV 5 5/1/26		05/03/2012	CITI GLOBAL MARKETS		59,626	50,000.00	
546475-NQ-3	LOUISIANA ST GAS TAX REV 5.00 5/1/24		05/03/2012	CITI GLOBAL MARKETS		60,691	50,000.00	
576000-LQ-4	MASSACHUSETTS SCH BLDG AUTH 5 10/15/35		05/04/2012	JPMORGAN CHASE		114,818	100,000.00	333
57586P-3M-6	MASSACHUSETTS ST HSG FIN 3.15 12/01/32		11/30/2012	BANC OF AMERICA SECURITIES LLC		100,000	100,000.00	
575896-KR-5	MASSACHUSETTS ST PORT AUTH 5 7/1/28		07/17/2012	BANC OF AMERICA SECURITIES LLC		95,340	80,000.00	11
591745-L8-5	MET ATLANTA GA RAPID TRANSIT 5 7/1/28		05/14/2012	JPMORGAN CHASE		154,759	130,000.00	
592646-3T-8	MET WASHINGTON DC ARPT AUTH 5 10/01/28		07/24/2012	BANC OF AMERICA SECURITIES LLC		116,852	100,000.00	333
59465H-PL-4	MI ST HOSP FIN AUTH TRINITY 5 12/01/34		05/30/2012	BANC OF AMERICA SECURITIES LLC		111,217	100,000.00	42
60637A-CW-0	MISSOURI ST HLTH MERCY HOSP 4 11/15/42		11/30/2012	BANC OF AMERICA SECURITIES LLC		204,932	200,000.00	
60636W-KY-0	MISSOURI ST HWYS & TRN COM 5.25 5/1/22		04/13/2012	UBS		118,925	100,000.00	2,435
649807-CD-4	NEW YORK ST BRIDGE AUTH 5 1/1/25		04/27/2012	JPMORGAN CHASE		180,158	150,000.00	125
64971Q-ST-1	NYC TRANSITIONAL FIN AUTH 5 2/1/26		05/29/2012	UBS		180,591	150,000.00	875
684515-QC-6	ORANGE CNTY FL SALES TAX 5 1/1/30		04/12/2012	JPMORGAN CHASE		56,242	50,000.00	
731167-EC-2	POLK CNTY FL UTILITY SYS 5 10/01/19		11/30/2012	BANC OF AMERICA SECURITIES LLC		247,016	200,000.00	
73358W-GT-5	PORT AUTH NY & NJ 5 10/1/23		05/30/2012	BANC OF AMERICA SECURITIES LLC		117,837	100,000.00	875
735000-QZ-7	PORT OF OAKLAND CA 5 05/01/21		09/28/2012	BANC OF AMERICA SECURITIES LLC		70,631	60,000.00	
79575D-N7-1	SALT RIVER PROJ ARZ ELEC 5 12/01/23		09/06/2012	BANC OF AMERICA SECURITIES LLC		124,575	100,000.00	1,389
796253-Z9-6	SAN ANTONIO ELEC & GAS TX 5 2/1/25		05/23/2012	BANC OF AMERICA SECURITIES LLC		90,737	75,000.00	
802072-PH-5	SANTA FE NM GROSS RECPTS 5 6/1/25		02/09/2012	STEPHENS INC.		243,824	200,000.00	
850269-CQ-2	SPRINGDALE AR SALES & USE 5 11/01/28		10/25/2012	STEPHENS INC.		118,465	100,000.00	389
92817S-YM-4	VIRGINIA ST PUB SCH AUTH 4 8/1/27		04/16/2012	STEPHENS INC.		107,994	100,000.00	456
97710B-ST-0	WI ST HLTH AUTH ASCENSION 5 11/15/30		05/21/2012	BANC OF AMERICA SECURITIES LLC		111,153	100,000.00	222
977123-XS-2	WISCONSIN ST TRANSN REV 5 7/1/24		05/16/2012	UBS		82,198	70,000.00	1,361
3199999	Subtotal - Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations				X X X	4,085,228	3,505,000.00	15,780
031162-BN-9	AMGEN INC 3.625 5/15/22		05/10/2012	BANC OF AMERICA SECURITIES LLC		99,535	100,000.00	
00206R-BF-8	AT&T INC 1.7 06/01/17		06/11/2012	CITI GLOBAL MARKETS		74,855	75,000.00	
06051G-EE-5	BANK OF AMERICA 5.875 1/5/21		03/23/2012	BANC OF AMERICA SECURITIES LLC		264,718	250,000.00	3,386
064058-AA-8	BANK OF NEW YORK 1.969 6/20/17		05/10/2012	JPMORGAN CHASE		100,462	100,000.00	2,535
084664-BQ-3	BERKSHIRE HATHAWAY 4.25 01/15/21		08/13/2012	JPMORGAN CHASE		113,337	100,000.00	366
09247X-AJ-0	BLACKROCK INC 3.375 6/1/22		05/22/2012	CITI GLOBAL MARKETS		74,602	75,000.00	
172967-ES-6	CITIGROUP INC 6.125 5/15/18		03/23/2012	BANC OF AMERICA SECURITIES LLC		391,293	350,000.00	7,920
2027A0-EL-9	COMMONWEALTH BANK OF AU 5 3/19/20	R	07/11/2012	JPMORGAN CHASE		111,720	100,000.00	1,625

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
22541H-CC-4	CREDIT SUISSE 6 2/15/18		04/04/2012	STEPHENS INC.		108,390	100,000.00	917
260543-BX-0	DOW CHEMICAL CO 8.55 5/15/19		05/16/2012	STEPHENS INC.		199,499	150,000.00	214
38141E-A2-5	GOLDMAN SACHS 7.5 2/15/19		04/04/2012	STEPHENS INC.		171,690	150,000.00	1,719
416518-AA-6	HARTFORD FINL SVCS GRP 4 10/15/17		10/31/2012	JPMORGAN CHASE		272,465	250,000.00	556
44328M-AB-0	HSBC BANK 3.50 6/28/15		04/13/2012	UBS		104,439	100,000.00	1,069
459200-GJ-4	IBM CORP 5.7 09/14/17		11/09/2012	WELLS FARGO SECURITIES, LLC		121,586	100,000.00	966
59156R-AR-9	METLIFE INC. 6.817 8/15/18		04/05/2012	STEPHENS INC.		122,701	100,000.00	1,060
63307A-2A-2	NATIONAL BANK OF CANADA 1.5 6/26/15	I	06/19/2012	CITI GLOBAL MARKETS		79,806	80,000.00	
94974B-FD-7	WELLS FARGO 2.10 5/8/17		04/30/2012	WELLS FARGO SECURITIES, LLC		149,880	150,000.00	
3899999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)				X X X	2,560,978	2,330,000.00	22,333
8399997	Subtotal - Bonds - Part 3				X X X	23,463,022	21,893,862	69,017
8399998	Summary Item from Part 5 for Bonds				X X X	3,134,613	3,127,500.00	141
8399999	Total - Bonds				X X X	26,597,635	25,021,362.00	69,158
78462F-10-3	S&P 500 DEP RECEIPTS		05/23/2012	BANC OF AMERICA SECURITIES LLC	15,400.000	2,096,178		
78464A-41-7	SPDR HIGH YIELD ETF		08/21/2012	BANC OF AMERICA SECURITIES LLC	20,300.000	806,812		
922908-62-9	VANGUARD MID-CAP ETF		12/20/2012	BANC OF AMERICA SECURITIES LLC	1,255.000	105,526		
922908-41-3	VANGUARD S&P 500 ETF		12/20/2012	BANC OF AMERICA SECURITIES LLC	19,790.000	1,260,536		
922908-75-1	VANGUARD SMALL-CAP ETF		12/20/2012	BANC OF AMERICA SECURITIES LLC	850.000	70,279		
9099999	Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)				X X X	4,339,331	X X X	
922031-76-0	VANGUARD HIGH YIELD FUND		08/09/2012	MARKET TRANSACTIONS	134,766.253	800,000		
9299999	Subtotal - Common Stocks - Mutual Funds				X X X	800,000	X X X	
9799997	Subtotal - Common Stocks - Part 3				X X X	5,139,331	X X X	
9799998	Summary Item from Part 5 for Common Stocks				X X X	1,140,124	X X X	
9799999	Total -Common Stocks				X X X	6,279,455	X X X	
9899999	Total - Preferred and Common Stocks				X X X	6,279,455	X X X	
9999999	Totals				X X X	32,877,090	X X X	69,158

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Increase/ (Decrease)	Current Year's (Amort- ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Contractual Maturity Date
31315P-TB-5	FAMCA 2.25 10/12/18		02/10/2012	STEPHENS INC.		250,125	250,000.00	249,375	249,393		10		10		249,403		722	722	1,891	10/12/2018
31331K-YC-8	FFCB 2.55 9/16/19		01/13/2012	FIRST AMERICA		1,000,000	1,000,000.00	1,000,000	1,000,000						1,000,000				8,783	09/16/2019
31294M-ND-9	FG E03088		12/01/2012	MBS PAYDOWN		169,854	169,854.00	177,391			(585)		(585)	169,854					2,236	04/01/2027
3128M1-L7-2	FG G12250		12/01/2012	MBS PAYDOWN		368,487	368,487.00	367,681	368,326		161		161	368,487					8,614	06/15/2021
3128JM-P9-2	FH 1B2347		11/01/2012	VARIOUS		407,709	407,709.00	412,360	407,709					407,709					10,614	10/15/2035
313378-XS-5	FHLB .65 4/30/15		10/15/2012	WELLS FARGO		275,952	275,000.00	275,000						275,000		952	952	824	04/30/2015	
3133XA-KZ-9	FHLB 4S-2012 1		01/25/2012	MATURITY		332,817	332,817.00	395,185	332,817					332,817				1,342	01/25/2012	
31395J-CZ-7	FHR 2883 HK		02/13/2012	VARIOUS		208,595	206,843.00	196,436	196,436		2,111		2,111	198,548		10,047	10,047	1,970	04/15/2032	
31395K-6S-7	FHR 2910 BE		06/22/2012	CITI GLOBAL MA		345,200	320,000.00	297,250	303,368		455		455	303,823		41,377	41,377	8,240	12/15/2019	
31397B-5P-2	FHR 3211 FG		04/24/2012	VARIOUS		345,817	346,415.00	347,116	346,415					346,415		(598)	(598)	839	09/15/2036	
3137A2-EP-2	FHR 3755 HA		06/22/2012	VARIOUS		452,614	438,908.00	451,664	451,664		(1,660)		(1,660)	450,004		2,611	2,611	9,578	04/01/2039	
3137A9-ZR-0	FHR 3838 KV		06/22/2012	VARIOUS		1,007,156	959,867.00	1,005,573	1,003,809		(2,841)		(2,841)	1,000,968		6,188	6,188	21,626	03/01/2024	
31359M-XA-6	FMAN 2004-1 1		02/13/2012	VARIOUS		228,195	225,127.00	219,353	221,912		424		424	222,336		5,859	5,859	2,066	08/25/2012	
31410K-HA-5	FN 889525		12/01/2012	MBS PAYDOWN		197,134	197,134.00	213,767			(1,847)		(1,847)	197,134				2,857	05/01/2036	
31414J-TQ-6	FN 967759		12/01/2012	MBS PAYDOWN		82,948	82,948.00	92,021			(660)		(660)	82,948				1,778	12/01/2037	
31416B-LC-0	FN 995023		12/01/2012	MBS PAYDOWN		147,942	147,942.00	162,505			(1,459)		(1,459)	147,942				2,361	08/01/2037	
31417C-AY-1	FN AB5422		12/01/2012	MBS PAYDOWN		6,047	6,047.00	6,412			(5)		(5)	6,047				81	06/01/2042	
31418V-4T-6	FN AD8033		12/01/2012	MBS PAYDOWN		22,324	22,324.00	23,911			(83)		(83)	22,324				166	08/01/2040	
3138AS-R2-0	FN AJ1404		12/01/2012	MBS PAYDOWN		40,943	40,943.00	44,110			(72)		(72)	40,943				456	09/01/2041	
3138E2-JU-0	FN AJ9274		12/01/2012	MBS PAYDOWN		189,307	189,307.00	197,471			(438)		(438)	189,307				1,807	01/01/2042	
3136A6-HZ-0	FNA 2012-M5 A1		12/01/2012	MBS PAYDOWN		32,892	32,892.00	33,220			(11)		(11)	32,892				198	10/01/2021	
3136FT-XU-8	FNMA 1.25 12/29/16		02/10/2012	JPMORGAN CHA		2,132,438	2,125,000.00	2,123,938	2,123,939		24		24	2,123,963		8,475	8,475	3,247	12/29/2016	
3136FR-5A-7	FNMA 2 9/28/18		02/10/2012	UBS		403,200	400,000.00	398,000	398,060		32		32	398,092		5,108	5,108	3,000	09/28/2018	
3136FP-4R-5	FNMA 2.375 1/27/16		01/17/2012	MARKET TRANS		575,000	575,000.00	575,288	575,029		(29)		(29)	575,000				6,828	01/27/2016	
31395B-TD-5	FNR 2006-15 F		04/25/2012	VARIOUS		857,065	859,075.00	859,647	859,075					859,075		(2,010)	(2,010)	1,911	03/25/2036	
31398S-JF-1	FNR 2010-128 MA		02/14/2012	VARIOUS		475,957	461,225.00	481,548	481,548		(1,776)		(1,776)	479,772		(3,814)	(3,814)	4,220	04/01/2038	
36225F-J5-9	G2 82983		12/01/2012	MBS PAYDOWN		94,603	94,603.00	98,461	94,652		(49)		(49)	94,603				2,078	11/01/2041	
36177X-CN-6	GN AA0977		12/01/2012	MBS PAYDOWN		324,246	324,246.00	352,517			(1,431)		(1,431)	324,246				3,183	05/01/2042	
38374N-VD-6	GNR 2006-49 QA		12/01/2012	MBS PAYDOWN		127,249	127,249.00	127,086	127,225		24		24	127,249				3,740	02/20/2036	
38375K-R4-6	GNR 2007-45 FY		01/16/2012	MBS PAYDOWN		9,789	9,789.00	9,786	9,789					9,789				7	07/16/2037	
38377J-Z8-9	GNR 2010-117 GK		06/22/2012	VARIOUS		1,368,937	1,297,073.00	1,306,193	1,306,193		(473)		(473)	1,305,719		63,217	63,217	25,336	10/01/2039	
38376Y-P5-4	GNR 2010-47 CG		02/14/2012	VARIOUS		956,213	920,422.00	931,639	931,639		(313)		(313)	931,327		24,886	24,886	5,764	08/01/2038	
83162C-UK-7	SBAP 2011-20K 1		04/23/2012	WELLS FARGO		1,050,208	1,015,000.00	1,022,613	1,022,576		(36)		(36)	1,022,540		27,668	27,668	12,947	11/01/2031	
912828-TK-6	US TREASURY 0.25 08/15/1		10/11/2012	UBS		19,944	20,000.00	19,905			5		5	19,909		34	34	8	08/15/2015	
912828-HE-3	US TREASURY 4.25 09/30/1		09/30/2012	VARIOUS		250,000	250,000.00	265,975	252,753		(2,753)		(2,753)	250,000				10,625	09/30/2012	
912828-GZ-7	US TREASURY 4.63 07/31/1		07/31/2012	MATURITY		300,000	300,000.00	302,813	300,359		(359)		(359)	300,000				13,875	07/31/2012	
0599999	Subtotal - Bonds - U.S. Governments				X X X	15,056,907	14,799,246.00	15,043,210	13,364,686		(13,634)		(13,634)	14,866,185		190,722	190,722	185,096	X X X	
041042-RG-9	ARKANSAS ST 5 8/1/14		04/26/2012	STEPHENS INC.		661,464	600,000.00	684,012	653,022		(6,732)		(6,732)	646,290		15,174	15,174	22,500	08/01/2014	
373384-GX-8	GEORGIA ST 5 7/1/21		07/09/2012	STIFEL NICOLAU		270,781	225,000.00	261,142	252,808		(2,081)		(2,081)	250,727		20,054	20,054	11,594	07/01/2021	
546415-YM-6	LOUISIANA ST 5 5/1/16		11/27/2012	STEPHENS INC.		372,450	325,000.00	365,281	352,707		(5,559)		(5,559)	347,148		25,302	25,302	17,559	05/01/2016	

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SCHEDULE D - PART 4

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

1 CUSIP Ident- ification	2 Description	3 F o r e i g n Disposal Date	4 Name of Purchaser	5 Number of Shares of Stock	6 Consid- eration	7 Par Value	8 Actual Cost	9 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date
									11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's Amort- ization/ 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.						
604129-RC-2	MINNESOTA ST 5 11/1/16	05/29/2012	VINING SPARKS		585,159	495,000.00	573,512	550,832		(4,551)		(4,551)		546,282		38,878	38,878	14,438	11/01/2016
604129-MX-1	MINNESOTA ST 5 8/1/20	10/11/2012	BANC OF AMERI		781,756	625,000.00	740,894	717,415		(8,761)		(8,761)		708,654		73,102	73,102	37,760	08/01/2020
644682-J7-2	NEW HAMPSHIRE ST 4 6/1/1	08/01/2012	STEPHENS INC.		295,340	250,000.00	278,838	275,098		(1,604)		(1,604)		273,495		21,845	21,845	6,806	06/01/2020
677520-4Z-8	OHIO ST 5 11/1/17	07/31/2012	JPMORGAN CHA		390,884	325,000.00	371,163	360,581		(3,324)		(3,324)		357,257		33,627	33,627	12,278	11/01/2017
880541-LD-7	TENNESSEE ST 5 5/1/18	05/04/2012	STEPHENS INC.		601,625	500,000.00	579,490	557,808		(3,600)		(3,600)		554,208		47,417	47,417	13,056	05/01/2018
1799999	Subtotal - Bonds - U.S. States, Territories and Possessions			X X X	3,959,459	3,345,000.00	3,854,332	3,720,271		(36,212)		(36,212)		3,684,061		275,399	275,399	135,991	X X X
052396-B8-0	AUSTIN TEX 3 9/1/20	08/01/2012	STIFEL NICOLAU		744,167	675,000.00	712,854	711,929		(2,313)		(2,313)		709,616		34,552	34,552	18,844	09/01/2020
602245-XJ-6	MILWAUKEE CNTY WIS 5.25	10/24/2012	VINING SPARKS		292,963	250,000.00	247,698	247,875		89		89		247,964		44,998	44,998	14,146	10/01/2025
852634-EZ-3	STAMFORD CT 5 12/15/16	07/24/2012	UBS		832,440	700,000.00	837,060	836,164		(15,395)		(15,395)		820,769		11,671	11,671	21,583	12/15/2016
969871-3F-7	WILLIAMSON CNTY TENN 5	07/09/2012	STEPHENS INC.		190,856	150,000.00	175,911	172,725		(1,001)		(1,001)		171,724		19,131	19,131	5,854	04/01/2022
969871-3G-5	WILLIAMSON CNTY TENN 5	08/24/2012	STEPHENS INC.		191,774	150,000.00	176,084	173,189		(1,136)		(1,136)		172,053		19,720	19,720	6,833	04/01/2023
2499999	Subtotal - Bonds - U.S. Political Subdivisions of States			X X X	2,252,200	1,925,000.00	2,149,607	2,141,882		(19,756)		(19,756)		2,122,126		130,072	130,072	67,260	X X X
010608-J8-1	ALABAMA ST PUB SCH & CL	07/31/2012	STEPHENS INC.		232,050	200,000.00	229,186	220,843		(2,706)		(2,706)		218,137		13,913	13,913	7,556	05/01/2016
164243-TE-7	CHEROKEE CNTY GA WTR &	05/14/2012	WELLS FARGO		339,894	300,000.00	343,713	338,279		(3,952)		(3,952)		334,327		5,567	5,567	11,917	08/01/2015
207737-HE-0	CONN ST REVOLVING FUND	05/16/2012	UBS		498,400	400,000.00	470,716	456,729		(2,550)		(2,550)		454,178		44,222	44,222	12,778	10/01/2021
455057-D9-7	INDIANA ST FIN AUTH REV 5	11/27/2012	UBS		407,358	325,000.00	370,672	365,863		(4,111)		(4,111)		361,752		45,606	45,606	21,622	02/01/2021
60636P-MF-4	MISSOURI ST ENVIR IMPT W	05/14/2012	WELLS FARGO		432,933	350,000.00	414,208	399,264		(2,644)		(2,644)		396,620		36,313	36,313	15,361	07/01/2018
684273-HA-6	ORANGE CNT CALIF TRAN A	09/19/2012	UBS		366,045	300,000.00	302,235	302,015		(144)		(144)		301,872		64,173	64,173	20,658	02/15/2024
68428T-AM-9	ORANGE CNTY CALIF SAN D	06/07/2012	STIFEL NICOLAU		581,125	500,000.00	555,760	554,532		(2,251)		(2,251)		552,281		28,844	28,844	13,833	02/01/2023
797412-AU-7	SAN DIEGO CNTY CALIF WT	05/16/2012	UBS		615,155	500,000.00	598,460	596,103		(3,545)		(3,545)		592,558		22,597	22,597	13,889	05/01/2022
3199999	Subtotal - Bonds - U. S. Special Rev. and Special Assessment and			X X X	3,472,960	2,875,000.00	3,284,950	3,233,628		(21,903)		(21,903)		3,211,725		261,235	261,235	117,614	X X X
002824-AU-4	ABBOTT LABORATORIES 5.	05/10/2012	JPMORGAN CHA		119,715	100,000.00	106,734	105,607		(248)		(248)		105,359		14,356	14,356	3,189	04/01/2019
039483-AS-1	ARCHER DANIELS 7 2/1/31	06/18/2012	STEPHENS INC.		500,119	375,000.00	465,791	461,897		(1,298)		(1,298)		460,599		39,520	39,520	23,333	02/01/2031
071813-BC-2	BAXTER INTERNATIONAL 4.	08/13/2012	WELLS FARGO		57,008	50,000.00	50,172	50,148		(10)		(10)		50,138		6,869	6,869	1,954	03/15/2020
084664-BG-5	BERKSHIRE HATHAWAY 5.0	08/13/2012	WELLS FARGO		261,438	250,000.00	272,300	260,119		(3,849)		(3,849)		256,269		5,168	5,168	12,535	08/15/2013
172967-ES-6	CITIGROUP INC 6.125 5/15/1	09/13/2012	MARKET TRANS		278,030	241,000.00	269,433	267,485		(1,948)		(1,948)		267,485		10,545	10,545	12,424	05/15/2018
19416Q-DB-3	COLGATE PALMOLIVE 5.98	04/25/2012	MATURITY		200,000	200,000.00	219,956	200,961		(961)		(961)		200,000				5,980	04/25/2012
26442C-AD-6	DUKE ENERGY CAR 5.1 4/1	07/11/2012	BANC OF AMERI		178,215	150,000.00	176,162	175,208		(2,036)		(2,036)		173,172		5,043	5,043	5,759	04/15/2018
278058-AX-0	EATON 5.75 07/15/12	07/15/2012	MATURITY		250,000	250,000.00	268,400	251,480		(1,480)		(1,480)		250,000				14,375	07/15/2012
36962G-XS-8	GENERAL ELECTRIC CAPITA	02/15/2012	MATURITY		250,000	250,000.00	271,035	250,401		(401)		(401)		250,000				7,344	02/15/2012
61745E-P2-1	MORGAN STANLEY 5 6/11/2	12/06/2012	MARKET TRANS		100,000	100,000.00	100,000	100,000						100,000				5,000	06/11/2025
68389X-AD-7	ORACLE CORP 4.95 4/15/13	04/23/2012	WELLS FARGO		391,208	375,000.00	406,125	386,766		(2,878)		(2,878)		383,888		7,320	7,320	9,848	04/15/2013
695114-CH-9	PACIFICORP 5.65 7/15/18	08/06/2012	JPMORGAN CHA		122,728	100,000.00	118,996	116,084		(1,365)		(1,365)		114,720		8,008	8,008	6,027	07/15/2018
911312-AH-9	UNITED PARCEL SERVICE 5	03/23/2012	JPMORGAN CHA		454,077	380,000.00	418,779	410,908		(1,105)		(1,105)		409,803		44,274	44,274	14,688	01/15/2018
92343V-AJ-3	VERIZON COMM 4.35 2/15/1	04/23/2012	JPMORGAN CHA		154,314	150,000.00	158,129	152,850		(804)		(804)		152,046		2,268	2,268	4,549	02/15/2013

E14.1

SCHEDULE D - PART 4

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

1 CUSIP Ident- ification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	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 (Amort- ization)/ 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.						
92343V-AN-4 931422-AE-9	VERIZON COMM 5.25 4/15/1 WALGREEN CO 5.25 1/15/19		08/06/2012 10/31/2012	JPMORGAN CHA STEPHENS INC.		154,935 295,845	150,000.00 250,000.00	162,806 267,215	154,907 264,234						152,621 262,741		2,314 33,104	2,314 33,104	6,431 17,135	04/15/2013 01/15/2019
3899999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)				X X X	3,767,632	3,371,000.00	3,732,033	3,341,570						3,588,841		178,789	178,789	150,571	X X X
8399997	Subtotal - Bonds - Part 4				X X X	28,509,158	26,315,246	28,064,132	25,802,037						27,472,938		1,036,217	1,036,217	656,532	X X X
8399998	Summary Item from Part 5 for Bonds				X X X	3,134,619	3,127,500.00	3,134,613							3,134,495		125	125	9,544	X X X
8399999	Total - Bonds				X X X	31,643,777	29,442,746.00	31,198,745	25,802,037						30,607,433		1,036,342	1,036,342	666,076	X X X
E14.2 464287-16-8 78462F-10-3 78464A-76-3 922908-41-3	ISHARES DJ SELECT DIVIDE S&P 500 DEP RECEIPTS SPDR S&P DIVIDEND ETF VANGUARD S&P 500 ETF		10/11/2012 10/16/2012 10/11/2012 10/11/2012	BANC OF AMERI BANC OF AMERI BANC OF AMERI BANC OF AMERI	20,600.00 533.00 14,375.00 1,800.00	1,152,042 77,353 804,959 118,761		1,022,781 72,509 747,546 114,104	1,107,662 774,381	(84,881) (26,835)				1,022,781 72,509 747,546 114,104		129,261 4,844 57,413 4,657	129,261 4,844 57,413 4,657	12,241 782 7,609 1,193		
9099999	Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)				X X X	2,153,115	X X X	1,956,940	1,882,043						1,956,940		196,175	196,175	21,825	X X X
9799997	Subtotal - Common Stocks - Part 4				X X X	2,153,115	X X X	1,956,940	1,882,043						1,956,940		196,175	196,175	21,825	X X X
9799998	Summary Item from Part 5 for Common Stocks				X X X	1,175,774	X X X	1,140,124							1,140,124		35,650	35,650	6,458	X X X
9799999	Total - Common Stocks				X X X	3,328,889	X X X	3,097,064	1,882,043						3,097,064		231,825	231,825	28,283	X X X
9899999	Total - Preferred and Common Stocks				X X X	3,328,889	X X X	3,097,064	1,882,043						3,097,064		231,825	231,825	28,283	X X X
9999999	Totals					34,972,666	X X X	34,295,809	27,684,080						33,704,497		1,268,167	1,268,167	694,359	X X X

SCHEDULE D - PART 5

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

1 CUSIP Ident- ification	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 (Amort- ization)/ 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.
912828-TA-8	US TREASURY 0.25 06/30/14		08/02/2012	WELLS FARGO SECUR	10/11/2012	STEPHENS INC.	35,000.00	35,021	34,989	35,018								25	8	
912828-RU-6	US TREASURY 0.875 11/30/16		08/02/2012	WELLS FARGO SECUR	10/11/2012	STEPHENS INC.	30,000.00	30,502	30,431	30,480		(2)					(29)	(29)	96	46
912828-SF-8	US TREASURY 2 2/15/22		02/17/2012	VARIOUS	04/10/2012	WELLS FARGO SECUR	3,062,500.00	3,069,090	3,069,199	3,068,997		(93)					202	202	9,423	87
0599999	Bonds - U.S. Governments						3,127,500.00	3,134,613	3,134,619	3,134,495			(117)				125	125	9,544	141
8399998	Subtotal - Bonds						3,127,500.00	3,134,613	3,134,619	3,134,495			(117)				125	125	9,544	141
8999998	Subtotal - Preferred Stocks						X X X													
81369Y-40-7	CONSUMER DISCRETIONARY SPDR		10/16/2012	BANC OF AMERICA SE	12/20/2012	BANC OF AMERICA S	5,605.00	263,480	267,745	263,480							4,265	4,265		
81369Y-60-5	FINANCIAL SELECT SECTOR SPDR		10/16/2012	BANC OF AMERICA SE	12/20/2012	BANC OF AMERICA S	16,343.00	263,601	270,797	263,601							7,196	7,196		
78462F-10-3	S&P 500 DEP RECEIPTS		04/09/2012	BANC OF AMERICA SE	10/16/2012	BANC OF AMERICA S	4,400.00	613,043	637,232	613,043							24,189	24,189	6,458	
9099999	Common Stocks - Industrial and Miscellaneous (Unaffiliated)						X X X	1,140,124	1,175,774	1,140,124							35,650	35,650	6,458	
9799998	Subtotal - Common Stocks						X X X	1,140,124	1,175,774	1,140,124							35,650	35,650	6,458	
9899999	Subtotal - Stocks						X X X	1,140,124	1,175,774	1,140,124							35,650	35,650	6,458	
9999999	Totals						X X X	4,274,737	4,310,393	4,274,619			(117)				35,775	35,775	16,002	141

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NONE Schedule D - Part 6 - Section 1 and 2

NONE Schedule DA - Part 1

NONE Schedule DB - Part A - Section 1

NONE Schedule DB - Part A - Section 2

NONE Schedule DB - Part B - Section 1

NONE Schedule DB - Part B - Section 2

NONE Schedule DB - Part D

NONE Schedule DL - Part 1

NONE Schedule DL - Part 2

SCHEDULE E - PART 1 - CASH

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
OPEN DEPOSITORIES						
BANK OF NEW YORK Pittsburgh, PA			3,235		551,678	
FIRST AMERICAN TRUST Santa Ana, CA					1,311,010	
FIRST NATIONAL BANK Hermitage, PA			6,481		1,701,316	
JPMORGAN TRUST New York, NY					142,965	
MARQUETTE SAVINGS BANK Erie, PA			243		63,658	
NORTHWEST SAVINGS BANK Warren, PA			1,210		317,671	
US BANK Los Angeles, CA			1,080		445	
0199998 Deposits in () depositories that do not exceed the allowable limit in any one depository (See Instructions) - Open Depositories	X X X	X X X				X X X
0199999 Totals - Open Depositories	X X X	X X X	12,249		4,088,743	X X X
SUSPENDED DEPOSITORIES						
0299998 Deposits in () depositories that do not exceed the allowable limit in any one depository (See Instructions) - Suspended Depositories	X X X	X X X				X X X
0299999 Totals - Suspended Depositories	X X X	X X X				X X X
0399999 Total Cash on Deposit	X X X	X X X	12,249		4,088,743	X X X
0499999 Cash in Company's Office	X X X	X X X	X X X	X X X		X X X
0599999 Total Cash	X X X	X X X	12,249		4,088,743	X X X

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

1. January	7,417,314	4. April	8,712,890	7. July	5,870,762	10. October	4,706,087
2. February	5,378,675	5. May	6,694,528	8. August	6,186,731	11. November	5,442,143
3. March	5,878,547	6. June	8,914,198	9. September	7,053,505	12. December	4,088,743

NONE Schedule E - Part 2

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					
5. California	CA					
6. Colorado	CO					
7. Connecticut	CT					
8. Delaware	DE					
9. District of Columbia	DC					
10. Florida	FL					
11. Georgia	GA					
12. Hawaii	HI					
13. Idaho	ID					
14. Illinois	IL					
15. Indiana	IN					
16. Iowa	IA					
17. Kansas	KS					
18. Kentucky	KY					
19. Louisiana	LA					
20. Maine	ME					
21. Maryland	MD					
22. Massachusetts	MA					
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					
33. New York	NY					
34. North Carolina	NC					
35. North Dakota	ND					
36. Ohio	OH	B RSD FOR QUALIFICATION	1,058,770	1,162,668		
37. Oklahoma	OK					
38. Oregon	OR					
39. Pennsylvania	PA					
40. Rhode Island	RI					
41. South Carolina	SC					
42. South Dakota	SD					
43. Tennessee	TN					
44. Texas	TX					
45. Utah	UT					
46. Vermont	VT					
47. Virginia	VA					
48. Washington	WA					
49. West Virginia	WV					
50. Wisconsin	WI					
51. Wyoming	WY					
52. American Samoa	AS					
53. Guam	GU					
54. Puerto Rico	PR					
55. US Virgin Islands	VI					
56. Northern Mariana Islands	MP					
57. Canada	CAN					
58. Aggregate Other Alien and Other	OT	X X X	X X X			
59. Total		X X X	X X X	1,058,770	1,162,668	

DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898. Summary of remaining write-ins for Line 58 from overflow page		X X X	X X X			
5899. Totals (Lines 5801 - 5803 plus 5898) (Line 58 above)		X X X	X X X			

OVERFLOW PAGE FOR WRITE-INS

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