



ANNUAL STATEMENT

For the Year Ending December 31, 2012

OF THE CONDITION AND AFFAIRS OF THE

DELTA DENTAL PLAN OF OHIO, INC.

NAIC Group Code	0477 <small>(Current Period)</small>	0477 <small>(Prior Period)</small>	NAIC Company Code	54402	Employer's ID Number	31-0685339
Organized under the Laws of	Ohio		State of Domicile or Port of Entry	Ohio		
Country of Domicile	United States of America					
Licensed as business type:	<input type="checkbox"/> Life, Accident & Health[] <input type="checkbox"/> Dental Service Corporation[] <input checked="" type="checkbox"/> Other[X]		<input type="checkbox"/> Property/Casualty[] <input type="checkbox"/> Vision Service Corporation[] <input type="checkbox"/> Is HMO Federally Qualified? Yes[] No[] N/A[X]		<input type="checkbox"/> Hospital, Medical & Dental Service or Indemnity[] <input type="checkbox"/> Health Maintenance Organization[]	
Incorporated/Organized	03/06/1960		Commenced Business	04/01/1964		
Statutory Home Office	5600 Blazer Pkwy., Suite 150 <small>(Street and Number)</small>			Dublin, OH, 43017 <small>(City or Town, State, Country and Zip Code)</small>		
Main Administrative Office	Okemos, MI, 48864 <small>(City or Town, State, Country and Zip Code)</small>		4100 Okemos Road <small>(Street and Number)</small>	(517)349-6000 <small>(Area Code) (Telephone Number)</small>		
Mail Address	P.O. Box 30416 <small>(Street and Number or P.O. Box)</small>			Lansing, MI, 48909-7916 <small>(City or Town, State, Country and Zip Code)</small>		
Primary Location of Books and Records	Okemos, MI, 48864 <small>(City or Town, State, Country and Zip Code)</small>		4100 Okemos Road <small>(Street and Number)</small>	(517)349-6000 <small>(Area Code) (Telephone Number)</small>		
Internet Website Address	http://ddpoh.com/					
Statutory Statement Contact	Glenn R. Simon, CPA <small>(Name)</small>			(517)347-5405 <small>(Area Code)(Telephone Number)(Extension)</small>		
	gsimon@deltadentalmi.com <small>(E-Mail Address)</small>			(517)381-5572 <small>(Fax Number)</small>		

OFFICERS

Name	Title	#
Laura Linda Czelada, CPA	President & CEO	#
Ann Marie Flermoen, DDS	Secretary	
Douglas Robert Anderson, DDS, MS, JD	Treasurer	#
James Price Hallan	Chairperson	
Kelly Jubb Scheiderer, RHIA, MHA	Immediate Past Chairperson	
Michael Thomas Schaeffer, DDS	Vice Chairperson	

OTHERS

Goran Mike Jurkovic, CPA, Vice President & CFO
Jonathan Stong Groat, Vice President & General Counsel

DIRECTORS OR TRUSTEES

Douglas Robert Anderson, DDS, MS, JD
Frank Buzaki, Jr.
Patrick Thomas Cahill, JD
Ann Marie Flermoen, DDS
James Price Hallan
Michael Thomas Schaeffer, DDS
Kelly Jubb Scheiderer, RHIA, MHA
Bruce Randall Smith
James Robert Stahl, DDS
Timothy Eldon Moffit, DBA #

State of Michigan
County of Eaton ss

The officers of this reporting entity being duly sworn, each depose and say that they are the described officers of the 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) Laura Linda Czelada, CPA <small>(Printed Name)</small> 1. President & CEO <small>(Title)</small>	(Signature) Ann Marie Flermoen, DDS <small>(Printed Name)</small> 2. Secretary <small>(Title)</small>	(Signature) Douglas Robert Anderson, DDS, MS, JD <small>(Printed Name)</small> 3. Treasurer <small>(Title)</small>
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Subscribed and sworn to before me this _____ day of February, 2013

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

Yes[X] No[]

(Notary Public Signature)

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	2,652,259	2.939	2,652,259		2,652,259	2.992
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	689,856	0.764	689,856		689,856	0.778
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						
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations	101,466	0.112	101,466		101,466	0.114
1.43 Revenue and assessment obligations	231,344	0.256	231,344		231,344	0.261
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						
1.512 Issued or Guaranteed by FNMA and FHLMC	988,771	1.095	988,771		988,771	1.116
1.513 All other						
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA	2,053,971	2.276	2,053,971		2,053,971	2.317
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)	9,265,362	10.265	9,265,362		9,265,362	10.454
2.2 Unaffiliated Non-U.S. securities (including Canada)						
2.3 Affiliated securities						
3. Equity interests:						
3.1 Investments in mutual funds	42,272,909	46.836	42,272,909		42,272,909	47.695
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	15,380,709	17.041	15,380,709		15,380,709	17.353
3.4 Other equity securities:						
3.41 Affiliated						
3.42 Unaffiliated						
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated	2,340,211	2.593	2,340,211		2,340,211	2.640
3.52 Unaffiliated						
4. Mortgage loans:						
4.1 Construction and land development						
4.2 Agricultural						
4.3 Single family residential properties						
4.4 Multifamily residential properties						
4.5 Commercial loans						
4.6 Mezzanine real estate loans						
5. Real estate investments:						
5.1 Property occupied by company						
5.2 Property held for production of income (including \$.....0 of property acquired in satisfaction of debt)						
5.3 Property held for sale (including \$.....0 property acquired in satisfaction of debt)						
6. Contract loans						
7. Derivatives						
8. Receivables for securities	2,585	0.003	2,585		2,585	0.003
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	11,778,070	13.049	11,778,070		11,778,070	13.289
11. Other invested assets	2,500,000	2.770	874,315		874,315	0.986
12. Total invested assets	90,257,513	100.000	88,631,828		88,631,828	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

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

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

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

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

1.	Book/adjusted carrying value, December 31 of prior year		3,750,000
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 8)		
2.2	Additional investment made after acquisition (Part 2, Column 9)		
3.	Capitalized deferred interest and other:		
3.1	Totals, Part 1, Column 16		
3.2	Totals, Part 3, Column 12		
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
5.1	Totals, Part 1, Column 13		
5.2	Totals, Part 3, Column 9		
6.	Total gain (loss) on disposals, Part 3, Column 19		
7.	Deduct amounts received on disposals, Part 3, Column 16		1,250,000
8.	Deduct amortization of premium and depreciation		
9.	Total foreign exchange change in book/adjusted carrying value:		
9.1	Totals, Part 1, Column 17		
9.2	Totals, Part 3, Column 14		
10.	Deduct current year's other than temporary impairment recognized:		
10.1	Totals, Part 1, Column 15		
10.2	Totals, Part 3, Column 11		
11.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 + 6 - 7 - 8 + 9 - 10)		2,500,000
12.	Deduct total nonadmitted amounts		1,625,685
13.	Statement value at end of current period (Line 11 minus Line 12)		874,315

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

1.	Book/adjusted carrying value, December 31 of prior year		67,050,819
2.	Cost of bonds and stocks acquired, Part 3, Column 7		18,932,333
3.	Accrual of Discount		14,481
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	3,997,987	
4.4	Part 4, Column 11	211,941	4,209,928
5.	Total gain (loss) on disposals, Part 4, Column 19		319,895
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		14,490,508
7.	Deduct amortization of premium		60,090
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)		75,976,858
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)		75,976,858

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	3,779,382	4,020,198	3,792,049	3,577,915
	2. Canada				
	3. Other Countries				
	4. Totals	3,779,382	4,020,198	3,792,049	3,577,915
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals				
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	101,466	121,659	101,522	100,000
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	2,836,819	2,966,778	2,841,111	2,773,462
Industrial and Miscellaneous and Hybrid Securities (unaffiliated)	8. United States	9,265,362	9,983,228	9,281,129	3,618,670
	9. Canada				
	10. Other Countries				
	11. Totals	9,265,362	9,983,228	9,281,129	3,618,670
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	15,983,029	17,091,863	16,015,811	10,070,047
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	57,653,618	57,653,618	53,294,195	
	21. Canada				
	22. Other Countries				
	23. Totals	57,653,618	57,653,618	53,294,195	
Parent, Subsidiaries and Affiliates	24. Totals	2,340,211	2,340,211	3,000,000	
	25. Total Common Stocks	59,993,829	59,993,829	56,294,195	
	26. Total Stocks	59,993,829	59,993,829	56,294,195	
	27. Total Bonds and Stocks	75,976,858	77,085,692	72,310,006	

SCHEDULE D - PART 1A - SECTION 1

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

	1	2	3	4	5	6	7	8	9	10	11
Quality Rating Per the NAIC Designation	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	Total Current Year	Column 6 as a % of Line 9.7	Total From Column 6 Prior Year	% From Column 7 Prior Year	Total Publicly Traded	Total Privately Placed (a)
1. U.S. Governments											
1.1 Class 1	286,149	1,071,836	1,420,773	542,153	458,471	3,779,382	11.31	1,339,605	4.42	3,779,382	
1.2 Class 2											
1.3 Class 3											
1.4 Class 4											
1.5 Class 5											
1.6 Class 6											
1.7 TOTALS	286,149	1,071,836	1,420,773	542,153	458,471	3,779,382	11.31	1,339,605	4.42	3,779,382	
2. All Other Governments											
2.1 Class 1											
2.2 Class 2											
2.3 Class 3											
2.4 Class 4											
2.5 Class 5											
2.6 Class 6											
2.7 TOTALS											
3. U.S. States, Territories and Possessions etc., Guaranteed											
3.1 Class 1											
3.2 Class 2											
3.3 Class 3											
3.4 Class 4											
3.5 Class 5											
3.6 Class 6											
3.7 TOTALS											
4. U.S. Political Subdivisions of States, Territories & Possessions, Guaranteed											
4.1 Class 1			54,906		46,560	101,466	0.30	138,366	0.46	101,466	
4.2 Class 2											
4.3 Class 3											
4.4 Class 4											
4.5 Class 5											
4.6 Class 6											
4.7 TOTALS			54,906		46,560	101,466	0.30	138,366	0.46	101,466	
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed											
5.1 Class 1	72,000	827,423	651,701	675,726	609,969	2,836,819	8.49	3,514,395	11.60	2,836,819	
5.2 Class 2											
5.3 Class 3											
5.4 Class 4											
5.5 Class 5											
5.6 Class 6											
5.7 TOTALS	72,000	827,423	651,701	675,726	609,969	2,836,819	8.49	3,514,395	11.60	2,836,819	

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

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

Quality Rating Per the NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.7	8 Total From Column 6 Prior Year	9 % From Column 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
6. Industrial and Miscellaneous (unaffiliated)											
6.1 Class 1	17,154,467	7,141,861	1,232,009	114,601	201,705	25,844,643	77.36	24,571,775	81.09	25,844,643	
6.2 Class 2		251,952	510,174		85,364	847,490	2.54	736,689	2.43	847,490	
6.3 Class 3											
6.4 Class 4											
6.5 Class 5											
6.6 Class 6											
6.7 TOTALS	17,154,467	7,393,813	1,742,183	114,601	287,069	26,692,133	79.89	25,308,464	83.52	26,692,133	
7. Hybrid Securities											
7.1 Class 1											
7.2 Class 2											
7.3 Class 3											
7.4 Class 4											
7.5 Class 5											
7.6 Class 6											
7.7 TOTALS											
8. Parent, Subsidiaries and Affiliates											
8.1 Class 1											
8.2 Class 2											
8.3 Class 3											
8.4 Class 4											
8.5 Class 5											
8.6 Class 6											
8.7 TOTALS											

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

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

Quality Rating Per the NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.7	8 Total From Column 6 Prior Year	9 % From Column 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
9. Total Bonds Current Year											
9.1 Class 1	(d) 17,512,616	9,041,120	3,359,389	1,332,480	1,316,705	32,562,310	97.46	X X X	X X X	32,562,310	
9.2 Class 2	(d) 251,952		510,174		85,364	847,490	2.54	X X X	X X X	847,490	
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)					(c)		X X X	X X X		
9.6 Class 6	(d)					(c)		X X X	X X X		
9.7 TOTALS	17,512,616	9,293,072	3,869,563	1,332,480	1,402,069	(b) 33,409,800	100.00	X X X	X X X	33,409,800	
9.8 Line 9.7 as a % of Column 6	52.42	27.82	11.58	3.99	4.20	100.00	X X X	X X X	X X X	100.00	
10. Total Bonds Prior Year											
10.1 Class 1	13,931,459	10,802,274	2,203,313	1,328,351	1,298,744	X X X	X X X	29,564,141	97.57	29,564,141	
10.2 Class 2		188,588	404,011	34,669	109,421	X X X	X X X	736,689	2.43	736,689	
10.3 Class 3						X X X	X X X				
10.4 Class 4						X X X	X X X				
10.5 Class 5						X X X	X X X	(c)			
10.6 Class 6						X X X	X X X	(c)			
10.7 TOTALS	13,931,459	10,990,862	2,607,324	1,363,020	1,408,165	X X X	X X X	(b) 30,300,830	100.00	30,300,830	
10.8 Line 10.7 as a % of Col. 8	45.98	36.27	8.60	4.50	4.65	X X X	X X X	100.00	X X X	100.00	
11. Total Publicly Traded Bonds											
11.1 Class 1	17,512,616	9,041,120	3,359,389	1,332,480	1,316,705	32,562,310	97.46	29,564,141	97.57	32,562,310	X X X
11.2 Class 2		251,952	510,174		85,364	847,490	2.54	736,689	2.43	847,490	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	17,512,616	9,293,072	3,869,563	1,332,480	1,402,069	33,409,800	100.00	30,300,830	100.00	33,409,800	X X X
11.8 Line 11.7 as a % of Col. 6	52.42	27.82	11.58	3.99	4.20	100.00	X X X	X X X	X X X	100.00	X X X
11.9 Line 11.7 as a % of Line 9.7, Col. 6, Section 9	52.42	27.82	11.58	3.99	4.20	100.00	X X X	X X X	X X X	100.00	X X X
12. Total Privately Placed Bonds											
12.1 Class 1										X X X	
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										X X X	
12.8 Line 12.7 as a % of Col. 6							X X X	X X X	X X X	X X X	
12.9 Line 12.7 as a % of Line 9.7, Col. 6, Section 9							X X X	X X X	X X X	X X X	

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

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type		1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.5	8 Total From Column 6 Prior Year	9 % From Column 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
1.	U.S. Governments											
1.1	Issuer Obligations	151,081	740,303	1,129,518	231,470	399,886	2,652,258	7.94	1,339,605	4.42	2,652,258	
1.2	Residential Mortgage-Backed Securities	5,433	16,314	11,883	9,456	571	43,657	0.13			43,657	
1.3	Commercial Mortgage-Backed Securities	129,634	315,219	279,372	301,227	58,014	1,083,466	3.24			1,083,466	
1.4	Other Loan-Backed and Structured Securities											
1.5	Totals	286,148	1,071,836	1,420,773	542,153	458,471	3,779,381	11.31	1,339,605	4.42	3,779,381	
2.	All Other Governments											
2.1	Issuer Obligations											
2.2	Residential Mortgage-Backed Securities											
2.3	Commercial Mortgage-Backed Securities											
2.4	Other Loan-Backed and Structured Securities											
2.5	Totals											
3.	U.S. States, Territories and Possessions, Guaranteed											
3.1	Issuer Obligations											
3.2	Residential Mortgage-Backed Securities											
3.3	Commercial Mortgage-Backed Securities											
3.4	Other Loan-Backed and Structured Securities											
3.5	Totals											
4.	U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed											
4.1	Issuer Obligations			54,906		46,560	101,466	0.30	138,366	0.46	101,466	
4.2	Residential Mortgage-Backed Securities											
4.3	Commercial Mortgage-Backed Securities											
4.4	Other Loan-Backed and Structured Securities											
4.5	Totals			54,906		46,560	101,466	0.30	138,366	0.46	101,466	
5.	U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed											
5.1	Issuer Obligations		549,869	316,054	25,000	30,277	921,200	2.76			921,200	
5.2	Residential Mortgage-Backed Securities	72,000	277,554	335,647	650,726	579,692	1,915,619	5.73	2,993,836	9.88	1,915,619	
5.3	Commercial Mortgage-Backed Securities								520,559	1.72		
5.4	Other Loan-Backed and Structured Securities											
5.5	Totals	72,000	827,423	651,701	675,726	609,969	2,836,819	8.49	3,514,395	11.60	2,836,819	
6.	Industrial and Miscellaneous											
6.1	Issuer Obligations	16,989,132	7,021,325	1,742,183	114,601	287,070	26,154,311	78.28	24,831,431	81.95	26,154,311	
6.2	Residential Mortgage-Backed Securities								98,534	0.33		
6.3	Commercial Mortgage-Backed Securities								123,395	0.41		
6.4	Other Loan-Backed and Structured Securities	165,335	372,489				537,824	1.61	255,104	0.84	537,824	
6.5	Totals	17,154,467	7,393,814	1,742,183	114,601	287,070	26,692,135	79.89	25,308,464	83.52	26,692,135	
7.	Hybrid Securities											
7.1	Issuer Obligations											
7.2	Residential Mortgage-Backed Securities											
7.3	Commercial Mortgage-Backed Securities											
7.4	Other Loan-Backed and Structured Securities											
7.5	Totals											
8.	Parent, Subsidiaries and Affiliates											
8.1	Issuer Obligations											
8.2	Residential Mortgage-Backed Securities											
8.3	Commercial Mortgage-Backed Securities											
8.4	Other Loan-Backed and Structured Securities											
8.5	Totals											

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

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

	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.5	8 Total From Column 6 Prior Year	9 % From Column 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
Distribution by Type											
9. Total Bonds Current Year											
9.1 Issuer Obligations	17,140,213	8,311,497	3,242,661	371,071	763,793	29,829,235	89.28	X X X	X X X	29,829,235	
9.2 Residential Mortgage-Backed Securities	77,433	293,868	347,530	660,182	580,263	1,959,276	5.86	X X X	X X X	1,959,276	
9.3 Commercial Mortgage-Backed Securities	129,634	315,219	279,372	301,227	58,014	1,083,466	3.24	X X X	X X X	1,083,466	
9.4 Other Loan-Backed and Structured Securities	165,335	372,489				537,824	1.61	X X X	X X X	537,824	
9.5 Totals	17,512,615	9,293,073	3,869,563	1,332,480	1,402,070	33,409,801	100.00	X X X	X X X	33,409,801	
9.6 Line 9.5 as a % of Col. 6	52.42	27.82	11.58	3.99	4.20	100.00	X X X	X X X	X X X	100.00	
10. Total Bonds Prior Year											
10.1 Issuer Obligations	13,657,517	10,019,488	1,695,189	286,322	650,886	X X X	X X X	26,309,402	86.83	26,309,402	
10.2 Residential Mortgage-Backed Securities	137,942	572,371	757,665	915,603	708,789	X X X	X X X	3,092,370	10.21	3,092,370	
10.3 Commercial Mortgage-Backed Securities	59,084	220,813	154,472	161,095	48,490	X X X	X X X	643,954	2.13	643,954	
10.4 Other Loan-Backed and Structured Securities	76,917	178,187				X X X	X X X	255,104	0.84	255,104	
10.5 Totals	13,931,460	10,990,859	2,607,326	1,363,020	1,408,165	X X X	X X X	30,300,830	100.00	30,300,830	
10.6 Line 10.5 as a % of Col. 8	45.98	36.27	8.60	4.50	4.65	X X X	X X X	100.00	X X X	100.00	
11. Total Publicly Traded Bonds											
11.1 Issuer Obligations	17,140,213	8,311,497	3,242,661	371,071	763,793	29,829,235	89.28	26,309,402	86.83	29,829,235	X X X
11.2 Residential Mortgage-Backed Securities	77,433	293,868	347,530	660,182	580,263	1,959,276	5.86	3,092,370	10.21	1,959,276	X X X
11.3 Commercial Mortgage-Backed Securities	129,634	315,219	279,372	301,227	58,014	1,083,466	3.24	643,954	2.13	1,083,466	X X X
11.4 Other Loan-Backed and Structured Securities	165,335	372,489				537,824	1.61	255,104	0.84	537,824	X X X
11.5 Totals	17,512,615	9,293,073	3,869,563	1,332,480	1,402,070	33,409,801	100.00	30,300,830	100.00	33,409,801	X X X
11.6 Line 11.5 as a % of Col. 6	52.42	27.82	11.58	3.99	4.20	100.00	X X X	X X X	X X X	100.00	X X X
11.7 Line 11.5 as a % of Line 9.5, Col. 6, Section 9	52.42	27.82	11.58	3.99	4.20	100.00	X X X	X X X	X X X	100.00	X X X
12. Total Privately Placed Bonds											
12.1 Issuer Obligations										X X X	
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										X X X	
12.6 Line 12.5 as a % of Col. 6							X X X	X X X	X X X	X X X	
12.7 Line 12.5 as a % of Line 9.5, Col. 6, Section 9							X X X	X X X	X X X	X X X	

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	15,391,611	15,391,611			
2. Cost of short-term investments acquired	4,486,213	4,486,213			
3. Accrual of discount					
4. Unrealized valuation increase (decrease)					
5. Total gain (loss) on disposals					
6. Deduct consideration received on disposals	2,451,054	2,451,054			
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)	17,426,770	17,426,770			
11. Deduct total nonadmitted amounts					
12. Statement value at end of current period (Line 10 minus Line 11)	17,426,770	17,426,770			

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

SI11 Schedule DB Part A Verification NONE

SI11 Schedule DB Part B Verification NONE

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

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

SI14 Schedule DB Verification NONE

SI15 Schedule E - Verification NONE

E01 Schedule A - Part 1 Real Estate Owned NONE

E02 Schedule A - Part 2 Real Estate Acquired NONE

E03 Schedule A - Part 3 Real Estate Disposed NONE

E04 Schedule B Part 1 - Mortgage Loans Owned NONE

E05 Schedule B Part 2 - Mortgage Loans Acquired NONE

E06 Schedule B Part 3 - Mortgage Loans Disposed NONE

SCHEDULE BA - PART 1

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

1 CUSIP Identification	2 Name or Description	3 Code	Location		6 Name of Vendor or General Partner	7 NAIC Designation	8 Date Originally Acquired	9 Type and Strategy	10 Actual Cost	11 Fair Value	12 Book/ Adjusted Carrying Value Less Encumbrances	Change in Book/Adjusted Carrying Value					18 Investment Income	19 Commitment for Additional Investment	20 Percentage of Ownership		
			4 City	5 State								13 Unrealized Valuation Increase (Decrease)	14 Current Year's (Depreciation) or (Amortization)/ Accretion	15 Current Year's Other than Temporary Impairment Recognized	16 Capitalized Deferred Interest and Other	17 Total Foreign Exchange Change in B./A. C. V.					
Surplus Debentures - Affiliated																					
.. 000000000 ..	Delta Dental of North Carolina Surplus Note	Raleigh	NC	Delta Dental Plan of North Carolina		12/10/2010		2,500,000	2,500,000	2,500,000										
2299999 Subtotal - Surplus Debentures - Affiliated									2,500,000	2,500,000	2,500,000									XXX	
3999999 Total - Unaffiliated																					XXX
4099999 Total - Affiliated									2,500,000	2,500,000	2,500,000										XXX
4199999 Totals									2,500,000	2,500,000	2,500,000										XXX

SCHEDULE BA - PART 2

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Vendor or General Partner	6 Date Originally Acquired	7 Type and Strategy	8 Actual Cost at Time of Acquisition	9 Additional Investment Made After Acquisition	10 Amount of Encumbrances	11 Percentage of Ownership
		3 City	4 State							
NONE										
4199999 Totals X X X ...

SCHEDULE BA - PART 3

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/ Adjusted Carrying Value Less Encumbrances, Prior Year	Change in Book/Adjusted Carrying Value						15 Book/ Adjusted Carrying Value Less Encumbrances on Disposal	16 Consideration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Investment Income	
		3 City	4 State					9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Depreciation) or (Amortization)/ Accretion	11 Current Year's Other Than Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Change in B./A. C. V. (9 + 10 - 11 + 12)	14 Total Foreign Exchange Change in B./A. C. V.							
Surplus Debentures - Affiliated																				
00000000	Delta Dental of North Carolina Surplus Note	Raleigh	NC	Partial Redemption	12/10/2010	11/01/2012	1,250,000							1,250,000	1,250,000				94,543	
2299999 Subtotal - Surplus Debentures - Affiliated							1,250,000							1,250,000	1,250,000				94,543	
3999999 Total - Unaffiliated																				
4099999 Total - Affiliated							1,250,000								1,250,000	1,250,000				94,543
4199999 Totals							1,250,000							1,250,000	1,250,000				94,543	

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	F O R E I G N	B O N D C H A R	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of Interest	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
U.S. Governments - Issuer Obligations																					
912810FH6	TSY INFL IX N/B				1	107,333		233,2250	65,000	105,554		(296)			3.875	2.722	AO	759	3,500	12/10/2009	04/15/2029
912828HN3	TSY INFL IX N/B				1	226,456		128,0570	220,000	232,927		3,342			1.625	2.518	JJ	1,824	3,893	12/09/2009	01/15/2018
912828BA7	U.S. TREASURY NOTE	SD			1	160,172		101,2890	150,000	151,081		(2,878)			3.625	1.677	MN	695	5,438	10/13/2009	05/15/2013
912828MY3	U.S. TRSY INFLATION NTE				1	222,941		111,3760	200,000	222,771		(170)			0.500	(1.364)	AO	229		12/17/2012	04/15/2015
912828RC6	UNITED STATES TREAS NTS				1	683,491		105,1250	650,000	682,974		(517)			2.500	1.869	FA	6,138	638	12/28/2012	08/15/2021
912828K02	UNITED STATES TREAS NTS 03.125				1	213,821		113,2500	200,000	213,617		(147)			3.120	2.025	MN	810	3,125	12/17/2012	05/15/2019
912810PW2	US TREASURY BOND				1	399,532		129,7500	375,000	399,886		(417)			4.375	4.035	FA	6,197	15,094	11/21/2012	02/15/2038
912810EQ7	US TREASURY N/B				1	130,556		143,3750	105,000	125,917		(1,559)			6.250	3.975	FA	2,479	6,563	12/10/2009	08/15/2023
912828LZ1	US TREASURY NOTE				1	519,334		103,5470	500,000	517,532		(1,802)			2.125	0.285	MN	934	3,719	12/17/2012	11/30/2014
0199999 Subtotal - U.S. Governments - Issuer Obligations						2,663,636		2,872,662	2,465,000	2,652,259		(4,444)			XXX	XXX	XXX	20,065	41,970	XXX	XXX
U.S. Governments - Residential Mortgage-Backed Securities																					
38374USR3	GNMA REMIC TRUST 2009-29 20340				1	43,314		102,3770	41,004	43,656		250			4.500	3.321	MON	149	1,845	02/24/2010	06/16/2034
0299999 Subtotal - U.S. Governments - Residential Mortgage-Backed Securities						43,314		41,979	41,004	43,656		250			XXX	XXX	XXX	149	1,845	XXX	XXX
U.S. Governments - Commercial Mortgage-Backed Securities																					
38373MW30	GNMA				1	70,262		101,7190	67,101	68,867		(1,003)			4.549	(12,519)	MON	254	3,052	03/26/2010	06/16/2028
38373MR44	GNMA CMO 2008-14				1	56,341		104,4170	53,252	56,792		766			4.748	3.949	MON	112	2,528	03/24/2010	10/16/2042
38376G7K6	GNMA CMO 2010 102-AB				1	35,759		100,8920	35,720	35,713		(15)			1.852	1.721	MON	55	667	08/30/2010	07/16/2032
38376GC24	GNMA CMO 2011				1	128,525		101,4780	131,276	129,364		37			1.883	1.980	MON	203	2,436	02/28/2011	04/16/2032
38376GF21	GNMA CMO 2011				1	105,279		101,8910	106,063	104,094		(59)			2.210	2.071	MON	192	2,300	03/02/2011	11/16/2034
38376GL57	GNMA CMO 2011				1	144,047		102,1130	146,290	143,263		(42)			2.210	2.150	MON	264	3,167	03/30/2011	12/16/2035
38376BQ05	GNMA CMO 2012				1	84,454		103,0830	86,196	84,414		(40)			1.899	1.787	MON	132	1,191	03/27/2012	03/16/2040
38376GVY3	GNMA REMIC TRUST 2010-122 2037				1	65,005		102,8420	65,470	63,660		(47)			2.169	1.922	MON	115	1,381	11/05/2010	11/16/2037
38376GYT1	GNMA REMIC TRUST 2010-156 2039				1	75,349		105,0390	78,779	75,000		(15)			2.760	2.724	MON	173	2,070	11/30/2010	03/16/2039
38376GGV6	GNMA REMIC TRUST 2010-52 20381				1	75,627		112,2240	84,168	75,534		(16)			4.315	4.270	MON	270	3,236	04/30/2010	12/16/2038
38376GRF9	GNMA REMIC TRUST 2010-71				1	40,870		102,9470	40,465	40,823		(12)			2.990	2.892	MON	101	1,220	06/30/2010	03/16/2039
38378BSP5	GNMA REMIC TRUST 2012-46 20381				1	114,437		102,6300	116,284	114,376		(61)			1.771	1.657	MON	167	1,338	04/01/2012	11/16/2038
38376GJ35	GNT 2011-47A CMO 2011				1	89,144		101,5940	89,794	88,385		(44)			2.070	1.957	MON	152	1,830	03/30/2011	04/16/2032
0399999 Subtotal - U.S. Governments - Commercial Mortgage-Backed Securities						1,085,099		1,105,557	1,071,911	1,083,467		(531)			XXX	XXX	XXX	2,190	26,416	XXX	XXX
0599999 Subtotal - U.S. Governments						3,792,049		4,020,198	3,577,915	3,779,382		(4,725)			XXX	XXX	XXX	22,404	70,231	XXX	XXX
U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations																					
167560PL9	CHICAGO ILL MET WTR RECLAMATIO				1FE	46,640		129,3190	45,000	46,560		(27)			5.720	5.543	JD	215	2,574	11/05/2009	12/01/2038
812631GY9	SEATTLE WASH DRAIN & WASTEWATE				1FE	39,882		117,1160	40,000	39,906		8			4.650	4.737	MN	310	1,860	12/17/2009	11/01/2021
968852YZ0	WILL COUNTY ILL SCH DIST				1FE	15,000		110,7920	15,000	15,000				4.200	4.243	AO	158	490	12/01/2011	10/01/2020	
1899999 Subtotal - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations						101,522		121,659	100,000	101,466		(19)			XXX	XXX	XXX	683	4,924	XXX	XXX
2499999 Subtotal - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)						101,522		121,659	100,000	101,466		(19)			XXX	XXX	XXX	683	4,924	XXX	XXX
U.S. Special Revenue, Special Assessment - Issuer Obligations																					
02765UDC5	AMERICAN MUN PWR OHIO				1FE	25,000		117,3780	25,000	25,000					6.424	6.528	FA	607	1,606	12/09/2009	02/15/2032
163103UG7	CHELAN CNTY WAD PUD#1				1FE	30,000		105,7080	30,000	30,000					3.603	3.635	JJ	540	697	11/05/2011	07/01/2021
235241LT1	DALLAS TEX AREA RAPID TRAN SAL				1FE	30,294		114,0700	30,000	30,277		(6)			6.250	6.267	JD	156	1,875	08/05/2009	12/01/2034
29270CYM1	ENERGY NORTHWEST WASH ELEC REV				1FE	86,114		102,0540	85,000	86,067		(46)			0.680	0.484	JJ	289		09/18/2012	07/01/2019
3137EACM9	FEDERAL HOME LN MTG CORP				1	259,551		103,6640	250,000	258,841		(710)			1.750	0.428	MS	1,349		12/17/2012	09/10/2015
3135G0GY3	FEDERAL NATL MTG CORP				1	256,349		102,5170	250,000	256,028		(321)			1.250	0.651	JJ	1,311		12/17/2012	01/30/2017
3137EACA5	FREDDIE MAC				1	174,965		115,5920	175,000	174,987					3.750	3.786	MS	1,714	6,563	12/09/2009	03/27/2019
57583UBX5	MASSACHUSETTS ST DEV FIN				1FE	35,000		109,6860	35,000	35,000					3.988	4.027	AO	349	1,396	05/01/2011	04/01/2017
79766DAZ2	SAN FRANCISCO CA CITY & COUNTY				1FE	25,000		107,8170	25,000	25,000					3.779	3.814	MN	157	945	07/01/2011	05/01/2018
2599999 Subtotal - U.S. Special Revenue, Special Assessment - Issuer Obligations						922,273		965,107	905,000	921,200		(1,083)			XXX	XXX	XXX	6,472	13,082	XXX	XXX
U.S. Special Revenue, Special Assessment - Residential Mortgage-Backed Securities																					
312932ZG4	FHLMC A8 6143				1	40,220		110,3560	39,185	40,165		(20)			5.000	4.846	MON	163	1,959	09/14/2009	05/01/2039
312934M58	FHLMC A8 7580				1	64,298		107,6060	68,147	63,330		(27)			5.000	4.957	MON	264	3,167	08/01/2009	07/01/2039
312936KB2	FHLMC A8 9290				1	43,905		110,3560	42,395	43,777		(40)			5.000	4.774	MON	177	2,120	11/03/2009	10/01/2039
3137A1TK9	FHLMC CMO 2010 - 3725				1	26,322		103,3750	26,026	25,176		(75)			3.500	2.517	MON	73	881	10/06/2010	09/15/2024
3137AA5U3	FHLMC CMO 2011				1	40,715		103,7680	39,376	40,478		(132)			3.500	2.698	MON	115	1,389	05/27/2011	07/15/2025
3128MJGB0	FHLMC GO 8193				1	40,969		108,8250	39,140	40,859		(38)			6.000	5.654	MON	196	2,356	08/01/2009	04/01/2037
312940EU9	FHLMC PC GOLD COMB 30 5.000 20				1	132,723		107,8400	128,351	132,294		(163)			0.333	0.141	MON	36	6,418	05/13/2010	04/01/2040

SCHEDULE D - PART 1

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

1 CUSIP Identification	2 Description	Codes			6 NAIC Designation	7 Actual Cost	Fair Value		10 Par Value	11 Book/ Adjusted Carrying Value	Change in Book Adjusted Carrying Value				Interest					Dates	
		3 Code	4 F O R E I G N	5 Bond CHAR			8 Rate Used to Obtain Fair Value	9 Fair Value			12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in B./A.C.V.	16 Rate of	17 Effective Rate of Interest	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
3137A5LS1	FHLMC REMIC SERIES 3795				1	48,528	102,7630	48,560	47,255	49,076		474			3.500	2.505	MON	5	1,654	01/25/2011	03/24/2015
3137A8FP8	FLHMC CMO 2011				1	40,657	103,5340	40,799	39,407	40,485		(96)			3.500	2.923	MON	115	1,379	05/05/2011	02/15/2025
31416TDX4	FN AA9117				1	63,020	108,0560	68,541	63,431	63,039		6		4.500	4.626	MON	238	2,870	08/01/2009	07/01/2039	
31417CB95	FNMA PAB 5463				1	99,368	104,8880	100,066	95,403	99,321		(47)		3.000	2.700	MON	239	1,194	07/20/2012	06/01/2042	
31398MAQ9	FNMA 2010-9				1	40,595	103,6360	41,539	40,082	40,475		(33)		3.500	3.266	MON	117	1,415	01/29/2010	01/25/2024	
31403DUB3	FNMA P745878				1	61,747	108,7780	63,696	58,556	61,433		(70)		5.500	5.068	MON	268	3,246	03/11/2010	10/01/2036	
31410KXY5	FNMA P889995				1	58,525	108,6690	60,055	55,264	58,245		(90)		5.500	5.052	MON	253	3,053	02/16/2010	09/01/2038	
31410XGC4	FNMA P900295				1	38,509	109,4810	40,266	36,779	38,339		(52)		6.000	5.647	MON	184	2,217	08/01/2009	09/01/2036	
31416A4W7	FNMA P994637				1	62,525	108,6530	62,857	57,851	62,353		(134)		5.500	4.823	MON	265	3,204	08/08/2011	11/01/2038	
31416H4V4	FNMA PAA0835				1	23,796	108,3250	25,365	23,416	23,757		(12)		5.000	4.937	MON	98	1,186	08/01/2009	01/01/2039	
31416SWB3	FNMA PAA8741				1	36,211	108,0560	37,982	35,151	36,135		(31)		4.500	4.295	MON	132	1,588	07/15/2010	07/01/2039	
31417LBR5	FNMA PAC1847				1	22,449	107,6110	23,740	22,061	22,359		(28)		4.500	4.275	MON	83	994	08/28/2009	09/01/2024	
31417LD36	FNMA PAC1921				1	51,955	107,2750	55,329	51,577	51,921		(14)		4.000	3.986	MON	172	2,074	07/14/2010	09/01/2039	
31417NAQ4	FNMA PAC3614				1	21,464	107,1430	23,030	21,494	21,458		(2)		4.000	4.055	MON	72	889	08/01/2009	08/01/2024	
31417QRZ9	FNMA PAC5003				1	101,445	108,0560	108,285	100,212	101,328		(39)		4.500	4.458	MON	376	4,573	01/13/2010	01/01/2040	
31419A4N4	FNMA PAE 0828				1	129,575	106,6990	133,461	125,081	129,482		(94)		4.500	3.235	MON	365	2,554	05/01/2012	02/01/2041	
31419FD60	FNMA PAE4624 4% 2040				1	68,518	107,3060	75,343	70,213	68,557		27		4.000	4.270	MON	234	2,809	04/13/2011	10/01/2040	
3138AV3Q6	FNMA PASS THRU				1	77,357	106,6990	80,871	75,794	77,301		(50)		3.500	3.367	MON	221	2,670	11/12/2011	10/01/2041	
31412PXC0	FNMA PASS THRU LNG 30 YEAR				1	81,944	111,0100	90,219	81,272	81,866		(24)		4.500	4.493	MON	305	3,668	04/13/2010	06/01/2039	
31417B5T0	FNMA PASS-THRU INT 15 YEAR 2.5				1	87,879	104,8180	89,390	85,281	87,793		(86)		2.500	2.074	MON	178	890	07/01/2012	06/01/2027	
31418UBC7	FNMA PASS-THRU LNG 30 YEAR 4.5				1	90,873	108,3690	96,919	89,434	90,739		(53)		0.466	0.371	MON	35	4,029	06/14/2010	05/01/2040	
31371M7H4	FNMA PASS-THRU LNG 30 YEAR 5.0				1	66,842	108,3250	69,705	64,348	66,445		(73)		5.000	4.737	MON	268	3,217	01/13/2010	02/01/2037	
31418AES3	FNMA PMA 1044				1	155,904	104,8880	159,584	152,147	155,841		(62)		3.000	2.829	MON	380	2,282	06/07/2012	04/01/2042	
2699999 Subtotal - U.S. Special Revenue, Special Assessment - Residential Mortgage-Backed Securities						1,918,838	X X X	2,001,671	1,868,462	1,915,619		(1,078)		X X X	X X X	X X X		5,627	71,945	X X X	X X X
3199999 Subtotal - U.S. Special Revenue, Special Assessment						2,841,111	X X X	2,966,778	2,773,462	2,836,819		(2,161)		X X X	X X X	X X X		12,099	85,027	X X X	X X X
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																					
00440EAJ6	ACE INA HOLDINGS				1FE	37,166	117,4220	41,098	35,000	36,702		(361)		5.700	4.509	FA	754	1,995	02/01/2012	02/15/2017	
008117AP8	AETNA INC SR NT 2.75%22				1FE	66,345	99,1770	66,449	67,000	66,354		9		2.750	2.884	MN	235		12/12/2012	11/15/2022	
02364WAN5	AMERICA MOVIL SAB DE CV				1FE	68,120	119,7250	71,835	60,000	67,599		(471)		5.625	2.940	MN	431	1,969	12/12/2012	11/15/2017	
025816AX7	AMERICAN EXPRESS CO NT 6.15%17				1FE	78,796	120,4970	78,323	65,000	77,923		(873)		6.150	1.702	FA	1,366	1,230	09/18/2012	08/28/2017	
03523TAN8	ANHEUSER BUSCH INBEV WORLDWIDE				1FE	70,559	121,7030	73,022	60,000	69,564		(588)		5.370	2.911	JJ	1,486	1,613	09/19/2012	01/15/2020	
00206RBD3	AT&T INC				1FE	66,298	104,0020	67,601	65,000	66,266		(32)		3.000	2.781	FA	737	607	09/19/2012	02/15/2022	
066836AA5	BAPTIST HEALTH SOUTH FLA				1FE	31,019	111,9910	33,597	30,000	30,913		(88)		4.590	4.217	FA	520	1,377	10/13/2011	08/15/2021	
073902RU4	BEAR STEARNS COS LLC				1FE	76,983	125,3040	81,448	65,000	75,142		(863)		7.250	3.956	FA	1,964	2,538	09/19/2012	02/01/2018	
055451AL2	BHP BILLITON FIN USA LTD				1FE	44,594	107,6250	48,431	45,000	45,292		(28)		3.250	3.190	MN	163	1,463	11/18/2011	11/21/2021	
115637AM2	BROWN-FORMAN CORP				1FE	54,640	98,7030	54,287	55,000	54,642		2		2.250	2.337	JJ	571		12/10/2012	01/15/2023	
12189LAG6	BURLINGTON NORTH SANTA FE				2FE	41,499	112,7860	45,114	40,000	41,466		(24)		4.950	4.771	MS	583	2,107	09/18/2011	09/15/2041	
149123BV2	CATERPILLAR INC				1FE	62,397	112,1890	67,313	60,000	63,018		(127)		3.900	3.260	MN	221	1,950	09/19/2012	05/27/2021	
125509BS7	CIGNA CORP				2FE	61,547	109,3150	65,589	60,000	61,529		(22)		4.000	3.715	FA	907	1,069	09/19/2012	02/15/2022	
17275RAL6	CISCO SYSTEMS INC				1FE	30,000	100,2720	30,082	30,000	30,000						MS	164		03/16/2011	03/14/2014	
172967EM9	CITIGROUP INC				1FE	61,991	119,0160	71,410	60,000	62,581		34		7.000	6.241	MN	467	2,909	09/19/2012	11/21/2017	
12572QAE5	CME GROUP INC				1FE	59,929	101,4640	60,878	60,000	59,930		1		3.000	3.036	MS	530		09/19/2012	09/15/2022	
20030NBA8	COMCAST CORP				2FE	64,768	118,5260	71,116	60,000	64,585		(170)		5.150	4.026	MS	1,030	1,803	09/19/2012	03/01/2020	
209111EV1	CONS EDISON CO OF NY				1FE	51,225	130,6070	52,243	40,000	49,256		(1,417)		7.125	2.867	JD	238	2,850	08/08/2011	12/01/2018	
219350AW5	CORNING INC				2FE	60,861	105,3090	63,185	60,000	61,796		935		4.750	4.620	MS	839	1,077	09/19/2012	03/15/2042	
22160KAC9	COSTCO WHSL CORP NEW SR NT 5.5				1FE	26,755	117,8920	29,473	25,000	26,040		(221)		5.500	4.452	MS	405	1,375	08/05/2009	03/15/2017	
22303QAL4	COVIDIEN INTL FIN S A GTD SR N				1FE	41,001	113,2610	45,304	40,000	40,898		(103)		4.200	3.902	JD	75	1,680	01/14/2012	06/15/2020	
22546QAD9	CREDIT SUISSE				1FE	57,612	112,4390	61,841	55,000	57,605		(13)		5.400	4.698	JJ	1,378	1,890	12/12/2012	01/14/2020	
25459HBA2	DIRECTV HLDG/FIN INC				2FE	68,546	112,1780	72,916	65,000	68,457		(96)		5.000	4.300	MS	1,083	1,750	09/19/2012	03/01/2021	
25468PCW4	DISNEY WALT CO MTNS BE				1FE	49,616	100,9180	50,459	50,000	49,619		3		2.350	2.452	JD	98		11/27/2012	12/01/2022	
260543BX0	DOW CHEM CO SR NT CR SENS 19				2FE	39,287	135,0080	47,253	35,000	38,126		(385)		8.550	6.928	MN	382	2,993	12/11/2009	05/15/2019	
26138EAM1	DR PEPPER SNAPPLE GROUP INC SR				2FE	61,740	105,3670	63,220	60,000	61,423		(309)		2.900	1.741	JJ	798	1,015	09/18/2012	01/16/2015	
278642AG8	EBAY INC				1FE	55,532	101,1650	55,641	55,000	55,501		(31)		1.350	1.147	JJ	342		09/18/2012	07/15/2017	
29379VAC7	ENTERPRISE PRODS OPER LLC SR N				2FE	40,585	125,3200	43,862	35,000	39,923		(662)		6.500	3.918	JJ	954	2,275	01/24/2012	01/31/2019	
341081FG7	FLORIDA POWER & LIGHT CO				1FE	44,937	104,14														

SCHEDULE D - PART 1

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

1 CUSIP Identification	2 Description	Codes			6 NAIC Designation	7 Actual Cost	Fair Value		10 Par Value	11 Book/ Adjusted Carrying Value	Change in Book Adjusted Carrying Value				Interest					Dates		
		3 Code	4 F O R E I G N	5 Bond CHAR			8 Rate Used to Obtain Fair Value	9 Fair Value			12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in B./A.C.V.	16 Rate of	17 Effective Rate of Interest	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date	
46625HHP8	JPMORGAN CHASE & CO				1FE	47,790	105,2880	47,380	45,000	47,455		(335)			3.700	1.010	JJ	745		09/19/2012	01/20/2015	
50075NAS3	KRAFT FOODS INC NT 6.5%17				2FE	70,587	122,1380	73,283	60,000	68,691		(958)			6.500	3.171	FA	1,517	2,275	09/19/2012	08/11/2017	
58013MEG5	MCDONALD'S CORP				1FE	26,159	116,4890	29,122	25,000	25,795		(112)			5.000	4.446	FA	521	1,250	08/01/2009	02/01/2019	
58155QAC7	McKESSON CORP				1FE	67,447	107,1900	69,674	65,000	67,212		(213)			3.250	2.168	MS	704	1,138	09/19/2012	03/01/2016	
59018YJ69	MERRILL LYNCH & CO				1FE	57,327	117,4350	64,589	55,000	57,730		18			6.400	5.367	FA	1,203	2,240	09/19/2012	08/28/2017	
59156RAP3	METLIFE INC				2FE	43,124	106,9230	53,462	50,000	43,898		573			6.400	7.822	JD	142	2,240	12/13/2012	12/15/2036	
61747WAK5	MORGAN STANLEY				1FE	40,149	102,2010	40,880	40,000	40,385		(237)			2.875	2.262	JJ	489	1,150	07/25/2011	07/28/2014	
68389XAE5	ORACLE CORP				1FE	56,529	139,0520	62,573	45,000	56,269		(135)			6.500	4.885	AO	618	2,438	09/20/2012	04/15/2038	
69371RK54	PACCAR FINANCIAL CORP				1FE	39,992	101,5670	40,627	40,000	39,993		1			1.600	1.610	MS	188	336	03/01/2012	03/15/2017	
71644EAJ1	PETRO-CD A SR NT				2FE	38,782	136,3790	40,914	30,000	38,702		(79)			6.800	4.866	MN	261	1,020	07/17/2012	05/15/2038	
71645WAM3	PETROBRAS INTL FIN CO				2FE	64,475	114,4910	68,695	60,000	63,269		(564)			5.875	4.762	MS	1,175	3,525	10/15/2010	03/01/2018	
74005PAZ7	PRAXAIR INC				1FE	61,360	104,8570	62,914	60,000	61,384		17			3.000	2.728	MS	600	1,035	12/12/2012	09/01/2021	
760759AH3	REPUBLIC SERVICES INC				2FE	49,130	115,9680	52,186	45,000	48,840		(189)			5.000	3.706	MS	750	1,500	11/08/2012	03/01/2020	
767201AN6	RIO TINTO FIN USA LTD				1FE	63,303	110,4950	66,297	60,000	63,153		(108)			4.125	3.441	MN	282	1,650	12/12/2012	05/20/2021	
78008T2C7	ROYAL BANK OF CANADA				1FE	44,986	101,0850	45,488	45,000	45,179		194			1.150	0.969	MS	155	257	03/10/2012	03/13/2015	
826418BD6	SIERRA PACIFIC POWER CO				2FE	56,005	115,7320	57,866	50,000	54,974		(672)			6.000	2.983	MN	383	2,400	10/12/2012	05/15/2016	
843646AF7	SOUTHERN PWR CO SR NT 4.875%15				2FE	35,378	109,5340	37,242	34,000	34,651		(240)			4.870	4.111	JJ	764	1,658	12/14/2009	07/15/2015	
89233PD3	TOYOTA MTR CRD CORP				1FE	55,404	102,4030	56,322	55,000	55,657		253			1.750	1.475	MN	104	481	09/18/2012	05/22/2017	
89417EAG4	TRAVELERS COMPANIES INC SR NT				1FE	39,073	112,9590	39,536	35,000	38,830		(242)			3.900	2.375	MN	228	683	06/14/2012	11/01/2020	
91159HGR5	US BANCORP				1FE	37,705	104,9890	36,746	35,000	36,243		(890)			4.200	1.578	MN	188	1,470	05/07/2011	05/15/2014	
921937835	VANGUARD TOTAL BOND MARKET	*			1	2,130,134	84,0300	2,292,002		2,130,134							N/A		36,965	03/21/2011		
92343VAY0	VERIZON COMMUNICATIONS				1FE	45,936	106,4810	47,916	45,000	45,940		(17)			3.000	2.367	AO	338	900	11/07/2012	04/01/2016	
94106LAW9	WASTE MGMT INC DEL SR NT 4.75%				2FE	34,786	114,2130	39,975	35,000	34,832		18			4.750	4.885	JJ	697	1,663	06/08/2010	06/30/2020	
94974BEV8	WELLS FARGO & CO				1FE	70,046	115,0240	74,766	65,000	69,969		(79)			4.600	3.598	AO	748	1,610	12/12/2012	04/01/2021	
969457BU3	WILLIAMS COMPANIES INC				2FE	59,958	100,8650	60,519	60,000	59,959		1			3.700	3.743	JJ	1,024		12/17/2012	01/15/2023	
970648AE1	WILLIS NORTH AMER INC GTD SR N				2FE	61,182	117,8470	64,816	55,000	60,972		(161)			7.000	5.228	MS	984	2,100	12/12/2012	09/29/2019	
976826BG1	WISCONSIN POWER & LIGHT				1FE	24,846	117,9790	29,495	25,000	24,891		14			5.000	5.143	JJ	576	1,250	07/07/2009	07/15/2019	
984121BP7	XEROX CORP				2FE	33,730	112,6870	33,806	30,000	32,215		(636)			6.400	3.965	MS	565	1,920	07/19/2010	03/15/2016	
3299999	Subtotal - Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations					8,743,581		9,441,360	3,081,000	8,727,538		(10,734)			X X X	X X X	X X X	37,353		221,509	X X X	X X X
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																						
14313KAC2	CARMAX AUTO OWNER ABS				1FE	99,977	99,9680	99,968	100,000	100,018		41			0.520	0.510	MON	23	92	10/03/2012	03/15/2016	
17305EEW1	CITIBANK CREDIT AUTO 2012				1FE	99,943	99,9910	99,991	100,000	100,060		117			0.550	0.469	MON			10/01/2012	10/07/2017	
43813UAC4	HONDA AUTO RECEIVABLES OWNER TRUST				1FE	24,999	100,4720	25,118	25,000	25,008		9			0.770	0.745	MON	9	156	02/14/2012	03/15/2015	
43812BAH6	HONDA AUTO RECV 2010-1 2016052				1FE	32,638	100,3920	32,774	32,646	32,643		2			1.980	2.003	MON	2	646	02/24/2010	05/21/2016	
44890GAC9	HYUNDAI AUTO RE ABS 2012				1FE	54,995	100,3470	55,191	55,000	55,017		23			0.720	0.702	MON	18	306	03/01/2012	03/15/2016	
44923WAD3	HYUNDAI AUTO RECV TR 2010-A 20				1FE	49,999	102,3910	51,196	50,000	50,036		(21)			2.450	2.437	MON	54	1,225	05/13/2010	12/15/2016	
587682AD7	MERC-BENZ AUTO RECV TR 2010-1				1FE	24,998	101,1340	25,284	25,000	25,014		(9)			2.140	2.127	MON	24	535	04/21/2010	08/15/2016	
89235XAC1	TOYOTA AUTO REC ABS 2011				1FE	49,238	100,2270	49,356	49,244	49,257		(8)			0.980	0.954	MON	21	483	02/03/2011	10/15/2014	
92867DAD2	VOLKSWAGEN AUTO ABS 2011				1FE	84,984	102,4540	87,086	85,000	84,992		4			1.000	1.009	MON	26	1,683	03/30/2011	09/20/2017	
92869AAD6	VOLKSWAGON AUTO LOAN				1FE	15,777	100,7910	15,904	15,780	15,779					2.140	2.165	MON	10	341	01/22/2010	08/22/2016	
3599999	Subtotal - Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities					537,548		541,868	537,670	537,824		158			X X X	X X X	X X X	203		5,467	X X X	X X X
3899999	Subtotal - Industrial & Miscellaneous (Unaffiliated)					9,281,129		9,983,228	3,618,670	9,265,362		(10,576)			X X X	X X X	X X X	37,556		226,976	X X X	X X X
7799999	Subtotals - Issuer Obligations					12,431,012		13,400,788	6,551,000	12,402,463		(16,280)			X X X	X X X	X X X	64,573		281,485	X X X	X X X
7899999	Subtotals - Residential Mortgage-Backed Securities					1,962,152		2,043,650	1,909,466	1,959,275		(828)			X X X	X X X	X X X	5,776		73,790	X X X	X X X
7999999	Subtotals - Commercial Mortgage-Backed Securities					1,085,099		1,105,557	1,071,911	1,083,467		(531)			X X X	X X X	X X X	2,190		26,416	X X X	X X X
8099999	Subtotals - Other Loan-Backed and Structured Securities					537,548		541,868	537,670	537,824		158			X X X	X X X	X X X	203		5,467	X X X	X X X
8399999	Grand Total - Bonds					16,015,811		17,091,863	10,070,047	15,983,029		(17,481)			X X X	X X X	X X X	72,742		387,158	X X X	X X X

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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 For- eign					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.	
								N O N E													
8999999 Total Preferred Stocks	XXX	XXX	XXX

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.	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
Industrial and Miscellaneous (Unaffiliated)																	
000375204	ABB LTD			601.000	12,495	20.790	12,495	12,457		214		1,416		1,416		L	09/17/2012
H0023R105	ACE LIMITED			545.000	43,491	79.800	43,491	37,094		1,089		4,164		4,164		L	12/06/2012
00687A107	ADIDAS AG SPN ADR			416.000	18,637	44.800	18,637	15,137		132		3,672		3,672		L	09/17/2012
00101J106	ADT CORP SHS			657.000	30,544	46.490	30,544	29,654		82		890		890		L	12/01/2012
001055102	AFLAC Corp			601.000	31,925	53.120	31,925	31,094				831		831		L	12/06/2012
015271109	ALEXANDRIA REAL ESTATE EQ INC COM			573.000	39,720	69.320	39,720	41,176		498		(1,456)		(1,456)		L	09/18/2012
018490102	ALLERGAN INC			311.000	28,528	91.730	28,528	29,511		16		(983)		(983)		L	10/18/2012
018805101	ALLINZ SE SPD ADR			3,659.000	50,567	13.820	50,567	35,044				15,523		15,523		L	09/18/2012
02263T104	AMADEUS IT HOLDING			455.000	11,734	25.790	11,734	8,889		102		2,922		2,922		L	09/17/2012
023135106	Amazon.Com Inc			416.000	104,362	250.870	104,362	87,947				22,770		22,770		L	06/06/2012
02364W105	America Movilsa Sab De Cv			612.000	14,162	23.140	14,162	15,778		173		(585)		(585)		L	09/17/2012
024013104	AMERICAN ASSETS TR INC COM			830.000	23,182	27.930	23,182	20,154		420		3,028		3,028		L	12/06/2012
024835100	AMERICAN CAMPUS CMNTYS INC COM			758.000	34,967	46.130	34,967	33,747		348		1,219		1,219		L	12/06/2012
025816109	AMERICAN EXPRESS CO			743.000	42,708	57.480	42,708	38,550		674		5,859		5,859		L	12/06/2012
026874784	AMERICAN INTERNATIONAL			4,306.000	152,002	35.300	152,002	143,136				8,866		8,866		L	10/10/2012
03076C106	AMERIPRISE FNL INC			473.000	29,624	62.630	29,624	26,418		461		3,206		3,206		L	11/27/2012
025537101	AMN ELEC POWER CO			1,085.000	46,308	42.680	46,308	41,028		1,881		2,591		2,591		L	12/06/2012
032511107	ANADARKO PETE CORP			423.000	31,433	74.310	31,433	32,468		116		(487)		(487)		L	12/06/2012
035128206	ANGLOGOLD ASHANTI LTD			3,726.000	116,885	31.370	116,885	149,971		1,435		(29,189)		(29,189)		L	12/06/2012
03524A108	ANHEUSER-BUSCH INBEV			659.000	57,603	87.410	57,603	56,251				1,352		1,352		L	10/15/2012
G0408V102	AON PLC			1,299.000	72,237	55.610	72,237	56,342		868		11,444		11,444		L	09/21/2011
037411105	Apache Corp.			1,643.000	128,976	78.500	128,976	147,828				(13,072)		(13,072)		L	12/06/2012
037833100	Apple Computer Co			508.000	270,344	532.173	270,344	142,334		1,346		61,926		61,926		L	05/17/2012
03938L104	ARCELORMITTAL SA LUXEMBOURG			856.000	14,954	17.470	14,954	12,496		295		2,459		2,459		L	09/18/2012
N07059210	ASML HLDG NV NY REG SHS			1,186.000	76,367	64.390	76,367	71,465		16,717		4,901		4,901		L	12/31/2012
00206R102	AT&T Inc.			884.000	29,800	33.710	29,800	26,913		29,800		2,136		2,136		L	12/06/2012
052528304	AUST NW ZBG ADR			1,242.000	32,739	26.360	32,739	26,595		1,016		6,144		6,144		L	06/14/2012
Y0486S104	AVAGO TECHNOLOGIES			288.000	9,115	31.650	9,115	9,700		35		(584)		(584)		L	12/18/2012
053484101	AVALONBAY COMMUNICATION INC			1,056.000	143,183	135.590	143,183	143,707		1,865		(1,771)		(1,771)		L	12/20/2012
054536107	AXA-SPONS ADR			903.000	16,453	18.220	16,453	13,166				3,287		3,287		L	09/18/2012
056752108	BAIDU INC			199.000	19,958	100.290	19,958	21,136				(1,178)		(1,178)		L	12/06/2012
059460303	BANCO BRADESCO			1,121.000	19,472	17.370	19,472	19,643		347		1,095		1,095		L	09/17/2012
06738E204	BARCLAYS PLC ADR			2,187.000	37,879	17.320	37,879	26,894		255		10,985		10,985		L	09/18/2012
067901108	Barrick Gold Corp			1,911.000	66,904	35.010	66,904	85,535		1,254		(16,829)		(16,829)		L	12/06/2012
055262505	Basf Ag Spns ADR			309.000	29,355	95.000	29,355	23,043				6,312		6,312		L	11/27/2012
072730302	BAYER AG SP ADR			314.000	30,119	95.920	30,119	21,070				8,548		8,548		L	09/18/2012
086516101	Best Buy, Inc.			2,136.000	25,312	11.850	25,312	45,975		1,068		(20,664)		(20,664)		L	04/20/2012
055434203	BG GROUP PLC SP ADR			943.000	15,758	16.710	15,758	20,458		120		(3,831)		(3,831)		L	10/02/2012
088606108	BHP BILLIRON LTD ADR			179.000	14,037	78.420	14,037	14,601		242		1,696		1,696		L	09/17/2012
09062X103	BIOMED IDEC INC			243.000	35,568	146.370	35,568	28,243				7,434		7,434		L	02/06/2012
09063H107	BIOMED REALTY TRUST INC COM			2,012.000	38,892	19.330	38,892	37,505		642		1,387		1,387		L	12/06/2012
05565A202	BNP PARIBAS SPN ADR			1,434.000	41,887	29.210	41,887	28,614				13,273		13,273		L	09/18/2012
097023105	BOEING CO			908.000	68,427	75.360	68,427	63,677		1,825		1,825		1,825		L	12/19/2011
099724106	BORG WARNER INC			374.000	26,786	71.620	26,786	25,985				2,947		2,947		L	12/06/2011
101121101	BOSTON PPTYS INC			1,416.000	149,827	105.810	149,827	144,157		1,869		2,849		2,849		L	12/06/2012
105105100	BRAMBLES LTD			1,134.000	17,963	15.840	17,963	15,989		409		1,869		1,869		L	09/17/2012
05564E106	BRE PPTYS INC MARYLAND			103.000	5,235	50.830	5,235	4,867		40		369		369		L	11/27/2012
110122108	BRISTOL-MYERS SQUIBB CO.			1,794.000	58,466	32.590	58,466	59,252		610		(786)		(786)		L	09/24/2012
110448107	BRITISH AMN TOBACO SPADR			264.000	26,730	101.250	26,730	24,951		682		855		855		L	12/24/2012
111013108	BRITISH SKY BDCT SPD ADR			210.000	10,582	50.390	10,582	9,421		268		1,161		1,161		L	09/17/2012
112900105	BROOKFIELD OFFICE PPTYS INC COM			1,026.000	17,452	17.010	17,452	17,185		302		267		267		L	12/06/2012
120738406	BUNZL PLC ADR			185.000	15,263	82.500	15,263	13,471		219		968		968		L	09/17/2012
12673P105	CA Inc			6,538.000	143,705	21.980	143,705	132,333		6,520		11,507		11,507		L	12/06/2012
133131102	CAMDEN PPTY TR SH BEN INT			754.000	51,430	68.210	51,430	50,163		665		1,267		1,267		L	12/06/2012
13342B105	CAMERON INTL CORP			268.000	15,131	56.460	15,131	14,533				598		598		L	12/18/2012
136375102	CANADIAN NATL RY CO			119.000	10,830	91.010	10,830	9,581		123		937		937		L	09/17/2012

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.	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
136385101	CANADIAN NATURAL RES LTD			3,702,000	106,877	28.870	106,877	127,570		1,056		(21,950)		(21,950)		L	12/06/2012
138006309	CANON INC ADR REP5SH			846,000	33,172	39.210	33,172	32,408		373		764		764		L	12/18/2012
139098107	CAP GEMINI			398,000	8,812	22.140	8,812	9,222		128		1,820		1,820		L	09/17/2012
14040H105	CAPITAL ONE FINL CORP			1,564,000	90,603	57.930	90,603	90,369		77		233		233		L	12/06/2012
151020104	CELEGENE CORP			350,000	27,465	78.470	27,465	22,140				5,324		5,324		L	07/12/2012
15135U109	CENOVUS ENERGY INC			152,000	5,098	33.540	5,098	5,394		101		(29)		(29)		L	09/17/2012
15639K300	CENTRICA PLC			1,436,000	31,592	22.000	31,592	29,088		761		3,410		3,410		L	09/18/2012
156700106	CENTURYLINK INC			699,000	27,345	39.120	27,345	26,546		2,379		799		799		L	02/16/2012
156782104	Cerner Corp			373,000	28,911	77.510	28,911	26,773				1,628		1,628		L	05/14/2012
39945C109	CGI GROUP INC			382,000	8,836	23.130	8,836	8,852				85		85		L	09/17/2012
166744201	CHEUNG KONG HLDG ADR			955,000	14,822	15.520	14,822	14,101		217		2,893		2,893		L	09/17/2012
166764100	CHEVRONTXACO CORP			936,000	101,219	108.140	101,219	97,901		2,198		2,410		2,410		L	12/06/2012
168919108	CHINA CONSTR BK CORP ADR			1,353,000	21,959	16.230	21,959	18,769		709		3,190		3,190		L	09/18/2012
16941M109	CHINA MOBILE LTD SPN ADR			155,000	9,102	58.720	9,102	7,755		209		1,297		1,297		L	09/17/2012
171778202	CIELO S A SP ADR			268,000	7,732	28.850	7,732	6,383		191		1,025		1,025		L	09/17/2012
17275R102	CISCO SYSTEMS INC			5,400,000	106,105	19.649	106,105	92,682		2,501		6,552		6,552		L	12/06/2012
172967424	CITIGROUP INC COM NEW			4,998,000	197,721	39.560	197,721	175,882		179		52,929		52,929		L	12/06/2012
126132109	CNOOC LTD			189,000	41,580	220.000	41,580	38,528		464		6,440		6,440		L	09/18/2012
191085208	COCA COLA AMATIL SPD ADR			432,000	12,131	28.080	12,131	11,116		166		1,196		1,196		L	09/17/2012
1912EP104	COCA COLA HELLENIC S ADS			310,000	7,307	23.570	7,307	7,121		177		1,973		1,973		L	09/17/2012
191216100	COCA-COLA COMPANY			2,408,000	87,290	36.250	87,290	85,331		1,656		1,219		1,219		L	06/12/2012
20030N101	COMCAST CORP CL A-aletheia			1,343,000	50,174	37.360	50,174	35,768		612		14,079		14,079		L	08/30/2012
20449X203	COMPASS GROUP PLC ADR			2,074,000	24,847	11.980	24,847	20,795		386		3,821		3,821		L	09/17/2012
20825C104	Conocophillips			1,407,000	81,592	57.990	81,592	79,597		9,702		(2,525)		(2,525)		L	12/06/2012
G2554F113	COVIDIEN LTD			600,000	34,644	57.740	34,644	28,559		447		7,638		7,638		L	09/21/2011
225401108	CREDIT SUISSE GP SP ADR			1,208,000	29,668	24.560	29,668	28,239				1,429		1,429		L	12/14/2012
228227104	CROWN CASTLE INTL CORP			1,033,000	74,541	72.160	74,541	57,277		183		17,265		17,265		L	06/06/2012
229663109	CUBESMART COM			1,198,000	17,455	14.570	17,455	14,156		173		3,299		3,299		L	09/18/2012
126650100	CVS CORPORATION			3,025,000	146,259	48.350	146,259	107,944		2,012		20,908		20,908		L	12/06/2012
235851102	DANAHER CORP			794,000	44,385	55.900	44,385	41,818		88		5,153		5,153		L	05/14/2012
23317H102	DDR CORP COM			2,901,000	45,430	15.660	45,430	42,212		484		3,217		3,217		L	12/06/2012
244199105	DEER & CO			308,000	26,617	86.420	26,617	24,734		323		1,604		1,604		L	12/06/2012
24872B100	DENSO CP UNSPONSORED ADR			476,000	8,282	17.400	8,282	7,966		187		652		652		L	09/17/2012
251542106	DEUTSCHE BOERSE AG SHS			1,314,000	8,121	6.180	8,121	7,259				861		861		L	11/26/2012
251566105	Deutsche Telekom Ag Spons			1,605,000	18,236	11.362	18,236	17,297				939		939		L	12/06/2012
25470F104	DISCOVERY COMMUNICATION			527,000	33,454	63.480	33,454	27,989				5,465		5,465		L	06/12/2012
26613Q106	DUPONT FABROS TECHNOLOGY INC COM			1,467,000	35,443	24.160	35,443	37,761		317		(2,318)		(2,318)		L	12/06/2012
G29183103	EATON CORP			374,000	20,263	54.180	20,263	16,864		142		3,399		3,399		L	08/13/2012
281020107	EDISON INTERNATIONAL			369,000	16,675	45.190	16,675	17,288				(613)		(613)		L	12/06/2012
28176E108	EDWARDS LIFESCIENCES			324,000	29,215	90.170	29,215	29,536				(321)		(321)		L	12/07/2012
268648102	EMC CORP/MASS			4,220,000	106,766	25.300	106,766	93,748				7,109		7,109		L	11/27/2012
26874R108	ENI Spa Sponsored ADR			1,204,000	59,165	49.140	59,165	49,768		1,676		9,397		9,397		L	09/18/2012
26875P101	EOG RESOURCES INC			545,000	65,831	120.790	65,831	61,779		45		4,051		4,051		L	12/06/2012
26884U109	EPR PPTYS			980,000	45,188	46.110	45,188	43,083		1,140		2,105		2,105		L	12/06/2012
29472R108	EQUITY LIFESTYLE PPTYS INC COM			508,000	34,183	67.290	34,183	34,637		580		(454)		(454)		L	12/06/2012
29476L107	EQUITY RESIDENTIAL SH BEN INT			2,575,000	145,925	56.670	145,925	155,934		1,409		(10,008)		(10,008)		L	12/06/2012
294821608	ERICSSON LM TEL CL B ADR			3,527,000	35,623	10.100	35,623	34,548		167		2,127		2,127		L	12/20/2012
30215C101	EXPERIAN PLC SPONSORED ADR			838,000	13,458	16.060	13,458	12,276		160		1,182		1,182		L	09/18/2012
30219G108	EXPRESS SCRIPTS HLDG CO			1,028,000	55,512	54.000	55,512	54,435				5,454		5,454		L	11/06/2012
30225T102	EXTRA SPACE STORAGE INC COM			1,092,000	39,738	36.390	39,738	33,189		576		6,549		6,549		L	12/06/2012
30231G102	EXXON MOBILE CORP			1,148,000	99,359	86.550	99,359	87,341		2,014		2,314		2,314		L	12/06/2012
30303M102	FACEBOOK INC			654,000	17,409	26.620	17,409	20,717				(3,307)		(3,307)		L	11/19/2012
307000109	FAMILY DOLLAR STORES			871,000	55,230	63.410	55,230	51,920		811		2,900		2,900		L	05/14/2012
307305102	FANUC LTD-UNSP			407,000	12,645	31.070	12,645	11,226		129		1,576		1,576		L	09/17/2012
313747206	FEDERAL REALTY INVT TR SH BEN INT			536,000	55,755	104.020	55,755	54,454		630		1,301		1,301		L	12/06/2012
31428X106	FEDEX CORP DELAWARE			302,000	27,699	91.720	27,699	26,853		124		846		846		L	01/19/2012
316773100	FIFTH THIRD BANCORP			1,614,000	24,533	15.200	24,533	19,926		549		4,003		4,003		L	09/21/2011
33610F109	FIRST POTOMAC RLTY TR COM			1,873,000	23,150	12.360	23,150	22,930		638		220		220		L	12/06/2012

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

E122

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	Foreign	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. (Col. 13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
344419106	FOMENTO ECNMCO MEX SPADR			101.000	10.171	100.700	10.171	8,063		71		2,083		2,083		L	09/17/2012
345550107	FOREST CITY ENTERPRISES INC CL A			1,766.000	28.521	16.150	28.521	25,840				2,681		2,681		L	12/06/2012
35671D857	FREPRT-MDMRAN CPR & GLD			1,195.000	40,869	34.200	40,869	50,227		794		(3,760)		(3,760)		L	10/23/2012
358029106	FRESENIUS MEDICAL CARE			288.000	9,878	34.300	9,878	10,210		64		(23)		(23)		L	09/17/2012
36318L104	GALAXY ENTMT GROUP TLD			231.000	9,298	40.250	9,298	6,858				2,440		2,440		L	09/17/2012
36160B105	GDF SUEZ SPONS ADR			547.000	11,509	21.040	11,509	12,303		585		(794)		(794)		L	09/19/2012
369604103	GENERAL ELECTRIC CO			6,203.000	130,201	20.990	130,201	119,111		2,030		10,164		10,164		L	12/06/2012
37045V100	GENERAL MOTORS			3,511.000	101,222	28.830	101,222	96,605				27,706		27,706		L	12/06/2012
375558103	GILEAD SCIENCES INC COM			920.000	67,574	73.450	67,574	56,142				11,432		11,432		L	11/13/2012
37733W105	Glaxosmithkline PLC			248.000	10,781	43.470	10,781	11,263		235		(483)		(483)		L	09/18/2012
38141G104	Goldman Sachs Group Inc			873.000	111,360	127.560	111,360	114,055		1,297		30,971		30,971		L	12/06/2012
38259P508	Google, Inc.			214.000	151,379	707.380	151,379	123,446		474		17,231		17,231		L	05/31/2012
40049J206	GRUPO TELEVISIA SA ADR			769.000	20,440	26.580	20,440	16,760		43		3,795		3,795		L	09/17/2012
406216101	HALLIBURTON COMPANY			1,518.000	52,659	34.690	52,659	46,692		401		4,821		4,821		L	06/21/2012
416515104	HARTFORD FINANCIAL SVCS GRP			5,363.000	120,346	22.440	120,346	105,900		2,060		33,233		33,233		L	08/07/2012
40414L109	HCP INC COM			2,346.000	105,945	45.160	105,945	100,000		1,732		5,945		5,945		L	12/06/2012
42217K106	HEALTH CARE REIT INC COM			389.000	23,842	61.290	23,842	22,171		352		1,671		1,671		L	12/20/2012
438128308	HONDA MOTOR ADR NEW			1,121.000	41,410	36.940	41,410	36,163		485		5,247		5,247		L	09/18/2012
438516106	HONEYWELL INTL INC DEL			558.000	35,416	63.470	35,416	31,871		673		3,545		3,545		L	12/06/2012
44107P104	HOST HOTELS & RESORTS INC COM			4,332.000	67,882	15.670	67,882	67,702		538		181		181		L	12/06/2012
404280406	HSBC Holdings PLC Spons ADR New			1,431.000	75,943	53.070	75,943	60,860		1,197		15,083		15,083		L	09/18/2012
448415208	HUTCHISN WHAMPOA ADR			2,042.000	43,250	21.180	43,250	36,240		352		8,825		8,825		L	09/18/2012
452327109	ILLUMINA INC			858.000	47,696	55.590	47,696	38,263				14,895		14,895		L	04/18/2012
453142101	IMPERIAL TOB GRP SPS ADR			295.000	22,860	77.490	22,860	20,892		489		638		638		L	09/17/2012
455807107	INDUSTRIAL AND COMMRL BNK			1,166.000	16,884	14.884	16,884	15,714		384		3,261		3,261		L	09/17/2012
456837103	Ing Group NV Netherlands			2,160.000	20,498	9.490	20,498	14,097				6,401		6,401		L	08/14/2012
G47791101	Ingersoll-Rand Co Ltd			1,192.000	57,168	47.960	57,168	45,875		995		20,848		20,848		L	09/21/2011
45857P400	INTERCONTINENTAL HOTELS			851.000	23,675	27.820	23,675	21,404		1,569		2,271		2,271		L	10/22/2012
459200101	INTERNATIONAL BUSINESS MACHINES CO			530.000	101,522	191.550	101,522	91,671		1,122		307		307		L	09/21/2012
46115H107	INTESA SANPAOLO SPON ADR			1,042.000	11,087	10.640	11,087	10,061				1,026		1,026		L	09/18/2012
478160104	JOHNSON & JOHNSON			1,479.000	103,678	70.100	103,678	96,994		3,047		3,826		3,826		L	10/17/2012
481165108	JOY GLOBAL INC DEL COM			808.000	51,534	63.780	51,534	64,353		588		(12,819)		(12,819)		L	05/23/2012
46625H100	JP MORGAN CHASE & CO			4,099.000	180,229	43.969	180,229	161,244		4,553		44,326		44,326		L	06/01/2012
4812A4831	JPMORGAN TR INTL VA SMA SH			51,754.000	608,627	11.760	608,627	548,769		22,967		59,858		59,858		L	10/19/2012
48137C108	JULIUS BAER GROUP ADR			1,174.000	8,277	7.050	8,277	9,367		178		(436)		(436)		L	06/13/2012
492051305	KEPPEL LTD SPONS ADR			814.000	14,864	18.260	14,864	14,452		344		2,058		2,058		L	09/17/2012
493267108	KEYCORP NEW			2,903.000	24,443	8.420	24,443	22,439		895		2,119		2,119		L	09/21/2011
49427F108	KILROY RLTY CORP COM			1,342.000	63,571	47.370	63,571	62,839		764		732		732		L	12/06/2012
49456B101	KINDER MORGAN INC			1,180.000	41,689	35.330	41,689	42,256		425		(567)		(567)		L	08/09/2012
495724403	KINGFISHER PLC SP ADR			1,346.000	12,437	9.240	12,437	11,599		284		1,214		1,214		L	09/17/2012
500458401	KOMATSU NEW NEW SPNSDARD			407.000	10,464	25.710	10,464	11,321		172		1,042		1,042		L	09/17/2012
50076Q106	KRAFT FOODS GROUP			1,218.000	55,382	45.470	55,382	14,694		268		40,688		40,688		L	12/06/2012
502117203	L OREAL CO			340.000	9,513	27.980	9,513	7,764		91		1,847		1,847		L	09/17/2012
531172104	LIBERTY PPTY TR SH BEN INT			1,115.000	39,906	35.790	39,906	40,105		862		(199)		(199)		L	12/06/2012
534187109	LINCOLN NATL CORP IND			1,248.000	32,323	25.900	32,323	28,471		429		7,778		7,778		L	12/06/2012
53578A108	LINKEDIN CORP			322.000	36,972	114.820	36,972	34,347				2,625		2,625		L	07/16/2012
540424108	LOEWS CORP			1,555.000	63,366	40.750	63,366	58,061		371		4,518		4,518		L	12/06/2012
548661107	LOWES COMPANY INCORPORATED			668.000	23,727	35.520	23,727	18,600		107		5,127		5,127		L	08/30/2012
N53745100	LYONDELLBASELL INDUSTRIES			844.000	48,184	57.090	48,184	36,325		2,905		11,859		11,859		L	12/06/2012
554382101	MACERICH CO COM			1,466.000	85,468	58.300	85,468	84,096		1,315		1,371		1,371		L	12/06/2012
55616P104	MACYS			1,010.000	39,410	39.020	39,410	35,317		787		3,815		3,815		L	12/06/2012
58933Y105	MERCK & CO., INC.			3,526.000	144,354	40.940	144,354	128,885		4,457		9,714		9,714		L	11/27/2012
59156R108	METLIFE INC			3,076.000	101,323	32.940	101,323	116,682		2,830		5,414		5,414		L	09/21/2011
594918104	MICROSOFT CORPORATION			8,185.000	218,621	26.710	218,621	218,769		6,119		(2,652)		(2,652)		L	12/06/2012
606822104	Mitsubishi UFJ Financial			2,394.000	12,975	5.420	12,975	11,773				1,202		1,202		L	12/18/2012
609207105	MONDELEZ INTERNATIONAL			2,714.000	69,079	25.453	69,079	100,696				(31,617)		(31,617)		L	10/22/2012
61166W101	MONSANTO CO NEW			896.000	84,806	94.650	84,806	66,282		727		19,150		19,150		L	04/12/2012
636274300	NATIONAL GRID PLC SP ADR			802.000	46,067	57.440	46,067	37,560		2,063		7,245		7,245		L	02/02/2012

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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 For- eign			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.	16 Total Foreign Exchange Change in B./A.C.V.		
637417106	NATIONAL RETAIL PPTYS INC COM			732.000	22,838	31,200	22,838	20,949		446		1,889		1,889		L	12/06/2012
637071101	National-Oilwell Varco			715.000	48,870	68,350	48,870	49,403		157		(532)		(532)		L	11/27/2012
641069406	NESTLE S A SPONSORED ADR			659.000	42,947	65,170	42,947	36,123		1,132		4,555		4,555		L	09/17/2012
65339F101	NEXTERA ENERGY INC SHS			1,217.000	84,204	69,190	84,204	81,391		2,814		2,814		2,814		L	12/06/2012
654744408	NISSAN MTR LTD SPN ADR			1,030.000	19,663	19,090	19,663	18,712		179		950		950		L	11/16/2012
655044105	Noble Energy, Inc.			337.000	34,286	101,740	34,286	28,544		447		2,477		2,477		L	09/21/2011
66987V109	Novartis AG			174.000	11,014	63,300	11,014	9,656		300		1,091		1,091		L	09/17/2012
670100205	NOVO NORDISK A S ADR			61.000	9,956	163,210	9,956	8,299		70		1,966		1,966		L	09/17/2012
629377508	NRG Energy Inc New			1,836.000	42,210	22,990	42,210	41,422		270		7,648		7,648		L	12/06/2012
67103H107	O'REILLY AUTOMOTIVE INC			461.000	41,223	89,420	41,223	42,944				(1,722)		(1,722)		L	07/19/2012
368287207	OAD GAZPROM SPON ADR			818.000	7,959	9,730	7,959	10,652		235		(605)		(605)		L	09/17/2012
674599105	OCCIDENTAL PETE CORP CAL			1,702.000	130,390	76,610	130,390	147,324		3,682		(24,237)		(24,237)		L	12/06/2012
681936100	OMEGA HEALTHCARE INVS INC COM			1,482.000	35,346	23,850	35,346	32,877		1,075		2,469		2,469		L	12/06/2012
68389X105	ORACLE CORPORATION			1,307.000	43,549	33,320	43,549	39,721		373		9,111		9,111		L	02/28/2012
686330101	ORIX CORP SP ADR			320.000	18,125	56,640	18,125	14,187				3,938		3,938		L	09/18/2012
693718108	PACCAR INC			1,546.000	69,895	45,210	69,895	58,431		3,072		8,930		8,930		L	12/06/2012
705015105	PEARSON			1,343.000	26,242	19,540	26,242	24,704		224		1,538		1,538		L	09/18/2012
717081103	PFIZER INC			10,367.000	259,994	25,079	259,994	198,648		7,234		33,238		33,238		L	12/06/2012
718172109	PHILIP MORRIS INTL INC			375.000	31,365	83,640	31,365	21,789		1,410		1,935		1,935		L	09/21/2011
718546104	PHILLIPS 66			1,004.000	53,312	53,100	53,312	36,059		628		17,254		17,254		L	08/13/2012
720190206	PIEDMONT OFFICE REALTY TR INC COM			965.000	17,418	18,050	17,418	16,300		334		1,119		1,119		L	12/06/2012
724479100	PITNEY BOWES INC.			1,411.000	15,013	10,640	15,013	28,452		2,117		(11,147)		(11,147)		L	09/21/2011
693475105	PNC BANK CORP			717.000	41,808	58,310	41,808	39,018		1,885		271		271		L	12/06/2012
73755L107	POTASH CORP SASKATCHEWAN			315.000	12,817	40,690	12,817	12,975		90		(158)		(158)		L	09/17/2012
740189105	PRECISION CASTPARTS			401.000	75,957	189,420	75,957	54,804		47		9,857		9,857		L	06/01/2012
742718109	PROCTER & GAMBLE CO			894.000	60,694	67,890	60,694	59,243		1,224		616		616		L	10/24/2012
74340W103	PROLOGIS INC COM			2,928.000	106,843	36,490	106,843	97,087		1,891		9,755		9,755		L	12/06/2012
74435K204	PRUDENTIAL PLC ADR			955.000	27,265	28,550	27,265	21,572		272		5,694		5,694		L	09/18/2012
74460D109	PUBLIC STORAGE COM			1,081.000	156,702	144,960	156,702	151,414		2,607		5,288		5,288		L	12/06/2012
74463M106	PUBLICIS GROUPE SPON ADR			1,040.000	15,766	15,160	15,766	13,891		165		2,507		2,507		L	09/17/2012
747525103	QUALCOMM INC COM			1,098.000	67,922	61,860	67,922	65,911		985		2,831		2,831		L	04/17/2012
751452202	RAMCO-GERSHENSON PPTYS TR COM SH B			1,242.000	16,531	13,310	16,531	15,854		214		677		677		L	12/06/2012
75281A109	RANGE RESOURCES CORP DEL			1,065.000	66,914	62,830	66,914	60,356		134		4,055		4,055		L	06/12/2012
758205207	REED ELSEVIER PLC			571.000	24,005	42,040	24,005	19,703		433		4,771		4,771		L	09/17/2012
758849103	REGENCY CTRS CORP COM			946.000	44,576	47,120	44,576	43,090		728		1,486		1,486		L	12/06/2012
7591EP100	REGIONS FINL CORP			6,861.000	48,919	7,130	48,919	42,756		751		6,163		6,163		L	12/06/2012
76131N101	RETAIL OPPORTUNITY INVTS CORP COM			1,794.000	23,056	12,852	23,056	22,115		676		942		942		L	12/06/2012
76131V202	RETAIL PPTYS AMER INC CL A			1,348.000	16,136	11,970	16,136	13,276		100		2,860		2,860		L	09/18/2012
767204100	Rio Tinto PLC Spnsrd ADR			546.000	31,717	58,090	31,717	26,086		202		5,631		5,631		L	09/18/2012
74965L101	RLJ LODGING TR COM			1,199.000	23,225	19,370	23,225	21,845		338		1,380		1,380		L	12/06/2012
771195104	ROCHE HLDG LTD			891.000	44,996	50,500	44,996	40,343		297		3,766		3,766		L	12/14/2012
775109200	ROGERS COMMUNICATIONS			862.000	39,238	45,520	39,238	36,000		166		3,238		3,238		L	12/06/2012
780259107	ROYAL DUTCH SHELL PLC			211.000	14,958	70,890	14,958	14,961		498		(579)		(579)		L	09/17/2012
780259206	ROYAL DUTCH SHELL PLC			910.000	62,745	68,950	62,745	58,934		1,448		3,811		3,811		L	09/18/2012
80004C101	SANDISK CORP			578.000	25,143	43,500	25,143	28,092				(2,949)		(2,949)		L	03/07/2012
80105N105	Sanofi Aventis			4,417.000	209,277	47,380	209,277	150,296		5,031		47,715		47,715		L	09/18/2012
803054204	SAP AG SHS			351.000	28,213	80,380	28,213	22,264		224		7,371		7,371		L	09/17/2012
80585Y308	SBERBANK SPONSORED ADR			1,161.000	14,582	12,560	14,582	13,461				1,121		1,121		L	11/08/2012
806857108	SCHLUMBERGER LTD			988.000	68,467	69,299	68,467	71,545		1,094		261		261		L	07/05/2012
80687P106	SCHNEIDER ELEC SA			2,610.000	38,602	14,790	38,602	30,736		94		8,313		8,313		L	12/14/2012
81618T100	SELECT INCOME REIT COM SH BEN INT			454.000	11,246	24,770	11,246	10,272		346		973		973		L	12/06/2012
816851109	SEMPRA ENERGY			677.000	48,026	70,940	48,026	34,649		1,525		10,667		10,667		L	12/06/2012
824348106	SHERWIN-WILLIAMS CO			204.000	31,379	153,820	31,379	28,766		80		2,613		2,613		L	08/13/2012
82481R106	SHIRE PLC-ADR			95.000	8,757	92,180	8,757	8,540		18		(475)		(475)		L	09/17/2012
828806109	SIMON PROPERTY GROUP DEL			1,820.000	287,724	158,090	287,724	275,996		3,122		11,728		11,728		L	12/06/2012
83175M205	SMITH-NPHW PLC SPADR NEW			173.000	9,584	55,400	9,584	9,245		133		992		992		L	09/17/2012
83364L109	SOCIETE GENERAL SP ADR			1,457.000	11,394	7,820	11,394	11,285				109		109		L	12/14/2012
855244109	Starbucks Corp.			1,466.000	78,622	53,630	78,622	55,441		776		7,602		7,602		L	12/06/2012

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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	Foreign	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. (Col. 13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
85590A401	STARWOOD HOTELS			626.000	35,907	57.360	35,907	32,830		783		3,077		3,077		L	12/06/2012
857477103	STATE STREET CORP			620.000	29,146	47.010	29,146	26,285		323		2,861		2,861		L	12/06/2012
865613103	SUMITOMO CORP SP ADR			1,528.000	19,650	12.860	19,650	20,812		645		(1,162)		(1,162)		L	09/18/2012
86562M209	SUMITOMO MITSUI-UNSPONS			7,419.000	54,455	7.340	54,455	45,826		902		8,630		8,630		L	09/18/2012
867224107	SUNCOR ENERGY-NEW			452.000	14,907	32.980	14,907	15,343		155		1,259		1,259		L	09/17/2012
870195104	SWEDBANK A B ADR			1,216.000	24,077	19.800	24,077	19,627		227		5,480		5,480		L	09/18/2012
87160A100	SYNGENTA AG ADR			238.000	19,230	80.800	19,230	15,845		212		4,034		4,034		L	09/17/2012
874039100	TAIWAN S MANUFCTRING ADR			823.000	14,123	17.160	14,123	10,891		363		2,872		2,872		L	09/17/2012
87425E103	TALISMAN ENERGY INC			12,090.000	136,980	11.330	136,980	172,874		2,470		(13,749)		(13,749)		L	12/06/2012
87612E106	TARGET CORP			616.000	36,449	59.170	36,449	33,529		667		3,090		3,090		L	06/01/2012
88076W103	TERADATA CORP			427.000	26,427	61.890	26,427	29,314				(2,887)		(2,887)		L	07/16/2012
881624209	Teva Pharmaceutical Ind ADR			2,682.000	100,146	37.340	100,146	115,371		2,175		(7,841)		(7,841)		L	12/06/2012
61945C103	THE MOSAIC COMPANY			902.000	51,080	56.630	51,080	50,808		346		272		272		L	12/06/2012
254687106	THE WALT DISNEY CO			1,502.000	74,785	49.790	74,785	57,165		1,309		16,629		16,629		L	12/06/2012
883556102	THERMO ELECTRON CORP			365.000	23,280	63.780	23,280	19,877		142		6,866		6,866		L	09/21/2011
887317303	TIME WARNER INC SHS			1,926.000	92,121	47.830	92,121	64,444		2,230		22,132		22,132		L	02/01/2012
892331307	TOYOTA MOTOR CORP ADR			99.000	9,232	93.250	9,232	7,748		110		2,036		2,036		L	09/17/2012
89353D107	TRANSCANADA CORP			312.000	14,764	47.320	14,764	13,329		354		1,121		1,121		L	09/17/2012
89417E109	TRAVELERS COS INC			755.000	54,224	71.820	54,224	38,369		1,293		9,090		9,090		L	12/06/2012
907818108	UNION PACIFIC CORP			1,309.000	164,567	125.720	164,567	114,530		2,985		23,556		23,556		L	08/02/2012
913017109	UNITED TECHNOLOGIES CORPORATION			426.000	34,936	82.010	34,936	33,411		1,173		3,800		3,800		L	09/21/2011
91324P102	UNITEDHEALTH GROUP INC			1,558.000	84,506	54.240	84,506	72,329		1,332		5,532		5,532		L	12/06/2012
91529Y106	UNUM GROUP			4,734.000	98,562	20.820	98,562	107,139		1,886		(1,906)		(1,906)		L	08/15/2012
902973304	US BANCORP DEL NEW			964.000	30,790	31.940	30,790	21,898		680		4,685		4,685		L	12/06/2012
918204108	V F CORPORATION			163.000	24,608	150.970	24,608	14,172		497		3,909		3,909		L	09/21/2011
92276F100	VENTAS INC COM			1,682.000	108,859	64.720	108,859	100,426		1,790		8,433		8,433		L	12/06/2012
92343V104	VERIZON COMMUNICATIONS			2,489.000	107,699	43.270	107,699	103,330		2,368		4,369		4,369		L	08/01/2012
92532F100	VERTEX PHARMCTLS INC			1,266.000	53,045	41.900	53,045	65,967				(12,922)		(12,922)		L	11/02/2012
92553P201	Viacom Inc New Class B			1,870.000	98,624	52.740	98,624	75,696		1,922		13,707		13,707		L	09/21/2011
92857W209	VODAFONE GROUP PLC NEW			2,200.000	55,418	25.190	55,418	58,917				(3,499)		(3,499)		L	09/18/2012
928662402	VOLKSWAGON A G			424.000	19,754	46.590	19,754	15,074		113		5,607		5,607		L	09/17/2012
928856400	VOLVO AKTIEBOLAGET ADR			698.000	9,542	13.670	9,542	10,381		103		700		700		L	09/25/2012
929042109	VORNADO REALTY TRUST COMPANY			1,074.000	86,006	80.080	86,006	87,767		2,149		(1,761)		(1,761)		L	12/20/2012
949746101	WELLS FARGO & CO NEW			5,458.000	186,554	34.180	186,554	156,376		4,485		33,361		33,361		L	12/06/2012
98161Q101	WORLEY PARSONS LTD			449.000	10,920	24.320	10,920	13,037		312		(1,344)		(1,344)		L	09/17/2012
92933H101	WPP PLC ADR			229.000	16,694	72.900	16,694	14,111		311		3,365		3,365		L	09/17/2012
989825104	ZURICH INSURANCE GROUP			438.000	11,738	26.800	11,738	10,990				749		749		L	10/03/2012
433578507	Hitachi Ltd ADR		F	545.000	32,117	58.930	32,117	31,594		331		523		523		L	09/18/2012
654624105	Nippon Telephone ADR		F	892.000	18,759	21.030	18,759	18,940		433		(181)		(181)		L	09/18/2012
755111507	Raytheon Company New		F	875.000	50,365	57.560	50,365	39,494		1,994		8,033		8,033		L	09/21/2011
76026T205	Repsol S A Spns ADR		F	733.000	15,320	20.900	15,320	12,416		356		2,903		2,903		L	09/18/2012
904784709	Unilever NV NY Reg Shs		F	2,070.000	79,281	38.300	79,281	71,254		1,651		6,144		6,144		L	10/18/2012
909999	Subtotal - Industrial and Miscellaneous (Unaffiliated)				14,338,009	X X X	14,338,009	13,129,050		259,034		1,179,899		1,179,899		X X X	X X X
Parent, Subsidiaries and Affiliates																	
111111126	RENAISSANCE HOLDING COMPANY			300.000	2,340,211	7,800.703	2,340,211	3,000,000				359,460		359,460		U	04/27/2008
919999	Subtotal - Parent, Subsidiaries and Affiliates				2,340,211	X X X	2,340,211	3,000,000				359,460		359,460		X X X	X X X
Mutual Funds																	
399874825	AMERICAN GROWTH FUND			43,757.070	1,500,868	34.300	1,500,868	1,187,869		16,712		242,246		242,246		L	12/21/2012
026547828	American High Income Trust			203,558.363	2,312,423	11.360	2,312,423	2,100,005		167,830		142,491		142,491		L	03/21/2011
057071870	BAIRD CORE PLUS BOND FUND			194,810.503	2,195,514	11.270	2,195,514	2,058,364		100,728		85,925		85,925		L	12/12/2012
111111134	DELTA DENTAL INSURANCE COMPANY			166.000	10,020	60.361	10,020	10,020								U	01/01/2002
256210105	Dodge & Cox			164,058.746	2,273,854	13.860	2,273,854	2,099,917		79,404		91,873		91,873		L	03/21/2011
31420B300	FEDERATED INST HIGH YLD BOND			147,637.795	1,504,429	10.190	1,504,429	1,500,000				4,429		4,429		L	12/05/2012
355148859	FRANKLIN BS ADV NEW			15,610.666	668,917	42.850	668,917	741,791		42,904		49,021		49,021		L	12/19/2012
464287598	Ishares Russell 1000 Value Indx Fd			10,880.000	792,282	72.820	792,282	694,418		16,284		101,619		101,619		L	07/22/2011

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SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1 CUSIP Identification	2 Description	Codes		5 Number of Shares	6 Book/Adjusted Carrying Value	Fair Value		9 Actual Cost	Dividends			Change in Book/Adjusted Carrying Value				17 NAIC Market Indicator (a)	18 Date Acquired
		3 Code	4 For- eign			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.	16 Total Foreign Exchange Change in B./A.C.V.		
464287648	ISHARES TRUST RUSSELL 2000 GROWTH			7,084,000	675,176	95.310	675,176	524,701		10,381		78,491		78,491		L	09/14/2011
592905848	METROPOLITAN WEST HIY BOND			203,511,258	2,120,587	10.420	2,120,587	2,095,583		222,443		118,909		118,909		L	09/01/2012
68380T509	OPPENHEIMER INTL BOND FD CLASS Y			336,751,507	2,215,825	6.580	2,215,825	2,077,690		106,804		126,371		126,371		L	09/01/2012
68381F409	OPPENHEIMER MAIN ST SM CAP CLASS Y			73,036,973	1,762,382	24.130	1,762,382	1,236,781				236,877		236,877		L	12/05/2012
693390700	Pimco Funds			197,945,279	2,224,905	11.240	2,224,905	2,099,990		148,186		73,240		73,240		L	03/21/2011
77956H104	Rowe T Price Int'l Funds Inc			211,160,318	2,132,719	10.100	2,132,719	2,099,985		64,771		76,018		76,018		L	05/11/2011
74144Q500	T ROWE PRICE INSTL INTL BOND FUND			165,090,695	1,636,052	9.910	1,636,052	1,580,000		10,025		56,049		56,049		L	12/05/2012
921909784	VANGUARD (NEW) TOTAL INTERNAT'L ST			9,037,090	905,336	100.180	905,336	821,487		27,283		116,217		116,217		L	03/02/2011
921937504	VANGUARD BOND INDEX FUND INC			754,931,213	8,372,187	11.090	8,372,187	8,050,001		262,905		57,238		57,238		L	12/05/2012
922040100	Vanguard Institutional Index Fund			51,635,096	6,739,413	130.520	6,739,413	6,043,865		128,906		783,516		783,516		L	12/05/2012
921937868	VANGUARD TOTAL BOND MARKET			201,083,820	2,230,020	11.090	2,230,020	2,099,978		112,094		18,098		18,098		L	03/21/2011
9299999	Subtotal - Mutual Funds				42,272,909	X X X	42,272,909	39,122,445		1,517,660		2,458,628		2,458,628		X X X	X X X
Money Market Mutual Funds																	
111111118	BBIF Money Fund			1,042,699,940	1,042,700	1.000	1,042,700	1,042,700								L	12/31/2012
9399999	Subtotal - Money Market Mutual Funds				1,042,700	X X X	1,042,700	1,042,700								X X X	X X X
9799999	Total Common Stocks				59,993,829	X X X	59,993,829	56,294,195		1,776,694		3,997,987		3,997,987		X X X	X X X
9899999	Total Preferred and Common Stocks				59,993,829	X X X	59,993,829	56,294,195		1,776,694		3,997,987		3,997,987		X X X	X X X

(a) For all common stocks bearing the NAIC market indicator "U" provide: the number of such issues2, the total \$ value (included in Column 8) of all such issues \$.....2,350,231.

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. Governments								
29270CYM1	ENERGY NORTHWEST WASH ELEC REV		09/18/2012	McDonnell	X X X	86,114	85,000.00	145
38378BQQ5	GNMA CMO 2012		03/27/2012	MERRILL LYNCH	X X X	85,850	85,000.00	130
38378BSP5	GNMA REMIC TRUST 2012-46 20381		04/01/2012	McDonnell	X X X	116,150	115,000.00	164
912828MY3	U.S. TRSY INFLATION NTE		12/17/2012	McDonnell	X X X	222,941	200,000.00	188
912828RC6	UNITED STATES TREAS NTS		12/28/2012	VARIOUS	X X X	683,491	650,000.00	3,546
912828KQ2	UNITED STATES TREAS NTS 03.125		12/17/2012	McDonnell	X X X	113,250	100,000.00	285
912810PW2	US TREASURY BOND		11/21/2012	McDonnell	X X X	39,512	30,000.00	357
912828LZ1	US TREASURY NOTE		12/17/2012	VARIOUS	X X X	623,299	600,000.00	3,267
0599999 Subtotal - Bonds - U.S. Governments						1,970,607	1,865,000.00	8,082
Bonds - U.S. Special Revenue, Special Assessment								
3137EACM9	FEDERAL HOME LN MTG CORP		12/17/2012	McDonnell	X X X	259,551	250,000.00	403
3135G0GY3	FEDERAL NAT'L MTG CORP		12/17/2012	McDonnell	X X X	256,349	250,000.00	635
31417CB95	FNMA PAB 5463		07/20/2012	McDonnell	X X X	103,728	99,589.14	199
31419A4N4	FNMA PAE 0828		05/01/2012	MERRILL LYNCH	X X X	153,286	147,970.00	189
31417B5T0	FNMA PASS-THRU INT 15 YEAR 2.5		07/01/2012	McDonnell	X X X	91,565	88,858.54	100
31418AES3	FNMA PMA 1044		06/07/2012	MERRILL LYNCH	X X X	178,213	173,919.00	174
3199999 Subtotal - Bonds - U.S. Special Revenue, Special Assessment						1,042,692	1,010,336.68	1,700
Bonds - Industrial and Miscellaneous (Unaffiliated)								
00440EAJ6	ACE INA HOLDINGS		02/01/2012	McDonnell	X X X	11,801	10,000.00	271
008117AP8	AETNA INC SR NT 2.75%22		12/12/2012	MERRILL LYNCH	X X X	66,345	67,000.00	76
02364WAN5	AMERICA MOVIL SAB DE CV		12/12/2012	McDonnell	X X X	47,920	40,000.00	322
025816AX7	AMERICAN EXPRESS CO NT 6.15%17		09/18/2012	McDonnell	X X X	78,796	65,000.00	1,321
03523TAN8	ANHEUSER BUSCH INBEV WORLDWIDE		09/19/2012	McDonnell	X X X	37,077	30,000.00	309
00206RBD3	AT&T INC		09/19/2012	McDonnell	X X X	66,298	65,000.00	84
073902RU4	BEAR STEARNS COS LLC		09/19/2012	McDonnell	X X X	37,660	30,000.00	320
115637AM2	BROWN-FORMAN CORP		12/10/2012	MERRILL LYNCH	X X X	54,640	55,000.00	
14313KAC2	CARMAX AUTO OWNER ABS		10/03/2012	MERRILL LYNCH	X X X	99,977	100,000.00	
149123BV2	CATERPILLAR INC		09/19/2012	McDonnell	X X X	22,584	20,000.00	254
125509BS7	CIGNA CORP		09/19/2012	McDonnell	X X X	26,883	25,000.00	108
17305EEW1	CITIBANK CREDIT CMO 2012		10/01/2012	MERRILL LYNCH	X X X	99,943	100,000.00	
172967EM9	CITIGROUP INC		09/19/2012	McDonnell	X X X	29,454	25,000.00	523
12572QAE5	CME GROUP INC		09/19/2012	McDonnell	X X X	59,929	60,000.00	23
20030NBA8	COMCAST CORP		09/19/2012	McDonnell	X X X	29,699	25,000.00	82
219350AW5	CORNING INC		09/19/2012	VARIOUS	X X X	60,861	60,000.00	156
22303QAL4	COVIDIEN INTL FIN S A GTD SR N		01/14/2012	McDonnell	X X X	11,004	10,000.00	37
22546QAD9	CREDIT SUISSE		12/12/2012	McDonnell	X X X	22,657	20,000.00	459
25459HBA2	DIRECTV HLDG/FIN INC		09/19/2012	McDonnell	X X X	33,700	30,000.00	96
25468PCW4	DISNEY WALT CO MTNS BE		11/27/2012	MERRILL LYNCH	X X X	49,616	50,000.00	
26138EAM1	DR PEPPER SNAPPLE GROUP INC SR		09/18/2012	McDonnell	X X X	31,701	30,000.00	126
278642AG8	EBAY INC		09/18/2012	McDonnell	X X X	55,532	55,000.00	118
29379VAC7	ENTERPRISE PRODS OPER LLC SR N		01/24/2012	MERRILL LYNCH	X X X	40,585	35,000.00	1,119
341081FG7	FLORIDA POWER & LIGHT CO		05/10/2012	MERRILL LYNCH	X X X	44,937	45,000.00	
36962G4R2	GENERAL ELEC CAP CORP MTN BE S		09/19/2012	McDonnell	X X X	21,983	20,000.00	19
38141EA66	GOLDMAN SACHS GROUP INC		12/12/2012	McDonnell	X X X	40,185	35,000.00	155
43813UAC4	HONDA AUTO RECEIVABLES OWNER TRUST		02/14/2012	McDonnell	X X X	24,999	25,000.00	
44890GAC9	HYUNDAI AUTO RE ABS 2012		03/01/2012	MERRILL LYNCH	X X X	54,995	55,000.00	
458140AJ9	INTEL CORP		09/19/2012	McDonnell	X X X	43,163	40,000.00	502
24422ERH4	JOHN DEERE CAPITAL CORP		12/12/2012	McDonnell	X X X	21,321	20,000.00	109
46625HHP8	JPMORGAN CHASE & CO		09/19/2012	McDonnell	X X X	47,790	45,000.00	296
50075NAS3	KRAFT FOODS INC NT 6.5%17		09/19/2012	McDonnell	X X X	30,681	25,000.00	194

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
58155QAC7	McKESSON CORP		09/19/2012	McDonnell	X X X	32,313	30,000.00	62
59018YJ69	MERRILL LYNCH & CO		09/19/2012	McDonnell	X X X	23,267	20,000.00	92
59156RAP3	METLIFE INC		12/13/2012	MERRILL LYNCH	X X X	16,013	15,000.00	8
68389XAE5	ORACLE CORP		09/20/2012	McDonnell	X X X	21,279	15,000.00	433
69371RK54	PACCAR FINANCIAL CORP		03/01/2012	McDonnell	X X X	39,992	40,000.00	
71644EAJ1	PETRO-CDA SR NT		07/17/2012	McDonnell	X X X	38,782	30,000.00	368
74005PAZ7	PRAXAIR INC		12/12/2012	McDonnell	X X X	26,654	25,000.00	221
760759AH3	REPUBLIC SERVICES INC		11/08/2012	McDonnell	X X X	17,704	15,000.00	152
767201AN6	RIO TINTO FIN USA LTD		12/12/2012	McDonnell	X X X	22,207	20,000.00	62
78008T2C7	ROYAL BANK OF CANADA		03/10/2012	MERRILL LYNCH	X X X	44,986	45,000.00	
826418BD6	SIERRA PACIFIC POWER CO		10/12/2012	McDonnell	X X X	23,534	20,000.00	507
89233P6D3	TOYOTA MTR CRD CORP		09/18/2012	VARIOUS	X X X	55,404	55,000.00	116
89417EAG4	TRAVELERS COMPANIES INC SR NT		06/14/2012	McDonnell	X X X	39,073	35,000.00	182
92343VAY0	VERIZON COMMUNICATIONS		11/07/2012	McDonnell	X X X	16,094	15,000.00	53
94974BEV8	WELLS FARGO & CO		12/12/2012	McDonnell	X X X	40,108	35,000.00	350
969457BU3	WILLIAMS COMPANIES INC		12/17/2012	MERRILL LYNCH	X X X	59,958	60,000.00	5
970648AE1	WILLIS NORTH AMER INC GTD SR N		12/12/2012	McDonnell	X X X	35,888	30,000.00	552
3899999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)					1,957,972	1,822,000.00	10,242
8399997	Subtotal - Bonds - Part 3					4,971,271	4,697,336.68	20,024
8399998	Summary item from Part 5 for Bonds					55,908	55,000.00	164
8399999	Subtotal - Bonds					5,027,179	4,752,336.68	20,188
8999998	Summary Item from Part 5 for Preferred Stocks						X X X	
Common Stocks - Industrial and Miscellaneous (Unaffiliated)								
000375204	ABB LTD		09/17/2012	MERRILL LYNCH	296.000	5,336	X X X	
H0023R105	ACE LIMITED		12/06/2012	MERRILL LYNCH	117.000	9,316	X X X	
00687A107	ADIDAS AG SPN ADR		09/17/2012	MERRILL LYNCH	211.000	8,280	X X X	
00101J106	ADT CORP SHS		12/01/2012	MERRILL LYNCH	657.000	29,654	X X X	
001055102	AFLAC Corp.		12/06/2012	MERRILL LYNCH	601.000	31,094	X X X	
015271109	ALEXANDRIA REAL ESTATE EQ INC COM		09/18/2012	MERRILL LYNCH	587.000	42,162	X X X	
018490102	ALLERGAN INC		10/18/2012	MERRILL LYNCH	311.000	29,511	X X X	
018805101	ALLINZ SE SPD ADR		09/18/2012	MERRILL LYNCH	3,659.000	35,044	X X X	
02263T104	AMADEUS IT HOLDING		09/17/2012	MERRILL LYNCH	314.000	6,521	X X X	
023135106	Amazon.Com Inc.		06/06/2012	MERRILL LYNCH	305.000	62,378	X X X	
02364W105	America Movilsa Sab De Cv		09/17/2012	MERRILL LYNCH	433.000	10,701	X X X	
024013104	AMERICAN ASSETS TR INC COM		12/06/2012	MERRILL LYNCH	830.000	20,154	X X X	
024835100	AMERICAN CAMPUS CMNTYS INC COM		12/06/2012	MERRILL LYNCH	758.000	33,747	X X X	
025816109	AMERICAN EXPRESS CO		12/06/2012	MERRILL LYNCH	172.000	9,914	X X X	
026874784	AMERICAN INTERNATIONAL		10/10/2012	MERRILL LYNCH	4,306.000	143,136	X X X	
03076C106	AMERIPRISE FNL INC		11/27/2012	MERRILL LYNCH	682.000	37,183	X X X	
025537101	AMN ELEC POWER CO		12/06/2012	MERRILL LYNCH	395.000	15,213	X X X	
032511107	ANADARKO PETE CORP		12/06/2012	MERRILL LYNCH	146.000	10,777	X X X	
035128206	ANGLOGOLD ASHANTI LTD		12/06/2012	MERRILL LYNCH	1,253.000	41,095	X X X	
03524A108	ANHEUSER-BUSCH INBEV		10/15/2012	MERRILL LYNCH	659.000	56,251	X X X	
037411105	Apache Corp.		12/06/2012	MERRILL LYNCH	474.000	36,159	X X X	
037833100	Apple Computer Co		05/17/2012	MERRILL LYNCH	17.000	9,563	X X X	
03938L104	ARCELORMITTAL SA. LUXEMBOURG		09/18/2012	MERRILL LYNCH	856.000	12,496	X X X	
N07059210	ASML HLDG NV NY REG SHS		12/31/2012	MERRILL LYNCH	1,186.000	71,465	X X X	
00206R102	AT&T Inc.		12/06/2012	MERRILL LYNCH	284.000	9,520	X X X	
052528304	AUST NW ZBG ADR		06/14/2012	MERRILL LYNCH	1,452.000	31,096	X X X	
Y0486S104	AVAGO TECHNOLOGIES		12/18/2012	MERRILL LYNCH	288.000	9,700	X X X	
053484101	AVALONBAY COMMUNICATION INC		12/20/2012	MERRILL LYNCH	852.000	118,469	X X X	
054536107	AXA-SPONS ADR		09/18/2012	MERRILL LYNCH	1,527.000	21,642	X X X	

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SCHEDULE D - PART 3

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

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1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
056752108	BAIDU INC		12/06/2012	MERRILL LYNCH	199.000	21,136	X X X	
059460303	BANCO BRADESCO		09/17/2012	MERRILL LYNCH	604.000	9,753	X X X	
06738E204	BARCLAYS PLC ADR		09/18/2012	MERRILL LYNCH	2,187.000	26,894	X X X	
067901108	Barrick Gold Corp		12/06/2012	MERRILL LYNCH	239.000	8,075	X X X	
055262505	Basf Ag Spons ADR		11/27/2012	MERRILL LYNCH	337.000	24,974	X X X	
072730302	BAYER AG SP ADR		09/18/2012	MERRILL LYNCH	531.000	34,859	X X X	
086516101	Best Buy, Inc.		04/20/2012	MERRILL LYNCH	2,136.000	45,975	X X X	
055434203	BG GROUP PLC SP ADR		10/02/2012	MERRILL LYNCH	548.000	11,135	X X X	
088606108	BHP BILLIRON LTD ADR		09/17/2012	MERRILL LYNCH	96.000	6,479	X X X	
09062X103	BIOGEN IDEC INC		02/06/2012	MERRILL LYNCH	128.000	15,478	X X X	
09063H107	BIOMED REALTY TRUST INC COM		12/06/2012	MERRILL LYNCH	2,012.000	37,505	X X X	
05565A202	BNP PARIBAS SPN ADR		09/18/2012	MERRILL LYNCH	1,434.000	28,614	X X X	
101121101	BOSTON PPTYS INC		12/06/2012	MERRILL LYNCH	976.000	103,154	X X X	
105105100	BRAMBLES LTD		09/17/2012	MERRILL LYNCH	736.000	10,311	X X X	
05564E106	BRE PPTYS INC MARYLAND		11/27/2012	MERRILL LYNCH	103.000	4,867	X X X	
110122108	BRISTOL-MYERS SQUIBB CO		09/24/2012	MERRILL LYNCH	1,794.000	59,252	X X X	
110448107	BRITISH AMN TOBACO SPADR		12/24/2012	MERRILL LYNCH	336.000	32,753	X X X	
111013108	BRITISH SKY BDCT SPD ADR		09/17/2012	MERRILL LYNCH	210.000	9,421	X X X	
112900105	BROOKFIELD OFFICE PPTYS INC COM		12/06/2012	MERRILL LYNCH	1,319.000	22,022	X X X	
120738406	BUNZL PLC ADR		09/17/2012	MERRILL LYNCH	101.000	8,515	X X X	
12673P105	CA Inc		12/06/2012	MERRILL LYNCH	18.000	397	X X X	
133131102	CAMDEN PPTY TR SH BEN INT		12/06/2012	MERRILL LYNCH	790.000	52,531	X X X	
13342B105	CAMERON INTL CORP		12/18/2012	MERRILL LYNCH	268.000	14,533	X X X	
136375102	CANADIAN NATL RY CO		09/17/2012	MERRILL LYNCH	58.000	5,101	X X X	
136385101	CANADIAN NATURAL RES LTD		12/06/2012	MERRILL LYNCH	1,505.000	46,724	X X X	
138006309	CANON INC ADR REP5SH		12/18/2012	MERRILL LYNCH	888.000	34,105	X X X	
139098107	CAP GEMINI		09/17/2012	MERRILL LYNCH	194.000	3,786	X X X	
14040H105	CAPITAL ONE FINL CORP		12/06/2012	MERRILL LYNCH	1,564.000	90,369	X X X	
151020104	CELEGENE CORP		07/12/2012	MERRILL LYNCH	505.000	32,038	X X X	
15135U109	CENOVUS ENERGY INC		09/17/2012	MERRILL LYNCH	72.000	2,471	X X X	
15639K300	CENTRICA PLC		09/18/2012	MERRILL LYNCH	1,910.000	37,712	X X X	
156700106	CENTURYLINK INC		02/16/2012	MERRILL LYNCH	942.000	35,755	X X X	
156782104	Cerner Corp.		05/14/2012	MERRILL LYNCH	249.000	19,688	X X X	
39945C109	CGI GROUP INC		09/17/2012	MERRILL LYNCH	329.000	7,751	X X X	
166744201	CHEUNG KONG HLDG ADR		09/17/2012	MERRILL LYNCH	459.000	6,061	X X X	
166764100	CHEVRONTXACO CORP		12/06/2012	MERRILL LYNCH	336.000	34,969	X X X	
168919108	CHINA CONSTR BK CORP ADR		09/18/2012	MERRILL LYNCH	1,353.000	18,769	X X X	
16941M109	CHINA MOBILE LTD SPN ADR		09/17/2012	MERRILL LYNCH	76.000	3,974	X X X	
171778202	CIELO S A SP ADR		09/17/2012	MERRILL LYNCH	133.000	3,778	X X X	
17275R102	CISCO SYSTEMS INC		12/06/2012	MERRILL LYNCH	1,114.000	22,062	X X X	
172967424	CITIGROUP INC COM NEW		12/06/2012	MERRILL LYNCH	1,206.000	45,024	X X X	
126132109	CNOOC LTD		09/18/2012	MERRILL LYNCH	142.000	26,930	X X X	
191085208	COCA COLA AMATIL SPD ADR		09/17/2012	MERRILL LYNCH	223.000	6,059	X X X	
1912EP104	COCA COLA HELLENIC S ADS		09/17/2012	MERRILL LYNCH	146.000	2,595	X X X	
191216100	COCA-COLA COMPANY		06/12/2012	MERRILL LYNCH	364.000	27,296	X X X	
20030N101	COMCAST CORP CL A-aletheia		08/30/2012	MERRILL LYNCH	699.000	20,827	X X X	
20449X203	COMPASS GROUP PLC ADR		09/17/2012	MERRILL LYNCH	1,028.000	11,109	X X X	
20825C104	Conocophillips		12/06/2012	MERRILL LYNCH	922.000	48,775	X X X	
225401108	CREDIT SUISSE GP SP ADR		12/14/2012	MERRILL LYNCH	1,208.000	28,239	X X X	
228227104	CROWN CASTLE INTL CORP		06/06/2012	MERRILL LYNCH	1,187.000	65,744	X X X	
229663109	CUBESMART COM		09/18/2012	MERRILL LYNCH	1,269.000	14,965	X X X	
126650100	CVS CORPORATION		12/06/2012	MERRILL LYNCH	421.000	19,159	X X X	
235851102	DANAHER CORP		05/14/2012	MERRILL LYNCH	272.000	14,677	X X X	
23317H102	DDR CORP COM		12/06/2012	MERRILL LYNCH	3,280.000	47,526	X X X	

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1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
244199105	DEER & CO		12/06/2012	MERRILL LYNCH	206.000	17,124	X X X	
24872B100	DENSO CP UNSPONSORED ADR		09/17/2012	MERRILL LYNCH	386.000	6,400	X X X	
251542106	DEUTSCHE BOERSE AG SHS		11/26/2012	MERRILL LYNCH	1,314.000	7,259	X X X	
251566105	Deutsche Telekom Ag Spons		12/06/2012	MERRILL LYNCH	1,605.000	17,297	X X X	
25470F104	DISCOVERY COMMUNICATION		06/12/2012	MERRILL LYNCH	527.000	27,989	X X X	
26613Q106	DUPONT FABROS TECHNOLOGY INC COM		12/06/2012	MERRILL LYNCH	1,606.000	41,368	X X X	
G29183103	EATON CORP		08/13/2012	MERRILL LYNCH	374.000	16,864	X X X	
281020107	EDISON INTERNATIONAL		12/06/2012	MERRILL LYNCH	369.000	17,288	X X X	
28176E108	EDWARDS LIFESCIENCES		12/07/2012	MERRILL LYNCH	324.000	29,536	X X X	
268648102	EMC CORP/MASS		11/27/2012	MERRILL LYNCH	2,893.000	71,073	X X X	
26874R108	ENI Spa Sponsored Adr		09/18/2012	MERRILL LYNCH	1,204.000	49,768	X X X	
26875P101	EOG RESOURCES INC		12/06/2012	MERRILL LYNCH	545.000	61,779	X X X	
26884U109	EPR PPTYS		12/06/2012	MERRILL LYNCH	1,013.000	44,494	X X X	
29472R108	EQUITY LIFESTYLE PPTYS INC COM		12/06/2012	MERRILL LYNCH	508.000	34,637	X X X	
29476L107	EQUITY RESIDENTIAL SH BEN INT		12/06/2012	MERRILL LYNCH	2,627.000	159,130	X X X	
294821608	ERICSSON LM TEL CL B ADR		12/20/2012	MERRILL LYNCH	4,351.000	39,866	X X X	
30215C101	EXPERIAN PLC SPONSORED ADR		09/18/2012	MERRILL LYNCH	838.000	12,276	X X X	
30219G108	EXPRESS SCRIPTS HLDG CO		11/06/2012	MERRILL LYNCH	404.000	22,172	X X X	
30225T102	EXTRA SPACE STORAGE INC COM		12/06/2012	MERRILL LYNCH	1,271.000	38,342	X X X	
30231G102	EXXON MOBILE CORP		12/06/2012	MERRILL LYNCH	538.000	45,342	X X X	
30303M102	FACEBOOK INC		11/19/2012	MERRILL LYNCH	694.000	22,277	X X X	
307000109	FAMILY DOLLAR STORES		05/14/2012	MERRILL LYNCH	210.000	14,217	X X X	
307305102	FANUC LTD-UNSP		09/17/2012	MERRILL LYNCH	244.000	6,946	X X X	
313747206	FEDERAL REALTY INVT TR SH BEN INT		12/06/2012	MERRILL LYNCH	550.000	55,847	X X X	
31428X106	FEDEX CORP DELAWARE		01/19/2012	MERRILL LYNCH	318.000	28,276	X X X	
33610F109	FIRST POTOMAC RLTY TR COM		12/06/2012	MERRILL LYNCH	2,082.000	25,484	X X X	
344419106	FOMENTO ECNMCO MEX SPADR		09/17/2012	MERRILL LYNCH	64.000	5,508	X X X	
345550107	FOREST CITY ENTERPRISES INC CL A		12/06/2012	MERRILL LYNCH	1,766.000	25,840	X X X	
35671D857	FREPRT-MDMRAN CPR & GLD		10/23/2012	MERRILL LYNCH	316.000	12,290	X X X	
358029106	FRESENIUS MEDICAL CARE		09/17/2012	MERRILL LYNCH	71.000	4,938	X X X	
36318L104	GALAXY ENTMT GROUP TLD		09/17/2012	MERRILL LYNCH	231.000	6,858	X X X	
36160B105	GDF SUEZ SPONS ADR		09/19/2012	MERRILL LYNCH	547.000	12,303	X X X	
369604103	GENERAL ELECTRIC CO		12/06/2012	MERRILL LYNCH	2,896.000	60,809	X X X	
37045V100	GENERAL MOTORS		12/06/2012	MERRILL LYNCH	993.000	22,476	X X X	
375558103	GILEAD SCIENCES INC COM		11/13/2012	MERRILL LYNCH	920.000	56,142	X X X	
37733W105	Glaxosmithkline PLC		09/18/2012	MERRILL LYNCH	623.000	27,864	X X X	
38141G104	Goldman Sachs Group Inc		12/06/2012	MERRILL LYNCH	93.000	9,854	X X X	
38259P508	Google, Inc.		05/31/2012	MERRILL LYNCH	75.000	44,368	X X X	
40049J206	GRUPO TELEVISA SA ADR		09/17/2012	MERRILL LYNCH	482.000	10,601	X X X	
406216101	HALLIBURTON COMPANY		06/21/2012	MERRILL LYNCH	807.000	23,302	X X X	
416515104	HARTFORD FINANCIAL SVCS GRP		08/07/2012	MERRILL LYNCH	517.000	8,365	X X X	
40414L109	HCP INC COM		12/06/2012	MERRILL LYNCH	2,346.000	100,000	X X X	
42217K106	HEALTH CARE REIT INC COM		12/20/2012	MERRILL LYNCH	467.000	26,474	X X X	
438128308	HONDA MOTOR ADR NEW		09/18/2012	MERRILL LYNCH	1,121.000	36,163	X X X	
438516106	HONEYWELL INTL INC DEL		12/06/2012	MERRILL LYNCH	558.000	31,871	X X X	
44107P104	HOST HOTELS & RESORTS INC COM		12/06/2012	MERRILL LYNCH	4,537.000	70,854	X X X	
404280406	HSBC Holdings PLC Spons ADR New		09/18/2012	MERRILL LYNCH	1,431.000	60,860	X X X	
448415208	HUTCHISN WHAMPOA ADR		09/18/2012	MERRILL LYNCH	1,761.000	29,766	X X X	
452327109	ILLUMINA INC		04/18/2012	MERRILL LYNCH	565.000	23,871	X X X	
453142101	IMPERIAL TOB GRP SPS ADR		09/17/2012	MERRILL LYNCH	155.000	11,674	X X X	
455807107	INDUSTRIAL AND COMMRCB BNK		09/17/2012	MERRILL LYNCH	568.000	6,495	X X X	
456837103	Ing Group NV Netherlands		08/14/2012	MERRILL LYNCH	3,055.000	19,655	X X X	
45857P400	INTERCONTINENTAL HOTELS		10/22/2012	MERRILL LYNCH	851.000	21,404	X X X	
459200101	INTERNATIONAL BUSINESS MACHINES CO		09/21/2012	MERRILL LYNCH	256.000	50,831	X X X	

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CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
46115H107	INTESA SANPAOLO SPON ADR		09/18/2012	MERRILL LYNCH	1,042.000	10,061	X X X	
478160104	JOHNSON & JOHNSON		10/17/2012	MERRILL LYNCH	522.000	37,092	X X X	
481165108	JOY GLOBAL INC DEL COM		05/23/2012	MERRILL LYNCH	849.000	67,850	X X X	
46625H100	JP MORGAN CHASE & CO		06/01/2012	MERRILL LYNCH	292.000	9,321	X X X	
4812A4831	JPMORGAN TR I INTL VA SMA SH		10/19/2012	MERRILL LYNCH	54,717.000	579,584	X X X	
48137C108	JULIUS BAER GROUP ADR		06/13/2012	MERRILL LYNCH	357.000	2,381	X X X	
492051305	KEPPEL LTD SPONS ADR		09/17/2012	MERRILL LYNCH	403.000	6,953	X X X	
49427F108	KILROY RLTY CORP COM		12/06/2012	MERRILL LYNCH	1,342.000	62,839	X X X	
49456B101	KINDER MORGAN INC		08/09/2012	MERRILL LYNCH	1,180.000	42,256	X X X	
495724403	KINGFISHER PLC SP ADR		09/17/2012	MERRILL LYNCH	950.000	8,178	X X X	
500458401	KOMATSU NEW NEW SPNSDARD		09/17/2012	MERRILL LYNCH	203.000	4,604	X X X	
50076Q106	KRAFT FOODS GROUP		12/06/2012	MERRILL LYNCH	742.000	19,798	X X X	
502117203	L OREAL CO		09/17/2012	MERRILL LYNCH	167.000	4,063	X X X	
531172104	LIBERTY PPTY TR SH BEN INT		12/06/2012	MERRILL LYNCH	1,115.000	40,105	X X X	
534187109	LINCOLN NATL CORP IND		12/06/2012	MERRILL LYNCH	52.000	1,319	X X X	
53578A108	LINKEDIN CORP		07/16/2012	MERRILL LYNCH	599.000	65,527	X X X	
540424108	LOEWS CORP		12/06/2012	MERRILL LYNCH	86.000	3,541	X X X	
548661107	LOWES COMPANY INCORPORATED		08/30/2012	MERRILL LYNCH	668.000	18,600	X X X	
N53745100	LYONDELLBASELL INDUSTRIES		12/06/2012	MERRILL LYNCH	844.000	36,325	X X X	
554382101	MACERICH CO COM		12/06/2012	MERRILL LYNCH	1,466.000	84,096	X X X	
55616P104	MACY'S		12/06/2012	MERRILL LYNCH	764.000	27,679	X X X	
58933Y105	MERCK & CO., INC.		11/27/2012	MERRILL LYNCH	1,017.000	40,051	X X X	
594918104	MICROSOFT CORPORATION		12/06/2012	MERRILL LYNCH	2,363.000	70,134	X X X	
606822104	Mitsubishi UFJ Financial		12/18/2012	MERRILL LYNCH	2,394.000	11,773	X X X	
609207105	MONDELEZ INTERNATIONAL		10/22/2012	MERRILL LYNCH	2,714.000	100,696	X X X	
61166W101	MONSANTO CO NEW		04/12/2012	MERRILL LYNCH	388.000	30,060	X X X	
636274300	NATIONAL GRID PLC SP ADR		02/02/2012	MERRILL LYNCH	396.000	19,139	X X X	
637417106	NATIONAL RETAIL PPTYS INC COM		12/06/2012	MERRILL LYNCH	732.000	20,949	X X X	
637071101	National-Oilwell Varco		11/27/2012	MERRILL LYNCH	715.000	49,403	X X X	
641069406	NESTLE S A SPONSORED ADR		09/17/2012	MERRILL LYNCH	123.000	7,459	X X X	
65339F101	NEXTERA ENERGY INC SHS		12/06/2012	MERRILL LYNCH	1,217.000	81,391	X X X	
654744408	NISSAN MTR LTD SPN ADR		11/16/2012	MERRILL LYNCH	1,792.000	33,301	X X X	
66987V109	Novartis AG		09/17/2012	MERRILL LYNCH	84.000	4,778	X X X	
670100205	NOVO NORDISK A S ADR		09/17/2012	MERRILL LYNCH	33.000	4,763	X X X	
629377508	NRG Energy Inc New		12/06/2012	MERRILL LYNCH	334.000	7,345	X X X	
67103H107	O'REILLY AUTOMOTIVE INC		07/19/2012	MERRILL LYNCH	461.000	42,944	X X X	
368287207	OAO GAZPROM SPON ADR		09/17/2012	MERRILL LYNCH	398.000	4,079	X X X	
674599105	OCCIDENTAL PETE CORP CAL		12/06/2012	MERRILL LYNCH	505.000	42,468	X X X	
681936100	OMEGA HEALTHCARE INVS INC COM		12/06/2012	MERRILL LYNCH	1,818.000	40,014	X X X	
68389X105	ORACLE CORPORATION		02/28/2012	MERRILL LYNCH	303.000	8,686	X X X	
686330101	ORIX CORP SP ADR		09/18/2012	MERRILL LYNCH	320.000	14,187	X X X	
693718108	PACCAR INC		12/06/2012	MERRILL LYNCH	498.000	22,180	X X X	
705015105	PEARSON		09/18/2012	MERRILL LYNCH	1,343.000	24,704	X X X	
717081103	PFIZER INC		12/06/2012	MERRILL LYNCH	1,877.000	43,032	X X X	
718546104	PHILLIPS 66		08/13/2012	MERRILL LYNCH	1,136.000	40,202	X X X	
720190206	PIEDMONT OFFICE REALTY TR INC COM		12/06/2012	MERRILL LYNCH	965.000	16,300	X X X	
693475105	PNC BANK CORP		12/06/2012	MERRILL LYNCH	169.000	9,934	X X X	
73755L107	POTASH CORP SASKATCHEWAN		09/17/2012	MERRILL LYNCH	315.000	12,975	X X X	
740189105	PRECISION CASTPARTS		06/01/2012	MERRILL LYNCH	19.000	3,150	X X X	
742718109	PROCTER & GAMBLE CO		10/24/2012	MERRILL LYNCH	419.000	28,391	X X X	
74340W103	PROLOGIS INC COM		12/06/2012	MERRILL LYNCH	3,119.000	103,219	X X X	
74435K204	PRUDENTIAL PLC ADR		09/18/2012	MERRILL LYNCH	1,198.000	26,765	X X X	
74460D109	PUBLIC STORAGE COM		12/06/2012	MERRILL LYNCH	1,081.000	151,414	X X X	
74463M106	PUBLICIS GROUPE SPON ADR		09/17/2012	MERRILL LYNCH	501.000	9,760	X X X	

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CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
747525103	QUALCOMM INC COM		04/17/2012	MERRILL LYNCH	392.000	26,473	X X X	
751452202	RAMCO-GERSHENSON PPTYS TR COM SH B		12/06/2012	MERRILL LYNCH	1,242.000	15,854	X X X	
75281A109	RANGE RESOURCES CORP DEL		06/12/2012	MERRILL LYNCH	747.000	43,162	X X X	
758205207	REED ELSEVIER PLC		09/17/2012	MERRILL LYNCH	334.000	11,589	X X X	
758849103	REGENCY CTRS CORP COM		12/06/2012	MERRILL LYNCH	1,036.000	47,054	X X X	
7591EP100	REGIONS FINL CORP		12/06/2012	MERRILL LYNCH	6,861.000	42,756	X X X	
76131N101	RETAIL OPPORTUNITY INVTS CORP COM		12/06/2012	MERRILL LYNCH	1,794.000	22,115	X X X	
76131V202	RETAIL PPTYS AMER INC CL A		09/18/2012	MERRILL LYNCH	1,539.000	15,002	X X X	
767204100	Rio Tinto PLC Spnsrd ADR		09/18/2012	MERRILL LYNCH	546.000	26,086	X X X	
74965L101	RLJ LODGING TR COM		12/06/2012	MERRILL LYNCH	1,199.000	21,845	X X X	
771195104	ROCHE HLDG LTD		12/14/2012	MERRILL LYNCH	730.000	34,379	X X X	
775109200	ROGERS COMMUNICATIONS		12/06/2012	MERRILL LYNCH	862.000	36,000	X X X	
780259107	ROYAL DUTCH SHEL PLC		09/17/2012	MERRILL LYNCH	104.000	7,403	X X X	
780259206	ROYAL DUTCH SHELL PLC		09/18/2012	MERRILL LYNCH	910.000	58,934	X X X	
80004C101	SANDISK CORP		03/07/2012	MERRILL LYNCH	629.000	30,439	X X X	
80105N105	Sanofi Aventis		09/18/2012	MERRILL LYNCH	1,439.000	52,747	X X X	
803054204	SAP AG SHS		09/17/2012	MERRILL LYNCH	209.000	13,324	X X X	
80585Y308	SBERBANK SPONSORED ADR		11/08/2012	MERRILL LYNCH	1,161.000	13,461	X X X	
806857108	SCHLUMBERGER LTD		07/05/2012	MERRILL LYNCH	388.000	27,221	X X X	
80687P106	SCHNEIDER ELEC SA		12/14/2012	MERRILL LYNCH	3,233.000	37,342	X X X	
81618T100	SELECT INCOME REIT COM SH BEN INT		12/06/2012	MERRILL LYNCH	454.000	10,272	X X X	
816851109	SEMPRA ENERGY		12/06/2012	MERRILL LYNCH	8.000	564	X X X	
824348106	SHERWIN-WILLIAMS CO		08/13/2012	MERRILL LYNCH	204.000	28,766	X X X	
82481R106	SHIRE PLC-ADR		09/17/2012	MERRILL LYNCH	47.000	4,245	X X X	
828806109	SIMON PROPERTY GROUP DEL		12/06/2012	MERRILL LYNCH	1,869.000	283,241	X X X	
83175M205	SMITH-NPHW PLC SPADR NEW		09/17/2012	MERRILL LYNCH	86.000	4,403	X X X	
83364L109	SOCIETE GENERAL SP ADR		12/14/2012	MERRILL LYNCH	1,457.000	11,285	X X X	
855244109	Starbucks Corp.		12/06/2012	MERRILL LYNCH	480.000	25,654	X X X	
85590A401	STARWOOD HOTELS		12/06/2012	MERRILL LYNCH	626.000	32,830	X X X	
857477103	STATE STREET CORP		12/06/2012	MERRILL LYNCH	620.000	26,285	X X X	
865613103	SUMITOMO CORP SP ADR		09/18/2012	MERRILL LYNCH	2,339.000	31,784	X X X	
86562M209	SUMITOMO MITSUI-UNSPONS		09/18/2012	MERRILL LYNCH	7,419.000	45,826	X X X	
867224107	SUNCOR ENERGY-NEW		09/17/2012	MERRILL LYNCH	260.000	8,112	X X X	
870195104	SWEDBANK A B ADR		09/18/2012	MERRILL LYNCH	1,015.000	16,014	X X X	
87160A100	SYNGENTA AG ADR		09/17/2012	MERRILL LYNCH	115.000	7,946	X X X	
874039100	TAIWAN S MANUFCTRING ADR		09/17/2012	MERRILL LYNCH	449.000	6,423	X X X	
87425E103	TALISMAN ENERGY INC		12/06/2012	MERRILL LYNCH	5,803.000	70,569	X X X	
87612E106	TARGET CORP		06/01/2012	MERRILL LYNCH	335.000	18,966	X X X	
88076W103	TERADATA CORP		07/16/2012	MERRILL LYNCH	427.000	29,314	X X X	
881624209	Teva Pharmaceutical Ind ADR		12/06/2012	MERRILL LYNCH	930.000	37,222	X X X	
61945C103	THE MOSAIC COMPANY		12/06/2012	MERRILL LYNCH	902.000	50,808	X X X	
254687106	THE WALT DISNEY CO		12/06/2012	MERRILL LYNCH	410.000	17,206	X X X	
887317303	TIME WARNER INC SHS		02/01/2012	MERRILL LYNCH	252.000	9,490	X X X	
892331307	TOYOTA MOTOR CORP ADR		09/17/2012	MERRILL LYNCH	49.000	3,890	X X X	
89353D107	TRANSCANADA CORP		09/17/2012	MERRILL LYNCH	166.000	7,267	X X X	
89417E109	TRAVELERS COS INC		12/06/2012	MERRILL LYNCH	33.000	2,414	X X X	
907818108	UNION PACIFIC CORP		08/02/2012	MERRILL LYNCH	138.000	16,956	X X X	
91324P102	UNITEDHEALTH GROUP INC		12/06/2012	MERRILL LYNCH	5.000	268	X X X	
91529Y106	UNUM GROUP		08/15/2012	MERRILL LYNCH	1,644.000	35,362	X X X	
902973304	US BANCORP DEL NEW		12/06/2012	MERRILL LYNCH	6.000	191	X X X	
92276F100	VENTAS INC COM		12/06/2012	MERRILL LYNCH	1,743.000	103,919	X X X	
92343V104	VERIZON COMMUNICATIONS		08/01/2012	MERRILL LYNCH	2,565.000	106,328	X X X	
92532F100	VERTEX PHARMCTLS INC		11/02/2012	MERRILL LYNCH	1,276.000	66,568	X X X	
92857W209	VODAFONE GROUP PLC NEW		09/18/2012	MERRILL LYNCH	2,318.000	62,024	X X X	

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
928662402	VOLKSWAGON A G		09/17/2012	MERRILL LYNCH	284.000	9,964	X X X	
928856400	VOLVO AKTIEBOLAGET ADR		09/25/2012	MERRILL LYNCH	479.000	6,468	X X X	
929042109	VORNADO REALTY TRUST COMPANY		12/20/2012	MERRILL LYNCH	1,086.000	88,746	X X X	
949746101	WELLS FARGO & CO NEW		12/06/2012	MERRILL LYNCH	457.000	15,366	X X X	
98161Q101	WORLEY PARSONS LTD		09/17/2012	MERRILL LYNCH	302.000	8,381	X X X	
92933H101	WPP PLC ADR		09/17/2012	MERRILL LYNCH	115.000	7,375	X X X	
989825104	ZURICH INSURANCE GROUP		10/03/2012	MERRILL LYNCH	579.000	14,528	X X X	
433578507	Hitachi Ltd ADR	F	09/18/2012	MERRILL LYNCH	545.000	31,594	X X X	
654624105	Nippon Telephone ADR	F	09/18/2012	MERRILL LYNCH	892.000	18,940	X X X	
76026T205	Repsol S A Spns ADR	F	09/18/2012	MERRILL LYNCH	954.000	15,921	X X X	
904784709	Unilever NV NY Reg Shs	F	10/18/2012	MERRILL LYNCH	1,007.000	36,601	X X X	
9099999 Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						8,342,035	X X X	
Common Stocks - Mutual Funds								
399874825	AMERICAN GROWTH FUND		12/21/2012	MERRILL LYNCH	484.960	16,712	X X X	
057071870	BAIRD CORE PLUS BOND FUND		12/12/2012	Bank of America	9,148.603	100,728	X X X	
31420B300	FEDERATED INST HIGH YLD BOND		12/05/2012	Bank of America	147,637.795	1,500,000	X X X	
355148859	FRANKLIN BS ADV NEW		12/19/2012	Bank of America	1,006.975	42,904	X X X	
592905848	METROPOLITAN WEST HY BOND		09/01/2012	Bank of America	17,491.712	174,966	X X X	
68380T509	OPPENHEIMER INT'L BOND FD CLASS Y		09/01/2012	VARIOUS	10,223.013	64,977	X X X	
68381F409	OPPENHEIMER MAIN ST SM CAP CLASS Y		12/05/2012	Bank of America	1,687.052	40,000	X X X	
74144Q500	T ROWE PRICE INSTL INTL BOND FUND		12/05/2012	Bank of America	165,090.695	1,580,000	X X X	
921937504	VANGUARD BOND INDEX FUND INC		12/05/2012	Bank of America	53,571.429	600,000	X X X	
922040100	Vanguard Institutional Index Fund		12/05/2012	Bank of America	1,079.664	140,000	X X X	
9299999 Subtotal - Common Stocks - Mutual Funds						4,260,287	X X X	
Common Stocks - Money Market Mutual Funds								
111111118	BBIF Money Fund		12/31/2012	MERRILL LYNCH	315,154.000	315,154	X X X	
9399999 Subtotal - Common Stocks - Money Market Mutual Funds						315,154	X X X	
9799997 Subtotal - Common Stocks - Part 3						12,917,476	X X X	
9799998 Summary Item from Part 5 for Common Stocks						987,678	X X X	
9799999 Subtotal - Common Stocks						13,905,154	X X X	
9899999 Subtotal - Preferred and Common Stocks						13,905,154	X X X	
9999999 Totals						18,932,333	X X X	20,188

E13.6

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Forfeiture	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
Bonds - U.S. Governments																				
36294SYE1	GNM P658709		12/17/2012	VARIOUS	X X X	72,321	69,338.24	71,700	71,543				(1,138)	(1,138)	70,405		1,916	1,916	3,224	05/15/2037
38373MW30	GNMA		12/17/2012	PRINCIPAL RECEIPT	X X X	7,899	7,898.79	8,246	8,197				(298)	(298)	7,899				359	06/16/2028
38373MR44	GNMA CMO 2008-14		12/17/2012	PRINCIPAL RECEIPT	X X X	21,748	21,747.87	23,009	22,873				(1,125)	(1,125)	21,748				714	10/16/2042
38376GK6	GNMA CMO 2010 102-AB		12/17/2012	PRINCIPAL RECEIPT	X X X	32,736	32,736.35	33,064	33,035				(299)	(299)	32,736				433	07/16/2032
38376GC24	GNMA CMO 2011		12/17/2012	PRINCIPAL RECEIPT	X X X	16,589	16,589.27	16,482	16,487				102	102	16,589				124	04/16/2032
38376GF21	GNMA CMO 2011		12/17/2012	PRINCIPAL RECEIPT	X X X	3,591	3,591.01	3,632	3,630				(39)	(39)	3,591				48	11/16/2034
38376GL57	GNMA CMO 2011		12/17/2012	PRINCIPAL RECEIPT	X X X	4,027	4,026.74	4,049	4,048				(21)	(21)	4,027				48	12/16/2035
38378BQQ5	GNMA CMO 2012		12/17/2012	PRINCIPAL RECEIPT	X X X	1,382	1,381.95	1,396				(14)	(14)		1,382				11	03/16/2040
38374USR3	GNMA REMIC TRUST 2009-29 20340		12/17/2012	PRINCIPAL RECEIPT	X X X	11,494	11,494.27	12,142	12,168				(673)	(673)	11,494				277	06/16/2034
38376GVY3	GNMA REMIC TRUST 2010-122 2037		12/17/2012	PRINCIPAL RECEIPT	X X X	9,500	9,500.25	9,701	9,687				(187)	(187)	9,500				174	11/16/2037
38376GRF9	GNMA REMIC TRUST 2010-71		12/17/2012	PRINCIPAL RECEIPT	X X X	28,288	28,288.16	28,571	28,547				(258)	(258)	28,288				600	03/16/2039
38378BSP5	GNMA REMIC TRUST 2012-46 20381		12/17/2012	PRINCIPAL RECEIPT	X X X	1,696	1,695.93	1,713				(17)	(17)		1,696				11	11/16/2038
38376GJ35	GNT 2011-47A CMO 2011		12/17/2012	PRINCIPAL RECEIPT	X X X	9,355	9,354.89	9,435	9,431				(76)	(76)	9,355				133	04/16/2032
912828BW9	TSY INFL IX N/B		06/20/2012	McDonnell	X X X	136,198	105,000.00	129,080	128,925			1,288	1,288	130,213		5,985	5,985	2,380	01/15/2014	
912810EQ7	US TREASURY N/B		04/20/2012	McDonnell	X X X	21,197	15,000.00	18,819	18,327			(69)	(69)	18,258		2,939	2,939	644	08/15/2023	
912828GH7	US TREASURY N/B		06/07/2012	McDonnell	X X X	35,421	30,000.00	33,448	32,530			(200)	(200)	32,329		3,092	3,092	1,128	02/15/2017	
912828LZ1	US TREASURY NOTE		11/21/2012	MERRILL LYNCH	X X X	103,707	100,000.00	103,965				(278)	(278)	103,688		19	19	1,022	11/30/2014	
912828QC7	US TREASURY NOTE		06/30/2012	McDonnell	X X X	81,418	80,000.00	81,722	81,648				(355)	(355)	81,292		126	126	648	04/15/2014
0599999 Subtotal - Bonds - U.S. Governments						598,567	547,643.72	590,174	481,076				(3,657)	(3,657)	584,490		14,077	14,077	11,978	X X X
Bonds - U.S. Special Revenue, Special Assessment																				
312932ZG4	FHLMC A8 6143		12/17/2012	PRINCIPAL RECEIPT	X X X	16,877	16,876.58	17,322	17,308				(431)	(431)	16,877				460	05/01/2039
312934M58	FHLMC A8 7580		12/17/2012	PRINCIPAL RECEIPT	X X X	35,099	35,099.38	35,636	35,599				(499)	(499)	35,099				900	07/01/2039
312936KB2	FHLMC A8 9290		12/17/2012	PRINCIPAL RECEIPT	X X X	16,734	16,734.25	17,330	17,296				(561)	(561)	16,734				481	10/01/2039
3137A1TK9	FHLMC CMO 2010 - 3725		12/17/2012	PRINCIPAL RECEIPT	X X X	17,570	17,569.63	18,369	18,263				(693)	(693)	17,570				335	09/15/2024
3137AA5U3	FHLMC CMO 2011		12/17/2012	PRINCIPAL RECEIPT	X X X	22,836	22,835.89	23,612	23,552				(716)	(716)	22,836				437	07/15/2025
3128MJGB0	FHLMC GO 8193		12/17/2012	PRINCIPAL RECEIPT	X X X	21,168	21,168.37	22,158	22,118				(950)	(950)	21,168				719	04/01/2037
312940EJ9	FHLMC PC GOLD COMB 30 5.000 20		12/17/2012	PRINCIPAL RECEIPT	X X X	42,849	42,849.39	44,309	44,220				(1,371)	(1,371)	42,849				1,121	04/01/2040
3137A5LS1	FHLMC REMIC SERIES 3795		12/15/2012	PRINCIPAL RECEIPT	X X X	31,790	31,789.86	32,647	32,696				(907)	(907)	31,790				620	03/24/2015
3137A8FP8	FLHMC CMO 2011		12/17/2012	PRINCIPAL RECEIPT	X X X	22,832	22,831.98	23,556	23,512				(680)	(680)	22,832				435	02/15/2025
31416TDX4	FN AA9117		12/26/2012	PRINCIPAL RECEIPT	X X X	31,576	31,576.16	31,371	31,378				198	198	31,576				667	07/01/2039
31417CB95	FNMA PAB 5463		12/26/2012	PRINCIPAL RECEIPT	X X X	4,186	4,186.24	4,360				(174)	(174)		4,186				39	06/01/2042
31398MAQ9	FNMA 2010-9		12/26/2012	PRINCIPAL RECEIPT	X X X	16,882	16,882.33	17,099	17,062				(179)	(179)	16,882				305	01/25/2024
31403DUB3	FNMA P745878		12/26/2012	PRINCIPAL RECEIPT	X X X	38,061	38,061.23	40,135	39,977				(1,916)	(1,916)	38,061				1,138	10/01/2036
31410KXY5	FNMA P889995		12/26/2012	PRINCIPAL RECEIPT	X X X	38,373	38,373.05	40,637	40,505				(2,132)	(2,132)	38,373				1,164	09/01/2038
31410XGC4	FNMA P900295		12/26/2012	PRINCIPAL RECEIPT	X X X	20,712	20,712.26	21,687	21,620				(907)	(907)	20,712				874	09/01/2036
31416A4W7	FNMA P994637		12/26/2012	PRINCIPAL RECEIPT	X X X	62,331	62,330.80	67,366	67,326				(4,995)	(4,995)	62,331				1,768	11/01/2038
31416H4V4	FNMA PAA0835		12/26/2012	PRINCIPAL RECEIPT	X X X	28,457	28,457.22	28,920	28,886				(428)	(428)	28,457				743	01/01/2039
31416SWB3	FNMA PAA8741		12/26/2012	PRINCIPAL RECEIPT	X X X	17,619	17,618.62	18,150	18,128				(509)	(509)	17,619				431	07/01/2039
31417LBR5	FNMA PAC1847		12/26/2012	PRINCIPAL RECEIPT	X X X	11,350	11,350.35	11,550	11,518				(168)	(168)	11,350				278	09/01/2024
31417LD36	FNMA PAC1921		12/26/2012	PRINCIPAL RECEIPT	X X X	17,634	17,634.31	17,764	17,757				(123)	(123)	17,634				387	09/01/2039
31417NAQ4	FNMA PAC3614		12/26/2012	PRINCIPAL RECEIPT	X X X	15,153	15,152.62	15,131				24	24	15,153				293	08/01/2024	
31417QRZ9	FNMA PAC5003		12/26/2012	PRINCIPAL RECEIPT	X X X	55,214	55,214.06	55,893	55,850				(636)	(636)	55,214				1,320	01/01/2040
31419A4N4	FNMA PAE 0828		12/26/2012	PRINCIPAL RECEIPT	X X X	22,889	22,888.66	23,711				(822)	(822)	22,889				299	02/01/2041	
31419FD60	FNMA PAE4624 4% 2040		12/26/2012	PRINCIPAL RECEIPT	X X X	22,792	22,791.62	22,241	22,245				546	546	22,792				548	10/01/2040
3138AV3Q6	FNMA PASS THRU		12/26/2012	PRINCIPAL RECEIPT	X X X	88,932	88,932.08	90,766	90,760				(1,828)	(1,828)	88,932				1,620	10/01/2041
31412PXC0	FNMA PASS THRU LNG 30 YEAR		12/26/2012	PRINCIPAL RECEIPT	X X X	52,116	52,116.41	52,548	52,513				(396)	(396)	52,116				1,234	06/01/2039
31417B5T0	FNMA PASS-THRU INT 15 YEAR 2.5		12/26/2012	PRINCIPAL RECEIPT	X X X	3,577	3,577.11	3,686				(109)	(109)		22				22	06/01/2027
31418UBC7	FNMA PASS-THRU LNG 30 YEAR 4.5		12/26/2012	PRINCIPAL RECEIPT	X X X	34,325	34,325.10	34,878	34,846				(521)	(521)	34,325				923	05/01/2040
31371M7H4	FNMA PASS-THRU LNG 30 YEAR 5.0		12/26/2012	PRINCIPAL RECEIPT	X X X	44,257	44,256.70	45,972	45,749				(1,492)	(1,492)	44,257				1,246	02/01/2037
31418AES3	FNMA PMA 1044		12/26/2012	PRINCIPAL RECEIPT	X X X	21,772	21,772.18	22,310				(538)	(538)		229				229	04/01/2042
73358TWK3	PORT AUTH N Y & N J CONSOLIDA		11/01/2012	McDonnell	X X X	20,000	20,000.00	18,145	18,186				37	37	18,223		1,777	1,777	1,150	11/01/2032
3199999 Subtotal - Bonds - U.S. Special Revenue, Special Assessment						895,963	895,964.44	919,259	863,999				(23,876)	(23,876)	894,186		1,777	1,777	22,186	X X X

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SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (Cols. 11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.						
Bonds - Industrial and Miscellaneous (Unaffiliated)																				
0258M0DC0	AMERICAN EXPRESS CREDIT		03/24/2012	MERRILL LYNCH	X X X	41,039	40,000.00	39,967	40,497		(22)		(22)		40,475		564	564	582	09/19/2016
00206RAW2	AT&T INC		02/09/2012	MERRILL LYNCH	X X X	42,408	40,000.00	39,936	39,944		1		1		39,945		2,463	2,463	292	05/15/2016
05530AAA3	BB&T CAPITAL TRUST II		07/16/2012	McDonnell	X X X	40,000	40,000.00	40,628	40,618		(7)		(7)		40,611		(611)	(611)	1,658	06/07/2036
115637AK6	BROWN FORMAN CORP SR NT 2.5%16		12/10/2012	McDonnell	X X X	36,855	35,000.00	34,776	34,820		40		40		34,860		1,995	1,995	1,235	01/15/2016
17275RAH5	CISCO SYS INC SR NT 4.45%20		03/12/2012	McDonnell	X X X	46,104	40,000.00	40,334	40,278		(7)		(7)		40,271		5,833	5,833	1,187	01/15/2020
29365PAQ5	ENERGY GULF STATES LA		01/24/2012	MERRILL LYNCH	X X X	36,118	35,000.00	35,386	35,344		(2)		(2)		35,342		776	776	445	10/01/2020
36828QRV0	GE CAP COML MTG CMO 2006		12/31/2012	VARIOUS	X X X	38,103	38,107.94	38,441	38,409		(68)		(68)		38,340		(237)	(237)	1,386	03/10/2044
43812BAH6	HONDA AUTO RECV 2010-1 2016052		12/21/2012	PRINCIPAL RECEIPT	X X X		2,354	2,354	2,354						2,354				47	05/21/2016
464287457	ISHARES LEHMAN 1-3 YR T- BOND FUND		12/31/2012	Bank of America	X X X	1,811,822		1,800,793	1,800,793						1,800,793		11,030	11,030	6,450	
478366AR8	JOHNSON Ctls INC NT		09/06/2012	MERRILL LYNCH	X X X	33,999	30,000.00	34,026	33,081		(496)		(496)		32,585		1,414	1,414	1,902	01/15/2016
46623EJE0	JP MORGAN CHASE & CO		09/19/2012	MERRILL LYNCH	X X X	40,727	40,000.00	40,062	40,044		(15)		(15)		40,029		699	699	957	01/24/2014
59562VAM9	MIDAMERICAN ENERGY HLDGS		04/01/2012	McDonnell	X X X	29,830	25,000.00	25,515	25,494						25,494		4,335	4,335	783	04/01/2036
65476BAC7	NISSAN AUTO RECV 2010-A 201407		09/15/2012	VARIOUS	X X X	50,059	50,000.00	49,993	49,997		2		2		49,998		61	61	287	07/15/2014
693476BG7	PNC FUNDING CORP		05/21/2012	MERRILL LYNCH	X X X	30,529	28,000.00	28,692	28,468		(46)		(46)		28,422		2,107	2,107	797	09/21/2015
87927VAW8	TELECOM ITALIA CAPITAL		02/01/2012	McDonnell	X X X	25,263	25,000.00	26,174	25,624		(21)		(21)		25,603		(340)	(340)	206	06/18/2014
87938WAH6	TELEFONICA EMISIONES S A U GTD		07/23/2012	McDonnell	X X X	27,000	30,000.00	33,348	32,984		(190)		(190)		32,794		(5,794)	(5,794)	1,817	07/15/2019
88166CAA6	TEVA PHARMACEUTICALS FIN II BV		03/10/2012	McDonnell	X X X	37,018	35,000.00	35,036	35,025		(2)		(2)		35,023		1,995	1,995	260	06/15/2015
89235XAC1	TOYOTA AUTO REC ABS 2011		12/17/2012	PRINCIPAL RECEIPT	X X X	25,756	25,755.86	25,753	25,767		(11)		(11)		25,756				217	10/15/2014
92869AAD6	VOLKSWAGON AUTO LOAN		12/20/2012	PRINCIPAL RECEIPT	X X X	4,220	4,220.35	4,220	4,220						4,220				81	08/22/2016
8399999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						2,399,204	563,438.29	2,375,434	2,373,761		(844)		(844)		2,372,915		26,290	26,290	20,589	X X X
8399997 Subtotal - Bonds - Part 4						3,893,734	2,007,046.45	3,884,867	3,718,836		(28,377)		(28,377)		3,851,591		42,144	42,144	54,753	X X X
8399998 Summary Item from Part 5 for Bonds						57,944	55,000.00	55,908			258		258		56,166		1,779	1,779	733	X X X
8399999 Subtotal - Bonds						3,951,678	2,062,046.45	3,940,775	3,718,836		(28,119)		(28,119)		3,907,757		43,923	43,923	55,486	X X X
8999998 Summary Item from Part 5 for Preferred Stocks							X X X													X X X
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																				
002896207	Abercrombie & Fitch Co		03/01/2012	MERRILL LYNCH		546.000		26,372	33,391		6,724		6,724		33,391		(7,019)	(7,019)		X X X
G1151C101	ACCENTURE PLC SHS		02/01/2012	MERRILL LYNCH		769.000		42,269	42,087		1,153		1,153		42,087		183	183		X X X
015271109	ALEXANDRIA REAL ESTATE EQ INC COM		12/12/2012	MERRILL LYNCH		14.000		985	986						986		(1)	(1)	9	X X X
018490102	ALLERGAN INC		08/03/2012	MERRILL LYNCH		453.000		37,543	32,245		(7,501)		(7,501)		32,245		5,298	5,298	45	X X X
02364W105	America Movilsa Sab De Cv		08/06/2012	MERRILL LYNCH		85.000		2,239	2,411		490		490		2,411		(172)	(172)		X X X
025816109	AMERICAN EXPRESS CO		10/23/2012	MERRILL LYNCH		1,093.000		63,345	50,059		(1,498)		(1,498)		50,059		13,286	13,286	352	X X X
03076C106	AMERIPRISE FNL INC		08/30/2012	MERRILL LYNCH		209.000		11,325	10,765						10,765		560	560	126	X X X
031162100	AMGEN INC		07/05/2012	MERRILL LYNCH		708.000		49,892	40,908		(4,553)		(4,553)		40,908		8,984	8,984	416	X X X
025537101	AMN ELEC POWER CO		03/05/2012	MERRILL LYNCH		1,236.000		49,262	45,663		(5,396)		(5,396)		45,663		3,599	3,599		X X X
032511107	ANADARKO PETE CORP		04/20/2012	MERRILL LYNCH		133.000		9,605	10,152		300		300		10,452		(847)	(847)	9	X X X
G0408V102	AON PLC		10/19/2012	MERRILL LYNCH		989.000		49,422	43,380		(2,905)		(2,905)		43,380		6,042	6,042	96	X X X
037411105	Apache Corp.		08/13/2012	MERRILL LYNCH		186.000		16,464	19,433		2,585		2,585		19,433		(2,969)	(2,969)	158	X X X
037833100	Apple Computer Co		10/11/2012	MERRILL LYNCH		279.000		166,980	46,771		(66,224)		(66,224)		46,771		120,209	120,209	1,577	X X X
N07059186	ASML HLDG NV NEW YORK		12/31/2012	MERRILL LYNCH		810.000		36,238	34,377		527		527		34,377		1,861	1,861	607	X X X
00206R102	AT&T Inc.		08/13/2012	MERRILL LYNCH		1,555.000		55,824	42,657		(4,366)		(4,366)		42,657		13,167	13,167	69	X X X
052528304	AUST NW ZBG ADR		12/18/2012	MERRILL LYNCH		210.000		5,370	4,500						4,500		869	869	74	X X X
053484101	AVALONBAY COMMUNICATION INC		12/12/2012	MERRILL LYNCH		117.000		16,752	11,035		(4,403)		(4,403)		11,035		5,717	5,717	26	X X X
054536107	AXA-SPONS ADR		10/03/2012	MERRILL LYNCH		624.000		9,282	8,476						8,476		806	806		X X X
055262505	Basf Ag Spons ADR		10/11/2012	MERRILL LYNCH		28.000		2,355	1,931						1,931		423	423		X X X
072730302	BAYER AG SP ADR		12/01/2012	MERRILL LYNCH		217.000		19,413	13,289						13,289		6,124	6,124		X X X
055434203	BG GROUP PLC SP ADR		05/22/2012	MERRILL LYNCH		1,240.000		24,648	29,005		2,469		2,469		29,005		(4,357)	(4,357)		X X X
088606108	BHP BILLIRON LTD ADR		10/23/2012	MERRILL LYNCH		521.000		36,887	42,642		5,844		5,844		42,642		(5,756)	(5,756)	977	X X X
09062X103	BIOGEN IDEC INC		12/01/2012	MERRILL LYNCH		130.000		17,643	14,826		520		520		14,826		2,817	2,817		X X X
05565A202	BNP PARIBAS SPN ADR		05/22/2012	MERRILL LYNCH		185.000		2,997	6,701		3,065		3,065		6,701		(3,704)	(3,704)		X X X
097023105	BOEING CO		06/12/2012	MERRILL LYNCH		41.000		2,770	2,702		(306)		(306)		2,702		68	68		X X X
099724106	BORG WARNER INC		06/12/2012	MERRILL LYNCH		157.000		11,507	7,121		(2,886)		(2,886)		7,121		4,386	4,386		X X X
110448107	BRITISH AMN TOBACO SPADR		12/20/2012	MERRILL LYNCH		149.000		15,327	14,183						14,183		1,144	1,144		X X X
112900105	BROOKFIELD OFFICE PPTYS INC COM		12/01/2012	MERRILL LYNCH		293.000		4,742	4,837						4,837		(94)	(94)		X X X

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (Cols. 11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.						
120738406	BUNZL PLC ADR		07/17/2012	MERRILL LYNCH	32.000	2,688	X X X	1,888	2,202	(314)				1,888		800	800	800	20	X X X
133131102	CAMDEN PPTY TR SH BEN INT		08/24/2012	MERRILL LYNCH	36.000	2,478	X X X	2,368					2,368		110	110	110	26	X X X	
138006309	CANON INC ADR REP5SH		12/26/2012	MERRILL LYNCH	257.000	8,764	X X X	11,241	9,469	75			11,241		(2,477)	(2,477)	(2,477)	358	X X X	
143658300	CARNIVAL CORP PAIRED SHS		02/01/2012	MERRILL LYNCH	841.000	25,573	X X X	31,595	27,450	4,145			31,595		(6,023)	(6,023)	(6,023)		X X X	
150870103	CELANESE CORP		06/21/2012	MERRILL LYNCH	484.000	19,276	X X X	20,321	21,427	(1,106)			20,321		(1,045)	(1,045)	(1,045)	29	X X X	
151020104	CELEGENE CORP		11/27/2012	MERRILL LYNCH	155.000	12,212	X X X	9,898					9,898		2,315	2,315	2,315		X X X	
15639K300	CENTRICA PLC		10/24/2012	MERRILL LYNCH	752.000	15,776	X X X	14,484					14,484		1,293	1,293	1,293		X X X	
156700106	CENTURYLINK INC		08/30/2012	MERRILL LYNCH	243.000	10,201	X X X	9,208					9,208		993	993	993		X X X	
156782104	Cerner Corp.		12/01/2012	MERRILL LYNCH	114.000	8,759	X X X	6,514	6,983	(469)			6,514		2,245	2,245	2,245		X X X	
39945C109	CGI GROUP INC		06/22/2012	MERRILL LYNCH	127.000	2,875	X X X	2,658	2,394	264			2,658		217	217	217		X X X	
166764100	CHEVRONTXACO CORP		07/12/2012	MERRILL LYNCH	107.000	11,267	X X X	11,350	11,385	(35)			11,350		(83)	(83)	(83)	573	X X X	
172967424	CITIGROUP INC COM NEW		10/19/2012	MERRILL LYNCH	557.000	20,745	X X X	21,889	14,655	7,234			21,889		(1,144)	(1,144)	(1,144)	17	X X X	
177376100	CITRIX SYSTEMS INC.		11/14/2012	MERRILL LYNCH	686.000	42,051	X X X	35,589	41,654	(6,065)			35,589		6,463	6,463	6,463		X X X	
126132109	CNOOC LTD		01/13/2012	MERRILL LYNCH	11.000	2,184	X X X	1,921	1,921	793			1,921		(531)	(531)	(531)		X X X	
189754104	COACH INC		06/12/2012	MERRILL LYNCH	522.000	34,369	X X X	21,181	31,863	(10,681)			21,181		13,188	13,188	13,188	214	X X X	
191085208	COCA COLA AMATIL SPD ADR		08/02/2012	MERRILL LYNCH	74.000	2,131	X X X	1,871	1,726	145			1,871		260	260	260		X X X	
191216100	COCA-COLA COMPANY		06/29/2012	MERRILL LYNCH	518.000	35,576	X X X	28,649	36,244	(7,595)			28,649		6,927	6,927	6,927	467	X X X	
200340107	COMERICA INC		09/05/2012	MERRILL LYNCH	909.000	27,599	X X X	31,352	23,452	7,900			31,352		(3,753)	(3,753)	(3,753)	159	X X X	
20825C104	Conocophillips		02/28/2012	MERRILL LYNCH	255.000	18,997	X X X	13,952	18,582	(4,629)			13,952		5,044	5,044	5,044		X X X	
G2554F113	COVIDIEN LTD		11/09/2012	MERRILL LYNCH	624.000	34,021	X X X	30,819	28,086	2,733			30,819		3,202	3,202	3,202	545	X X X	
228227104	CROWN CASTLE INTL CORP		11/27/2012	MERRILL LYNCH	154.000	9,649	X X X	8,468					8,468		1,182	1,182	1,182	28	X X X	
12637N105	CSL LTD SHS		01/06/2012	MERRILL LYNCH	225.000	3,667	X X X	4,178	3,663	515			4,178		(511)	(511)	(511)		X X X	
229663109	CUBESMART COM		12/12/2012	MERRILL LYNCH	71.000	1,000	X X X	809					809		191	191	191	7	X X X	
126650100	CVS CORPORATION		07/19/2012	MERRILL LYNCH	271.000	12,528	X X X	8,019	11,051	(3,033)			8,019		4,509	4,509	4,509	145	X X X	
235851102	DANAHER CORP		06/12/2012	MERRILL LYNCH	42.000	2,113	X X X	1,976					2,272		(159)	(159)	(159)		X X X	
23636T100	DANONE-SPONS ADR		08/17/2012	MERRILL LYNCH	585.000	7,061	X X X	8,061	7,394	667			8,061		(1,001)	(1,001)	(1,001)	210	X X X	
23317H102	DDR CORP COM		12/20/2012	MERRILL LYNCH	379.000	5,941	X X X	5,314					5,314		627	627	627	59	X X X	
244199105	DEER & CO		02/28/2012	MERRILL LYNCH	92.000	7,715	X X X	6,864	7,116	(252)			6,864		851	851	851	38	X X X	
24872B100	DENSO CP UNSPONSORED ADR		12/27/2012	MERRILL LYNCH	312.000	5,056	X X X	4,927	4,265	662			4,927		129	129	129		X X X	
26613Q106	DUPONT FABROS TECHNOLOGY INC COM		09/19/2012	MERRILL LYNCH	139.000	3,685	X X X	3,608					3,608		78	78	78	28	X X X	
28176E108	EDWARDS LIFESCIENCES		08/13/2012	MERRILL LYNCH	413.000	41,822	X X X	27,228	29,199	(1,972)			27,228		14,594	14,594	14,594		X X X	
268648102	EMC CORP/MASS		06/12/2012	MERRILL LYNCH	118.000	2,744	X X X	1,473	2,542	(1,069)			1,473		1,271	1,271	1,271		X X X	
26875P101	EOG RESOURCES INC		06/12/2012	MERRILL LYNCH	487.000	47,507	X X X	48,902	47,974	928			48,902		(1,395)	(1,395)	(1,395)	149	X X X	
26884U109	EPR PPTYS		08/24/2012	MERRILL LYNCH	33.000	1,488	X X X	1,412					1,412		76	76	76	32	X X X	
29476L107	EQUITY RESIDENTIAL SH BEN INT		07/23/2012	MERRILL LYNCH	52.000	3,302	X X X	3,196					3,196		106	106	106	23	X X X	
294821608	ERICSSON LM TEL CL B ADR		11/06/2012	MERRILL LYNCH	1,389.000	12,362	X X X	12,266	851	172			12,266		96	96	96		X X X	
30219G108	EXPRESS SCRIPTS HLDG CO		06/12/2012	MERRILL LYNCH	55.000	2,813	X X X	2,896	2,458	438			2,896		(84)	(84)	(84)		X X X	
30225T102	EXTRA SPACE STORAGE INC COM		12/01/2012	MERRILL LYNCH	179.000	6,083	X X X	5,153					5,153		931	931	931		X X X	
30231G102	EXXON MOBILE CORP		07/12/2012	MERRILL LYNCH	131.000	11,033	X X X	8,790	11,104	(2,314)			8,790		2,243	2,243	2,243		X X X	
30303M102	FACEBOOK INC		06/12/2012	MERRILL LYNCH	40.000	1,045	X X X	1,560					1,560		(515)	(515)	(515)		X X X	
307000109	FAMILY DOLLAR STORES		06/12/2012	MERRILL LYNCH	51.000	3,466	X X X	2,855	2,941	(85)			2,855		611	611	611	15	X X X	
307305102	FANUC LTD-UNSP		05/10/2012	MERRILL LYNCH	53.000	1,487	X X X	1,392	1,341	51			1,392		95	95	95		X X X	
313747206	FEDERAL REALTY INVT TR SH BEN INT		07/23/2012	MERRILL LYNCH	14.000	1,484	X X X	1,393					1,393		91	91	91	13	X X X	
31428X106	FEDEX CORP DELAWARE		06/12/2012	MERRILL LYNCH	16.000	1,349	X X X	1,423					1,423		(74)	(74)	(74)	2	X X X	
33610F109	FIRST POTOMAC RLTY TR COM		07/23/2012	MERRILL LYNCH	209.000	2,380	X X X	2,554					2,554		(174)	(174)	(174)		X X X	
344419106	FOMENTO ECNMCO MEX SPADR		10/22/2012	MERRILL LYNCH	82.000	7,074	X X X	5,095	5,716	(622)			5,095		1,979	1,979	1,979	55	X X X	
354613101	FRANKLIN RES INC		01/19/2012	MERRILL LYNCH	273.000	26,111	X X X	32,143	26,224	5,918			32,143		(6,031)	(6,031)	(6,031)		X X X	
369550108	GENERAL DYNAMICS CORP		11/27/2012	MERRILL LYNCH	401.000	27,022	X X X	30,566	26,630	3,935			30,566		(3,544)	(3,544)	(3,544)	414	X X X	
369604103	GENERAL ELECTRIC CO		08/13/2012	MERRILL LYNCH	892.000	18,092	X X X	16,340	15,976	364			16,340		1,752	1,752	1,752	236	X X X	
37247D106	Genworth Financial		04/24/2012	MERRILL LYNCH	9,373.000	56,547	X X X	94,284	61,393	32,891			94,284		(37,737)	(37,737)	(37,737)		X X X	
37733W105	GlaxoSmithKline PLC		12/20/2012	MERRILL LYNCH	456.000	20,271	X X X	20,081	3,696	(215)			20,081		190	190	190	67	X X X	
38141G104	Goldman Sachs Group Inc		10/19/2012	MERRILL LYNCH	111.000	13,664	X X X	16,182	10,038	6,144			16,182		(2,518)	(2,518)	(2,518)		X X X	
38259P508	Google, Inc.		05/03/2012	MERRILL LYNCH	82.000	51,054	X X X	50,754	52,964	(2,210)			50,754		300	300	300		X X X	
406216101	HALLIBURTON COMPANY		03/26/2012	MERRILL LYNCH	582.000	19,835	X X X	26,505	20,085	6,420			26,505		(6,670)	(6,670)	(6,670)		X X X	
42217K106	HEALTH CARE REIT INC COM		07/23/2012	MERRILL LYNCH	78.000	4,692	X X X	4,304					4,304		389	389	389		X X X	
42809H107	HESS CORP		05/17/2012	MERRILL LYNCH	1,114.000	60,567	X X X	65,804	63,275	2,529			65,804		(5,237)	(5,237)	(5,237)	215	X X X	
44107P104	HOST HOTELS & RESORTS INC COM		12/20/2012	MERRILL LYNCH	205.000	3,231	X X X	3,153					3,153		78	78	78	20	X X X	
444859102	HUMANA INC		08/30/2012	MERRILL LYNCH	322.000	22,517	X X X	22,092	28,210	(6,118)			22,092		424	424	424	245	X X X	

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 Date	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 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (Cols. 11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.							
448415208	HUTCHISN WHAMPOA ADR		02/14/2012	MERRILL LYNCH	99.000	1,938	X X X	2,281	1,641	640			640	2,281		(342)	(342)				X X X
452327109	ILLUMINA INC		08/24/2012	MERRILL LYNCH	484.000	22,124	X X X	31,717	14,752	16,965			16,965	31,717		(9,594)	(9,594)				X X X
456788108	INFOSYS TECH LTD ADR		01/26/2012	MERRILL LYNCH	96.000	5,008	X X X	6,080	4,932	1,148			1,148	6,080		(1,072)	(1,072)				X X X
456837103	Ing Group NV Netherlands		10/01/2012	MERRILL LYNCH	895.000	7,484	X X X	5,558						5,558		1,926	1,926				X X X
G47791101	Ingersoll-Rand Co Ltd		02/24/2012	MERRILL LYNCH	446.000	18,227	X X X	15,766	13,590	2,176			2,176	15,766		2,461	2,461				X X X
458140100	INTEL CORP		07/13/2012	MERRILL LYNCH	1,326.000	33,126	X X X	30,375	32,156	(1,780)			(1,780)	30,375		2,750	2,750	278			X X X
46018M104	INTL POWER PLC SP ADR		07/25/2012	MERRILL LYNCH	75.000	4,876	X X X	3,933	3,915	18			18	3,933		943	943				X X X
478160104	JOHNSON & JOHNSON		06/21/2012	MERRILL LYNCH	1,035.000	67,283	X X X	66,969	67,875	(906)			(906)	66,969		313	313	477			X X X
481165108	JOY GLOBAL INC DEL COM		06/12/2012	MERRILL LYNCH	41.000	2,293	X X X	3,497						3,497		(1,204)	(1,204)	10			X X X
46625H100	JP MORGAN CHASE & CO		06/12/2012	MERRILL LYNCH	1,242.000	44,977	X X X	41,668	41,297	371			371	41,668		3,309	3,309	311			X X X
4812A4831	JPMORGAN TR I INTL VA SMA SH		10/05/2012	MERRILL LYNCH	2,963.000	33,308	X X X	30,815						30,815		2,493	2,493				X X X
48203R104	Juniper Networks Inc		04/25/2012	MERRILL LYNCH	1,103.000	22,183	X X X	36,249	22,512	13,737			13,737	36,249		(14,066)	(14,066)				X X X
494368103	KIMBERLY-CLARK CORP		01/11/2012	MERRILL LYNCH	384.000	27,876	X X X	27,320	28,247	(927)			(927)	27,320		556	556				X X X
495724403	KINGFISHER PLC SP ADR		09/04/2012	MERRILL LYNCH	370.000	3,173	X X X	3,197	2,845	352			352	3,197		(24)	(24)				X X X
500255104	KOHL'S CORP		05/21/2012	MERRILL LYNCH	1,023.000	47,789	X X X	51,822	50,485	1,337			1,337	51,822		(4,033)	(4,033)	182			X X X
500467402	KONINKLIJKE AHOLD NV ADR		10/16/2012	MERRILL LYNCH	369.000	4,745	X X X	5,107	4,963	144			144	5,107		(362)	(362)	128			X X X
50076Q106	KRAFT FOODS GROUP		10/31/2012	MERRILL LYNCH	428.000	5,104	X X X	5,104						5,104				146			X X X
50075N104	KRAFT FOODS INC CL A		10/22/2012	MERRILL LYNCH	812.000	27,802	X X X	25,932	30,336	(4,405)			(4,405)	25,932		1,871	1,871	235			X X X
501044101	KROGER COMPANY		02/14/2012	MERRILL LYNCH	1,809.000	42,909	X X X	43,626	43,814	(188)			(188)	43,626		(717)	(717)				X X X
517834107	LAS VEGAS SANDS CORP		09/24/2012	MERRILL LYNCH	979.000	46,494	X X X	41,833	43,085	1,252			1,252	43,085		3,409	3,409	413			X X X
518439104	LAUDER ESTEE COS INC		07/16/2012	MERRILL LYNCH	690.000	35,418	X X X	32,724	38,750	(6,027)			(6,027)	32,724		2,695	2,695				X X X
534187109	LINCOLN NATL CORP IND		03/20/2012	MERRILL LYNCH	971.000	26,522	X X X	24,437	18,857	5,581			5,581	24,437		2,084	2,084	32			X X X
53578A108	LINKEDIN CORP		10/12/2012	MERRILL LYNCH	277.000	30,659	X X X	31,180						31,180		(522)	(522)				X X X
540424108	LOEWS CORP		07/19/2012	MERRILL LYNCH	439.000	18,025	X X X	14,644	16,528	(1,884)			(1,884)	14,644		3,381	3,381	51			X X X
55616P104	MACY'S		04/20/2012	MERRILL LYNCH	231.000	9,163	X X X	7,172	7,434	(261)			(261)	7,172		1,991	1,991				X X X
580135101	MCDONALD'S CORP		05/11/2012	MERRILL LYNCH	551.000	52,402	X X X	46,247	55,282	(9,035)			(9,035)	46,247		6,155	6,155	779			X X X
582839106	MEAD JOHNSON NUTRITION		07/17/2012	MERRILL LYNCH	679.000	51,467	X X X	37,383	46,668	(9,285)			(9,285)	37,383		14,084	14,084	351			X X X
59156R108	METLIFE INC		10/23/2012	MERRILL LYNCH	1,378.000	49,612	X X X	54,721	42,966	11,755			11,755	54,721		(5,110)	(5,110)				X X X
594918104	MICROSOFT CORPORATION		11/27/2012	MERRILL LYNCH	886.000	25,090	X X X	25,207	23,001	2,207			2,207	25,207		(118)	(118)	314			X X X
61166W101	MONSANTO CO NEW		11/26/2012	MERRILL LYNCH	412.000	35,615	X X X	28,968	28,869	99			99	28,968		6,647	6,647	641			X X X
620076307	MOTOROLA SOLUTIONS INC		04/25/2012	MERRILL LYNCH	1,210.000	60,878	X X X	47,152	56,011	(8,859)			(8,859)	47,152		13,726	13,726	381			X X X
637071101	National-Oilwell Varco		05/11/2012	MERRILL LYNCH	576.000	41,833	X X X	43,382	39,162	4,219			4,219	43,382		(1,549)	(1,549)	59			X X X
64110L106	NETFLIX COM INC		06/12/2012	MERRILL LYNCH	406.000	29,969	X X X	36,554	28,132	8,423			8,423	36,554		(6,585)	(6,585)				X X X
654090109	NIDEC CORP ADR		12/20/2012	MERRILL LYNCH	226.000	3,258	X X X	4,654	4,877	(223)			(223)	4,654		(1,396)	(1,396)				X X X
654744408	NISSAN MTR LTD SPN ADR		09/04/2012	MERRILL LYNCH	762.000	14,411	X X X	14,589						14,589		(178)	(178)				X X X
655044105	Noble Energy, Inc.		11/06/2012	MERRILL LYNCH	356.000	33,063	X X X	21,565	33,603	(12,038)			(12,038)	21,565		11,498	11,498	118			X X X
66987V109	Novartis AG		05/07/2012	MERRILL LYNCH	26.000	1,420	X X X	1,409	1,486	(77)			(77)	1,409		11	11	65			X X X
670100205	NOVO NORDISK A S ADR		08/16/2012	MERRILL LYNCH	29.000	4,088	X X X	3,663	3,343	320			320	3,663		425	425	48			X X X
681936100	OMEGA HEALTHCARE INVS INC COM		12/20/2012	MERRILL LYNCH	336.000	7,871	X X X	7,137						7,137		734	734	121			X X X
68389X105	ORACLE CORPORATION		11/27/2012	MERRILL LYNCH	4,280.000	125,938	X X X	118,597	109,782	8,815			8,815	118,597		7,340	7,340	564			X X X
693718108	PACCAR INC		08/13/2012	MERRILL LYNCH	80.000	3,229	X X X	3,482						3,482		(253)	(253)				X X X
704549104	PEABODY ENERGY CORP		06/01/2012	MERRILL LYNCH	691.000	15,983	X X X	32,366	22,879	9,487			9,487	32,366		(16,382)	(16,382)	59			X X X
713448108	PEPSICO INC		10/17/2012	MERRILL LYNCH	763.000	51,173	X X X	49,406	50,625	(1,219)			(1,219)	49,406		1,767	1,767	914			X X X
717081103	PFIZER INC		12/11/2012	MERRILL LYNCH	2,155.000	51,538	X X X	30,879	46,634	(15,755)			(15,755)	30,879		20,658	20,658	1,885			X X X
69331C108	PG&E Corp		10/23/2012	MERRILL LYNCH	869.000	36,348	X X X	36,986	35,820	1,166			1,166	36,986		(638)	(638)	963			X X X
718172109	PHILIP MORRIS INTL INC		09/11/2012	MERRILL LYNCH	200.000	17,775	X X X	9,221	15,696	(6,475)			(6,475)	9,221		8,554	8,554	237			X X X
718546104	PHILLIPS 66		11/27/2012	MERRILL LYNCH	132.000	6,587	X X X	4,144						4,144		2,443	2,443				X X X
69351T106	PPL CORPORATION		04/23/2012	MERRILL LYNCH	1,224.000	33,195	X X X	33,110	36,010	(2,900)			(2,900)	33,110		85	85	428			X X X
74005P104	PRAXAIR INC		08/30/2012	MERRILL LYNCH	286.000	30,622	X X X	28,261	30,573	(2,313)			(2,313)	28,261		2,362	2,362	315			X X X
742718109	PROCTER & GAMBLE CO		06/12/2012	MERRILL LYNCH	160.000	9,671	X X X	10,736	10,674	62			62	10,736		(1,064)	(1,064)				X X X
74340W103	PROLOGIS INC COM		08/24/2012	MERRILL LYNCH	191.000	6,433	X X X	6,131						6,131		302	302				X X X
744320102	Prudential Financial		11/27/2012	MERRILL LYNCH	597.000	30,100	X X X	34,162	29,420	4,741			4,741	34,162		(4,062)	(4,062)				X X X
74435K204	PRUDENTIAL PLC ADR		10/03/2012	MERRILL LYNCH	243.000	6,286	X X X	5,193						5,193		1,093	1,093				X X X
744573106	PUB SVC ENTERPRISE GRP		03/26/2012	MERRILL LYNCH	1,181.000	35,640	X X X	39,770	38,985	785			785	39,770		(4,129)	(4,129)				X X X
747525103	QUALCOMM INC COM		06/12/2012	MERRILL LYNCH	80.000	4,547	X X X	4,525	4,376	149			149	4,525		22	22	33			X X X
75281A109	RANGE RESOURCES CORP DEL		06/12/2012	MERRILL LYNCH	60.000	3,311	X X X	3,859	3,716	143			143	3,859		(548)	(548)				X X X
758849103	REGENCY CTRS CORP COM		07/23/2012	MERRILL LYNCH	90.000	4,183	X X X	3,964						3,964		219	219				X X X
76131V202	RETAIL PPTYS AMER INC CL A		12/12/2012	MERRILL LYNCH	191.000	2,291	X X X	1,726						1,726		565	565	40			X X X

E14.3

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	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
773903109	Rockwell Automation Inc.	07/16/2012	MERRILL LYNCH	557,000	36,862	X X X	42,518	40,867	1,651			1,651		42,518		(5,657)	(5,657)		395	X X X
79466L302	Salesforce.com Inc.	08/02/2012	MERRILL LYNCH	228,000	30,086	X X X	28,199	23,133	5,066			5,066		28,199		1,887	1,887			X X X
80004C101	SANDISK CORP	06/12/2012	MERRILL LYNCH	751,000	26,198	X X X	37,712	34,447	917			917		37,712		(11,514)	(11,514)			X X X
806857108	SCHLUMBERGER LTD	12/17/2012	MERRILL LYNCH	374,000	26,305	X X X	27,462	25,548	1,914			1,914		27,462		(1,156)	(1,156)			X X X
80687P106	SCHNEIDER ELEC SA	09/20/2012	MERRILL LYNCH	841,000	10,721	X X X	9,344							9,344		1,377	1,377			X X X
826552101	SIGMA ALDRICH CORP	04/23/2012	MERRILL LYNCH	412,000	29,031	X X X	28,808	25,734	3,074			3,074		28,808		223	223		82	X X X
828806109	SIMON PROPERTY GROUP DEL	09/19/2012	MERRILL LYNCH	400,000	62,454	X X X	47,499	45,258	(5,003)			(5,003)		47,499		14,955	14,955		568	X X X
855244109	Starbucks Corp.	02/24/2012	MERRILL LYNCH	132,000	6,426	X X X	3,588	6,073	(2,485)			(2,485)		3,588		2,838	2,838		36	X X X
85590A401	STARWOOD HOTELS	10/24/2012	MERRILL LYNCH	911,000	48,198	X X X	46,838	43,701	3,137			3,137		46,838		1,360	1,360			X X X
858912108	STERICYCLE INC	03/26/2012	MERRILL LYNCH	171,000	14,603	X X X	13,940	13,324	616			616		13,940		663	663			X X X
865613103	SUMITOMO CORP SP ADR	12/14/2012	MERRILL LYNCH	811,000	10,561	X X X	10,973							10,973		(412)	(412)			X X X
870195104	SWEDBANK A B ADR	09/04/2012	MERRILL LYNCH	90,000	1,519	X X X	1,638	1,157	482			482		1,638		(119)	(119)			X X X
874039100	TAIWAN S MANUFACTRING ADR	08/14/2012	MERRILL LYNCH	234,000	3,232	X X X	2,796	3,021	(225)			(225)		2,796		436	436			X X X
881575302	TESCO PLC SPNDR ADR	08/10/2012	MERRILL LYNCH	361,000	5,479	X X X	7,148	6,801	347			347		7,148		(1,668)	(1,668)		79	X X X
881624209	Teva Pharmaceutical Ind ADR	12/14/2012	MERRILL LYNCH	25,000	952	X X X	955							955		(3)	(3)		103	X X X
254687106	THE WALT DISNEY CO	07/05/2012	MERRILL LYNCH	210,000	10,158	X X X	7,356	7,875	(519)			(519)		7,356		2,802	2,802		404	X X X
88732J207	TIME WARNER CABLE INC	01/19/2012	MERRILL LYNCH	340,000	22,029	X X X	24,739	21,614	3,125			3,125		24,739		(2,710)	(2,710)			X X X
887317303	TIME WARNER INC SHS	10/19/2012	MERRILL LYNCH	1,819,000	70,670	X X X	62,114	65,739	(3,625)			(3,625)		62,114		8,556	8,556		358	X X X
872540109	TJX COS INC NEW	06/21/2012	MERRILL LYNCH	1,888,000	78,251	X X X	48,144	60,935	(12,791)			(12,791)		48,144		30,107	30,107		396	X X X
89151E109	TOTAL S.A. SP ADR	08/02/2012	MERRILL LYNCH	83,000	3,788	X X X	4,242	578	578			578		4,820		(1,033)	(1,033)		124	X X X
89353D107	TRANSCANADA CORP	07/16/2012	MERRILL LYNCH	40,000	1,706	X X X	1,661	1,747	(86)			(86)		1,661		46	46		27	X X X
H89128104	TYCO INTL LTD	02/17/2012	MERRILL LYNCH	674,000	33,279	X X X	31,509	31,483	26			26		31,509		1,770	1,770			X X X
902494103	TYSON FOODS INC	09/04/2012	MERRILL LYNCH	1,906,000	30,103	X X X	34,711	39,340	(4,629)			(4,629)		34,711		(4,607)	(4,607)		558	X X X
907818108	UNION PACIFIC CORP	06/12/2012	MERRILL LYNCH	332,000	37,115	X X X	26,615	35,172	(8,558)			(8,558)		26,615		10,500	10,500		349	X X X
913017109	UNITED TECHNOLOGIES CORPORATION	06/01/2012	MERRILL LYNCH	671,000	51,587	X X X	45,752	49,043	(3,292)			(3,292)		45,752		5,835	5,835		89	X X X
91324P102	UNITEDHEALTH GROUP INC	08/30/2012	MERRILL LYNCH	632,000	33,500	X X X	21,092	32,030	(10,938)			(10,938)		21,092		12,408	12,408		19	X X X
918204108	V F CORPORATION	12/06/2012	MERRILL LYNCH	121,000	17,836	X X X	9,895	15,366	(5,471)			(5,471)		9,895		7,941	7,941		166	X X X
92276F100	VENTAS INC COM	12/20/2012	MERRILL LYNCH	61,000	3,926	X X X	3,494							3,494		432	432		52	X X X
92342Y109	VERIFONE SYSTEMS INC	05/03/2012	MERRILL LYNCH	547,000	26,928	X X X	21,350	19,429	1,920			1,920		21,350		5,578	5,578			X X X
92343V104	VERIZON COMMUNICATIONS	06/12/2012	MERRILL LYNCH	968,000	36,642	X X X	32,281	35,787	(6,503)			(6,503)		32,281		4,361	4,361			X X X
92532F100	VERTEX PHARMCTLS INC	06/12/2012	MERRILL LYNCH	10,000	587	X X X	600							600		(14)	(14)			X X X
92553P201	Viacom Inc New Class B	09/13/2012	MERRILL LYNCH	595,000	30,022	X X X	19,040	27,019	(7,979)			(7,979)		19,040		10,982	10,982		416	X X X
92719A106	VIMPLECOM LTD	08/23/2012	MERRILL LYNCH	242,000	2,517	X X X	3,421	2,292	1,130			1,130		3,421		(904)	(904)			X X X
92857W209	VODAFONE GROUP PLC NEW	12/18/2012	MERRILL LYNCH	2,033,000	54,243	X X X	56,798	53,679	12			12		56,798		(2,555)	(2,555)		3,366	X X X
929042109	VORNADO REALTY TRUST COMPANY	12/12/2012	MERRILL LYNCH	12,000	924	X X X	978							978		(55)	(55)		11	X X X
931142103	WAL-MART STORES, INC.	03/05/2012	MERRILL LYNCH	596,000	35,255	X X X	31,025	35,617	(4,591)			(4,591)		31,025		4,230	4,230		224	X X X
941848103	WATERS CORP	01/13/2012	MERRILL LYNCH	455,000	33,924	X X X	39,061	33,693	5,368			5,368		39,061		(5,137)	(5,137)			X X X
949746101	WELLS FARGO & CO NEW	09/19/2012	MERRILL LYNCH	910,000	31,777	X X X	25,564	25,080	484			484		25,564		6,213	6,213		309	X X X
98161Q101	WORLEY PARSONS LTD	11/05/2012	MERRILL LYNCH	72,000	1,829	X X X	2,274	1,902	373			373		2,274		(445)	(445)			X X X
J95534103	YAMADA DENKI 9831	12/01/2012	MERRILL LYNCH	58,000	2,009	X X X	5,003	3,950	1,053			1,053		5,003		(2,993)	(2,993)			X X X
988498101	YUM BRAND INC	07/13/2012	MERRILL LYNCH	604,000	38,722	X X X	33,298	35,642	(2,344)			(2,344)		33,298		5,423	5,423		313	X X X
989825104	ZURICH INSURANCE GROUP	12/18/2012	MERRILL LYNCH	141,000	3,691	X X X	3,538							3,538		153	153			X X X
755111507	Raytheon Company New	05/03/2012	MERRILL LYNCH	328,000	17,766	X X X	16,066	15,869	197			197		16,066		1,700	1,700			X X X
76026T205	Repsol S A Spns Adr	08/27/2012	MERRILL LYNCH	221,000	3,983	X X X	3,505							3,505		478	478		181	X X X
9099999	Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)				4,156,184	X X X	3,833,219	3,568,515	(75,960)			(75,960)		3,833,219		322,964	322,964		28,153	X X X
Common Stocks - Mutual Funds																				
399874825	AMERICAN GROWTH FUND	09/14/2012	MERRILL LYNCH	21,484.326	700,000	X X X	549,322	616,600	(67,278)			(67,278)		549,322		150,678	150,678			X X X
464288877	ISHARES MSCI EAFE VALUE INDEX	06/05/2012	Bank of America	16,900,000	672,277	X X X	909,413	721,630	187,783			187,783		909,413		(237,136)	(237,136)			X X X
464287598	Ishares Russell 1000 Value Indx Fd	09/14/2012	Bank of America	14,050,000	1,000,386	X X X	982,511	891,894	90,617			90,617		982,511		17,875	17,875		10,875	X X X
464287648	ISHARES TRUST RUSSELL 2000 GROWTH	06/05/2012	Bank of America	600,000	50,729	X X X	38,117	50,538	(12,421)			(12,421)		38,117		12,612	12,612			X X X
592905848	METROPOLITAN WEST HLY BOND	09/17/2012	Bank of America	28,708.134	300,000	X X X	291,962	281,914	10,048			10,048		291,962		8,038	8,038			X X X
68380T509	OPPENHEIMER INTL BOND FD CLASS Y	09/17/2012	Bank of America	30,557.696	200,000	X X X	200,302	189,458	10,845			10,845		200,302		(302)	(302)			X X X
68381F409	OPPENHEIMER MAIN ST SM CAP CLASS Y	06/06/2012	Bank of America	3,514.527	75,000	X X X	74,267	73,172	1,095			1,095		74,267		733	733			X X X
783925647	SEI INST TR HIGH YIELD BOND-A	12/31/2012	VARIOUS	181,348.172	1,385,244	X X X	1,433,152	1,293,012	140,139			140,139		1,433,152		(47,908)	(47,908)		79,795	X X X
922040100	Vanguard Institutional Index Fund	09/14/2012	Bank of America	9,004.153	1,110,000	X X X	962,914	1,035,838	(72,927)			(72,927)		962,914		147,082	147,082		21,468	X X X
9299999	Subtotal - Common Stocks - Mutual Funds				5,493,636	X X X	5,441,960	5,154,056	287,901			287,901		5,441,960		51,672	51,672		112,138	X X X

E14.4

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (Cols. 11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.						
9799997	Subtotal - Common Stocks - Part 4					9,649,820	X X X	9,275,179	8,722,571	211,941			211,941		9,275,179		374,636	374,636	140,291	X X X
9799998	Summary Item from Part 5 for Common Stocks					889,010	X X X	987,678							987,678		(98,664)	(98,664)	7,020	X X X
9799999	Subtotal - Common Stocks					10,538,830	X X X	10,262,857	8,722,571	211,941			211,941		10,262,857		275,972	275,972	147,311	X X X
9899999	Subtotal - Preferred and Common Stocks					10,538,830	X X X	10,262,857	8,722,571	211,941			211,941		10,262,857		275,972	275,972	147,311	X X X
9999999	Totals					14,490,508	X X X	14,203,632	12,441,407	211,941	(28,119)		183,822		14,170,614		319,895	319,895	202,797	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	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identifi- cation	Description	F O R E I G N	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) Number of Shares (Stock)	Actual Cost	Consider- ation	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 12+ 13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
Bonds - Industrial and Miscellaneous (Unaffiliated)																				
0258M0DD8	AMERICAN EXPRESS CREDIT		03/24/2012	McDonnell	08/22/2012	McDonnell	45,000.000	44,891	47,035	45,227							1,809	1,809	448	1
693476BG7	PNC FUNDING CORP		02/06/2012	MERRILL LYNCH	05/18/2012	MERRILL LYNCH	10,000.000	11,017	10,909	10,939		336	(78)	336	(78)		(30)	(30)	285	163
3899999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							55,000.000	55,908	57,944	56,166		258		258			1,779	1,779	733	164
8399998 Subtotal - Bonds							55,000.000	55,908	57,944	56,166		258		258			1,779	1,779	733	164
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																				
N07059186	ASML HLDG NV NEW YORK		10/23/2012	MERRILL LYNCH	12/31/2012	MERRILL LYNCH	596.000	30,588	28,727	30,588							(1,861)	(1,861)		
05946K101	Banco Bilbao Vizcaya Argentaria		09/18/2012	MERRILL LYNCH	12/14/2012	MERRILL LYNCH	2,647.000	17,591	22,675	17,591							5,084	5,084	432	
075896100	BED BATH & BEYOND INC		03/26/2012	MERRILL LYNCH	08/31/2012	MERRILL LYNCH	255.000	16,872	17,002	16,872							130	130		
055622104	BP Amoco PLC Sponsored ADR		06/14/2012	MERRILL LYNCH	07/05/2012	MERRILL LYNCH	583.000	22,235	23,021	22,235							786	786		
138006309	CANON INC ADR REP5SH		06/06/2012	MERRILL LYNCH	12/26/2012	MERRILL LYNCH	50.000	1,968	1,930	1,968							(38)	(38)		
150870103	CELANESE CORP		04/20/2012	MERRILL LYNCH	06/22/2012	MERRILL LYNCH	204.000	9,843	7,192	9,843							(2,651)	(2,651)		
192446102	COGNIZANT TECH SOLUTIONS		05/10/2012	MERRILL LYNCH	06/12/2012	MERRILL LYNCH	768.000	50,342	45,292	50,342							(5,050)	(5,050)		
200340107	COMERICA INC		01/27/2012	MERRILL LYNCH	09/06/2012	MERRILL LYNCH	244.000	7,132	7,605	7,132							472	472	206	
21870Q105	CORESITE RLTY CORP COM		06/06/2012	MERRILL LYNCH	06/15/2012	MERRILL LYNCH	256.000	6,160	6,233	6,160							73	73		
G2554F113	COVIDIEN LTD		08/02/2012	MERRILL LYNCH	11/09/2012	MERRILL LYNCH	240.000	13,435	13,461	13,435							26	26		
225401108	CREDIT SUISSE GP SP ADR		06/14/2012	MERRILL LYNCH	07/05/2012	MERRILL LYNCH	621.000	12,108	11,313	12,108							(795)	(795)		
23636T100	DANONE-SPONS ADR		06/13/2012	MERRILL LYNCH	08/17/2012	MERRILL LYNCH	259.000	3,368	3,101	3,368							(267)	(267)		
D18190898	DEUTSCHE BK AG REG SHS		06/14/2012	MERRILL LYNCH	07/09/2012	MERRILL LYNCH	464.000	16,483	15,741	16,483							(742)	(742)		
268780103	E ONAG SPONS ADR		09/18/2012	MERRILL LYNCH	11/14/2012	MERRILL LYNCH	1,365.000	26,670	24,458	26,670							(2,213)	(2,213)		
28176E108	EDWARDS LIFESCIENCES		04/17/2012	MERRILL LYNCH	08/14/2012	MERRILL LYNCH	295.000	20,618	29,209	20,618							8,591	8,591		
297178105	ESSEX PPTY TR INC COM		09/18/2012	MERRILL LYNCH	12/01/2012	MERRILL LYNCH	106.000	16,190	14,837	16,190							(1,353)	(1,353)	201	
31428X106	FEDEX CORP DELAWARE		06/01/2012	MERRILL LYNCH	11/27/2012	MERRILL LYNCH	177.000	15,147	15,780	15,147							632	632	92	
316773100	FIFTH THIRD BANCORP		03/19/2012	MERRILL LYNCH	06/12/2012	MERRILL LYNCH	1,126.000	15,628	14,357	15,628							(1,271)	(1,271)	90	
345370860	Ford Motor Co Del Par \$.01		03/05/2012	MERRILL LYNCH	07/12/2012	MERRILL LYNCH	2,289.000	28,294	20,941	28,294							(7,352)	(7,352)	114	
375558103	GILEAD SCIENCES INC COM		02/08/2012	MERRILL LYNCH	05/11/2012	MERRILL LYNCH	274.000	14,976	13,544	14,976							(1,432)	(1,432)		
37733W105	Glaxosmithkline PLC		06/13/2012	MERRILL LYNCH	08/01/2012	MERRILL LYNCH	38.000	1,699	1,730	1,699							31	31	44	
428236103	HEWLETT-PACKARD CO		08/07/2012	MERRILL LYNCH	11/20/2012	MERRILL LYNCH	5,301.000	128,204	72,992	128,204							(55,212)	(55,212)	1,487	
45857P301	INTERCONTINENTAL HTLS		09/18/2012	MERRILL LYNCH	10/31/2012	MERRILL LYNCH	912.000	21,404	21,404	21,404									165	
478366107	GRP PLC SPON		01/19/2012	MERRILL LYNCH	08/13/2012	MERRILL LYNCH	454.000	15,860	11,640	15,860							(4,220)	(4,220)	163	
46625H100	JP MORGAN CHASE & CO		03/07/2012	MERRILL LYNCH	06/12/2012	MERRILL LYNCH	389.000	15,765	12,896	15,765							(2,869)	(2,869)	489	
49803T102	KITE RLTY GROUP TR COM		09/18/2012	MERRILL LYNCH	12/12/2012	MERRILL LYNCH	2,559.000	12,821	13,293	12,821							473	473	421	
500467402	KONINKLIJKE AHOLD NV ADR		09/17/2012	MERRILL LYNCH	10/16/2012	MERRILL LYNCH	167.000	1,999	2,073	1,999							74	74		
50075N104	KRAFT FOODS INC CL A		07/05/2012	MERRILL LYNCH	10/22/2012	MERRILL LYNCH	1,969.000	77,437	75,412	77,437							(2,024)	(2,024)	1,016	
48268K101	KT CORP SPONSORED ADR		06/14/2012	MERRILL LYNCH	08/10/2012	MERRILL LYNCH	673.000	8,293	9,464	8,293							1,171	1,171		
517834107	LAS VEGAS SANDS CORP		05/15/2012	MERRILL LYNCH	09/24/2012	MERRILL LYNCH	426.000	21,884	19,427	21,884							(2,456)	(2,456)		
565849106	MARATHON OIL CORP		05/17/2012	MERRILL LYNCH	11/27/2012	MERRILL LYNCH	1,130.000	34,131	34,993	34,131							863	863	290	
582839106	MEAD JOHNSON NUTRITION		06/06/2012	MERRILL LYNCH	07/17/2012	MERRILL LYNCH	88.000	7,193	6,476	7,193							(717)	(717)		
64110D104	NETAPP INC		03/29/2012	MERRILL LYNCH	06/12/2012	MERRILL LYNCH	1,210.000	53,944	36,858	53,944							(17,086)	(17,086)		
654090109	NIDEC CORP ADR		09/17/2012	MERRILL LYNCH	12/20/2012	MERRILL LYNCH	333.000	6,578	4,800	6,578							(1,777)	(1,777)	32	
654106103	Nike, Inc. Cl B		05/03/2012	MERRILL LYNCH	09/19/2012	MERRILL LYNCH	433.000	48,412	43,604	48,412							(4,808)	(4,808)	156	
674599105	OCCIDENTAL PETE CORP CAL		02/08/2012	MERRILL LYNCH	06/12/2012	MERRILL LYNCH	305.000	31,246	25,655	31,246							(5,591)	(5,591)	165	
693718108	PACCAR INC		02/15/2012	MERRILL LYNCH	08/13/2012	MERRILL LYNCH	149.000	6,432	6,013	6,432							(419)	(419)	208	
70509V100	PEBBLEBROOK HOTEL TR COM		09/18/2012	MERRILL LYNCH	12/12/2012	MERRILL LYNCH	614.000	13,742	13,431	13,742							(311)	(311)	117	
713448108	PEPSICO INC		06/12/2012	MERRILL LYNCH	10/17/2012	MERRILL LYNCH	364.000	25,073	25,661	25,073							588	588	831	
718546104	PHILLIPS 66		05/04/2012	MERRILL LYNCH	11/27/2012	MERRILL LYNCH	242.000	7,046	12,076	7,046							5,030	5,030	187	
773903109	Rockwell Automation Inc.		01/13/2012	MERRILL LYNCH	07/17/2012	MERRILL LYNCH	213.000	15,827	13,247	15,827							(2,580)	(2,580)		
85590A401	STARWOOD HOTELS		03/07/2012	MERRILL LYNCH	10/24/2012	MERRILL LYNCH	356.000	19,414	19,045	19,414							(369)	(369)		
879278208	TELECOM C NW ZLND SPNADR		06/06/2012	MERRILL LYNCH	06/12/2012	MERRILL LYNCH	1,045.000	9,962	9,739	9,962							(222)	(222)		
881575302	TESCO PLC SPNDR ADR		06/13/2012	MERRILL LYNCH	08/10/2012	MERRILL LYNCH	56.000	794	851	794							57	57	59	
881624209	Teva Pharmaceutical Ind ADR		06/06/2012	MERRILL LYNCH	12/14/2012	MERRILL LYNCH	208.000	8,218	7,923	8,218							(294)	(294)		
89151E109	TOTAL S.A. SP ADR		06/13/2012	MERRILL LYNCH	08/02/2012	MERRILL LYNCH	34.000	1,475	1,552	1,475							76	76		
902494103	TYSON FOODS INC		05/14/2012	MERRILL LYNCH	09/06/2012	MERRILL LYNCH	436.000	8,367	6,873	8,367							(1,494)	(1,494)		
904311107	UNDER ARMOUR INC		06/06/2012	MERRILL LYNCH	10/23/2012	MERRILL LYNCH	695.000	35,267	40,253	35,267							4,986	4,986		

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SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1 CUSIP Identification	2 Description Name of Subsidiary, Controlled or Affiliated Company	3 Foreign	4 NAIC Company Code or Alien Insurer Identification Number	5 NAIC Valuation Method (See SVO Purposes and Procedures manual)	6 Do Insurer's Assets Include Intangible Assets connected with Holding of Such Company's Stock?	7 Total Amount of Such Intangible Assets	8 Book/Adjusted Carrying Value	Stock of Such Company Owned by Insurer on Statement Date	
								9 Number of Shares	10 % of Outstanding
Common Stocks - Other Affiliates									
111111118	Renaissance Holding Company			3ii(B)	No		2,340,211	300.000	4.000
1799999 Subtotal - Common Stocks - Other Affiliates							2,340,211	X X X	X X X
1899999 Subtotal - Common Stocks							2,340,211	X X X	X X X
1999999 Total - Preferred and Common Stocks							2,340,211	X X X	X X X

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

SCHEDULE D - PART 6 - SECTION 2

1 CUSIP Identification	2 Name of Lower-Tier Company	3 Name of Company Listed in Section 1 Which Controls Lower-Tier Company	4 Total Amount of Intangible Assets Included in Amount Shown in Column 7, Section 1	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5 Number of Shares	6 % of Outstanding
NONE					
0399999 Total - Preferred and Common Stocks				X X X	X X X

SCHEDULE DA - PART 1

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

1 CUSIP Identi- fication	2 Description	Codes		5 Date Acquired	6 Name of Vendor	7 Maturity Date	8 Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value				13 Par Value	14 Actual Cost	Interest						21 Paid For Accrued Interest
		3 Code	4 For- eign					9 Unrealized Valuation Increase/ (Decrease)	10 Current Year's (Amortization)/ Accretion	11 Current Year's Other Than Temporary Impairment Recognized	12 Total Foreign Exchange Change in B./A.C.V.			15 Amount Due and Accrued Dec. 31 of Current Year on Bond Not in Default	16 Non-Admitted Due and Accrued	17 Rate of	18 Effective Rate of	19 When Paid	20 Amount Received During Year	
Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations																				
	Fifth Third Repurchase Sweep			12/31/2012	Fifth Third	12/31/2013	16,964,050					16,964,050	16,964,050			0.100	0.100	MON	6,411	
3299999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations							16,964,050					16,964,050	16,964,050			X X X	X X X	X X X	6,411	
3899999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							16,964,050					16,964,050	16,964,050			X X X	X X X	X X X	6,411	
7799999 Subtotal - Issuer Obligations							16,964,050					16,964,050	16,964,050			X X X	X X X	X X X	6,411	
8399999 Total Bonds							16,964,050					16,964,050	16,964,050			X X X	X X X	X X X	6,411	
Class One Money Market Mutual Funds																				
999200504	Fidelity Money Market Institutional			12/31/2012	Bank of America/Merrill Lynch ...		462,720						462,720			0.140	0.140	MON	7,745	
8999999 Subtotal - Class One Money Market Mutual Funds							462,720					X X X	462,720			X X X	X X X	X X X	7,745	
9199999 Total Short-Term Investments							17,426,770					X X X	17,426,770			X X X	X X X	X X X	14,156	

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

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

E20 Schedule DB - Part B Sn 1 Futures Contracts Open NONE

E21 Schedule DB - Part B Sn 2 Futures Contracts Terminated NONE

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

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

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

SCHEDULE E - PART 1 - CASH

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *	
open depositories							
Fifth Third Admin	Cincinnati, OH				(231,293)	X X X	
Fifth Third Claims Checking	Cincinnati, OH				(8,447,876)	X X X	
Fifth Third Lockbox	Cincinnati, OH				(7)	X X X	
Fifth Third Dedicated Claims Account	Cincinnati, OH				(498,073)	X X X	
Fifth Third Control Account	Cincinnati, OH				465,616	X X X	
Bank of America Cash Account	Tampa, FL					X X X	
Wells Fargo Deferred Compensation	Baton Rouge, LA				302,534	X X X	
Bank of America Cash Account	Tampa, FL				2,760,399	X X X	
0199998 Deposits in0 depositories that do not exceed the allowable limit in any one depository (See Instructions) - open depositories .. X X X ..							
0199999 Totals - Open Depositories .. X X X ..						(5,648,700)	X X X
0299998 Deposits in0 depositories that do not exceed the allowable limit in any one depository (See Instructions) - suspended depositories .. X X X ..							
0299999 Totals - Suspended Depositories .. X X X ..						X X X	
0399999 Total Cash On Deposit .. X X X ..						(5,648,700)	X X X
0499999 Cash in Company's Office .. X X X ..						X X X	
0599999 Total Cash .. X X X ..						(5,648,700)	X X X

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

1. January	(14,002,397)	4. April	(12,080,746)	7. July	(11,503,581)	10. October	(9,413,291)
2. February	(13,518,030)	5. May	(8,849,795)	8. August	(8,417,706)	11. November	(7,126,214)
3. March	(4,870,666)	6. June	(6,340,770)	9. September	(7,802,909)	12. December	(5,648,700)

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due & Accrued	8 Amount Received During Year
<div style="border: 1px solid black; padding: 10px; display: inline-block;"> N O N E </div>							
8699999 Total Cash Equivalents							

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States. Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
			3 Book/Adjusted Carrying Value	4 Fair Value	5 Book/Adjusted Carrying Value	6 Fair Value
			1. Alabama (AL)			
2. Alaska (AK)						
3. Arizona (AZ)						
4. Arkansas (AR)						
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	Health Insurance	151,081	151,934		
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. U.S. Virgin Islands (VI)						
56. Northern Mariana Islands (MP)						
57. Canada (CAN)						
58. Aggregate Alien and Other (OT)	X X X	X X X				
59. Total	X X X	X X X	151,081	151,934		
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 through 5803 plus 5898) (Line 58 above)	X X X	X X X				

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