



# ANNUAL STATEMENT

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

## United Transportation Union Insurance Association

NAIC Group Code.....0000, 0000 <small>(Current Period) (Prior Period)</small>	NAIC Company Code..... 56413	Employer's ID Number..... 23-7131460
Organized under the Laws of Ohio	State of Domicile or Port of Entry Ohio	Country of Domicile US
Incorporated/Organized..... November 16, 1970	Commenced Business..... March 10, 1971	
Statutory Home Office	24950 Country Club Blvd Ste 340..... North Olmsted ..... OH ..... US ..... 44070-5333 <small>(Street and Number) (City or Town, State, Country and Zip Code)</small>	
Main Administrative Office	24950 Country Club Blvd Ste 340..... North Olmsted ..... OH ..... US..... 44070-5333 216-228-9400 <small>(Street and Number) (City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)</small>	
Mail Address	24950 Country Club Blvd Ste 340..... North Olmsted ..... OH ..... US ..... 44070-5333 <small>(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)</small>	
Primary Location of Books and Records	24950 Country Club Blvd Ste 340..... North Olmsted ..... OH ..... US ..... 44070-5333 216-228-9400 <small>(Street and Number) (City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)</small>	
Internet Web Site Address	utuia.org	
Statutory Statement Contact	Richard A Kusnic Sr <small>(Name)</small> Rkusnic@utuia.org <small>(E-Mail Address)</small>	216-228-9400 <small>(Area Code) (Telephone Number) (Extension)</small> 216-228-0411 <small>(Fax Number)</small>

### OFFICERS

Name	Title	Name	Title
1. Malcolm Brown Futhey Jr	President	2. Bruce D Feltmeyer #	Secretary
3. Bruce D Feltmeyer #	Treasurer	4. John Previsich #	Assistant President

### OTHER

### DIRECTORS OR TRUSTEES

Malcolm Brown Futhey Jr	John Previsich #	Bruce D Feltmeyer #	Frank James Riha
Nicholas J Diccico Jr	James Arbin Stem Jr	William Jennings Thompson	William B Ryan

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

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

_____ (Signature) Malcolm Brown Futhey Jr _____ 1. (Printed Name) President _____ (Title)	_____ (Signature) Bruce D Feltmeyer _____ 2. (Printed Name) Secretary _____ (Title)	_____ (Signature) Bruce D Feltmeyer _____ 3. (Printed Name) Treasurer _____ (Title)
--	--	--

Subscribed and sworn to before me  
This \_\_\_\_\_ day of \_\_\_\_\_ 2013

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

**SUMMARY INVESTMENT SCHEDULE**

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1 Amount	2 Percentage	3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage
1. Bonds:						
1.1 U.S. treasury securities.....	2,689,006	1.2	2,689,006		2,689,006	1.2
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies.....		0.0			0	0.0
1.22 Issued by U.S. government sponsored agencies.....	13,635,118	6.2	13,635,118		13,635,118	6.2
1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities).....		0.0			0	0.0
1.4 Securities issued by states, territories and possessions and political subdivisions in the U.S.:						
1.41 States, territories and possessions general obligations.....	16,626,714	7.5	16,626,714		16,626,714	7.5
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations.....		0.0			0	0.0
1.43 Revenue and assessment obligations.....	30,228,907	13.7	30,228,907		30,228,907	13.7
1.44 Industrial development and similar obligations.....		0.0			0	0.0
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA.....	3,458,844	1.6	3,458,844		3,458,844	1.6
1.512 Issued or guaranteed by FNMA and FHLMC.....	17,583,702	8.0	17,583,702		17,583,702	8.0
1.513 All other.....	580,618	0.3	580,618		580,618	0.3
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA.....	4,403,649	2.0	4,403,649		4,403,649	2.0
1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-based securities issued or guaranteed by agencies shown in Line 1.521.....	740,244	0.3	740,244		740,244	0.3
1.523 All other.....	8,617,873	3.9	8,617,873		8,617,873	3.9
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities).....	85,963,153	39.0	85,963,153		85,963,153	39.0
2.2 Unaffiliated non-U.S. securities (including Canada).....	4,281,461	1.9	4,281,461		4,281,461	1.9
2.3 Affiliated securities.....		0.0			0	0.0
3. Equity interests:						
3.1 Investments in mutual funds.....	18,672,192	8.5	18,672,192		18,672,192	8.5
3.2 Preferred stocks:						
3.21 Affiliated.....		0.0			0	0.0
3.22 Unaffiliated.....	3,039,940	1.4	3,039,940		3,039,940	1.4
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated.....		0.0			0	0.0
3.32 Unaffiliated.....		0.0			0	0.0
3.4 Other equity securities:						
3.41 Affiliated.....		0.0			0	0.0
3.42 Unaffiliated.....		0.0			0	0.0
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated.....		0.0			0	0.0
3.52 Unaffiliated.....		0.0			0	0.0
4. Mortgage loans:						
4.1 Construction and land development.....		0.0			0	0.0
4.2 Agricultural.....		0.0			0	0.0
4.3 Single family residential properties.....		0.0			0	0.0
4.4 Multifamily residential properties.....		0.0			0	0.0
4.5 Commercial loans.....		0.0			0	0.0
4.6 Mezzanine real estate loans.....		0.0			0	0.0
5. Real estate investments:						
5.1 Property occupied by company.....		0.0			0	0.0
5.2 Property held for production of income (including \$.....0 of property acquired in satisfaction of debt).....	2,305,930	1.0	2,305,930		2,305,930	1.0
5.3 Property held for sale (including \$.....0 property acquired in satisfaction of debt).....		0.0			0	0.0
6. Contract loans.....	6,406,607	2.9	6,406,607		6,406,607	2.9
7. Derivatives.....		0.0			0	0.0
8. Receivables for securities.....		0.0			0	0.0
9. Securities lending (Line 10, Asset Page reinvested collateral).....		0.0		XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments.....	1,159,648	0.5	1,159,648		1,159,648	0.5
11. Other invested assets.....		0.0			0	0.0
12. Total invested assets.....	220,393,606	100.0	220,393,606	0	220,393,606	100.0

**SCHEDULE A - VERIFICATION BETWEEN YEARS**

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year.....		2,379,745
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 6).....		
2.2	Additional investment made after acquisition (Part 2, Column 9).....		0
3.	Current year change in encumbrances:		
3.1	Totals, Part 1, Column 13.....		
3.2	Totals, Part 3, Column 11.....		0
4.	Total gain (loss) on disposals, Part 3, Column 18.....		
5.	Deduct amounts received on disposals, Part 3, Column 15.....		
6.	Total foreign exchange change in book/adjusted carrying value:		
6.1	Totals, Part 1, Column 15.....		
6.2	Totals, Part 3, Column 13.....		0
7.	Deduct current year's other than temporary impairment recognized:		
7.1	Totals, Part 1, Column 12.....		
7.2	Totals, Part 3, Column 10.....		0
8.	Deduct current year's depreciation:		
8.1	Totals, Part 1, Column 11.....	73,815	
8.2	Totals, Part 3, Column 9.....		73,815
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6+7-8).....		2,305,930
10.	Deduct total nonadmitted amounts.....		
11.	Statement value at end of current period (Line 9 minus Line 10).....		2,305,930

**SCHEDULE B - VERIFICATION BETWEEN YEARS**

Mortgage Loans

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

NONE

**SCHEDULE BA - VERIFICATION BETWEEN YEARS**

Other Long-Term Invested Assets

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

**SCHEDULE D - VERIFICATION BETWEEN YEARS**

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year.....		199,998,411
2.	Cost of bonds and stocks acquired, Part 3, Column 7.....		61,752,670
3.	Accrual of discount.....		187,884
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.....	1,761,168	
4.4	Part 4, Column 11.....	554,873	2,316,041
5.	Total gain (loss) on disposals, Part 4, Column 19.....		2,748,832
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7.....		55,735,052
7.	Deduct amortization of premium.....		747,370
8.	Total foreign exchange change in book/adjusted carrying value:		
8.1	Part 1, Column 15.....		
8.2	Part 2, Section 1, Column 19.....		
8.3	Part 2, Section 2, Column 16.....		
8.4	Part 4, Column 15.....		0
9.	Deduct current year's other than temporary impairment recognized:		
9.1	Part 1, Column 14.....		
9.2	Part 2, Section 1, Column 17.....		
9.3	Part 2, Section 2, Column 14.....		
9.4	Part 4, Column 13.....		0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....		210,521,416
11.	Deduct total nonadmitted amounts.....		
12.	Statement value at end of current period (Line 10 minus Line 11).....		210,521,416

**SCHEDULE D - SUMMARY BY COUNTRY**

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

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
<b>BONDS</b>	1. United States.....	16,844,525	18,108,195	16,902,221	16,076,915
Governments (Including all obligations guaranteed by governments)	2. Canada.....				
	3. Other Countries.....				
	4. Totals.....	16,844,525	18,108,195	16,902,221	16,076,915
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals.....	16,626,715	18,941,244	16,669,182	16,475,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals.....				
U.S. Special Revenue and Special Assessment Obligations and All Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions	7. Totals.....	55,735,314	60,931,917	55,879,929	54,118,625
Industrial and Miscellaneous and Hybrid Securities (Unaffiliated)	8. United States.....	95,321,271	106,850,328	95,958,409	93,913,715
	9. Canada.....	4,281,461	4,849,268	4,350,085	4,000,000
	10. Other Countries.....				
	11. Totals.....	99,602,731	111,699,595	100,308,494	97,913,715
Parent, Subsidiaries and Affiliates	12. Totals.....				
	<b>13. Total Bonds.....</b>	<b>188,809,285</b>	<b>209,680,951</b>	<b>189,759,825</b>	<b>184,584,255</b>
<b>PREFERRED STOCKS</b>	14. United States.....	3,039,940	3,135,100	3,039,800	
Industrial and Miscellaneous (Unaffiliated)	15. Canada.....				
	16. Other Countries.....				
	17. Totals.....	3,039,940	3,135,100	3,039,800	
Parent, Subsidiaries and Affiliates	18. Totals.....				
	<b>19. Total Preferred Stocks.....</b>	<b>3,039,940</b>	<b>3,135,100</b>	<b>3,039,800</b>	
<b>COMMON STOCKS</b>	20. United States.....	18,672,192	18,672,192	17,895,049	
Industrial and Miscellaneous (Unaffiliated)	21. Canada.....				
	22. Other Countries.....				
	23. Totals.....	18,672,192	18,672,192	17,895,049	
Parent, Subsidiaries and Affiliates	24. Totals.....				
	<b>25. Total Common Stocks.....</b>	<b>18,672,192</b>	<b>18,672,192</b>	<b>17,895,049</b>	
	<b>26. Total Stocks.....</b>	<b>21,712,132</b>	<b>21,807,292</b>	<b>20,934,849</b>	
	<b>27. Total Bonds and Stocks....</b>	<b>210,521,417</b>	<b>231,488,243</b>	<b>210,694,674</b>	

## SCHEDULE D - PART 1A - SECTION 1

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

Quality Rating per the NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.7	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
<b>1. U.S. Governments</b>											
1.1 Class 1.....	2,621,425	5,421,273	4,895,987	1,763,585	2,142,255	16,844,525	8.9	30,358,718	16.7	16,844,525	
1.2 Class 2.....						.0	.00		.00		
1.3 Class 3.....						.0	.00		.00		
1.4 Class 4.....						.0	.00		.00		
1.5 Class 5.....						.0	.00		.00		
1.6 Class 6.....						.0	.00		.00		
1.7 Totals.....	2,621,425	5,421,273	4,895,987	1,763,585	2,142,255	16,844,525	8.9	30,358,718	16.7	16,844,525	0
<b>2. All Other Governments</b>											
2.1 Class 1.....						.0	.00		.00		
2.2 Class 2.....						.0	.00		.00		
2.3 Class 3.....						.0	.00		.00		
2.4 Class 4.....						.0	.00		.00		
2.5 Class 5.....						.0	.00		.00		
2.6 Class 6.....						.0	.00		.00		
2.7 Totals.....	0	0	0	0	0	0	.00	0	.00	0	0
<b>3. U.S. States, Territories and Possessions, etc., Guaranteed</b>											
3.1 Class 1.....		1,124,597	12,214,269	2,272,817	1,015,030	16,626,713	8.8	21,550,516	11.9	16,626,714	
3.2 Class 2.....						.0	.00		.00		
3.3 Class 3.....						.0	.00		.00		
3.4 Class 4.....						.0	.00		.00		
3.5 Class 5.....						.0	.00		.00		
3.6 Class 6.....						.0	.00		.00		
3.7 Totals.....	0	1,124,597	12,214,269	2,272,817	1,015,030	16,626,713	8.8	21,550,516	11.9	16,626,714	0
<b>4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed</b>											
4.1 Class 1.....						.0	.00		.00		
4.2 Class 2.....						.0	.00		.00		
4.3 Class 3.....						.0	.00		.00		
4.4 Class 4.....						.0	.00		.00		
4.5 Class 5.....						.0	.00		.00		
4.6 Class 6.....						.0	.00		.00		
4.7 Totals.....	0	0	0	0	0	0	.00	0	.00	0	0
<b>5. U.S. Special Revenue &amp; Special Assessment Obligations, etc., Non-Guaranteed</b>											
5.1 Class 1.....	4,970,743	13,560,492	22,390,576	13,671,180	1,142,326	55,735,317	29.6	47,415,287	26.1	55,735,317	
5.2 Class 2.....						.0	.00		.00		
5.3 Class 3.....						.0	.00		.00		
5.4 Class 4.....						.0	.00	680,000	.4		
5.5 Class 5.....						.0	.00		.00		
5.6 Class 6.....						.0	.00		.00		
5.7 Totals.....	4,970,743	13,560,492	22,390,576	13,671,180	1,142,326	55,735,317	29.6	48,095,287	26.5	55,735,317	0

S105

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

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

Quality Rating per the NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.7	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
<b>6. Industrial and Miscellaneous (unaffiliated)</b>											
6.1 Class 1.....	6,415,048	12,085,747	34,148,423	10,306,438	16,156,901	79,112,557	42.0	66,003,558	36.4	79,112,557	
6.2 Class 2.....		1	10,446,308	1,628,766	8,034,631	20,109,706	10.7	15,564,947	8.6	20,109,706	
6.3 Class 3.....	2,755	16,628				19,383	0.0		0.0	19,383	
6.4 Class 4.....						0	0.0		0.0		
6.5 Class 5.....						0	0.0		0.0		
6.6 Class 6.....						0	0.0		0.0		
6.7 Totals.....	6,417,803	12,102,376	44,594,731	11,935,204	24,191,532	99,241,646	52.7	81,568,505	44.9	99,241,646	0
<b>7. Hybrid Securities</b>											
7.1 Class 1.....						0	0.0		0.0		
7.2 Class 2.....						0	0.0		0.0		
7.3 Class 3.....						0	0.0		0.0		
7.4 Class 4.....						0	0.0		0.0		
7.5 Class 5.....						0	0.0		0.0		
7.6 Class 6.....						0	0.0		0.0		
7.7 Totals.....	0	0	0	0	0	0	0.0	0	0.0	0	0
<b>8. Parent, Subsidiaries and Affiliates</b>											
8.1 Class 1.....						0	0.0		0.0		
8.2 Class 2.....						0	0.0		0.0		
8.3 Class 3.....						0	0.0		0.0		
8.4 Class 4.....						0	0.0		0.0		
8.5 Class 5.....						0	0.0		0.0		
8.6 Class 6.....						0	0.0		0.0		
8.7 Totals.....	0	0	0	0	0	0	0.0	0	0.0	0	0

901S

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

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

Quality Rating per the NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.7	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
<b>9. Total Bonds Current Year</b>											
9.1 Class 1.....	(d)..... 14,007,216	..... 32,192,109	..... 73,649,255	..... 28,014,020	..... 20,456,512	..... 168,319,112	..... 89.3	..... XXX	..... XXX	..... 168,319,113	..... 0
9.2 Class 2.....	(d)..... 0	..... 1	..... 10,446,308	..... 1,628,766	..... 8,034,631	..... 20,109,706	..... 10.7	..... XXX	..... XXX	..... 20,109,706	..... 0
9.3 Class 3.....	(d)..... 2,755	..... 16,628	..... 0	..... 0	..... 0	..... 19,383	..... 0.0	..... XXX	..... XXX	..... 19,383	..... 0
9.4 Class 4.....	(d)..... 0	..... 0	..... 0	..... 0	..... 0	..... 0	..... 0.0	..... XXX	..... XXX	..... 0	..... 0
9.5 Class 5.....	(d)..... 0	..... 0	..... 0	..... 0	..... 0	(c)..... 0	..... 0.0	..... XXX	..... XXX	..... 0	..... 0
9.6 Class 6.....	(d)..... 0	..... 0	..... 0	..... 0	..... 0	(c)..... 0	..... 0.0	..... XXX	..... XXX	..... 0	..... 0
9.7 Totals.....	..... 14,009,971	..... 32,208,738	..... 84,095,563	..... 29,642,786	..... 28,491,143	(b)..... 188,448,201	..... 100.0	..... XXX	..... XXX	..... 188,448,202	..... 0
9.8 Line 9.7 as a % of Col. 6.....	..... 7.4	..... 17.1	..... 44.6	..... 15.7	..... 15.1	..... 100.0	..... XXX	..... XXX	..... XXX	..... 100.0	..... 0.0
<b>10. Total Bonds Prior Year</b>											
10.1 Class 1.....	..... 7,994,540	..... 30,900,632	..... 73,483,837	..... 28,891,056	..... 24,058,014	..... XXX	..... XXX	..... 165,328,079	..... 91.1	..... 165,328,079	..... 0
10.2 Class 2.....	..... 60,571	..... 19,468	..... 7,505,311	..... 2,131,907	..... 5,847,689	..... XXX	..... XXX	..... 15,564,946	..... 8.6	..... 15,564,947	..... 0
10.3 Class 3.....						..... XXX	..... XXX	..... 0	..... 0.0		..... 0
10.4 Class 4.....		..... 157,209	..... 522,791			..... XXX	..... XXX	..... 680,000	..... 0.4	..... 680,000	..... 0
10.5 Class 5.....						..... XXX	..... XXX	(c)..... 0	..... 0.0		..... 0
10.6 Class 6.....						..... XXX	..... XXX	(c)..... 0	..... 0.0		..... 0
10.7 Totals.....	..... 8,055,111	..... 31,077,309	..... 81,511,939	..... 31,022,963	..... 29,905,703	..... XXX	..... XXX	(b)..... 181,573,025	..... 100.0	..... 181,573,026	..... 0
10.8 Line 10.7 as a % of Col. 8.....	..... 4.4	..... 17.1	..... 44.9	..... 17.1	..... 16.5	..... XXX	..... XXX	..... 100.0	..... XXX	..... 100.0	..... 0.0
<b>11. Total Publicly Traded Bonds</b>											
11.1 Class 1.....	..... 14,007,217	..... 32,192,109	..... 73,649,255	..... 28,014,020	..... 20,456,512	..... 168,319,113	..... 89.3	..... 165,328,079	..... 91.1	..... 168,319,113	..... XXX
11.2 Class 2.....		..... 1	..... 10,446,308	..... 1,628,766	..... 8,034,631	..... 20,109,706	..... 10.7	..... 15,564,947	..... 8.6	..... 20,109,706	..... XXX
11.3 Class 3.....	..... 2,755	..... 16,628				..... 19,383	..... 0.0	..... 0	..... 0.0	..... 19,383	..... XXX
11.4 Class 4.....						..... 0	..... 0.0	..... 680,000	..... 0.4	..... 0	..... XXX
11.5 Class 5.....						..... 0	..... 0.0	..... 0	..... 0.0	..... 0	..... XXX
11.6 Class 6.....						..... 0	..... 0.0	..... 0	..... 0.0	..... 0	..... XXX
11.7 Totals.....	..... 14,009,972	..... 32,208,738	..... 84,095,563	..... 29,642,786	..... 28,491,143	..... 188,448,202	..... 100.0	..... 181,573,026	..... 100.0	..... 188,448,202	..... XXX
11.8 Line 11.7 as a % of Col. 6.....	..... 7.4	..... 17.1	..... 44.6	..... 15.7	..... 15.1	..... 100.0	..... XXX	..... XXX	..... XXX	..... 100.0	..... XXX
11.9 Line 11.7 as a % of Line 9.7, Col. 6, Section 9.....	..... 7.4	..... 17.1	..... 44.6	..... 15.7	..... 15.1	..... 100.0	..... XXX	..... XXX	..... XXX	..... 100.0	..... XXX
<b>12. Total Privately Placed Bonds</b>											
12.1 Class 1.....						..... 0	..... 0.0	..... 0	..... 0.0	..... XXX	..... 0
12.2 Class 2.....						..... 0	..... 0.0	..... 0	..... 0.0	..... XXX	..... 0
12.3 Class 3.....						..... 0	..... 0.0	..... 0	..... 0.0	..... XXX	..... 0
12.4 Class 4.....						..... 0	..... 0.0	..... 0	..... 0.0	..... XXX	..... 0
12.5 Class 5.....						..... 0	..... 0.0	..... 0	..... 0.0	..... XXX	..... 0
12.6 Class 6.....						..... 0	..... 0.0	..... 0	..... 0.0	..... XXX	..... 0
12.7 Totals.....	..... 0	..... 0	..... 0	..... 0	..... 0	..... 0	..... 0.0	..... 0	..... 0.0	..... XXX	..... 0
12.8 Line 12.7 as a % of Col. 6.....	..... 0.0	..... 0.0	..... 0.0	..... 0.0	..... 0.0	..... 0.0	..... XXX	..... XXX	..... XXX	..... XXX	..... 0.0
12.9 Line 12.7 as a % of Line 9.7, Col. 6, Section 9.....	..... 0.0	..... 0.0	..... 0.0	..... 0.0	..... 0.0	..... 0.0	..... XXX	..... XXX	..... XXX	..... XXX	..... 0.0

S107

- (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 are under regulatory review.
- (c) Includes \$.....0 current year, \$.....0 prior year of bonds with 5\* designations and \$.....0 current year, \$.....0 prior year of bonds with 6\* designations. "5\*" means the NAIC designation was assigned by the SVO in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6\*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.
- (d) Includes the following amount of non-rated short-term and cash equivalent bonds by NAIC designation: NAIC 1 \$.....0; NAIC 2 \$.....0; NAIC 3 \$.....0; NAIC 4 \$.....0; NAIC 5 \$.....0; NAIC 6 \$.....0.

**SCHEDULE D - PART 1A - SECTION 2**

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

Distribution by Type		1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.5	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
<b>1. U.S. Governments</b>												
1.1 Issuer Obligations.....			2,842,825	1,074,181	2,096,936	6,013,942	3.2	28,013,612	15.4	6,013,943		
1.2 Residential Mortgage-Backed Securities.....	2,621,425	5,421,273	2,053,162	689,403	45,318	10,830,581	5.7	2,345,107	1.3	10,830,582		
1.3 Commercial Mortgage-Backed Securities.....						0	0.0		0.0			
1.4 Other Loan-Backed and Structured Securities.....						0	0.0		0.0			
1.5 Totals.....	2,621,425	5,421,273	4,895,987	1,763,584	2,142,254	16,844,523	8.9	30,358,719	16.7	16,844,525		0
<b>2. All Other Governments</b>												
2.1 Issuer Obligations.....						0	0.0		0.0			
2.2 Residential Mortgage-Backed Securities.....						0	0.0		0.0			
2.3 Commercial Mortgage-Backed Securities.....						0	0.0		0.0			
2.4 Other Loan-Backed and Structured Securities.....						0	0.0		0.0			
2.5 Totals.....	0	0	0	0	0	0	0.0	0	0.0	0		0
<b>3. U.S. States, Territories and Possessions, Guaranteed</b>												
3.1 Issuer Obligations.....		1,124,597	10,246,817	2,272,817	1,015,030	14,659,261	7.8	18,891,233	10.4	14,659,262		
3.2 Residential Mortgage-Backed Securities.....						0	0.0		0.0			
3.3 Commercial Mortgage-Backed Securities.....						0	0.0		0.0			
3.4 Other Loan-Backed and Structured Securities.....			1,967,452			1,967,452	1.0	2,659,283	1.5	1,967,452		
3.5 Totals.....	0	1,124,597	12,214,269	2,272,817	1,015,030	16,626,713	8.8	21,550,516	11.9	16,626,714		0
<b>4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed</b>												
4.1 Issuer Obligations.....						0	0.0		0.0			
4.2 Residential Mortgage-Backed Securities.....						0	0.0		0.0			
4.3 Commercial Mortgage-Backed Securities.....						0	0.0		0.0			
4.4 Other Loan-Backed and Structured Securities.....						0	0.0		0.0			
4.5 Totals.....	0	0	0	0	0	0	0.0	0	0.0	0		0
<b>5. U.S. Special Revenue &amp; Special Assessment Obligations, etc., Non-Guaranteed</b>												
5.1 Issuer Obligations.....	663,732	3,438,735	12,806,552	11,316,822		28,225,841	15.0	23,197,695	12.8	28,225,841		
5.2 Residential Mortgage-Backed Securities.....	4,307,011	10,121,756	9,584,024	2,354,358	1,142,326	27,509,475	14.6	24,897,593	13.7	27,509,475		
5.3 Commercial Mortgage-Backed Securities.....						0	0.0		0.0			
5.4 Other Loan-Backed and Structured Securities.....						0	0.0		0.0			
5.5 Totals.....	4,970,743	13,560,491	22,390,576	13,671,180	1,142,326	55,735,316	29.6	48,095,288	26.5	55,735,316		0
<b>6. Industrial and Miscellaneous (unaffiliated)</b>												
6.1 Issuer Obligations.....	3,542,161	8,564,335	41,834,820	11,218,574	24,084,798	89,244,688	47.4	81,536,408	44.9	89,244,688		
6.2 Residential Mortgage-Backed Securities.....	1,171,328	874,893	541,577	463,069		3,050,867	1.6	32,096	0.0	3,050,868		
6.3 Commercial Mortgage-Backed Securities.....	1,704,314	2,663,148	2,218,333	253,561	106,734	6,946,090	3.7		0.0	6,946,090		
6.4 Other Loan-Backed and Structured Securities.....						0	0.0		0.0			
6.5 Totals.....	6,417,803	12,102,376	44,594,730	11,935,204	24,191,532	99,241,645	52.7	81,568,504	44.9	99,241,646		0
<b>7. Hybrid Securities</b>												
7.1 Issuer Obligations.....						0	0.0		0.0			
7.2 Residential Mortgage-Backed Securities.....						0	0.0		0.0			
7.3 Commercial Mortgage-Backed Securities.....						0	0.0		0.0			
7.4 Other Loan-Backed and Structured Securities.....						0	0.0		0.0			
7.5 Totals.....	0	0	0	0	0	0	0.0	0	0.0	0		0
<b>8. Parent, Subsidiaries and Affiliates</b>												
8.1 Issuer Obligations.....						0	0.0		0.0			
8.2 Residential Mortgage-Backed Securities.....						0	0.0		0.0			
8.3 Commercial Mortgage-Backed Securities.....						0	0.0		0.0			
8.4 Other Loan-Backed and Structured Securities.....						0	0.0		0.0			
8.5 Totals.....	0	0	0	0	0	0	0.0	0	0.0	0		0

801S

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.5	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
<b>9. Total Bonds Current Year</b>											
9.1 Issuer Obligations.....	4,205,893	13,127,667	67,731,014	25,882,394	27,196,764	138,143,732	73.3	XXX	XXX	138,143,734	0
9.2 Residential Mortgage-Backed Securities.....	8,099,764	16,417,922	12,178,763	3,506,830	1,187,644	41,390,923	22.0	XXX	XXX	41,390,925	0
9.3 Commercial Mortgage-Backed Securities.....	1,704,314	2,663,148	2,218,333	253,561	106,734	6,946,090	3.7	XXX	XXX	6,946,090	0
9.4 Other Loan-Backed and Structured Securities.....	0	0	1,967,452	0	0	1,967,452	1.0	XXX	XXX	1,967,452	0
9.5 Totals.....	14,009,971	32,208,737	84,095,562	29,642,785	28,491,142	188,448,197	100.0	XXX	XXX	188,448,201	0
9.6 Line 9.5 as a % of Col. 6.....	7.4	17.1	44.6	15.7	15.1	100.0	XXX	XXX	XXX	100.0	0.0
<b>10. Total Bonds Prior Year</b>											
10.1 Issuer Obligations.....	3,133,685	20,492,792	73,573,470	25,670,435	28,768,566	XXX	XXX	151,638,948	83.5	151,638,948	0
10.2 Residential Mortgage-Backed Securities.....	4,921,426	10,584,517	5,656,439	4,975,276	1,137,137	XXX	XXX	27,274,795	15.0	27,274,795	0
10.3 Commercial Mortgage-Backed Securities.....						XXX	XXX	0	0.0	0	0
10.4 Other Loan-Backed and Structured Securities.....			2,282,030	377,253		XXX	XXX	2,659,283	1.5	2,659,283	0
10.5 Totals.....	8,055,111	31,077,309	81,511,939	31,022,964	29,905,703	XXX	XXX	181,573,026	100.0	181,573,026	0
10.6 Line 10.5 as a % of Col. 8.....	4.4	17.1	44.9	17.1	16.5	XXX	XXX	100.0	XXX	100.0	0.0
<b>11. Total Publicly Traded Bonds</b>											
11.1 Issuer Obligations.....	4,205,892	13,127,668	67,731,015	25,882,395	27,196,764	138,143,734	73.3	151,638,948	83.5	138,143,734	XXX
11.2 Residential Mortgage-Backed Securities.....	8,099,765	16,417,922	12,178,763	3,506,830	1,187,644	41,390,924	22.0	27,274,795	15.0	41,390,924	XXX
11.3 Commercial Mortgage-Backed Securities.....	1,704,314	2,663,148	2,218,333	253,561	106,734	6,946,090	3.7	0	0.0	6,946,090	XXX
11.4 Other Loan-Backed and Structured Securities.....			1,967,452			1,967,452	1.0	2,659,283	1.5	1,967,452	XXX
11.5 Totals.....	14,009,971	32,208,738	84,095,563	29,642,786	28,491,142	188,448,200	100.0	181,573,026	100.0	188,448,200	XXX
11.6 Line 11.5 as a % of Col. 6.....	7.4	17.1	44.6	15.7	15.1	100.0	XXX	XXX	XXX	100.0	XXX
11.7 Line 11.5 as a % of Line 9.5, Col. 6, Section 9.....	7.4	17.1	44.6	15.7	15.1	100.0	XXX	XXX	XXX	100.0	XXX
<b>12. Total Privately Placed Bonds</b>											
12.1 Issuer Obligations.....						0	0.0	0	0.0	XXX	0
12.2 Residential Mortgage-Backed Securities.....						0	0.0	0	0.0	XXX	0
12.3 Commercial Mortgage-Backed Securities.....						0	0.0	0	0.0	XXX	0
12.4 Other Loan-Backed and Structured Securities.....						0	0.0	0	0.0	XXX	0
12.5 Totals.....	0	0	0	0	0	0	0.0	0	0.0	XXX	0
12.6 Line 12.5 as a % of Col. 6.....	0.0	0.0	0.0	0.0	0.0	0.0	XXX	XXX	XXX	XXX	0.0
12.7 Line 12.5 as a % of Line 9.5, Col. 6, Section 9.....	0.0	0.0	0.0	0.0	0.0	0.0	XXX	XXX	XXX	XXX	0.0

601S

**Sch. DA-Verification  
NONE**

**Sch. DB-Pt. A-Verification  
NONE**

**Sch. DB-Pt. B-Verification  
NONE**

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

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

**Sch. DB-Verification  
NONE**

## SCHEDULE E - VERIFICATION BETWEEN YEARS

### Cash Equivalents

	1 Total	2 Bonds	3 Other (a)
1. Book/adjusted carrying value, December 31 of prior year.....	5,205,064	5,205,064	
2. Cost of cash equivalents acquired.....	72,548,745	72,548,745	
3. Accrual of discount.....	0		
4. Unrealized valuation increase (decrease).....	0		
5. Total gain (loss) on disposals.....	0		
6. Deduct consideration received on disposals.....	76,528,535	76,528,535	
7. Deduct amortization of premium.....	0		
8. Total foreign exchange change in book/adjusted carrying value.....	0		
9. Deduct current year's other than temporary impairment recognized.....	0		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	1,225,273	1,225,273	0
11. Deduct total nonadmitted amounts.....	0		
12. Statement value at end of current period (Line 10 minus Line 11).....	1,225,273	1,225,273	0

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

## SCHEDULE A - PART 1

Showing all Real Estate OWNED December 31 of Current Year

1 Description of Property	2 Code	Location		5 Date Acquired	6 Date of Last Appraisal	7 Actual Cost	8 Amount of Encumbrances	9 Book/Adjusted Carrying Value Less Encumbrances	10 Fair Value Less Encumbrances	Change in Book/Adjusted Carrying Value Less Encumbrances					16 Gross Income Earned Less Interest Incurred on Encumbrances	17 Taxes, Repairs, and Expenses Incurred
		3 City	4 State							11 Current Year's Depreciation	12 Current Year's Other Than Temporary Impairment Recognized	13 Current Year's Change in Encumbrances	14 Total Change in B./A.C.V (13 - 11 - 12)	15 Total Foreign Exchange Change in B./A.C.V		
<b>Properties Held for the Production of Income</b>																
304 Pennsylvania Ave SE.....		Washington .....	DC.....	06/18/2004	01/16/2009	2,030,269				41,646			(41,646)		207,273	
226 N Union Street.....		Alexandria.....	VA.....	12/06/2004	01/16/2009	884,635				32,169			(32,169)		37,800	
0499999. Total - Properties Held for the Production of Income.....						2,914,904	.0	.0	.0	73,815	.0	.0	(73,815)	.0	245,073	.0
0699999. Totals.....						2,914,904	.0	.0	.0	73,815	.0	.0	(73,815)	.0	245,073	.0

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

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

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

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

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

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

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

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

**SCHEDULE D - PART 1**

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

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	For eign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
<b>U.S. Government - Issuer Obligations</b>																						
31331Y	EH	9				1	823,800	124.920	936,903	750,000	801,351		(6,379)			5.150	4.000	MN	4,935	38,625	04/16/2009	11/15/2019
31331Q	KY	2				1	1,086,340	137.145	1,371,449	1,000,000	1,074,181		(3,576)			5.770	5.026	JJ	28,209	57,700	05/08/2009	01/05/2027
911759	GL	6				1	124,150	102.897	133,766	130,000	126,592		500			5.380	5.937	FA	2,914	6,994	06/15/2007	08/01/2018
880591	CS	9				1	1,084,360	138.942	1,389,423	1,000,000	1,075,490		(1,620)			5.880	5.310	AO	14,700	58,800	10/18/2006	04/01/2036
880591	EH	1				1FE	247,205	131.572	328,929	250,000	247,323		44			5.250	5.325	MS	3,865	13,125	09/22/2009	09/15/2039
912810	QK	7				1	773,094	120.188	961,500	800,000	774,123		499			3.875	4.071	FA	11,709	31,000	11/30/2010	08/15/2040
912828	RR	3				1	1,006,094	103.789	1,037,891	1,000,000	1,005,500		(565)			2.000	1.932	MN	2,597	20,000	12/15/2011	11/15/2021
912828	SF	8				1	394,125	103.414	413,656	400,000	394,532		407			2.000	2.166	FA	3,022	6,000	03/30/2012	02/15/2022
912828	PX	2				1	517,422	117.383	586,914	500,000	514,851		(1,579)			3.625	3.206	FA	6,846	18,125	05/09/2011	02/15/2021
0199999	U.S. Government - Issuer Obligations						6,056,590	XXX	7,160,431	5,830,000	6,013,943	0	(12,269)	0	0	XXX	XXX	XXX	78,797	250,369	XXX	XXX
<b>U.S. Government - Residential Mortgage-Backed Securities</b>																						
31292S	AQ	3	FHLMC PC			1	1,555,966	104.647	1,560,726	1,491,415	1,556,431		465			2.500	1.444	MON	3,107	3,741	11/14/2012	10/01/2042
31292S	AU	4	FHLMC PC			1	1,830,228	104.647	1,825,983	1,744,892	1,831,169		941			2.500	1.313	MON	3,635	4,375	11/20/2012	12/01/2042
3132HM	K2	6	FHLMC PC			1	1,889,088	104.647	1,890,056	1,806,119	1,890,182		1,094			2.500	1.377	MON	3,763	13,593	09/25/2012	09/01/2042
3138MQ	HN	6	FNMA PASS-THRU			1	2,091,562	104.646	2,092,917	2,000,000	2,093,957		2,395			2.000	0.441	MON	3,333		12/31/2012	12/01/2027
36202D	AG	6	G2 2707			1	8,097	107.698	8,446		7,842		(7,920)			6.270	-1,200.000	MON	41	171	10/08/2003	01/20/2014
36202D	YY	1	GNMA II Pool 3427			1	321,648	110.411	362,380	328,212	321,902		66			4.500	5.115	MON	1,321	14,863	06/18/2009	08/20/2033
36290S	5M	9	GNMA II Pool 616552			1	722,772	114.595	773,174	674,700	719,739		(614)			6.500	3.857	MON	3,655	43,962	06/18/2009	08/20/2034
36225A	KR	0	GNMA PASS-THRU 780304			1	381,139	110.312	365,602	331,425	369,886		(3,213)			10.500	1.725	MON	2,900	35,324	03/27/2009	07/15/2021
36225B	4C	9	GNMA PASS-THRU 781719			1	497,976	112.915	534,720	473,558	498,057		(175)			6.000	3.752	MON	2,368	28,664	05/19/2009	02/15/2034
36202F	YA	8	GNMA PASS-THRU M SINGLE FAMILY			1	1,547,156	110.442	1,533,762	1,388,752	1,549,259		2,103			4.500	1.094	MON	5,208	17,861	09/20/2012	10/20/2041
0299999	U.S. Government - Residential Mortgage-Backed Securities						10,845,632	XXX	10,947,766	10,246,915	10,830,582	0	(4,858)	0	0	XXX	XXX	XXX	29,241	162,554	XXX	XXX
0599999	Total - U.S. Government						16,902,222	XXX	18,108,197	16,076,915	16,844,525	0	(17,127)	0	0	XXX	XXX	XXX	108,038	412,923	XXX	XXX
<b>U.S. States, Territories &amp; Possessions (Direct and Guaranteed) - Issuer Obligations</b>																						
033161	ZQ	6	Anchorage AK 5.91			1	580,000	111.267	645,349	580,000	580,000					5.910	5.910	AO	8,570	34,278	03/18/2010	04/01/2030
059189	GG	9	Baltimore MD			1	485,765	108.629	543,145	500,000	489,416		772			5.700	5.988	AO	6,017	28,500	06/27/2007	10/15/2022
088365	EU	1	Bexar Cnty Tax Hosp Dist Build			1	599,880	112.861	677,166	600,000	599,866		4			5.263	5.265	FA	11,929	31,578	10/08/2010	02/15/2031
172254	BX	1	CINCINNATI ECON			1	393,720	103.977	415,908	400,000	395,839		583			5.430	5.640	MN	3,620	21,720	01/26/2009	11/01/2018
172217	FU	0	CINCINNATI OHIO ULT			1	600,000	113.691	682,146	600,000	600,000					6.046	6.047	JD	3,023	36,276	10/27/2009	12/01/2028
180848	DU	4	CLARK CNTY NEV FOR ISSUES DTD GO			1	519,445	119.403	597,015	500,000	514,216		(1,668)			6.160	5.651	MN	5,133	30,800	09/08/2009	11/01/2022
199491	S3	6	COLUMBUS OHIO GO			1	1,000,000	108.813	1,088,130	1,000,000	1,000,000					5.550	5.527	JD	4,625	55,500	07/30/2010	06/01/2031
213185	EW	7	Cook Cnty Il			1	500,000	109.649	548,245	500,000	500,000					5.540	5.540	MN	3,539	29,085	10/27/2011	11/15/2027
235308	RA	3	Dallas Tex Indpt Schl Dst			1	507,500	125.728	628,640	500,000	506,210		(576)			6.450	6.251	FA	12,183	32,250	11/16/2010	02/15/2035
452151	8U	0	ILLINOIS ST GO			1	415,203	102.932	422,021	410,000	411,385		(1,334)			4.071	3.724	JJ	8,346	16,691	01/15/2010	01/01/2014
535137	RD	7	Lindale Tex Indpt Sch Dist			1	1,016,040	110.996	1,109,960	1,000,000	1,015,030		(320)			6.160	6.035	FA	23,271	61,600	04/13/2010	02/15/2035
544646	XY	3	LOS ANGELES CALIF UNI SCH DIST GO			1	504,560	116.741	583,705	500,000	504,071		(146)			5.755	5.678	JJ	14,388	28,775	10/15/2009	07/01/2029
57419P	JR	1	Maryland St Comnty Dev Admin			1	410,000	107.567	441,025	410,000	410,000					5.270	5.271	MS	7,202	21,607	06/20/2007	03/01/2015
594610	2S	5	Michigan State			1	700,000	118.347	828,429	700,000	700,000					5.090	5.090	MN	5,938	35,630	04/29/2008	05/01/2019
602245	UM	2	MILWAUKEE CNTY WIS TAX			1	422,175	137.007	534,327	390,000	418,881		(1,052)			6.840	6.105	JD	2,223	26,676	08/14/2009	12/01/2028
63165T	FX	8	Nassau Cnty NY Build America			1	508,250	116.536	582,680	500,000	506,834		(648)			7.400	7.164	AO	9,250	37,000	12/22/2010	10/01/2035
64966H	HA	1	NEW YORK N Y GO			1	776,594	125.181	876,267	700,000	757,298		(6,261)			6.491	5.141	MS	15,146	45,437	09/29/2009	03/01/2021

E10

## SCHEDULE D - PART 1

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

1	2		Codes			6	7		Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates	
			3	4	5		8	9	12	13			14	15	16	17	18	19	20	21	22	
CUSIP Identification	Description		Code	F o r e i g n	B o n d C H A R	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
67755W AU 9	OHIO ST DEV ASSISTANCE	GO				..1FE	250,000	120.465	301,163	250,000	250,000					6.270	6.266	AO	3,919	15,675	06/18/2009	10/01/2023
680616 UG 2	OLENTANGY LOC SCH DIST OHIO	SCH				..1FE	305,043	115.427	346,281	300,000	303,213		(570)			5.000	4.752	JD	1,250	15,000	09/03/2009	12/01/2018
802498 JC 0	SANTA MONICA-MALIBU UNI SCH DI	GO				..1FE	625,000	116.168	726,050	625,000	625,000					6.095	6.095	FA	15,872	38,094	08/05/2009	08/01/2022
815626 GQ 3	SEDGWICK CNTY KANS UNI SCH DIS	TAX				..1FE	500,000	132.862	664,310	500,000	500,000					6.220	6.213	AO	7,775	31,100	05/27/2009	10/01/2028
835631 KT 8	Sonoma Valley S D					..1FE	500,000	110.687	553,435	500,000	500,000					7.123	7.125	FA	14,840	35,615	12/22/2010	08/01/2028
891381 H4 0	Torrance Cal Uni Sch Dist					..1FE	750,000	117.938	884,535	750,000	750,000					5.520	5.521	FA	17,250	41,400	04/14/2011	08/01/2021
916507 KT 2	UPPER ST CLAIR TWP PA SCH DIST	GO				..1FE	1,003,500	108.698	1,086,980	1,000,000	1,002,443		(302)			5.986	5.940	JJ	27,602	59,860	09/24/2009	07/15/2034
952347 VB 5	WEST CONTRA COSTA CALIF UNI SC	GO				..1FE	826,312	120.762	966,096	800,000	819,561		(2,196)			8.460	7.973	FA	28,200	67,680	09/18/2009	08/01/2034
1199999	U.S. States, Territories & Possessions - Issuer Obligations						14,698,987	XXX	16,733,008	14,515,000	14,659,263	0	(13,714)	0	0	XXX	XXX	XXX	261,111	877,827	XXX	XXX
<b>U.S. States, Territories &amp; Possessions (Direct and Guaranteed) - Residential Mortgage-Backed Securities</b>																						
1299999	U.S. States, Territories - Residential Mortgage-Backed Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
<b>U.S. States, Territories &amp; Possessions (Direct and Guaranteed) - Commercial Mortgage-Backed Securities</b>																						
1399999	U.S. States, Territories - Commercial Mortgage-Backed Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
<b>U.S. States, Territories &amp; Possessions (Direct and Guaranteed) - Other Loan-Backed and Structured Securities</b>																						
283493 AC 8	El Paso Cnty Cifs Partn					..1FE	500,000	110.102	550,510	500,000	500,000					4.030	4.031	JD	1,679	20,150	09/30/2010	12/01/2018
517705 AJ 8	Las Vegas Nev Cifs Partn					..1FE	499,935	116.512	582,560	500,000	499,840		9			6.484	6.487	MS	10,807	32,420	12/17/2009	09/01/2021
517705 AK 5	Las Vegas Nev Cifs Partn					..1FE	340,260	116.144	383,275	330,000	337,612		(900)			6.682	6.251	MS	7,350	22,057	12/18/2009	09/01/2022
709144 HZ 5	Pennsylvania St Cifs Partn					..1FE	630,000	109.824	691,891	630,000	630,000					4.400	4.400	AO	6,930	27,720	09/30/2010	04/01/2020
1499999	U.S. States, Territories - Other Loan-Backed and Structured Securities						1,970,195	XXX	2,208,236	1,960,000	1,967,452	0	(891)	0	0	XXX	XXX	XXX	26,766	102,347	XXX	XXX
1799999	Total - U.S. States, Territories & Possessions (Direct and Guaranteed)						16,669,182	XXX	18,941,244	16,475,000	16,626,715	0	(14,605)	0	0	XXX	XXX	XXX	287,877	980,174	XXX	XXX
<b>U.S. Political Subdivisions of States, Territories &amp; Possessions (Direct and Guaranteed) - Issuer Obligations</b>																						
1899999	U.S. Political Subdivisions of States, Territories & Possessions - Issuer Obligations						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
<b>U.S. Political Subdivisions of States, Territories &amp; Possessions (Direct and Guaranteed) - Residential Mortgage-Backed Securities</b>																						
1999999	U.S. Political Subdivisions - Residential Mortgage-Backed Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
<b>U.S. Political Subdivisions of States, Territories &amp; Possessions (Direct and Guaranteed) - Commercial Mortgage-Backed Securities</b>																						
2099999	U.S. Political Subdivisions - Commercial Mortgage-Backed Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
<b>U.S. Political Subdivisions of States, Territories &amp; Possessions (Direct and Guaranteed) - Other Loan-Backed and Structured Securities</b>																						
2199999	U.S. Political Subdivisions - Other Loan-Backed and Structured Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2499999	Total - U.S. Political Subdivisions of States, Territories & Possessions						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
<b>U.S. Special Revenue &amp; Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Issuer Obligations</b>																						
088006 GG 0	BEVERLY HILLS CALIF PUB FING A	LEA				..1FE	1,000,000	117.416	1,174,160	1,000,000	1,000,000					5.898	5.878	JD	4,915	58,980	07/29/2010	06/01/2025
114894 HA 9	Broward Cnty Fla Arpt Sys Rev					..1FE	673,980	121.265	727,590	600,000	640,998		(5,489)			6.900	5.566	AO	10,350	41,400	12/13/2005	10/01/2021
120525 BU 3	Buncombe Cnty N C					..1FE	500,000	125.487	627,435	500,000	500,000					6.500	6.467	JD	2,708	32,500	11/18/2010	06/01/2026
120827 CV 0	Burbank Glendale Pasadena Airport					..1FE	508,825	107.118	535,590	500,000	508,629		(196)			5.562	5.418	JJ	13,905	3,940	05/10/2012	07/01/2032
13012E K3 1	California Cmnty College Fing Auth					..1FE	900,000	108.728	978,552	900,000	900,000					6.097	6.098	JD	4,573	54,873	08/23/2011	06/01/2028
13063A 7G 3	CALIFORNIA ST					..1	1,204,400	121.887	1,218,870	1,000,000	1,198,822		(5,578)			6.200	2.931	AO	15,500		10/16/2012	10/01/2019

E10.1

## SCHEDULE D - PART 1

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

1	2		Codes			6	7		Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates	
			3	4	5		8	9	12	13			14	15	16	17	18	19	20	21	22	
CUSIP Identification	Description		Code	For eign Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date	
196711 LY 9	COLORADO ST CTFS PARTN.....				1	648,475	128.584	642,920	500,000	647,683		(792)			6.250	3.838	MS.....	9,201		11/16/2012	09/15/2029	
20281P DN 9	COMMONWEALTH FING AUTH PA REV REV.....				1FE	500,000	118.803	594,015	500,000	500,000					5.410	5.409	JD.....	2,254	27,050	04/21/2010	06/01/2022	
235241 LT 1	DALLAS TEX AREA RAPID TRAN.....				1	502,500	114.997	574,985	500,000	501,751		(220)			6.249	6.181	JD.....	2,604	31,245	07/13/2009	12/01/2034	
287259 BC 8	Elk Grove CA Fin Auth Lease.....				1	1,000,000	110.037	1,100,370	1,000,000	1,000,000					8.668	8.671	MS.....	28,893	86,680	12/22/2010	03/01/2040	
34160W UD 4	FLORIDA ST DEPT ENVIRONMENTAL FLO.....				1	1,027,500	117.089	1,170,890	1,000,000	1,020,644		(2,467)			7.045	6.649	JJ.....	35,225	70,450	01/28/2010	07/01/2029	
347622 CK 6	FORT LAUDERDALE FLA SPL OBLIG.....				1	765,000	100.595	754,463	750,000	764,706		(294)			3.824	3.606	JJ.....	7,011		10/04/2012	01/01/2024	
358266 BW 3	FRESNO CNTY CALIF PENSION OBLI PEN.....				1FE	552,922	102.178	623,286	610,000	568,333		4,948			4.928	6.200	FA.....	11,356	30,061	08/26/2009	08/15/2019	
373541 2H 3	GEORGIA MUN ELEC AUTH PWR REV.....				1FE	548,595	110.515	552,575	500,000	546,534		(2,061)			4.430	3.230	JJ.....	11,075		07/13/2012	01/01/2022	
442348 P3 6	HOUSTON TEX ARPT SYS REV ARP.....				1FE	445,975	120.309	601,545	500,000	451,580		1,628			6.880	8.000	JJ.....	17,200	34,400	03/25/2009	01/01/2028	
45201L PT 6	IL Hsg Dev Ath Multi Fam Rev 6.057.....				1	500,000	105.309	526,545	500,000	500,000					6.057	6.030	JJ.....	15,143	30,285	11/17/2006	07/01/2028	
485428 ZY 5	Kansas St Dev Fin Auth Rev.....				1FE	507,145	117.393	586,965	500,000	506,494		(117)			5.501	5.406	MN.....	4,584	27,505	09/25/2006	05/01/2034	
491189 FM 3	Kentucky Asset Gen Fund.....				1FE	1,165,000	115.573	1,346,425	1,165,000	1,165,000					5.339	5.322	AO.....	15,550	62,199	02/24/2011	04/01/2022	
57586N MV 0	MASSACHUSETTS ST HSG FIN AGY.....				1	1,500,000	101.042	1,515,630	1,500,000	1,500,000					4.836	4.837	JD.....	6,045	14,307	09/20/2012	06/01/2043	
594614 6B 0	Michigan St Bldg Auth Rev.....				1	450,000	110.790	498,555	450,000	450,000					6.165	6.167	AO.....	5,857	27,743	07/28/2011	10/15/2031	
60415N E7 3	MNSHSG 6.51.....				1	448,050	104.883	456,241	435,000	440,086		(1,502)			6.510	6.078	JJ.....	14,159	28,481	10/27/2006	01/01/2032	
61212L MW 6	MONTANA ST BRD REGENTS HIGHER.....				1	500,000	101.067	505,335	500,000	500,000					3.090	3.090	MN.....	1,974		11/15/2012	11/15/2025	
631663 NF 4	NASSAU CNTY N Y INTERIM FIN AU.....				1	1,000,000	102.274	1,022,740	1,000,000	1,000,000					2.822	2.822	MN.....	6,271		10/11/2012	11/15/2023	
64970M XL 2	New York NY City Hsg Dev Corp.....				1	520,000	106.026	551,335	520,000	520,000					5.430	5.430	MN.....	4,706	28,236	09/23/2005	11/01/2017	
649902 ZP 1	NEW YORK ST DORM AUTH ST PERS ST.....				1FE	1,024,470	121.790	1,217,900	1,000,000	1,020,670		(1,204)			5.292	5.062	MS.....	15,582	52,920	09/21/2009	03/15/2025	
645913 AA 2	NJ ECONOMIC DEV.....				1FE	501,240	127.964	639,820	500,000	501,102		(37)			7.425	7.400	FA.....	14,025	37,125	03/18/2009	02/15/2029	
658196 2T 6	NORTH CAROLINA EASTN MUN PWR A TAX.....				1FE	500,000	106.034	530,170	500,000	500,000					4.680	4.681	JJ.....	11,700	23,400	10/15/2009	01/01/2015	
658203 L3 6	NORTH CAROLINA MUN PWR AGY NO REV.....				1FE	500,000	116.033	580,165	500,000	500,000					5.482	5.483	JJ.....	13,705	27,410	10/08/2009	01/01/2021	
64970M ZF 5	NY Hsg Dev Corp.....				1FE	733,200	105.493	743,726	705,000	720,772		(3,361)			5.260	4.212	MN.....	5,785	37,083	05/19/2010	05/01/2017	
70914P PF 3	PA State Build America Bonds.....				1	906,392	117.874	942,992	800,000	900,330		(6,062)			4.550	2.700	JJ.....	16,784	18,200	06/28/2012	07/15/2021	
70227N BC 2	PASADENA CALIF PENSION FDG.....				1	794,790	111.652	837,390	750,000	773,504		(6,099)			7.330	6.281	MN.....	7,025	54,975	03/13/2009	05/15/2022	
71884A VC 0	Phoenix Ariz Civic Corp Tax Rev.....				1	1,000,000	109.213	1,092,130	1,000,000	1,000,000					5.315	5.316	JJ.....	26,575	56,693	06/07/2011	07/01/2031	
73358W AJ 3	Port Auth NY & NJ.....				1FE	551,280	126.353	631,765	500,000	548,658		(1,767)			6.040	5.170	JD.....	2,517	30,200	06/30/2011	12/01/2029	
842475 WF 8	Southern CA Pub Pwr Auth Pwr Proj.....				1FE	491,572	124.237	537,946	433,000	462,244		(5,826)			6.930	5.182	MN.....	3,834	30,007	05/09/2007	05/15/2017	
897799 BX 4	TRUCKEE CALIF PUB FING AUTH LE LEA.....				1	296,916	114.222	342,666	300,000	297,141		102			7.700	7.810	JD.....	1,925	23,100	09/08/2009	12/01/2029	
915137 5T 6	UNIVERSITY TEX UNIV REVS.....				1	1,174,980	115.528	1,155,280	1,000,000	1,174,084		(896)			4.644	3.330	FA.....	17,544		11/16/2012	08/15/2030	
927781 UZ 5	Virginia College Bldg Auth.....				1FE	498,380	109.925	549,625	500,000	498,529		90			4.250	4.281	FA.....	8,854	21,250	10/26/2010	02/01/2025	
92812Q W8 6	Virginia St Hsg Dev Auth.....				1	497,500	110.154	550,770	500,000	497,545		50			5.282	5.333	MS.....	8,803	18,267	12/22/2011	03/01/2028	
93730P AG 1	Wa St Biomed Res.....				1FE	1,000,000	116.893	1,168,930	1,000,000	1,000,000					4.881	4.881	JJ.....	24,405	48,810	12/14/2010	07/01/2019	
971697 BA 4	Wilmington N C Ltd Oblig Rev.....				1FE	500,000	116.099	580,495	500,000	500,000					6.330	6.331	JD.....	2,638	31,650	04/08/2010	06/01/2030	
2599999	U.S. Special Revenue & Assessment Obligations - Issuer Obligations.....					28,339,087	XXX	30,988,787	27,418,000	28,225,839	0	(37,150)	0		XXX	XXX	XXX	432,560	1,201,425	XXX	XXX	
<b>U.S. Special Revenue &amp; Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Residential Mortgage-Backed Securities</b>																						
3133XH K6 8	FEDERAL HOME LN BKS.....				1	1,659,615	116.946	1,754,183	1,500,000	1,585,293		(20,652)			5.125	3.512	AO.....	15,375	76,875	03/23/2009	10/19/2016	
31359M L8 4	FEDERAL NATL MTG ASSN.....				1	712,748	116.869	792,372	678,000	695,439		(4,755)			6.000	5.139	AO.....	8,249	40,680	02/02/2009	04/18/2036	
31398A QY 1	FEDERAL NATL MTG ASSN.....				1	500,000	108.983	544,915	500,000	500,000					5.380	5.378	MN.....	3,587	26,900	02/17/2009	11/13/2028	
31331X UU 4	FFCB 5.625.....				1	998,750	106.240	1,062,395	1,000,000	998,997		73			5.625	5.638	AO.....	12,500	56,250	03/29/2007	04/11/2022	
3128M4 JF 1	FG G02662.....				1	303,624	121.721	347,018	285,093	301,505		(461)			7.500	5.842	MON...	1,782	21,534	08/13/2008	07/01/2034	
31292H NC 4	FGC 01287.....				1	159,771	116.003	182,608	157,410	159,436		(38)			6.500	5.901	MON...	853	10,346	05/16/2006	01/01/2032	

E10.2

## SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	F o r e i g n	B o n d C H A R	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3128M7 VT 0	FGG 05726.....				1	524,246	109.544	541,134	493,990	523,484		(233)		5.461	2.683	MON...		2,248	25,120	06/28/2010	08/01/2039
3128MJ DE 7	FGLMC G08100.....				1		100.000							5.926	5.827	MON...				12/16/2005	12/01/2035
3133XH RJ 3	FHLB 5.0.....				1	1,000,000	126.827	1,268,269	1,000,000	1,000,000				5.000	4.948	JD.....		2,917	50,000	12/07/2006	12/10/2021
3128X4 UZ 2	FHLMC 5.625.....			1	1	962,470	112.772	1,127,717	1,000,000	966,126		686		5.625	5.896	MN.....		5,938	56,250	10/24/2006	11/23/2035
3137EA CA 5	FHLMC 3 3/4.....			1	1	2,090,224	115.592	2,392,750	2,070,000	2,090,753		(2,501)		3.750	3.588	MS.....		20,269	77,625	02/28/2012	03/27/2019
3128MJ LM 0	FHLMC GO8331.....				1		100.000							4.500	4.422	MON...				03/12/2009	02/01/2039
312935 H8 5	FHLMC PC A8-8355.....				1	607,864	107.309	645,636	601,659	607,847		(34)		4.500	3.967	MON...		2,256	27,691	09/29/2009	09/01/2039
312936 A8 0	FHLMC PC A8-9031.....				1		100.000							4.000	3.945	MON...				09/21/2009	09/01/2039
3128M7 LX 2	FHLMC PC 5442.....				1	507,991	120.756	544,664	451,046	501,147		(2,703)		8.500	4.742	MON...		3,195	38,605	05/12/2009	07/01/2032
3128M8 3G 7	FHLMC PC G06799 GOLD COMB 30.....				1	1,632,687	106.422	1,697,231	1,594,810	1,632,094		(327)		3.500	2.971	MON...		9,471	56,329	12/15/2011	11/01/2041
31398W YJ 2	FHR 3652 CP.....				1	1,101,882	119.795	1,255,644	1,048,164	1,098,455		(2,439)		5.000	4.550	MON...		4,367	52,408	06/21/2011	04/15/2040
3138EB P3 8	FN AK6724.....				1	580,698	104.888	596,133	568,354	580,617		(81)		3.000	2.703	MON...		1,421	8,621	06/13/2012	03/01/2042
31371K Y7 0	FN 254634.....				1	147,778	109.528	161,103	147,089	147,423		(39)		5.500	5.204	MON...		674	8,177	10/12/2005	02/01/2023
31383S TH 3	FN 511852.....				1	57,629	117.738	64,969	55,181	57,101		(43)		6.500	4.996	MON...		299	3,590	04/22/2003	07/01/2029
31402C U6 7	FN 725205.....				1	362,591	108.744	394,050	362,365	362,412		(15)		5.000	4.835	MON...		1,510	18,349	02/15/2005	03/01/2034
31404V TS 7	FN 780061.....				1	480,503	108.950	523,753	480,729	480,331		(14)		5.000	4.881	MON...		2,003	24,262	02/15/2005	05/01/2034
31407F GC 8	FN 829195.....				1	76,602	108.181	85,874	79,380	76,877		24		4.600	5.918	MON...		304	3,671	09/12/2005	07/01/2035
31408F GA 1	FN 849893.....				1	84,955	107.650	98,074	91,105	86,602		172		4.625	6.700	MON...		351	3,687	12/14/2005	11/01/2023
31408G Y2 7	FN 851329.....				1	208,695	110.425	233,331	211,303	208,875		17		5.500	5.834	MON...		968	11,786	02/08/2006	02/01/2036
31419A KZ 9	FN Pool AE0311.....				1	1,003,299	106.427	1,066,782	1,002,359	1,003,194		(33)		3.500	3.451	MON...		2,924	35,458	09/22/2010	08/01/2040
31359M Z2 2	FNMA 5.45.....			1	1	1,025,938	117.283	1,172,825	1,000,000	1,011,505		(2,700)		5.450	5.110	AO.....		11,051	54,500	12/15/2006	10/18/2021
31371K 7E 5	FNMA PASS-THRU 254793.....				1	442,751	108.950	481,173	441,647	442,697		(19)		5.000	4.728	MON...		1,840	22,350	06/15/2009	07/01/2033
31381D 2J 3	FNMA PASS-THRU 458077.....				1	256,831	117.807	278,863	236,711	255,378		(666)		7.000	4.533	MON...		1,381	16,706	05/14/2009	08/15/2027
31385J DJ 4	FNMA PASS-THRU 545605.....				1	252,892	117.330	270,357	230,425	252,817		(343)		7.000	4.457	MON...		1,344	16,264	07/22/2009	05/01/2032
31403D T8 2	FNMA PASS-THRU 745875.....				1	497,832	112.174	520,309	463,842	497,967		(197)		6.500	3.757	MON...		2,512	30,561	09/21/2009	09/01/2036
31403U PF 2	FNMA PASS-THRU 758322.....				1	367,665	110.425	388,685	351,990	367,775		(100)		5.500	3.502	MON...		1,613	19,652	04/13/2009	12/01/2033
31417J NH 9	FNMA PASS-THRU AC0391.....				1	1,124,745	108.056	1,203,326	1,113,608	1,124,583		(72)		4.500	3.938	MON...		4,176	50,828	09/21/2009	07/01/2039
31416C FS 0	FNMA PASS-THRU 995777.....				1	1,122,340	119.593	1,234,243	1,032,036	1,122,418		(1,545)		7.000	4.635	MON...		6,020	72,540	05/28/2009	04/01/2033
31396Y S2 9	FNR 2008-26 ZK.....				1	1,223,142	112.553	1,426,547	1,267,449	1,308,595		52,765		5.000	4.301	MON...		5,281		05/11/2011	04/25/2038
31397N WX 9	FNR 2009-30 Z.....				1	1,307,502	118.136	1,331,255	1,126,880	1,340,428		32,926		6.500	4.529	MON...		4,228		05/07/2012	05/25/2039
31396Q LV 9	FNR 2009-50 GX.....				1	670,133	117.040	698,728	597,000	656,172		(13,961)		5.000	1.458	MON...		2,074	22,388	03/22/2012	07/25/2039
3128X6 F5 0	Freddie Mac.....			1	1	1,481,089	100.402	1,466,872	1,461,000	1,462,066		(11,038)		5.100	4.317	FA.....		29,804	74,511	03/30/2011	02/07/2028
3137EA DB 2	Freddie Mac.....				1	2,003,360	104.468	2,089,350	2,000,000	2,003,066		(294)		2.375	2.356	JJ.....		22,167	23,750	01/17/2012	01/13/2022
2699999	U.S. Special Revenue - Residential Mortgage-Backed Securities.....					27,540,842	XXX	29,943,130	26,700,625	27,509,475	0	21,360	0	XXX	XXX	XXX		196,952	1,138,264	XXX	XXX
<b>U.S. Special Revenue &amp; Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Commercial Mortgage-Backed Securities</b>																					
2799999	U.S. Special Revenue - Commercial Mortgage-Backed Securities.....					0	XXX	0	0	0	0	0	0	XXX	XXX	XXX		0	0	XXX	XXX
<b>U.S. Special Revenue &amp; Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Other Loan-Backed and Structured Securities</b>																					
2899999	U.S. Special Revenue - Other Loan-Backed and Structured Securities.....					0	XXX	0	0	0	0	0	0	XXX	XXX	XXX		0	0	XXX	XXX
3199999	Total - U.S. Special Revenue & Special Assessment Obligations.....					55,879,929	XXX	60,931,917	54,118,625	55,735,314	0	(15,790)	0	XXX	XXX	XXX		629,512	2,339,689	XXX	XXX

E10.3

**Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations**

## 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
CUSIP Identification	Description		Code	For eign Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
00287Y AD 1	ABBVIE INC.....	1			1	494,820	106.313	531,567	500,000	494,807		(13)		4.400	4.463	MN.....	3,239			11/08/2012	11/06/2042
010392 EW 4	ALABAMA PWR CO.....	4			1FE	724,036	115.463	773,602	670,000	701,849		(7,004)		5.550	4.268	FA.....	15,494	37,185		09/04/2009	02/01/2017
0258M0 CW 7	AMERICAN EXPRESS CR CORP MTNBE.....	7			1FE	1,052,380	101.806	1,018,056	1,000,000	1,013,040		(38,387)		5.875	1.954	MN.....	9,628	58,750		12/22/2011	05/02/2013
00184A AC 9	AOL Time Warner.....	9			2FE	1,145,495	137.668	1,376,682	1,000,000	1,130,358		(3,727)		7.625	6.413	AO.....	16,097	76,250		06/24/2011	04/15/2031
039483 AU 6	Archer Daniels.....	6			1FE	465,703	116.692	583,460	500,000	469,215		617		5.375	5.878	MS.....	7,913	26,875		05/10/2006	09/15/2035
039483 AY 8	Archer Daniels.....	8			1FE	583,480	119.708	598,541	500,000	560,093		(10,538)		5.450	2.942	MS.....	8,024	27,250		09/28/2010	03/15/2018
04650N AA 2	AT & T Inc.....	2			1FE	965,568	116.455	1,333,407	1,145,000	970,380		2,201		5.350	6.550	MS.....	20,419	61,258		09/02/2010	09/01/2040
048303 CD 1	ATLANTIC CITY ELEC CO.....	1			1FE	560,550	133.536	667,681	500,000	540,922		(5,654)		7.750	6.070	MN.....	4,951	38,750		03/26/2009	11/15/2018
06051G DY 2	BANK OF AMERICA FDG CORP.....	2			1FE	528,645	108.285	541,424	500,000	517,271		(11,374)		7.375	4.739	MN.....	4,712	36,875		01/18/2012	05/15/2014
06050T JZ 6	Bank of America NA.....	6			2FE	506,715	122.528	612,639	500,000	506,035		(115)		6.000	5.904	AO.....	6,333	30,000		10/26/2006	10/15/2036
071813 BD 0	Baxter International Inc.....	0			1FE	499,705	103.047	515,235	500,000	499,759		54		1.850	1.862	JJ.....	4,265	5,293		12/19/2011	01/15/2017
073902 PN 2	BEAR STEARNS COS INC.....	2			1FE	507,435	112.771	563,854	500,000	504,474		(968)		5.550	5.301	JJ.....	12,256	27,750		09/25/2009	01/22/2017
075887 AX 7	Becton Dickinson.....	7			1FE	497,995	120.626	603,130	500,000	498,027		31		5.000	5.026	MN.....	3,403	25,000		11/09/2010	11/12/2040
075887 AU 3	BECTON DICKINSON & CO.....	3			1FE	496,740	118.531	592,656	500,000	497,709		294		5.000	5.084	MN.....	3,194	25,000		05/15/2009	05/15/2019
084664 BL 4	Berkshire Hathaway Fin.....	4			1FE	1,154,400	122.419	1,224,187	1,000,000	1,151,482		(2,716)		5.750	4.749	JJ.....	26,514	57,500		11/28/2011	01/15/2040
055451 AH 1	BHP BILLITON FIN USA LTD.....	1			1FE	1,142,210	127.530	1,275,300	1,000,000	1,103,549		(14,030)		6.500	4.575	AO.....	16,250	65,000		03/31/2010	04/01/2019
09247X AC 5	Blackrock Inc.....	5			1FE	495,980	122.209	611,044	500,000	497,923		357		6.250	6.351	MS.....	9,201	31,250		09/13/2007	09/15/2017
09247X AH 4	Blackrock Inc 4 1/4.....	4			1FE	994,280	112.800	1,127,999	1,000,000	995,003		481		4.250	4.321	MN.....	4,368	42,500		05/24/2011	05/24/2021
097023 AG 0	Boeing Co.....	0			1FE	1,001,506	155.255	1,117,837	720,000	959,988		(6,937)		8.625	5.715	MN.....	7,935	62,100		12/14/2005	11/15/2031
10112R AR 5	BOSTON PPTY'S LTD PARTNERSHIP.....	5			2FE	998,910	118.300	1,182,996	1,000,000	999,107		81		5.625	5.638	MN.....	7,188	56,250		04/19/2010	11/15/2020
05565Q BJ 6	BP Capital Mkts.....	6			1FE	1,253,538	115.949	1,449,366	1,250,000	1,252,636		(382)		4.750	4.710	MS.....	18,307	59,375		09/23/2010	03/10/2019
12189L AJ 0	Burlington Northern Santa Fe.....	0			2FE	995,850	104.960	1,049,595	1,000,000	996,310		460		4.400	4.422	MS.....	12,956	23,589		02/28/2012	03/15/2042
14912L AD 0	CATERPILLAR FINL SVCS MTNS BE.....	0			1FE	571,085	128.677	643,387	500,000	548,818		(7,154)		7.050	5.069	MS.....	8,910	35,250		09/18/2009	10/01/2018
149123 BN 0	Caterpillar Inc.....	0			1FE	1,018,053	131.609	1,316,090	1,000,000	1,016,495		(319)		6.050	5.919	FA.....	22,856	60,500		10/18/2006	08/15/2036
166764 AB 6	CHEVRON CORP NEW.....	6			1	1,000,000	100.164	1,001,641	1,000,000	1,000,000				2.355	2.350	JD.....	1,701			11/28/2012	12/05/2022
172967 EY 3	Citigroup Inc.....	3			1FE	530,510	108.065	540,325	500,000	519,536		(10,974)		6.375	3.851	FA.....	12,307	31,875		01/19/2012	08/12/2014
172967 FT 3	Citigroup Inc.....	3			1FE	467,725	111.570	557,852	500,000	470,427		2,476		4.500	5.333	JJ.....	10,438	15,813		11/25/2011	01/14/2022
12572Q AE 5	CME GROUP INC.....	5			1FE	996,910	101.465	1,014,645	1,000,000	996,965		55		3.000	3.036	MS.....	9,250			09/10/2012	09/15/2022
20030N AM 3	Comcast Corp.....	3			2FE	1,086,090	128.319	1,283,188	1,000,000	1,082,492		(1,533)		6.450	5.810	MS.....	18,992	64,500		07/26/2010	03/15/2037
20030N BA 8	Comcast Corp.....	8			2FE	505,460	118.526	592,632	500,000	504,219		(483)		5.150	5.007	MS.....	8,583	25,750		04/28/2010	03/01/2020
202795 HV 5	COMMONWEALTH EDISON CO.....	5			1FE	499,880	111.788	558,942	500,000	500,152		(18)		4.000	3.995	FA.....	8,333	20,000		07/26/2010	08/01/2020
202795 HK 9	Commonwith Edis Exc.....	9			1FE	479,595	129.007	645,034	500,000	481,316		353		5.900	6.205	MS.....	8,686	29,500		03/16/2007	03/15/2036
209111 EP 4	Con Edison.....	4			1FE	598,296	115.138	690,827	600,000	599,195		174		5.300	5.337	JD.....	2,650	31,800		12/01/2006	12/01/2016
20825C AR 5	CONOCOPHILLIPS.....	5			1FE	1,090,910	122.992	1,229,921	1,000,000	1,063,263		(8,848)		5.750	4.547	FA.....	23,958	57,500		09/17/2009	02/01/2019
244199 BD 6	DEERE & CO.....	6			1FE	997,690	128.012	1,280,124	1,000,000	997,830		75		5.375	5.394	AO.....	11,198	53,750		10/16/2009	10/16/2029
24422E QF 9	DEERE JOHN CAP CORP MTNS BE.....	9			1FE	534,800	117.574	587,871	500,000	521,125		(4,397)		5.500	4.405	AO.....	27,500	27,500		09/28/2009	04/13/2017
24422E RR 2	DEERE JOHN CAP CORP MTNS BE.....	2			1FE	478,704	102.922	494,025	480,000	478,818		114		2.250	2.292	AO.....	2,220	5,400		04/17/2012	04/17/2019
260003 AC 2	Dover Corp Denbentures.....	2			1FE	520,550	131.983	659,917	500,000	515,069		(565)		6.650	6.340	JD.....	2,771	33,250		10/28/1998	06/01/2028
260543 CH 4	DOW CHEM CO.....	4			2	982,660	99.777	997,774	1,000,000	982,830		170		3.000	3.204	MN.....	3,917			11/14/2012	11/15/2022
260543 CE 1	Dow Chemical Co.....	1			2FE	984,100	111.531	1,115,308	1,000,000	984,294		224		5.250	5.357	MN.....	6,708	52,646		11/22/2011	11/15/2041
26442C AJ 3	Duke Energy Carolinas.....	3			1FE	498,825	114.017	570,087	500,000	499,067		103		4.300	4.329	JD.....	956	21,500		06/07/2010	06/15/2020
26441Y AQ 0	Duke Realty LP.....	0			2FE	498,200	118.568	592,838	500,000	499,178		131		6.500	6.538	JJ.....	14,966	32,500		09/06/2007	01/15/2018

E10.4

## 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
CUSIP Identification	Description		Code	For eign Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
29250R AS 5	Enbridge Energy Partners.....				.2FE	1,000,000	112.793	1,127,934	1,000,000	1,000,000					5.200	5.200	MS.....	15,311	52,000	03/31/2010	03/15/2020
29250R AT 3	ENBRIDGE ENERGY PTNR 5.500% 9/15/.....				.2FE	492,025	110.919	554,594	500,000	492,176		(13,518)			5.500	5.612	MS.....	8,097	27,500	09/06/2011	09/15/2040
30161M AG 8	EXELON GENERATION CO LLC.....				.2FE	499,315	116.286	581,431	500,000	499,274		9			6.250	6.260	AO.....	7,813	31,250	09/23/2009	10/01/2039
3133EA XE 3	FEDERAL FARM CR BKS.....				.1	999,500	100.443	1,004,429	1,000,000	999,510		10			2.980	2.984	JJ.....	14,155		07/12/2012	07/10/2026
337358 BH 7	First Union Corp.....				.1FE	996,330	137.510	1,375,102	1,000,000	1,034,343		(1,460)			7.574	7.173	FA.....	31,558	75,740	08/07/1996	08/01/2026
341099 CK 3	FLORIDA POWER CORP.....				.1FE	1,099,920	120.963	1,209,630	1,000,000	1,066,633		(10,639)			5.650	4.267	JD.....	2,511	56,500	09/18/2009	06/15/2018
354613 AG 6	Franklin Resources Inc.....				.1FE	752,988	114.994	862,457	750,000	752,298		(260)			4.625	4.575	MN.....	3,951	34,688	05/21/2010	05/20/2020
369622 SN 6	GENERAL ELEC CAP CORP.....				.2FE	534,375	113.029	565,145	500,000	534,317		(58)			7.125	6.625	JD.....	1,583	18,109	07/27/2012	12/15/2049
36962G 3U 6	General Elec Cap Corp.....				.1FE	1,004,345	118.753	1,187,534	1,000,000	1,002,947		(479)			5.625	5.559	MN.....	9,375	56,250	09/17/2009	05/01/2018
36962G 5J 9	General Elec Cap Corp.....				.1FE	501,555	114.104	570,518	500,000	501,403		(130)			4.650	4.610	AO.....	4,779	23,250	11/25/2011	10/17/2021
36962G 3P 7	GENERAL ELEC CAP CORP MTN BE.....				.1FE	496,410	120.625	603,126	500,000	496,546		59			5.875	5.928	JJ.....	13,627	29,375	07/26/2010	01/14/2038
36960A BF 9	GENERAL ELECTRIC CO.....				.1	497,185	102.865	514,324	500,000	497,453		268			4.125	4.155	AO.....	4,698		10/04/2012	10/09/2042
377372 AD 9	GLAXOSMITHKLINE CAP INC.....				.1FE	549,220	121.804	609,022	500,000	532,611		(5,298)			5.650	4.277	MN.....	3,610	28,250	09/17/2009	05/15/2018
38141E A6 6	Goldman Sachs Group Inc.....				.1FE	1,376,160	118.821	1,544,676	1,300,000	1,360,747		(6,628)			6.000	5.246	JD.....	3,467	78,000	11/25/2011	06/15/2020
38141G DQ 4	Goldman Sachs Group Inc.....				.1FE	519,455	103.501	517,506	500,000	508,922		(10,533)			5.250	2.939	AO.....	5,542	26,250	01/18/2012	10/15/2013
362333 AJ 5	GTE Florida Inc.....				.1FE	1,042,900	118.075	1,180,748	1,000,000	1,034,973		(1,338)			6.860	6.492	FA.....	28,583	68,600	10/14/2005	02/01/2028
428236 BN 2	HEWLETT PACK CO 2.350% 3/15/.....				.1FE	649,851	100.445	652,894	650,000	650,055		(29)			2.350	2.345	MS.....	4,498	15,105	09/13/2011	03/15/2015
428236 BQ 5	HEWLETT PACK CO 4.375% 9/15/.....				.1FE	1,019,297	99.131	991,308	1,000,000	1,017,471		(1,664)			4.375	4.136	MS.....	12,882	43,264	12/15/2011	09/15/2021
437076 AT 9	Home Depot Inc.....				.1FE	1,010,505	114.495	1,144,947	1,000,000	1,008,405		(933)			3.950	3.823	MS.....	11,631	39,500	09/28/2010	09/15/2020
438516 AR 7	Honeywell International.....				.1FE	498,145	130.327	651,635	500,000	498,570		28			5.700	5.722	MS.....	8,392	28,500	03/10/2006	03/15/2036
459200 GM 7	INTERNATIONAL BUSINESS MACHS.....				.1FE	1,234,380	133.569	1,335,692	1,000,000	1,160,039		(23,757)			7.625	4.456	AO.....	16,097	76,250	09/18/2009	10/15/2018
45905U DJ 0	Int'l Bk Recon & Develop.....				.1FE	2,000,000	100.304	2,006,080	2,000,000	2,000,000					3.000	3.000	MON.....	3,500	72,266	11/25/2003	12/10/2013
46513E FF 4	ISRAEL ST.....				.1FE	549,145	131.820	659,099	500,000	540,551		(2,886)			5.500	4.535	MS.....	7,868	27,500	11/18/2009	09/18/2023
472319 AE 2	Jefferies Group.....				.2FE	497,775	106.500	532,500	500,000	498,408		64			6.450	6.484	JD.....	2,600	32,250	06/04/2007	06/08/2027
472319 AF 9	JEFFERIES GROUP INC NEW.....				.2FE	369,082	119.500	418,250	350,000	364,244		(1,625)			8.500	7.695	JJ.....	13,718	29,750	09/25/2009	07/15/2019
46625H HV 5	JPMorgan Chase & Co.....				.1FE	990,870	122.246	1,222,455	1,000,000	991,069		131			5.500	5.563	AO.....	11,611	55,000	10/21/2010	10/15/2040
58551T AA 5	Mellon Capital IV.....				.2FE	660,625	94.266	706,995	750,000	661,232		471			6.244	7.191	JD.....	260	38,665	12/12/2011	06/29/2049
605417 BZ 6	Miss Power Co.....				.1FE	497,225	102.122	510,612	500,000	497,232		7			4.250	4.283	MS.....	6,257	10,979	03/09/2012	03/15/2042
61747Y CJ 2	MORGAN STANLEY.....				.1FE	972,492	113.098	1,130,980	1,000,000	974,854		2,730			5.625	6.111	MS.....	15,313	56,250	11/25/2011	09/23/2019
617482 VJ 2	MORGAN STANLEY.....				.1FE	988,670	117.231	1,172,305	1,000,000	988,669		(1)			6.375	6.461	JJ.....	27,802		07/24/2012	07/24/2042
61945C AA 1	Mosaic Co.....				.2FE	495,440	106.231	531,155	500,000	495,867		382			3.750	3.860	MN.....	2,396	19,844	10/24/2011	11/15/2021
637432 CG 8	NATIONAL RURAL UTILS COOP FIN.....				.1FE	841,703	123.877	929,078	750,000	813,331		(9,192)			6.550	4.868	MN.....	8,188	49,125	09/30/2009	11/01/2018
655844 AZ 1	NORFOLK SOUTHERN CORP.....				.2FE	501,585	119.426	597,130	500,000	500,894		(150)			5.750	5.708	AO.....	7,188	28,750	04/04/2008	04/01/2018
670346 AL 9	Nucor Corp.....				.1FE	512,280	110.593	552,963	500,000	510,375		(868)			4.125	3.866	MS.....	6,073	20,625	10/08/2010	09/15/2022
674599 CE 3	Occidental Petroleum Corp.....				.1FE	498,695	102.037	510,187	500,000	498,733		38			2.700	2.729	FA.....	7,088		06/22/2012	02/15/2023
68268N AJ 2	ONEOK PARTNERS LP.....				.2FE	1,002,085	101.905	1,019,045	1,000,000	1,002,017		(68)			3.375	3.350	AO.....	10,125		09/28/2012	10/01/2022
695114 BX 5	PACIFICORP.....				.1FE	1,055,380	126.911	1,269,111	1,000,000	1,051,581		(1,224)			5.900	5.489	FA.....	22,289	59,000	09/18/2009	08/15/2034
70109H AE 5	Parker-Hannifin Mtn Med Term Note.....				.1FE	491,245	123.449	617,245	500,000	496,329		528			6.550	6.710	JJ.....	15,101	32,750	07/29/1998	07/15/2018
713448 BH 0	PEPSICO INC.....				.1FE	671,531	118.605	800,580	675,000	672,878		328			5.000	5.066	JD.....	2,813	33,750	05/28/2008	06/01/2018
71645W AR 2	Petrobras Intl Fin Co.....				.2FE	1,047,500	112.582	1,125,820	1,000,000	1,043,557		(3,943)			5.375	4.719	JJ.....	22,993	26,875	02/08/2012	01/27/2021
718546 AF 1	PHILLIPS 66.....				.2FE	577,290	120.334	601,668	500,000	576,865		(425)			5.875	4.883	MN.....	4,896	18,686	08/06/2012	05/01/2042
69349L AC 2	PNC Bank NA.....				.1FE	990,510	114.692	1,146,917	1,000,000	995,514		810			4.875	4.981	MS.....	13,542	48,750	09/21/2005	09/21/2017

E10.5

## SCHEDULE D - PART 1

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

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description		Code	F o r e i g n Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
69349L AG 3	PNC BK N A PITTSBURGH PA.....				1	499,955	100.032	500,159	500,000	499,945		(10)			2.700	2.701	MN.....	2,588		10/22/2012	11/01/2022
693475 AK 1	PNC Financial.....				1	295,350	113.574	340,722	300,000	295,383		22			6.750	6.865	FA.....	6,806	20,475	12/12/2011	07/29/2049
745332 BV 7	Puget Sound Energy Inc.....				1FE	1,000,000	111.185	1,111,853	1,000,000	1,000,000					5.197	5.197	AO.....	12,993	51,970	10/07/2005	10/01/2015
745332 BW 5	Puget Sound Energy Inc.....				1FE	500,000	139.780	698,902	500,000	500,000					6.724	6.719	JD.....	1,494	33,620	06/26/2006	06/15/2036
755111 BW 0	Raytheon Company.....				1FE	995,200	113.166	1,131,657	1,000,000	995,238		75			4.700	4.730	JD.....	2,089	48,175	11/29/2011	12/15/2041
767201 AL 0	Rio Tinto Fin USA.....				1FE	976,995	117.523	1,175,233	1,000,000	977,499		344			5.200	5.356	MN.....	8,522	52,000	06/17/2011	11/02/2040
797440 BG 8	San Diego Gas & Electric.....				1FE	499,005	113.059	565,296	500,000	499,625		107			5.300	5.326	MN.....	3,386	26,500	11/17/2005	11/15/2015
808513 AD 7	SCHWAB CHARLES CORP NEW.....				1FE	1,478,303	113.006	1,649,889	1,460,000	1,474,733		(1,628)			4.450	4.292	JJ.....	28,695	78,220	08/11/2010	07/22/2020
828807 BM 8	Simon Prop Group LP.....				1FE	954,890	110.152	1,101,517	1,000,000	986,057		5,137			5.100	5.715	JD.....	2,267	51,000	11/03/2005	06/15/2015
828807 CG 0	Simon Property Group.....				1	503,525	111.061	555,304	500,000	503,179		(300)			4.125	4.037	JD.....	1,719	21,484	11/25/2011	12/01/2021
857477 AG 8	STATE STR CORP.....				1FE	797,240	116.227	929,816	800,000	798,022		192			4.375	4.411	MS.....	11,083	40,286	03/02/2011	03/07/2021
87612E AV 8	Target Corp.....				1FE	498,565	112.115	560,575	500,000	498,988		113			3.875	3.906	JJ.....	8,934	19,375	07/13/2010	07/15/2020
880591 EP 3	TENNESSEE VALLEY AUTH.....				1FE	487,470	99.374	496,872	500,000	487,472		2			3.500	3.638	JD.....	486		12/21/2012	12/15/2042
883556 AX 0	Thermo Fisher.....				2FE	525,110	112.990	564,950	500,000	522,682		(2,412)			4.500	3.867	MS.....	7,500	22,500	12/15/2011	03/01/2021
883556 AZ 5	Thermo Fisher.....				1	508,335	106.353	531,765	500,000	507,307		(742)			3.600	3.398	FA.....	6,800	17,950	08/16/2011	08/15/2021
871928 BB 2	TIERS Corp Bond Backed Ctf-Lum.....				2FE	1	3.000	19,765	658,846	1					8.450		JD.....	26,678		07/07/2000	12/01/2017
887317 AG 0	Time Warner.....				2FE	533,095	113.845	569,226	500,000	529,704		(3,101)			4.700	3.834	JJ.....	10,836	23,500	11/25/2011	01/15/2021
900212 AA 9	TURLOCK CORP.....				1FE	996,880	102.851	1,028,511	1,000,000	996,857		(23)			4.000	4.023	MN.....	4,556		11/20/2012	11/02/2032
907818 DA 3	Union Pacific Corp.....				2FE	498,305	121.363	606,814	500,000	498,927		152			5.700	5.744	FA.....	10,767	28,500	02/05/2008	08/15/2018
90783W AA 1	Union Pacific RR Co.....				1FE	418,769	117.309	491,253	418,769	418,769					5.866	5.853	JJ.....	12,214	24,565	07/20/2006	07/02/2030
913017 AS 8	United Technologies Corp.....				1FE	642,100	143.624	718,120	500,000	593,955		(8,770)			8.750	5.824	MS.....	14,583	43,750	08/21/2006	03/01/2021
913017 BP 3	UNITED TECHNOLOGIES CORP.....				1FE	498,535	133.137	665,685	500,000	498,937		17			6.125	6.141	JJ.....	14,122	30,625	05/13/2008	07/15/2038
911308 AA 2	UPS.....				1FE	1,306,250	137.140	1,371,396	1,000,000	1,183,245		(20,269)			8.375	5.296	AO.....	20,938	83,750	12/05/2005	04/01/2020
91159H HA 1	US Bancorp 4 1/8.....				1FE	996,190	113.396	1,133,962	1,000,000	996,665		322			4.125	4.172	MN.....	4,240	41,250	05/24/2011	05/24/2021
92343V AV 6	Verizon Communications.....				1FE	601,565	126.379	631,893	500,000	577,063		(10,827)			6.350	3.575	AO.....	7,938	31,750	09/08/2010	04/01/2019
92343V BG 8	VERIZON COMMUNICATIONS INC.....				1FE	499,295	98.357	491,784	500,000	499,278		(17)			3.850	3.858	MN.....	2,888		11/07/2012	11/01/2042
929043 AG 2	Vornado Realty.....				2FE	995,460	110.340	1,103,402	1,000,000	995,773		323			5.000	5.059	JJ.....	23,056	30,278	12/07/2011	01/15/2022
931142 BF 9	WAL MART STORES INC.....				1FE	648,045	147.126	735,629	500,000	633,352		(4,748)			7.550	5.181	FA.....	14,261	37,750	09/22/2009	02/15/2030
25468P CR 5	Walt Disney Company.....				1FE	988,290	107.060	1,070,597	1,000,000	988,702		197			4.125	4.193	JD.....	3,438	41,135	11/29/2011	12/01/2041
949746 JM 4	Wells Fargo & Co.....				1FE	399,528	121.304	485,216	400,000	399,874		2			5.375	5.377	FA.....	8,600	21,500	02/01/2005	02/07/2035
94974B EV 8	Wells Fargo Co.....				1FE	264,451	115.024	304,814	265,000	264,512		46			4.600	4.626	AO.....	3,048	12,190	03/29/2011	04/01/2021
949746 PM 7	WELLS FARGO CO 7.980% 3/29/.....				2FE	397,688	114.750	401,625	350,000	397,559		(128)			7.980	6.948	MS.....	7,138	13,965	08/08/2012	03/29/2049
136375 BE 1	CANADIAN NATL RY CO.....		A		1FE	606,850	144.511	722,556	500,000	600,326		(2,132)			6.712	5.221	JJ.....	15,475	33,560	09/28/2009	07/15/2036
563469 TV 7	Manitoba 1 3/4.....		A		1FE	499,445	101.726	508,631	500,000	499,486		41			1.750	1.767	MN.....	753	4,375	05/31/2012	05/31/2019
73755L AK 3	Potash Corp.....		A		2FE	1,008,890	121.523	1,215,230	1,000,000	1,008,691		(138)			5.625	5.566	JD.....	4,688	56,250	06/17/2011	12/01/2040
68323A BK 9	PROVINCE OF ONTARIO.....				1	1,015,770	101.309	1,013,088	1,000,000	1,015,727		(43)			2.450	2.265	JD.....	136	12,726	12/20/2012	06/29/2022
748148 PD 9	Quebec Province.....		A		1FE	1,219,130	138.976	1,389,763	1,000,000	1,157,231		(10,218)			7.125	5.239	FA.....	28,104	71,250	12/14/2005	02/09/2024
3299999	Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations.....					89,945,448	XXX	101,160,983	87,742,615	89,244,683	0	(277,342)	0		XXX	XXX	XXX	1,175,085	4,068,254	XXX	XXX
<b>Industrial &amp; Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities</b>																					
15200W AC 9	CNP 2012-1 A3.....				1FE	999,993	107.276	1,072,764	1,000,000	999,925		(68)			3.028	3.015	AO.....	7,571	22,375	01/19/2012	10/15/2024
294751 AV 4	EQABS 2002 - 3 M1.....				3	19,453	88.356	17,060	19,308	19,383		(85)			6.039	5.543	MON...	97	1,166	06/23/2005	11/25/2032
36828Q KP 0	GE CAP CMBS 2005-C1.....				1	1,335,476	101.820	1,329,043	1,305,291	1,331,782		(3,694)			4.578	2.220	MON...	4,980	9,973	10/30/2012	06/10/2048

E10.6

## SCHEDULE D - PART 1

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

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	F o r e i g n Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date	
20173Q AB 7	GREENWICH CAP CMBS 2007-GG9				1	688,772	103.199	688,017	666,688	688,875		103			5.381	2.614	MON	2,990		12/17/2012	03/10/2039	
81237E AG 9	Sears Mtg Funding Trust 1988-1 H				1FE	1	50.000	215	429	1					14.032		MON	4	1,087	08/01/1989	12/01/2018	
929227 ZC 3	WAMU 2002 - AR18 A				1	10,925	101.766	11,174	10,980	10,901		(34)			4.158	4.254	MON	38	274	10/05/2004	01/25/2033	
3399999 Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						3,054,620	XXX	3,118,273	3,002,696	3,050,867	0	(3,778)	0	0	XXX	XXX	XXX	15,680	34,875	XXX	XXX	
<b>Industrial &amp; Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities</b>																						
05947U W8 7	BACM 2005-4 A3				1FE	1,442,929	100.132	1,427,000	1,425,115	1,437,557		(5,372)			4.891	3.918	MON	6,741	41,213	05/07/2012	07/10/2045	
07388Y AB 8	BEAR STEARNS CMBS 2007-PWR16				1FE	835,519	102.440	826,965	807,265	840,055		4,536			5.661	5.060	MON	3,782	15,842	08/21/2012	06/11/2040	
12513X AB 8	CD 2006-CD2 MTG TR				1FE	419,453	99.901	412,464	412,873	420,269		816			5.408	3.928	MON	1,861	10,143	07/13/2012	01/18/2046	
12513Y AC 4	CD 2007 - CD4 A2B				1FE	363,793	101.428	366,242	361,085	361,085		(2,708)			5.205	2.121	MON	4,348	16,091	03/13/2012	12/11/2049	
46632H AB 7	JP MORGAN CHASE 2007-LDP12				1FE	295,897	102.615	295,868	288,329	297,572		1,675			5.827	1.146	MON	1,319	5,014	09/28/2012	02/15/2051	
61754K AC 9	MORGAN STANLEY CAP 2007-IQ14				1FE	709,265	103.310	706,258	683,629	709,960		695			5.610	3.505	MON	6,861	16,745	07/19/2012	04/15/2049	
61755B AC 8	MSC 2007 - HQ12 A2				1FE	824,707	102.980	824,797	800,930	817,677		(7,030)			5.599	3.714	MON	4,098	34,653	03/12/2012	04/12/2049	
61760V AQ 6	MSC 2012 - C4 AS				1FE	1,002,265	106.796	1,067,962	1,000,000	1,002,031		(234)			3.773	3.728	MON	3,144	28,298	03/28/2012	03/15/2022	
90269G AE 1	UBSCM 2012-C1 AS				1FE	1,014,964	109.365	1,093,647	1,000,000	1,014,065		(899)			4.171	3.968	MON	4,055	24,331	05/08/2012	05/10/2045	
92978Y AB 6	WBCMT 2007-C32 A2				1FE	399,637	102.562	399,147	389,178	406,904		7,266			5.922	3.358	MON	4,025	11,556	06/25/2012	06/15/2049	
3499999 Industrial & Miscellaneous - Commercial Mortgage-Backed Securities						7,308,429	XXX	7,420,350	7,168,404	7,307,175	0	(1,255)	0	0	XXX	XXX	XXX	40,234	203,886	XXX	XXX	
3899999 Total - Industrial & Miscellaneous (Unaffiliated)						100,308,497	XXX	111,699,606	97,913,715	99,602,725	0	(282,375)	0	0	XXX	XXX	XXX	1,230,999	4,307,015	XXX	XXX	
<b>Totals</b>																						
7799999 Total - Issuer Obligations						139,040,112	XXX	156,043,209	135,505,615	138,143,728	0	(340,475)	0	0	XXX	XXX	XXX	1,947,553	6,397,875	XXX	XXX	
7899999 Total - Residential Mortgage-Backed Securities						41,441,094	XXX	44,009,169	39,950,236	41,390,924	0	12,724	0	0	XXX	XXX	XXX	241,873	1,335,693	XXX	XXX	
7999999 Total - Commercial Mortgage-Backed Securities						7,308,429	XXX	7,420,350	7,168,404	7,307,175	0	(1,255)	0	0	XXX	XXX	XXX	40,234	203,886	XXX	XXX	
8099999 Total - Other Loan-Backed and Structured Securities						1,970,195	XXX	2,208,236	1,960,000	1,967,452	0	(891)	0	0	XXX	XXX	XXX	26,766	102,347	XXX	XXX	
8399999 Grand Total - Bonds						189,759,830	XXX	209,680,964	184,584,255	188,809,279	0	(329,897)	0	0	XXX	XXX	XXX	2,256,426	8,039,801	XXX	XXX	

E10.7

### SCHEDULE D - PART 2 - SECTION 1

Showing all PREFERRED STOCKS Owned December 31 of Current Year

1 CUSIP Identification	2 Description	Codes		5 Number of Shares	6 Par Value Per Share	7 Rate Per Share	8 Book/ Adjusted Carrying Value	Fair Value		11 Actual Cost	Dividends			Change in Book/Adjusted Carrying Value					20 NAIC Designation	21 Date Acquired
		3 Code	4 F o r e i g n					9 Rate Per Share Used to Obtain Fair Value	10 Fair Value		12 Declared but Unpaid	13 Amount Received During Year	14 Nonadmitted Declared but Unpaid	15 Unrealized Valuation Increase/ (Decrease)	16 Current Year's (Amortization)/ Accretion	17 Current Year's Other Than Temporary Impairment Recognized	18 Total Change in B./A.C.V. (15+16-17)	19 Total Foreign Exchange Change in B./A.C.V.		
<b>Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)</b>																				
064058	20 9	BANK NEW YORK MELLON CORP		10,000.000			250,000	25.130	251,300	250,000		3,300					0		P2LFE...	09/19/2012
48123W	20 9	JP Morgan Chase XXIV		10,000.000	25.00		250,000	25.490	254,900	250,000	7,162	17,188					0		RP2LFE...	08/01/2007
49446R	77 8	KIMCO RLTY CORP		10,000.000			247,700	24.810	248,100	247,700		3,056					0		P2LFE...	08/08/2012
693475	85 7	PNC FINL SVCS GROUP INC		15,000.000	25.00		375,000	27.740	416,100	375,000	11,357	11,931					0		P2LFE...	04/24/2012
74460W	80 0	PUBLIC STORAGE		20,000.000			500,000	25.800	516,000	500,000		7,540					0		P1LFE...	09/20/2012
857477	50 9	STATE STREET CORP 5.25% PFD		10,000.000			250,000	25.410	254,100	250,000		4,156					0		P2LFE...	08/14/2012
902973	83 3	US BANCORP 6.5% PFD VAR		10,000.000			291,100	28.640	286,400	291,100		4,063					0		P2LFE...	08/08/2012
929043	60 2	VORNADO RLTY L P		15,000.000	25.00		369,166	27.080	406,200	369,000	7,384	29,531		57		57			RP2LFE...	11/06/2009
949746	72 1	WELLS FARGO & CO NEW		10,000.000			250,000	24.900	249,000	250,000							0		RP2LFE...	11/20/2012
98389B	88 6	XCEL ENERGY INC		10,000.000	25.00		256,974	25.300	253,000	257,000	4,750	19,000		(9)		(9)			RP2LFE...	11/09/2009
8499999		Total - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)					3,039,940	XXX	3,135,100	3,039,800	30,653	99,765	0	0	48	0	48	0	XXX	XXX
8999999		Total - Preferred Stocks					3,039,940	XXX	3,135,100	3,039,800	30,653	99,765	0	0	48	0	48	0	XXX	XXX

## SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1 CUSIP Identification	2 Description	Codes		5 Number of Shares	6 Book/ Adjusted Carrying Value	Fair Value		9 Actual Cost	Dividends			Change in Book/Adjusted Carrying Value				17 NAIC Market Indicator (a)	18 Date Acquired
		3 Code	4 F o r e i g n			7 Rate Per Share Used to Obtain Fair Value	8 Fair Value		10 Declared but Unpaid	11 Amount Received During Year	12 Nonadmitted Declared but Unpaid	13 Unrealized Valuation Increase/ (Decrease)	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Change in B./A.C.V. (13-14)	16 Total Foreign Exchange Change in B./A.C.V.		
<b>Common Stocks - Mutual Funds</b>																	
197199 40 9	Columbia Acorn Fund Cl Z.....			19,991.327	608,736	30.450	608,736	589,232		2,835		55,327		55,327	L.....	12/07/2012	
256206 10 3	Dodge & Cox Intl Stock Fund.....			54,169.909	1,876,446	34.640	1,876,446	1,922,795		39,608		259,546		259,546	L.....	12/20/2012	
411511 30 6	Harbor International Inst.....			30,498.298	1,894,554	62.120	1,894,554	1,811,392		37,549		244,644		244,644	L.....	12/18/2012	
0075W0 67 6	LSV Conservative Value Equity.....			181,598.665	1,494,557	8.230	1,494,557	1,492,430		39,411		177,366		177,366	L.....	12/31/2012	
626127 49 2	Munder Veracity Small Cap Value Y.....			27,628.205	616,109	22.300	616,109	586,670		740		74,790		74,790	L.....	12/31/2012	
641224 37 3	Neuberger Berman L C Dis Ins.....			195,474.177	1,411,324	7.220	1,411,324	1,360,850		16,041		33,162		33,162	L.....	12/17/2012	
683974 50 5	Oppenheimer Developing Mkts Fds Cl.....			22,523.873	785,633	34.880	785,633	767,338		5,575		103,800		103,800	L.....	12/11/2012	
722005 62 6	Pimco All Asset Fund - Instl.....			182,818.242	2,299,853	12.580	2,299,853	2,278,334		113,589		181,754		181,754	L.....	12/28/2012	
693390 87 4	Pimco Global Bond Fund.....			63,499.953	636,270	10.020	636,270	644,306		26,355		(8,036)		(8,036)	L.....	12/31/2012	
76628T 64 5	Ridgeworth SEIX High Bond Fund.....			65,210.499	662,539	10.160	662,539	632,870		32,870		29,669		29,669	L.....	12/21/2012	
922908 49 6	Vanguard 500 Index Fund - Sign.....			35,428.018	3,844,649	108.520	3,844,649	3,716,506		72,125		379,455		379,455	L.....	12/24/2012	
922908 44 7	Vanguard Mid Cap Index - Sign.....			38,197.728	1,229,203	32.180	1,229,203	1,033,501		17,177		152,536		152,536	L.....	12/24/2012	
921908 85 1	VANGUARD SPECIALIZED PORTFOLIO.....			55,093.214	1,312,320	23.820	1,312,320	1,058,825		23,149		77,155		77,155	L.....	12/20/2012	
9299999.	Total - Common Stocks - Mutual Funds.....			18,672.193	18,672,193	XXX	18,672,193	17,895,049		427,024		1,761,168		1,761,168	XXX	XXX	
9799999.	Total - Common Stock.....			18,672.193	18,672,193	XXX	18,672,193	17,895,049		427,024		1,761,168		1,761,168	XXX	XXX	
9899998.	Total - Preferred Stock from Section 1.....			3,039.940	3,039,940	XXX	3,135,100	3,039,800		30,653		99,765		48	XXX	XXX	
9899999.	Total - Preferred and Common Stock.....			21,712.133	21,807,293	XXX	21,807,293	20,934,849		526,789		1,761,168		1,761,216	XXX	XXX	

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

E12

**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
<b>Bonds - U.S. Government</b>								
31292S AQ 3	FHLMC PC GOLD CASH 30.....		11/14/2012	JP Morgan.....		1,561,348	1,496,575	1,621
31292S AU 4	FHLMC PC GOLD CASH 30.....		11/20/2012	MLPFS Inc.....		1,835,586	1,750,000	2,771
3132HM K2 6	FHLMC PC GOLD PC 30YR.....		09/25/2012	Morgan Stanley.....		1,908,836	1,825,000	3,650
3138MQ HN 6	FNMA PASS-THRU INT 15 YEAR.....		12/31/2012	Morgan Stanley.....		2,091,562	2,000,000	4,167
36202F YA 8	GNMA PASS-THRU M SINGLE FAMILY.....		09/20/2012	UBS Securities.....		1,685,051	1,512,528	3,991
912828 SF 8	US Treasury.....		03/30/2012	Undefined.....		738,984	750,000	1,813
0599999	Total - Bonds - U.S. Government.....					9,821,367	9,334,103	18,013
<b>Bonds - U.S. Special Revenue and Special Assessment</b>								
120827 CV 0	Burbank Glendale Pasadena Airport.....		05/10/2012	Advisors Asset Mgmt.....		508,825	500,000	
13063A 7G 3	CALIFORNIA ST.....		10/16/2012	MLPFS Inc.....		1,204,400	1,000,000	2,583
196711 LY 9	COLORADO ST CTFS PARTN.....		11/16/2012	BNY Mellon.....		648,475	500,000	5,295
3137EA CA 5	FHLMC 3 3/4.....		02/28/2012	Wells Fargo.....		308,726	270,000	4,359
3138EB PJ 8	FN AK6724.....		06/13/2012	Stephens Inc.....		634,014	620,537	621
31397N WX 9	FNR 2009-30 Z.....		05/07/2012	Stephens Inc.....		1,307,502	1,085,064	1,175
31396Q LV 9	FNR 2009-50 GX.....		03/22/2012	Stephens Inc.....		670,133	597,000	1,741
347622 CK 6	FORT LAUDERDALE FLA SPL OBLIG.....		10/04/2012	UBS Financial.....		765,000	750,000	80
3137EA DB 2	Freddie Mac.....		01/17/2012	MLPFS Inc.....		2,003,360	2,000,000	528
373541 2H 3	GEORGIA MUN ELEC AUTH PWR REV.....		07/13/2012	First Southwest Co.....		548,595	500,000	738
57586N MV 0	MASSACHUSETTS ST HSG FIN AGY.....		09/20/2012	MLPFS Inc.....		1,500,000	1,500,000	
61212L MW 6	MONTANA ST BRD REGENTS HIGHER.....		11/15/2012	Wells Fargo.....		500,000	500,000	
631663 NF 4	NASSAU CNTY N Y INTERIM FIN AU.....		10/11/2012	Goldman Sachs.....		1,000,000	1,000,000	
70914P PF 3	PA State Build America Bonds.....		06/28/2012	Piper Jaffray.....		906,392	800,000	16,481
915137 5T 6	UNIVERSITY TEX UNIV REVS.....		11/16/2012	MLPFS Inc.....		1,174,980	1,000,000	11,739
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments.....					13,680,402	12,622,601	45,340
<b>Bonds - Industrial and Miscellaneous</b>								
00287Y AD 1	ABBVIE INC.....		11/08/2012	Morgan Stanley.....		494,820	500,000	
05947U W8 7	BACM 2005-4 A3.....		05/07/2012	JP Morgan.....		1,647,990	1,627,644	1,327
06051G DY 2	BANK OF AMERICA FDG CORP.....		01/18/2012	Stifel Nicolaus.....		528,645	500,000	6,453
07388Y AB 8	BEAR STEARNS CMBS 2007-PWR16.....		08/21/2012	Citigroup Global Mkts.....		985,898	952,558	4,027
12189L AJ 0	Burlington Northern Santa Fe.....		02/28/2012	JP Morgan.....		995,850	1,000,000	
12513X AB 8	CD 2006-CD2 MTG TR.....		07/13/2012	J.P. Morgan.....		662,204	651,816	1,175
12513Y AC 4	CD 2007 - CD4 A2B.....		03/13/2012	Pershing.....		1,009,945	1,002,426	1,739
166764 AB 6	CHEVRON CORP NEW.....		11/28/2012	Morgan Stanley.....		1,000,000	1,000,000	
172967 EY 3	Citigroup Inc.....		01/19/2012	Wm Blair & Co.....		530,510	500,000	13,901
12572Q AE 5	CME GROUP INC.....		09/10/2012	MLPFS Inc.....		996,910	1,000,000	
15200W AC 9	CNP 2012-1 A3.....		01/19/2012	Morgan Stanley.....		999,993	1,000,000	
24422E RR 2	DEERE JOHN CAP CORP MTNS BE.....		04/17/2012	Citigroup Global Mkts.....		478,704	480,000	
260543 CH 4	DOW CHEM CO.....		11/14/2012	JP Morgan.....		982,660	1,000,000	
3133EA XE 3	FEDERAL FARM CR BKS.....		07/12/2012	Deutsche Bank.....		999,500	1,000,000	166
36828Q KP 0	GE CAP CMBS 2005-C1.....		10/30/2012	Citigroup Global Mkts.....		1,339,214	1,308,945	4,827
369622 SN 6	GENERAL ELEC CAP CORP.....		07/27/2012	Merrill Lynch.....		534,375	500,000	4,453
369604 BF 9	GENERAL ELECTRIC CO.....		10/04/2012	Barclays Capital Inc.....		497,185	500,000	
38141G DQ 4	Goldman Sachs Group Inc.....		01/18/2012	Southwest Securities.....		519,455	500,000	6,781
20173Q AB 7	GREENWICH CAP CMBS 2007-GG9.....		12/17/2012	Morgan Stanley.....		688,772	666,688	1,594
46632H AB 7	JP MORGAN CHASE 2007-LDP12.....		09/28/2012	Citigroup Global Mkts.....		474,574	462,435	2,021
605417 BZ 6	Miss Power Co.....		03/09/2012	Credit Suisse Securities.....		497,225	500,000	

E13

### SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
617482 V9 2	MORGAN STANLEY.....		07/24/2012	Morgan Stanley.....		988,670	1,000,000	
61754K AC 9	MORGAN STANLEY CAP 2007-IQ14.....		07/19/2012	VENDOR CODE *** NOT IN TA.....		892,033	859,791	2,144
61755B AC 8	MSC 2007 - HQ12 A2.....		03/12/2012	Credit Suisse Securities.....		1,013,267	984,054	1,683
61760V AQ 6	MSC 2012 - C4 AS.....		03/28/2012	Morgan Stanley.....		1,002,265	1,000,000	2,830
674599 CE 3	Occidental Petroleum Corp.....		06/22/2012	Merrill Lynch.....		498,695	500,000	
68268N AJ 2	ONEOK PARTNERS LP.....		09/28/2012	VARIOUS.....		1,002,085	1,000,000	703
71645W AR 2	Petrobras Intl Fin Co.....		02/08/2012	VARIOUS.....		1,047,500	1,000,000	1,493
718546 AF 1	PHILLIPS 66.....		08/06/2012	MLPFS Inc.....		577,290	500,000	11,750
69349L AG 3	PNC BK N A PITTSBURGH PA.....		10/22/2012	Morgan Stanley.....		499,955	500,000	
880591 EP 3	TENNESSEE VALLEY AUTH.....		12/21/2012	Morgan Stanley.....		487,470	500,000	
900212 AA 9	TURLOCK CORP.....		11/20/2012	Citigroup Global Mkts.....		996,880	1,000,000	
90269G AE 1	UBSCM 2012-C1 AS.....		05/08/2012	Barclays Capital Inc.....		1,014,964	1,000,000	811
92343V BG 8	VERIZON COMMUNICATIONS INC.....		11/07/2012	JP Morgan.....		499,295	500,000	
92978Y AB 6	WBCMT 2007-C32 A2.....		06/25/2012	RBS Securities Inc.....		870,163	847,390	3,646
949746 PM 7	WELLS FARGO CO 7.980% 3/29/.....		08/08/2012	JP Morgan.....		397,688	350,000	11,482
563469 TV 7	Manitoba 1 3/4.....	A.....	05/31/2012	CIBC World Markets.....		499,445	500,000	
68323A BK 9	PROVINCE OF ONTARIO.....		12/20/2012	BNY Mellon.....		1,015,770	1,000,000	11,638
3899999	Total - Bonds - Industrial and Miscellaneous.....					30,167,864	29,693,747	96,644
8399997	Total - Bonds - Part 3.....					53,669,633	51,650,451	159,997
8399998	Total - Bonds - Summary Item from Part 5.....					1,337,910	1,258,521	10,514
8399999	Total - Bonds.....					55,007,543	52,908,972	170,511
<b>Preferred Stocks - Industrial and Miscellaneous</b>								
064058 20 9	BANK NEW YORK MELLON CORP.....		09/19/2012	Merrill Lynch.....	10,000.000	250,000		
49446R 77 8	KIMCO RLTY CORP.....		08/08/2012	VARIOUS.....	10,000.000	247,700		
693475 85 7	PNC FINL SVCS GROUP INC.....		04/24/2012	Morgan Stanley.....	15,000.000	375,000	25.00	
74460W 80 0	PUBLIC STORAGE.....		09/20/2012	MLPFS Inc.....	20,000.000	500,000		
857477 50 9	STATE STREET CORP 5.25% PFD.....		08/14/2012	Morgan Stanley.....	10,000.000	250,000		
902973 83 3	US BANCORP 6.5% PFD VAR.....		08/08/2012	Wells Fargo.....	10,000.000	291,100		
949746 72 1	WELLS FARGO & CO NEW.....		11/20/2012	Wells Fargo.....	10,000.000	250,000		
8499999	Total - Preferred Stocks - Industrial and Miscellaneous.....					2,163,800	XXX	0
8999997	Total - Preferred Stocks - Part 3.....					2,163,800	XXX	0
8999999	Total - Preferred Stocks.....					2,163,800	XXX	0
<b>Common Stocks - Mutual Funds</b>								
197199 40 9	Columbia Acorn Fund Cl Z.....		12/07/2012	Dividend Reinvestment.....	1,262.352	37,238	XXX	
256206 10 3	Dodge & Cox Intl Stock Fund.....		12/20/2012	VARIOUS.....	20,013.434	618,164	XXX	
411511 30 6	Harbor International Inst.....		12/18/2012	VARIOUS.....	10,787.985	616,105	XXX	
0075W0 67 6	LSV Conservative Value Equity.....		12/31/2012	Dividend Reinvestment.....	4,865.614	39,411	XXX	
626127 49 2	Munder Veracity Small Cap Value Y.....		12/31/2012	Dividend Reinvestment.....	33.524	740	XXX	
641224 37 3	Neuberger Berman L C Dis Ins.....		12/17/2012	VARIOUS.....	51,574.285	382,374	XXX	
683974 50 5	Oppenheimer Developing Mkts Fds Cl.....		12/11/2012	VARIOUS.....	7,810.097	255,575	XXX	
722005 62 6	Pimco All Asset Fund - Instl.....		12/28/2012	Dividend Reinvestment.....	9,117.149	113,589	XXX	
693390 87 4	Pimco Global Bond Fund.....		12/31/2012	VARIOUS.....	63,499.953	644,306	XXX	
76628T 64 5	Ridgeworth SEIX High Bond Fund.....		12/21/2012	VARIOUS.....	65,210.499	632,870	XXX	
922908 49 6	Vanguard 500 Index Fund - Sign.....		12/24/2012	VARIOUS.....	7,272.569	772,125	XXX	
922908 44 7	Vanguard Mid Cap Index - Sign.....		12/24/2012	Dividend Reinvestment.....	533.675	17,177	XXX	
921908 85 1	VANGUARD SPECIALIZED PORTFOLIO.....		12/20/2012	VARIOUS.....	19,115.070	448,683	XXX	
9299999	Total - Common Stocks - Mutual Funds.....					4,578,357	XXX	0

E13.1

### SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
9799997.	Total - Common Stocks - Part 3.....					4,578,357	XXX	.0
9799998.	Total - Common Stocks - Summary Item from Part 5.....					2,970	XXX	
9799999.	Total - Common Stocks.....					4,581,327	XXX	.0
9899999.	Total - Preferred and Common Stocks.....					6,745,127	XXX	.0
9999999.	Total - Bonds, Preferred and Common Stocks.....					61,752,670	XXX	170,511

**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Forfeign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
<b>Bonds - U.S. Government</b>																				
31331J LA 9	FEDERAL FARM CR BKS CONS.....		04/20/2012	Bank Of Nova Scotia.....		1,000,000	1,000,000	997,500	997,802				121		997,923		2,077	2,077	21,650	04/20/2020
31331R P9 0	Federal Farm Credit Bank.....		11/07/2012	JP Morgan.....		528,240	500,000	540,100	508,816		(3,775)		(3,775)		505,041		23,199	23,199	24,676	12/11/2013
31292S AQ 3	FHLMC PC GOLD CASH 30.....		12/15/2012	PRINCIPAL RECEIPT.....		5,159	5,159	5,383			(223)		(223)		5,159			0		10/01/2042
31292S AU 4	FHLMC PC GOLD CASH 30.....		12/15/2012	PRINCIPAL RECEIPT.....		5,108	5,108	5,358			(250)		(250)		5,108			0		12/01/2042
3132HM K2 6	FHLMC PC GOLD PC 30YR.....		12/15/2012	PRINCIPAL RECEIPT.....		18,881	18,881	19,748			(867)		(867)		18,881			0	64	09/01/2042
36202D AG 6	G2 2707.....		12/20/2012	PRINCIPAL RECEIPT.....		14,006	14,006	14,456	14,139		(132)		(132)		14,006			0	656	01/20/2014
36202D YY 1	GNMA II Pool 3427.....		12/20/2012	PRINCIPAL RECEIPT.....		105,237	105,237	103,132	103,192		2,044		2,044		105,237			0	2,486	08/20/2033
36290S 5M 9	GNMA II Pool 616552.....		12/20/2012	PRINCIPAL RECEIPT.....		62,702	62,702	67,169	66,944		(4,243)		(4,243)		62,702			0	2,393	08/20/2034
36225A KR 0	GNMA PASS-THRU 780304.....		12/15/2012	PRINCIPAL RECEIPT.....		119,571	119,571	137,507	134,606		(15,035)		(15,035)		119,571			0	7,191	07/15/2021
36225B 4C 9	GNMA PASS-THRU 781719.....		12/15/2012	PRINCIPAL RECEIPT.....		99,595	99,595	104,731	104,785		(5,189)		(5,189)		99,595			0	2,836	02/15/2034
36202F YA 8	GNMA PASS-THRU M SINGLE FAMILY.....		12/20/2012	PRINCIPAL RECEIPT.....		123,777	123,777	137,895			(14,118)		(14,118)		123,777			0	536	10/20/2041
912810 QK 7	US Treasury.....		03/06/2012	Southwest Securities.....		574,922	500,000	513,984	513,628		(40)		(40)		513,588		61,334	61,334	10,752	08/15/2040
912828 RR 3	US Treasury.....		01/17/2012	MLPFS Inc.....		2,026,250	2,000,000	2,006,172	2,006,137		(28)		(28)		2,006,108		20,142	20,142	6,923	11/15/2021
912828 SF 8	US Treasury.....		08/14/2012	VARIOUS.....		361,695	350,000	344,859			176		176		345,035		16,660	16,660	1,451	02/15/2022
912828 QY 9	US Treasury 2 1/4.....		05/24/2012	Southwest Securities.....		538,359	500,000	511,094	510,487		(596)		(596)		509,892		28,468	28,468	9,148	07/31/2018
912828 PC 8	US Treasury 2 5/8.....		11/08/2012	VARIOUS.....		1,100,785	1,000,000	982,188	983,892		1,311		1,311		985,202		115,583	115,583	24,452	11/15/2020
912810 QQ 4	US Treasury 4.375.....		02/29/2012	Southwest Securities.....		1,262,344	1,000,000	1,095,000	1,094,306		(295)		(295)		1,094,012		168,332	168,332	12,740	05/15/2041
0599999	Total - Bonds - U.S. Government.....					7,946,631	7,404,035	7,586,276	7,038,734	0	(41,139)	0	(41,139)	0	7,510,837	0	435,795	435,795	127,954	XXX
<b>Bonds - U.S. States, Territories and Possessions</b>																				
022171 AR 3	Alum Rock Calif Un Elem Sch Dist.....		02/29/2012	Stifel Nicolaus.....		807,250	800,000	680,496	690,939		1,141		1,141		692,080		115,170	115,170	11,244	06/01/2026
077324 XF 3	BEL AIRE KANSAS.....		11/15/2012	Bony Capital Mkts.....		530,105	450,000	420,026	422,102		767		767		422,868		107,236	107,236	28,751	11/01/2029
13063A 5E 0	CALIFORNIA ST GO.....		05/18/2012	BBT Capital Market.....		892,255	700,000	733,117	731,499		(202)		(202)		731,296		160,959	160,959	33,104	04/01/2034
437506 CE 6	Homer Mich Cmty Sch Dist.....		11/13/2012	Advisors Asset Mgmt.....		282,725	250,000	250,000	250,000		0		0		250,000		32,725	32,725	15,371	05/01/2022
452151 LF 8	ILS 5.1.....		10/30/2012	Jefferies & Co.....		488,750	500,000	482,165	484,012		340		340		484,352		4,398	4,398	23,304	06/01/2033
517696 VJ 6	Las Vega Nev.....		06/01/2012	Bank Of Nova Scotia.....		500,000	500,000	512,515	500,000		0		0		500,000			0	14,125	12/01/2016
60415N E3 2	MINNESOTA ST HSG FIN AGY RES.....		01/01/2012	Call.....		15,000	15,000	15,657	15,646		0		0		15,646		(646)	(646)	488	01/01/2032
861249 FH 8	Stockdale Tex Indpt Sch Dist.....		10/04/2012	Bony Capital Mkts.....		616,250	500,000	500,000	500,000		0		0		500,000		116,250	116,250	47,367	08/15/2026
92603P CB 6	VICTOR VALLEY CALIF CMNTY COLL GO.....		04/26/2012	Piper Jaffray.....		550,050	500,000	500,000	500,000		0		0		500,000		50,050	50,050	25,013	08/01/2033
973517 HE 8	Windsor Calif Un Sch Dist.....		10/15/2012	Piper Jaffray.....		949,475	815,000	815,000	815,000		0		0		815,000		134,475	134,475	58,107	08/01/2026
1799999	Total - Bonds - U.S. States, Territories & Possessions.....					5,631,860	5,030,000	4,908,976	4,909,198	0	2,046	0	2,046	0	4,911,242	0	720,617	720,617	256,874	XXX
<b>Bonds - U.S. Special Revenue and Special Assessment</b>																				
07786M AP 1	Bell Calif Pub Fing Auth Rev.....		08/23/2012	Stifel Nicolaus.....		837,100	1,000,000	680,000	680,000		22,518		22,518		702,518		134,582	134,582	57,190	08/01/2019
239018 CZ 5	DAVIS CNTY UTAH SALES TAX REV SAL.....		11/14/2012	Stifel Nicolaus.....		1,423,063	1,250,000	1,267,238	1,263,774		(1,348)		(1,348)		1,262,426		160,637	160,637	82,559	04/01/2028
3136FT TP 4	Fannie Mae.....		12/19/2012	CALLED @ 100.0000000.....		1,000,000	1,000,000	1,000,000	1,000,000		0		0		1,000,000			0	41,250	12/19/2031
313376 LX 1	Fed Home Ln Bank 3.....		12/21/2012	Undefined.....		1,915,000	1,915,000	1,914,043	1,914,034		92		92		1,914,126		874	874	57,450	12/21/2021
3133XH K6 8	FEDERAL HOME LN BKS.....		11/07/2012	Wells Fargo.....		587,005	500,000	553,205	535,315		(5,819)		(5,819)		529,496		57,509	57,509	26,906	10/19/2016
3133XC US 0	Federal Home Loan Bank.....		07/11/2012	VENDOR CODE 691 NOT IN TA.....		1,131,270	1,000,000	1,037,860	1,021,274		(2,850)		(2,850)		1,018,423		112,847	112,847	39,583	09/11/2015
3128M4 JF 1	FG G02662.....		12/15/2012	PRINCIPAL RECEIPT.....		51,277	51,277	54,610	54,312		(3,035)		(3,035)		51,277			0	1,915	07/01/2034
31292H NC 4	FGC 01287.....		12/15/2012	PRINCIPAL RECEIPT.....		41,304	41,304	41,923	41,845		(542)		(542)		41,304			0	1,397	01/01/2032
3128M7 VT 0	FGG 05726.....		12/15/2012	PRINCIPAL RECEIPT.....		213,283	213,283	226,346	226,118		(12,835)		(12,835)		213,283			0	5,695	08/01/2039
3128MJ DE 7	FGLMC G08100.....		11/19/2012	VARIOUS.....		307,098	292,311	289,525	289,707		909		909		290,617		16,481	16,481	13,113	12/01/2035
3137EA CK 3	FHLMC 1 1/8.....		03/26/2012	JP Morgan.....		1,254,083	1,250,000	1,261,375	1,253,495		(1,442)		(1,442)		1,252,053		2,030	2,030	9,336	07/27/2012

E14

## SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Contractual Maturity Date
3128MJ LM 0	FHLMC GO8331		09/21/2012	VARIOUS		939,569	895,767	905,425	905,328		(3,308)		(3,308)		902,020		37,549	37,549	27,294	02/01/2039
312935 H8 5	FHLMC PC A8-8355		12/15/2012	PRINCIPAL RECEIPT		347,301	347,301	350,883	350,892		(3,591)		(3,591)		347,301			0	7,825	09/01/2039
312936 A8 0	FHLMC PC A8-9031		09/21/2012	VARIOUS		1,335,124	1,269,945	1,248,118	1,248,257		5,440		5,440		1,253,697		81,427	81,427	36,640	09/01/2039
3128M7 LX 2	FHLMC PC 5442		12/15/2012	PRINCIPAL RECEIPT		251,633	251,633	283,402	281,092		(29,459)		(29,459)		251,633			0	8,213	07/01/2032
3128M8 3G 7	FHLMC PC G06799 GOLD COMB 30		12/17/2012	PRINCIPAL RECEIPT		400,875	400,875	410,396	410,329		(9,454)		(9,454)		400,875			0	9,261	11/01/2041
3138EB PJ 8	FN AK6724		12/25/2012	PRINCIPAL RECEIPT		52,183	52,183	53,316			(1,133)		(1,133)		52,183			0	461	03/01/2042
31371K Y7 0	FN 254634		12/25/2012	PRINCIPAL RECEIPT		66,225	66,225	66,536	66,393		(168)		(168)		66,225			0	1,787	02/01/2023
31371L E3 9	FN 254954		11/25/2012	VARIOUS		337,653	322,023	310,866	313,370		3,200		3,200		316,571		21,082	21,082	11,640	10/01/2023
31383S TH 3	FN 511852		12/25/2012	PRINCIPAL RECEIPT		1,803	1,803	1,883	1,867		(64)		(64)		1,803			0	61	07/01/2029
31402C U6 7	FN 725205		12/25/2012	PRINCIPAL RECEIPT		186,345	186,345	186,461	186,377		(32)		(32)		186,345			0	4,697	03/01/2034
31404V TS 7	FN 780061		12/25/2012	PRINCIPAL RECEIPT		152,752	152,752	152,680	152,630		122		122		152,752			0	3,782	05/01/2034
31407F GC 8	FN 829195		12/25/2012	PRINCIPAL RECEIPT		89,840	89,840	86,696	86,981		2,859		2,859		89,840			0	1,958	07/01/2035
31408F GA 1	FN 849893		12/25/2012	PRINCIPAL RECEIPT		88,260	88,260	82,302	83,732		4,528		4,528		88,260			0	1,093	11/01/2023
31408G Y2 7	FN 851329		12/25/2012	PRINCIPAL RECEIPT		113,860	113,860	112,455	112,543		1,317		1,317		113,860			0	2,963	02/01/2036
31412P G9 6	FN 930924		06/25/2012	VARIOUS		586,929	558,428	567,502	567,203		(2,422)		(2,422)		564,781		22,148	22,148	12,109	04/01/2039
31419K U8 6	FN AE8706		10/25/2012	VARIOUS		728,335	697,243	722,518	722,123		(6,610)		(6,610)		715,513		12,822	12,822	16,413	11/01/2025
31419A KZ 9	FN Pool AE0311		12/25/2012	PRINCIPAL RECEIPT		341,538	341,538	341,858	341,833		(296)		(296)		341,538			0	6,714	08/01/2040
31377E U9 8	FNMA 375108		06/25/2012	PRINCIPAL RECEIPT		1,506,806	1,506,806	1,595,331	1,515,442		(8,636)		(8,636)		1,506,806			0	56,072	05/01/2014
31371K E7 5	FNMA PASS-THRU 254793		12/25/2012	PRINCIPAL RECEIPT		216,997	216,997	217,540	217,523		(525)		(525)		216,997			0	5,447	07/01/2033
31381D 2J 3	FNMA PASS-THRU 458077		12/25/2012	PRINCIPAL RECEIPT		71,033	71,033	77,071	76,835		(5,802)		(5,802)		71,033			0	2,671	08/15/2027
31385J DJ 4	FNMA PASS-THRU 545605		12/25/2012	PRINCIPAL RECEIPT		66,623	66,623	73,119	73,196		(6,573)		(6,573)		66,623			0	2,445	05/01/2032
31403D T8 2	FNMA PASS-THRU 745875		12/25/2012	PRINCIPAL RECEIPT		234,210	234,210	251,373	251,541		(17,331)		(17,331)		234,210			0	8,302	09/01/2036
31403U PF 2	FNMA PASS-THRU 758322		12/25/2012	PRINCIPAL RECEIPT		139,404	139,404	145,612	145,695		(6,291)		(6,291)		139,404			0	4,725	12/01/2033
31417J NH 9	FNMA PASS-THRU AC0391		12/25/2012	PRINCIPAL RECEIPT		601,596	601,596	607,612	607,564		(5,968)		(5,968)		601,596			0	12,709	07/01/2039
31417Y BQ 9	FNMA PASS-THRU MA0046		07/25/2012	VARIOUS		616,005	591,779	594,137	594,051		(802)		(802)		593,248		22,757	22,757	12,266	04/01/2029
31402R RN 1	FNMA PASS-THRU 735893		11/25/2012	VARIOUS		1,354,105	1,284,436	1,324,575	1,324,547		(14,397)		(14,397)		1,310,150		43,955	43,955	52,245	10/01/2035
31416C FS 0	FNMA PASS-THRU 995777		12/25/2012	PRINCIPAL RECEIPT		173,795	173,795	189,003	189,276		(15,481)		(15,481)		173,795			0	6,082	04/01/2033
31418X ZQ 4	FNMA Pool AD9750		09/25/2012	VARIOUS		918,804	879,740	883,864	883,634		(1,249)		(1,249)		882,386		36,418	36,418	22,039	12/01/2025
48542K N7 0	KANSAS ST DEV FIN AUTH REV PUB		10/04/2012	Bony Capital Mkts		1,143,010	1,000,000	1,000,000	1,000,000				0		1,000,000		143,010	143,010	56,467	04/01/2029
50420A BJ 2	LaQuinta Ca Fing Auth Loc Agy Rev		07/12/2012	VENDOR CODE *** NOT IN TA		550,000	500,000	493,805	493,677		62		62		493,738		56,262	56,262	34,858	09/01/2036
60415N EL 3	MNSHSG 6.51		07/01/2012	VARIOUS		35,000	35,000	36,050	35,530		(36)		(36)		35,494		(494)	(494)	1,627	01/01/2032
64970M X7 2	New York NY City Hsg Dev Corp		11/01/2012	CALLED @ 100.0000000		90,000	90,000	90,000	90,000				0		90,000			0	3,665	11/01/2017
64970M ZS 5	NY Hsg Dev Corp		11/01/2012	VARIOUS		125,000	125,000	130,000	128,392		(1,828)		(1,828)		126,565		(1,565)	(1,565)	4,997	05/01/2017
319999	Total - Bonds - U.S. Special Revenue and Special Assessments					22,623,096	21,865,616	21,918,514	21,737,727	0	(128,280)	0	(128,280)	0	21,662,765	0	960,331	960,331	775,922	XXX
<b>Bonds - Industrial and Miscellaneous</b>																				
002824 AW 0	Abbott Laboratories		02/28/2012	Sumridge Partners		310,244	270,000	269,868	269,876		(4)		(4)		269,872		40,371	40,371	2,939	05/27/2020
05947U W8 7	BACM 2005-4 A3		12/10/2012	PRINCIPAL RECEIPT		202,529	202,529	205,061	205,061		(2,532)		(2,532)		202,529			0	971	07/10/2045
06051G EC 9	Bank of America Corp		09/12/2012	MLPFS Inc		905,240	800,000	794,881	792,465		259		259		792,724		112,516	112,516	53,875	07/01/2020
07388Y AB 8	BEAR STEARNS CMBS 2007-PWR16		12/13/2012	PRINCIPAL RECEIPT		145,293	145,293	150,379			(5,085)		(5,085)		145,293			0	1,047	06/11/2040
12513X AB 8	CD 2006-CD2 MTG TR		12/17/2012	PRINCIPAL RECEIPT		238,943	238,943	242,751			(3,808)		(3,808)		238,943			0	2,969	01/18/2046
12513Y AC 4	CD 2007 - CD4 A2B		12/13/2012	PRINCIPAL RECEIPT		641,341	641,341	646,151			(4,810)		(4,810)		641,341			0	2,003	12/11/2049
172967 CT 6	Citigroup Inc		09/25/2012	VARIOUS		1,757,229	1,500,000	1,505,055	1,502,672		(161)		(161)		1,502,511		254,718	254,718	67,000	12/11/2034
24240V AM 3	Dean Witter Discover & Co Debs		07/25/2012	Sumridge Partners		1,067,840	1,000,000	1,129,670	1,050,308		(6,550)		(6,550)		1,043,758		24,083	24,083	71,813	01/01/2016

E14.1

## SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Forfeiture	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Contractual Maturity Date
31331F AU 5	Federal Express Corp Sinking Fund.....		02/13/2012	VARIOUS.....		689,228	689,228	780,282	725,236		(6,441)		(6,441)		718,795		(29,567)	(29,567)	29,162	01/15/2018
36828Q KP 0	GE CAP CMBS 2005-C1.....		12/10/2012	PRINCIPAL RECEIPT.....		3,654	3,654	3,738			(84)		(84)		3,654		0	0	7	06/10/2048
38141E A2 5	GOLDMAN SACHS GRP INC MTN BE.....		09/12/2012	Sumridge Partners.....		606,730	500,000	524,120	519,157		(1,485)		(1,485)		517,673		89,057	89,057	40,313	02/15/2019
46632H AB 7	JP MORGAN CHASE 2007-LDP12.....		11/15/2012	PRINCIPAL RECEIPT.....		174,107	174,107	178,677			(4,570)		(4,570)		174,107		0	0	786	02/15/2051
48125B AA 2	JPM Chase Capital XXVII.....		07/12/2012	Bank Of Nova Scotia.....		250,000	250,000	248,750	248,741		5		5		248,746		1,254	1,254	12,201	11/01/2039
56585A AF 9	Marathon Petroleum.....		01/25/2012	BNY Capital Markets Inc.....		538,880	500,000	495,775	495,722		20		20		495,742		43,138	43,138	13,000	03/01/2041
59022C AB 9	Merrill Lynch.....		02/17/2012	tender offer.....		475,390	500,000	499,458	499,478		29		29		499,507		(24,117)	(24,117)	13,131	09/15/2026
61747Y CJ 2	MORGAN STANLEY.....		09/12/2012	BNY Capital Markets Inc.....		315,915	300,000	298,755	298,951		98		98		299,048		16,867	16,867	16,359	09/23/2019
61754K AC 9	MORGAN STANLEY CAP 2007-IQ14.....		11/15/2012	PRINCIPAL RECEIPT.....		176,162	176,162	182,768			(6,606)		(6,606)		176,162		0	0	1,887	04/15/2049
61755B AC 8	MSC 2007 - HQ12 A2.....		12/14/2012	PRINCIPAL RECEIPT.....		183,124	183,124	188,561			(5,436)		(5,436)		183,124		0	0	5,769	04/12/2049
808510 AA 9	Schwab Capital.....		08/31/2012	Undefined.....		600,000	600,000	603,000	602,920		(301)		(301)		602,619		(2,619)	(2,619)	22,500	11/15/2037
844741 AG 3	Southwest Airlines.....		09/24/2012	MATURITY.....		60,840	60,840	58,253	60,571		269		269		60,840		0	0	3,809	09/24/2012
857477 AG 8	STATE STR CORP.....		11/29/2012	Stifel Nicolaus.....		584,785	500,000	498,275	498,644		107		107		498,751		86,034	86,034	21,875	03/07/2021
85748B AB 9	State Street Cap STT.....		10/04/2012	Undefined.....		500,000	500,000	493,750	493,759		38		38		493,797		6,203	6,203	22,372	01/29/2049
904000 AA 4	Ultramar Diamond Shamrock Sr Notes.....		07/31/2012	Wells Fargo.....		1,208,420	1,000,000	1,012,510	1,005,465		(468)		(468)		1,004,997		203,423	203,423	57,600	10/15/2017
90783W AA 1	Union Pacific RR Co.....		07/02/2012	Sink PMT @ 100.000000.....		18,655	18,655	18,655	18,655		0		0		18,655		0	0	820	07/02/2030
931142 CP 6	WAL-MART STORES.....		11/29/2012	MLPFS Inc.....		576,130	500,000	497,805	498,339		176		176		498,516		77,614	77,614	27,672	02/01/2019
929227 ZC 3	WAMU 2002 - AR18 A.....		12/25/2012	PRINCIPAL RECEIPT.....		1,699	1,699	1,691	1,692		7		7		1,699		0	0	20	01/25/2033
92978Y AB 6	WBCMT 2007-C32 A2.....		12/17/2012	PRINCIPAL RECEIPT.....		458,212	458,212	470,526			(9,830)		(9,830)		460,696		(2,485)	(2,485)	4,898	06/15/2049
8399999	Total - Bonds - Industrial and Miscellaneous.....					12,690,590	11,713,788	11,999,165	9,582,651	0	(57,163)	0	(57,163)	0	11,794,099	0	896,490	896,490	496,798	XXX
8399997	Total - Bonds - Part 4.....					48,892,177	46,013,439	46,412,931	43,268,310	0	(224,536)	0	(224,536)	0	45,878,943	0	3,013,233	3,013,233	1,657,548	XXX
8399998	Total - Bonds - Summary Item from Part 5.....					1,332,395	1,258,521	1,337,910			(3,990)		(3,990)		1,333,920		(1,525)	(1,525)	23,618	XXX
8399999	Total - Bonds.....					50,224,572	47,271,960	47,750,841	43,268,310	0	(228,526)	0	(228,526)	0	47,212,863	0	3,011,708	3,011,708	1,681,166	XXX
<b>Preferred Stocks - Industrial and Miscellaneous</b>																				
20030N 40 8	Comcast Corp.....		04/20/2012	VARIOUS.....		10,000,000	250,000	250,000	258,387		(7)		(7)		258,379		(8,379)	(8,379)	4,788	XXX
29476L 78 4	Equity Residential Prop.....		08/20/2012	Undefined.....		10,000,000	250,000	250,500	250,487		(2)		(2)		250,485		(485)	(485)	13,725	XXX
49446R 84 4	Kimco Realty Corp.....		10/10/2012	CALLED @ 25.000000.....		10,000,000	250,000	249,500	249,508		2		2		249,510		490	490	19,106	XXX
617460 20 9	Morgan Stanley Cp Tr II.....		02/22/2012	Stifel Nicolaus.....		10,000,000	234,148	249,000	249,085		3		3		249,088		(14,940)	(14,940)	3,906	XXX
69350S 20 8	PNC Capital Trust E.....		07/30/2012	Bank Of Nova Scotia.....		15,000,000	375,000	379,200	377,363		(1,114)		(1,114)		376,249		(1,249)	(1,249)	18,164	XXX
74460D 38 0	Public Storage 6.45 Series F.....		10/15/2012	Undefined.....		20,000,000	500,000	494,300	494,300		0		0		494,300		5,700	5,700	25,442	XXX
903300 20 0	USB CAP XI.....		05/18/2012	Call.....		10,000,000	250,000	237,000	237,035		7		7		237,042		12,958	12,958	7,013	XXX
903307 20 5	USB Capital VIII.....		02/22/2012	CALLED @ 25.000000.....		10,000,000	250,000	253,000	250,000		0		0		250,000		0	0	2,337	XXX
92978U 20 7	Wachovia Cap Trust IV.....		04/13/2012	CALLED @ 25.000000.....		10,000,000	250,000	250,000	250,000		0		0		250,000		0	0	5,313	XXX
94979S 20 7	Wells Fargo Capital XI.....		06/15/2012	Bank Of Nova Scotia.....		10,000,000	250,000	250,000	250,000		0		0		250,000		0	0	7,813	XXX
8499999	Total - Preferred Stocks - Industrial and Miscellaneous.....					2,859,148	XXX	2,871,000	2,866,165	0	(1,111)	0	(1,111)	0	2,865,053	0	(5,905)	(5,905)	107,607	XXX
8999997	Total - Preferred Stocks - Part 4.....					2,859,148	XXX	2,871,000	2,866,165	0	(1,111)	0	(1,111)	0	2,865,053	0	(5,905)	(5,905)	107,607	XXX
8999999	Total - Preferred Stocks.....					2,859,148	XXX	2,871,000	2,866,165	0	(1,111)	0	(1,111)	0	2,865,053	0	(5,905)	(5,905)	107,607	XXX
<b>Common Stocks - Mutual Funds</b>																				
481370 87 2	Artio Intl Equity II-I.....		07/19/2012	Dividend Reinvestment.....		46,097,207	454,979	XXX	719,071	440,228	278,843		278,843		719,071		(264,092)	(264,092)		XXX
04315J 83 7	Artio Intl Eqy II-I.....		07/19/2012	VARIOUS.....		45,808,694	452,132	XXX	557,276	437,473	119,803		119,803		557,276		(105,145)	(105,145)		XXX
197199 40 9	Columbia Acom Fund CI Z.....		12/08/2012	VARIOUS.....		1,604,620	84,403	XXX	48,315	44,223	4,092		4,092		48,315		36,088	36,088		XXX
19765H 18 0	COLUMBIA FDS SER TR.....		11/21/2012	national financial serv.....		45,855,998	1,022,589	XXX	918,496	935,004	(16,508)		(16,508)		918,496		104,093	104,093	2,970	XXX
0075W0 67 6	LSV Conservative Value Equity.....		11/21/2012	national financial serv.....		49,504,950	400,000	XXX	520,297	357,921	162,376		162,376		520,297		(120,297)	(120,297)		XXX

E14.2

### SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.						
626127 49 2	Munder Veracity Small Cap Value Y.....	...	02/10/2012.	fund direct.....	2,328.831	50,000	XXX	49,449	45,622	3,827			3,827		49,449		551	551		XXX
641224 37 3	Neuberger Berman L C Dis Ins.....	...	12/17/2012.	CAPITAL GAIN.....		66,334	XXX						0				66,334	66,334		XXX
693390 87 4	Pimco Global Bond Fund.....	...	12/13/2012.	CAPITAL GAIN.....		17,950	XXX						0				17,950	17,950		XXX
922908 44 7	Vanguard Mid Cap Index - Sign.....	...	02/10/2012.	national financial serv.....	3,198.976	100,000	XXX	92,428	89,987	2,440			2,440		92,428		7,572	7,572		XXX
9299999.	Total - Common Stocks - Mutual Funds.....					2,648,387	XXX	2,905,332	2,350,458	554,873	0	0	554,873	0	2,905,332	0	(256,946)	(256,946)	2,970	XXX
9799997.	Total - Common Stocks - Part 4.....					2,648,387	XXX	2,905,332	2,350,458	554,873	0	0	554,873	0	2,905,332	0	(256,946)	(256,946)	2,970	XXX
9799998	Total - Common Stocks - Summary Item from Part 5.....					2,945	XXX	2,970					0		2,970		(25)	(25)		XXX
9799999.	Total - Common Stocks.....					2,651,332	XXX	2,908,302	2,350,458	554,873	0	0	554,873	0	2,908,302	0	(256,971)	(256,971)	2,970	XXX
9899999.	Total - Preferred and Common Stocks.....					5,510,480	XXX	5,779,302	5,216,623	554,873	(1,111)	0	553,762	0	5,773,355	0	(262,876)	(262,876)	110,577	XXX
9999999.	Total - Bonds, Preferred and Common Stocks.....					55,735,052	XXX	53,530,143	48,484,933	554,873	(229,637)	0	325,236	0	52,986,218	0	2,748,832	2,748,832	1,791,743	XXX

### SCHEDULE D - PART 5

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

1 CUSIP Identification	2 Description	3 F o r e i g n	4 Date Acquired	5 Name of Vendor	6 Disposal Date	7 Name of Purchaser	8 Par Value (Bonds) or Number of Shares (Stock)	9 Actual Cost	10 Consideration	11 Book/ Adjusted Carrying Value at Disposal	Change in Book/Adjusted Carrying Value					17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Interest and Dividends Received During Year	21 Paid for Accrued Interest and Dividends		
											12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Change in B./A.C.V. (12+13-14)	16 Total Foreign Exchange Change in B./A.C.V.							
<b>Bonds - Industrial and Miscellaneous</b>																						
172967 CT 6	Citigroup Inc.....	...	09/20/2012	VARIOUS.....	09/25/2012	FTN.....	468,000	543,436	541,874	543,399				(37)				(1,525)	(1,525)	6,921	7,377	
22544Q AB 5	CSMC 2007 - C3 A2.....	...	03/26/2012	Barclays Capital Inc.....	10/18/2012	PRINCIPAL RECEIPT.....	790,521	794,473	790,521	790,521				(3,953)					0	16,697	3,137	
3899999	Total - Bonds - Industrial and Miscellaneous.....						1,258,521	1,337,909	1,332,395	1,333,920				0	(3,990)	0		0	(1,525)	(1,525)	23,618	10,514
8399998	Total - Bonds.....						1,258,521	1,337,909	1,332,395	1,333,920				0	(3,990)	0		0	(1,525)	(1,525)	23,618	10,514
<b>Common Stocks - Mutual Funds</b>																						
19765H 18 0	COLUMBIA FDS SER TR.....	...	06/20/2012	national financial serv.....	11/21/2012	national financial serv.....	132,060	2,970	2,945	2,970									(25)	(25)	0	0
9299999	Total - Common Stocks - Mutual Funds.....						2,970	2,945	2,970	2,970				0	0	0		0	(25)	(25)	0	0
9799998	Total - Common Stocks.....						2,970	2,945	2,970	2,970				0	0	0		0	(25)	(25)	0	0
9899999	Total - Preferred and Common Stocks.....						2,970	2,945	2,970	2,970				0	0	0		0	(25)	(25)	0	0
9999999	Total - Bonds, Preferred and Common Stocks.....						1,340,879	1,335,340	1,335,340	1,336,890				0	(3,990)	0		0	(1,550)	(1,550)	23,618	10,514

**Sch. D-Pt. 6-Sn. 1  
NONE**

**Sch. D-Pt. 6-Sn. 2  
NONE**

**Sch. DA-Pt. 1  
NONE**

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

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

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

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

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

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

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

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

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

### SCHEDULE E - PART 1 - CASH

1	2	3	4	5	6	7
Depository	Code	Rate of Interest	Amount of Interest Received During Year	Amount of Interest Accrued December 31 of Current Year	Balance	*
<b>Open Depositories</b>						
Fifth Third Bank..... Cleveland, OH.....	.....	.....	.....	.....	.....(65,625)	XXX
0199999. Total - Open Depositories.....	.XXX...	.XXX.....	.....0	.....0	.....(65,625)	XXX..
0399999. Total Cash on Deposit.....	.XXX...	.XXX.....	.....0	.....0	.....(65,625)	XXX..
0599999. Total Cash.....	.XXX...	.XXX.....	.....0	.....0	.....(65,625)	XXX..

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

1. January.....	233,674	4. April.....	381,288	7. July.....	1,009,165	10. October.....	1,278,448
2. February.....	416,943	5. May.....	162,364	8. August.....	886,567	11. November.....	679,274
3. March.....	303,937	6. June.....	258,677	9. September.....	1,578,814	12. December.....	458,300

## SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity	6 Book/Adjusted Carrying Value	7 Amount of Interest Due & Accrued	8 Amount Received During Year
<b>U.S. Government Bonds - Issuer Obligations</b>							
First Amer Prime Oblid Fund Cl Y.....		various.....			1,225,273		
0199999. U.S. Government Bonds - Issuer Obligations.....					1,225,273	.0	.0
0599999. Total - U.S. Government Bonds.....					1,225,273	.0	.0
<b>Total Bonds</b>							
7799999. Subtotals - Issuer Obligations.....					1,225,273	.0	.0
8399999. Subtotals - Bonds.....					1,225,273	.0	.0
8699999. Total - Cash Equivalents.....					1,225,273	.0	.0

**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						
37. Oklahoma.....OK						
38. Oregon.....OR						
39. Pennsylvania.....PA						
40. Rhode Island.....RI						
41. South Carolina.....SC						
42. South Dakota.....SD						
43. Tennessee.....TN						
44. Texas.....TX						
45. Utah.....UT						
46. Vermont.....VT						
47. Virginia.....VA						
48. Washington.....WA						
49. West Virginia.....WV						
50. Wisconsin.....WI						
51. Wyoming.....WY						
52. American Samoa.....AS						
53. Guam.....GU						
54. Puerto Rico.....PR						
55. US Virgin Islands.....VI						
56. Northern Mariana Islands.....MP						
57. Canada.....CAN						
58. Aggregate Alien and Other.....OT	...XXX	...XXX	...0	...0	...0	...0
59. Total.....	...XXX	...XXX	...0	...0	...0	...0

**NONE**

**DETAILS OF WRITE-INS**

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

**2012 ALPHABETICAL INDEX  
FRATERNAL ANNUAL STATEMENT BLANK**

Analysis of Increase in Reserves During The Year	7	Schedule D – Part 2 – Section 1	E11
Analysis of Operations By Lines of Business	6	Schedule D – Part 2 – Section 2	E12
Asset Valuation Reserve (Replications (Synthetic) Assets)	32	Schedule D – Part 3	E13
Asset Valuation Reserve Default Component	27	Schedule D – Part 4	E14
Asset Valuation Reserve Equity Component	29	Schedule D – Part 5	E15
Asset Valuation Reserve	26	Schedule D – Part 6 – Section 1	E16
Assets	2	Schedule D – Part 6 – Section 2	E16
Cash Flow	5	Schedule D – Summary By Country	SI04
Exhibit 1 – Part 1 – Premiums and Annuity Considerations for Life and Accident and Health Contracts	9	Schedule D – Verification Between Years	SI03
Exhibit 1 – Part 2 – Refunds Applied, Reinsurance Commissions and Expense	10	Schedule DA – Part 1	E17
Exhibit 2 – General Expenses	11	Schedule DA – Part 2 – Verification Between Years	SI10
Exhibit 3 – Taxes, Licenses and Fees	11	Schedule DB – Part A – Section 1	E18
Exhibit 4 – Dividends	11	Schedule DB – Part A – Section 2	E19
Exhibit 5 – Aggregate Reserve for Life Contracts	12	Schedule DB – Part A – Verification Between Years	SI11
Exhibit 5 – Interrogatories	13	Schedule DB – Part B – Section 1	E20
Exhibit 5A – Changes in Bases of Valuation During The Year	13	Schedule DB – Part B – Section 2	E21
Exhibit 6 – Aggregate Reserves for Accident and Health Contracts	14	Schedule DB – Part B – Verification Between Years	SI11
Exhibit 7 – Deposit-Type Contracts	14	Schedule DB – Part C – Section 1	SI12
Exhibit 8 – Claims for Life and Accident and Health Contracts - Part 1	15	Schedule DB – Part C – Section 2	SI13
Exhibit 8 – Claims for Life and Accident and Health Contracts - Part 2	16	Schedule DB – Part D	E22
Exhibit of Capital Gains (Losses)	8	Schedule DB – Verification	SI14
Exhibit of Life Insurance	24	Schedule DL – Part 1	E23
Exhibit of Net Investment Income	8	Schedule DL – Part 2	E24
Exhibit of Nonadmitted Assets	17	Schedule E – Part 1 – Cash	E25
Exhibit of Number of Certificates for Supplementary Contracts, Annuities and Accident and Health Insurance	24	Schedule E – Part 2 – Cash Equivalents	E26
Five-Year Historical Data	21	Schedule E – Part 3 – Special Deposits	E27
Form for Calculating the Interest Maintenance Reserve (IMR)	25	Schedule E – Verification Between Years	SI15
General Interrogatories	19	Schedule F	33
Jurat Page	1	Schedule H – Accident and Health Exhibit – Part 1	34
Liabilities, Surplus and Other Funds	3	Schedule H – Part 5 – Health Claims	36
Life Insurance (State Page)	23	Schedule H – Parts – 2, 3, and 4	35
Notes To Financial Statements	18	Schedule S – Part 1 – Section 1	37
Overflow Page For Write-Ins	53	Schedule S – Part 1 – Section 2	38
Schedule A – Part 1	E01	Schedule S – Part 2	39
Schedule A – Part 2	E02	Schedule S – Part 3 – Section 1	40
Schedule A – Part 3	E03	Schedule S – Part 3 – Section 2	41
Schedule A – Verification Between Years	SI02	Schedule S – Part 4	42
Schedule B – Part 1	E04	Schedule S – Part 5	43
Schedule B – Part 2	E05	Schedule S – Part 6	45
Schedule B –Part 3	E06	Schedule S – Part 7	46
Schedule B – Verification Between Years	SI02	Schedule T – Part 2 – Interstate Compact	47
Schedule BA – Part 1	E07	Schedule T – Premiums and Annuity Considerations	48
Schedule BA – Part 2	E08	Schedule Y – Information Concerning Activities of Insurer Members of a Holding Company Group	49
Schedule BA –Part 3	E09	Schedule Y – Part 1A – Detail of Insurance Holding Company System	50
Schedule BA – Verification Between Years	SI03	Schedule Y – Part 2 – Summary of Insurer’s Transactions With Any Affiliates	51
Schedule D – Part 1	E10	Summary Investment Schedule	SI01
Schedule D – Part 1A – Section 1	SI05	Summary of Operations	4
Schedule D – Part 1A – Section 2	SI08	Supplemental Exhibits and Schedules Interrogatories	52