

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1	2	3	4	5	6
	Amount	Percentage	Amount	Securities Lending Reinvested Collateral Amount	Total (Col. 3 + 4) Amount	Percentage
1. Bonds:						
1.1 U.S. treasury securities	1,545,679	1.093	1,545,679		1,545,679	1.093
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies						
1.22 Issued by U.S. government sponsored agencies	27,964,334	19.774	27,964,334		27,964,334	19.774
1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities)						
1.4 Securities issued by states, territories, and possessions and political subdivisions in the U.S.:						
1.41 States, territories and possessions general obligations	2,987,779	2.113	2,987,779		2,987,779	2.113
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations	3,886,785	2.748	3,886,785		3,886,785	2.748
1.43 Revenue and assessment obligations	6,541,500	4.626	6,541,500		6,541,500	4.626
1.44 Industrial development and similar obligations						
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or Guaranteed by GNMA	1,839,794	1.301	1,839,794		1,839,794	1.301
1.512 Issued or Guaranteed by FNMA and FHLMC	9,209,120	6.512	9,209,120		9,209,120	6.512
1.513 All other	1,785,179	1.262	1,785,179		1,785,179	1.262
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA						
1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-backed securities issued or guaranteed by agencies shown in Line 1.521						
1.523 All other						
2. Other debt and other fixed income securities (excluding short term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	82,231,339	58.148	82,231,339		82,231,339	58.148
2.2 Unaffiliated Non-U.S. securities (including Canada)	1,557,417	1.101	1,557,417		1,557,417	1.101
2.3 Affiliated securities						
3. Equity interests:						
3.1 Investments in mutual funds						
3.2 Preferred stocks:						
3.21 Affiliated						
3.22 Unaffiliated						
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated						
3.32 Unaffiliated						
3.4 Other equity securities:						
3.41 Affiliated						
3.42 Unaffiliated						
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated						
3.52 Unaffiliated						
4. Mortgage loans:						
4.1 Construction and land development						
4.2 Agricultural						
4.3 Single family residential properties						
4.4 Multifamily residential properties						
4.5 Commercial loans						
4.6 Mezzanine real estate loans						
5. Real estate investments:						
5.1 Property occupied by company						
5.2 Property held for production of income (including \$.....0 of property acquired in satisfaction of debt)						
5.3 Property held for sale (including \$.....0 property acquired in satisfaction of debt)						
6. Contract loans	73,087	0.052	73,087		73,087	0.052
7. Derivatives						
8. Receivables for securities						
9. Securities Lending (Line 10, Asset Page reinvested collateral)				X X X	X X X	X X X
10. Cash, cash equivalents and short-term investments	1,796,268	1.270	1,796,268		1,796,268	1.270
11. Other invested assets						
12. Total invested assets	141,418,281	100.000	141,418,281		141,418,281	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

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

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

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

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

1.	Book/adjusted carrying value, December 31 of prior year	600,000
2.	Cost of acquired:	
2.1	Actual cost at time of acquisition (Part 2, Column 8)	
2.2	Additional investment made after acquisition (Part 2, Column 9)	
3.	Capitalized deferred interest and other:	
3.1	Totals, Part 1, Column 16	
3.2	Totals, Part 3, Column 12	
4.	Accrual of discount	
5.	Unrealized valuation increase (decrease):	
5.1	Totals, Part 1, Column 13	
5.2	Totals, Part 3, Column 9	
6.	Total gain (loss) on disposals, Part 3, Column 19	
7.	Deduct amounts received on disposals, Part 3, Column 16	600,000
8.	Deduct amortization of premium and depreciation	
9.	Total foreign exchange change in book/adjusted carrying value:	
9.1	Totals, Part 1, Column 17	
9.2	Totals, Part 3, Column 14	
10.	Deduct current year's other than temporary impairment recognized:	
10.1	Totals, Part 1, Column 15	
10.2	Totals, Part 3, Column 11	
11.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 + 6 - 7 - 8 + 9 - 10)	
12.	Deduct total nonadmitted amounts	
13.	Statement value at end of current period (Line 11 minus Line 12)	

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

1.	Book/adjusted carrying value, December 31 of prior year	118,920,110
2.	Cost of bonds and stocks acquired, Part 3, Column 7	35,034,987
3.	Accrual of Discount	264,177
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	
4.4	Part 4, Column 11	
5.	Total gain (loss) on disposals, Part 4, Column 19	381,477
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7	14,426,160
7.	Deduct amortization of premium	625,666
8.	Total foreign exchange change in book/adjusted carrying value:	
8.1	Part 1, Column 15	
8.2	Part 2, Section 1, Column 19	
8.3	Part 2, Section 2, Column 16	
8.4	Part 4, Column 15	
9.	Deduct current year's other than temporary impairment recognized:	
9.1	Part 1, Column 14	
9.2	Part 2, Section 1, Column 17	
9.3	Part 2, Section 2, Column 14	
9.4	Part 4, Column 13	
10.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9)	139,548,925
11.	Deduct total nonadmitted amounts	
12.	Statement value at end of current period (Line 10 minus Line 11)	139,548,925

SCHEDULE D - SUMMARY BY COUNTRY

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

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS					
Governments (Including all obligations guaranteed by governments)	1. United States	33,134,984	37,633,776	33,042,168	34,402,335
	2. Canada				
	3. Other Countries				
	4. Totals	33,134,984	37,633,776	33,042,168	34,402,335
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	2,987,779	3,268,553	2,998,756	2,925,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	3,886,785	4,683,875	3,828,518	5,045,000
U.S. Special revenue and special assessment obligations and all non-guaranteed obligations of agencies and authorities of governments and their political subdivisions	7. Totals	15,750,620	17,393,483	15,795,832	15,653,755
Industrial and Miscellaneous and Hybrid Securities (unaffiliated)	8. United States	76,692,151	86,392,735	77,167,616	73,102,000
	9. Canada				
	10. Other Countries	7,096,606	7,958,141	7,175,458	6,780,000
	11. Totals	83,788,757	94,350,876	84,343,074	79,882,000
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	139,548,925	157,330,563	140,008,348	137,908,090
PREFERRED STOCKS					
Industrial and Miscellaneous (unaffiliated)	14. United States				
	15. Canada				
	16. Other Countries				
	17. Totals				
Parent, Subsidiaries and Affiliates	18. Totals				
	19. Total Preferred Stocks				
COMMON STOCKS					
Industrial and Miscellaneous (unaffiliated)	20. United States				
	21. Canada				
	22. Other Countries				
	23. Totals				
Parent, Subsidiaries and Affiliates	24. Totals				
	25. Total Common Stocks				
	26. Total Stocks				
	27. Total Bonds and Stocks	139,548,925	157,330,563	140,008,348	

SCHEDULE D - PART 1A - SECTION 1

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

	1	2	3	4	5	6	7	8	9	10	11
Quality Rating Per the NAIC Designation	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	Total Current Year	Column 6 as a % of Line 9.7	Total From Column 6 Prior Year	% From Column 7 Prior Year	Total Publicly Traded	Total Privately Placed (a)
1. U.S. Governments											
1.1 Class 1	1,133,632	4,774,713	6,215,021	21,584,825	76,778	33,784,969	24.01	11,132,541	9.33	33,784,969	
1.2 Class 2											
1.3 Class 3											
1.4 Class 4											
1.5 Class 5											
1.6 Class 6											
1.7 TOTALS	1,133,632	4,774,713	6,215,021	21,584,825	76,778	33,784,969	24.01	11,132,541	9.33	33,784,969	
2. All Other Governments											
2.1 Class 1											
2.2 Class 2											
2.3 Class 3											
2.4 Class 4											
2.5 Class 5											
2.6 Class 6											
2.7 TOTALS											
3. U.S. States, Territories and Possessions etc., Guaranteed											
3.1 Class 1		302,709	1,960,070	725,000		2,987,779	2.12	2,377,302	1.99	2,987,779	
3.2 Class 2											
3.3 Class 3											
3.4 Class 4											
3.5 Class 5											
3.6 Class 6											
3.7 TOTALS		302,709	1,960,070	725,000		2,987,779	2.12	2,377,302	1.99	2,987,779	
4. U.S. Political Subdivisions of States, Territories & Possessions, Guaranteed											
4.1 Class 1			733,910	1,360,325	1,792,550	3,886,785	2.76	2,555,084	2.14	3,886,785	
4.2 Class 2											
4.3 Class 3											
4.4 Class 4											
4.5 Class 5											
4.6 Class 6											
4.7 TOTALS			733,910	1,360,325	1,792,550	3,886,785	2.76	2,555,084	2.14	3,886,785	
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed											
5.1 Class 1	2,662,561	5,032,147	3,547,868	3,217,398	1,290,644	15,750,618	11.19	29,243,500	24.51	15,750,618	
5.2 Class 2											
5.3 Class 3											
5.4 Class 4											
5.5 Class 5											
5.6 Class 6											
5.7 TOTALS	2,662,561	5,032,147	3,547,868	3,217,398	1,290,644	15,750,618	11.19	29,243,500	24.51	15,750,618	

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 Column 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
6. Industrial and Miscellaneous (unaffiliated)											
6.1 Class 1	1,469,602	10,402,828	22,034,518	7,759,815	14,811,655	56,478,418	40.14	50,887,209	42.64	56,478,418	
6.2 Class 2		7,703,240	19,391,254	354,296	356,970	27,805,760	19.76	23,136,674	19.39	27,805,760	
6.3 Class 3											
6.4 Class 4											
6.5 Class 5											
6.6 Class 6											
6.7 TOTALS	1,469,602	18,106,068	41,425,772	8,114,111	15,168,625	84,284,178	59.91	74,023,883	62.03	84,284,178	
7. Hybrid Securities											
7.1 Class 1											
7.2 Class 2											
7.3 Class 3											
7.4 Class 4											
7.5 Class 5											
7.6 Class 6											
7.7 TOTALS											
8. Parent, Subsidiaries and Affiliates											
8.1 Class 1											
8.2 Class 2											
8.3 Class 3											
8.4 Class 4											
8.5 Class 5											
8.6 Class 6											
8.7 TOTALS											

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

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

Quality Rating Per the NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.7	8 Total From Column 6 Prior Year	9 % From Column 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
9. Total Bonds Current Year											
9.1 Class 1	(d) 5,265,795	20,512,397	34,491,387	34,647,363	17,971,627	112,888,569	80.24	X X X	X X X	112,888,569	
9.2 Class 2	(d) 7,703,240		19,391,254	354,296	356,970	27,805,760	19.76	X X X	X X X	27,805,760	
9.3 Class 3	(d)							X X X	X X X		
9.4 Class 4	(d)							X X X	X X X		
9.5 Class 5	(d)					(c)		X X X	X X X		
9.6 Class 6	(d)					(c)		X X X	X X X		
9.7 TOTALS	5,265,795	28,215,637	53,882,641	35,001,659	18,328,597	(b) 140,694,329	100.00	X X X	X X X	140,694,329	
9.8 Line 9.7 as a % of Column 6	3.74	20.05	38.30	24.88	13.03	100.00	X X X	X X X	X X X	100.00	
10. Total Bonds Prior Year											
10.1 Class 1	3,800,966	15,568,806	27,788,032	26,297,574	22,740,258	X X X	X X X	96,195,636	80.61	96,195,636	
10.2 Class 2	1,155,204	3,100,686	17,801,267	368,813	710,704	X X X	X X X	23,136,674	19.39	23,136,674	
10.3 Class 3						X X X	X X X				
10.4 Class 4						X X X	X X X				
10.5 Class 5						X X X	X X X	(c)			
10.6 Class 6						X X X	X X X	(c)			
10.7 TOTALS	4,956,170	18,669,492	45,589,299	26,666,387	23,450,962	X X X	X X X	(b) 119,332,310	100.00	119,332,310	
10.8 Line 10.7 as a % of Col. 8	4.15	15.64	38.20	22.35	19.65	X X X	X X X	100.00	X X X	100.00	
11. Total Publicly Traded Bonds											
11.1 Class 1	5,265,795	20,512,397	34,491,387	34,647,363	17,971,627	112,888,569	80.24	96,195,636	80.61	112,888,569	X X X
11.2 Class 2		7,703,240	19,391,254	354,296	356,970	27,805,760	19.76	23,136,674	19.39	27,805,760	X X X
11.3 Class 3											X X X
11.4 Class 4											X X X
11.5 Class 5											X X X
11.6 Class 6											X X X
11.7 TOTALS	5,265,795	28,215,637	53,882,641	35,001,659	18,328,597	140,694,329	100.00	119,332,310	100.00	140,694,329	X X X
11.8 Line 11.7 as a % of Col. 6	3.74	20.05	38.30	24.88	13.03	100.00	X X X	X X X	X X X	100.00	X X X
11.9 Line 11.7 as a % of Line 9.7, Col. 6, Section 9	3.74	20.05	38.30	24.88	13.03	100.00	X X X	X X X	X X X	100.00	X X X
12. Total Privately Placed Bonds											
12.1 Class 1										X X X	
12.2 Class 2										X X X	
12.3 Class 3										X X X	
12.4 Class 4										X X X	
12.5 Class 5										X X X	
12.6 Class 6										X X X	
12.7 TOTALS										X X X	
12.8 Line 12.7 as a % of Col. 6							X X X	X X X	X X X	X X X	
12.9 Line 12.7 as a % of Line 9.7, Col. 6, Section 9							X X X	X X X	X X X	X X X	

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

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type		1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.5	8 Total From Column 6 Prior Year	9 % From Column 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
1.	U.S. Governments											
1.1	Issuer Obligations	649,985	3,608,470	5,487,396	20,414,144		30,159,995	21.44	8,860,836	7.43	30,159,995	
1.2	Residential Mortgage-Backed Securities	483,647	1,166,243	727,625	1,170,681	76,778	3,624,974	2.58	2,271,705	1.90	3,624,974	
1.3	Commercial Mortgage-Backed Securities											
1.4	Other Loan-Backed and Structured Securities											
1.5	Totals	1,133,632	4,774,713	6,215,021	21,584,825	76,778	33,784,969	24.01	11,132,541	9.33	33,784,969	
2.	All Other Governments											
2.1	Issuer Obligations											
2.2	Residential Mortgage-Backed Securities											
2.3	Commercial Mortgage-Backed Securities											
2.4	Other Loan-Backed and Structured Securities											
2.5	Totals											
3.	U.S. States, Territories and Possessions, Guaranteed											
3.1	Issuer Obligations		302,709	1,960,070	725,000		2,987,779	2.12	2,377,302	1.99	2,987,779	
3.2	Residential Mortgage-Backed Securities											
3.3	Commercial Mortgage-Backed Securities											
3.4	Other Loan-Backed and Structured Securities											
3.5	Totals		302,709	1,960,070	725,000		2,987,779	2.12	2,377,302	1.99	2,987,779	
4.	U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed											
4.1	Issuer Obligations			733,910	1,360,325	1,792,550	3,886,785	2.76	2,555,084	2.14	3,886,784	
4.2	Residential Mortgage-Backed Securities											
4.3	Commercial Mortgage-Backed Securities											
4.4	Other Loan-Backed and Structured Securities											
4.5	Totals			733,910	1,360,325	1,792,550	3,886,785	2.76	2,555,084	2.14	3,886,784	
5.	U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed											
5.1	Issuer Obligations		1,177,391	2,675,011	1,816,908	872,190	6,541,500	4.65	15,877,674	13.31	6,541,500	
5.2	Residential Mortgage-Backed Securities	2,662,561	3,854,756	872,857	1,400,490	418,454	9,209,118	6.55	13,365,826	11.20	9,209,118	
5.3	Commercial Mortgage-Backed Securities											
5.4	Other Loan-Backed and Structured Securities											
5.5	Totals	2,662,561	5,032,147	3,547,868	3,217,398	1,290,644	15,750,618	11.19	29,243,500	24.51	15,750,618	
6.	Industrial and Miscellaneous											
6.1	Issuer Obligations	1,469,602	18,106,068	41,425,772	8,114,111	15,168,625	84,284,178	59.91	72,984,636	61.16	84,284,178	
6.2	Residential Mortgage-Backed Securities											
6.3	Commercial Mortgage-Backed Securities								1,039,247	0.87		
6.4	Other Loan-Backed and Structured Securities											
6.5	Totals	1,469,602	18,106,068	41,425,772	8,114,111	15,168,625	84,284,178	59.91	74,023,883	62.03	84,284,178	
7.	Hybrid Securities											
7.1	Issuer Obligations											
7.2	Residential Mortgage-Backed Securities											
7.3	Commercial Mortgage-Backed Securities											
7.4	Other Loan-Backed and Structured Securities											
7.5	Totals											
8.	Parent, Subsidiaries and Affiliates											
8.1	Issuer Obligations											
8.2	Residential Mortgage-Backed Securities											
8.3	Commercial Mortgage-Backed Securities											
8.4	Other Loan-Backed and Structured Securities											
8.5	Totals											

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

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

	1	2	3	4	5	6	7	8	9	10	11
Distribution by Type	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	Total Current Year	Column 6 as a % of Line 9.5	Total From Column 6 Prior Year	% From Column 7 Prior Year	Total Publicly Traded	Total Privately Placed
9. Total Bonds Current Year											
9.1 Issuer Obligations	2,119,587	23,194,638	52,282,159	32,430,488	17,833,365	127,860,237	90.88	X X X	X X X	127,860,236	
9.2 Residential Mortgage-Backed Securities	3,146,208	5,020,999	1,600,482	2,571,171	495,232	12,834,092	9.12	X X X	X X X	12,834,092	
9.3 Commercial Mortgage-Backed Securities								X X X	X X X		
9.4 Other Loan-Backed and Structured Securities								X X X	X X X		
9.5 Totals	5,265,795	28,215,637	53,882,641	35,001,659	18,328,597	140,694,329	100.00	X X X	X X X	140,694,328	
9.6 Line 9.5 as a % of Col. 6	3.74	20.05	38.30	24.88	13.03	100.00		X X X	X X X	100.00	
10. Total Bonds Prior Year											
10.1 Issuer Obligations	3,818,231	14,556,752	41,830,553	20,738,870	21,711,126	X X X	X X X	102,655,532	86.02	102,655,532	
10.2 Residential Mortgage-Backed Securities	1,063,692	3,858,441	3,519,315	5,627,216	1,568,867	X X X	X X X	15,637,531	13.10	15,637,531	
10.3 Commercial Mortgage-Backed Securities	74,247	254,299	239,431	300,301	170,969	X X X	X X X	1,039,247	0.87	1,039,247	
10.4 Other Loan-Backed and Structured Securities						X X X	X X X				
10.5 Totals	4,956,170	18,669,492	45,589,299	26,666,387	23,450,962	X X X	X X X	119,332,310	100.00	119,332,310	
10.6 Line 10.5 as a % of Col. 8	4.15	15.64	38.20	22.35	19.65	X X X	X X X	100.00	X X X	100.00	
11. Total Publicly Traded Bonds											
11.1 Issuer Obligations	2,119,586	23,194,638	52,282,159	32,430,488	17,833,365	127,860,236	90.88	102,655,532	86.02	127,860,236	X X X
11.2 Residential Mortgage-Backed Securities	3,146,209	5,020,999	1,600,482	2,571,171	495,232	12,834,093	9.12	15,637,531	13.10	12,834,093	X X X
11.3 Commercial Mortgage-Backed Securities								1,039,247	0.87		X X X
11.4 Other Loan-Backed and Structured Securities											X X X
11.5 Totals	5,265,795	28,215,637	53,882,641	35,001,659	18,328,597	140,694,329	100.00	119,332,310	100.00	140,694,329	X X X
11.6 Line 11.5 as a % of Col. 6	3.74	20.05	38.30	24.88	13.03	100.00	X X X	X X X	X X X	100.00	X X X
11.7 Line 11.5 as a % of Line 9.5, Col. 6, Section 9	3.74	20.05	38.30	24.88	13.03	100.00	X X X	X X X	X X X	100.00	X X X
12. Total Privately Placed Bonds											
12.1 Issuer Obligations										X X X	
12.2 Residential Mortgage-Backed Securities										X X X	
12.3 Commercial Mortgage-Backed Securities										X X X	
12.4 Other Loan-Backed and Structured Securities										X X X	
12.5 Totals										X X X	
12.6 Line 12.5 as a % of Col. 6							X X X	X X X	X X X	X X X	
12.7 Line 12.5 as a % of Line 9.5, Col. 6, Section 9							X X X	X X X	X X X	X X X	

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1	2	3	4	5
	Total	Bonds	Mortgage Loans	Other Short-term Investment Assets (a)	Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	412,201	412,201			
2. Cost of short-term investments acquired	83,214	83,214			
3. Accrual of discount					
4. Unrealized valuation increase (decrease)					
5. Total gain (loss) on disposals					
6. Deduct consideration received on disposals					
7. Deduct amortization of premium					
8. Total foreign exchange change in book/adjusted carrying value					
9. Deduct current year's other than temporary impairment recognized					
10. Book adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9)	495,415	495,415			
11. Deduct total nonadmitted amounts					
12. Statement value at end of current period (Line 10 minus Line 11)	495,415	495,415			

(a) Indicate the category of such assets, for example, joint ventures, transportation equipment: 0

SI11 Schedule DB Part A Verification NONE

SI11 Schedule DB Part B Verification NONE

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

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

SI14 Schedule DB Verification NONE

**SCHEDULE E - VERIFICATION BETWEEN YEARS
(Cash Equivalents)**

	1 Total	2 Bonds	3 Other (a)
1. Book/adjusted carrying value, December 31 of prior year			
2. Cost of cash equivalents acquired	649,982	649,982	
3. Accrual of discount	3	3	
4. Unrealized valuation increase (decrease)			
5. Total gain (loss) on disposals			
6. Deduct consideration received on disposals			
7. Deduct amortization of premium			
8. Total foreign exchange change in book/adjusted carrying value			
9. Deduct current year's other than temporary impairment recognized			
10. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9)	649,985	649,985	
11. Deduct total nonadmitted amounts			
12. Statement value at end of current period (Lines 10 minus 11)	649,985	649,985	

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

E01 Schedule A - Part 1 Real Estate Owned NONE

E02 Schedule A - Part 2 Real Estate Acquired NONE

E03 Schedule A - Part 3 Real Estate Disposed NONE

E04 Schedule B Part 1 - Mortgage Loans Owned NONE

E05 Schedule B Part 2 - Mortgage Loans Acquired NONE

E06 Schedule B Part 3 - Mortgage Loans Disposed NONE

E07 Schedule BA Part 1 - Long-Term Invested Assets Owned NONE

E08 Schedule BA Part 2 - Long-Term Invested Assets Acquired NONE

SCHEDULE BA - PART 3

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/ Adjusted Carrying Value Less Encumbrances, Prior Year	Change in Book/Adjusted Carrying Value						15 Book/ Adjusted Carrying Value Less Encumbrances on Disposal	16 Consideration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Investment Income
		3 City	4 State					9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Depreciation) or (Amortization)/ Accretion	11 Current Year's Other Than Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Change in B./A. C. V. (9 + 10 - 11 + 12)	14 Total Foreign Exchange Change in B./A. C. V.						
Any Other Class of Assets - Affiliated																			
	Unity Financial Insurance Group, LLC	Cincinnati	Ohio			06/30/2012									600,000				
3899999 Subtotal - Any Other Class of Assets - Affiliated															600,000				
3999999 Total - Unaffiliated																			
4099999 Total - Affiliated															600,000				
4199999 Totals															600,000				

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 Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of Interest	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
U.S. Governments - Issuer Obligations																					
31331GKR9	FED FARM CREDIT BK				1FE	671,048		123,2510	700,000	674,271		1,018			4.750	5.153	JJ	15,240	33,250	09/11/2009	01/16/2029
3134A4KX1	FED HOME LN MTG CORP				1FE	2,978,897		148,8350	2,425,000	2,946,714	(16,349)				6.250	4.632	JJ	69,887	151,563	06/29/2011	07/15/2032
31358DDR2	FED NATL MTG ASSN	@			1	1,638,360		56,4020	4,500,000	1,863,938	92,166				5.206		N/A			07/21/2011	05/15/2030
31359MFJ7	FED NATL MTG ASSN				1FE	1,518,017		157,1130	1,250,000	1,513,256	(9,418)				7.125	5.315	JJ	41,068	89,063	03/31/2010	01/15/2030
31358DDG6	FED NATL MTG ASSN ZERO CPN	@			1	698,260		55,4470	2,000,000	819,829	41,805					5.373	N/A			12/07/2009	01/15/2030
31331J3K7	FEDERAL FARM CREDIT BANK				1	1,094,020		117,0160	1,000,000	1,087,447	(6,032)				3.875	3.019	MN	3,767	38,750	11/28/2011	11/26/2024
31331JP23	FEDERAL FARM CREDIT BANK				1	1,050,340		109,9680	1,000,000	1,048,027	(2,313)				3.500	3.066	MS	8,944	17,500	03/28/2012	09/29/2025
3133EAG44	FEDERAL FARM CREDIT BANK				1	2,012,950		101,8700	2,000,000	2,012,745	(205)				2.630	2.591	FA	21,624		09/27/2012	08/03/2026
3133EAN79	FEDERAL FARM CREDIT BANK				1	1,019,370		103,2300	1,000,000	1,018,813	(557)				2.260	2.067	AO	4,206	3,767	08/28/2012	04/24/2023
3134A4AA2	FEDERAL HOME LN MORTGAGE CORP	SD			1FE	2,669,695		153,6880	2,180,000	2,602,079	(13,964)				6.750	5.182	MS	43,328	147,150	09/01/2006	03/15/2031
313373KN1	FEDERAL HOME LOAN BANK				1	1,165,810		123,6200	1,000,000	1,157,770	(8,040)				4.375	2.957	AO	7,813	43,750	02/29/2012	04/28/2026
313376FE0	FEDERAL HOME LOAN BANK				1	2,127,580		108,2390	2,000,000	2,123,578	(4,002)				3.300	2.782	JD	5,500		06/22/2012	12/01/2026
3133XMFY2	FEDERAL HOME LOAN BANK				1FE	1,927,834		130,0080	1,570,000	1,890,608	(28,007)				5.375	2.971	MS	21,331	84,388	08/30/2011	09/30/2022
3133XUMS9	FEDERAL HOME LOAN BANK				1	2,372,400		120,5460	2,000,000	2,342,165	(26,826)				4.500	1.796	MS	27,000	45,000	09/25/2012	09/13/2019
3137EACW7	FREDDIE MAC				1	3,636,897		105,2440	3,500,000	3,608,470	(26,081)				2.000	1.135	FA	24,500	62,500	04/30/2012	08/25/2016
3137EADB2	FREDDIE MAC				1	1,255,090		104,4670	1,250,000	1,254,624	(466)				2.375	2.343	JJ	13,854	14,844	03/29/2012	01/13/2022
912810EW4	US TREASURY BOND				1	734,192		144,4500	610,000	701,318	(5,019)				6.000	4.529	FA	13,824	36,600	06/15/2005	02/15/2026
912810FE3	US TREASURY BOND	SD			1	736,507		141,0300	739,000	737,188	72				5.500	5.600	FA	15,352	40,645	09/12/2003	08/15/2028
912810FF0	US TREASURY BOND				1	109,547		137,8600	100,000	107,173	(301)				5.250	4.661	MN	682	5,250	06/27/2003	11/15/2028
0199999	Subtotal - U.S. Governments - Issuer Obligations					29,416,814	XXX	33,676,508	30,824,000	29,510,013	(12,519)				XXX	XXX	XXX	337,920	863,520	XXX	XXX
U.S. Governments - Residential Mortgage-Backed Securities																					
36202DTF8	GNMA II POOL 3250				1FE	7,999		114,9080	7,810	7,831	(55)				6.500	6.587	MON	42	508	06/20/2002	06/01/2032
36211SR22	GNMA I POOL 521704				1FE	3,822		103,5250	3,841	3,823	1				7.500	7.890	MON	24	288	12/22/1999	12/15/2029
36202AJP3	GNMA II POOL 000270M				1FE	146		100,5860	137	139	(2)				12.500	10.078	MON	1	17	12/29/1995	01/20/2015
38376WAM7	GOVE NATL MTG ASSN SER 2010-14				1FE	513,281		107,8010	539,005	511,672	(212)				4.500	3.635	MON	1,875	22,500	03/08/2010	07/01/2037
36201ATD0	GOVT NATL MTG ASSN POOL 577548				1FE	10,502		113,1340	10,367	10,292	2				6.000	6.484	MON	52	622	05/21/2002	01/15/2032
36200ME33	GOVT NATL MTG ASSN POOL 604154				1FE	39,783		112,9470	38,265	39,614	(34)				6.000	4.726	MON	191	2,296	11/22/2004	04/01/2033
38374F3P7	GOVT NATL MTG ASSN REMIC SER 2004				1FE	548,039		118,2610	709,566	558,223	1,786				5.000	5.812	MON	2,500	30,000	08/02/2004	04/01/2034
38376VBN6	GOVT NATL MTG ASSN SER 2010-20				1FE	498,438		112,4200	500,000	498,539	24				4.500	4.740	MON	1,875	22,500	03/08/2010	09/01/2038
83162CQK2	SMALL BUSINESS ADMIN SER 2006-20G				1FE	211,509		115,3520	230,067	199,448	209,661	(624)			6.070	5.294	JJ	6,053	12,819	03/18/2009	07/01/2026
83162CSD6	SMALL BUSINESS ADMIN SER 2008-20K				1FE	186,331		116,0100	199,171	183,831	(611)				6.770	5.809	MN	1,937	11,885	02/03/2009	11/01/2028
83162CSG9	SMALL BUSINESS ADMIN SER 2009-20A				1FE	126,063		116,9900	119,740	124,883	(258)				5.720	5.169	JJ	3,425	6,929	02/03/2009	01/01/2029
83162CUG6	SMALL BUSINESS ADMIN SER 2011-210				1	1,479,442		105,7600	1,427,042	1,476,465	(2,976)				2.850	2.316	MS	16,268	20,725	04/27/2012	09/01/2031
0299999	Subtotal - U.S. Governments - Residential Mortgage-Backed Securities					3,625,355	XXX	3,957,269	3,578,334	3,624,973	(2,959)				XXX	XXX	XXX	34,243	131,089	XXX	XXX
0599999	Subtotal - U.S. Governments					33,042,169	XXX	37,633,777	34,402,334	33,134,986	(15,478)				XXX	XXX	XXX	372,163	994,609	XXX	XXX
U.S. States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations																					
13063BFT4	CALIFORNIA ST TXBL GO BDS				1FE	464,380		117,5800	470,320	400,000	456,710	(7,670)			5.950	2.992	MS	7,933	11,900	03/26/2012	03/01/2018
29270CYM1	ENERGY NW ELEC-TXBL				1FE	1,003,070		1,022,3000	1,000,000	1,002,919	(151)				2.197	2.160	JJ	7,812		08/21/2012	07/01/2019
73358TS28	PORT AUTH NY & NJ				1FE	500,715		114,4100	572,050	500,000	500,441	(65)			5.050	5.095	MS	7,435	25,250	03/26/2008	09/15/2018
748148RS4	QUEBEC PROVINCE		A		1FE	305,591		116,4100	349,230	302,709	(622)				5.125	4.926	MN	2,007	15,375	01/03/2008	11/14/2016
917542QR6	UTAH ST TAXABLE GO BONDS				1FE	250,000		117,8700	294,675	250,000	250,000				4.554	4.606	JJ	5,693	11,385	09/29/2009	07/01/2024
97705LWK9	WISCONSIN ST GO BDS				1FE	475,000		117,8900	559,978	475,000	475,000				4.900	4.960	MN	3,879	23,275	09/03/2009	05/01/2023
1199999	Subtotal - U.S. States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations					2,998,756	XXX	3,268,553	2,925,000	2,987,779	(8,508)				XXX	XXX	XXX	34,759	87,185	XXX	XXX
1799999	Subtotal - U.S. States, Territories and Possessions (Direct and Guaranteed)					2,998,756	XXX	3,268,553	2,925,000	2,987,779	(8,508)				XXX	XXX	XXX	34,759	87,185	XXX	XXX
U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations																					
167560PL9	CHICAGO ILL MET WTR RECLMATION	SD			1FE	590,000		129,9000	766,410	590,000	590,000				5.720	5.802	JD	19,686	16,874	08/26/2009	12/01/2038
196696LD8	CO ST DEPT HGT ED-BAB				1FE	400,226		107,8640	404,490	375,000	399,038	(1,189)			3.920	3.109	MN	2,450	7,350	06/29/2012	11/01/2021
24916PEU7	DENVER COLO CITY & CNTY WTR CO	SD			1FE	789,704		114,7800	918,240	800,000	790,387	205			6.000	6.193	JD	26,133	24,000	06/11/2009	12/15/2034
508354RR0	LAKE COUNTY ILL FST PRESV DIST				1FE	400,580		117,9900	400,512	400,000	400,512	(13)			5.900	5.976	JD	1,049	23,600	02/01/2010	12/15/2032
580815FZ6	MCHENRY CNTY ILL				1FE	335,782		113,6000	374,880	330,000	334,872	(369)			5.200	5.073	JD	763	17,160	03/09/2010	12/15/2022
88059FBA8	TENN VALLEY AUTH	@			1FE	350,976		40,7400	651,840	1,600,000	412,163	21,732				5.566	N/A			01/13/2010	01/15/2038
940858L92	WASHOE CNTY NEV SCH DIST				1FE	350,000		116,7700	350,000	350,000	350,000				6.070	6.162	JD	1,770	21,245	11/12/2009	06/01/2024
962757SD3	WHEATON ILL PK DIST				1FE	611,250		114,5600	600,000	609,813	(509)				5.650	5.547	JD	1,507	33,900	02/24/2010	12/15/2025
1899999	Subtotal - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations					3,828,518	XXX	4,683,875	5,045,000	3,886,785	19,857				XXX	XXX	XXX	53,358	144,129	XXX	XXX

SCHEDULE D - PART 1

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

1 CUSIP Identification	2 Description	Codes			6 NAIC Designation	7 Actual Cost	Fair Value		10 Par Value	11 Book/ Adjusted Carrying Value	Change in Book Adjusted Carrying Value				Interest					Dates	
		3 Code	4 F O R E I G N	5 Bond CHAR			8 Rate Used to Obtain Fair Value	9 Fair Value			12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in B./A.C.V.	16 Rate of	17 Effective Rate of Interest	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
U.S. Special Revenue, Special Assessment - Issuer Obligations																					
01179PN60	ALASKA MUN BD BK-TXBLE-SER FOUR B				1FE	350,000	104,5400	365,890	350,000	350,000					3.346	3.374	FA	4,880	11,711	11/24/2009	08/01/2016
02765UDC5	AMERICAN MUN PWR-B-BABS-OH	SD			1FE	400,000	117,7900	471,160	400,000	400,000					6.424	6.527	FA	9,707	25,696	12/09/2009	02/15/2032
438701RA4	HONOLULU HAWAII CITY & CNTY WASTE				1FE	400,000	113,2300	452,920	400,000	400,000					4.113	4.155	JJ	8,226	16,452	11/09/2010	07/01/2020
485247BB5	KANSAS DEV FIN AUTH SALES TAX				1FE	474,193	112,0700	532,333	475,000	474,341		70			4.500	4.573	MS	7,125	21,375	05/20/2010	09/01/2020
485424NF8	KANSAS ST DEPT TRANSN HWY REV	SD			1FE	400,000	113,3400	453,360	400,000	400,000					4.596	4.649	MS	6,128	18,384	09/01/2010	09/01/2035
5604595E5	MAINE MUN BOND BK				1FE	756,315	113,0900	848,175	750,000	755,565		(303)			5.093	5.077	MN	6,366	38,198	06/15/2010	11/01/2025
57583UBX5	MASSACHUSETTS ST DEV FIN AGY				1FE	500,000	109,8100	549,050	500,000	500,000					3.988	4.028	AO	4,985	19,940	04/28/2011	04/01/2017
56045RDX6	ME MUN BD BK-D-QSCB				1FE	466,056	120,0800	480,320	400,000	461,343		(3,559)			5.692	4.183	MN	3,795	22,768	08/31/2011	11/01/2025
63968AMY8	NEBRASKA PUB OWR DIST REV				1FE	335,023	104,5000	339,625	325,000	327,391		(2,289)			5.140	4.428	JJ	8,353	16,705	06/24/2009	01/01/2014
646139W35	NEW JERSEY ST TPK AUTH TPK REV				1FE	473,171	147,1400	662,130	450,000	472,190		(273)			7.414	7.127	JJ	16,682	33,363	04/28/2009	01/01/2040
67756A2N1	OH HGR EDL HOSP - REF				1FE	800,000	106,8400	854,720	800,000	800,000					3.679	3.713	JJ	14,716	17,823	11/16/2011	01/01/2021
68607VKE4	OREGON ST DEPT ADMINISTRATIVE				1FE	283,815	102,8200	308,460	300,000	290,845		1,477			4.600	5.342	AO	3,450	13,800	09/14/2007	04/01/2018
812631GZ6	SEATTLE WASH DRAIN & WASTEWATER				1FE	448,686	119,0200	535,590	450,000	448,909		85			4.750	4.838	MN	3,563	21,375	12/17/2009	11/01/2022
917343BF1	UTAH CNTY UTAH EXCISE TAX REV				1FE	263,965	115,6000	289,000	250,000	260,916		(1,223)			7.130	6.441	JD	1,485	17,825	05/17/2010	12/01/2019
959878LM9	WESTERN WASH UNIV WASH REVS				1FE	200,000	119,7600	239,520	200,000	200,000					6.670	6.781	AO	3,335	13,340	06/30/2009	04/01/2024
2599999	Subtotal - U.S. Special Revenue, Special Assessment - Issuer Obligations					6,551,224	X X X	7,382,253	6,450,000	6,541,500		(6,015)			X X X	X X X	X X X	102,796	308,755	X X X	X X X
U.S. Special Revenue, Special Assessment - Residential Mortgage-Backed Securities																					
31297H2Y4	FED HOME LN MTG CORP POOL A29791				1FE	78,039	107,5590	86,000	79,956	78,373		35			4.500	5.828	MON	300	3,598	02/10/2005	02/01/2035
3128K7MS4	FED HOME LN MTG CORP POOL A46669				1FE	78,502	107,4970	87,430	81,332	78,748		53			4.500	6.598	MON	305	3,680	09/14/2005	08/01/2035
31292HXA7	FED HOME LN MTG CORP POOL C01573				1FE	48,233	108,8090	50,656	46,555	47,352		(235)			5.500	4.668	MON	213	2,561	06/12/2003	06/01/2033
31287SNL7	FED HOME LN MTG CORP POOL C66695				1FE	33,424	109,9500	36,746	33,421	33,411					6.000	6.184	MON	167	2,005	06/20/2002	05/01/2032
31288HQD5	FED HOME LN MTG CORP POOL C78552				1FE	39,738	108,8090	42,374	38,944	39,463		(14)			5.500	4.874	MON	178	2,142	04/14/2003	04/01/2033
31283KLZ9	FED HOME LN MTG CORP POOL G11244				1FE	7,866	108,2250	8,388	7,751	7,782		(7)			6.000	5.867	MON	39	465	05/16/2002	04/01/2017
31394YH98	FED HOME LN MTG CORP SER 2793				1FE	358,500	113,2240	452,896	400,000	367,279		1,651			5.000	5.986	MON	1,667	20,000	07/02/2004	05/01/2034
31395HGB0	FED HOME LN MTG CORP SER 2869				1FE	24,572	101,0200	24,810	24,560	24,614		38			4.500	4.567	MON	49	1,105	12/15/2008	11/15/2032
31395MDU0	FED HOME LN MTG CORP SER 2934				1FE	389,813	112,3550	449,420	400,000	391,778		361			5.000	5.313	MON	1,667	20,000	05/25/2005	02/01/2035
31396HE54	FED HOME LN MTG CORP SER 3113				1FE	13,506	99,9610	14,013	14,019	13,592		20			5.000	5.527	MON	58	701	08/06/2007	10/01/2031
31371LDJ5	FED NATL MTG ASSN POOL 254905				1FE	47,307	111,7000	51,040	45,694	46,891		(29)			6.000	4.653	MON	228	2,742	11/15/2004	10/01/2033
31371L2M0	FED NATL MTG ASSN POOL 255580				1FE	71,088	109,4030	76,231	69,679	70,579		(19)			5.500	4.867	MON	319	3,832	02/10/2005	02/01/2035
31371L4P1	FED NATL MTG ASSN POOL 255630				1FE	154,929	108,7450	168,415	154,871	154,663		5			5.000	5.200	MON	645	7,744	02/10/2005	02/01/2035
31388UQA1	FED NATL MTG ASSN POOL 615249				1FE	34,480	108,7680	35,577	32,710	33,227		(136)			5.000	3.789	MON	136	1,635	12/15/2008	11/25/2016
31389RB47	FED NATL MTG ASSN POOL 632859				1FE	4,898	107,5590	4,988	4,638	4,720		(19)			6.000	4.805	MON	23	278	12/15/2008	03/25/2017
31390L6J0	FED NATL MTG ASSN POOL 649873				1FE	12,308	111,7000	12,592	11,273	11,354		(2)			6.000	5.737	MON	56	676	08/14/2002	08/01/2032
31401WMD8	FED NATL MTG ASSN POOL 720456				1FE	44,412	107,8460	45,046	41,769	41,862		(15)			4.500	4.447	MON	157	1,880	08/18/2003	08/01/2018
31402DMP2	FED NATL MTG ASSN POOL 725866				1FE	114,565	108,3690	126,598	116,821	114,526		54			4.500	5.855	MON	438	5,257	02/10/2005	09/01/2034
31403DWD7	FED NATL MTG ASSN POOL 745944				1FE	237,906	108,9500	258,734	237,480	242,193		(121)			5.000	3.910	MON	990	11,874	12/15/2008	12/25/2033
31403LPS4	FED NATL MTG ASSN POOL 752033				1FE	53,404	107,8890	54,211	50,247	51,586		(232)			6.000	4.579	MON	251	3,015	09/20/2004	10/01/2018
31403MXC8	FED NATL MTG ASSN POOL 753175				1FE	31,181	113,1840	33,636	29,718	30,875		(28)			6.500	4.842	MON	161	1,932	02/10/2005	12/01/2033
31406BGQ7	FED NATL MTG ASSN POOL 804907				1FE	105,899	108,3690	112,121	103,462	101,054		53			4.500	6.090	MON	388	4,656	12/14/2004	01/01/2035
31406NJP0	FED NATL MTG ASSN POOL 814870				1FE	71,394	107,7370	75,213	69,812	68,963		93			4.500	5.285	MON	262	3,142	04/18/2005	04/01/2020
31407EHZ9	FED NATL MTG ASSN POOL 828348				1FE	87,485	108,1820	98,501	91,051	87,430		75			4.500	7.201	MON	341	4,097	10/13/2005	07/01/2035
31407LZNO	FED NATL MTG ASSN POOL 834249				1FE	124,944	108,1820	143,708	132,839	125,798		143			4.500	8.125	MON	498	5,978	02/13/2006	08/01/2035
31408FV7	FED NATL MTG ASSN POOL 850560				1FE	96,413	108,5750	107,580	99,083	96,235		56			5.000	6.955	MON	413	4,954	12/23/2005	12/01/2035
31412FSV6	FED NATL MTG ASSN POOL 924032				1FE	183,243	108,3250	210,273	194,113	184,646		160			5.000	8.288	MON	809	9,706	08/14/2007	05/01/2037
31412UY61	FED NATL MTG ASSN POOL 935533				1	282,185	112,4940	310,678	276,173	280,934		(78)			4.500	3.588	MON	1,036	12,428	12/14/2009	08/01/2039
31414ANV0	FED NATL MTG ASSN POOL 960404				1	224,135	108,3250	234,388	216,375	223,184		(119)			5.000	3.266	MON	902	10,819	10/14/2009	12/01/2037
31415XA76	FED NATL MTG ASSN POOL 992030				1FE	60,114	108,3250	65,044	60,045	59,543		8			5.000	5.533	MON	250	3,002	10/14/2008	10/01/2038
31417MQQ9	FED NATL MTG ASSN POOL AC3162				1	468,706	107,6120	455,062	422,873	435,336		(730)			4.500	2.969	MON	1,586	19,029	10/19/2009	10/01/2029
31417SAA8	FED NATL MTG ASSN POOL AC5400				1	343,322	108,0570	365,151	337,925	342,142		(66)			4.500	3.863	MON	1,267	15,207	10/14/2009	10/01/2039
31418SCJ6	FED NATL MTG ASSN POOL AD4572				1FE	386,402	108,8250	403,917	371,162	383,857		(186)			5.000	3.506	MON	1,547	18,558	05/13/2010	05/01/2040
31418TD53	FED NATL MTG ASSN POOL AD5523				1FE	726,560	108,3690	774,052	714,275	724,178		(148)			4.500	3.785	MON	2,679			

SCHEDULE D - PART 1

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

1 CUSIP Identification	2 Description	Codes			6 NAIC Designation	7 Actual Cost	Fair Value		10 Par Value	11 Book/ Adjusted Carrying Value	Change in Book Adjusted Carrying Value				Interest					Dates		
		3 Code	4 F O R E I G N	5 Bond CHAR			8 Rate Used to Obtain Fair Value	9 Fair Value			12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in B./A.C.V.	16 Rate of	17 Effective Rate of Interest	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date	
31390BTJ7	FNMA POOL 641453				1FE	10,200	118,3210	11,786	9,961	10,124		(4)			6.500	5.886	MON	54	647	06/20/2002	06/01/2032	
2699999	Subtotal - U.S. Special Revenue, Special Assessment - Residential Mortgage-Backed Securities					9,244,608	X X X	10,011,230	9,203,755	9,209,120		1,393			X X X	X X X	X X X		35,500	415,352	X X X	X X X
3199999	Subtotal - U.S. Special Revenue, Special Assessment					15,795,832	X X X	17,393,483	15,653,755	15,750,620		(4,622)			X X X	X X X	X X X		138,296	724,107	X X X	X X X
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																						
88579EAC9	3M COMPANY				1FE	723,766	136,0100	952,070	700,000	722,587		(462)			5.700	5.540	MS	11,748	39,900	06/18/2010	03/15/2037	
002824AW0	ABBOTT LABORATORIES				1FE	182,880	115,4900	202,108	175,000	181,156		(714)			4.125	3.612	MN	682	7,219	07/06/2010	05/27/2020	
00440EAJ6	ACE INA HOLDINGS				1FE	773,417	117,8500	883,875	750,000	765,937		(3,520)			5.700	5.208	FA	16,150	42,750	05/04/2011	02/15/2017	
00817YAG3	AETNA INC				1FE	844,998	138,7230	860,083	620,000	844,165		(833)			6.750	4.406	JD	1,860	20,925	10/31/2012	12/15/2037	
008117AP8	AETNA INC				1FE	500,165	99,1770	495,885	500,000	500,163		(2)			2.750	2.765	MN	2,063		11/20/2012	11/15/2022	
010392EC8	ALABAMA POWER CO				1FE	386,862	124,6900	542,402	435,000	390,380		887			5.700	6.845	FA	9,367	24,795	10/23/2008	02/15/2033	
025816AQ2	AMERICAN EXPRESS				1FE	319,162	102,3800	332,735	325,000	324,638		643			4.875	5.153	JJ	7,306	15,844	02/08/2008	07/15/2013	
025816BA6	AMERICAN EXPRESS				1FE	249,605	108,9800	272,450	250,000	249,876		62			7.250	7.421	MN	2,064	18,125	05/18/2009	05/20/2014	
0258M0DC0	AMERICAN EXPRESS CREDIT				1FE	408,836	105,8050	423,220	400,000	407,158		(1,678)			2.800	2.308	MS	3,173	11,200	01/30/2012	09/19/2016	
03523TBC0	ANHEUSER-BUSCH INBEV WOR				1FE	582,032	100,4620	552,541	550,000	581,774		(258)			3.750	3.467	JJ	9,453		07/31/2012	07/15/2042	
039483AY8	ARCHER DANIELS				1FE	403,218	118,8600	475,440	400,000	402,121		(357)			5.450	5.407	MS	6,419	21,800	03/26/2009	03/15/2018	
04273WAB7	ARROW ELECTRONICS INC				2FE	607,716	108,9600	653,760	600,000	606,692		(650)			5.125	5.019	MS	30,750	506,261	05/26/2011	03/01/2021	
06406JHB4	BANK NEW YORK CO INC MTN				1FE	353,221	108,2900	411,502	380,000	372,808		2,988			4.950	5.963	MS	5,539	18,810	12/15/2008	03/15/2015	
06406HBJ7	BANK OF NEW YORK MELLON				1FE	393,005	101,0500	404,200	400,000	399,554		1,706			4.500	5.016	AO	4,500	18,000	10/23/2008	04/01/2013	
066836AA5	BAPTIST HEALTH SOUTH FL				1FE	702,707	112,5200	759,510	675,000	700,393		(2,035)			4.591	4.120	FA	11,707	25,360	03/23/2012	08/15/2021	
079860AE2	BELLSOUTH CORP				1FE	265,275	119,2900	298,225	250,000	263,331		(296)			6.500	6.194	JD	728	16,375	11/15/2004	06/15/2034	
090572AP3	BIO-RAD LABS				2FE	972,115	106,2500	1,020,000	960,000	972,123		(408)			4.875	4.746	JD	2,080	39,244	06/29/2012	12/15/2020	
10112RAS3	BOSTON PROPERTIES LP				1FE	1,063,810	108,6830	1,086,830	1,000,000	1,060,636		(3,175)			4.125	3.318	MN	5,271	20,625	06/28/2012	05/15/2021	
101137AK3	BOSTON SCIENTIFIC CORP				2FE	790,503	117,4900	822,430	700,000	777,392		(9,281)			6.000	4.215	JJ	19,367	42,000	07/28/2011	01/15/2020	
10513KAA2	BRANCH BANKING & TRUST				1FE	687,396	115,2300	748,995	650,000	673,946		(5,941)			5.625	4.609	MS	10,766	36,563	12/02/2010	09/15/2016	
115637AM2	BROWN-FORMAN CORP				1FE	695,415	98,7030	690,921	700,000	695,438		23			12/10/2012	2,337	JJ	831		12/10/2012	01/15/2023	
115637AJ9	BROWN-FORMAN CORPORATION				1FE	407,240	104,9500	419,800	400,000	401,695		(1,491)			5.000	4.648	FA	8,333	20,000	01/14/2009	02/01/2014	
115637AK6	BROWN-FORMAN CORPORATION				1FE	248,400	104,5200	261,300	250,000	249,018		307			2.500	2.653	JJ	307	6,250	12/13/2010	01/15/2016	
12189TAY0	BURLINGTON NORTH SANTA F1e				2FE	1,110,782	117,9300	1,202,886	1,020,000	1,103,818		(4,694)			5.650	3.723	MN	9,605	36,725	11/26/2012	05/01/2017	
149123BJ9	CATERPILLAR INC				1FE	405,670	144,8100	506,835	350,000	398,806		(1,428)			7.300	6.124	MN	4,258	25,550	08/27/2008	05/01/2031	
149123BN0	CATERPILLAR INC				1FE	268,228	131,7800	329,450	250,000	267,302		(350)			6.050	5.598	FA	5,714	15,125	03/09/2010	08/15/2036	
149123BS9	CATERPILLAR INC				1FE	182,364	121,9250	182,888	150,000	182,010		(354)			5.200	3.983	MN	737	3,900	05/31/2012	05/27/2041	
15189WAC4	CENTERPOINT ENERGY RESOU				2FE	1,273,689	120,2200	1,310,398	1,090,000	1,240,839		(20,177)			6.125	3.069	MN	11,127	59,106	10/23/2012	11/01/2017	
166751AJ6	CHEVRON CORP				1FE	509,069	119,6500	598,250	500,000	506,517		(904)			4.950	4.763	MS	8,113	24,750	05/03/2010	03/03/2019	
125509BM0	CIGNA CORP				2FE	204,442	114,2100	228,420	200,000	203,520		(384)			5.125	4.900	JD	456	10,250	06/15/2010	06/15/2020	
125509BN8	CIGNA CORP				2FE	647,852	110,6600	719,290	650,000	648,614		128			4.375	4.459	JD	1,264	28,438	12/27/2011	12/15/2020	
172062AE1	CINCINNATI FINL CORP				2FE	354,902	116,0800	473,606	408,000	356,970		707			6.125	7.612	MN	4,165	24,990	06/02/2009	11/01/2034	
17275RAC6	CISCO SYSTEMS INC				1FE	434,161	114,7100	487,518	425,000	429,454		(1,300)			5.500	5.207	FA	8,376	23,375	02/03/2009	02/22/2016	
17275RAD4	CISCO SYSTEMS INC				1FE	342,230	132,6800	424,576	320,000	341,622		(370)			5.900	5.487	FA	7,132	18,880	04/29/2011	02/15/2039	
172967BL4	CITIGROUP INC				2FE	355,968	115,3600	403,760	350,000	354,296		(145)			6.625	6.647	JD	1,031	23,188	07/28/2008	06/15/2032	
172967EV9	CITIGROUP INC				1FE	685,365	134,4400	806,640	600,000	669,480		(9,044)			8.500	6.473	MN	5,525	51,000	05/04/2011	05/22/2019	
191219AP9	COCA-COLA ENTERPRISES INC DEB				1FE	305,715	145,1900	362,975	250,000	293,336		(3,500)			8.500	6.087	FA	8,854	21,250	02/27/2009	02/01/2022	
20030NAB7	COMCAST CORP				2FE	511,585	111,4200	557,100	500,000	504,205		(2,073)			6.500	6.192	JJ	14,986	32,500	05/03/2010	01/15/2015	
20030NBA8	COMCAST CORP				2FE	535,821	118,9900	594,950	500,000	530,364		(3,621)			5.150	4.218	MS	5,583	25,750	07/28/2011	03/01/2020	
209111EF6	CON EDISON				1FE	265,230	127,1300	317,825	250,000	263,127		(333)			5.700	5.354	FA	5,938	14,250	08/01/2005	02/01/2034	
20825CAQ7	CONOCOPHILLIPS				1FE	719,476	143,2600	859,560	600,000	717,903		(1,670)			6.500	5.318	FA	16,250	27,625	04/24/2012	02/01/2039	
209111EB5	CONS EDISON CO OF NY				1FE	453,280	128,8700	533,522	414,000	451,809		(1,042)			5.875	5.210	AO	6,081	24,323	07/27/2011	04/01/2033	
216871AE3	COOPER US INC				2FE	654,823	108,3700	704,405	650,000	654,111		(435)			3.875	3.818	JD	1,119	25,188	05/05/2011	12/15/2020	
219350AW5	CORNING INC				1FE	1,190,760	106,4800	1,224,520	1,150,000	1,190,471		(289)			4.750	4.584	MS	16,084	22,879	12/21/2012	03/15/2042	
22160KAC9	COSTCO WHOLESALE CORP				1FE	460,988	118,0600	531,270	450,000	456,060		(1,274)			5.500	5.210	MS	7,287	24,750	03/26/2009	03/15/2017	
126408GM9	CSX CORP				2FE	1,023,930	122,1600	1,099,440	900,000	1,001,452		(10,277)			6.250	3.926	MS	16,563	43,750	11/26/2012	03/15/2018	
126650BH2	CVS CAREMARK CORP				2FE	197,012	119,3600	232,752	195,000	196,070		(208)			5.750	5.687	JD	934	11,213	12/07/2007	06/01/2017	
254459HAU9	DIRECTV HOLDINGS/FN				2FE	940,321	117,1500	995,775	850,000	929,839		(4,989)										

SCHEDULE D - PART 1

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

1 CUSIP Identification	2 Description	Codes			6 NAIC Designation	7 Actual Cost	Fair Value		10 Par Value	11 Book/ Adjusted Carrying Value	Change in Book Adjusted Carrying Value				Interest					Dates	
		3 Code	4 F O R E I G N	5 Bond CHAR			8 Rate Used to Obtain Fair Value	9 Fair Value			12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in B./A.C.V.	16 Rate of	17 Effective Rate of Interest	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During	21 Acquired	22 Stated Contractual Maturity Date
291011AQ7	EMERSON ELECTRIC CO				1FE	809,044	129,980	974,850	750,000	804,606		(1,583)			6.000	5.480	FA	17,000	45,000	06/18/2010	08/15/2032
29379VAC7	ENTERPRISE PRODUCTS OPER				2FE	1,178,558	125,750	1,257,500	1,000,000	1,158,930		(19,446)			6.500	3.609	JJ	27,264	58,500	07/24/2012	01/31/2019
26884AAZ6	ERP OPERATING LLP				2FE	840,284	899,840	800,000	800,000	840,049		(245)			4.625	4.032	JD	1,644	30,255	11/26/2012	12/15/2021
26884AAS2	ERP OPERATING LP				2FE	297,147	107,570	322,710	300,000	299,271		397			5.250	5.474	MS	4,638	15,750	12/29/2006	09/15/2014
31428XAS5	FEDEX CORP				1FE	1,003,410	99,4870	994,870	1,000,000	1,003,280		(130)			2.625	2.603	FA	11,521		07/25/2012	08/01/2022
316773AD2	FIFTH THIRD BANK				2FE	410,981	110,5300	552,650	500,000	441,607		8,155			4.500	7.389	JD	1,875	22,500	06/02/2009	06/01/2018
341081EU7	FLORIDA POWER & LIGHT				1FE	927,732	123,0300	1,107,270	900,000	929,249		(596)			5.400	5.291	MS	16,200	40,500	03/27/2012	09/01/2035
345397VU4	FORD MOTOR CREDIT CO LLC				2FE	911,072	117,2000	937,600	800,000	905,153		(5,919)			5.875	4.089	FA	19,453	23,500	05/31/2012	08/02/2021
36962G4R2	GENERAL ELEC CAP CORP				1FE	639,415	111,4700	679,967	610,000	640,387		464			4.375	3.701	MS	7,784	13,125	12/21/2012	09/16/2020
36962GXZ2	GENERAL ELEC CAP CORP				1FE	801,120	130,1700	1,041,360	800,000	799,556		(128)			6.750	6.916	MS	15,900	54,000	06/29/2011	03/15/2032
370334BH6	GENERAL MILLS INC				2FE	409,652	121,7400	486,960	400,000	406,528		(880)			5.650	5.405	FA	8,538	22,600	02/25/2009	02/15/2019
373334JR3	GEORGIA POWER COMPANY				1FE	297,138	121,0000	363,000	300,000	297,246		43			5.400	5.540	JD	1,350	16,200	06/10/2010	06/01/2040
38141EA66	GOLDMANN SACHS GROUP INC				1FE	1,018,781	118,6200	1,126,890	950,000	1,006,495		(6,107)			6.000	5.097	JD	2,533	57,000	07/28/2011	06/15/2020
437076AW2	HOME DEPOT INC				1FE	760,245	117,6200	882,150	750,000	758,813		(876)			4.400	4.275	AO	8,250	33,000	05/04/2011	04/01/2021
438506AS6	HONEYWELL INC				1FE	352,160	133,2800	433,160	325,000	348,178		(898)			6.625	6.002	JD	957	21,531	07/18/2008	06/15/2028
438516AT3	HONEYWELL INTERNATIONAL				1FE	600,640	131,5000	657,500	500,000	598,938		(1,591)			5.700	4.446	MS	8,392	17,100	04/30/2012	03/15/2037
459200BB6	IBM CORP				1FE	910,939	133,2400	1,065,920	800,000	903,577		(2,933)			5.875	4.953	MN	4,178	47,000	02/28/2012	11/29/2032
459200GM7	IBM CORPORATION				1FE	101,403	134,0100	134,010	100,000	100,936		(125)			7.625	7.561	AO	1,610	7,625	10/23/2008	10/15/2018
45822PA3	INTEGRYS ENERGY GROUP				2FE	690,905	111,9200	727,480	650,000	687,143		(3,762)			4.170	3.363	MN	4,518	27,105	01/30/2012	11/01/2020
458140AK6	INTEL CORP				1FE	733,883	110,2200	788,073	715,000	733,498		(303)			4.800	4.690	AO	35,464	35,464	09/20/2011	10/01/2041
24422EQV4	JOHN DEERE CAPITAL CORP				1FE	482,091	122,1000	549,450	450,000	474,577		(3,792)			5.750	4.729	MS	7,978	25,875	12/30/2010	09/10/2018
24422ERH4	JOHN DEERE CAPITAL CORP				1FE	407,644	105,2200	420,880	400,000	407,110		(534)			3.150	2.941	AO	2,660	12,740	03/27/2012	10/15/2021
478160AL8	JOHNSON & JOHNSON				1FE	587,802	122,3900	734,340	600,000	588,635		299			4.950	5.170	MN	3,795	29,700	02/03/2009	05/15/2033
478366AX5	JOHNSON CONTROLS INC				2FE	602,958	109,7900	658,740	600,000	602,539		(256)			4.250	4.232	MS	8,500	25,500	05/04/2011	03/01/2021
46625HAT7	JP MORGAN CHASE & CO				1FE	244,683	100,0300	250,075	250,000	249,996		1,216			5.750	6.357	JJ	7,148	14,375	12/15/2008	01/02/2013
46625HBV1	JP MORGAN CHASE & CO				1FE	347,758	106,6900	373,415	350,000	349,472		283			5.125	5.288	MS	5,282	17,938	02/08/2008	09/15/2014
46625HHL7	JP MORGAN CHASE & CO				1FE	332,955	123,3400	370,020	300,000	324,285		(3,223)			6.300	4.856	AO	3,570	18,900	03/09/2010	04/23/2019
50075NBA1	KRAFT FOODS INC				2FE	896,652	121,1900	1,030,115	850,000	888,626		(4,613)			5.375	4.689	FA	17,894	45,688	07/28/2011	02/10/2020
539830AE9	LOCKHEED MARTIN CORP				1FE	347,037	121,2300	363,690	300,000	319,580		(5,215)			7.650	5.557	MN	3,825	22,950	12/29/2006	05/01/2016
565849AD8	MARATHON OIL CORP				2FE	302,796	120,3300	360,990	300,000	301,535		(273)			6.000	5.961	AO	4,500	18,000	10/05/2007	10/01/2017
565849AK2	MARATHON OIL CORP				1FE	1,006,170	1,006,2000	1,006,200	1,000,000	1,006,078		(92)			2.800	2.748	MN	4,667		10/29/2012	11/01/2022
571748AR3	MARSH & MCLENNAN COS INC				2FE	607,866	113,2300	679,380	600,000	606,950		(650)			4.800	4.688	JJ	13,280	28,800	07/29/2011	07/15/2021
58013MEE0	MCDONALD'S CORP				1FE	390,780	120,7600	483,040	400,000	394,301		925			5.350	5.752	MS	7,133	21,400	11/26/2008	03/01/2018
58013MEG5	MCDONALD'S CORP				1FE	209,034	119,6700	239,340	200,000	205,967		(837)			5.000	4.484	FA	4,167	10,000	02/03/2009	02/01/2019
58018YJ69	MERRILL LYNCH & CO				1FE	714,811	117,7000	823,900	700,000	711,348		(2,292)			6.400	6.147	FA	15,307	44,800	01/31/2011	08/28/2017
59156RAE8	METLIFE INC				1FE	500,946	130,6300	653,150	500,000	500,031		(51)			6.500	6.632	JD	1,444	32,500	06/02/2009	12/15/2032
595620AB1	MIDAMERICAN ENERGY CO				1FE	1,005,931	136,9200	1,103,575	806,000	997,919		(1,891)			6.750	4.970	JD	237	57,983	11/27/2012	12/30/2031
610202BJ1	MONONGAHELA PWR CO				2FE	269,835	108,3400	270,850	250,000	254,139		(2,659)			6.700	5.577	JD	744	16,750	02/08/2006	06/15/2014
6174466Q7	MORGAN STANLEY				1FE	366,200	117,5100	470,040	400,000	377,797		3,292			6.625	8.095	AO	6,625	26,500	02/04/2009	04/01/2018
61748AAE6	MORGAN STANLEY				2FE	407,840	103,5400	414,160	400,000	402,560		(1,952)			4.750	4.264	AO	4,750	19,000	03/09/2010	04/01/2014
635405AM5	NATL CITY CORP				2FE	209,142	124,6600	249,320	200,000	205,728		(710)			6.875	6.422	MN	1,757	13,750	06/18/2007	05/15/2019
644239AY1	NEW ENGLAND TEL & TELEG CO				2FE	245,624	133,6700	267,340	200,000	236,470		(1,208)			7.875	6.220	MN	2,013	15,750	03/31/2003	11/15/2029
66989HAD0	NOVARTIS CAPITAL CORP				1FE	649,847	116,7300	758,745	650,000	649,911		10			4.400	4.451	AO	5,323	28,600	04/01/2010	04/24/2020
68389XAC9	ORACLE CORP				1FE	85,406	122,2500	90,559	100,000	90,559		1,386			5.750	8.131	AO	1,214	5,750	10/23/2008	04/15/2018
68389XAE5	ORACLE CORP				1FE	980,788	138,2400	1,175,040	850,000	975,534		(2,299)			6.500	5.499	AO	11,664	55,250	07/28/2011	04/15/2038
694308GD3	PACIFIC GAS & ELECTRIC				1FE	298,538	105,0900	315,270	300,000	299,587		333			4.800	4.984	MS	4,800	14,400	01/03/2008	03/01/2014
713448BH0	PEPSICO INC				1FE	104,002	118,4000	118,400	100,000	102,558		(409)			5.000	4.513	JD	417	5,000	03/26/2009	06/01/2018
717081CY7	PFIZER INC				1FE	218,761	153,9700	323,337	210,000	218,370		(112)			7.200	6.988	MS	4,452	15,120	03/25/2009	03/15/2039
693476BB8	PNC FUNDING CORP				2FE	599,703	115,5300	693,180	600,000	601,135		(312)			5.625	5.665	FA	14,063	33,750	01/31/2011	02/01/2017
74005PAQ7	PRAXAIR INC				1FE	410,109	108,9000	435,600	400,000	403,110		(1,557)			5.250	4.871	MN	2,683	21,000	07/24/2008	11/15/2014
74251VAA0	PRINCIPAL FINANCIAL GROUP				1FE	399,448	123,9200	495,680	400,000	399,422		10									

SCHEDULE D - PART 1

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

1 CUSIP Identification	2 Description	Codes			6 NAIC Designation	7 Actual Cost	Fair Value		10 Par Value	11 Book/ Adjusted Carrying Value	Change in Book Adjusted Carrying Value				Interest					Dates	
		3 Code	4 F O R E I G N	5 Bond CHAR			8 Rate Used to Obtain Fair Value	9 Fair Value			12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in B./A.C.V.	16 Rate of	17 Effective Rate of Interest	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
913017BJ7	UNITED TECH CORP				1FE	590,647	120,790	724,740	600,000	591,623		165			5.400	5.595	MN	5.400	32,400	06/15/2010	05/01/2035
913017BP3	UNITED TECHNOLOGIES CORP				1FE	104,651	133,900	133,900	100,000	104,396		(74)			6.125	5.877	JJ	2,824	6,125	02/27/2009	07/15/2038
91529YAH9	UNUM GROUP				2FE	581,312	114,710	630,905	550,000	576,748		(2,800)			5.625	4.920	MS	9,109	30,938	05/05/2011	09/15/2020
91159HA1	US BANCORP				1FE	276,738	114,020	313,555	275,000	276,505		(148)			4.125	4.088	MN	1,166	11,344	05/26/2011	05/24/2021
90333WAB4	US BANK NA				1FE	96,700	106,400	106,400	100,000	99,214		668			6.300	7.184	FA	2,573	6,300	11/04/2008	02/04/2014
90331HKP7	US BK NATL ASSN CINCINNATI OHIO				1FE	299,400	107,850	323,550	300,000	299,814		95			4.950	5.048	AO	2,558	14,850	06/16/2008	10/30/2014
92344GAS5	VERIZON GLOBAL FDG CORP				1FE	336,682	150,990	452,970	300,000	332,782		(805)			7.750	6.852	JD	1,033	23,250	05/06/2008	06/15/2032
92976GAA9	WACHOVIA BK NATL				1FE	345,655	110,180	385,630	350,000	348,750		434			5.000	5.214	FA	6,611	17,500	02/08/2008	08/15/2015
931142CB7	WAL MART STORES				1FE	670,182	120,780	845,460	700,000	672,268		560			5.250	5.652	MS	12,250	36,750	02/25/2009	09/01/2035
25468PCW4	WALT DISNEY COMPANY/TH1e				1FE	744,240	100,919	756,893	750,000	744,288		48			2.350	2.452	JD	1,518		11/27/2012	12/01/2022
94106LAU3	WASTE MANAGEMENT INC				2FE	646,156	127,260	763,560	600,000	637,177		(5,124)			7.375	6.325	MS	13,521	44,250	04/29/2011	03/11/2019
949746FS5	WELLS FARGO & CO				1FE	446,456	105,480	474,660	450,000	450,787		(719)			4.625	4.567	AO	4,394	20,813	01/31/2011	04/15/2014
94974BEV8	WELLS FARGO & COMPANY				1FE	694,824	115,804	694,824	600,000	690,728		(4,096)			4.600	2.572	AO	6,900	13,800	07/31/2012	04/01/2021
969457BU3	WILLIAMS COMPANIES INC.				1FE	501,105	100,8650	504,325	500,000	501,102		(3)			3.700	3.707	JJ	668		12/17/2012	01/15/2023
96950FAH7	WILLIAMS PARTNERS LP				1FE	1,034,270	106,960	1,069,600	1,000,000	1,032,179		(2,091)			4.000	3.606	MN	5,111	39,778	04/24/2012	11/15/2021
976826BE6	WISCONSIN POWER & LIGHT				1FE	820,128	143,700	1,077,750	750,000	816,657		(1,256)			6.375	5.793	FA	18,062	47,813	06/14/2010	08/15/2037
984121BW2	XEROX CORPORATION				2FE	339,352	115,350	346,500	300,000	328,908		(4,740)			6.350	4.390	MN	2,434	19,050	12/31/2009	05/15/2018
02364WAN5	AMERICA MOVIL SAB DE CV				1FE	1,099,450	120,070	1,188,693	990,000	1,081,008		(9,710)			5.625	3.635	MN	7,116	45,000	12/21/2012	11/15/2017
03523TAN8	ANHEUSER-BUSCH INBEV WOR				1FE	807,852	121,880	914,100	750,000	796,721		(5,595)			5.375	4.391	JJ	18,589	40,313	05/04/2011	01/15/2020
06366QW86	BANK OF MONTREAL				1FE	647,866	105,520	675,328	640,000	646,455		(1,411)			2.500	2.249	JJ	7,556	8,000	01/26/2012	01/11/2017
055451AH1	BHP BILLITON FIN USA LTD				1FE	430,171	127,570	446,495	350,000	418,607		(9,826)			6.500	3.057	AO	5,688	22,750	10/26/2011	04/01/2019
055451AF5	BHP BILLITON FINANCE		R		1FE	393,354	113,9550	455,820	400,000	396,412		721			5.400	5.723	MS	5,520	21,600	03/26/2009	03/29/2017
136375BD3	CANADIAN NATIONAL RR CO		A		1FE	278,460	138,790	346,975	250,000	273,785		(911)			6.900	6.042	JJ	7,954	17,250	02/02/2007	07/15/2028
22303QAL4	COVIDIEN INTL FINANCE SA				1FE	708,457	113,130	791,910	700,000	706,656		(752)			4.200	4.092	JD	1,307	29,400	01/31/2011	06/15/2020
22541HCC4	CREDIT SUISSE NEW YORK				2FE	715,689	116,130	812,910	700,000	711,915		(2,021)			6.000	5.704	FA	15,867	42,000	12/30/2010	02/15/2018
25152CMN3	DEUTSCHE BK LONDON		F		1FE	554,415	120,340	601,700	500,000	535,965		(6,822)			6.000	4.329	MS	10,000	30,000	03/10/2010	09/01/2017
25243YAN9	DIAGEO CAP PLC		F		1FE	102,749	106,510	106,510	100,000	100,622		(559)			7.375	6.860	JJ	3,401	7,375	10/23/2008	01/15/2014
767201AK2	RIO TINTO FIN USA LTD				1FE	664,481	105,360	737,520	700,000	669,886		3,166			3.500	4.197	MN	4,015	24,500	07/28/2011	11/02/2020
92857TAH0	VODAFONE GROUP		R		1FE	262,092	145,090	290,180	200,000	250,633		(1,734)			7.875	5.641	FA	5,950	15,750	01/24/2005	02/15/2030
970648AE1	WILLIS NORTH AMERICA INC				2FE	510,412	118,000	590,000	500,000	507,930		(925)			7.000	6.818	MS	8,939	34,989	03/09/2010	09/29/2019
3299999	Subtotal - Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations					84,343,071	X X X	94,350,880	79,882,000	83,788,755		(312,969)			X X X	X X X	X X X	1,077,312	3,829,013	X X X	X X X
3899999	Subtotal - Industrial & Miscellaneous (Unaffiliated)					84,343,071	X X X	94,350,880	79,882,000	83,788,755		(312,969)			X X X	X X X	X X X	1,077,312	3,829,013	X X X	X X X
7799999	Subtotals - Issuer Obligations					127,138,383	X X X	143,362,069	125,126,000	126,714,832		(320,154)			X X X	X X X	X X X	1,606,145	5,232,602	X X X	X X X
7899999	Subtotals - Residential Mortgage-Backed Securities					12,869,963	X X X	13,968,499	12,782,089	12,834,093		(1,566)			X X X	X X X	X X X	69,743	546,441	X X X	X X X
8399999	Grand Total - Bonds					140,008,346	X X X	157,330,568	137,908,089	139,548,925		(321,720)			X X X	X X X	X X X	1,675,888	5,779,043	X X X	X X X

E10.4

E11 Schedule D - Part 2 Sn 1 Prfrd Stocks Owned NONE

E12 Schedule D - Part 2 Sn 2 Common Stocks Owned NONE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
Bonds - U.S. Governments								
31331JP23	FEDERAL FARM CREDIT BANK		03/28/2012	PIPER JA	X X X	1,050,340	1,000,000.00	
3133EAG44	FEDERAL FARM CREDIT BANK		09/27/2012	PIPER JA	X X X	2,012,950	2,000,000.00	7,890
3133EAN79	FEDERAL FARM CREDIT BANK		08/28/2012	PIPER JA	X X X	1,019,370	1,000,000.00	314
313373KN1	FEDERAL HOME LOAN BANK		02/29/2012	MORGAN S	X X X	1,165,810	1,000,000.00	14,948
313376FE0	FEDERAL HOME LOAN BANK		06/22/2012	PIPER JA	X X X	2,127,580	2,000,000.00	18,608
3133XUMS9	FEDERAL HOME LOAN BANK		09/25/2012	PIPER JA	X X X	1,209,880	1,000,000.00	1,625
3137EACW7	FREDDIE MAC		04/30/2012	BARCLAYS	X X X	1,022,256	975,000.00	4,700
3137EADB2	FREDDIE MAC		03/29/2012	VARIOUS	X X X	1,255,090	1,250,000.00	2,263
83162CUG6	SMALL BUSINESS ADMIN SER 2011-210		04/27/2012	BANK OF AMERICA	X X X	1,524,417	1,470,424.58	7,101
0599999 Subtotal - Bonds - U.S. Governments						12,387,693	11,695,424.58	57,449
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed)								
13063BFT4	CALIFORNIA ST TXBL GO BDS		03/26/2012	CITIGROU	X X X	464,380	400,000.00	1,851
29270CYM1	ENERGY NW ELEC-TXBL		08/21/2012	MERRILL	X X X	1,003,070	1,000,000.00	61
1799999 Subtotal - Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed)						1,467,450	1,400,000.00	1,912
Bonds - U.S. Political Subdivisions of States (Direct and Guaranteed)								
196696LD8	CO ST DEPT HGT ED-BAB		06/29/2012	OPPENHEIMER & CO	X X X	400,226	375,000.00	2,613
2499999 Subtotal - Bonds - U.S. Political Subdivisions of States (Direct and Guaranteed)						400,226	375,000.00	2,613
Bonds - U.S. Special Revenue, Special Assessment								
31416BNK0	FN 995094		02/09/2012	JP MORG	X X X	915,136	857,646.66	1,286
3199999 Subtotal - Bonds - U.S. Special Revenue, Special Assessment						915,136	857,646.66	1,286
Bonds - Industrial and Miscellaneous (Unaffiliated)								
00817YAG3	AETNA INC		10/31/2012	JEFFERIE	X X X	844,998	620,000.00	16,275
008117AP8	AETNA INC.		11/20/2012	GOLMAN S	X X X	500,165	500,000.00	726
0258M0DC0	AMERICAN EXPRESS CREDIT		01/30/2012	SUSQUEHANNA	X X X	408,836	400,000.00	4,138
03523TBQ0	ANHEUSER-BUSCH INBEV WOR		07/31/2012	USBANC	X X X	582,032	550,000.00	974
066836AA5	BAPTIST HEALTH SOUTH FL		03/23/2012	SW SECUR	X X X	265,923	245,000.00	1,343
090572AP3	BIO-RAD LABS		06/29/2012	USBANC	X X X	328,154	310,000.00	840
10112RAS3	BOSTON PROPERTIES LP		06/28/2012	BK NYC	X X X	1,063,810	1,000,000.00	5,500
115637AM2	BROWN-FORMAN CORP		12/10/2012	BOA	X X X	695,415	700,000.00	
12189TAY0	BURLINGTON NORTH SANTA FE		11/26/2012	CORTVIEW CAPITAL SEC	X X X	440,159	370,000.00	1,626
149123BS9	CATERPILLAR INC.		05/31/2012	DEUTSCHE	X X X	182,364	150,000.00	173
15189WAC4	CENTERPOINT ENERGY RESOU		10/23/2012	VARIOUS	X X X	526,135	440,000.00	9,771
20825CAQ7	CONOCOPHILLIPS		04/24/2012	CSFIRST	X X X	471,961	350,000.00	5,435
219350AW5	CORNING INC.		12/21/2012	VARIOUS	X X X	1,190,760	1,150,000.00	5,159
126408GM9	CSX CORP		11/26/2012	BOA	X X X	245,848	200,000.00	2,569
25459HAU9	DIRECTV HOLDINGS/FN		10/26/2012	GREENWIC	X X X	299,785	250,000.00	1,224
260543BX0	DOW CHEMICAL CO/THE		05/31/2012	BANK AME	X X X	332,928	250,000.00	1,188
278642AE3	EBAY INC		11/26/2012	VARIOUS	X X X	1,100,840	1,100,000.00	4,283
29379VAC7	ENTERPRISE PRODUCTS OPER		07/24/2012	KEY	X X X	246,142	200,000.00	6,392
26884AAZ6	ERP OPERATING LLP		11/26/2012	BOA	X X X	342,189	300,000.00	6,321
31428XAS5	FEDEX CORP		07/25/2012	GOLDMAN	X X X	1,003,410	1,000,000.00	219
341081EU7	FLORIDA POWER & LIGHT		03/27/2012	ABN AMRO	X X X	357,177	300,000.00	1,305
345397VU4	FORD MOTOR CREDIT CO LLC		05/31/2012	CSFIRST	X X X	911,072	800,000.00	16,058
36962G4R2	GENERAL ELEC CAP CORP		12/21/2012	JEFFERIE	X X X	345,997	310,000.00	3,805
438516AT3	HONEYWELL INTERNATIONAL		04/30/2012	FIRST TN	X X X	498,164	400,000.00	3,040
459200BB6	IBM CORP		02/28/2012	LOOP	X X X	230,498	175,000.00	2,656
45822PAA3	INTEGRYS ENERGY GROUP		01/30/2012	WACHOVIA	X X X	690,905	650,000.00	6,852

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
24422ERH4	JOHN DEERE CAPITAL CORP		03/27/2012	WACHOVIA	X X X	407,644	400,000.00	5,915
565849AK2	MARATHON OIL CORP		10/29/2012	KEY	X X X	1,006,170	1,000,000.00	156
595620AB1	MIDAMERICAN ENERGY CO		11/27/2012	GOLMAN S	X X X	493,199	350,000.00	9,844
25468PCW4	WALT DISNEY COMPANY/THE		11/27/2012	JP MORGA	X X X	744,240	750,000.00	
94974BEV8	WELLS FARGO & COMPANY		07/31/2012	MILLENNIUM ADVISORS	X X X	694,824	600,000.00	9,353
969457BU3	WILLIAMS COMPANIES INC.		12/17/2012	RBC DAIN CAPITAL	X X X	501,105	500,000.00	103
96950FAH7	WILLIAMS PARTNERS LP		04/24/2012	GOLMAN S	X X X	1,034,270	1,000,000.00	17,778
02364WAN5	AMERICA MOVIL SAB DE CV		12/21/2012	WELLS FARGO	X X X	229,497	190,000.00	1,247
06366QW86	BANK OF MONTREAL		01/26/2012	BMO-F	X X X	647,866	640,000.00	889
3899999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)					19,864,482	18,150,000.00	153,157
8399997	Subtotal - Bonds - Part 3					35,034,987	32,478,071.24	216,417
8399998	Summary item from Part 5 for Bonds							
8399999	Subtotal - Bonds					35,034,987	32,478,071.24	216,417
8999998	Summary Item from Part 5 for Preferred Stocks						X X X	
9799998	Summary Item from Part 5 for Common Stocks						X X X	
9899999	Subtotal - Preferred and Common Stocks						X X X	
9999999	Totals					35,034,987	X X X	216,417

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 (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
Bonds - U.S. Governments																				
31359M7M9	FNMA		04/11/2012	BANK AME	X X X	1,500,000	1,500,000.00	1,413,645	1,432,510						1,433,858		66,142	66,142	40,313	04/11/2022
36202DTF8	GNMA II POOL 3250		12/20/2012	PRINCIPAL RECEIPT	X X X	2,046	2,045.89	2,094	2,066		1,348	(20)	(20)		2,046				69	06/01/2032
36211SRZ2	GNMA I POOL 521704		12/17/2012	PRINCIPAL RECEIPT	X X X	102	102.29	102	102		1	1	1		102				4	12/15/2029
36202JP3	GNMA II POOL 000270M		12/20/2012	PRINCIPAL RECEIPT	X X X	70	69.60	75	72		(2)	(2)	(2)		70				5	01/20/2015
36201ATD0	GOVT NATL MTG ASSN POOL 577548		12/17/2012	PRINCIPAL RECEIPT	X X X	376	376.01	378	373		3	3	3		376				12	01/15/2032
36200ME33	GOVT NATL MTG ASSN POOL 604154		12/17/2012	PRINCIPAL RECEIPT	X X X	33,274	33,273.51	34,587	34,476		(1,203)	(1,203)	(1,203)		33,274				804	04/01/2033
38373MLA6	GOVT NATL MTG ASSN REMIC SER 2004		03/01/2012	VARIOUS	X X X	15,798	15,795.69	15,644	15,655		25	25	25		15,680		117	117	113	04/01/2034
83162CQK2	SMALL BUSINESS ADMIN SER 2006-20G		07/02/2012	PRINCIPAL RECEIPT	X X X	29,588	29,587.56	31,379	31,205		(1,617)	(1,617)	(1,617)		29,588				1,019	07/01/2026
83162CSD6	SMALL BUSINESS ADMIN SER 2008-20K		11/01/2012	PRINCIPAL RECEIPT	X X X	23,997	23,996.71	26,044	25,780		(1,783)	(1,783)	(1,783)		23,997				1,288	11/01/2028
83162CSG9	SMALL BUSINESS ADMIN SER 2009-20A		07/02/2012	PRINCIPAL RECEIPT	X X X	12,903	12,903.36	13,585	13,485		(582)	(582)	(582)		12,903				556	01/01/2029
83162CUG6	SMALL BUSINESS ADMIN SER 2011-210		09/04/2012	PRINCIPAL RECEIPT	X X X	43,382	43,382.16	44,975			(1,593)	(1,593)	(1,593)		43,382				630	09/01/2031
0599999 Subtotal - Bonds - U.S. Governments						1,661,536	1,661,532.78	1,582,508	1,555,724		(5,423)	(5,423)	(5,423)		1,595,276		66,259	66,259	44,813	X X X
Bonds - U.S. Political Subdivisions of States (Direct and Guaranteed)																				
89910NCP4	TULARE CALIF LOC HEALTH CARE		04/17/2012	EDJONES	X X X	227,500	200,000.00	200,000	200,000						200,000		27,500	27,500	11,511	08/01/2039
2499999 Subtotal - Bonds - U.S. Political Subdivisions of States (Direct and Guaranteed)						227,500	200,000.00	200,000	200,000						200,000		27,500	27,500	11,511	X X X
Bonds - U.S. Special Revenue, Special Assessment																				
31297H2Y4	FED HOME LN MTG CORP POOL A29791		12/17/2012	PRINCIPAL RECEIPT	X X X	34,798	34,797.88	33,957	34,094		704		704		34,798				470	02/01/2035
3128K7MS4	FED HOME LN MTG CORP POOL A46669		12/17/2012	PRINCIPAL RECEIPT	X X X	75,489	75,488.94	72,749	73,041		2,448		2,448		75,489				1,750	08/01/2035
31292HXA7	FED HOME LN MTG CORP POOL C01573		12/17/2012	PRINCIPAL RECEIPT	X X X	19,515	19,515.20	20,204	19,947		(432)		(432)		19,515				564	06/01/2033
31287SNL7	FED HOME LN MTG CORP POOL C66695		12/17/2012	PRINCIPAL RECEIPT	X X X	23,146	23,145.54	23,148	23,138		7		7		23,146				1,178	05/01/2032
31288HQD5	FED HOME LN MTG CORP POOL C78552		12/17/2012	PRINCIPAL RECEIPT	X X X	16,667	16,666.93	17,007	16,895		(228)		(228)		16,667				877	04/01/2033
31283KLZ9	FED HOME LN MTG CORP POOL G11244		12/17/2012	PRINCIPAL RECEIPT	X X X	4,927	4,926.62	4,994	4,950		(24)		(24)		4,927				143	04/01/2017
31395HGB0	FED HOME LN MTG CORP SER 2869		12/17/2012	PRINCIPAL RECEIPT	X X X	64,460	64,460.04	64,493	64,502		(42)		(42)		64,460				1,503	11/15/2032
31396HE54	FED HOME LN MTG CORP SER 3113		12/17/2012	PRINCIPAL RECEIPT	X X X	485,981	485,981.47	468,213	470,474		15,507		15,507		485,981				16,310	10/01/2031
31371LDJ5	FED NATL MTG ASSN POOL 254905		12/26/2012	PRINCIPAL RECEIPT	X X X	15,877	15,876.80	16,416	16,303		(426)		(426)		15,877				549	10/01/2033
31371L2M0	FED NATL MTG ASSN POOL 255580		12/26/2012	PRINCIPAL RECEIPT	X X X	36,503	36,503.45	37,209	36,985		(482)		(482)		36,503				1,069	02/01/2035
31371L4P1	FED NATL MTG ASSN POOL 255630		12/26/2012	PRINCIPAL RECEIPT	X X X	83,417	83,416.65	83,391	83,302		115		115		83,417				2,290	02/01/2035
31388UQA1	FED NATL MTG ASSN POOL 615249		12/26/2012	PRINCIPAL RECEIPT	X X X	25,839	25,839.16	26,931	26,356		(517)		(517)		25,839				658	11/25/2016
31389RB47	FED NATL MTG ASSN POOL 632859		12/26/2012	PRINCIPAL RECEIPT	X X X	6,173	6,172.92	6,378	6,308		(135)		(135)		6,173				127	03/25/2017
31390L6J0	FED NATL MTG ASSN POOL 649873		12/26/2012	PRINCIPAL RECEIPT	X X X	10,705	10,705.37	11,315	10,784		(79)		(79)		10,705				429	08/01/2032
31401VWMD8	FED NATL MTG ASSN POOL 720456		12/26/2012	PRINCIPAL RECEIPT	X X X	27,697	27,697.06	28,606	27,768		(71)		(71)		27,697				575	08/01/2018
31402DMP2	FED NATL MTG ASSN POOL 725866		12/26/2012	PRINCIPAL RECEIPT	X X X	74,995	74,994.62	73,394	73,487		1,507		1,507		74,995				1,766	09/01/2034
31403DWD7	FED NATL MTG ASSN POOL 745944		12/26/2012	PRINCIPAL RECEIPT	X X X	157,221	157,220.86	158,946	160,421		(3,200)		(3,200)		157,221				4,169	12/25/2033
31403LPS4	FED NATL MTG ASSN POOL 752033		12/26/2012	PRINCIPAL RECEIPT	X X X	16,102	16,102.27	16,965	16,606		(503)		(503)		16,102				322	10/01/2018
31403MXC8	FED NATL MTG ASSN POOL 753175		12/26/2012	PRINCIPAL RECEIPT	X X X	7,654	7,653.61	8,016	7,959		(305)		(305)		7,654				212	12/01/2033
31406BGQ7	FED NATL MTG ASSN POOL 804907		12/26/2012	PRINCIPAL RECEIPT	X X X	46,857	46,856.76	46,631	45,742		1,115		1,115		46,857				1,096	01/01/2035
31406NJP0	FED NATL MTG ASSN POOL 814870		12/26/2012	PRINCIPAL RECEIPT	X X X	22,610	22,610.00	22,912	22,305		305		305		22,610				699	04/01/2020
31407EHZ9	FED NATL MTG ASSN POOL 828348		12/26/2012	PRINCIPAL RECEIPT	X X X	73,939	73,938.58	70,769	70,937		3,002		3,002		73,939				1,718	07/01/2035
31407LZNO	FED NATL MTG ASSN POOL 834249		12/26/2012	PRINCIPAL RECEIPT	X X X	47,110	47,110.36	44,247	44,563		2,548		2,548		47,110				769	08/01/2035
31408F5V7	FED NATL MTG ASSN POOL 850560		12/26/2012	PRINCIPAL RECEIPT	X X X	73,336	73,335.68	71,141	71,186		2,150		2,150		73,336				2,010	12/01/2035
31412FSV6	FED NATL MTG ASSN POOL 924032		12/26/2012	PRINCIPAL RECEIPT	X X X	187,022	187,021.76	176,532	177,746		9,276		9,276		187,022				5,660	05/01/2037
31412UY61	FED NATL MTG ASSN POOL 935533		12/26/2012	PRINCIPAL RECEIPT	X X X	55,081	55,081.30	56,238	56,047		(965)		(965)		55,081				1,169	08/01/2039
31414ANV0	FED NATL MTG ASSN POOL 960404		12/26/2012	PRINCIPAL RECEIPT	X X X	84,796	84,795.84	87,750	87,511		(2,715)		(2,715)		84,796				2,435	12/01/2037
31415XA76	FED NATL MTG ASSN POOL 992030		12/26/2012	PRINCIPAL RECEIPT	X X X	63,341	63,341.38	63,047	62,803		539		539		63,341				1,487	10/01/2038
31417MQQ9	FED NATL MTG ASSN POOL AC3162		12/26/2012	PRINCIPAL RECEIPT	X X X	244,839	244,839.07	265,243	252,478		(7,639)		(7,639)		244,839				6,210	10/01/2024
31417SAA8	FED NATL MTG ASSN POOL AC5400		12/26/2012	PRINCIPAL RECEIPT	X X X	193,667	193,667.48	196,526	196,123		(2,455)		(2,455)		193,667				4,509	10/01/2039
31418SCJ6	FED NATL MTG ASSN POOL AD4572		12/26/2012	PRINCIPAL RECEIPT	X X X	147,600	147,600.31	153,515	152,723		(5,123)		(5,123)		147,600				3,014	05/01/2040
31418TD53	FED NATL MTG ASSN POOL AD5523		12/26/2012	PRINCIPAL RECEIPT	X X X	274,005	274,005.06	278,559	277,861		(3,856)		(3,856)		274,005				6,687	06/01/2040
31419CD34	FED NATL MTG ASSN POOL AE1921		12/26/2012	PRINCIPAL RECEIPT	X X X	265,613	265,612.69	273,321	272,654		(7,042)		(7,042)		265,613				5,652	09/25/2040
3138A9CX0	FED NATL MTG ASSN POOL AH7285		12/26/2012	PRINCIPAL RECEIPT	X X X	273,877	273,877.32	269,329	269,147		4,731		4,731		273,877				6,435	03/01/2041
3138ADEN1	FED NATL MTG ASSN POOL AI0140		02/27/2012	VARIOUS	X X X	910,988	856,372.15	888,486	888,384		(1,294)		(1,294)		887,090		23,899	23,899	7,564	05/01/2041
3138ADHM0	FED NATL MTG ASSN POOL AI0235		12/26/2012	PRINCIPAL RECEIPT	X X X	193,780	193,779.75	195,321	195,234		(1,454)		(1,454)		193,780				5,066	05/01/2026
31417YTU1	FED NATL MTG ASSN POOL MA0562		12/26/2012	PRINCIPAL RECEIPT	X X X	93,535	93,535.02	97,682	97,392		(3,857)		(3,857)		93,535				2,433	10/25/2040

E14

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date	
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (Cols. 11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.							
31417YW37	FED NATL MTG ASSN POOL MA0665		12/26/2012	PRINCIPAL RECEIPT	X X X	235,988	235,988.33	237,258	237,183		(1,194)		(1,194)		235,988					6,008	02/01/2041
31393THN9	FED NATL MTG ASSN REMIC SER2003-81		12/26/2012	PRINCIPAL RECEIPT	X X X	66,576	66,576.07	61,354	62,507		4,069		4,069		66,576					1,845	08/01/2033
31416BNK0	FN 995094		12/26/2012	PRINCIPAL RECEIPT	X X X	302,017	302,016.65	322,261		(20,245)		(20,245)		302,017					6,327	11/01/2035	
31389PNK2	FNMA POOL 631394		12/26/2012	PRINCIPAL RECEIPT	X X X	14,211	14,210.66	14,398	14,339		(128)		(128)		14,211				554	02/01/2032	
31389PSY7	FNMA POOL 631535		12/26/2012	PRINCIPAL RECEIPT	X X X	12,898	12,897.50	13,151	13,079		(181)		(181)		12,898				564	03/01/2032	
31390BTJ7	FNMA POOL 641453		12/26/2012	PRINCIPAL RECEIPT	X X X	9,550	9,550.32	9,776	9,711		(160)		(160)		9,550				160	06/01/2032	
64711NJR7	NEW MEXICO FIN AUTH REV		07/23/2012	OPPENHEIMER & CO	X X X	287,813	250,000.00	250,000	250,000					250,000		37,813		37,813	7,540	06/01/2018	
73358TWK3	PORT AUTH NY & NJ		11/01/2012	LEHBROS	X X X	490,000	490,000.00	482,520	483,194		141		141		483,335		6,665		6,665	28,175	11/01/2032
3199999 Subtotal - Bonds - U.S. Special Revenue, Special Assessment						5,858,215	5,765,785.43	5,820,299	5,484,169		(16,588)		(16,588)		5,789,839		68,377		68,377	150,747	X X X
Bonds - Industrial and Miscellaneous (Unaffiliated)																					
002824AT7	ABBOTT LABORATORIES		11/13/2012	MERRILL	X X X	532,566	450,000.00	464,529	458,987		(1,640)		(1,640)		457,348		75,218		75,218	26,291	05/15/2016
14986DAB6	CITIGROUP/DEUTSCHE BANK COMM MTG		04/17/2012	PRINCIPAL RECEIPT	X X X	277,248	277,247.65	278,627	277,248					277,248					4,856	02/01/2012	
126650BH2	CVS CAREMARK CORP		12/27/2012	MORGAN S	X X X	248,435	205,000.00	187,015	192,087		1,915		1,915		194,002		54,434		54,434	12,606	06/01/2017
29365PAQ5	ENTERGY GULF STATES LA		01/24/2012	CORTVIEW CAPITAL SEC	X X X	515,975	500,000.00	499,305	499,378		4		4		499,382		16,593		16,593	6,364	10/01/2020
36828QRV0	GE CAPITAL COMM MTG CORP SER 2006		09/11/2012	PRINCIPAL RECEIPT	X X X	266,756	266,755.50	267,177	266,756					266,756					9,672	03/01/2011	
36828QKN5	GE COML MTG CORP SER 2005-C1		01/11/2012	PRINCIPAL RECEIPT	X X X	44,350	44,349.87	44,572	44,350					44,350					161	02/01/2010	
369550AR9	GENERAL DYNAMICS CORP		12/11/2012	WELLS FARGO	X X X	732,303	650,000.00	700,486	698,995		(4,260)		(4,260)		694,736		37,567		37,567	35,822	07/15/2021
428236AG8	HEWLETT PACKARD CO		07/02/2012	MATURITY	X X X	340,000	340,000.00	363,624	342,409		(2,409)		(2,409)		340,000				22,100	07/01/2012	
494550AX4	KINDER MORGAN ENER PART		09/17/2012	MATURITY	X X X	450,000	450,000.00	462,451	452,947		(2,947)		(2,947)		450,000				26,325	09/15/2012	
59023BAB0	MERRILL LYNCH MTG TR		12/25/2012	VARIOUS	X X X	274,332	274,310.12	275,818	274,310					274,310		22		22	11,813	05/01/2039	
61749MAS8	MORGAN STANLEY CAPITAL I		09/25/2012	VARIOUS	X X X	177,210	176,583.14	177,553	176,583					176,583		627		627	9,074	08/01/2041	
638585BF5	NATIONSBANK CORP		02/14/2012	GOLDMAN	X X X	332,553	350,000.00	372,293	368,813		(87)		(87)		368,727		(36,174)		(36,174)	10,049	03/15/2028
665772BW8	NORTHERN STS PWR CO MINN		08/28/2012	MATURITY	X X X	300,000	300,000.00	336,090	305,400		(5,400)		(5,400)		300,000				24,000	08/28/2012	
875127AS1	TAMPA ELECTRIC		06/15/2012	MATURITY	X X X	350,000	350,000.00	370,693	352,381		(2,381)		(2,381)		350,000				12,031	06/15/2012	
88163VAC3	TEVA PHARM FINANCE LLC		03/12/2012	VARIOUS	X X X	684,330	600,000.00	622,256	616,893		(771)		(771)		616,122		68,208		68,208	20,720	02/01/2016
89417EAB5	TRAVELERS P & C CAPITAL I		06/15/2012	MATURITY	X X X	300,000	300,000.00	298,905	299,889		111		111		300,000				8,063	06/15/2012	
983024AA8	WYETH		12/26/2012	SR RECAP	X X X	252,851	250,000.00	250,070	250,029		(23)		(23)		250,005		2,846		2,846	17,608	03/15/2013
984121BS1	XEROX CORPORATION		05/15/2012	MATURITY	X X X	350,000	350,000.00	348,808	349,876		124		124		350,000				9,625	05/15/2012	
25243YAK5	DIAGEO CAP PLC	F	01/30/2012	VARIOUS	X X X	250,000	250,000.00	249,493	249,990		10		10		250,000				6,406	01/30/2012	
3899999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						6,678,909	6,384,246.28	6,569,765	6,477,321		(17,754)		(17,754)		6,459,569		219,341		219,341	273,586	X X X
8399997 Subtotal - Bonds - Part 4						14,426,160	14,011,564.49	14,172,572	13,717,214		(39,765)		(39,765)		14,044,684		381,477		381,477	480,657	X X X
8399998 Summary Item from Part 5 for Bonds																					X X X
8399999 Subtotal - Bonds						14,426,160	14,011,564.49	14,172,572	13,717,214		(39,765)		(39,765)		14,044,684		381,477		381,477	480,657	X X X
8999998 Summary Item from Part 5 for Preferred Stocks																					X X X
9799998 Summary Item from Part 5 for Common Stocks																					X X X
9899999 Subtotal - Preferred and Common Stocks																					X X X
9999999 Totals						14,426,160	X X X	14,172,572	13,717,214		(39,765)		(39,765)		14,044,684		381,477		381,477	480,657	X X X

E4.1

E15 Schedule D - Part 5 LT Bonds/Stocks Acquired/Disp NONE

E16 Schedule D - Part 6 Sn 1 NONE

E16 Schedule D - Part 6 Sn 2 NONE

SCHEDULE DA - PART 1

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

1 CUSIP Identi- fication	2 Description	Codes		5 Date Acquired	6 Name of Vendor	7 Maturity Date	8 Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value				13 Par Value	14 Actual Cost	Interest						21 Paid For Accrued Interest	
		3 Code	4 For- eign					9 Unrealized Valuation Increase/ (Decrease)	10 Current Year's (Amortization)/ Accretion	11 Current Year's Other Than Temporary Impairment Recognized	12 Total Foreign Exchange Change in B./A.C.V.			15 Amount Due and Accrued Dec. 31 of Current Year on Bond Not in Default	16 Non-Admitted Due and Accrued	17 Rate of	18 Effective Rate of	19 When Paid	20 Amount Received During Year		
8399999 Total Bonds																					
Class One Money Market Mutual Funds																					
99FEDPC15 31678R700	FEDERATED PRIME CASH OBLIG FUND FIFTH THIRD INSTITUTIONAL MMF			12/31/2012 11/30/2012	Fifth Third Bank Fifth Third Bank		495,414						495,414							231 1,423	
8999999 Subtotal - Class One Money Market Mutual Funds							495,414					X X X	495,414			X X X	X X X	X X X		1,654	
9199999 Total Short-Term Investments							495,414						X X X	495,414			X X X	X X X	X X X		1,654

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

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

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

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

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

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

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

SCHEDULE E - PART 1 - CASH

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
open depositories						
JP Morgan Chase Bank					776,177	X X X
Fifth Third Bank					(125,307)	X X X
0199998 Deposits in0 depositories that do not exceed the allowable limit in any one depository (See Instructions) - open depositories		X X X				X X X
0199999 Totals - Open Depositories		X X X			650,870	X X X
0299998 Deposits in0 depositories that do not exceed the allowable limit in any one depository (See Instructions) - suspended depositories		X X X				X X X
0299999 Totals - Suspended Depositories		X X X				X X X
0399999 Total Cash On Deposit		X X X			650,870	X X X
0499999 Cash in Company's Office		X X X	X X X	X X X		X X X
0599999 Total Cash		X X X			650,870	X X X

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

1. January	2,066,787	4. April	1,164,117	7. July	538,010	10. October	880,089
2. February	2,362,297	5. May	910,286	8. August	726,462	11. November	689,250
3. March	886,474	6. June	427,257	9. September	876,218	12. December	650,870

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due & Accrued	8 Amount Received During Year
Bonds - U.S. Governments - Issuer Obligations							
FREDDIE DISCOUNT		12/27/2012 ...	0.000	01/22/2013 ...	649,985		3
0199999 Subtotal - Bonds - U.S. Governments - Issuer Obligations					649,985		3
0599999 Subtotal - Bonds - U.S. Governments					649,985		3
7799999 Subtotals - Bonds - Issuer Obligations					649,985		3
8399999 Subtotals - Bonds					649,985		3
8699999 Total Cash Equivalents					649,985		3

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States. Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits For		All Other Special Deposits	
			the Benefit of All Policyholders		5 Book/Adjusted Carrying Value	6 Fair Value
			3 Book/Adjusted Carrying Value	4 Fair Value		
1. Alabama (AL)						
2. Alaska (AK)						
3. Arizona (AZ)						
4. Arkansas (AR)	B	LIFE INSURANCE			200,000	226,680
5. California (CA)						
6. Colorado (CO)						
7. Connecticut (CT)						
8. Delaware (DE)						
9. District of Columbia (DC)						
10. Florida (FL)						
11. Georgia (GA)	B	LIFE INSURANCE			39,910	56,412
12. Hawaii (HI)						
13. Idaho (ID)						
14. Illinois (IL)						
15. Indiana (IN)						
16. Iowa (IA)						
17. Kansas (KS)						
18. Kentucky (KY)						
19. Louisiana (LA)						
20. Maine (ME)						
21. Maryland (MD)						
22. Massachusetts (MA)	B	LIFE INSURANCE			123,730	145,128
23. Michigan (MI)	B	LIFE INSURANCE			29,933	42,309
24. Minnesota (MN)						
25. Mississippi (MS)						
26. Missouri (MO)						
27. Montana (MT)						
28. Nebraska (NE)						
29. Nevada (NV)	B	LIFE INSURANCE			200,000	226,680
30. New Hampshire (NH)						
31. New Jersey (NJ)						
32. New Mexico (NM)	B	LIFE INSURANCE			145,080	153,688
33. New York (NY)						
34. North Carolina (NC)	B	LIFE INSURANCE			399,105	564,120
35. North Dakota (ND)						
36. Ohio (OH)	B	BENEFIT OF ALL POLICYHOLDERS	1,780,387	2,155,810		
37. Oklahoma (OK)						
38. Oregon (OR)						
39. Pennsylvania (PA)						
40. Rhode Island (RI)						
41. South Carolina (SC)						
42. South Dakota (SD)						
43. Tennessee (TN)						
44. Texas (TX)						
45. Utah (UT)						
46. Vermont (VT)						
47. Virginia (VA)						
48. Washington (WA)						
49. West Virginia (WV)						
50. Wisconsin (WI)						
51. Wyoming (WY)						
52. American Samoa (AS)						
53. Guam (GU)						
54. Puerto Rico (PR)						
55. U.S. Virgin Islands (VI)						
56. Northern Mariana Islands (MP)						
57. Canada (CAN)						
58. Aggregate Alien and Other (OT)	X X X	X X X				
59. Total	X X X	X X X	1,780,387	2,155,810	1,137,758	1,415,017

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

INDEX TO LIFE AND ACCIDENT AND HEALTH ANNUAL STATEMENT

Analysis of Increase in Reserves During The Year	7
Analysis of Operations By Lines of Business	6
Asset Valuation Reserve Default Component	30
Asset Valuation Reserve Equity	32
Asset Valuation Reserve Replications (Synthetic) Assets	35
Asset Valuation Reserve	29
Assets	2
Cash Flow	5
Exhibit 1 - Part 1 - Premiums and Annuity Considerations for Life and Accident and Health Contracts	9
Exhibit 1 - Part 2 - Dividends and Coupons Applied, Reinsurance Commissions and Expense	10
Exhibit 2 - General Expenses	11
Exhibit 3 - Taxes, Licenses and Fees (Excluding Federal Income Taxes)	11
Exhibit 4 - Dividends or Refunds	11
Exhibit 5 - Aggregate Reserve for Life Contracts	12
Exhibit 5 - Interrogatories	13
Exhibit 5A - Changes in Bases of Valuation During The Year	13
Exhibit 6 - Aggregate Reserves for Accident and Health Contracts	14
Exhibit 7 - Deposit-Type Contracts	15
Exhibit 8 - Claims for Life and Accident and Health Contracts - Part 1	16
Exhibit 8 - Claims for Life and Accident and Health Contracts - Part 2	17
Exhibit of Capital Gains (Losses)	8
Exhibit of Life Insurance	25
Exhibit of Net Investment Income	8
Exhibit of Nonadmitted Assets	18
Exhibit of Number of Policies, Contracts, Certificates, Income Payable and Account Values	27
Five-Year Historical Data	22
Form for Calculating the Interest Maintenance Reserve (IMR)	28
General Interrogatories	20
Jurat Page	1
Liabilities, Surplus and Other Funds	3
Life Insurance (State Page)	24
Notes To Financial Statements	19
Overflow Page For Write-ins	56
Schedule A - Part 1	E01
Schedule A - Part 2	E02
Schedule A - Part 3	E03
Schedule A - Verification Between Years	SI02
Schedule B - Part 1	E04
Schedule B - Part 2	E05
Schedule B - Part 3	E06
Schedule B - Verification Between Years	SI02
Schedule BA - Part 1	E07
Schedule BA - Part 2	E08
Schedule BA - Part 3	E09
Schedule BA - Verification between Years	SI03
Schedule D - Part 1	E10
Schedule D - Part 1A - Section 1	SI05
Schedule D - Part 1A - Section 2	SI08
Schedule D - Part 2 - Section 1	E11
Schedule D - Part 2 - Section 2	E12
Schedule D - Part 3	E13
Schedule D - Part 4	E14
Schedule D - Part 5	E15
Schedule D - Part 6 - Section 1	E16
Schedule D - Part 6 - Section 2	E16
Schedule D - Summary By Country	SI04
Schedule D - Verification Between Years	SI03
Schedule DA - Part 1	E17
Schedule DA - Verification Between Years	SI10

INDEX TO LIFE AND ACCIDENT AND HEALTH ANNUAL STATEMENT

Schedule DB - Part A - Section 1	E18
Schedule DB - Part A - Section 2	E19
Schedule DB - Part A - Verification Between Years	SI11
Schedule DB - Part B - Section 1	E20
Schedule DB - Part B - Section 2	E21
Schedule DB - Part B - Verification Between Years	SI11
Schedule DB - Part C - Section 1	SI12
Schedule DB - Part C - Section 2	SI13
Schedule DB - Part D	E22
Schedule DB - Verification	SI14
Schedule DL - Part 1	E23
Schedule DL - Part 2	E24
Schedule E - Part 1 - Cash	E25
Schedule E - Part 2 - Cash Equivalents	E26
Schedule E - Part 3 - Special Deposits	E27
Schedule E - Verification Between Years	SI15
Schedule F	36
Schedule H - Accident and Health Exhibit - Part 1	37
Schedule H - Parts - 2, 3, and 4	38
Schedule H - Part 5 - Health Claims	39
Schedule S - Part 1 - Section 1	40
Schedule S - Part 1 - Section 2	41
Schedule S - Part 2	42
Schedule S - Part 3 - Section 1	43
Schedule S - Part 3 - Section 2	44
Schedule S - Part 4	45
Schedule S - Part 5	46
Schedule S - Part 6	48
Schedule S - Part 7	49
Schedule T - Part 2 Interstate Compact	51
Schedule T - Premiums and Annuity Considerations	50
Schedule Y - Information Concerning Activities of Insurer Members of a Holding Company Group	52
Schedule Y - Part 1A - Detail of Insurance Holding Company System	53
Schedule Y - Part 2 - Summary of Insurer's Transactions With Any Affiliates	54
Summary Investment Schedule	SI01
Summary of Operations	4
Supplemental Exhibits and Schedules Interrogatories	55