



# ANNUAL STATEMENT

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

## WESTERN RESERVE LIFE ASSURANCE CO. OF OHIO

NAIC Group Code.....0468, 0468 <small>(Current Period) (Prior Period)</small>	NAIC Company Code..... 91413	Employer's ID Number..... 43-1162657
Organized under the Laws of OHIO	State of Domicile or Port of Entry OHIO	Country of Domicile US
Incorporated/Organized..... May 14, 1979	Commenced Business..... June 17, 1980	
Statutory Home Office	366 E. Broad St. C/O Andrew J. Federico..... Columbus ..... OH ..... US ..... 43215 <small>(Street and Number) (City or Town, State, Country and Zip Code)</small>	
Main Administrative Office	570 Carillon Parkway..... St Petersburg ..... FL ..... US..... 33716-1202 <small>(Street and Number) (City or Town, State, Country and Zip Code)</small>	727-299-1800 <small>(Area Code) (Telephone Number)</small>
Mail Address	P.O. Box 5068..... Clearwater ..... FL ..... US ..... 33758-5068 <small>(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)</small>	
Primary Location of Books and Records	570 Carillon Parkway..... St Petersburg ..... FL ..... US ..... 33716-1202 <small>(Street and Number) (City or Town, State, Country and Zip Code)</small>	727-299-1800 <small>(Area Code) (Telephone Number)</small>
Internet Web Site Address	www.aegonins.com	
Statutory Statement Contact	Brenda Kay Kraemer <small>(Name)</small> brenda.kraemer@transamerica.com <small>(E-Mail Address)</small>	319-355-8549 <small>(Area Code) (Telephone Number) (Extension)</small> 319-355-2210 <small>(Fax Number)</small>

### OFFICERS

Name	Title	Name	Title
1. Brenda Kay Clancy	President & Chairman of the Board	2. William Harold Geiger	Secretary, Group Vice President, Compliance & Corporate Counsel
3. Eric John Martin	Senior Vice President & Corporate Controller	4.	

### OTHER

### DIRECTORS OR TRUSTEES

Arthur Carl Schneider	Brenda Kay Clancy	C. Michiel van Katwijk #	Charles Theodore Boswell
John Roger Hunter			

State of..... Iowa  
County of..... Linn

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

_____ (Signature) Brenda Kay Clancy	_____ (Signature) William Harold Geiger	_____ (Signature) Eric John Martin
1. (Printed Name) President & Chairman of the Board	2. (Printed Name) Secretary, Group Vice President, Compliance & Corporate Counsel	3. (Printed Name) Senior Vice President & Corporate Controller
_____ (Title)	_____ (Title)	_____ (Title)

Subscribed and sworn to before me  
This 22nd day of February 2013

a. Is this an original filing? Yes [X] No [ ]

b. If no

1. State the amendment number \_\_\_\_\_

2. Date filed \_\_\_\_\_

3. Number of pages attached \_\_\_\_\_

## SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1 Amount	2 Percentage	3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage
1. Bonds:						
1.1 U.S. treasury securities.....	52,939,926	2.8	52,939,926	0	52,939,926	2.8
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies.....	139,793	0.0	139,793	0	139,793	0.0
1.22 Issued by U.S. government sponsored agencies.....	11,284,057	0.6	11,284,057	0	11,284,057	0.6
1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities).....	15,301,301	0.8	15,301,301	0	15,301,301	0.8
1.4 Securities issued by states, territories and possessions and political subdivisions in the U.S.:						
1.41 States, territories and possessions general obligations.....	0	0.0	0	0	0	0.0
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations.....	0	0.0	0	0	0	0.0
1.43 Revenue and assessment obligations.....	792,748	0.0	792,748	0	792,748	0.0
1.44 Industrial development and similar obligations.....	0	0.0	0	0	0	0.0
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA.....	29,817,717	1.6	29,817,717	0	29,817,717	1.6
1.512 Issued or guaranteed by FNMA and FHLMC.....	48,025,249	2.5	48,025,249	0	48,025,249	2.5
1.513 All other.....	16,162,604	0.8	16,162,604	0	16,162,604	0.8
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA.....	0	0.0	0	0	0	0.0
1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-based securities issued or guaranteed by agencies shown in Line 1.521.....	0	0.0	0	0	0	0.0
1.523 All other.....	160,991,520	8.4	160,991,520	1,689,043	162,680,564	8.5
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities).....	614,353,917	32.0	614,353,917	14,497,745	628,851,662	32.8
2.2 Unaffiliated non-U.S. securities (including Canada).....	166,420,355	8.7	166,420,355	0	166,420,355	8.7
2.3 Affiliated securities.....	0	0.0	0	0	0	0.0
3. Equity interests:						
3.1 Investments in mutual funds.....	0	0.0	0	0	0	0.0
3.2 Preferred stocks:						
3.21 Affiliated.....	0	0.0	0	0	0	0.0
3.22 Unaffiliated.....	0	0.0	0	0	0	0.0
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated.....	0	0.0	0	0	0	0.0
3.32 Unaffiliated.....	116,540	0.0	116,540	0	116,540	0.0
3.4 Other equity securities:						
3.41 Affiliated.....	31,844,323	1.7	31,844,323	0	31,844,323	1.7
3.42 Unaffiliated.....	0	0.0	0	0	0	0.0
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated.....	0	0.0	0	0	0	0.0
3.52 Unaffiliated.....	0	0.0	0	0	0	0.0
4. Mortgage loans:						
4.1 Construction and land development.....	1,234,508	0.1	1,234,508	0	1,234,508	0.1
4.2 Agricultural.....	0	0.0	0	0	0	0.0
4.3 Single family residential properties.....	0	0.0	0	0	0	0.0
4.4 Multifamily residential properties.....	0	0.0	0	0	0	0.0
4.5 Commercial loans.....	49,479,165	2.6	49,479,165	0	49,479,165	2.6
4.6 Mezzanine real estate loans.....	0	0.0	0	0	0	0.0
5. Real estate investments:						
5.1 Property occupied by company.....	35,208,984	1.8	35,208,984	0	35,208,984	1.8
5.2 Property held for production of income (including \$.....0 of property acquired in satisfaction of debt).....	3,293,308	0.2	3,293,308	0	3,293,308	0.2
5.3 Property held for sale (including \$.....0 property acquired in satisfaction of debt).....	411,101,024	21.4	0	0	0	0.0
6. Contract loans.....	0	0.0	411,101,024	0	411,101,024	21.4
7. Derivatives.....	0	0.0	0	0	0	0.0
8. Receivables for securities.....	0	0.0	0	0	0	0.0
9. Securities lending (Line 10, Asset Page reinvested collateral).....	84,898,591	4.4	84,898,591	XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments.....	184,234,198	9.6	184,234,198	68,711,803	252,946,001	13.2
11. Other invested assets.....	0	0.0	0	0	0	0.0
12. Total invested assets.....	1,917,639,828	100.0	1,917,639,828	84,898,591	1,917,639,828	100.0

**SCHEDULE A - VERIFICATION BETWEEN YEARS**

## Real Estate

1.	Book/adjusted carrying value, December 31 of prior year.....		36,015,473
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 6).....	0	
2.2	Additional investment made after acquisition (Part 2, Column 9).....	153,874	153,874
3.	Current year change in encumbrances:		
3.1	Totals, Part 1, Column 13.....	0	
3.2	Totals, Part 3, Column 11.....	0	0
4.	Total gain (loss) on disposals, Part 3, Column 18.....		0
5.	Deduct amounts received on disposals, Part 3, Column 15.....		0
6.	Total foreign exchange change in book/adjusted carrying value:		
6.1	Totals, Part 1, Column 15.....	0	
6.2	Totals, Part 3, Column 13.....	0	0
7.	Deduct current year's other than temporary impairment recognized:		
7.1	Totals, Part 1, Column 12.....	0	
7.2	Totals, Part 3, Column 10.....	0	0
8.	Deduct current year's depreciation:		
8.1	Totals, Part 1, Column 11.....	960,363	
8.2	Totals, Part 3, Column 9.....	0	960,363
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....		35,208,984
10.	Deduct total nonadmitted amounts.....		0
11.	Statement value at end of current period (Line 9 minus Line 10).....		35,208,984

**SCHEDULE B - VERIFICATION BETWEEN YEARS**

## Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year.....		49,646,001
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 7).....	10,800,000	
2.2	Additional investment made after acquisition (Part 2, Column 8).....	0	10,800,000
3.	Capitalized deferred interest and other:		
3.1	Totals, Part 1, Column 12.....	0	
3.2	Totals, Part 3, Column 11.....	0	0
4.	Accrual of discount.....		12,277
5.	Unrealized valuation increase (decrease):		
5.1	Totals, Part 1, Column 9.....	0	
5.2	Totals, Part 3, Column 8.....	0	0
6.	Total gain (loss) on disposals, Part 3, Column 18.....		252,200
7.	Deduct amounts received on disposals, Part 3, Column 15.....		9,354,759
8.	Deduct amortization of premium and mortgage interest points and commitment fees.....		642,047
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
9.1	Totals, Part 1, Column 13.....	0	
9.2	Totals, Part 3, Column 13.....	0	0
10.	Deduct current year's other than temporary impairment recognized:		
10.1	Totals, Part 1, Column 11.....	0	
10.2	Totals, Part 3, Column 10.....	0	0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....		50,713,672
12.	Total valuation allowance.....		0
13.	Subtotal (Line 11 plus Line 12).....		50,713,672
14.	Deduct total nonadmitted amounts.....		0
15.	Statement value at end of current period (Line 13 minus Line 14).....		50,713,672

**SCHEDULE BA - VERIFICATION BETWEEN YEARS**

## Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year.....		3,473,153
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 8).....	51,000	
2.2	Additional investment made after acquisition (Part 2, Column 9).....	450,487	501,487
3.	Capitalized deferred interest and other:		
3.1	Totals, Part 1, Column 16.....	0	
3.2	Totals, Part 3, Column 12.....	0	0
4.	Accrual of discount.....		0
5.	Unrealized valuation increase (decrease):		
5.1	Totals, Part 1, Column 13.....	0	
5.2	Totals, Part 3, Column 9.....	221,817	221,817
6.	Total gain (loss) on disposals, Part 3, Column 19.....		(221,754)
7.	Deduct amounts received on disposals, Part 3, Column 16.....		1,317
8.	Deduct amortization of premium and depreciation.....		680,078
9.	Total foreign exchange change in book/adjusted carrying value:		
9.1	Totals, Part 1, Column 17.....	0	
9.2	Totals, Part 3, Column 14.....	0	0
10.	Deduct current year's other than temporary impairment recognized:		
10.1	Totals, Part 1, Column 15.....	0	
10.2	Totals, Part 3, Column 11.....	0	0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....		3,293,307
12.	Deduct total nonadmitted amounts.....		0
13.	Statement value at end of current period (Line 11 minus Line 12).....		3,293,307

**SCHEDULE D - VERIFICATION BETWEEN YEARS**

## Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year.....		919,030,326
2.	Cost of bonds and stocks acquired, Part 3, Column 7.....		563,186,484
3.	Accrual of discount.....		2,291,141
4.	Unrealized valuation increase (decrease):		
4.1	Part 1, Column 12.....	505,171	
4.2	Part 2, Section 1, Column 15.....	0	
4.3	Part 2, Section 2, Column 13.....	340,473	
4.4	Part 4, Column 11.....	259,954	1,105,598
5.	Total gain (loss) on disposals, Part 4, Column 19.....		5,137,958
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7.....		337,041,441
7.	Deduct amortization of premium.....		5,102,568
8.	Total foreign exchange change in book/adjusted carrying value:		
8.1	Part 1, Column 15.....	0	
8.2	Part 2, Section 1, Column 19.....	0	
8.3	Part 2, Section 2, Column 16.....	0	
8.4	Part 4, Column 15.....	0	0
9.	Deduct current year's other than temporary impairment recognized:		
9.1	Part 1, Column 14.....	364,850	
9.2	Part 2, Section 1, Column 17.....	0	
9.3	Part 2, Section 2, Column 14.....	0	
9.4	Part 4, Column 13.....	52,609	417,459
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....		1,148,190,039
11.	Deduct total nonadmitted amounts.....		0
12.	Statement value at end of current period (Line 10 minus Line 11).....		1,148,190,039

## SCHEDULE D - SUMMARY BY COUNTRY

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

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
<b>BONDS</b>	1. United States.....	82,897,435	91,086,143	83,750,039	79,333,488
Governments (Including all obligations guaranteed by governments)	2. Canada.....	0	0	0	0
	3. Other Countries.....	15,301,301	16,369,526	15,866,843	14,810,000
	4. Totals.....	98,198,736	107,455,669	99,616,882	94,143,488
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals.....	0	0	0	0
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals.....	0	0	0	0
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.....	60,102,056	64,335,482	60,165,498	59,241,172
Industrial and Miscellaneous and Hybrid Securities (Unaffiliated)	8. United States.....	791,508,040	852,209,005	800,319,169	808,765,896
	9. Canada.....	27,605,752	30,008,638	27,836,412	26,950,000
	10. Other Countries.....	138,814,603	151,465,153	139,522,675	141,773,000
	11. Totals.....	957,928,395	1,033,682,796	967,678,256	977,488,896
Parent, Subsidiaries and Affiliates	12. Totals.....	0	0	0	0
	<b>13. Total Bonds.....</b>	<b>1,116,229,187</b>	<b>1,205,473,947</b>	<b>1,127,460,636</b>	<b>1,130,873,556</b>
<b>PREFERRED STOCKS</b>	14. United States.....	0	0	0	
Industrial and Miscellaneous (Unaffiliated)	15. Canada.....	0	0	0	
	16. Other Countries.....	0	0	0	
	17. Totals.....	0	0	0	
Parent, Subsidiaries and Affiliates	18. Totals.....	0	0	0	
	<b>19. Total Preferred Stocks.....</b>	<b>0</b>	<b>0</b>	<b>0</b>	
<b>COMMON STOCKS</b>	20. United States.....	116,540	116,540	117,576	
Industrial and Miscellaneous (Unaffiliated)	21. Canada.....	0	0	0	
	22. Other Countries.....	0	0	0	
	23. Totals.....	116,540	116,540	117,576	
Parent, Subsidiaries and Affiliates	24. Totals.....	31,844,323	31,844,323	22,920,671	
	<b>25. Total Common Stocks.....</b>	<b>31,960,863</b>	<b>31,960,863</b>	<b>23,038,247</b>	
	<b>26. Total Stocks.....</b>	<b>31,960,863</b>	<b>31,960,863</b>	<b>23,038,247</b>	
	<b>27. Total Bonds and Stocks....</b>	<b>1,148,190,050</b>	<b>1,237,434,810</b>	<b>1,150,498,883</b>	

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

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

Quality Rating per the NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.7	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
<b>1. U.S. Governments</b>											
1.1 Class 1.....	1,433,868	22,988,589	47,255,264	1,163,357	10,059,732	82,900,810	6.4	99,003,857	9.4	82,900,810	0
1.2 Class 2.....	0	0	0	0	0	0	0.0	0	0.0	0	0
1.3 Class 3.....	0	0	0	0	0	0	0.0	0	0.0	0	0
1.4 Class 4.....	0	0	0	0	0	0	0.0	0	0.0	0	0
1.5 Class 5.....	0	0	0	0	0	0	0.0	0	0.0	0	0
1.6 Class 6.....	0	0	0	0	0	0	0.0	0	0.0	0	0
1.7 Totals.....	1,433,868	22,988,589	47,255,264	1,163,357	10,059,732	82,900,810	6.4	99,003,857	9.4	82,900,810	0
<b>2. All Other Governments</b>											
2.1 Class 1.....	0	3,316,481	1,083,528	0	0	4,400,009	0.3	0	0.0	0	4,400,009
2.2 Class 2.....	0	5,427,764	767,658	0	0	6,195,422	0.5	3,032,877	0.3	2,890,236	3,305,186
2.3 Class 3.....	0	0	0	0	0	0	0.0	2,548,303	0.2	0	0
2.4 Class 4.....	0	3,635,332	0	1,070,538	0	4,705,870	0.4	4,717,762	0.4	2,169,005	2,536,865
2.5 Class 5.....	0	0	0	0	0	0	0.0	0	0.0	0	0
2.6 Class 6.....	0	0	0	0	0	0	0.0	0	0.0	0	0
2.7 Totals.....	0	12,379,577	1,851,186	1,070,538	0	15,301,301	1.2	10,298,942	1.0	5,059,241	10,242,060
<b>3. U.S. States, Territories and Possessions, etc., Guaranteed</b>											
3.1 Class 1.....	0	0	0	0	0	0	0.0	0	0.0	0	0
3.2 Class 2.....	0	0	0	0	0	0	0.0	0	0.0	0	0
3.3 Class 3.....	0	0	0	0	0	0	0.0	0	0.0	0	0
3.4 Class 4.....	0	0	0	0	0	0	0.0	0	0.0	0	0
3.5 Class 5.....	0	0	0	0	0	0	0.0	0	0.0	0	0
3.6 Class 6.....	0	0	0	0	0	0	0.0	0	0.0	0	0
3.7 Totals.....	0	0	0	0	0	0	0.0	0	0.0	0	0
<b>4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed</b>											
4.1 Class 1.....	0	0	0	0	0	0	0.0	0	0.0	0	0
4.2 Class 2.....	0	0	0	0	0	0	0.0	0	0.0	0	0
4.3 Class 3.....	0	0	0	0	0	0	0.0	0	0.0	0	0
4.4 Class 4.....	0	0	0	0	0	0	0.0	0	0.0	0	0
4.5 Class 5.....	0	0	0	0	0	0	0.0	0	0.0	0	0
4.6 Class 6.....	0	0	0	0	0	0	0.0	0	0.0	0	0
4.7 Totals.....	0	0	0	0	0	0	0.0	0	0.0	0	0
<b>5. U.S. Special Revenue &amp; Special Assessment Obligations, etc., Non-Guaranteed</b>											
5.1 Class 1.....	7,402,774	13,133,853	2,505,045	402,192	35,865,442	59,309,306	4.6	26,482,256	2.5	59,309,306	0
5.2 Class 2.....	0	792,748	0	0	0	792,748	0.1	801,233	0.1	792,748	0
5.3 Class 3.....	0	0	0	0	0	0	0.0	0	0.0	0	0
5.4 Class 4.....	0	0	0	0	0	0	0.0	0	0.0	0	0
5.5 Class 5.....	0	0	0	0	0	0	0.0	0	0.0	0	0
5.6 Class 6.....	0	0	0	0	0	0	0.0	0	0.0	0	0
5.7 Totals.....	7,402,774	13,926,601	2,505,045	402,192	35,865,442	60,102,054	4.6	27,283,489	2.6	60,102,054	0

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

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

Quality Rating per the NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.7	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
<b>6. Industrial and Miscellaneous (unaffiliated)</b>											
6.1 Class 1.....	209,176,400	220,249,912	203,574,694	15,228,355	59,780,175	708,009,536	54.5	612,939,850	57.9	487,863,823	220,145,712
6.2 Class 2.....	11,666,971	141,520,665	179,558,355	9,213,799	22,400,779	364,360,569	28.1	259,636,597	24.5	307,686,635	56,673,935
6.3 Class 3.....	1,660,547	5,092,574	5,471,701	14,427	0	12,239,249	0.9	13,671,809	1.3	7,387,537	4,851,713
6.4 Class 4.....	1,506,793	8,574,214	8,724,814	3,525,533	542,866	22,874,220	1.8	10,347,604	1.0	20,396,008	2,478,212
6.5 Class 5.....	112,763	956,539	1,272,767	358,088	2,371,050	5,071,207	0.4	6,124,515	0.6	4,066,445	1,004,763
6.6 Class 6.....	8,842	37,704	52,843	128,097	8,331,834	8,559,320	0.7	1,996,864	0.2	0	8,559,319
6.7 Totals.....	224,132,316	376,431,608	398,655,174	28,468,299	93,426,704	1,121,114,101	86.3	904,717,239	85.5	827,400,448	293,713,654
<b>7. Hybrid Securities</b>											
7.1 Class 1.....	0	0	0	0	10,792,500	10,792,500	0.8	9,487,500	0.9	9,487,500	1,305,000
7.2 Class 2.....	0	8,262,544	0	0	0	8,262,544	0.6	7,837,194	0.7	8,262,544	0
7.3 Class 3.....	0	0	0	0	0	0	0.0	0	0.0	0	0
7.4 Class 4.....	0	0	0	0	0	0	0.0	0	0.0	0	0
7.5 Class 5.....	0	0	0	0	0	0	0.0	0	0.0	0	0
7.6 Class 6.....	0	0	0	0	0	0	0.0	0	0.0	0	0
7.7 Totals.....	0	8,262,544	0	0	10,792,500	19,055,044	1.5	17,324,694	1.6	17,750,044	1,305,000
<b>8. Parent, Subsidiaries and Affiliates</b>											
8.1 Class 1.....	0	0	0	0	0	0	0.0	0	0.0	0	0
8.2 Class 2.....	0	0	0	0	0	0	0.0	0	0.0	0	0
8.3 Class 3.....	0	0	0	0	0	0	0.0	0	0.0	0	0
8.4 Class 4.....	0	0	0	0	0	0	0.0	0	0.0	0	0
8.5 Class 5.....	0	0	0	0	0	0	0.0	0	0.0	0	0
8.6 Class 6.....	0	0	0	0	0	0	0.0	0	0.0	0	0
8.7 Totals.....	0	0	0	0	0	0	0.0	0	0.0	0	0

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

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

Quality Rating per the NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.7	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
<b>9. Total Bonds Current Year</b>											
9.1 Class 1.....	(d).....218,013,042	.....259,688,835	.....254,418,531	.....16,793,904	.....116,497,849	.....865,412,161	.....66.6	.....XXX	.....XXX	.....639,561,439	.....225,850,721
9.2 Class 2.....	(d).....11,666,971	.....156,003,721	.....180,326,013	.....9,213,799	.....22,400,779	.....379,611,283	.....29.2	.....XXX	.....XXX	.....319,632,163	.....59,979,121
9.3 Class 3.....	(d).....1,660,547	.....5,092,574	.....5,471,701	.....14,427	.....0	.....12,239,249	.....0.9	.....XXX	.....XXX	.....7,387,537	.....4,851,713
9.4 Class 4.....	(d).....1,506,793	.....12,209,546	.....8,724,814	.....4,596,071	.....542,866	.....27,580,090	.....2.1	.....XXX	.....XXX	.....22,565,013	.....5,015,077
9.5 Class 5.....	(d).....112,763	.....956,539	.....1,272,767	.....358,088	.....2,371,050	(c).....5,071,207	.....0.4	.....XXX	.....XXX	.....4,066,445	.....1,004,763
9.6 Class 6.....	(d).....8,842	.....37,704	.....52,843	.....128,097	.....8,331,834	(c).....8,559,320	.....0.7	.....XXX	.....XXX	.....0	.....8,559,319
9.7 Totals.....	.....232,968,958	.....433,988,919	.....450,266,669	.....31,104,386	.....150,144,378	(b).....1,298,473,310	.....100.0	.....XXX	.....XXX	.....993,212,597	.....305,260,714
9.8 Line 9.7 as a % of Col. 6.....	.....17.9	.....33.4	.....34.7	.....2.4	.....11.6	.....100.0	.....XXX	.....XXX	.....XXX	.....76.5	.....23.5
<b>10. Total Bonds Prior Year</b>											
10.1 Class 1.....	.....225,565,324	.....209,609,854	.....224,204,634	.....11,040,868	.....77,492,783	.....XXX	.....XXX	.....747,913,463	.....70.6	.....582,096,501	.....165,816,961
10.2 Class 2.....	.....5,732,525	.....92,750,816	.....150,946,223	.....7,422,257	.....14,456,080	.....XXX	.....XXX	.....271,307,901	.....25.6	.....214,769,152	.....56,538,749
10.3 Class 3.....	.....1,036,907	.....8,662,229	.....3,259,272	.....2,444,077	.....817,627	.....XXX	.....XXX	.....16,220,112	.....1.5	.....10,568,948	.....5,651,164
10.4 Class 4.....	.....1,116,581	.....4,476,647	.....3,798,542	.....4,096,596	.....1,577,000	.....XXX	.....XXX	.....15,065,366	.....1.4	.....11,403,415	.....3,661,951
10.5 Class 5.....	.....80,973	.....3,795,056	.....2,177,373	.....71,113	.....0	.....XXX	.....XXX	(c).....6,124,515	.....0.6	.....5,894,516	.....230,000
10.6 Class 6.....	.....8,563	.....36,509	.....1,323,678	.....124,036	.....504,078	.....XXX	.....XXX	(c).....1,996,864	.....0.2	.....1,437,510	.....559,354
10.7 Totals.....	.....233,540,873	.....319,331,111	.....385,709,722	.....25,198,947	.....94,847,568	.....XXX	.....XXX	(b).....1,058,628,221	.....100.0	.....826,170,042	.....232,458,179
10.8 Line 10.7 as a % of Col. 8.....	.....22.1	.....30.2	.....36.4	.....2.4	.....9.0	.....XXX	.....XXX	.....100.0	.....XXX	.....78.0	.....22.0
<b>11. Total Publicly Traded Bonds</b>											
11.1 Class 1.....	.....75,083,621	.....215,576,789	.....225,132,681	.....16,793,903	.....106,974,445	.....639,561,439	.....49.3	.....582,096,501	.....55.0	.....639,561,439	.....XXX
11.2 Class 2.....	.....11,148,905	.....121,133,766	.....157,602,033	.....7,346,679	.....22,400,780	.....319,632,163	.....24.6	.....214,769,152	.....20.3	.....319,632,163	.....XXX
11.3 Class 3.....	.....1,660,546	.....5,092,574	.....619,989	.....14,428	.....0	.....7,387,537	.....0.6	.....10,568,948	.....1.0	.....7,387,537	.....XXX
11.4 Class 4.....	.....1,506,793	.....7,906,962	.....8,012,320	.....4,596,071	.....542,867	.....22,565,013	.....1.7	.....11,403,415	.....1.1	.....22,565,013	.....XXX
11.5 Class 5.....	.....112,763	.....956,539	.....268,004	.....358,088	.....2,371,051	.....4,066,445	.....0.3	.....5,894,516	.....0.6	.....4,066,445	.....XXX
11.6 Class 6.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0.0	.....1,437,510	.....0.1	.....0	.....XXX
11.7 Totals.....	.....89,512,628	.....350,666,630	.....391,635,027	.....29,109,169	.....132,289,143	.....993,212,597	.....76.5	.....826,170,042	.....78.0	.....993,212,597	.....XXX
11.8 Line 11.7 as a % of Col. 6.....	.....9.0	.....35.3	.....39.4	.....2.9	.....13.3	.....100.0	.....XXX	.....XXX	.....XXX	.....100.0	.....XXX
11.9 Line 11.7 as a % of Line 9.7, Col. 6, Section 9.....	.....6.9	.....27.0	.....30.2	.....2.2	.....10.2	.....76.5	.....XXX	.....XXX	.....XXX	.....76.5	.....XXX
<b>12. Total Privately Placed Bonds</b>											
12.1 Class 1.....	.....142,929,421	.....44,112,046	.....29,285,850	.....0	.....9,523,404	.....225,850,721	.....17.4	.....165,816,961	.....15.7	.....XXX	.....225,850,721
12.2 Class 2.....	.....518,065	.....34,869,956	.....22,723,980	.....1,867,120	.....0	.....59,979,121	.....4.6	.....56,538,749	.....5.3	.....XXX	.....59,979,121
12.3 Class 3.....	.....0	.....0	.....4,851,713	.....0	.....0	.....4,851,713	.....0.4	.....5,651,164	.....0.5	.....XXX	.....4,851,713
12.4 Class 4.....	.....0	.....4,302,583	.....712,494	.....0	.....0	.....5,015,077	.....0.4	.....3,661,951	.....0.3	.....XXX	.....5,015,077
12.5 Class 5.....	.....0	.....0	.....1,004,763	.....0	.....0	.....1,004,763	.....0.1	.....230,000	.....0.0	.....XXX	.....1,004,763
12.6 Class 6.....	.....8,843	.....37,704	.....52,843	.....128,097	.....8,331,832	.....8,559,319	.....0.7	.....559,354	.....0.1	.....XXX	.....8,559,319
12.7 Totals.....	.....143,456,329	.....83,322,289	.....58,631,643	.....1,995,217	.....17,855,236	.....305,260,714	.....23.5	.....232,458,179	.....22.0	.....XXX	.....305,260,714
12.8 Line 12.7 as a % of Col. 6.....	.....47.0	.....27.3	.....19.2	.....0.7	.....5.8	.....100.0	.....XXX	.....XXX	.....XXX	.....XXX	.....100.0
12.9 Line 12.7 as a % of Line 9.7, Col. 6, Section 9.....	.....11.0	.....6.4	.....4.5	.....0.2	.....1.4	.....23.5	.....XXX	.....XXX	.....XXX	.....XXX	.....23.5

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- (a) Includes \$.....274,543,668 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.
- (b) Includes \$.....2,746,738 current year, \$.....5,042,452 prior year of bonds with Z designations and \$.....0 current year, \$.....0 prior year of bonds with "Z" designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement. "Z\*" means the SVO could not evaluate the obligation because valuation procedures for the security class are under regulatory review.
- (c) Includes \$.....0 current year, \$.....0 prior year of bonds with 5\* designations and \$.....0 current year, \$.....0 prior year of bonds with 6\* designations. "5\*" means the NAIC designation was assigned by the SVO in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6\*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.
- (d) Includes the following amount of non-rated short-term and cash equivalent bonds by NAIC designation: NAIC 1 \$.....0; NAIC 2 \$.....0; NAIC 3 \$.....0; NAIC 4 \$.....0; NAIC 5 \$.....0; NAIC 6 \$.....0.

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

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

Distribution by Type		1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.5	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
<b>1. U.S. Governments</b>												
1.1 Issuer Obligations.....	3,375	4,591,646	37,161,179	1,127,422	10,059,679	52,943,301	4.1	69,651,326	6.6	52,943,301	0	
1.2 Residential Mortgage-Backed Securities.....	1,430,493	18,396,943	10,094,085	35,935	53	29,957,509	2.3	29,352,532	2.8	29,957,509	0	
1.3 Commercial Mortgage-Backed Securities.....	0	0	0	0	0	0	0.0	0	0.0	0	0	
1.4 Other Loan-Backed and Structured Securities.....	0	0	0	0	0	0	0.0	0	0.0	0	0	
1.5 Totals.....	1,433,868	22,988,589	47,255,264	1,163,357	10,059,732	82,900,810	6.4	99,003,858	9.4	82,900,810	0	
<b>2. All Other Governments</b>												
2.1 Issuer Obligations.....	0	12,379,577	1,851,185	1,070,539	0	15,301,301	1.2	10,298,943	1.0	5,059,241	10,242,060	
2.2 Residential Mortgage-Backed Securities.....	0	0	0	0	0	0	0.0	0	0.0	0	0	
2.3 Commercial Mortgage-Backed Securities.....	0	0	0	0	0	0	0.0	0	0.0	0	0	
2.4 Other Loan-Backed and Structured Securities.....	0	0	0	0	0	0	0.0	0	0.0	0	0	
2.5 Totals.....	0	12,379,577	1,851,185	1,070,539	0	15,301,301	1.2	10,298,943	1.0	5,059,241	10,242,060	
<b>3. U.S. States, Territories and Possessions, Guaranteed</b>												
3.1 Issuer Obligations.....	0	0	0	0	0	0	0.0	0	0.0	0	0	
3.2 Residential Mortgage-Backed Securities.....	0	0	0	0	0	0	0.0	0	0.0	0	0	
3.3 Commercial Mortgage-Backed Securities.....	0	0	0	0	0	0	0.0	0	0.0	0	0	
3.4 Other Loan-Backed and Structured Securities.....	0	0	0	0	0	0	0.0	0	0.0	0	0	
3.5 Totals.....	0	0	0	0	0	0	0.0	0	0.0	0	0	
<b>4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed</b>												
4.1 Issuer Obligations.....	0	0	0	0	0	0	0.0	0	0.0	0	0	
4.2 Residential Mortgage-Backed Securities.....	0	0	0	0	0	0	0.0	0	0.0	0	0	
4.3 Commercial Mortgage-Backed Securities.....	0	0	0	0	0	0	0.0	0	0.0	0	0	
4.4 Other Loan-Backed and Structured Securities.....	0	0	0	0	0	0	0.0	0	0.0	0	0	
4.5 Totals.....	0	0	0	0	0	0	0.0	0	0.0	0	0	
<b>5. U.S. Special Revenue &amp; Special Assessment Obligations, etc., Non-Guaranteed</b>												
5.1 Issuer Obligations.....	0	2,206,480	0	0	9,870,325	12,076,805	0.9	801,233	0.1	12,076,805	0	
5.2 Residential Mortgage-Backed Securities.....	7,402,774	11,720,121	2,505,045	402,192	25,995,117	48,025,249	3.7	26,482,256	2.5	48,025,249	0	
5.3 Commercial Mortgage-Backed Securities.....	0	0	0	0	0	0	0.0	0	0.0	0	0	
5.4 Other Loan-Backed and Structured Securities.....	0	0	0	0	0	0	0.0	0	0.0	0	0	
5.5 Totals.....	7,402,774	13,926,601	2,505,045	402,192	35,865,442	60,102,054	4.6	27,283,489	2.6	60,102,054	0	
<b>6. Industrial and Miscellaneous (unaffiliated)</b>												
6.1 Issuer Obligations.....	193,415,227	246,921,898	375,706,620	12,575,824	74,045,455	902,665,024	69.5	716,302,505	67.7	683,508,327	219,156,698	
6.2 Residential Mortgage-Backed Securities.....	12,322,669	25,536,282	9,573,167	12,568,769	19,054,164	79,055,051	6.1	44,677,297	4.2	68,992,609	10,062,442	
6.3 Commercial Mortgage-Backed Securities.....	12,052,563	62,614,992	7,268,914	0	0	81,936,469	6.3	82,998,141	7.8	57,828,271	24,108,198	
6.4 Other Loan-Backed and Structured Securities.....	6,341,856	41,358,437	6,106,475	3,323,706	327,083	57,457,557	4.4	60,739,296	5.7	17,071,241	40,386,316	
6.5 Totals.....	224,132,315	376,431,609	398,655,176	28,468,299	93,426,702	1,121,114,101	86.3	904,717,239	85.5	827,400,448	293,713,654	
<b>7. Hybrid Securities</b>												
7.1 Issuer Obligations.....	0	8,262,544	0	0	10,792,500	19,055,044	1.5	17,324,694	1.6	17,750,044	1,305,000	
7.2 Residential Mortgage-Backed Securities.....	0	0	0	0	0	0	0.0	0	0.0	0	0	
7.3 Commercial Mortgage-Backed Securities.....	0	0	0	0	0	0	0.0	0	0.0	0	0	
7.4 Other Loan-Backed and Structured Securities.....	0	0	0	0	0	0	0.0	0	0.0	0	0	
7.5 Totals.....	0	8,262,544	0	0	10,792,500	19,055,044	1.5	17,324,694	1.6	17,750,044	1,305,000	
<b>8. Parent, Subsidiaries and Affiliates</b>												
8.1 Issuer Obligations.....	0	0	0	0	0	0	0.0	0	0.0	0	0	
8.2 Residential Mortgage-Backed Securities.....	0	0	0	0	0	0	0.0	0	0.0	0	0	
8.3 Commercial Mortgage-Backed Securities.....	0	0	0	0	0	0	0.0	0	0.0	0	0	
8.4 Other Loan-Backed and Structured Securities.....	0	0	0	0	0	0	0.0	0	0.0	0	0	
8.5 Totals.....	0	0	0	0	0	0	0.0	0	0.0	0	0	

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.5	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
<b>9. Total Bonds Current Year</b>											
9.1 Issuer Obligations.....	193,418,602	274,362,145	414,718,984	14,773,785	104,767,959	1,002,041,475	77.2	XXX	XXX	771,337,718	230,703,758
9.2 Residential Mortgage-Backed Securities.....	21,155,936	55,653,346	22,172,297	13,006,896	45,049,334	157,037,809	12.1	XXX	XXX	146,975,367	10,062,442
9.3 Commercial Mortgage-Backed Securities.....	12,052,563	62,614,992	7,268,914	0	0	81,936,469	6.3	XXX	XXX	57,828,271	24,108,198
9.4 Other Loan-Backed and Structured Securities.....	6,341,856	41,358,437	6,106,475	3,323,706	327,083	57,457,557	4.4	XXX	XXX	17,071,241	40,386,316
9.5 Totals.....	232,968,957	433,988,920	450,266,670	31,104,387	150,144,376	1,298,473,310	100.0	XXX	XXX	993,212,597	305,260,714
9.6 Line 9.5 as a % of Col. 6.....	17.9	33.4	34.7	2.4	11.6	100.0	XXX	XXX	XXX	76.5	23.5
<b>10. Total Bonds Prior Year</b>											
10.1 Issuer Obligations.....	187,640,514	178,692,588	349,263,900	15,301,427	83,480,272	XXX	XXX	814,378,701	76.9	637,472,847	176,905,853
10.2 Residential Mortgage-Backed Securities.....	17,199,092	42,086,146	23,670,313	6,528,315	11,028,219	XXX	XXX	100,512,085	9.5	97,532,700	2,979,384
10.3 Commercial Mortgage-Backed Securities.....	17,497,545	60,023,692	5,476,904	0	0	XXX	XXX	82,998,141	7.8	70,488,491	12,509,650
10.4 Other Loan-Backed and Structured Securities.....	11,203,721	38,528,687	7,298,605	3,369,205	339,078	XXX	XXX	60,739,296	5.7	20,676,003	40,063,293
10.5 Totals.....	233,540,872	319,331,113	385,709,722	25,198,947	94,847,569	XXX	XXX	1,058,628,223	100.0	826,170,041	232,458,180
10.6 Line 10.5 as a % of Col. 8.....	22.1	30.2	36.4	2.4	9.0	XXX	XXX	100.0	XXX	78.0	22.0
<b>11. Total Publicly Traded Bonds</b>											
11.1 Issuer Obligations.....	58,437,440	235,082,397	367,934,260	14,639,064	95,244,557	771,337,718	59.4	637,472,847	60.2	771,337,718	XXX
11.2 Residential Mortgage-Backed Securities.....	19,615,139	55,136,450	22,172,297	13,006,896	37,044,585	146,975,367	11.3	97,532,700	9.2	146,975,367	XXX
11.3 Commercial Mortgage-Backed Securities.....	11,460,049	44,839,751	1,528,471	0	0	57,828,271	4.5	70,488,491	6.7	57,828,271	XXX
11.4 Other Loan-Backed and Structured Securities.....	0	15,608,033	0	1,463,208	0	17,071,241	1.3	20,676,003	2.0	17,071,241	XXX
11.5 Totals.....	89,512,628	350,666,631	391,635,028	29,109,168	132,289,142	993,212,597	76.5	826,170,041	78.0	993,212,597	XXX
11.6 Line 11.5 as a % of Col. 6.....	9.0	35.3	39.4	2.9	13.3	100.0	XXX	XXX	XXX	100.0	XXX
11.7 Line 11.5 as a % of Line 9.5, Col. 6, Section 9.....	6.9	27.0	30.2	2.2	10.2	76.5	XXX	XXX	XXX	76.5	XXX
<b>12. Total Privately Placed Bonds</b>											
12.1 Issuer Obligations.....	134,981,161	39,279,748	46,784,725	134,720	9,523,404	230,703,758	17.8	176,905,853	16.7	XXX	230,703,758
12.2 Residential Mortgage-Backed Securities.....	1,540,797	516,896	0	0	8,004,749	10,062,442	0.8	2,979,384	0.3	XXX	10,062,442
12.3 Commercial Mortgage-Backed Securities.....	592,514	17,775,241	5,740,443	0	0	24,108,198	1.9	12,509,650	1.2	XXX	24,108,198
12.4 Other Loan-Backed and Structured Securities.....	6,341,856	25,750,404	6,106,475	1,860,497	327,084	40,386,316	3.1	40,063,293	3.8	XXX	40,386,316
12.5 Totals.....	143,456,328	83,322,289	58,631,643	1,995,217	17,855,237	305,260,714	23.5	232,458,180	22.0	XXX	305,260,714
12.6 Line 12.5 as a % of Col. 6.....	47.0	27.3	19.2	0.7	5.8	100.0	XXX	XXX	XXX	XXX	100.0
12.7 Line 12.5 as a % of Line 9.5, Col. 6, Section 9.....	11.0	6.4	4.5	0.2	1.4	23.5	XXX	XXX	XXX	XXX	23.5

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## SCHEDULE DA - VERIFICATION BETWEEN YEARS

### Short-Term Investments

	1	2	3	4	5
	Total	Bonds	Mortgage Loans	Other Short-term Investment Assets (a)	Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year.....	70,095,286	70,095,286	.0	.0	.0
2. Cost of short-term investments acquired.....	712,833,193	687,833,193	.0	.0	25,000,000
3. Accrual of discount.....	15,833	15,833	.0	.0	.0
4. Unrealized valuation increase (decrease).....	.0	.0	.0	.0	.0
5. Total gain (loss) on disposals.....	.0	.0	.0	.0	.0
6. Deduct consideration received on disposals.....	735,681,350	710,681,350	.0	.0	25,000,000
7. Deduct amortization of premium.....	.0	.0	.0	.0	.0
8. Total foreign exchange change in book/adjusted carrying value.....	.0	.0	.0	.0	.0
9. Deduct current year's other than temporary impairment recognized.....	.0	.0	.0	.0	.0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	47,262,962	47,262,962	.0	.0	.0
11. Deduct total nonadmitted amounts.....	.0	.0	.0	.0	.0
12. Statement value at end of current period (Line 10 minus Line 11).....	47,262,962	47,262,962	.0	.0	.0

S110

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

**SCHEDULE DB - PART A - VERIFICATION BETWEEN YEARS**

## Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 9, prior year).....			(510,768)
2.	Cost paid/(consideration received) on additions:			
2.1	Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12.....	0		
2.2	Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14.....	0		0
3.	Unrealized valuation increase/(decrease):			
3.1	Section 1, Column 17.....	(1,841,165)		
3.2	Section 2, Column 19.....	510,768		(1,330,397)
4.	Total gain (loss) on termination recognized, Section 2, Column 22.....			(3,791,491)
5.	Considerations received/(paid) on terminations, Section 2, Column 15.....			(3,791,491)
6.	Amortization:			
6.1	Section 1, Column 19.....	0		
6.2	Section 2, Column 21.....	0		0
7.	Adjustment to the Book/Adjusted Carrying Value of hedged item:			
7.1	Section 1, Column 20.....	0		
7.2	Section 2, Column 23.....	0		0
8.	Total foreign exchange change in Book/Adjusted Carrying Value:			
8.1	Section 1, Column 18.....	0		
8.2	Section 2, Column 20.....	0		0
9.	Book/Adjusted Carrying Value at end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 + 7 + 8).....			(1,841,165)
10.	Deduct nonadmitted assets.....			0
11.	Statement value at end of current period (Line 9 minus Line 10).....			(1,841,165)

**SCHEDULE DB - PART B - VERIFICATION BETWEEN YEARS**

## Futures Contracts

1.	Book/Adjusted Carrying Value, December 31, prior year.....			0
2.	Net cash deposits (Section 1, Broker Name/Net Cash Deposits footnote).....			0
3.1	Change in variation margin on open contracts:			
3.11	Section 1, Column 15, current year minus.....	558,924		
3.12	Section 1, Column 15, prior year.....	(446,228)		1,005,153
3.2	Add:			
	Change in adjustment to basis of hedged item:			
3.21	Section 1, Column 17, current year to date minus.....	0		
3.22	Section 1, Column 17, prior year.....	0		0
	Change in amount recognized:			
3.23	Section 1, Column 16, current year to date minus.....	558,931		
3.24	Section 1, Column 16, prior year.....	(446,228)	1,005,159	1,005,159
3.3	Subtotal (Line 3.1 minus Line 3.2).....			(6)
4.1	Variation margin on terminated contracts during the year (Section 2, Column 16).....		(1,317,367)	
4.2	Less:			
4.21	Amount used to adjust basis of hedged item (Section 2, Column 17).....	0		
4.22	Amount recognized (Section 2, Column 16).....	(1,317,367)	(1,317,367)	
4.3	Subtotal (Line 4.1 minus Line 4.2).....			0
5.	Dispositions gains (losses) on contracts terminated in prior year:			
5.1	Recognized.....			0
5.2	Used to adjust basis of hedged items.....			0
6.	Book/Adjusted Carrying Value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2).....			(6)
7.	Deduct nonadmitted assets.....			0
8.	Statement value at end of current period (Line 6 minus Line 7).....			(6)

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

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

**SCHEDULE DB - VERIFICATION**

Verification of Book/Adjusted Carrying Value, Fair Value and Potential Exposure of all Open Derivative Contracts

	Book/Adjusted Carrying Value Check
1. Part A, Section 1, Column 14.....	(1,841,165)
2. Part B, Section 1, Column 14.....	0
3. Subtotal (Line 1 plus Line 2).....	<u>(1,841,165)</u>
4. Part D, Column 5.....	0
5. Part D, Column 6.....	(1,841,165)
6. Total (Line 3 minus Line 4 minus Line 5).....	<u>0</u>
	Fair Value Check
7. Part A, Section 1, Column 16.....	(1,841,165)
8. Part B, Section 1, Column 13.....	<u>558,924</u>
9. Total (Line 7 plus Line 8).....	<u>(1,282,241)</u>
10. Part D, Column 8.....	0
11. Part D, Column 9.....	(1,841,165)
12. Total (Line 9 minus Line 10 minus Line 11).....	<u>558,924</u>
	Potential Exposure Check
13. Part A, Section 1, Column 21.....	35
14. Part B, Section 1, Column 19.....	<u>2,726,670</u>
15. Part D, Column 11.....	<u>2,726,705</u>
16. Total (Line 13 plus Line 14 minus Line 15).....	<u>0</u>

## SCHEDULE E - VERIFICATION BETWEEN YEARS

## Cash Equivalents

	1 Total	2 Bonds	3 Other (a)
1. Book/adjusted carrying value, December 31 of prior year.....	100,033,978	99,981,556	52,422
2. Cost of cash equivalents acquired.....	779,334,045	714,804,351	64,529,694
3. Accrual of discount.....	193,754	193,754	0
4. Unrealized valuation increase (decrease).....	0	0	0
5. Total gain (loss) on disposals.....	125	125	0
6. Deduct consideration received on disposals.....	744,335,865	679,998,625	64,337,240
7. Deduct amortization of premium.....	0	0	0
8. Total foreign exchange change in book/adjusted carrying value.....	0	0	0
9. Deduct current year's other than temporary impairment recognized.....	0	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	135,226,038	134,981,161	244,877
11. Deduct total nonadmitted amounts.....	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	135,226,038	134,981,161	244,877

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

## SCHEDULE A - PART 1

Showing all Real Estate OWNED December 31 of Current Year

1 Description of Property	2 Code	Location		5 Date Acquired	6 Date of Last Appraisal	7 Actual Cost	8 Amount of Encumbrances	9 Book/Adjusted Carrying Value Less Encumbrances	10 Fair Value Less Encumbrances	Change in Book/Adjusted Carrying Value Less Encumbrances					16 Gross Income Earned Less Interest Incurred on Encumbrances	17 Taxes, Repairs, and Expenses Incurred
		3 City	4 State							11 Current Year's Depreciation	12 Current Year's Other Than Temporary Impairment Recognized	13 Current Year's Change in Encumbrances	14 Total Change in B./A.C.V (13 - 11 - 12)	15 Total Foreign Exchange Change in B./A.C.V		
<b>Properties Occupied by the Reporting Entity - Administrative</b>																
FL-ST. PETERSBURG 570 CARILLON.....		ST PETERSBURG.....	FL.....	05/22/1996	12/31/2012	29,545,528	0	20,720,607	37,000,000	667,377	0	0	(667,377)	0	3,269,440	2,749,056
GA-DULUTH 11315 JOHNS CREEK.....		ATLANTA.....	GA.....	01/20/1998	12/31/2012	11,875,789	0	7,758,715	15,800,000	292,986	0	0	(292,986)	0	1,137,408	1,009,312
FL-ST. PETERSBURG 570 CARILLON.....		ST PETERSBURG.....	FL.....	05/15/1996	12/31/2012	6,729,662	0	6,729,662	8,750,000	0	0	0	0	0	0	29,715
0299999. Properties Occupied by the Reporting Entity - Administrative.....						48,150,979	0	35,208,984	61,550,000	960,363	0	0	(960,363)	0	4,406,848	3,788,083
0399999. Total - Properties Occupied by the Reporting Entity.....						48,150,979	0	35,208,984	61,550,000	960,363	0	0	(960,363)	0	4,406,848	3,788,083
0699999. Totals.....						48,150,979	0	35,208,984	61,550,000	960,363	0	0	(960,363)	0	4,406,848	3,788,083

### SCHEDULE A - PART 2

Showing all Real Estate ACQUIRED and Additions Made During the Year

1 Description of Property	Location		4 Date Acquired	5 Name of Vendor	6 Actual Cost at Time of Acquisition	7 Amount of Encumbrances	8 Book/Adjusted Carrying Value Less Encumbrances	9 Additional Investment Made After Acquisition
	2 City	3 State						
<b>Acquired by Purchase</b>								
FL-ST. PETERSBURG 570 CARILLON.....	ST PETERSBURG.....	FL.....	.....2012	VARIOUS.....	.....0	.....0	.....0	.....150,752
FL-ST. PETERSBURG 570 CARILLON.....	ST PETERSBURG.....	FL.....	.....2012	VARIOUS.....	.....0	.....0	.....0	.....3,122
0199999. Total - Acquired by Purchase.....					.....0	.....0	.....0	.....153,874
0399999. Totals.....					.....0	.....0	.....0	.....153,874

**SCHEDULE A - PART 3**

Showing all Real Estate DISPOSED During the Year, Including Payments During the Final Year on "Sales under Contract"

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book Adjusted Carrying Value Less Encumbrances Prior Year	Current Year's Depreciation	Current Year's Other Than Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in B./A. C. V. (11 - 9 - 10)	Total Foreign Exchange Change in B./A. C. V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs, and Expenses Incurred

**NONE**

## SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

1 Loan Number	2 Code	Location		5 Loan Type	6 Date Acquired	7 Rate of Interest	8 Book Value/ Recorded Investment Excluding Accrued Interest	Change in Book Value/Recorded Investment					14 Value of Land and Buildings	15 Date of Last Appraisal or Valuation
		3 City	4 State					9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Amortization)/ Accretion	11 Current Year's Other Than Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Foreign Exchange Change in Book Value		
<b>Mortgages in Good Standing - Commercial Mortgages - All Other</b>														
10512130.....	.....	El Paso.....	TX.....	.....	.10/17/2012	.....3.750	.....5,760,089	.....0	.....0	.....0	.....0	.....0	.....10,125,000	08/10/2012
10512133.....	.....	Port Orange.....	FL.....	.....	.11/01/2012	.....3.700	.....4,989,846	.....0	.....0	.....0	.....0	.....0	.....7,142,857	08/01/2012
87847.....	.....	Calabasas.....	CA.....	.....	.03/01/2011	.....7.150	.....11,998,531	.....0	.....(368,117)	.....0	.....0	.....0	.....55,900,000	10/12/2012
88465.....	.....	Mankato.....	MN.....	.....	.09/01/2011	.....6.970	.....4,880,168	.....0	.....10,380	.....0	.....0	.....0	.....8,060,000	10/31/2012
88880.....	.....	Jacksonville.....	FL.....	.....	.09/01/2011	.....5.250	.....5,384,238	.....0	.....(53,899)	.....0	.....0	.....0	.....12,100,000	11/15/2012
89423.....	.....	Ellenton.....	FL.....	.....	.09/01/2011	.....5.520	.....9,681,757	.....0	.....(186,140)	.....0	.....0	.....0	.....11,700,000	11/14/2012
89520.....	.....	Westminster.....	CO.....	.....	.08/17/2005	.....5.460	.....2,326,457	.....0	.....0	.....0	.....0	.....0	.....3,970,000	10/30/2012
89891.....	.....	Northvale.....	NJ.....	.....	.09/01/2011	.....5.950	.....5,692,586	.....0	.....(33,891)	.....0	.....0	.....0	.....6,550,000	10/24/2012
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other.....							.....50,713,673	.....0	.....(631,667)	.....0	.....0	.....0	.....115,547,857	...XXX.....
0899999. Total - Mortgages in Good Standing.....							.....50,713,673	.....0	.....(631,667)	.....0	.....0	.....0	.....115,547,857	...XXX.....
3399999. Totals.....							.....50,713,673	.....0	.....(631,667)	.....0	.....0	.....0	.....115,547,857	...XXX.....

General Interrogatory:

1. Mortgages in good standing \$.....0 unpaid taxes \$.....0 interest due and unpaid.
2. Restructured mortgages \$.....0 unpaid taxes \$.....0 interest due and unpaid.
3. Mortgages with overdue interest over 90 days not in process of foreclosure \$.....0 unpaid taxes \$.....0 interest due and unpaid.
4. Mortgages in process of foreclosure \$.....0 unpaid taxes \$.....0 interest due and unpaid.

**SCHEDULE B - PART 2**

Showing all Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1 Loan Number	2 Location City	3 State	4 Loan Type	5 Date Acquired	6 Rate of Interest	7 Actual Cost at Time of Acquisition	8 Additional Investment Made After Acquisition	9 Value of Land and Buildings
<b>Mortgages in Good Standing - Commercial Mortgages - All Other</b>								
10512130.....	El Paso.....	TX.....		10/17/2012	.....3.750	.....5,800,000	.....0	.....10,125,000
10512133.....	Port Orange.....	FL.....		11/01/2012	.....3.700	.....5,000,000	.....0	.....7,142,857
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other.....				...XXX.....	.....XXX.....	.....10,800,000	.....0	.....17,267,857
0899999. Total - Mortgages in Good Standing.....				...XXX.....	.....XXX.....	.....10,800,000	.....0	.....17,267,857
3399999. Totals.....				...XXX.....	.....XXX.....	.....10,800,000	.....0	.....17,267,857

**SCHEDULE B - PART 3**

Showing all Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment						14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal		
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization)/ Accretion	10 Current Year's Other Than Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value							
<b>Mortgages With Partial Repayments</b>																			
10512130.....	El Paso.....	TX.....		10/17/2012		.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....39,911	.....0	.....0	.....0	
10512133.....	Port Orange.....	FL.....		11/01/2012		.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....10,154	.....0	.....0	.....0	.....0	
87847.....	Calabasas.....	CA.....		03/01/2011		.....14,450,963	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....2,084,316	.....0	.....0	.....0	.....0	
88465.....	Mankato.....	MN.....		09/01/2011		.....5,069,471	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....199,683	.....0	.....0	.....0	.....0	
88880.....	Jacksonville.....	FL.....		09/01/2011		.....5,747,997	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....309,860	.....0	.....0	.....0	.....0	
89245.....	Fort Lauderdale.....	FL.....		11/12/2004		.....6,003,047	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0
89423.....	Ellenton.....	FL.....		09/01/2011		.....10,148,216	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....280,318	.....0	.....0	.....0	.....0	.....0
89520.....	Westminster.....	CO.....		08/17/2005		.....2,402,691	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....76,234	.....0	.....0	.....0	.....0	.....0
89891.....	Northvale.....	NJ.....		09/01/2011		.....5,823,618	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....97,140	.....0	.....0	.....0	.....0	.....0
0299999. Total - Mortgages With Partial Repayments.....						.....49,646,002	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....3,097,615	.....0	.....0	.....0	.....0	.....0
<b>Mortgages Disposed</b>																			
89245.....	Fort Lauderdale.....	FL.....		11/12/2004	07/01/2012	.....6,003,047	.....0	.....1,897	.....0	.....0	.....1,897	.....0	.....6,004,944	.....6,257,144	.....0	.....252,200	.....252,200	.....252,200	
0399999. Total - Mortgages Disposed.....						.....6,003,047	.....0	.....1,897	.....0	.....0	.....1,897	.....0	.....6,004,944	.....6,257,144	.....0	.....252,200	.....252,200	.....252,200	
0599999. Total Mortgages.....						.....55,649,049	.....0	.....1,897	.....0	.....0	.....1,897	.....0	.....6,004,944	.....9,354,759	.....0	.....252,200	.....252,200	.....252,200	

**SCHEDULE BA - PART 1**

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

1 CUSIP Identification	2 Name or Description	3 Code	4 Location		6 Name of Vendor or General Partner	7 NAIC Designation	8 Date Originally Acquired	9 Type and Strategy	10 Actual Cost	11 Fair Value	12 Book/Adjusted Carrying Value Less Encumbrances	Change in Book/Adjusted Carrying Value					18 Investment Income	19 Commitment for Additional Investment	20 Percentage of Ownership
			City	State								13 Unrealized Valuation Increase (Decrease)	14 Current Year's (Depreciation) or (Amortization) /Accretion	15 Current Year's Other Than Temporary Impairment Recognized	16 Capitalized Deferred Interest and Other	17 Total Foreign Exchange Change in B./A.C.V.			
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated</b>																			
000000 00 0	Foss Virginia 2009 Fund I, LLC		Dover	DE	State Credit Acquisition & Management Associates, LLC		05/04/2009		199,482	(268)	0						(1,255)		2.2
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated									199,482	(268)	0	0	0	0	0	(1,255)	0	XXX	
<b>Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated</b>																			
000000 00 0	Apollo Tax Credit Fund VIII LP		Boston	MA	Apollo Housing II LLC		06/30/2000		20,485,882	1,356,054	1,363,559		(428,883)		0	0			59.5
000000 00 0	California Dreaming, LP, a Hawaii Limited Partnership		Honolulu	HI	California Dreaming		07/19/2007		904,293	342,777	421,868		(90,100)		0	0			0.5
000000 00 0	WNC Institutional Tax Credit Fund IX LP		Sacramento	CA	WNC Institutional Partners IX, LP		11/06/2000		11,405,976	705,925	872,817		(71,288)		0	0			50.0
3199999. Total - Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated									32,796,151	2,404,755	2,658,243	0	(590,272)	0	0	0	0	0	XXX
<b>State Low Income Housing Tax Credit - Unaffiliated</b>																			
000000 00 0	The Tower at Dorsey Manor, L.P.		Atlanta	GA	Lemon Street Tower GP, LLC and Columbia at Dorsey Manor Tower Partners, LLC		04/27/2010		678,455	962,780	588,387		(73,016)		0	0			28.7
3399999. Total - State Low Income Housing Tax Credit - Unaffiliated									678,455	962,780	588,387	0	(73,016)	0	0	0	0	0	XXX
<b>All Other Low Income Housing Tax Credit - Unaffiliated</b>																			
000000 00 0	BC Wilber School LLC		Boston	MA	Beacon Wilber LLC		12/01/2009		317,970	49,295	46,678		(16,789)		0	0			9.5
3599999. Total - All Other Low Income Housing Tax Credit - Unaffiliated									317,970	49,295	46,678	0	(16,789)	0	0	0	0	0	XXX
3999999. Subtotal - Unaffiliated									33,992,058	3,416,562	3,293,308	0	(680,078)	0	0	0	(1,255)	0	XXX
4199999. Totals									33,992,058	3,416,562	3,293,308	0	(680,078)	0	0	0	(1,255)	0	XXX

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**SCHEDULE BA - PART 2**

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Vendor or General Partner	6 Date Originally Acquired	7 Type and Strategy	8 Actual Cost at Time of Acquisition	9 Additional Investment Made After Acquisition	10 Amount of Encumbrances	11 Percentage of Ownership
		3 City	4 State							
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated</b>										
000000 00 0	BSP Farms, LLC.....	Richmond.....	VA.....	Fritz R. Kundrun.....	12/29/2011	.....0	.....	.....8,080	.....	.....0.0
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....							.....0	.....8,080	.....0	.....XXX.....
<b>Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated</b>										
000000 00 0	Apollo Tax Credit Fund VIII LP.....	Boston.....	MA.....	Apollo Housing II LLC.....	06/30/2000	.....0	.....	.....99,294	.....	.....59.5
3199999. Total - Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated.....							.....0	.....99,294	.....0	.....XXX.....
<b>State Low Income Housing Tax Credit - Unaffiliated</b>										
000000 00 0	The Tower at Dorsey Manor, L.P.....	Atlanta.....	GA.....	Lemon Street Tower GP, LLC and Columbia at Dorsey Manor Tower Partners, LLC	04/27/2010	.....0	.....51,000	.....343,113	.....	.....28.7
3399999. Total - State Low Income Housing Tax Credit - Unaffiliated.....							.....51,000	.....343,113	.....0	.....XXX.....
3999999. Subtotal - Unaffiliated.....							.....51,000	.....450,487	.....0	.....XXX.....
4199999. Totals.....							.....51,000	.....450,487	.....0	.....XXX.....

### 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	3 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	
		City	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.							
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated</b>																				
000000 00 0	BSP Farms, LLC.....	Richmond.....	VA...	Sale.....	12/29/2011	03/26/2012	(8,081)	94,501	-	-	-	-	94,501	-	94,500	-	(94,500)	(94,500)	(404)	
000000 00 0	Foss Virginia 2010 Fund I, LLC.....	St. Paul.....	MN..	Sale.....	09/22/2010	12/21/2012	1	127,316	-	-	-	-	127,316	-	127,317	63	(127,254)	(127,254)	(2,334)	
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....								(8,080)	221,817	0	0	0	221,817	0	221,817	63	0	(221,754)	(221,754)	(2,738)
<b>State Low Income Housing Tax Credit - Unaffiliated</b>																				
000000 00 0	The Tower at Dorsey Manor, L.P.....	Atlanta.....	GA..	Capital Distribution.....	04/27/2010	11/26/2012	647	-	-	-	-	0	-	647	647	0	0	0	0	
3399999. Total - State Low Income Housing Tax Credit - Unaffiliated.....								647	0	0	0	0	0	647	647	0	0	0	0	0
<b>All Other Low Income Housing Tax Credit - Unaffiliated</b>																				
000000 00 0	BC Wilber School LLC.....	Boston.....	MA..	Capital Distribution.....	12/01/2009	06/11/2012	608	-	-	-	-	0	-	608	608	0	0	0	0	
3599999. Total - All Other Low Income Housing Tax Credit - Unaffiliated.....								608	0	0	0	0	0	608	608	0	0	0	0	
3999999. Subtotal - Unaffiliated.....								(6,825)	221,817	0	0	0	221,817	0	223,072	1,317	0	(221,754)	(221,754)	(2,738)
4199999. Totals.....								(6,825)	221,817	0	0	0	221,817	0	223,072	1,317	0	(221,754)	(221,754)	(2,738)

## SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	For eign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
<b>U.S. Government - Issuer Obligations</b>																					
912810	EQ 7	US TREASURY BOND			1	1,182,656	143.420	1,434,250	1,000,000	1,127,422	0	(9,065)	0	0	6.250	4.710	FA	23,607	62,500	01/11/2006	08/15/2023
912810	QK 7	US TREASURY N/B	M		1	10,062,540	120.130	12,013,800	10,000,000	10,059,679	0	(1,205)	0	0	3.870	3.840	FA	146,365	387,500	09/03/2010	08/15/2040
912828	EE 6	US TREASURY	C		1	1,485,234	110.180	1,652,805	1,500,000	1,495,398	0	1,599	0	4.250	4.370	FA	24,079	63,750	10/03/2005	08/15/2015	
912828	GS 3	US TREASURY	SD		1	2,683,888	116.800	2,774,166	2,375,000	2,546,329	0	(36,631)	0	4.500	2.730	MN	13,876	106,875	03/19/2009	05/15/2017	
912828	KD 1	US TREASURY	C		1	5,884,712	110.750	6,645,180	6,000,000	5,924,125	0	11,124	0	2.750	2.970	FA	62,323	165,000	04/24/2009	02/15/2019	
912828	MP 2	US TREASURY NOTE			1	3,952,829	116.840	4,673,760	4,000,000	3,964,102	0	4,303	0	3.620	3.760	FA	54,769	145,000	04/21/2010	02/15/2020	
912828	NT 3	US TREASURY NOTE			1	506,643	109.860	549,305	500,000	505,293	0	(625)	0	2.620	2.470	FA	4,958	13,125	10/20/2010	08/15/2020	
912828	QN 3	US TREASURY NOTE	M		1	27,031,250	113.390	28,349,001	25,000,000	26,767,659	0	(190,569)	0	3.120	2.190	MN	101,433	781,250	08/10/2011	05/15/2021	
912828	TM 2	US TREASURY NOTE			1	549,914	99.910	549,527	550,000	549,918	0	4	0	0.620	0.620	FA	1,168	0	09/26/2012	08/31/2017	
0199999	U.S. Government - Issuer Obligations					53,339,666	XXX	58,641,794	50,925,000	52,939,925	0	(221,065)	0	0	XXX	XXX	XXX	432,578	1,725,000	XXX	XXX
<b>U.S. Government - Residential Mortgage-Backed Securities</b>																					
36176F	Z2 7	GNMA REV MTG 765161			1	3,379,900	114.000	3,595,620	3,153,914	3,328,825	0	(40,715)	0	0	4.650	3.120	MON	12,242	143,588	12/01/2012	09/01/2061
36176F	ZU 5	GNMA REV MTG 765155			1	22,464,320	114.170	23,984,390	21,006,691	22,125,066	0	(251,824)	0	0	4.660	3.210	MON	81,576	959,858	12/01/2012	08/01/2061
36230R	NF 9	GNMA REV MTG 756690			1	2,218,599	114.330	2,347,900	2,053,581	2,184,360	0	(28,299)	0	4.660	2.970	MON	7,978	94,511	12/01/2012	10/01/2061	
36230R	NM 4	GNMA REV MTG 756696			1	2,207,762	114.770	2,358,063	2,054,509	2,179,465	0	(28,269)	0	4.690	3.120	MON	8,043	95,033	11/01/2012	12/01/2061	
83162C	PS 6	SBA 2005-20H 1			1	139,793	113.290	158,376	139,793	139,793	0	0	0	5.110	5.110	FA	2,976	7,143	08/09/2005	08/01/2025	
0299999	U.S. Government - Residential Mortgage-Backed Securities					30,410,374	XXX	32,444,349	28,408,488	29,957,509	0	(349,107)	0	0	XXX	XXX	XXX	112,815	1,300,133	XXX	XXX
0599999	Total - U.S. Government					83,750,040	XXX	91,086,143	79,333,488	82,897,434	0	(570,172)	0	0	XXX	XXX	XXX	545,393	3,025,133	XXX	XXX
<b>All Other Governments - Issuer Obligations</b>																					
105756	AP 5	FEDERAL REPUBLIC OF BRAZIL	F		1	3,326,718	125.250	3,112,463	2,485,000	2,890,236	0	(142,641)	0	11.000	4.360	FA	101,747	273,350	10/31/2009	08/17/2040	
455780	AS 5	REPUBLIC OF INDONESIA 144A	F		2FE	2,600,000	116.870	2,921,750	2,500,000	2,537,528	0	(10,775)	0	7.500	6.940	JJ	86,458	187,500	12/13/2005	01/15/2016	
455780	BK 1	REPUBLIC OF INDONESIA 144A	F		2FE	767,250	106.620	826,344	775,000	767,658	0	408	0	3.750	3.870	AO	5,328	14,531	04/19/2012	04/25/2022	
50065W	AC 0	KOREA NATIONAL OIL CORP 144A	F		1FE	3,315,225	104.860	3,486,595	3,325,000	3,316,481	0	1,257	0	3.120	3.180	AO	25,399	51,953	03/26/2012	04/03/2017	
831594	AB 2	SLOVENIA (REPUBLIC OF) 144A	F		1FE	1,083,401	105.370	1,159,125	1,100,000	1,083,528	0	127	0	5.500	5.700	AO	10,924	0	10/19/2012	10/26/2022	
922646	AS 3	REPUBLIC OF VENEZUELA GLOBAL BONDS	F		4FE	1,077,275	100.000	1,025,000	1,025,000	1,070,538	0	(1,495)	0	9.250	8.700	MS	27,917	94,813	10/02/2007	09/15/2027	
92670L	AD 1	SOCIALIST REP OF VIETNAM 144A	F		4FE	2,600,000	109.750	2,743,750	2,500,000	2,536,865	0	(10,710)	0	6.870	6.330	JJ	79,253	171,875	12/13/2005	01/15/2016	
X54003	AD 4	UKRAINE GOVERNMENT REGS	F		4FE	1,096,975	99.500	1,094,500	1,100,000	1,098,467	0	313	0	6.580	6.610	MN	8,042	72,380	06/25/2007	11/21/2016	
0699999	All Other Governments - Issuer Obligations					15,866,844	XXX	16,369,527	14,810,000	15,301,301	0	(163,516)	0	0	XXX	XXX	XXX	345,068	866,402	XXX	XXX
1099999	Total - All Other Governments					15,866,844	XXX	16,369,527	14,810,000	15,301,301	0	(163,516)	0	0	XXX	XXX	XXX	345,068	866,402	XXX	XXX
<b>U.S. Special Revenue &amp; Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Issuer Obligations</b>																					
31398A	DM 1	FNMA			1	1,424,029	120.290	1,684,060	1,400,000	1,413,732	0	(2,694)	0	5.370	5.120	JD	3,972	75,250	11/19/2008	06/12/2017	
74526Q	CT 7	PUERTO RICO ELEC PWR AUTH	SD	E	2FE	846,195	107.510	806,355	750,000	792,748	0	(8,485)	0	5.500	4.100	JJ	20,625	41,250	11/16/2005	07/01/2017	
880591	EJ 7	TN VLY AUTH			1	9,869,300	118.890	11,889,240	10,000,000	9,870,325	0	718	0	4.620	4.690	MS	136,181	462,500	09/16/2010	09/15/2060	
2599999	U.S. Special Revenue & Assessment Obligations - Issuer Obligations					12,139,524	XXX	14,379,655	12,150,000	12,076,805	0	(10,461)	0	0	XXX	XXX	XXX	160,778	579,000	XXX	XXX
<b>U.S. Special Revenue &amp; Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Residential Mortgage-Backed Securities</b>																					
3138A4	A2 1	FNMA AH2724			1	7,646,343	107.300	8,243,458	7,682,197	7,646,645	0	302	0	4.000	4.130	MON	25,607	25,607	11/09/2012	01/01/2041	
3138AF	3C 2	FNMA AI2594			1	680,694	108.550	732,517	674,777	680,524	0	(170)	0	4.500	4.000	MON	2,530	17,713	05/10/2012	05/01/2041	
3138AU	MZ 7	FNMA AJ3075			1	959,227	107.330	1,034,434	963,725	959,258	0	31	0	4.000	4.110	MON	3,212	3,212	11/09/2012	11/01/2041	
3138AV	D7 7	FNMA AJ3725			1	239,318	107.330	258,081	240,440	239,329	0	11	0	4.000	4.130	MON	801	7,213	03/08/2012	10/01/2041	
3138EJ	2K 3	FNMA AL2577			1	61,160	107.300	65,936	61,446	61,162	0	2	0	4.000	4.120	MON	205	205	11/09/2012	06/01/2042	
3138LU	JZ 9	FNMA AO3879			1	3,571,611	107.330	3,851,636	3,588,358	3,571,698	0	88	0	4.000	4.100	MON	11,961	11,961	11/09/2012	06/01/2042	

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## SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	For eign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31402R RN 1	FNMA 735893.....	C.....	..	.....	....1	904,292	108.830	974,431	895,304	903,837	0	(50)	0	0	5.000	4.410	MON...	3,730	44,765	12/09/2008	10/01/2035
31412T NX 7	FNMA 934306.....	.....	..	.....	....1	357,007	108.650	362,734	333,846	356,339	0	(34)	0	0	5.500	2.370	MON...	1,530	18,361	10/08/2010	06/01/2038
31414X U8 3	FNMA 979507.....	.....	..	.....	....1	59,899	108.650	60,860	56,013	59,787	0	(6)	0	0	5.500	2.370	MON...	257	3,081	10/08/2010	04/01/2038
31417C B7 9	FNMA AB5461.....	DR.....	..	.....	....1	25,986,328	104.880	26,221,887	25,000,000	25,986,328	0	0	0	0	3.000	2.820	MON...	62,500	250,000	08/09/2012	06/01/2042
31417M NG 4	FNMA AC3090.....	C.....	..	.....	....1	44,500	108.050	47,794	44,230	44,488	0	(2)	0	0	4.500	4.060	MON...	166	1,990	09/10/2009	09/01/2039
31419F PJ 9	FNMA AE4924.....	.....	..	.....	....1	2,744,811	107.290	2,958,717	2,757,682	2,744,907	0	95	0	0	4.000	4.120	MON...	9,192	9,192	11/09/2012	09/01/2040
31419L YC 1	FNMA AE9706.....	.....	..	.....	....1	4,770,784	107.300	5,143,342	4,793,154	4,770,949	0	165	0	0	4.000	4.120	MON...	15,977	15,977	11/09/2012	12/01/2040
2699999	U.S. Special Revenue - Residential Mortgage-Backed Securities.....					48,025,974	XXX	49,955,827	47,091,172	48,025,251	0	432	0	0	XXX	XXX	XXX	137,668	409,277	XXX	XXX
3199999	Total - U.S. Special Revenue & Special Assessment Obligations.....					60,165,498	XXX	64,335,482	59,241,172	60,102,056	0	(10,029)	0	0	XXX	XXX	XXX	298,446	988,277	XXX	XXX
<b>Industrial &amp; Miscellaneous (Unaffiliated) - Issuer Obligations</b>																					
001546 AM 2	AK STL CORP.....	LS.....	..	.....	..4FE	2,412,500	86.000	2,150,000	2,500,000	2,416,229	0	3,729	0	0	8.370	8.910	AO.....	52,344	109,922	04/30/2012	04/01/2022
00287Y AC 3	ABBVIE INC 144A.....	LS.....	..	.....	..2FE	5,961,360	101.740	6,104,624	6,000,000	5,961,717	0	357	0	0	2.900	2.970	MN.....	25,617	0	11/05/2012	11/06/2022
00817Y AG 3	AETNA INC.....	.....	..	.....	..1FE	10,171,578	137.710	10,638,657	7,725,000	10,146,024	0	(25,554)	0	0	6.750	4.620	JD.....	23,175	260,719	06/27/2012	12/15/2037
00817Y AH 1	AETNA INC.....	LS.....	..	.....	..1FE	4,448,655	109.710	4,937,080	4,500,000	4,458,700	0	4,480	0	0	3.950	4.090	MS.....	59,250	177,750	08/24/2010	09/01/2020
00846U AC 5	AGILENT TECH INC.....	.....	..	.....	..2FE	4,865,050	120.800	5,436,080	4,500,000	4,743,310	0	(43,286)	0	0	6.500	5.210	MN.....	48,750	292,500	01/13/2010	11/01/2017
02005N AM 2	ALLY FINANCIAL INC.....	.....	..	.....	..4FE	514,373	104.240	521,240	500,000	512,517	0	(1,858)	0	0	4.620	3.560	JD.....	321	11,563	08/07/2012	06/26/2015
02209S AL 7	ALTRIA GROUP INC.....	.....	..	.....	..2FE	9,345,863	112.850	9,028,325	8,000,000	9,288,525	0	(57,338)	0	0	4.750	2.590	MN.....	59,111	190,000	07/31/2012	05/05/2021
0258M0 DD 8	AMERICAN EXPRESS CR CO.....	.....	..	.....	..1FE	4,138,754	104.550	4,338,869	4,150,000	4,140,310	0	1,557	0	0	2.370	2.430	MS.....	26,557	48,734	03/21/2012	03/24/2017
02666Q DG 2	AMERICAN HONDA FINANCE 144A.....	LS.....	E	.....	..1FE	5,984,220	110.580	6,634,999	6,000,000	5,987,020	0	1,384	0	0	3.870	3.900	MS.....	64,583	232,500	09/14/2010	09/21/2020
026874 CS 4	AMERICAN INTL GRP INC.....	.....	..	.....	..2FE	4,740,358	108.150	5,137,441	4,750,000	4,741,522	0	1,164	0	0	3.800	3.840	MS.....	49,638	90,250	03/19/2012	03/22/2017
02687Q DG 0	AMERICAN INTL GRP INC.....	.....	..	.....	..2FE	2,719,525	118.020	2,950,639	2,500,000	2,692,561	0	(26,964)	0	0	5.850	4.140	JJ.....	67,031	73,125	03/08/2012	01/16/2018
029912 AY 8	AMERICAN TOWER CORP.....	.....	..	.....	..2FE	2,234,679	120.940	2,418,976	2,000,000	2,178,652	0	(22,812)	0	0	7.250	5.560	MN.....	18,528	145,000	06/10/2010	05/15/2019
03523T AM 0	ANHEUSER-BUSCH INBEV WORLDWIDE.....	E.....	..	.....	..1FE	1,997,282	107.060	2,141,274	2,000,000	1,998,961	0	465	0	0	4.120	4.150	JJ.....	38,042	82,500	02/05/2010	01/15/2015
03523T AN 8	ANHEUSER-BUSCH INBEV WORLDWIDE.....	E.....	..	.....	..1FE	509,960	121.340	606,735	500,000	507,740	0	(895)	0	0	5.370	5.110	JJ.....	12,392	26,875	04/05/2010	01/15/2020
03523T AT 5	ANHEUSER-BUSCH INBEV WORLDWIDE EXCHGD.....	E.....	..	.....	..1FE	4,990,523	106.780	5,339,435	5,000,000	4,995,000	0	1,975	0	0	3.620	3.660	AO.....	38,264	181,250	09/02/2010	04/15/2015
03523T BN 7	ANHEUSER-BUSCH INBEV NV.....	F.....	..	.....	..1FE	2,358,189	100.910	2,386,731	2,365,000	2,358,789	0	600	0	0	1.370	1.430	JJ.....	14,904	0	07/11/2012	07/15/2017
037389 AW 3	AON PLC.....	LS.....	F	.....	..2FE	14,945,550	114.340	17,152,002	15,000,000	14,955,044	0	4,518	0	0	5.000	5.040	MS.....	189,583	750,000	09/07/2010	09/30/2020
037411 AY 1	APACHE CORP.....	.....	..	.....	..1FE	1,474,695	114.520	1,717,836	1,500,000	1,475,532	0	344	0	0	5.250	5.360	FA.....	32,813	78,750	11/30/2010	02/01/2042
053807 AP 8	AVNET INC.....	.....	..	.....	..2FE	1,064,370	104.580	1,045,863	1,000,000	1,019,322	0	(15,366)	0	0	5.870	4.200	MS.....	17,299	58,750	12/07/2009	03/15/2014
05531G AA 9	BB&T CORP.....	.....	..	.....	..1FE	377,440	107.570	376,493	350,000	376,349	0	(1,095)	0	0	3.950	3.000	MS.....	3,202	6,913	07/18/2012	03/22/2022
05565Q BQ 0	BP CAPITAL MARKETS PLC.....	.....	..	.....	..1FE	1,248,850	106.610	1,332,711	1,250,000	1,249,206	0	221	0	0	3.200	3.220	MS.....	12,222	40,000	03/08/2011	03/11/2016
06051G EM 7	BANK OF AMERICA CORP.....	LS.....	..	.....	..1FE	258,703	120.170	300,424	250,000	258,149	0	(553)	0	0	5.700	5.240	JJ.....	6,215	7,125	03/06/2012	01/24/2022
06406H BY 4	BANK OF NEW YORK MELLON CORP.....	.....	..	.....	..1FE	4,057,939	108.540	4,341,834	4,000,000	4,053,103	0	(4,836)	0	0	3.550	3.370	MS.....	38,656	142,000	12/31/2011	09/23/2021
064149 A6 4	BANK OF NOVA SCOTIA.....	A.....	..	.....	..1FE	2,996,160	105.180	3,155,594	3,000,000	2,998,295	0	766	0	0	3.400	3.420	JJ.....	45,050	102,000	01/19/2010	01/22/2015
064149 G8 8	BANK OF NOVA SCOTIA.....	LS.....	A	.....	..1FE	5,491,200	114.760	6,312,286	5,500,000	5,492,561	0	749	0	0	4.370	4.390	JJ.....	112,292	240,625	01/06/2011	01/13/2021
06739F CF 2	BARCLAYS BANK PLC.....	F.....	..	.....	..1FE	2,996,130	112.290	3,368,910	3,000,000	2,997,544	0	531	0	0	5.000	5.020	MS.....	41,250	150,000	09/17/2009	09/22/2016
06849T AA 6	AMERICAN BARRICK GOLD CORP.....	A.....	..	.....	..2FE	999,780	103.720	1,037,210	1,000,000	999,854	0	45	0	0	6.120	6.130	MS.....	18,035	61,250	09/08/2008	09/15/2013
07556Q BA 2	BEAZER HOMES USA INC 144A.....	.....	..	.....	..4FE	1,767,500	105.750	1,850,625	1,750,000	1,765,718	0	(1,782)	0	0	6.620	6.390	AO.....	24,476	28,018	07/11/2012	04/15/2018
084423 AS 1	WR BERKLEY CORP.....	.....	..	.....	..2FE	1,743,350	107.180	1,875,658	1,750,000	1,743,656	0	306	0	0	4.620	4.670	MS.....	23,832	40,244	03/13/2012	03/15/2022
09247X AD 3	BLACKROCK INC.....	.....	..	.....	..1FE	1,997,100	105.580	2,111,688	2,000,000	1,998,782	0	580	0	0	3.500	3.530	JD.....	4,083	70,000	12/08/2009	12/10/2014
097023 BC 8	BOEING COMPANY.....	LS.....	..	.....	..1FE	9,839,700	109.780	10,978,664	10,000,000	9,905,210	0	22,038	0	0	3.750	4.010	MN.....	42,708	375,000	11/17/2009	11/20/2016
097751 AS 0	BOMBARDIER INC 144A.....	A.....	..	.....	..3FE	450,000	111.370	501,188	450,000	450,000	0	0	0	0	7.500	7.500	MS.....	9,938	33,750	03/15/2010	03/15/2018

E10.1

## SCHEDULE D - PART 1

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

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	For eign Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date	
10112R AS 3	BOSTON PROPERTIES LTD LP	..	..	..	.2FE	744,450	109,450	820,936	750,000	745,352	0	451	0	0	4.120	4.210	MN	3,953	30,938	11/08/2010	05/15/2021	
10553Y AE 5	BRASKEM FINANCE LTD 144A	LS	F	..	.2FE	200,300	102,750	205,500	200,000	200,270	0	(30)	0	0	5.370	5.350	MN	1,762	5,375	05/01/2012	05/02/2022	
110122 AQ 1	BRISTOL-MYERS SQUIBB CO	..	..	..	.1FE	26,150	135,070	33,769	25,000	26,100	0	(19)	0	0	6.120	5.790	MN	255	1,531	04/07/2010	05/01/2038	
12189T BA 1	BURLINGTON NORTHERN SANTA FE	..	..	..	.2FE	976,630	120,830	1,208,321	1,000,000	985,664	0	2,262	0	0	5.750	6.070	MS	16,931	57,500	07/24/2008	03/15/2018	
125509 BQ 1	CIGNA CORP	..	..	..	.2FE	2,980,680	122,270	3,668,133	3,000,000	2,980,879	0	255	0	0	5.870	5.920	MS	51,896	176,250	03/02/2011	03/15/2041	
126117 AR 1	CNA FINANCIAL CORP	LS	..	..	.2FE	2,988,780	117,450	3,523,666	3,000,000	2,990,105	0	843	0	0	5.750	5.790	FA	65,167	172,500	02/09/2011	08/15/2021	
12626P AL 7	CRH AMERICA INC	LS	E	..	.2FE	499,720	112,310	561,575	500,000	499,793	0	18	0	0	5.750	5.750	JJ	13,257	28,750	11/30/2010	01/15/2021	
126408 GJ 6	CSX CORP	..	..	..	.2FE	2,101,660	116,830	2,336,645	2,000,000	2,062,491	0	(12,719)	0	0	5.600	4.790	MN	18,667	112,000	09/30/2009	05/01/2017	
126408 GN 7	CSX CORP	..	..	..	.2FE	2,218,260	111,760	2,235,258	2,000,000	2,095,762	0	(39,962)	0	0	6.250	4.000	AO	31,250	125,000	10/16/2009	04/01/2015	
126650 BH 2	CVS CAREMARK CORP	..	..	..	.2FE	5,344,000	119,190	5,959,901	5,000,000	5,219,547	0	(43,878)	0	0	5.750	4.630	JD	23,958	287,500	01/08/2010	06/01/2017	
126650 BN 9	CVS CAREMARK CORP	..	..	..	.2FE	3,742,038	126,930	3,808,107	3,000,000	3,690,700	0	(51,338)	0	0	6.600	2.560	MS	58,300	99,000	06/30/2012	03/15/2019	
12673P AB 1	CA INC	..	..	..	.2FE	2,185,100	109,290	2,185,957	2,000,000	2,073,355	0	(36,102)	0	0	6.120	4.110	JD	10,208	122,500	09/30/2009	12/01/2014	
12673P AC 9	CA INC	..	..	..	.2FE	2,029,980	114,080	2,281,655	2,000,000	2,022,301	0	(2,634)	0	0	5.370	5.180	JD	8,958	107,500	11/24/2009	01/15/2019	
14040E HG 0	CAPITAL ONE BANK	..	..	..	.2FE	2,642,200	102,610	2,565,325	2,500,000	2,510,284	0	(22,444)	0	0	6.500	5.540	JD	8,125	162,500	02/06/2006	06/13/2013	
141781 AX 2	CARGILL INCORPORATED 144A	..	..	..	.1FE	4,975,550	121,010	6,050,578	5,000,000	4,985,418	0	2,425	0	0	6.000	6.060	MN	28,333	300,000	07/01/2008	11/27/2017	
151020 AH 7	CELGENE CORP	..	..	..	.2FE	1,534,217	101,680	1,560,786	1,535,000	1,534,210	0	(8)	0	0	3.250	3.250	FA	19,678	0	08/06/2012	08/15/2022	
17121E AB 3	CHRYSLER GROUP LLC/CG CO-ISSR EXCHGD	LS	E	..	.4FE	609,652	109,000	763,000	700,000	617,591	0	7,939	0	0	8.000	10.550	JD	2,489	56,000	02/01/2012	06/15/2019	
17275R AE 2	CISCO SYSTEMS INC	..	..	..	.1FE	2,097,800	118,510	2,370,379	2,000,000	2,068,251	0	(9,565)	0	0	4.950	4.300	FA	37,400	99,000	09/30/2009	02/15/2019	
17275R AH 5	CISCO SYSTEMS INC	..	..	..	.1FE	8,999,990	116,740	10,507,282	9,000,000	8,999,499	0	34	0	0	4.450	4.450	JJ	184,675	400,500	11/24/2009	01/15/2020	
172967 GB 1	CITIGROUP INC	..	..	..	.1FE	64,847	102,540	66,653	65,000	64,866	0	19	0	0	2.250	2.330	FA	585	0	07/31/2012	08/07/2015	
178566 AC 9	CITY NATIONAL CORP	..	..	..	.1FE	4,986,900	111,030	5,551,659	5,000,000	4,988,938	0	1,094	0	0	5.250	5.280	MS	77,292	262,500	09/08/2010	09/15/2020	
179584 AM 9	CLAIRES STORES INC EXCHGD 144A	..	..	..	.4FE	208,250	107,250	214,500	200,000	207,799	0	(451)	0	0	9.000	8.060	MS	5,300	9,850	08/16/2012	03/15/2019	
18451Q AH 1	CLEAR CHANNEL WORLDWIDE HLDING EXCHGD	..	..	..	.4FE	615,000	100,750	619,613	615,000	615,000	0	0	0	0	7.620	7.620	MS	13,808	23,447	08/02/2012	03/15/2020	
191216 AP 5	COCA-COLA	LS	..	..	.1FE	5,060,744	102,460	5,123,248	5,000,000	5,041,813	0	(14,230)	0	0	1.500	1.200	MN	9,583	75,000	08/31/2011	11/15/2015	
191216 AR 1	COCA-COLA	..	..	..	.1FE	1,993,880	108,740	2,174,795	2,000,000	1,994,978	0	548	0	0	3.150	3.180	MN	8,050	63,000	11/04/2010	11/15/2020	
200339 AE 9	COMERICA BK	..	..	1	.1FE	2,209,720	109,470	2,189,460	2,000,000	2,147,857	0	(61,863)	0	0	8.370	3.400	JJ	77,236	83,750	04/30/2012	07/15/2024	
205363 AL 8	COMPUTER SCIENCES CORP	..	..	..	.2FE	2,709,717	115,350	2,803,188	2,430,000	2,624,112	0	(32,197)	0	0	6.500	4.740	MS	46,508	157,950	03/23/2010	03/15/2018	
20825C AU 8	CONOCOPHILLIPS	..	..	..	.1FE	4,431,440	126,910	5,076,623	4,000,000	4,317,932	0	(37,381)	0	0	6.000	4.660	JJ	110,667	240,000	10/09/2009	01/15/2020	
209615 QA 9	CONSOLIDATED NATURAL GAS	..	..	..	.2FE	5,462,124	108,260	5,413,335	5,000,000	5,367,103	0	(95,021)	0	0	5.000	1.110	JD	20,833	125,000	06/30/2012	12/01/2014	
210795 CB 9	CONTL AIRLINES 2012-2 A	..	..	..	.1FE	3,000,000	104,870	3,146,250	3,000,000	3,000,000	0	0	0	0	4.000	4.000	AO	29,333	0	09/19/2012	04/29/2026	
21685W DF 1	RABOBANK NEDERLAND NV	..	F	..	.1FE	1,997,380	102,480	2,049,727	2,000,000	1,997,331	0	(49)	0	0	3.950	3.960	MN	11,411	0	11/02/2012	11/09/2022	
219868 BN 5	CORPORACION ANDINA DE FOMENTO	..	F	..	.1FE	1,611,384	129,000	1,773,750	1,375,000	1,545,878	0	(21,426)	0	0	8.120	5.780	JD	8,379	111,719	09/30/2009	06/04/2019	
221643 AF 6	COTT BEVERAGES USA INC. EXCHGD	..	..	..	.4FE	1,467,440	110,500	1,467,440	1,328,000	1,463,390	0	(4,050)	0	0	8.120	4.100	MS	35,967	0	11/27/2012	09/01/2018	
22546Q AC 1	CREDIT SUISSE FIRST BOSTON NY	..	E	..	.1FE	2,036,160	118,670	2,373,425	2,000,000	2,026,252	0	(3,280)	0	0	5.300	5.060	FA	40,633	106,000	10/14/2009	08/13/2019	
226566 AK 3	CRICKET COMMUNICATIONS INC	..	..	..	.4FE	182,750	105,870	179,988	170,000	177,770	0	(3,150)	0	0	7.750	5.570	MN	1,683	13,175	05/18/2011	05/15/2016	
23329P AA 8	DEN NORSEK BANK 144A	..	F	..	.1FE	999,130	106,270	1,062,729	1,000,000	999,219	0	89	0	0	3.200	3.210	AO	7,822	16,000	03/26/2012	04/03/2017	
233851 AR 5	DAIMLER FINANCE NORTH AMERICA 144A	LS	E	..	.1FE	933,965	100,510	944,827	940,000	934,289	0	324	0	0	2.250	2.350	JJ	8,813	0	07/25/2012	07/31/2019	
244199 BC 8	DEERE & CO	..	..	..	.1FE	1,989,120	115,920	2,318,520	2,000,000	1,991,988	0	976	0	0	4.370	4.440	AO	18,229	87,500	10/13/2009	10/16/2019	
24422E RE 1	JOHN DEERE CAPITAL CORP	..	..	..	.1FE	6,992,510	113,180	7,922,697	7,000,000	6,993,361	0	637	0	0	3.900	3.910	JJ	128,158	273,000	07/07/2011	07/12/2021	
25156P AC 7	DEUTSCHE TELEKOM INTL FIN COMPANY	..	F	..	.2FE	7,376,003	149,790	7,489,815	5,000,000	7,340,626	0	(35,377)	0	0	8.750	4.760	JD	19,444	218,750	07/31/2012	06/15/2030	
25179M AH 6	DEVON ENERGY CORP	..	..	..	.2FE	4,446,320	123,720	4,948,908	4,000,000	4,312,968	0	(43,739)	0	0	6.300	4.790	JJ	116,200	252,000	10/07/2009	01/15/2019	
25243Y AM 1	DIAGEO CAP PLC	LS	F	..	.1FE	7,123,554	120,390	7,223,600	6,000,000	6,940,603	0	(182,951)	0	0	5.750	2.280	AO	65,167	345,000	12/31/2011	10/23/2017	

E10.2

**SCHEDULE D - PART 1**

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

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates												
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22											
CUSIP Identification	Description		Code	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date												
25459H AL 9	DIRECTV HOLDINGS LLC/DIRECTV F.....	..	..	..	.2FE	2,992,667	.....	106,480	.....	3,194,497	.....	3,000,000	.....	2,996,750	.....	0	.....	1,626	.....	0	.....	0	.....	4.750	.....	4.810	AO.....	.....	35,625	.....	142,500	04/13/2010	10/01/2014
25459H AW 5	DIRECTV HOLDINGS LLC.....	..	..	..	.2FE	1,019,630	.....	108,840	.....	1,088,436	.....	1,000,000	.....	1,015,950	.....	0	.....	(1,609)	.....	0	.....	0	.....	4.600	.....	4.360	FA.....	.....	17,378	.....	46,000	08/26/2010	02/15/2021
25459H BA 2	DIRECTV HOLDINGS LLC/DIRECTV F.....	..	..	..	.2FE	1,244,488	.....	110,960	.....	1,387,099	.....	1,250,000	.....	1,245,192	.....	0	.....	457	.....	0	.....	0	.....	5.000	.....	5.050	MS.....	.....	20,833	.....	62,500	03/07/2011	03/01/2021
25459H BF 1	DIRECTV HOLDINGS LLC/DIRECTV F EXCHGD.....	..	..	..	.2FE	6,062,043	.....	103,150	.....	6,189,564	.....	6,000,000	.....	6,060,672	.....	0	.....	(1,370)	.....	0	.....	0	.....	3.800	.....	3.660	MS.....	.....	67,133	.....	78,956	09/27/2012	03/15/2022
25470D AA 7	DISCOVERY COMMUNICATIONS INC.....	..	..	..	.2FE	2,635,825	.....	118,980	.....	2,974,515	.....	2,500,000	.....	2,600,295	.....	0	.....	(12,557)	.....	0	.....	0	.....	5.620	.....	4.900	FA.....	.....	53,125	.....	140,625	01/12/2010	08/15/2019
260543 CH 4	DOW CHEMICAL.....	LS..	..	..	.2FE	982,660	.....	99,930	.....	999,387	.....	1,000,000	.....	982,830	.....	0	.....	170	.....	0	.....	0	.....	3.000	.....	3.200	MN.....	.....	3,917	.....	0	11/06/2012	11/15/2022
26884A AH 6	ERP OPERATING LP.....	..	..	..	.2FE	1,880,900	.....	111,960	.....	1,959,329	.....	1,750,000	.....	1,793,312	.....	0	.....	(17,443)	.....	0	.....	0	.....	6.580	.....	5.410	AO.....	.....	24,964	.....	115,220	05/01/2007	04/13/2015
29078E AA 3	EMBARQ.....	..	..	..	.2FE	2,511,050	.....	110,420	.....	2,760,579	.....	2,500,000	.....	2,510,552	.....	0	.....	(156)	.....	0	.....	0	.....	7.990	.....	7.950	JD.....	.....	16,656	.....	199,875	08/16/2007	06/01/2036
291011 AY 0	EMERSON ELECTRIC.....	..	..	..	.1FE	22,396,651	.....	117,140	.....	22,105,330	.....	18,870,000	.....	22,317,314	.....	0	.....	(79,337)	.....	0	.....	0	.....	4.870	.....	1.980	AO.....	.....	194,204	.....	0	10/31/2012	10/15/2019
29250R AN 6	ENBRIDGE ENERGY PARTNERS LP EXCHGD.....	..	..	..	.2FE	3,356,100	.....	121,540	.....	3,646,220	.....	3,000,000	.....	3,248,394	.....	0	.....	(40,515)	.....	0	.....	0	.....	6.500	.....	4.710	AO.....	.....	41,167	.....	195,000	03/23/2010	04/15/2018
29455J AN 7	EQT CORPORATION MED TERM NOTE SERIES A.....	..	..	..	.2FE	10,194,720	.....	129,160	.....	10,333,200	.....	8,000,000	.....	10,151,795	.....	0	.....	(42,925)	.....	0	.....	0	.....	8.880	.....	4.690	FA.....	.....	296,000	.....	0	10/23/2012	10/01/2020
30251B AC 2	FMR LLC 144A.....	..	..	..	.1FE	1,988,560	.....	124,630	.....	2,492,613	.....	2,000,000	.....	1,988,690	.....	0	.....	139	.....	0	.....	0	.....	6.500	.....	6.540	JD.....	.....	60,139	.....	130,000	06/30/2010	12/14/2040
319963 AZ 7	FIRST DATA CORP 144A.....	LS..	..	..	.5FE	1,005,000	.....	102,250	.....	1,022,500	.....	1,000,000	.....	1,004,763	.....	0	.....	(237)	.....	0	.....	0	.....	8.750	.....	8.640	JJ.....	.....	40,347	.....	0	07/30/2012	01/15/2022
32055R AR 8	FIRST INDUSTRIAL LP.....	LS..	..	..	.3FE	1,500,540	.....	107,000	.....	1,605,135	.....	1,500,000	.....	1,500,397	.....	0	.....	(143)	.....	0	.....	0	.....	5.950	.....	5.940	MN.....	.....	11,404	.....	89,250	04/30/2012	05/15/2017
341081 FD 4	FLORIDA POWER & LIGHT.....	..	..	..	.1FE	498,760	.....	123,140	.....	615,705	.....	500,000	.....	498,740	.....	0	.....	19	.....	0	.....	0	.....	5.250	.....	5.260	FA.....	.....	10,938	.....	26,250	12/06/2010	02/01/2041
345397 VX 8	FORD MOTOR CREDIT CO.....	..	..	..	.2FE	6,367,500	.....	107,010	.....	6,420,913	.....	6,000,000	.....	6,324,802	.....	0	.....	(42,698)	.....	0	.....	0	.....	4.250	.....	2.830	FA.....	.....	104,833	.....	127,500	05/30/2012	02/03/2017
345397 WF 6	FORD MOTOR CREDIT CO.....	LS..	..	..	.2FE	3,221,075	.....	105,220	.....	3,419,925	.....	3,250,000	.....	3,221,512	.....	0	.....	437	.....	0	.....	0	.....	4.250	.....	4.360	MS.....	.....	36,833	.....	0	09/20/2012	09/20/2022
35177P AT 4	FRANCE TELECOM.....	..	F	..	.1FE	2,117,200	.....	117,210	.....	2,344,324	.....	2,000,000	.....	2,084,036	.....	0	.....	(10,820)	.....	0	.....	0	.....	5.370	.....	4.620	JJ.....	.....	51,660	.....	107,500	10/01/2009	07/08/2019
362320 AZ 6	VERIZON COMMUNICATIONS INC.....	..	..	..	.1FE	1,087,580	.....	124,640	.....	1,246,474	.....	1,000,000	.....	1,047,737	.....	0	.....	(7,537)	.....	0	.....	0	.....	6.840	.....	5.770	AO.....	.....	14,440	.....	68,400	11/29/2006	04/15/2018
36962G 4F 8	GENERAL ELEC CAP CORP.....	..	..	..	.1FE	2,989,680	.....	109,030	.....	3,270,983	.....	3,000,000	.....	2,994,802	.....	0	.....	1,699	.....	0	.....	0	.....	4.370	.....	4.440	MS.....	.....	36,458	.....	131,250	09/16/2009	09/21/2015
36962G 4G 6	GENERAL ELEC CAP CORP A.....	..	..	..	.1FE	7,221,290	.....	105,550	.....	7,652,609	.....	7,250,000	.....	7,238,356	.....	0	.....	5,771	.....	0	.....	0	.....	3.750	.....	3.830	MN.....	.....	35,495	.....	271,875	11/10/2009	11/14/2014
36962G XZ 2	GENERAL ELEC CAP CORP SER A.....	..	..	1	.1FE	1,042,265	.....	129,840	.....	1,265,948	.....	975,000	.....	1,033,568	.....	0	.....	(1,557)	.....	0	.....	0	.....	6.750	.....	6.200	MS.....	.....	19,378	.....	65,813	05/31/2006	03/15/2032
375558 AS 2	GILEAD SCIENCES INC.....	..	..	..	.2FE	698,890	.....	124,960	.....	737,263	.....	590,000	.....	697,967	.....	0	.....	(923)	.....	0	.....	0	.....	5.650	.....	4.500	JD.....	.....	2,778	.....	16,668	06/28/2012	12/01/2041
378272 AA 6	GLENCORE FUNDING 144A.....	..	F	1	.2FE	9,975,000	.....	105,500	.....	10,549,999	.....	10,000,000	.....	9,990,244	.....	0	.....	6,276	.....	0	.....	0	.....	6.000	.....	6.070	AO.....	.....	126,667	.....	600,000	05/24/2010	04/15/2014
38060A AA 2	GOLD FIELDS OROGEN HOLDING BVI 144A.....	..	F	..	.3FE	4,382,545	.....	97,410	.....	4,383,844	.....	4,500,000	.....	4,401,713	.....	0	.....	9,995	.....	0	.....	0	.....	4.870	.....	5.210	AO.....	.....	51,188	.....	219,375	01/11/2011	10/07/2020
38141G CU 6	GOLDMAN SACHS GROUP INC.....	..	..	1	.1FE	1,406,205	.....	116,590	.....	1,748,887	.....	1,500,000	.....	1,416,676	.....	0	.....	1,935	.....	0	.....	0	.....	6.120	.....	6.620	FA.....	.....	34,708	.....	91,875	07/17/2006	02/15/2033
38141G GM 0	GOLDMAN SACHS GROUP INC.....	..	..	..	.1FE	1,494,345	.....	121,760	.....	1,826,412	.....	1,500,000	.....	1,494,388	.....	0	.....	71	.....	0	.....	0	.....	6.250	.....	6.270	FA.....	.....	39,063	.....	93,750	01/21/2011	02/01/2041
38141G GQ 1	GOLDMAN SACHS GROUP INC.....	..	..	..	.1FE	490,255	.....	113,670	.....	568,392	.....	500,000	.....	490,891	.....	0	.....	636	.....	0	.....	0	.....	5.250	.....	5.510	JJ.....	.....	11,229	.....	13,125	03/23/2012	07/27/2021
38141G GS 7	GOLDMAN SACHS GROUP INC.....	..	..	..	.1FE	766,668	.....	117,790	.....	883,464	.....	750,000	.....	765,642	.....	0	.....	(1,026)	.....	0	.....	0	.....	5.750	.....	5.450	JJ.....	.....	18,807	.....	21,563	03/12/2012	01/24/2022
404280 AN 5	HSBC HOLDINGS PLC.....	..	F	..	.1FE	2,993,490	.....	116,870	.....	3,506,353	.....	3,000,000	.....	2,994,157	.....	0	.....	532	.....	0	.....	0	.....	5.100	.....	5.120	AO.....	.....	36,550	.....	153,000	03/29/2011	04/05/2021
404280 AN 9	HSBC HOLDINGS PLC.....	..	F	..	.1FE	2,150,884	.....	109,730	.....	2,375,860	.....	2,165,000	.....	2,151,653	.....	0	.....	769	.....	0	.....	0	.....	4.000	.....	4.080	AO.....	.....	21,650	.....	43,300	03/27/2012	03/30/2022
4042Q1 AE 7	HSBC BANK USA.....	..	E	..	.1FE	1,499,175	.....	110,940	.....	1,664,138	.....	1,500,000	.....	1,499,243	.....	0	.....	70	.....	0	.....	0	.....	4.870	.....	4.880	FA.....	.....	25,797	.....	73,125	08/17/2010	08/24/2020
40963L AE 4	HANA BANK 144A.....	..	F	..	.1FE	774,845	.....	106,010	.....	821,578	.....	775,000	.....	774,835	.....	0	.....	(10)	.....	0	.....	0	.....	3.500	.....	3.500	AO.....	.....	4,973	.....	13,563	04/19/2012	10/25/2017
410867 AC 9	HANOVER INSURANCE GROUP INC.....	..	..	..	.2FE	996,570	.....	118,540	.....	1,185,470	.....	1,000,000	.....	997,174	.....	0	.....	272	.....	0	.....	0	.....	7.500	.....	7.540	MS.....	.....	25,000	.....	75,000	02/18/2010	03/01/2020
41242* AP 7	HARDWOOD FUNDING LLC SER N.....	..	..	..	.2FE	2,000,000	.....	101,500	.....	2,030,112	.....	2,000,000	.....	2,000,000	.....	0	.....	0	.....	0													



## SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	For eign Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date	
651639 AN 6	NEWMONT MINING CORP.....	LS..	..	.2FE	1,984,780	102.880	2,057,599	2,000,000	1,985,760	0	980	0	0	3.500	3.590	MS.....	20,611	36,361	03/05/2012	03/15/2022	
65504L AG 2	NOBLE HOLDING INTL LTD.....	F	..	.2FE	1,490,835	117.000	1,755,107	1,500,000	1,491,019	0	116	0	0	6.050	6.090	MS.....	30,250	90,750	01/31/2011	03/01/2041	
65557F AB 2	NORDEA BANK AB 144A.....	LS..	F	.1FE	749,445	106.250	796,898	750,000	749,504	0	59	0	0	3.120	3.140	MS.....	6,576	11,719	03/14/2012	03/20/2017	
66977W AK 5	NOVA CHEM CORP.....	..	A	.3FE	502,368	109.500	547,500	500,000	501,275	0	(413)	0	0	8.370	8.260	MN.....	6,979	41,875	05/11/2010	11/01/2016	
66989G AA 8	NOVARTIS SEC INVESTMENT LTD.....	..	F	.1FE	1,027,540	119.360	1,193,610	1,000,000	1,018,943	0	(2,622)	0	0	5.120	4.760	FA.....	20,073	51,250	07/08/2009	02/10/2019	
681919 AS 5	OMNICOM GROUP.....	..	..	.2FE	2,800,096	113.930	2,962,426	2,600,000	2,711,949	0	(30,989)	0	0	5.900	4.470	AO.....	32,384	153,400	01/07/2010	04/15/2016	
68389X AC 9	ORACLE CORP.....	..	..	.1FE	2,177,800	121.890	2,437,805	2,000,000	2,121,186	0	(19,934)	0	0	5.750	4.450	AO.....	24,278	115,000	01/11/2010	04/15/2018	
68389X AG 0	ORACLE CORP.....	..	..	.1FE	2,631,600	119.960	2,999,057	2,500,000	2,594,820	0	(12,347)	0	0	5.000	4.320	JJ.....	60,069	125,000	11/10/2009	07/08/2019	
68389X AM 7	ORACLE CORP EXCHGD.....	..	..	.1FE	3,069,862	124.240	3,727,372	3,000,000	3,068,782	0	(1,104)	0	0	5.370	5.210	JJ.....	74,354	161,250	12/12/2011	07/15/2040	
693476 BG 7	PNC FNDG CORP.....	..	..	.1FE	2,994,660	109.260	3,277,907	3,000,000	2,997,242	0	879	0	0	4.250	4.280	MS.....	35,417	127,500	09/16/2009	09/21/2015	
693506 BD 8	PPG INDUSTRIES INC.....	..	..	.2FE	740,805	107.460	805,999	750,000	742,469	0	806	0	0	3.600	3.740	MN.....	3,450	27,000	11/08/2010	11/15/2020	
69352J AG 2	PPL ENERGY SUP LLC A.....	..	..	.2FE	6,293,000	108.440	6,289,520	5,800,000	6,140,953	0	(114,623)	0	0	5.700	3.460	AO.....	69,793	330,600	08/31/2011	10/15/2035	
69369E AC 3	PERTAMINA (PERSERO) PT 144A.....	..	F	.2FE	200,750	109.250	218,500	200,000	200,700	0	(50)	0	0	4.870	4.820	MN.....	1,571	4,875	05/02/2012	05/03/2022	
695114 CJ 5	PACIFICORP.....	..	..	.1FE	198,886	135.870	271,742	200,000	198,942	0	16	0	0	6.350	6.390	JJ.....	5,856	12,700	07/14/2008	07/15/2038	
71645W AR 2	PETROBRAS INTL FIN CO LTD.....	..	F	.2FE	760,704	112.160	785,120	700,000	756,738	0	(3,966)	0	0	5.370	4.180	JJ.....	16,095	18,813	04/20/2012	01/27/2021	
71645W AU 5	PETROBRAS INTL FIN CO LTD.....	..	F	.2FE	3,007,425	104.780	3,169,746	3,025,000	3,010,294	0	2,869	0	0	3.500	3.620	FA.....	42,644	52,938	02/01/2012	02/06/2017	
716743 AD 1	PETRONAS CAPITAL LTD 144A.....	..	F	.1FE	655,090	119.270	775,255	650,000	653,658	0	(458)	0	0	5.250	5.140	FA.....	13,176	34,125	09/10/2009	08/12/2019	
718172 AA 7	PHILIP MORRIS INTL INC.....	..	..	.1FE	1,150,715	121.140	1,142,366	943,000	1,140,286	0	(10,429)	0	0	5.650	1.570	MN.....	6,660	26,640	09/11/2012	05/16/2018	
718172 AB 5	PHILIP MORRIS INTL INC.....	..	..	.1FE	52,925	101.610	50,810	50,000	50,800	0	(2,125)	0	0	4.870	0.590	MN.....	305	2,438	12/31/2011	05/16/2013	
718546 AC 8	PHILLIPS 66 EXCHGD.....	..	..	.2FE	498,872	111.740	558,710	500,000	498,876	0	4	0	0	4.300	4.320	AO.....	5,375	0	12/14/2012	04/01/2022	
74005P AN 4	PRAXAIR INC.....	..	..	.1FE	748,628	116.050	870,429	750,000	749,326	0	141	0	0	5.370	5.390	MN.....	6,719	40,313	10/30/2006	11/01/2016	
74432Q BM 6	PRUDENTIAL FINANCIAL INC.....	LS..	..	.2FE	993,900	116.900	1,169,073	1,000,000	995,128	0	514	0	0	5.370	5.450	JD.....	1,493	53,750	06/16/2010	06/21/2020	
758753 AD 9	REGAL CINEMAS CORP.....	..	..	.4FE	1,100,000	110.500	1,105,000	1,000,000	1,097,411	0	(2,589)	0	0	8.620	4.720	JJ.....	39,771	0	11/28/2012	07/15/2019	
760761 AD 8	REPUBLIC SERVICES INC EXCHGD.....	..	..	.2FE	6,830,876	117.860	8,020,485	6,805,000	6,826,560	0	(1,907)	0	0	5.250	5.200	MN.....	45,650	357,263	08/02/2010	11/15/2021	
761713 AE 6	REYNOLDS AMERICAN INC.....	..	..	.2FE	2,952,229	119.890	3,297,032	2,750,000	2,865,016	0	(29,397)	0	0	7.620	6.240	JD.....	17,474	209,688	10/31/2009	06/01/2016	
767201 AL 0	RIO TINTO FINANCE (USA) LTD.....	..	F	.1FE	2,445,000	117.660	2,941,600	2,500,000	2,446,559	0	818	0	0	5.200	5.340	MN.....	21,306	130,000	11/09/2010	11/02/2040	
771196 AS 1	ROCHE HOLDINGS INC 144A.....	..	E	.1FE	556,700	125.090	625,453	500,000	541,216	0	(5,696)	0	0	6.000	4.450	MS.....	10,000	30,000	03/02/2010	03/01/2019	
780099 CE 5	ROYAL BK OF SCOTLAND GRP PLC.....	LS..	F	.3FE	312,759	105.540	330,365	313,000	312,742	0	(17)	0	0	6.120	6.130	JD.....	1,438	0	11/27/2012	12/15/2022	
78387G AM 5	AT&T INC AKA SBC COMMUNICATIONS.....	..	..	.1FE	1,030,360	125.420	1,254,292	1,000,000	1,028,805	0	(631)	0	0	6.450	6.200	JD.....	2,867	64,500	04/12/2010	06/15/2034	
806854 AB 1	SCHLUMBERGER INVESTMENT SA 144A.....	..	R	.1FE	996,790	107.050	1,070,531	1,000,000	997,116	0	278	0	0	3.300	3.330	MS.....	9,808	33,000	09/07/2011	09/14/2021	
806854 AD 7	SCHLUMBERGER INVESTMENT SA 144A.....	..	R	.1FE	998,320	99.510	995,152	1,000,000	998,373	0	53	0	0	2.400	2.410	FA.....	10,067	0	07/24/2012	08/01/2022	
822582 AC 6	ROYAL DUTCH SHELL PLC.....	..	F	.1FE	3,209,130	117.030	3,510,906	3,000,000	3,131,487	0	(28,029)	0	0	5.200	4.050	MS.....	42,900	156,000	02/11/2010	03/22/2017	
822582 AH 5	SHELL INTERNATIONAL FINANCE BV.....	..	F	.1FE	2,993,850	106.860	3,205,895	3,000,000	2,996,959	0	1,016	0	0	3.250	3.280	MS.....	26,813	97,500	09/15/2009	09/22/2015	
822582 AM 4	SHELL INTERNATIONAL FINANCE BV.....	..	F	.1FE	14,929,200	115.940	17,390,996	15,000,000	14,944,896	0	6,231	0	0	4.370	4.430	MS.....	175,000	656,250	03/18/2010	03/25/2020	
828807 BF 9	SIMON PROPERTY GROUP LP.....	LS..	..	.1FE	10,830,200	121.830	12,182,957	10,000,000	10,594,850	0	(94,017)	0	0	6.120	4.860	MN.....	52,743	612,500	05/24/2010	05/30/2018	
828807 CZ 2	SIMON PROPERTY GROUP LP.....	LS..	..	.1FE	2,527,045	112.530	2,813,379	2,500,000	2,521,967	0	(2,221)	0	0	4.370	4.240	MS.....	36,458	109,375	08/26/2010	03/01/2021	
842400 FA 6	SOUTHERN CALIFORNIA EDISON.....	..	..	.1FE	475,905	122.520	612,623	500,000	477,203	0	488	0	0	5.350	5.710	JJ.....	12,335	26,750	04/07/2010	07/15/2035	
845467 AH 2	SOUTHWESTERN ENERGY CO EXCHGD.....	..	..	.2Z	2,746,734	107.560	2,958,065	2,750,000	2,746,738	0	4	0	0	4.100	4.110	MS.....	33,199	0	12/28/2012	03/15/2022	
85771S AA 4	STATOIL ASA.....	..	F	.1FE	2,164,960	119.450	2,389,182	2,000,000	2,116,009	0	(15,834)	0	0	5.250	4.190	AO.....	22,167	105,000	10/06/2009	04/15/2019	
86959L AE 3	SVENSKA HANDELSBANKEN AB 144A.....	LS..	F	.1FE	496,410	117.680	588,411	500,000	497,180	0	308	0	0	5.120	5.210	MS.....	6,477	25,625	04/05/2010	03/30/2020	
872456 AA 6	TELECOM ITALIA CAPITAL.....	LS..	F	.2FE	2,244,640	115.250	2,305,000	2,000,000	2,177,275	0	(22,274)	0	0	7.170	5.520	JD.....	5,182	143,500	10/07/2009	06/18/2019	
87612E AK 2	TARGET CORP.....	..	..	.1FE	1,071,540	132.340	1,323,457	1,000,000	1,066,910	0	(1,771)	0	0	6.350	5.770	MN.....	10,583	63,500	04/15/2010	11/01/2032	

E10.5

**SCHEDULE D - PART 1**

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	For eign Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date	
878091 BC 0	TIAA OF AMERICA 144A.....	..	..	..1FE	538,755	135.580	677,919	500,000	537,407	0	(523)	0	0	6.850	6.270	JD	1,427	34,250	03/03/2010	12/16/2039	
878742 AE 5	TECK RESOURCES LIMITED.....	LS..	A	..2FE	4,276,330	114.040	4,561,695	4,000,000	4,273,342	0	(2,988)	0	0	6.120	5.590	AO	61,250	122,500	06/30/2012	10/01/2035	
87938W AH 6	TELEFONICA EMISIONES SAU.....	..	F	..2FE	4,475,000	108.750	5,437,500	5,000,000	4,503,797	0	28,797	0	0	5.870	7.840	JJ	135,498	146,925	06/30/2012	07/15/2019	
880451 AT 6	TENNESSEE GAS PIPELINE CO.....	..	..	..2FE	10,533,678	122.910	11,307,745	9,200,000	10,058,208	0	(177,219)	0	0	7.500	5.030	AO	172,500	690,000	03/23/2010	04/01/2017	
88731E AJ 9	TIME WARNER ENT NOTES.....	LS..	..	..2FE	2,992,597	145.910	3,647,796	2,500,000	2,962,550	0	(10,274)	0	0	8.370	6.700	JJ	96,545	209,375	10/31/2009	07/15/2033	
89152U AB 8	TOTAL CAPITAL SA.....	..	F	..1FE	988,980	114.850	1,148,541	1,000,000	991,241	0	782	0	0	4.250	4.360	JD	1,889	42,500	12/08/2009	12/15/2021	
89233P 4C 7	TOYOTA MOTOR CREDIT CORP MTN.....	..	E	..1FE	5,791,943	115.610	5,780,971	5,000,000	5,753,586	0	(38,357)	0	0	4.500	2.290	JD	8,750	112,500	07/31/2012	06/17/2020	
89233P 4S 2	TOYOTA MOTOR CREDIT CORP.....	..	E	..1FE	4,992,350	114.790	5,739,793	5,000,000	4,993,555	0	654	0	0	4.250	4.260	JJ	100,347	212,500	01/05/2011	01/11/2021	
89417E AD 1	TRAVELERS CO INC MTN.....	..	..	..1FE	4,221,760	133.060	5,322,670	4,000,000	4,211,974	0	(3,844)	0	0	6.250	5.840	JD	11,111	250,000	03/24/2010	06/15/2037	
900262 AR 7	TURNER BROADCASTING SYSTEM.....	..	..	..2FE	2,996,765	103.800	2,698,982	2,600,000	2,657,475	0	(111,700)	0	0	8.370	3.860	JJ	108,875	217,750	10/31/2009	07/01/2013	
907818 DK 1	UNION PACIFIC CORP EXCHGD.....	..	..	..2FE	675,823	111.540	641,365	575,000	665,670	0	(8,673)	0	0	4.160	2.270	JJ	11,038	25,400	10/28/2011	07/15/2022	
908906 AC 4	UNIONBANCA CORPORATION.....	..	E	..1FE	612,509	104.530	611,545	585,000	611,739	0	(770)	0	0	3.500	2.940	JD	739	10,238	11/29/2012	06/18/2022	
911312 AM 8	UNITED PARCEL SERVICE.....	..	..	..1FE	496,650	107.180	535,927	500,000	497,285	0	291	0	0	3.120	3.200	JJ	7,205	15,625	11/08/2010	01/15/2021	
911312 AQ 9	UNITED PARCEL SERVICE.....	..	..	..1FE	1,997,340	100.020	2,000,484	2,000,000	1,997,364	0	24	0	0	2.450	2.460	AO	12,794	0	09/24/2012	10/01/2022	
91159H GT 1	US BANCORP.....	LS..	..	..1FE	14,929,350	104.350	15,652,692	15,000,000	14,971,836	0	14,165	0	0	2.870	2.970	MN	49,115	431,250	11/17/2009	11/20/2014	
914906 AH 5	UNIVISION COMMUNICATIONS INC 144A.....	..	..	..4FE	505,625	108.250	541,250	500,000	504,695	0	(628)	0	0	7.870	7.660	MN	6,563	39,375	06/24/2011	11/01/2020	
918204 AS 7	VF CORPORATION.....	..	..	..1FE	2,203,000	117.010	2,340,385	2,000,000	2,136,210	0	(24,826)	0	0	5.950	4.370	MN	19,833	119,000	03/10/2010	11/01/2017	
91911T AM 5	VALE OVERSEAS LTD.....	..	F	..2FE	1,273,532	106.770	1,334,713	1,250,000	1,272,222	0	(1,310)	0	0	4.370	4.130	JJ	25,825	27,344	05/01/2012	01/11/2022	
92344G AX 4	VERIZON GLOBAL FNDG CORP.....	..	..	..1FE	3,291,470	125.230	3,757,134	3,000,000	3,277,006	0	(6,324)	0	0	5.850	5.150	MS	51,675	175,500	08/26/2010	09/15/2035	
92553P AF 9	VIACOM INC.....	..	..	..2FE	1,996,280	108.780	2,175,712	2,000,000	1,998,070	0	622	0	0	4.250	4.280	MS	25,028	85,000	09/24/2009	09/15/2015	
927804 FJ 8	VIRGINIA ELECTRIC AND POWER.....	..	..	..1FE	4,490,370	109.270	4,917,173	4,500,000	4,491,796	0	690	0	0	3.450	3.470	MS	51,750	155,250	08/25/2010	09/01/2022	
931142 CK 7	WAL-MART STORES INC.....	..	..	..1FE	1,031,760	139.380	1,393,859	1,000,000	1,029,715	0	(500)	0	0	6.500	6.260	FA	24,556	65,000	08/19/2008	08/15/2037	
931142 CS 0	WAL-MART STORES INC.....	..	..	..1FE	1,983,100	128.250	2,565,164	2,000,000	1,983,547	0	246	0	0	5.620	5.680	AO	28,125	112,500	03/24/2010	04/01/2040	
931422 AE 9	WALGREEN CO.....	LS..	..	..2FE	149,103	116.860	160,111	137,000	145,485	0	(1,216)	0	0	5.250	4.080	JJ	3,317	7,193	11/18/2009	01/15/2019	
947074 AJ 9	WEATHERFORD INTL INC.....	..	E	..2FE	4,336,800	114.920	4,596,919	4,000,000	4,217,274	0	(42,591)	0	0	6.350	4.970	JD	11,289	254,000	01/15/2010	06/15/2017	
94973V AS 6	WELLPOINT INC.....	LS..	..	..2FE	2,017,760	110.590	2,211,835	2,000,000	2,014,124	0	(1,549)	0	0	4.350	4.240	FA	32,867	87,000	08/12/2010	08/15/2020	
94974B FC 9	WELLS FARGO & CO.....	..	..	..1FE	1,995,640	106.490	2,129,855	2,000,000	1,995,869	0	229	0	0	3.500	3.520	MS	21,972	35,000	03/01/2012	03/08/2022	
959802 AB 5	WESTERN UNION.....	..	..	..2FE	6,838,153	109.870	7,000,401	6,371,000	6,825,610	0	(52,179)	0	0	5.930	3.800	AO	94,450	259,200	06/30/2012	10/01/2016	
959802 AL 3	WESTERN UNION EXCHGD.....	..	..	..2FE	2,140,000	108.810	2,328,664	2,140,000	2,140,000	0	0	0	0	5.250	5.250	AO	28,104	112,414	10/04/2010	04/01/2020	
959802 AM 1	WESTERN UNION.....	..	..	..2FE	499,390	99.650	498,256	500,000	499,397	0	8	0	0	6.200	6.200	JD	861	31,000	06/16/2010	06/21/2040	
960394 AP 9	WESTINGHOUSE CREDIT CORP PUTABLE BOND.....	..	..	..2FE	821,250	110.500	828,758	750,000	759,522	0	(5,991)	0	0	8.870	7.920	JD	3,143	66,563	01/07/1994	06/14/2014	
976656 CB 2	WISCONSIN ELECTRIC POWER.....	..	..	..1FE	2,632,614	114.730	2,581,503	2,250,000	2,537,368	0	(95,246)	0	0	6.250	1.730	JD	11,719	140,625	12/31/2011	12/01/2015	
981058 AD 2	WOORI BANK 144A.....	..	F	..2FE	1,060,000	110.000	1,100,000	1,000,000	1,027,525	0	(10,921)	0	0	7.630	6.310	AO	16,320	76,300	10/31/2009	04/14/2015	
98385X AL 0	XTO ENERGY INC.....	..	..	..1FE	6,857,580	123.630	7,417,830	6,000,000	6,552,390	0	(107,729)	0	0	6.250	4.020	FA	156,250	375,000	01/19/2010	08/01/2017	
984121 BA 8	XEROX CORP.....	..	..	..2FE	2,258,240	109.050	2,181,107	2,000,000	2,083,039	0	(57,154)	0	0	8.250	5.070	MN	21,083	165,000	09/30/2009	05/15/2014	
984121 CA 9	XEROX CORP.....	..	..	..2FE	2,060,860	112.700	2,254,157	2,000,000	2,046,286	0	(5,400)	0	0	5.620	5.220	JD	5,000	112,500	03/12/2010	12/15/2019	
98412J BA 1	XEROX CORP MTN.....	..	..	..2FE	4,109,072	114.860	4,126,916	3,593,000	4,025,356	0	(83,715)	0	0	7.200	3.260	AO	64,674	129,348	04/30/2012	04/01/2016	
98417E AB 6	XSTRATA FIN (CANADA) LTD 144A.....	..	B	..2FE	10,626,900	113.620	11,362,241	10,000,000	10,396,771	0	(91,608)	0	0	5.800	4.660	MN	74,111	580,000	05/20/2010	11/15/2016	
98417E AT 7	XSTRATA FIN (CANADA) LTD 144A.....	..	B	..2FE	2,493,675	101.230	2,530,925	2,500,000	2,493,654	0	(21)	0	0	4.000	4.030	AO	18,333	0	10/18/2012	10/25/2022	
984851 AC 9	YARA INTERNATIONAL ASA.....	..	F	..2FE	5,933,950	128.930	6,446,706	5,000,000	5,692,298	0	(88,014)	0	0	7.870	5.300	JD	21,875	393,750	02/09/2010	06/11/2019	
988498 AH 4	YUM! BRANDS INC.....	LS..	..	..2FE	2,490,375	106.830	2,670,838	2,500,000	2,491,522	0	986	0	0	3.750	3.790	MN	15,625	109,896	08/22/2011	11/01/2021	
G5480@ AA 7	LIBERTY LIVING PROPERTY LTD SERIES A.....	..	F	..2	6,000,000	102.770	6,166,379	6,000,000	6,000,000	0	0	0	0	4.600	4.600	MS	69,767	162,533	01/23/2012	02/28/2022	

E10.6

## SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	For e i g n	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3299999	Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations					726,408,595	XXX	787,501,603	690,303,000	720,424,284	0	(2,983,376)	0	0	XXX	XXX	XXX	9,136,305	28,430,594	XXX	XXX
<b>Industrial &amp; Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities</b>																					
000759	DE 7 AMERICAN BUS FIN SERV 2003-1 A				.1FM	2,164	99.730	2,172	2,178	2,176	0	(1)	0	0	4.280	4.300	MON	8	92	12/23/2003	08/01/2033
026930	AA 5 AMERICAN HOME MTG ASSET 2007-2 A1				.1FM	1,898,583	67.260	2,360,127	3,508,883	1,983,258	0	97,968	(0)	0	0.330	7.270	MON	196	7,468	05/29/2012	03/25/2047
1248MA	AC 1 CREDIT BASED SER&SEC 2007-SP1 A3 144A				.1FM	2,057,283	101.310	2,092,906	2,065,674	2,057,694	0	23	0	0	5.740	5.820	MON	9,891	118,715	04/09/2007	12/01/2037
126380	AA 2 CREDIT SUISSE MTGE CAP 2006-9 1A1				.1FM	797,701	92.050	774,241	841,068	817,955	0	11,796	0	0	5.000	5.950	MON	3,504	42,053	09/07/2006	11/01/2036
126673	DP 4 COUNTRYWIDE ABS CERTS 2004-7 AF6				.1FM	4,299,766	97.520	4,193,728	4,299,972	4,299,766	0	0	0	0	4.710	4.710	MON	16,881	202,571	08/30/2004	12/01/2034
126673	ZU 9 COUNTRYWIDE ABS CERTS 2005-3 AF6				.2FM	593,199	89.640	531,801	593,225	593,199	0	0	0	0	5.210	5.160	MON	2,580	30,960	03/23/2005	08/01/2035
12668A	HA 6 COUNTRYWIDE ALT LN 2005-56 4A1				.1FM	1,021,900	70.410	1,239,088	1,759,746	1,053,582	0	48,348	0	0	0.520	14.310	MON	178	7,366	04/13/2012	11/25/2035
12668W	AC 1 COUNTRYWIDE ABS CERTS 2007-4 A3				.5FM	831,660	71.070	710,794	1,000,000	854,158	495,208	22,498	0	0	5.710	0.050	MON	0	0	03/20/2007	09/01/2037
12670B	AF 6 COUNTRYWIDE ABS CERTS 2007-S2 A6				.5FM	501,882	84.520	424,247	501,913	501,882	0	0	0	0	5.770	5.770	MON	2,417	29,006	03/23/2007	05/01/2037
161546	FJ 1 CHASE FNDG MTGE LN ABS 2003-4 1A6				.1FM	789,684	101.360	800,518	789,707	789,684	0	0	0	0	4.420	4.420	MON	2,915	34,976	07/23/2003	10/01/2014
172973	SW 4 CITICORP RES MTGE 2006-1 3A2				.1FM	50,179	93.620	49,663	53,043	51,903	0	1,724	0	0	5.000	6.390	MON	221	2,652	09/14/2006	02/01/2036
22944B	CX 4 CREDIT SUISSE MTG 2007-5 4A33				.4FM	7,364,101	103.880	7,450,280	7,171,371	7,356,196	0	5,281	0	0	7.000	6.800	MON	41,833	501,996	01/16/2008	08/01/2037
35729P	PC 8 FREMONT HOME LN TR 2006-1 M1				.1FM	4,011,873	2.610	236,547	9,063,456	236,547	293,738	9,500	213,277	0	0.530	0.005	MON	0	0	03/28/2006	04/25/2036
36233A	BR 4 GSAA HOME EQUITY TRUST 2006-3 A2				.1FM	753,754	54.620	913,998	1,673,367	781,290	0	40,539	0	0	0.400	8.330	MON	130	5,429	04/10/2012	03/25/2036
40430H	FL 7 HSI ASSET SEC CORP 2006-OPT3 3A3				.1FM	3,180,261	92.940	3,533,437	3,801,582	3,272,862	0	92,602	0	0	0.390	7.890	MON	247	13,197	02/29/2012	02/25/2036
40431F	AL 5 HOUSEHOLD HOME EQ LN TR 2007-1 M2				.1FM	1,365,000	80.190	1,603,800	2,000,000	1,412,866	0	47,866	0	0	0.690	7.420	MON	460	8,393	06/13/2012	03/20/2036
525221	HA 8 LEHMAN XS TR 2006-2N 1A1				.1FM	5,570,457	63.080	6,783,091	10,752,799	5,743,434	0	216,944	0	0	0.470	3.800	MON	841	36,236	05/18/2012	02/25/2046
52522Q	AM 4 LEHMAN MTGE TR 2007-10 3A1				.1FM	862,793	68.800	812,352	1,180,712	889,306	0	41,057	13,031	0	6.000	0.050	MON	0	0	11/14/2007	12/01/2037
59020U	SU 5 MERRILL LYNCH MG IN TR 2006-A1 1A1				.1FM	3,057,666	68.110	3,586,296	5,264,937	3,101,521	0	60,919	0	0	2.940	21.760	MON	12,907	91,016	04/27/2012	03/01/2036
65536P	AA 8 NOMURA ASSET ACC CORP 2006-AF1 1A1A				.4FM	29,676	37.570	18,667	49,676	29,676	0	0	3,916	0	0.310	0.003	MON	0	0	08/31/2009	05/25/2036
73316P	CE 8 POPULAR ABS MTGE PT TR 2005-2 AF5				.1FM	5,000,000	100.640	5,032,230	5,000,000	5,000,000	0	0	0	0	5.430	5.410	MON	22,638	271,506	03/18/2005	04/01/2035
73316P	CF 5 POPULAR ABS MTGE PT TR 2005-2 AF6				.1FM	2,015,729	98.210	1,979,788	2,015,729	2,015,729	0	0	0	0	5.000	4.990	MON	8,399	100,786	03/18/2005	04/01/2035
73316P	CK 4 POPULAR ABS MTGE PT TR 2005-2 M1				.4FM	3,955,716	71.160	2,879,230	4,045,982	3,969,479	0	(5,611)	0	0	5.410	5.670	MON	18,264	219,119	06/30/2007	04/01/2035
74925F	AA 1 RESIDENTIAL AC LN INC 2008-QR1 1A1				.4FM	180,393	66.920	147,835	220,907	181,275	0	882	1,062	0	1.610	0.010	MON	0	0	07/31/2009	08/25/2036
75970Q	AH 3 RENAISSANCE HELT 2007-2 AF5				.5FM	1,427,156	55.410	1,104,230	1,992,788	1,427,156	0	13,273	31,875	0	6.200	0.060	MON	0	0	05/14/2007	06/01/2037
759950	FG 8 RENAISSANCE HELT 2005-1 AF6				.3FM	4,779,735	96.030	4,590,371	4,779,774	4,779,735	0	0	0	0	4.970	4.960	MON	19,796	257,638	03/03/2005	05/01/2035
759950	FH 6 RENAISSANCE HELT 2005-1 M1				.5FM	1,527,260	51.430	785,502	1,527,261	785,502	(90,179)	0	0	0	5.350	5.380	MON	6,818	81,815	03/03/2005	05/01/2035
759950	FJ 2 RENAISSANCE HELT 2005-1 M2				.4FM	946,527	23.510	224,451	954,538	224,451	(166,652)	0	3,672	0	0.000	0.000	MON	0	47,293	03/03/2005	05/01/2035
86362X	AA 6 STRUCTURED ASSET MTGE INV 2007-A1				.1FM	10,870,751	61.840	13,482,043	21,799,625	11,269,318	0	520,599	0	0	0.370	5.460	MON	1,564	58,368	05/09/2012	01/25/2037
86363V	AA 9 SASCO 2007-5 1F 144A				.6FE	8,004,748	75.360	8,004,748	10,620,714	8,004,748	0	0	98,017	0	0.590	0.002	MON	0	0	10/01/2012	06/25/2037
93934F	MN 9 WASHINGTON MUTUAL PT 2006-AR2 A1A				.1FM	5,405,640	64.590	6,877,396	10,646,520	5,568,704	0	204,584	0	0	1.100	22.020	MON	9,811	68,273	05/18/2012	04/01/2046
3399999	Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities					83,153,237	XXX	83,225,577	119,977,147	79,055,052	532,115	1,430,791	364,850	0	XXX	XXX	XXX	182,499	2,236,924	XXX	XXX
<b>Industrial &amp; Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities</b>																					
055359	AC 7 BCRR 2009-1 2A1 144A				.1FE	3,102,070	119.520	3,585,621	3,000,000	3,066,600	0	(13,437)	0	0	5.850	5.330	MON	9,763	175,740	03/29/2010	07/11/2040
05947U	4C 9 BANC OF A COMM MTGE 2005-6 ASB				.1FM	623,290	103.010	639,878	621,155	621,155	0	(11)	0	0	5.190	5.230	MON	2,687	35,341	12/16/2005	09/01/2047
05947U	7L 6 BANC OF A COMM MTGE 2006-1 A4				.1FM	1,479,993	112.090	1,675,878	1,495,000	1,486,368	0	2,066	0	0	5.370	5.600	MON	6,693	80,311	10/16/2009	09/01/2045
05950E	AD 0 BANC OF A COMM MTGE 2006-2 AAB				.1FM	87,323	103.850	92,671	89,233	88,399	0	207	0	0	5.700	6.480	MON	424	5,180	10/09/2009	05/01/2045
05950X	AD 8 BANC OF A COMM MTGE 2006-5 AAB				.1FM	1,279,945	104.100	1,325,753	1,273,530	1,273,530	0	(488)	0	0	5.370	5.320	MON	5,709	68,503	09/28/2006	09/01/2047
059512	AD 5 BANC OF A COMM MTGE 2007-3 AAB				.1FM	2,824,209	103.070	2,954,539	2,866,336	2,856,931	0	16,113	0	0	5.680	6.050	MON	13,580	163,932	07/18/2007	06/01/2049
059513	AE 1 BANC OF A COMM MTGE 2007-4 A4				.1FM	5,856,538	118.050	5,902,884	5,000,000	5,784,927	0	(71,611)	0	0	5.720	2.020	MON	23,872	121,743	07/31/2012	02/01/2051

E10.7

## SCHEDULE D - PART 1

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

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	For e i g n	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
05955F AA 8	BANC OF AMERICA LARGE LOAN 2009-UB1 A4A	..	..	..	..	.1FE	1,371,094	113.520	1,419,000	1,250,000	1,327,746	0	(19,731)	0	5.620	3.830	MON	5,858	70,668	09/16/2010	06/01/2050	
07383F 7V 4	BEAR STEARNS COMM 2005-PWR8 AAB	..	..	..	..	.1FM	953,451	100.240	962,393	960,051	958,065	0	1,119	0	4.580	4.850	MON	3,665	52,256	09/30/2009	06/01/2041	
07387B FR 9	BEAR STEARNS COMM 2006-T22 AAB	..	..	..	..	.1FM	157,673	102.060	160,951	157,690	157,673	0	0	0	5.570	5.580	MON	732	8,881	04/06/2006	04/01/2038	
07387M AE 9	BEAR STEARNS COMM 2006-PW11 A4	..	..	..	..	.1FM	2,992,500	112.780	3,383,398	3,000,000	2,995,440	0	867	0	5.450	5.620	MON	13,629	166,080	10/16/2009	03/01/2039	
07388L AE 0	BEAR STEARNS COMM 2006-PW13 A4	..	..	..	..	.1FM	2,421,461	114.660	2,929,795	2,555,000	2,477,680	0	18,162	0	5.540	6.560	MON	11,796	141,547	09/17/2009	09/01/2041	
07388N AD 8	BEAR STEARNS COMM 2006-TOP24 A AB	..	..	..	..	.1FM	417,199	102.930	427,124	414,940	414,940	0	(147)	0	5.530	5.460	MON	1,913	24,094	10/18/2006	10/01/2041	
12513X AD 4	CITIGROUP/DEUTSCHE 2006-CD2 AAB	..	..	..	..	.1FM	575,499	102.660	587,934	572,659	572,659	0	0	0	5.330	5.390	MON	2,546	31,101	02/27/2006	01/01/2046	
125278 AA 9	CITIGROUP COMM MTG 2010 RR2 CA3A 144A	..	..	..	..	.1FE	484,172	113.630	568,162	500,000	490,244	0	2,373	0	5.310	5.970	MON	1,180	26,555	03/03/2010	10/15/2016	
20047E AE 2	COMM MTGE PT CERT 2006-C8 A4	..	..	..	..	.1FM	1,330,605	114.600	1,719,094	1,500,000	1,398,506	0	24,311	0	5.300	7.500	MON	6,633	79,590	10/15/2009	12/01/2046	
22541S 2R 8	CSFB MTG SEC CORP 2004-C5 AAB	..	..	..	..	.1FM	1,180,405	101.310	1,219,055	1,203,295	1,199,347	0	2,002	0	4.580	4.930	MON	4,600	55,195	03/21/2005	11/01/2037	
22544Q AD 1	CREDIT SUISSE MTG 2007-C3 AAB	..	..	..	..	.1FM	4,040,062	109.450	4,419,721	4,037,818	4,034,321	0	(901)	0	5.670	5.800	MON	19,108	233,107	10/03/2007	06/01/2039	
225470 FT 3	CREDIT SUISSE MTG 2006-C1 A4	..	..	..	..	.1FM	103,469	112.670	123,939	110,000	106,327	0	991	0	5.400	6.720	MON	496	6,055	09/30/2009	02/01/2039	
225470 TA 1	CREDIT SUISSE MTGE 2006-OMA A 144A	..	..	..	..	.1FM	1,005,000	113.620	1,136,290	1,000,000	1,001,132	0	(652)	0	5.380	5.350	MON	4,487	53,840	01/27/2006	05/01/2023	
225470 XB 4	CREDIT SUISSE MTGE 2006-OMA B1 144A	..	..	..	..	.1FM	1,005,000	117.900	1,179,081	1,000,000	1,001,889	0	(525)	0	5.460	5.450	MON	4,555	54,660	01/27/2006	05/01/2023	
34461A AA 6	FONTAINEBLEAU MB TR 2012-FBLU A	..	..	..	..	.1FM	3,099,977	103.420	3,206,042	3,100,000	3,099,977	0	0	0	2.880	2.890	MON	7,458	55,936	04/05/2012	05/01/2027	
34461A AC 2	FONTAINEBLEAU MB TR 2012-FBLU B	..	..	..	..	.1FM	799,972	104.480	835,838	800,000	799,972	0	0	0	3.870	3.890	MON	2,583	19,375	04/05/2012	05/01/2027	
350910 AU 9	FOUR TIMES SQUARE TR 2006-4TS C 144A	..	..	..	..	.1FM	200,985	108.950	217,913	200,000	200,643	0	(66)	0	5.450	5.460	MON	606	10,904	12/11/2006	12/11/2028	
36190K AE 9	GS MTGE SEC CORP II 2009-RR1 GGA 144A	..	..	..	..	.1FE	2,122,813	115.070	2,301,420	2,000,000	2,067,744	0	(21,299)	0	5.840	4.730	MON	9,737	118,958	03/29/2010	07/01/2038	
36228C VR 1	GS MTG SEC CORP II 2005-GG4 AABA	..	..	..	..	.1FM	136,363	100.970	136,638	135,317	135,317	0	(436)	0	4.680	4.330	MON	528	6,355	09/28/2009	07/01/2039	
36228C VS 9	GS MTG SEC CORP II 2005-GG4 AAB	..	..	..	..	.1FM	110,346	100.550	115,642	115,000	114,575	0	1,246	0	4.750	5.470	MON	456	5,469	02/13/2006	07/01/2039	
36228C ZS 5	GS MTG SEC CORP II 2007-EOP A1 144A	..	..	..	..	.1FM	530,557	100.090	535,841	535,335	535,335	0	2,206	0	0.340	1.270	MON	135	8,263	07/31/2009	03/06/2020	
36828Q QD 1	GE CAPITAL COMM MTG 2005-C4 ASB	..	..	..	..	.1FM	1,940,040	103.980	2,007,312	1,930,398	1,930,398	0	(635)	0	5.270	5.320	MON	8,486	103,469	12/02/2005	11/01/2045	
36828Q QK 5	GE CAPITAL COMM MTG 2005-C4 C	..	..	..	..	.5FM	495,911	50.790	253,983	500,000	497,747	0	88	0	5.300	5.550	MON	2,211	26,960	12/02/2005	11/01/2045	
46625Y XQ 3	JPMORGAN CHASE COMM 2005-LDP5 A4	..	..	..	..	.1FM	5,850,938	111.250	6,675,483	6,000,000	5,922,942	0	23,335	0	5.200	5.800	MON	25,998	316,983	09/17/2009	12/01/2044	
46625Y XQ 1	JPMORGAN CHASE COMM 2005-LDP5 ASB	..	..	..	..	.1FM	472,079	102.760	482,735	469,756	469,756	0	0	0	5.190	5.170	MON	2,032	24,771	12/16/2005	12/01/2044	
46637T AA 8	JP MORGAN CHASE COMM 2012-WLDN A 144A	..	..	..	..	.1FM	2,029,986	109.450	2,189,112	2,000,000	2,028,357	0	(1,629)	0	3.900	3.730	MON	6,509	45,563	05/22/2012	05/01/2030	
50180C AD 2	LBUBS COMM MTGE TR 2006-C7 A3	..	..	..	..	.1FM	2,816,460	114.650	3,439,649	3,000,000	2,890,717	0	24,924	0	5.340	6.520	MON	8,912	160,410	10/31/2009	11/11/2038	
52108H YM 0	LBUBS COMM MTGE TR 2004-C1 C	..	..	..	..	.1FM	313,522	105.310	315,931	300,000	312,288	0	(1,235)	0	4.840	3.690	MON	808	6,058	07/31/2012	01/11/2036	
52108H ZH 3	LBUBS COMM MTGE TR 2005-C1 F 144A	..	..	..	..	.1FM	2,009,956	93.900	1,878,068	2,000,000	2,001,616	0	(1,245)	0	5.030	5.010	MON	5,592	100,660	01/31/2005	02/11/2040	
52108M DD 3	LBUBS COMM MTGE TR 2006-C1 A4	..	..	..	..	.1FM	2,881,457	111.620	3,348,779	3,000,000	2,938,291	0	18,605	0	5.150	6.000	MON	8,593	154,680	10/31/2009	02/11/2031	
59022H LF 7	MERRILL LYNCH MTG TR 2005-CK1 ASB	..	..	..	..	.1FM	735,896	100.480	737,666	734,136	734,136	0	0	0	5.260	5.290	MON	3,220	39,025	12/01/2005	11/01/2037	
59022H MU 3	MERRILL LYNCH MTG TR 2005-CK1 A6	..	..	..	..	.1FM	7,328,397	110.940	8,304,101	7,485,000	7,407,860	0	26,356	0	5.260	5.780	MON	32,825	397,886	09/30/2009	11/01/2037	
59022H NB 4	MERRILL LYNCH MTG TR 2005-LC1 ASB	..	..	..	..	.1FM	86,867	100.160	86,540	86,396	86,396	0	0	0	5.280	5.200	MON	380	4,563	12/16/2005	01/01/2044	
60693S AH 7	ML COUNTRYWIDE COMM 2006-1 A4	..	..	..	..	.1FM	154,636	112.820	186,161	165,000	159,541	0	1,648	0	5.480	6.830	MON	754	9,127	09/30/2009	02/01/2039	
61745I BP 3	MORGAN STNLY CAP I 2005-HQ7 AAB	..	..	..	..	.1FM	1,471,420	99.960	1,462,924	1,463,432	1,463,432	0	0	0	5.180	5.180	MON	6,324	77,096	11/17/2005	11/01/2042	
61751N AE 2	MORGAN STNLY CAP I 2007-HQ11 AAB	..	..	..	..	.1FM	844,871	104.330	876,654	840,270	840,357	0	(677)	0	5.440	5.380	MON	3,812	45,744	02/15/2007	02/01/2044	
61754J AE 8	MORGAN STNLY CAP I 2007-T27 AAB	..	..	..	..	.1FM	92,746	103.110	96,218	93,314	93,065	0	91	0	5.650	5.910	MON	439	5,350	10/08/2009	06/01/2042	
749289 AA 2	RBSCF TRUST 2009-RR2 CWA	..	..	..	..	.1FE	2,907,579	113.460	3,420,258	3,014,500	2,947,192	0	14,935	0	5.220	5.900	MON	13,121	157,447	02/09/2010	08/01/2048	
74928H AA 4	RBSCF TRUST 2010-RR3 CSCA 144A	..	..	..	..	.1FE	3,362,592	113.910	3,417,318	3,000,000	3,324,048	0	(38,544)	0	5.460	2.120	MON	13,668	68,338	07/31/2012	09/01/2039	
90269P AA 9	UBS BAML TRUST 2012-WRM A 144A	..	..	..	..	.1FM	2,549,834	106.870	2,671,970	2,500,000	2,547,667	0	(2,166)	0	3.660	3.430	MON	7,631	38,156	06/22/2012	06/01/2030	
92936T AB 8	WF-RBS COMM MTGE TR 2012-C7 A2	..	..	..	..	.1FM	1,529,877	108.040	1,620,687	1,500,000	1,528,471	0	(1,406)	0	3.430	3.200	MON	4,289	25,733	06/07/2012	06/01/2045	

E10.8

## SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	F o r e i g n	B o n d C H A R	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
92977Q AC 2	WACHOVIA BANK COM MTG 2006-C27				.1FM	934,160	99.880	928,473	929,520	929,520	0	0	0	0	5.720	5.650	MON	4,436	53,234	08/10/2006	07/01/2045
933632 AB 7	WASHINGTON MUTUAL 2007-SL2 A1 144A				.2AM	615,228	100.720	619,690	615,229	615,228	0	0	0	0	5.310	5.300	MON	2,724	33,033	03/22/2007	12/01/2049
3499999	Industrial & Miscellaneous - Commercial Mortgage-Backed Securities					81,716,423	XXX	88,782,207	81,119,310	81,936,467	0	4,804	0	0	XXX	XXX	XXX	328,193	3,773,925	XXX	XXX
<b>Industrial &amp; Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities</b>																					
05377R BB 9	AESOP FUNDING II LLC 2012-3A A 144A				.1FE	1,999,107	102.000	2,040,180	2,000,000	1,999,171	0	64	0	0	2.100	2.110	MON	1,283	16,333	07/25/2012	03/20/2019
05522R AV 0	BANK OF AMERICA CR CARD TR 2007-B2 B2				.1FE	15,161,539	99.780	15,666,246	15,700,000	15,608,033	0	88,194	0	0	0.400	0.970	MON	2,676	71,015	10/18/2007	06/15/2016
239753 DL 7	TARGET CORP				.1FE	1,476,342	127.480	1,784,734	1,400,000	1,463,208	0	(2,360)	0	0	6.650	6.190	FA	38,792	93,100	05/31/2006	08/01/2028
42805R AU 3	HERTZ VEHICLE FING LLC 2009-2A A1 144A				.1FE	5,499,672	100.550	5,530,580	5,500,000	5,499,978	0	93	0	0	4.260	4.300	MON	3,905	234,300	10/16/2009	03/25/2014
42805R AV 1	HERTZ VEHICLE FING LLC 2009-2A A2 144A				.1FE	11,495,355	108.760	11,964,370	11,000,000	11,336,000	0	(159,467)	0	0	5.290	3.730	MON	9,698	581,900	12/31/2011	03/25/2016
52521G AD 7	LEHMAN BROS SM BAL TR 2007-1 2A3				.2AM	15,162,474	76.490	11,614,843	15,183,000	15,162,474	0	0	0	0	5.620	5.650	MON	71,107	853,285	03/28/2007	03/01/2037
685049 AA 6	ORANGE LAKE TMSHARE TR 2012-AA A 144A				.1FE	2,596,491	103.560	2,689,221	2,596,640	2,596,506	0	15	0	0	3.450	3.470	MON	5,226	67,935	02/29/2012	03/10/2027
724060 AA 6	PIPELINE FUNDING COMPANY LLC 144A				.2AM	2,000,000	120.830	2,416,760	2,000,000	2,000,000	0	0	0	0	7.500	7.500	JJ	69,167	150,000	10/08/2009	01/15/2030
82650W AB 6	SIERRA REC FNDG 2008-1 1A A2 NOTES				.1FE	1,243,883	100.940	1,230,659	1,219,116	1,237,614	0	(3,921)	0	0	4.210	3.570	MON	1,711	52,571	05/31/2011	02/20/2020
G4302* AA 8	HARBOUR/MAINSAIL				.6	697,136	15.910	554,572	3,485,681	554,572	(26,944)	26,944	0	0	0.220	9.710	MON	576	8,182	09/24/2008	10/01/2050
3599999	Industrial & Miscellaneous - Other Loan-Backed and Structured Securities					57,331,999	XXX	55,492,165	60,084,437	57,457,556	(26,944)	(50,438)	0	0	XXX	XXX	XXX	204,141	2,128,621	XXX	XXX
3899999	Total - Industrial & Miscellaneous (Unaffiliated)					948,610,254	XXX	1,015,001,552	951,483,894	938,873,359	505,171	(1,598,219)	364,850	0	XXX	XXX	XXX	9,851,138	36,570,064	XXX	XXX
<b>Hybrid Securities - Issuer Obligations</b>																					
03076C AC 0	AMERIPRISE FINANCIAL INC				.2FE	8,275,500	110.500	9,061,000	8,200,000	8,262,544	0	(11,150)	0	0	7.510	7.250	JD	51,373	601,440	07/31/2012	06/01/2066
654579 AA 9	NIPPON LIFE INSURANCE CO 144A		F		.1FE	1,305,000	105.000	1,370,250	1,305,000	1,305,000	0	0	0	5.000	5.000	AO	13,231	0	10/11/2012	10/18/2042	
G4637E BF 1	HSBC BANK PLC 1 EUROCLEAR 12501		F	1	.1FE	9,487,500	50.000	8,250,000	16,500,000	9,487,500	0	0	0	0.750	3.280	JD	344	173,451	09/25/2009	06/29/2049	
4299999	Hybrid Securities - Issuer Obligations					19,068,000	XXX	18,681,250	26,005,000	19,055,044	0	(11,150)	0	0	XXX	XXX	XXX	64,948	774,891	XXX	XXX
4899999	Total - Hybrid Securities					19,068,000	XXX	18,681,250	26,005,000	19,055,044	0	(11,150)	0	0	XXX	XXX	XXX	64,948	774,891	XXX	XXX
<b>Totals</b>																					
7799999	Total - Issuer Obligations					826,822,629	XXX	895,573,829	794,193,000	819,797,359	0	(3,389,568)	0	0	XXX	XXX	XXX	10,139,677	32,375,887	XXX	XXX
7899999	Total - Residential Mortgage-Backed Securities					161,589,585	XXX	165,625,753	195,476,807	157,037,812	532,115	1,082,116	364,850	0	XXX	XXX	XXX	432,982	3,946,334	XXX	XXX
7999999	Total - Commercial Mortgage-Backed Securities					81,716,423	XXX	88,782,207	81,119,310	81,936,467	0	4,804	0	0	XXX	XXX	XXX	328,193	3,773,925	XXX	XXX
8099999	Total - Other Loan-Backed and Structured Securities					57,331,999	XXX	55,492,165	60,084,437	57,457,556	(26,944)	(50,438)	0	0	XXX	XXX	XXX	204,141	2,128,621	XXX	XXX
8399999	Grand Total - Bonds					1,127,460,636	XXX	1,205,473,954	1,130,873,554	1,116,229,194	505,171	(2,353,086)	364,850	0	XXX	XXX	XXX	11,104,993	42,224,767	XXX	XXX

E10.9

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

Showing all PREFERRED STOCKS Owned December 31 of Current Year

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

**NONE**

**SCHEDULE D - PART 2 - SECTION 2**

Showing all COMMON STOCKS Owned December 31 of Current Year

1 CUSIP Identification	2 Description	3 Codes		5 Number of Shares	6 Book/ Adjusted Carrying Value	7 Fair Value		9 Actual Cost	10 Dividends			13 Change in Book/Adjusted Carrying Value				17 NAIC Market Indicator (a)	18 Date Acquired
		3 Code	4 F o r e i g n			7 Rate Per Share Used to Obtain Fair Value	8 Fair Value		10 Declared but Unpaid	11 Amount Received During Year	12 Nonadmitted Declared but Unpaid	13 Unrealized Valuation Increase/ (Decrease)	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Change in B./A.C.V. (13-14)	16 Total Foreign Exchange Change in B./A.C.V.		
<b>Common Stocks - Industrial and Miscellaneous (Unaffiliated)</b>																	
26817R 10 8	DYNEGY INC EXCHGD.....			6,092,000	116,540	19,120	116,540	117,576	0	0	0	(1,036)	0	(1,036)	0	L.....	10/03/2012
9099999.	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated).....				116,540	XXX	116,540	117,576	0	0	0	(1,036)	0	(1,036)	0	XXX	XXX
<b>Common Stocks - Parent, Subsidiaries and Affiliates</b>																	
46069@ 10 9	INTER SECURITIES INS AGY INC.....			100,000	0	0.000	0	30,000	0	175,000	0	0	0	0	0	K.....	02/28/2001
89346@ 10 4	TRANSAMERICA ASSET MANAGEMENT.....			77,000,000	31,844,323	413,562	31,844,323	20,482,200	0	11,550,000	0	341,509	0	341,509	0	J.....	07/18/2002
89360@ 10 5	TRANSAMERICA FND SVC INC.....			22,065,000	0	0.000	0	215,469	0	2,200,000	0	0	0	0	K.....	12/23/2004	
98146# 10 5	WORLD FIN GRP INS AGENCY INC.....			8,025,000	0	0.000	0	2,193,002	0	0	0	0	0	0	K.....	05/14/1998	
9199999.	Total - Common Stocks - Parent, Subsidiaries and Affiliates.....				31,844,323	XXX	31,844,323	22,920,671	0	13,925,000	0	341,509	0	341,509	0	XXX	XXX
9799999.	Total - Common Stock.....				31,960,863	XXX	31,960,863	23,038,247	0	13,925,000	0	340,473	0	340,473	0	XXX	XXX
9899999.	Total - Preferred and Common Stock.....				31,960,863	XXX	31,960,863	23,038,247	0	13,925,000	0	340,473	0	340,473	0	XXX	XXX

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

**SCHEDULE D - PART 3**

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
<b>Bonds - U.S. Government</b>								
36176F Z2 7	GNMA REV MTG 765161 4.658% 09/01/61.....		12/01/2012	Interest Capitalization.....		132,140	132,140	0
36176F ZU 5	GNMA REV MTG 765155 4.660% 08/01/61.....		12/01/2012	Interest Capitalization.....		752,993	752,993	0
36230R NF 9	GNMA REV MTG 756690 4.662% 10/01/61.....		12/01/2012	Interest Capitalization.....		54,982	54,982	0
36230R NM 4	GNMA REV MTG 756696 4.698% 12/01/61.....		11/01/2012	Interest Capitalization.....		65,657	65,657	0
912828 TM 2	US TREASURY NOTE 0.625% 08/31/17.....		09/26/2012	CREDIT RESEARCH & TRADING LLC.....		549,914	550,000	256
0599999	Total - Bonds - U.S. Government.....					1,555,686	1,555,772	256
<b>Bonds - All Other Government</b>								
455780 BK 1	REPUBLIC OF INDONESIA 1 3.750% 04/25/22.....	F.....	04/19/2012	J.P. MORGAN SECURITIES INC.....		767,250	775,000	0
50065W AC 0	KOREA NATIONAL OIL CORP 144A.....	F.....	03/26/2012	BARCLAYS.....		3,315,225	3,325,000	0
831594 AB 2	SLOVENIA (REPUBLIC OF) 5.500% 10/26/22.....	F.....	10/19/2012	DEUTSCHE BANC ALEX BROWN.....		1,083,401	1,100,000	0
1099999	Total - Bonds - All Other Government.....					5,165,876	5,200,000	0
<b>Bonds - U.S. Special Revenue and Special Assessment</b>								
3138A4 A2 1	FNMA AH2724 4.000% 01/01/41.....		11/09/2012	BANK OF AMERICA.....		7,646,343	7,682,197	11,097
3138AF 3C 2	FNMA AI2594 4.500% 05/01/41.....		05/10/2012	BARCLAYS.....		680,694	674,777	1,097
3138AU MZ 7	FNMA AJ3075 4.000% 11/01/41.....		11/09/2012	BANK OF AMERICA.....		959,227	963,725	1,392
3138AV D7 7	FNMA AJ3725 4.000% 10/01/41.....		03/08/2012	CITIGROUP.....		239,318	240,440	294
3138EJ 2K 3	FNMA AL2577 4.000% 06/01/42.....		11/09/2012	BANK OF AMERICA.....		61,160	61,446	89
3138LU JZ 9	FNMA AO3879 4.000% 06/01/42.....		11/09/2012	BANK OF AMERICA.....		3,571,611	3,588,358	5,183
31417C B7 9	FNMA AB5461 3.000% 06/01/42.....		08/09/2012	CITIGROUP.....		25,986,327	25,000,000	25,000
31419A GZ 4	FNMA AE0215 4.000% 12/01/39.....		05/10/2012	Various.....		21,899,516	39,543,123	26,891
31419F PJ 9	FNMA AE4924 4.000% 09/01/40.....		11/09/2012	BANK OF AMERICA.....		2,744,811	2,757,682	3,983
31419L YC 1	FNMA AE9706 4.000% 12/01/40.....		11/09/2012	BANK OF AMERICA.....		4,770,784	4,793,154	6,923
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments.....					68,559,791	85,304,902	81,949
<b>Bonds - Industrial and Miscellaneous</b>								
001546 AM 2	AK STL CORP 8.375% 04/01/22.....		04/30/2012	TLIC-LPG0-LIFE PROTECTION.....		2,412,500	2,500,000	22,101
00287Y AC 3	ABBVIE INC 144A 2.900% 11/06/22.....		11/05/2012	MORGAN STANLEY & CO. INC.....		5,961,360	6,000,000	0
00817Y AG 3	AETNA INC 6.750% 12/15/37.....		06/27/2012	STERNE AGEE.....		10,171,578	7,725,000	24,623
02005N AM 2	ALLY FINANCIAL INC 4.625% 06/26/15.....		08/07/2012	CITIGROUP.....		514,375	500,000	2,826
02209S AL 7	ALTRIA GROUP INC 4.750% 05/05/21.....		07/31/2012	TLB-LPGH-HONG KONG.....		9,345,863	8,000,000	90,778
0258M0 DD 8	AMERICAN EXPRESS CR CO 2.375% 03/24/17.....		03/21/2012	ROYAL BANK OF SCOTLAND.....		4,138,754	4,150,000	0
026874 CS 4	AMERICAN INTL GRP INC 3.800% 03/22/17.....		03/19/2012	J.P. MORGAN SECURITIES INC.....		4,740,358	4,750,000	0
02687Q DG 0	AMERICAN INTL GRP INC 5.850% 01/16/18.....		03/08/2012	MORGAN STANLEY & CO. INC.....		2,719,525	2,500,000	23,156
026930 AA 5	AMERICAN HOME MTG ASSET 2007-2 A1.....		05/29/2012	BANK OF AMERICA.....		1,885,291	3,508,883	237
03523T BN 7	ANHEUSER-BUSCH INBEV NV 1.375% 07/15/17.....	F.....	07/11/2012	J.P. MORGAN SECURITIES INC.....		2,358,189	2,365,000	0
05377R BB 9	AESOP FUNDING II LLC 2012-3A A 144A.....		07/25/2012	BANK OF AMERICA.....		1,999,107	2,000,000	0
05531G AA 9	BB&T CORP 3.950% 03/22/22.....		07/18/2012	DEUTSCHE BANC ALEX BROWN.....		377,444	350,000	4,647
059513 AE 1	BANC OF A COMM MTGE 2007-4 A4.....		07/31/2012	TLIC-REI1-ECONOMIC RESERVES.....		5,856,538	5,000,000	23,855
06051G EM 7	BANK OF AMERICA CORP 5.700% 01/24/22.....		03/06/2012	MORGAN STANLEY & CO. INC.....		258,703	250,000	1,781
06406H BY 4	BANK OF NEW YORK MELLON CORP.....		12/31/2011	TLIC-LPG0-LIFE PROTECTION.....		4,057,939	4,000,000	38,656
07556Q BA 2	BEAZER HOMES USA INC 14 6.625% 04/15/18.....		07/11/2012	STERNE AGEE.....		1,767,500	1,750,000	0
084423 AS 1	WR BERKLEY CORP 4.625% 03/15/22.....		03/13/2012	BANK OF AMERICA.....		1,743,350	1,750,000	0
10553Y AE 5	BRASKEM FINANCE LTD 144 5.375% 05/02/22.....	F.....	05/01/2012	HSBC SECURITIES INC.....		200,300	200,000	60
126650 BN 9	CVS CAREMARK CORP 6.600% 03/15/19.....		06/30/2012	TFLIC-NMS-NON MATCHED SURPLUS.....		3,742,038	3,000,000	57,750
12668A HA 6	COUNTRYWIDE ALT LN 2005-56 4A1.....		04/13/2012	BANK OF AMERICA.....		1,005,235	1,759,746	588
151020 AH 7	CELGENE CORP 3.250% 08/15/22.....		08/06/2012	BANK OF AMERICA.....		1,534,217	1,535,000	0
17121E AB 3	CHRYSLER GROUP LLC/CG CO-ISSR EXCHGD.....	E.....	02/01/2012	Tax Free Exchange.....		609,652	700,000	0

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**SCHEDULE D - PART 3**

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
172967 GB 1	CITIGROUP INC 2.250% 08/07/15.....		07/31/2012	CITIGROUP.....		64,847	65,000	0
179584 AM 9	CLAIRES STORES INC EXCHGD 144A.....		08/16/2012	LAZARD FRERES AND COMPANY.....		208,250	200,000	8,650
18451Q AH 1	CLEAR CHANNEL WORLDWIDE HLDING EXCHGD.....		08/02/2012	Tax Free Exchange.....		615,000	615,000	0
200339 AE 9	COMERICA BK 8.375% 07/15/24.....		04/30/2012	TLIC-LPG0-LIFE PROTECTION.....		2,209,720	2,000,000	48,854
209615 CA 9	CONSOLIDATED NATURAL GA 5.000% 12/01/14.....		06/30/2012	TFLIC-NMS-NON MATCHED SURPLUS.....		5,462,124	5,000,000	20,139
210795 QB 9	CONTL AIRLINES 2012-2 A 4.000% 04/29/26.....		09/19/2012	CREDIT SUISSE/FIRST BOSTON.....		3,000,000	3,000,000	0
21685W DF 1	RABOBANK NEDERLAND NV 3.950% 11/09/22.....	F.....	11/02/2012	CREDIT SUISSE/FIRST BOSTON.....		1,997,380	2,000,000	0
221643 AF 6	COTT BEVERAGES USA INC. EXCHGD.....		11/27/2012	WELLS FARGO BANK.....		1,467,440	1,328,000	26,675
23329P AA 8	DEN NORSKE BANK 144A 3.200% 04/03/17.....	F.....	03/26/2012	GOLDMAN SACHS & CO.....		999,130	1,000,000	0
233851 AR 5	DAIMLER FINANCE NORTH AMERICA 144A.....	E.....	07/25/2012	CITIGROUP.....		933,965	940,000	0
25156P AC 7	DEUTSCHE TELEKOM INTL FIN.....	F.....	07/31/2012	TLB-LPGH-HONG KONG.....		7,376,003	5,000,000	55,903
25243Y AM 1	DIAGEO CAP PLC 5.750% 10/23/17.....	F.....	12/31/2011	TLIC-LPG0-LIFE PROTECTION.....		7,123,554	6,000,000	65,167
25459H BF 1	DIRECTV HOLDINGS LLC/DIRECTV F EXCHGD.....		09/27/2012	MORGAN STANLEY & CO. INC.....		2,063,860	2,000,000	3,589
25459H BF 1	DIRECTV HOLDINGS LLC/DIRECTV F EXCHGD.....		05/09/2012	Tax Free Exchange.....		3,998,183	4,000,000	0
260543 CH 4	DOW CHEMICAL 3.000% 11/15/22.....		11/06/2012	J.P. MORGAN SECURITIES INC.....		982,660	1,000,000	0
291011 AY 0	EMERSON ELECTRIC 4.875% 10/15/19.....		10/31/2012	TLIC-LPG0-LIFE PROTECTION.....		22,396,652	18,870,000	40,885
29455J AN 7	EQT CORPORATION MED TERM NOTE SERIES A.....		10/23/2012	TLIC-LPG0-LIFE PROTECTION.....		10,194,720	8,000,000	161,813
319963 AZ 7	FIRST DATA CORP 144A 8.750% 01/15/22.....		07/30/2012	CITIGROUP.....		1,005,000	1,000,000	4,132
32055R AR 8	FIRST INDUSTRIAL LP 5.950% 05/15/17.....		04/30/2012	TLIC-LPG0-LIFE PROTECTION.....		1,500,540	1,500,000	40,906
34461A AA 6	FONTAINEBLEAU MB TR 2012-FBLU A.....		04/05/2012	UBS WARBURG SECURITIES.....		3,099,977	3,100,000	0
34461A AC 2	FONTAINEBLEAU MB TR 2012-FBLU B.....		04/05/2012	UBS WARBURG SECURITIES.....		799,972	800,000	0
345397 VX 8	FORD MOTOR CREDIT CO 4.250% 02/03/17.....		05/30/2012	MORGAN STANLEY & CO. INC.....		6,367,500	6,000,000	85,708
345397 WF 6	FORD MOTOR CREDIT CO 4.250% 09/20/22.....		09/20/2012	MORGAN STANLEY & CO. INC.....		3,221,075	3,250,000	0
362334 BR 4	GSA HOME EQUITY TRUST 2006-3 A2.....		04/10/2012	BARCLAYS.....		740,751	1,673,367	332
375558 AS 2	GILEAD SCIENCES INC 5.650% 12/01/41.....		06/28/2012	BARCLAYS.....		698,890	590,000	2,963
38141G GQ 1	GOLDMAN SACHS GROUP INC 5.250% 07/27/21.....		03/23/2012	GOLDMAN SACHS & CO.....		490,255	500,000	4,448
38141G GS 7	GOLDMAN SACHS GROUP INC 5.750% 01/24/22.....		03/12/2012	Various.....		766,668	750,000	5,870
404280 AN 9	HSBC HOLDINGS PLC 4.000% 03/30/22.....	F.....	03/27/2012	HSBC SECURITIES INC.....		2,150,884	2,165,000	0
40430H FL 7	HSI ASSET SEC CORP 2006-OPT3 3A3.....		02/29/2012	CREDIT SUISSE/FIRST BOSTON.....		3,180,261	3,801,582	313
40431F AL 5	HOUSEHOLD HOME EQ LN TR 2007-1 M2.....		06/13/2012	ROYAL BANK OF SCOTLAND.....		1,365,000	2,000,000	1,120
40963L AE 4	HANA BANK 144A 3.500% 10/25/17.....	F.....	04/19/2012	CITIGROUP.....		774,845	775,000	0
41242* AP 7	HARDWOOD FUNDING LLC SE 3.980% 06/07/22.....		04/19/2012	BANK OF AMERICA.....		2,000,000	2,000,000	0
416515 AP 9	HARTFORD FINL SVCS GRP INC EXCHGD.....		07/31/2012	TLIC-TXC2-ECONOMIC FUND W/H RE.....		2,562,419	2,500,000	50,833
42217K AV 8	HEALTH CARE REIT 3.625% 03/15/16.....		12/31/2011	TLIC-LPG0-LIFE PROTECTION.....		4,910,896	5,000,000	53,368
42805R AV 1	HERTZ VEHICLE FING LLC 2009-2A A2 144A.....		12/31/2011	TLIC-LPG0-LIFE PROTECTION.....		6,495,660	6,000,000	5,290
44841C AB 0	HUTCHISON WHAMPOA LIMITED 144A.....	F.....	05/02/2012	Various.....		1,760,739	1,700,000	22,393
45685E AA 4	ING US INC 144A 5.500% 07/15/22.....	E.....	11/16/2012	JEFFERIES & CO INC.....		490,995	450,000	8,800
459902 AR 3	INTERNATIONAL GAME TECH 7.500% 06/15/19.....		07/31/2012	TLIC-REI1-ECONOMIC RESERVES.....		1,205,705	1,000,000	9,583
46361# AN 2	THE IRVINE COMPANY SR N 3.500% 08/01/22.....		05/25/2012	DIRECT.....		5,000,000	5,000,000	0
46625H HQ 6	JPMORGAN CHASE & CO 4.950% 03/25/20.....		12/31/2011	TLIC-LPG0-LIFE PROTECTION.....		6,300,046	6,000,000	79,200
46637T AA 8	JP MORGAN CHASE COMM 2012-WLDN A 144A.....		05/22/2012	J.P. MORGAN SECURITIES INC.....		2,029,986	2,000,000	6,292
49326E ED 1	KEYCORP MTN 5.100% 03/24/21.....		07/09/2012	CREDIT SUISSE/FIRST BOSTON.....		552,137	490,000	7,497
50066D AA 5	KOREA WESTERN POWER CO LTD 144A.....	F.....	05/03/2012	ROYAL BANK OF SCOTLAND.....		199,596	200,000	0
50075N AT 1	MONDELEZ INTERNATIONAL 6.875% 02/01/38.....		09/14/2012	Various.....		2,443,843	1,810,000	16,592
50075N AU 8	MONDELEZ INTERNATIONAL 6.125% 02/01/18.....		07/31/2012	TLIC-REI1-ECONOMIC RESERVES.....		3,641,909	3,000,000	91,875
50075N BA 1	MONDELEZ INTERNATIONAL 5.375% 02/10/20.....		07/31/2012	TLIC-REI1-ECONOMIC RESERVES.....		4,817,607	4,000,000	102,125
501044 CM 1	KROGER CO. 3.900% 10/01/15.....		12/31/2011	TLIC-LPG0-LIFE PROTECTION.....		5,371,584	5,000,000	48,750

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**SCHEDULE D - PART 3**

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
52108H YM 0	LBUBS COMM MTGE TR 2004-C1 C		07/31/2012	TLIC-REI1-ECONOMIC RESERVES		313,522	300,000	808
525221 HA 8	LEHMAN XS TR 2006-2N 1A 0.470% 02/25/46		05/18/2012	CREDIT SUISSE/FIRST BOSTON		5,526,489	10,752,799	3,886
53219L AK 5	LIFEPOINT HOSPITALS INC EXCHGD		10/17/2012	JEFFERIES & CO INC		76,825	70,000	271
544152 AF 8	LORILLARD TOBACCO CO 2.300% 08/21/17		09/14/2012	BARCLAYS		655,681	650,000	1,163
582839 AE 6	MEAD JOHNSON NUTRITION 4.900% 11/01/19		07/31/2012	TLB-LPGH-HONG KONG		6,996,493	6,000,000	73,500
59018Y J6 9	MERRILL LYNCH & CO INC 6.400% 08/28/17		09/13/2012	BANK OF AMERICA		5,505,083	4,760,000	16,924
59020U 5U 5	MERRILL LYNCH MG IN TR 2006-A1 1A1		04/27/2012	BANK OF AMERICA		3,040,603	5,264,937	388
61747W AF 6	MORGAN STANLEY 5.750% 01/25/21		03/15/2012	CREDIT SUISSE/FIRST BOSTON		988,000	1,000,000	8,785
61747W AL 3	MORGAN STANLEY 5.500% 07/28/21		03/06/2012	Various		4,478,040	4,500,000	16,729
617482 V9 2	MORGAN STANLEY 6.375% 07/24/42		07/19/2012	MORGAN STANLEY & CO. INC		8,186,188	8,280,000	0
628530 AV 9	MYLAN INC/PA 144A 3.125% 01/15/23		12/12/2012	BANK OF AMERICA		134,721	135,000	0
651639 AN 6	NEWMONT MINING CORP 3.500% 03/15/22		03/05/2012	CITIGROUP		1,984,780	2,000,000	0
65557F AB 2	NORDEA BANK AB 144A 3.125% 03/20/17	F	03/14/2012	GOLDMAN SACHS & CO		749,445	750,000	0
685049 AA 6	ORANGE LAKE TMSHARE TR 2012-AA A 144A		02/29/2012	BB&T CAPITAL MARKETS		2,596,491	2,596,640	0
69369E AC 3	PERTAMINA (PERSERO) PT 4.875% 05/03/22	F	05/02/2012	BANK OF AMERICA		200,750	200,000	108
71645W AR 2	PETROBRAS INTL FIN CO L 5.375% 01/27/21	F	04/20/2012	J.P. MORGAN SECURITIES INC		760,704	700,000	9,197
71645W AU 5	PETROBRAS INTL FIN CO L 3.500% 02/06/17	F	02/01/2012	CITIGROUP		3,007,425	3,025,000	0
718172 AA 7	PHILIP MORRIS INTL INC 5.650% 05/16/18		09/11/2012	BARCLAYS		1,150,715	943,000	17,464
718172 AB 5	PHILIP MORRIS INTL INC 4.875% 05/16/13		12/31/2011	TLIC-LPG0-LIFE PROTECTION		52,925	50,000	305
718546 AC 8	PHILLIPS 66 EXCHGD 4.300% 04/01/22		12/14/2012	Tax Free Exchange		498,872	500,000	0
74928H AA 4	RBSCF TRUST 2010-RR3 CSCA 144A		07/31/2012	TLIC-REI1-ECONOMIC RESERVES		3,362,592	3,000,000	13,668
758753 AD 9	REGAL CINEMAS CORP 8.625% 07/15/19		11/28/2012	STERNE AGEE		1,100,000	1,000,000	33,063
780099 CE 5	ROYAL BK OF SCOTLAND GRP PLC	F	11/27/2012	ROYAL BANK OF SCOTLAND		312,759	313,000	0
806854 AD 7	SCHLUMBERGER INVESTMENT SA 144A	R	07/24/2012	CITIGROUP		998,320	1,000,000	0
845467 AH 2	SOUTHWESTERN ENERGY CO EXCHGD		12/28/2012	Tax Free Exchange		2,746,734	2,750,000	0
86362X AA 6	STRUCTURED ASSET MTGE INV 2007-A1		05/09/2012	ROYAL BANK OF SCOTLAND		10,748,719	21,799,624	4,299
86363V AA 9	SASCO 2007-5 1F 144A 0.590% 06/25/37		10/01/2012	Various		8,121,508	10,620,714	0
878742 AE 5	TECK RESOURCES LIMITED 6.125% 10/01/35	A	06/30/2012	TLFIC-NMS-NON MATCHED SURPLUS		4,276,330	4,000,000	60,569
87938W AH 6	TELEFONICA EMISIONES SA 5.877% 07/15/19	F	06/30/2012	TLFIC-NMS-NON MATCHED SURPLUS		4,475,000	5,000,000	134,681
89233P 4C 7	TOYOTA MOTOR CREDIT CORP MTN	E	07/31/2012	TLB-LPGH-HONG KONG		5,791,943	5,000,000	27,500
90269P AA 9	UBS BAMLL TRUST 2012-WRM A 144A		06/22/2012	UBS WARBURG SECURITIES		2,549,834	2,500,000	1,272
908906 AC 4	UNIONBANCAL CORPORATION 3.500% 06/18/22	E	11/29/2012	MORGAN STANLEY & CO. INC		612,509	585,000	3,774
911312 AQ 9	UNITED PARCEL SERVICE 2.450% 10/01/22		09/24/2012	BANK OF AMERICA		1,997,340	2,000,000	0
91911T AM 5	VALE OVERSEAS LTD 4.375% 01/11/22	F	05/01/2012	Various		1,273,532	1,250,000	15,963
92936T AB 8	WF-RBS COMM MTGE TR 2012-C7 A2		06/07/2012	ROYAL BANK OF SCOTLAND		1,529,877	1,500,000	3,860
93934F MN 9	WASHINGTON MUTUAL PT 2006-AR2 A1A		05/18/2012	Various		5,364,204	10,646,520	6,759
94974B FC 9	WELLS FARGO & CO 3.500% 03/08/22		03/01/2012	WELLS FARGO BANK		1,995,640	2,000,000	0
959802 AB 5	WESTERN UNION 5.930% 10/01/16		06/30/2012	TLFIC-NMS-NON MATCHED SURPLUS		4,579,299	4,000,000	58,641
976656 CB 2	WISCONSIN ELECTRIC POWE 6.250% 12/01/15		12/31/2011	TLIC-LPG0-LIFE PROTECTION		2,632,614	2,250,000	11,719
98412J BA 1	XEROX CORP MTN 7.200% 04/01/16		04/30/2012	TLIC-LPG0-LIFE PROTECTION		4,109,072	3,593,000	20,839
98417E AT 7	XSTRATA FIN (CANADA) LTD 144A	B	10/18/2012	ROYAL BANK OF SCOTLAND		2,493,675	2,500,000	0
G5480@ AA 7	LIBERTY LIVING PROPERTY LTD SERIES A	F	01/23/2012	HSBC SECURITIES INC		6,000,000	6,000,000	0
38999999	Total - Bonds - Industrial and Miscellaneous					338,413,297	345,151,812	1,917,258

E13.2

**Bonds - Hybrid Securities**

03076C AC 0	AMERIPRISE FINANCIAL IN 7.518% 06/01/66		07/31/2012	BANK OF AMERICA		436,500	400,000	5,179
654579 AA 9	NIPPON LIFE INSURANCE CO 144A	F	10/11/2012	J.P. MORGAN SECURITIES INC		1,305,000	1,305,000	0

**SCHEDULE D - PART 3**

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
4899999.	Total - Bonds - Hybrid Securities.....					1,741,500	1,705,000	5,179
8399997.	Total - Bonds - Part 3.....					415,436,150	438,917,486	2,004,642
8399998.	Total - Bonds - Summary Item from Part 5.....					146,607,658	142,479,925	550,224
8399999.	Total - Bonds.....					562,043,808	581,397,411	2,554,866
<b>Common Stocks - Industrial and Miscellaneous</b>								
26817R 10 8	DYNEGY INC EXCHGD.....		10/03/2012	Taxable Exchange.....	6,092,000	117,576	XXX	0
9099999.	Total - Common Stocks - Industrial and Miscellaneous.....					117,576	XXX	0
<b>Common Stocks - Parent, Subsidiaries and Affiliates</b>								
89346@ 10 4	TRANSAMERICA ASSET MANA.....		12/31/2011	Capital Contribution.....		1,023,857	XXX	-
9199999.	Total - Common Stocks - Parent, Subsidiaries and Affiliates.....					1,023,857	XXX	0
9799997.	Total - Common Stocks - Part 3.....					1,141,433	XXX	0
9799998.	Total - Common Stocks - Summary Item from Part 5.....					1,250	XXX	0
9799999.	Total - Common Stocks.....					1,142,683	XXX	0
9899999.	Total - Preferred and Common Stocks.....					1,142,683	XXX	0
9999999.	Total - Bonds, Preferred and Common Stocks.....					563,186,491	XXX	2,554,866

**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Forfeign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
<b>Bonds - U.S. Government</b>																				
36230R	NF 9		11/01/2012	GNMA REV MTG 756690 4.662% 10/01/61		14,319	14,319	15,502	15,459	0	(1,140)	0	(1,140)	0	14,319	0	0	0	338	10/01/2061
36230R	NM 4		12/01/2012	GNMA REV MTG 756696 4.698% 12/01/61		11,148	11,148	12,007	12,007	0	(859)	0	(859)	0	11,148	0	0	0	502	12/01/2061
83162C	PS 6		08/01/2012	SBA 2005-20H 1 5.110% 08/01/25		15,607	15,607	15,607	15,607	0	0	0	0	0	15,607	0	0	0	592	08/01/2025
83162C	PS 6		08/01/2012	SBA 2005-20H 1 5.110% 08/01/25	Various	8,791	8,615	8,615	8,615	0	0	0	0	0	8,615	0	176	176	376	08/01/2025
912828	AP 5		11/15/2012	US TREASURY 4.000% 11/15/12		550,000	550,000	535,013	547,426	0	2,574	0	2,574	0	550,000	0	0	0	22,000	11/15/2012
912828	NB 2		04/30/2012	US TREASURY NOTE 1.000% 04/30/12		5,000,000	5,000,000	5,020,720	5,003,451	0	(3,451)	0	(3,451)	0	5,000,000	0	0	0	25,000	04/30/2012
0599999	Total - Bonds - U.S. Government					5,599,865	5,599,689	5,607,464	5,602,565	0	(2,876)	0	(2,876)	0	5,599,689	0	176	176	48,808	...XXX
<b>Bonds - U.S. Special Revenue and Special Assessment</b>																				
3133MT	ZL 5		11/15/2012	FEDERAL HOME LOAN BANK 4.500% 11/15/12		200,000	200,000	199,873	199,967	0	33	0	33	0	200,000	0	0	0	9,000	11/15/2012
31402R	RN 1		12/01/2012	FNMA 735893 5.000% 10/01/35		525,615	525,615	530,892	530,653	0	(5,038)	0	(5,038)	0	525,615	0	0	0	14,594	10/01/2035
31407Y	RS 0		02/09/2012	FNMA 844797 4.500% 10/01/35	Various	1,367	1,367	1,379	1,379	0	(12)	0	(12)	0	1,367	0	0	0	146	10/01/2035
31407Y	RS 0		03/08/2012	FNMA 844797 4.500% 10/01/35	J.P. MORGAN SECURITIES INC...	18,454	18,295	18,454	18,454	0	0	0	0	0	18,454	0	0	0	94	10/01/2035
31412T	NX 7		12/01/2012	FNMA 934306 5.500% 06/01/38		331,766	331,766	354,782	354,152	0	(22,386)	0	(22,386)	0	331,766	0	0	0	9,533	06/01/2038
31414X	U8 3		12/01/2012	FNMA 979507 5.500% 04/01/38		59,704	59,704	63,846	63,733	0	(4,028)	0	(4,028)	0	59,704	0	0	0	1,705	04/01/2038
31416P	VF 1		03/08/2012	FNMA AA6013 4.500% 05/01/39	J.P. MORGAN SECURITIES INC...	822,235	815,103	822,235	822,235	0	0	0	0	0	822,235	0	0	0	4,177	05/01/2039
31416P	VF 1		02/09/2012	FNMA AA6013 4.500% 05/01/39	Various	75,555	75,555	76,216	75,952	0	(431)	0	(431)	0	75,521	0	34	34	6,512	05/01/2039
31416W	RJ 3		03/08/2012	FNMA AB1388 4.500% 08/01/40	J.P. MORGAN SECURITIES INC...	28,976	28,725	28,976	28,976	0	0	0	0	0	28,976	0	0	0	147	08/01/2040
31416W	RJ 3		02/09/2012	FNMA AB1388 4.500% 08/01/40	Various	1,746	1,746	1,761	1,761	0	(15)	0	(15)	0	1,746	0	0	0	225	08/01/2040
31417M	NG 4		12/01/2012	FNMA AC3090 4.500% 09/01/39		20,199	20,199	20,322	20,317	0	(118)	0	(118)	0	20,199	0	0	0	561	09/01/2039
31418V	WQ 1		03/08/2012	FNMA AD7854 4.500% 06/01/40	J.P. MORGAN SECURITIES INC...	37,302	36,961	37,302	37,302	0	0	0	0	0	37,302	0	0	0	189	06/01/2040
31418V	WQ 1		02/09/2012	FNMA AD7854 4.500% 06/01/40	Various	3,174	3,174	3,204	3,203	0	(28)	0	(28)	0	3,174	0	0	0	295	06/01/2040
31419A	GZ 4		05/10/2012	FNMA AE0215 4.000% 12/01/39	Various	45,066,839	45,269,860	45,058,581	45,059,022	0	7,824	0	7,824	0	45,066,846	0	(7)	(7)	820,381	12/01/2039
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments					47,192,932	47,388,070	47,217,823	47,217,106	0	(24,198)	0	(24,198)	0	47,192,905	0	27	27	867,559	...XXX
<b>Bonds - Industrial and Miscellaneous</b>																				
000759	DE 7		12/01/2012	AMERICAN BUS FIN SERV 2003-1 A		52,233	52,233	51,891	52,193	0	41	0	41	0	52,233	0	0	0	1,045	08/01/2033
00206R	AM 4		08/28/2012	AT&T CORP 5.600% 05/15/18	BANK OF AMERICA	3,664,980	3,000,000	3,180,090	3,141,637	0	(12,988)	0	(12,988)	0	3,128,648	0	536,332	536,332	133,467	05/15/2018
02582J	EW 6		10/15/2012	AMERICAN EXPRESS CR MASTER TR 2007-8 B		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	16,080	05/15/2015
0258M0	CY 3		12/31/2011	AMERICAN EXPRESS CR CO 7.300% 08/20/13	TFLIC-ESPS-SHORT DURATION	3,249,675	3,000,000	2,995,050	2,997,788	0	0	0	0	0	2,997,788	0	251,886	251,886	79,692	08/20/2013
03512T	AA 9	F	12/06/2012	ANGLOGOLD ASHANTI HOLDINGS PLC	MORGAN STANLEY & CO. INC	3,438,250	3,400,000	3,431,144	3,426,610	0	(2,479)	0	(2,479)	0	3,424,132	0	14,118	14,118	211,178	04/15/2020
03938L	AP 9		11/27/2012	ARCELORMITTAL SA 7.500% 10/15/39	J.P. MORGAN SECURITIES INC...	916,250	1,000,000	1,031,260	1,030,914	0	(270)	0	(270)	0	1,030,644	0	(114,394)	(114,394)	80,625	10/15/2039
03938L	AQ 7		11/06/2012	ARCELORMITTAL SA 5.750% 08/05/20	BARCLAYS	955,000	1,000,000	984,590	986,235	0	1,065	0	1,065	0	987,299	0	(32,299)	(32,299)	68,764	08/05/2020
03938L	AS 3		11/26/2012	ARCELORMITTAL SA 7.000% 03/01/41	SEAPORT	1,361,250	1,500,000	1,487,640	1,487,532	0	76	0	76	0	1,487,609	0	(126,359)	(126,359)	131,542	03/01/2041
03938L	AU 8		06/26/2012	ARCELORMITTAL SA 5.750% 03/01/21	BARCLAYS	1,399,905	1,500,000	1,490,355	1,490,817	0	379	0	379	0	1,491,196	0	(91,291)	(91,291)	68,292	03/01/2021
05947U	4C 9		12/01/2012	BANC OF A COMM MTGE 2005-6 ASB		195,103	195,103	195,774	195,107	0	(4)	0	(4)	0	195,103	0	0	0	6,710	09/01/2047
05950E	AD 0		12/01/2012	BANC OF A COMM MTGE 2006-2 AAB		37,755	37,755	36,947	37,314	0	441	0	441	0	37,755	0	0	0	1,225	05/01/2045
05950X	AD 8		12/01/2012	BANC OF A COMM MTGE 2006-5 AAB		624,654	624,654	627,800	624,894	0	(240)	0	(240)	0	624,654	0	0	0	18,405	09/01/2047
059512	AD 5		12/01/2012	BANC OF A COMM MTGE 2007-3 AAB		133,664	133,664	131,700	132,474	0	1,190	0	1,190	0	133,664	0	0	0	6,312	06/01/2049
07383F	7V 4		12/01/2012	BEAR STEARNS COMM 2005-PWR8 AAB		1,229,199	1,229,199	1,220,748	1,225,224	0	3,975	0	3,975	0	1,229,199	0	0	0	38,820	06/01/2041
07387B	EA 7		08/01/2012	BEAR STEARNS COMM 2005-PW10 AAB		266,506	266,506	267,961	266,576	0	(70)	0	(70)	0	266,506	0	0	0	5,416	12/01/2040
07387B	EA 7		08/14/2012	BEAR STEARNS COMM 2005-PW10 AAB	DEUTSCHE BANC ALEX BROWN	1,392,662	1,348,009	1,355,371	1,348,364	0	(355)	0	(355)	0	1,348,009	0	44,653	44,653	54,230	12/01/2040
07387B	FR 9		12/01/2012	BEAR STEARNS COMM 2006-T22 AAB		56,843	56,843	56,837	56,837	0	6	0	6	0	56,843	0	0	0	1,737	04/01/2038
07388N	AD 8		12/01/2012	BEAR STEARNS COMM 2006-TOP24 A AB		73,024	73,024	73,421	73,050	0	(26)	0	(26)	0	73,024	0	0	0	2,265	10/01/2041

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## SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Forfeign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
097751 AV 3	BOMBARDIER INC 144A 7.750% 03/15/20.....	A.	02/29/2012.	BANK OF AMERICA.....		756,438	650,000	650,000	650,000	0	0	0	0	0	650,000	0	106,438	106,438	23,788	03/15/2020.
09776N AB 8	BON-TON DEPT STORES INC EXCHGD.....		08/29/2012.	IMPERIAL CAPITAL LLC.....		1,331,710	1,520,000	1,254,000	1,363,347	0	39,873	0	39,873	0	1,403,220	0	(71,510)	(71,510)	144,531	03/15/2014.
1248MA AC 1	CREDIT BASED SER&SEC 2007-SP1 A3 144A.....		12/01/2012.	Paydown.....		925,299	925,299	921,540	921,713	0	3,585	0	3,585	0	925,299	0	0	0	35,116	12/01/2037.
12513X AD 4	CITIGROUP/DEUTSCHE 2006-CD2 AAB.....		12/01/2012.	Paydown.....		173,708	173,708	174,569	173,708	0	0	0	0	0	173,708	0	0	0	4,444	01/01/2046.
126380 AA 2	CREDIT SUISSE MTGE CAP 2006-9 1A1.....		12/01/2012.	Paydown.....		169,219	169,219	160,494	162,195	0	7,024	0	7,024	0	169,219	0	0	0	5,219	11/01/2036.
126673 DP 4	COUNTRYWIDE ABS CERTS 2004-7 AF6.....		12/01/2012.	Paydown.....		2,847,290	2,847,290	2,847,153	2,847,153	0	137	0	137	0	2,847,290	0	0	0	67,598	12/01/2034.
126673 ZU 9	COUNTRYWIDE ABS CERTS 2005-3 AF6.....		12/01/2012.	Paydown.....		214,279	214,279	214,269	214,269	0	10	0	10	0	214,279	0	0	0	6,848	08/01/2035.
12668W AC 1	COUNTRYWIDE ABS CERTS 2007-4 A3.....		12/26/2012.	Capital Distribution.....		57,140	0	57,140	57,140	0	0	0	0	0	57,140	0	0	0	0	09/01/2037.
12670B AF 6	COUNTRYWIDE ABS CERTS 2007-S2 A6.....		12/01/2012.	Paydown.....		83,350	83,350	83,344	83,344	0	5	0	5	0	83,350	0	0	0	2,664	05/01/2037.
13973X AE 3	CAPITAL AUTO ASSET TR 2007-1 C.....		12/31/2011.	TFLIC-ESPS-SHORT DURATION..		1,009,687	1,000,000	971,328	997,213	0	(169)	0	(169)	0	997,044	0	12,643	12,643	2,391	11/15/2012.
149123 BV 2	CATERPILLAR INC 3.900% 05/27/21.....		11/30/2012.	TFLIC-ESPS-SHORT DURATION..		1,683,140	1,500,000	1,492,995	1,493,295	0	584	0	584	0	1,493,879	0	189,260	189,260	58,988	05/27/2021.
156700 AN 6	CENTURYLINK INC 6.150% 09/15/19.....		06/20/2012.	CREDIT SUISSE/FIRST BOSTON.		1,029,390	1,000,000	1,050,910	1,042,578	0	(2,190)	0	(2,190)	0	1,040,388	0	(10,998)	(10,998)	47,833	09/15/2019.
161546 FW 1	CHASE FNDG MTGE LN ABS 2003-4 1A6.....		12/01/2012.	Paydown.....		1,100,319	1,100,319	1,100,287	1,100,287	0	32	0	32	0	1,100,319	0	0	0	30,638	10/01/2014.
17121E AA 5	CHRYSLER GROUP LLC 144A EXCHGD.....	E.	02/01/2012.	Tax Free Exchange.....		609,652	700,000	607,250	609,652	0	600	0	600	0	609,652	0	0	0	0	06/15/2019.
17275R AH 5	CISCO SYSTEMS INC 4.450% 01/15/20.....		09/20/2012.	J.P. MORGAN SECURITIES INC...		2,326,000	2,000,000	1,997,040	1,997,430	0	114	0	114	0	1,997,544	0	328,456	328,456	106,306	01/15/2020.
172973 5J 4	CITICORP RES MTGE 2006-1 3A2.....		12/01/2012.	Paydown.....		29,153	29,153	27,579	27,579	0	1,574	0	1,574	0	29,153	0	0	0	656	02/01/2036.
18683K AB 7	CLIFFS NATURAL RESOURCES INC.....		10/03/2012.	Various.....		2,476,050	2,500,000	2,536,525	2,532,993	0	(2,282)	0	(2,282)	0	2,530,711	0	(54,661)	(54,661)	122,667	10/01/2020.
20588Y AE 3	CONNACHER OIL AND GAS 1 8.500% 08/01/19.....	A.	11/07/2012.	Various.....		188,715	230,000	230,000	230,000	0	0	0	0	0	230,000	0	(41,285)	(41,285)	24,517	08/01/2019.
22541S 2R 8	CSFB MTG SEC CORP 2004-C5 AAB.....		12/01/2012.	Paydown.....		936,329	936,329	918,517	931,698	0	4,631	0	4,631	0	936,329	0	0	0	24,557	11/01/2037.
22544Q AD 1	CREDIT SUISSE MTG 2007-C3 AAB.....		12/01/2012.	Paydown.....		462,182	462,182	462,439	461,885	0	297	0	297	0	462,182	0	0	0	20,708	06/01/2039.
225470 NJ 8	CSFB MTG SEC CORP 2005-C6 A3.....		11/01/2012.	Paydown.....		291,678	291,678	291,121	291,121	0	557	0	557	0	291,678	0	0	0	11,780	12/01/2040.
22944B CX 4	CREDIT SUISSE MTG 2007-5 4A33.....		12/01/2012.	Paydown.....		481,186	481,186	494,118	493,234	0	(12,047)	0	(12,047)	0	481,186	0	0	0	19,461	08/01/2037.
24702R AM 3	DELL INC 5.400% 09/10/40.....		06/06/2012.	BANK OF AMERICA.....		1,587,075	1,500,000	1,365,405	1,367,277	0	777	0	777	0	1,368,054	0	219,021	219,021	60,975	09/10/2040.
25156P AK 9	DEUTSCHE TELEKOM INTL F 5.875% 08/20/13.....	F.	12/31/2011.	TFLIC-ESPS-SHORT DURATION..		2,127,535	2,000,000	1,996,740	1,998,671	0	0	0	0	0	1,998,671	0	128,865	128,865	42,757	08/20/2013.
26816L AX 0	DYNEGY HLDGS INC EXCHGD 7.500% 06/01/15.....		10/03/2012.	Taxable Exchange.....		131,134	250,000	165,000	165,000	0	0	33,866	(33,866)	0	131,134	0	0	0	0	06/01/2015.
291701 CR 9	EMPIRE FNDG 1998-2 M1 7.490% 06/01/24.....		08/01/2012.	Paydown.....		57,400	57,400	57,381	57,381	0	18	0	18	0	57,400	0	0	0	1,879	06/01/2024.
29273R AD 1	ENERGY TRANSFER PARTNERS EXCHGD.....		01/19/2012.	TENDER OFFER.....		2,571,000	2,500,000	2,652,331	2,533,423	0	(2,802)	0	(2,802)	0	2,530,621	0	40,379	40,379	65,917	08/01/2012.
30212P AC 9	EXPEDIA INC 8.500% 07/01/16.....		01/19/2012.	Call 104.2500.....		3,127,500	3,000,000	3,300,000	3,165,889	0	(4,059)	0	(4,059)	0	3,161,830	0	(34,330)	(34,330)	246,863	07/01/2016.
319963 BB 9	FIRST DATA CORP EXCHGD 12.625% 01/15/21.....		12/06/2012.	CREDIT SUISSE/FIRST BOSTON.		2,113,943	1,999,000	1,769,836	1,769,942	0	11,104	0	11,104	0	1,781,046	0	332,897	332,897	354,725	01/15/2021.
34528W AJ 0	FORD CREDIT AUTO OWNR 2007-B B.....		02/15/2012.	Paydown.....		693,512	693,512	693,380	693,382	0	130	0	130	0	693,512	0	0	0	5,626	11/15/2012.
35729P PC 8	FREMONT HOME LN TR 2006-1 M1.....		12/01/2012.	Redemption 0.0007.....		6	811,544	6	6	0	0	0	0	0	6	0	0	0	0	04/25/2036.
35729P PC 8	FREMONT HOME LN TR 2006-1 M1.....		12/27/2012.	Capital Distribution.....		55,357	0	55,357	55,357	0	0	0	0	0	55,357	0	0	0	0	04/25/2036.
36186C BT 9	ALLY FINANCIAL INC AKA GMAC LLC.....		05/15/2012.	Maturity.....		825,000	825,000	780,416	817,081	0	7,919	0	7,919	0	825,000	0	0	0	27,328	05/15/2012.
36228C VR 1	GS MTG SEC CORP II 2005-GG4 AABA.....		12/01/2012.	Paydown.....		55,827	55,827	56,259	56,006	0	(180)	0	(180)	0	55,827	0	0	0	1,405	07/01/2039.
36228C ZS 5	GS MTG SEC CORP II 2007-EOP A1 144A.....		11/06/2012.	Paydown.....		231,140	231,140	229,077	230,187	0	952	0	952	0	231,140	0	0	0	2,664	03/06/2020.
36828Q QD 1	GE CAPITAL COMM MTG 2005-C4 ASB.....		12/01/2012.	Paydown.....		443,862	443,862	446,079	444,008	0	(146)	0	(146)	0	443,862	0	0	0	11,423	11/01/2045.
37247D AM 8	GENWORTH FINANCIAL INC 7.700% 06/15/20.....		07/25/2012.	GOLDMAN SACHS & CO.....		499,488	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	23,529	06/15/2020.
37247D AN 6	GENWORTH FINANCIAL INC 7.200% 02/15/21.....		08/01/2012.	J.P. MORGAN SECURITIES INC...		1,481,250	1,500,000	1,494,885	1,494,882	0	367	0	367	0	1,495,249	0	(13,999)	(13,999)	105,300	02/15/2021.
38011M AN 8	GMX RESOURCES INC 144A 11.000% 12/15/17.....		03/23/2012.	JEFFERIES & CO INC.....		1,335,350	1,571,000	1,530,554	1,272,510	258,061	771	0	258,832	0	1,531,342	0	(195,992)	(195,992)	47,523	12/15/2017.
396789 BF 5	GREENWICH CAP COM FN 2002-C1 A4.....		09/01/2012.	Paydown.....		7,180,557	7,180,557	7,291,350	7,180,557	0	0	0	0	0	7,180,557	0	0	0	170,775	01/01/2035.
396789 JR 1	GREENWICH CAP COM FN 2005-GG3 A2.....		06/01/2012.	Paydown.....		854,671	854,671	848,027	853,542	0	1,128	0	1,128	0	854,671	0	0	0	17,927	08/01/2042.
428040 BZ 1	HERTZ CORP 8.875% 01/01/14.....		03/15/2012.	Various.....		949,500	949,500	955,490	949,500	0	0	0	0	0	949,500	0	0	0	59,456	01/01/2014.
42805R AU 3	HERTZ VEHICLE FING LLC 2009-2A A1 144A.....		12/25/2012.	Paydown.....		5,500,000	5,500,000	5,499,672	5,499,886	0	114	0	114	0	5,500,000	0	0	0	214,775	03/25/2014.

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**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Forfeign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
44108E BA 5	HOST HOTELS & RESORTS LP EXCHGD.....		12/31/2012.	Call 102.2500.....		99,183	97,000	92,393	93,662	0	521	0	521	0	94,183	0	4,999	4,999	5,788	06/01/2016.
46625Y XQ 1	JPMORGAN CHASE COMM 2005-LDP5 ASB.....		12/01/2012.	Paydown.....		212,209	212,209	213,258	212,209	0	0	0	0	0	212,209	0	0	0	6,132	12/01/2044.
50179M AE 1	LBUBS COMM MTGE TR 2006-C6 A4.....		12/31/2011.	TFLIC-ESPS-SHORT DURATION..		2,660,042	2,400,000	2,378,719	2,387,972	0	(364)	0	(364)	0	2,387,608	0	272,434	272,434	7,163	09/11/2039.
52522Q AM 4	LEHMAN MTGE TR 2007-10 6.000% 12/01/37.....		12/01/2012.	Redemption 62.4957.....		41,641	66,630	41,641	41,641	0	0	0	0	0	41,641	0	0	0	0	12/01/2037.
52522Q AM 4	LEHMAN MTGE TR 2007-10 6.000% 12/01/37.....		12/27/2012.	Capital Distribution.....		97,822	0	97,822	97,822	0	0	0	0	0	97,822	0	0	0	0	12/01/2037.
564759 NH 7	MANUFACTURES & TRADERS TRUST.....		07/02/2012.	Call 100.0000.....		5,000,000	5,000,000	4,994,600	4,999,267	0	291	0	291	0	4,999,558	0	442	442	74,809	04/01/2013.
57164R AS 1	MARRIOTT VAC CLUB TR 2005-1 A.....		11/01/2012.	Paydown.....		2,490,061	2,490,061	2,490,047	2,490,047	0	13	0	13	0	2,490,061	0	0	0	88,079	04/01/2027.
59022H LF 7	MERRILL LYNCH MTG TR 2005-CK1 ASB.....		12/01/2012.	Paydown.....		773,784	773,784	775,639	773,784	0	0	0	0	0	773,784	0	0	0	26,957	11/01/2037.
59022H NB 4	MERRILL LYNCH MTG TR 2005-LC1 ASB.....		12/01/2012.	Paydown.....		292,326	292,326	293,919	292,326	0	0	0	0	0	292,326	0	0	0	12,074	01/01/2044.
61745I BP 3	MORGAN STNLY CAP I 2005-HQ7 AAB.....		12/01/2012.	Paydown.....		917,087	917,087	922,094	917,087	0	0	0	0	0	917,087	0	0	0	29,123	11/01/2042.
61747Y CK 9	MORGAN STANLEY 4.200% 11/20/14.....		07/19/2012.	MORGAN STANLEY & CO. INC.....		8,138,800	8,000,000	7,996,800	7,997,765	0	265	0	265	0	7,998,030	0	140,770	140,770	227,733	11/20/2014.
61751N AE 2	MORGAN STNLY CAP I 2007-HQ11 AAB.....		12/01/2012.	Paydown.....		159,730	159,730	160,605	159,875	0	(145)	0	(145)	0	159,730	0	0	0	5,857	02/01/2044.
61754J AE 8	MORGAN STNLY CAP I 2007-T27 AAB.....		12/01/2012.	Paydown.....		6,686	6,686	6,645	6,661	0	24	0	24	0	6,686	0	0	0	302	06/01/2042.
6325CO BY 6	NATIONAL AUSTRALIA BK 1 4.375% 12/10/20.....	F.	07/09/2012.	CITIGROUP.....		540,522	500,000	497,760	497,941	0	95	0	95	0	498,036	0	42,486	42,486	12,882	12/10/2020.
65248E CB 4	NEWS AMERICA INC EXCHGD 4.500% 02/15/21.....		09/11/2012.	NOMURA SECURITIES INT'L INC.....		3,400,560	3,000,000	2,982,136	2,982,568	0	1,132	0	1,132	0	2,983,700	0	416,860	416,860	145,875	02/15/2021.
65536P AA 8	NOMURA ASSET ACC CORP 2006-AF1 1A1A.....		12/01/2012.	Redemption 28.3649.....		615	2,167	615	615	0	0	0	0	0	615	0	0	0	0	05/25/2036.
65536P AA 8	NOMURA ASSET ACC CORP 2006-AF1 1A1A.....		12/27/2012.	Capital Distribution.....		1,712	0	1,712	1,712	0	0	0	0	0	1,712	0	0	0	0	05/25/2036.
67090F AD 8	NUVEEN INVESTMENTS INC 10.500% 11/15/15.....		09/19/2012.	Various.....		2,455,231	2,375,000	2,105,012	2,176,001	0	26,540	0	26,540	0	2,202,541	0	252,690	252,690	192,865	11/15/2015.
68389X AG 0	ORACLE CORP 5.000% 07/08/19.....		07/24/2012.	CREDIT SUISSE/FIRST BOSTON.....		1,212,230	1,000,000	1,036,680	1,030,302	0	(1,982)	0	(1,982)	0	1,028,320	0	183,910	183,910	52,639	07/08/2019.
68389X AM 7	ORACLE CORP EXCHGD 5.375% 07/15/40.....		10/11/2012.	CITIGROUP.....		2,606,140	2,000,000	2,148,747	2,148,670	0	(2,068)	0	(2,068)	0	2,146,602	0	459,538	459,538	134,674	07/15/2040.
73316P CF 5	POPULAR ABS MTGE PT TR 2005-2 AF6.....		12/01/2012.	Paydown.....		1,272,453	1,272,453	1,272,453	1,272,453	0	0	0	0	0	1,272,453	0	0	0	42,426	04/01/2035.
74925F AA 1	RESIDENTIAL AC LN INC 2008-QR1 1A1.....		12/01/2012.	Redemption 81.7144.....		20,449	25,025	20,449	20,449	0	0	0	0	0	20,449	0	0	0	0	08/25/2036.
74925F AA 1	RESIDENTIAL AC LN INC 2008-QR1 1A1.....		12/27/2012.	Capital Distribution.....		8,344	0	8,344	8,344	0	0	0	0	0	8,344	0	0	0	0	08/25/2036.
75970Q AH 3	RENAISSANCE HELT 2007-2 6.203% 06/01/37.....		12/01/2012.	Redemption 42.8655.....		3,092	7,212	3,091	3,091	0	0	0	0	0	3,091	0	0	0	0	06/01/2037.
75970Q AH 3	RENAISSANCE HELT 2007-2 6.203% 06/01/37.....		12/27/2012.	Capital Distribution.....		128,150	0	128,150	128,150	0	0	0	0	0	128,150	0	0	0	0	06/01/2037.
759950 FJ 8	RENAISSANCE HELT 2005-1 4.970% 05/01/35.....		12/01/2012.	Paydown.....		529,116	529,116	529,111	529,111	0	5	0	5	0	529,116	0	0	0	(4,788)	05/01/2035.
759950 FJ 2	RENAISSANCE HELT 2005-1 0.000% 05/01/35.....		12/26/2012.	Capital Distribution.....		4,299	0	4,299	4,299	0	0	0	0	0	4,299	0	0	0	0	05/01/2035.
77340R AK 3	ROCKIES EXPRESS PIPELINE LLC 144A.....		02/09/2012.	J.P. MORGAN SECURITIES INC.....		2,673,750	3,000,000	2,997,330	2,997,555	0	47	0	47	0	2,997,603	0	(323,853)	(323,853)	55,781	04/15/2020.
826501 AA 6	SIERRA REC FNDG 2006-1A CL A1 144A.....		05/20/2012.	Paydown.....		1,936,191	1,936,191	1,984,174	1,980,338	0	(44,147)	0	(44,147)	0	1,936,191	0	0	0	43,468	05/20/2018.
82650W AB 6	SIERRA REC FNDG 2008-1 1A A2 NOTES.....		12/20/2012.	Paydown.....		618,590	618,590	631,157	629,966	0	(11,376)	0	(11,376)	0	618,590	0	0	0	13,922	02/20/2020.
883556 AZ 5	THERMO FISHER SCIENTIFIC INC.....		10/04/2012.	JEFFERIES & CO INC.....		1,072,850	1,000,000	998,090	998,120	0	122	0	122	0	998,241	0	74,609	74,609	41,400	08/15/2021.
88732J AW 8	TIME WARNER CABLE INC 5.000% 02/01/20.....		09/27/2012.	MORGAN STANLEY & CO. INC.....		2,318,140	2,000,000	1,951,020	1,958,822	0	3,078	0	3,078	0	1,961,900	0	356,240	356,240	116,944	02/01/2020.
902118 BQ 0	TYCO INTERNATIONAL FINA 4.625% 01/15/23.....	F.	07/12/2012.	TENDER OFFER.....		3,664,740	3,000,000	2,956,650	2,959,143	0	1,558	0	1,558	0	2,960,701	0	704,039	704,039	137,594	01/15/2023.
907818 CY 2	UNION PACIFIC CORP 5.450% 01/31/13.....		11/30/2012.	Call 100.3431.....		594,031	592,000	630,513	605,258	0	(11,227)	0	(11,227)	0	594,031	0	0	0	46,071	01/31/2013.
92924S AA 6	WEA FINANCE LLC/WCI FINANC LLC 144A.....	E.	10/01/2012.	Maturity.....		5,000,000	5,000,000	4,983,818	4,996,934	0	3,066	0	3,066	0	5,000,000	0	0	0	270,000	10/01/2012.
92977Q AC 2	WACHOVIA BANK COM MTG 2006-C27.....		12/01/2012.	Paydown.....		869,531	869,531	873,871	869,531	0	0	0	0	0	869,531	0	0	0	32,833	07/01/2045.
931422 AE 9	WALGREEN CO 5.250% 01/15/19.....		03/30/2012.	SUNTRUST GLOBAL MARKETS.....		3,471,180	3,000,000	3,265,020	3,212,445	0	(6,916)	0	(6,916)	0	3,205,529	0	265,651	265,651	113,313	01/15/2019.
933632 AB 7	WASHINGTON MUTUAL 2007-SL2 A1 144A.....		12/01/2012.	Paydown.....		406,782	406,782	406,782	406,782	0	1	0	1	0	406,782	0	0	0	9,540	12/01/2049.
G4302* AA 8	HARBOR/MAINSAIL 0.229% 10/01/50.....		12/05/2012.	Paydown.....		30,058	30,058	6,012	4,782	1,893	23,382	0	25,275	0	30,058	0	0	0	48	10/01/2050.
N2012# AC 7	CIMPOR FINANCIAL OPERATIONS EXCH.....	F.	11/01/2012.	Call 102.2406.....		9,201,653	9,000,000	9,676,363	9,454,200	0	(252,547)	0	(252,547)	0	9,201,653	0	0	0	535,518	06/27/2013.
3899999.	Total - Bonds - Industrial and Miscellaneous.....					136,979,754	133,233,633	133,411,982	132,706,987	259,954	(221,463)	33,866	4,625	0	132,711,618	0	4,268,132	4,268,132	5,624,384	...XXX.....
8399997.	Total - Bonds - Part 4.....					189,772,551	186,221,392	186,237,269	185,526,658	259,954	(248,537)	33,866	(22,449)	0	185,504,212	0	4,268,335	4,268,335	6,540,751	...XXX.....
8399998.	Total - Bonds - Summary Item from Part 5.....					147,266,986	142,479,925	146,607,658	0	0	(209,839)	18,743	(228,582)	0	146,397,907	0	869,074	869,074	1,898,087	...XXX.....

E14.2

**SCHEDULE D - PART 4**

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

1 CUSIP Identification	2 Description	3 F o r e i g n Disposal Date	4 Name of Purchaser	5 Number of Shares of Stock	6 Consideration	7 Par Value	8 Actual Cost	9 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date
									11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.						
8399999	Total - Bonds.....				337,039,537	328,701,317	332,844,927	185,526,658	259,954	(458,376)	52,609	(251,031)	0	331,902,119	0	5,137,409	5,137,409	8,438,838	XXX
9799998	Total - Common Stocks - Summary Item from Part 5.....				1,900	XXX	1,250	0	0	0	0	0	0	1,250	0	650	650	0	XXX
9799999	Total - Common Stocks.....				1,900	XXX	1,250	0	0	0	0	0	0	1,250	0	650	650	0	XXX
9899999	Total - Preferred and Common Stocks.....				1,900	XXX	1,250	0	0	0	0	0	0	1,250	0	650	650	0	XXX
9999999	Total - Bonds, Preferred and Common Stocks.....				337,041,437	XXX	332,846,177	185,526,658	259,954	(458,376)	52,609	(251,031)	0	331,903,369	0	5,138,059	5,138,059	8,438,838	XXX

**SCHEDULE D - PART 5**

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
<b>Bonds - U.S. Government</b>																				
36230R NF 9	GNMA REV MTG 756690 4.662% 10/01/61.....		10/01/2012	Interest Capitalization.....	11/01/2012	Paydown.....	234	234	234	234	0	0	0	0	0	0	0	0	3	0
36230R NM 4	GNMA REV MTG 756696 4.698% 12/01/61.....		11/01/2012	Interest Capitalization.....	12/01/2012	Paydown.....	357	357	357	357	0	0	0	0	0	0	0	0	8	0
0599999	Total - Bonds - U.S. Government.....						591	591	591	591	0	0	0	0	0	0	0	0	11	0
<b>Bonds - U.S. Special Revenue and Special Assessment</b>																				
01F030 68 6	FNMA TBA 3.0% 3.000% 08/01/42.....		08/02/2012	CITIGROUP.....	08/09/2012	CITIGROUP.....	25,000,000	25,986,328	25,986,328	25,986,328	0	0	0	0	0	0	0	0	0	0
01F032 63 3	FNMA TBA 3.5% 3.500% 03/01/41.....		03/06/2012	J.P. MORGAN SECURITIES INC	03/08/2012	J.P. MORGAN SECURITIES INC	25,000,000	25,912,108	25,912,108	25,912,108	0	0	0	0	0	0	0	0	0	0
01F032 68 2	FNMA TBA 30YR 3.5% 3.500% 08/01/40.....		08/02/2012	CITIGROUP.....	08/09/2012	CITIGROUP.....	(25,000,000)	(26,515,624)	(26,515,624)	(26,515,624)	0	0	0	0	0	0	0	0	0	0
3138A4 A2 1	FNMA AH2724 4.000% 01/01/41.....		11/09/2012	BANK OF AMERICA.....	12/01/2012	Paydown.....	317,803	316,320	317,803	317,803	0	1,483	0	1,483	0	0	0	0	1,059	459
3138A9 3M 4	FNMA AH8003 3.500% 03/01/41.....		08/09/2012	J.P. MORGAN SECURITIES INC	08/09/2012	CITIGROUP.....	68,062	70,545	72,188	70,545	0	0	0	0	0	1,643	1,643	79	79	
3138AE 3X 9	FNMA AI1713 3.500% 04/01/41.....		08/09/2012	J.P. MORGAN SECURITIES INC	08/09/2012	CITIGROUP.....	83,748	86,803	88,825	86,803	0	0	0	0	0	2,022	2,022	98	98	
3138AE NN 9	FNMA AI1296 4.500% 06/01/41.....		04/10/2012	Various.....	05/10/2012	Various.....	898,911	906,793	906,274	906,274	0	(519)	0	(519)	0	0	0	7,884	1,235	
3138AF 3C 2	FNMA AI2594 4.500% 05/01/41.....		05/10/2012	BARCLAYS.....	12/01/2012	Paydown.....	164,924	166,370	164,924	164,924	0	(1,446)	0	(1,446)	0	0	0	2,659	268	
3138AU MZ 7	FNMA AJ3075 4.000% 11/01/41.....		11/09/2012	BANK OF AMERICA.....	12/01/2012	Paydown.....	36,275	36,106	36,275	36,275	0	169	0	169	0	0	0	0	121	52
3138AV D7 7	FNMA AJ3725 4.000% 10/01/41.....		03/08/2012	CITIGROUP.....	12/01/2012	Paydown.....	93,593	93,156	93,593	93,593	0	437	0	437	0	0	0	0	1,655	114
3138E8 PL 0	FNMA AK4026 3.500% 02/01/42.....		08/09/2012	J.P. MORGAN SECURITIES INC	08/09/2012	CITIGROUP.....	580,314	601,486	615,495	601,486	0	0	0	0	0	14,009	14,009	677	677	
3138E9 3K 4	FNMA AK5301 3.500% 03/01/42.....		08/09/2012	J.P. MORGAN SECURITIES INC	08/09/2012	CITIGROUP.....	500,000	518,243	530,313	518,243	0	0	0	0	0	12,070	12,070	583	583	
3138EC MJ 9	FNMA AK7560 3.500% 07/01/42.....		08/09/2012	J.P. MORGAN SECURITIES INC	08/09/2012	CITIGROUP.....	88,342	91,565	93,698	91,565	0	0	0	0	0	2,133	2,133	103	103	
3138EC MV 2	FNMA AK7571 3.500% 08/01/42.....		08/09/2012	J.P. MORGAN SECURITIES INC	08/09/2012	CITIGROUP.....	1,000,000	1,036,484	1,060,625	1,036,484	0	0	0	0	0	24,141	24,141	1,167	1,167	
3138ED UT 6	FNMA AK8693 3.500% 05/01/42.....		08/09/2012	J.P. MORGAN SECURITIES INC	08/09/2012	CITIGROUP.....	200,020	207,317	212,146	207,317	0	0	0	0	0	4,829	4,829	233	233	
3138EJ 2K 3	FNMA AL2577 4.000% 06/01/42.....		11/09/2012	BANK OF AMERICA.....	12/01/2012	Paydown.....	2,853	2,840	2,853	2,853	0	13	0	13	0	0	0	10	4	
3138LS ZN 3	FNMA AO2548 3.500% 04/01/42.....		08/09/2012	J.P. MORGAN SECURITIES INC	08/09/2012	CITIGROUP.....	2,083,440	2,159,453	2,209,748	2,159,453	0	0	0	0	0	50,296	50,296	2,431	2,431	
3138LT W7 9	FNMA AO3369 3.500% 05/01/42.....		08/09/2012	J.P. MORGAN SECURITIES INC	08/09/2012	CITIGROUP.....	98,667	102,267	104,649	102,267	0	0	0	0	0	2,382	2,382	115	115	
3138LU JZ 9	FNMA AO3879 4.000% 06/01/42.....		11/09/2012	BANK OF AMERICA.....	12/01/2012	Paydown.....	411,641	409,720	411,641	411,641	0	1,921	0	1,921	0	0	0	1,372	595	
3138LU S2 2	FNMA AO4136 3.500% 06/01/42.....		08/09/2012	J.P. MORGAN SECURITIES INC	08/09/2012	CITIGROUP.....	89,155	92,408	94,560	92,408	0	0	0	0	0	2,152	2,152	104	104	
3138LV EN 9	FNMA AO4640 3.500% 05/01/42.....		08/09/2012	J.P. MORGAN SECURITIES INC	08/09/2012	CITIGROUP.....	95,279	98,755	101,055	98,755	0	0	0	0	0	2,300	2,300	111	111	
3138LV G9 8	FNMA AO4723 3.500% 08/01/42.....		08/09/2012	J.P. MORGAN SECURITIES INC	08/09/2012	CITIGROUP.....	103,221	106,987	109,479	106,987	0	0	0	0	0	2,492	2,492	120	120	
3138LW TK 7	FNMA AO5953 3.500% 06/01/42.....		08/09/2012	J.P. MORGAN SECURITIES INC	08/09/2012	CITIGROUP.....	204,517	211,978	216,915	211,978	0	0	0	0	0	4,937	4,937	239	239	
3138LX E3 9	FNMA AO6453 3.500% 07/01/42.....		08/09/2012	J.P. MORGAN SECURITIES INC	08/09/2012	CITIGROUP.....	71,886	74,509	76,244	74,509	0	0	0	0	0	1,735	1,735	84	84	
3138LX LP 2	FNMA AO6633 3.500% 08/01/42.....		08/09/2012	J.P. MORGAN SECURITIES INC	08/09/2012	CITIGROUP.....	856,814	888,074	908,758	888,074	0	0	0	0	0	20,684	20,684	1,000	1,000	
3138LX LT 4	FNMA AO6637 3.500% 08/01/42.....		08/09/2012	J.P. MORGAN SECURITIES INC	08/09/2012	CITIGROUP.....	506,542	525,023	537,251	525,023	0	0	0	0	0	12,228	12,228	591	591	
3138LY DY 0	FNMA AO7318 3.500% 07/01/42.....		08/09/2012	J.P. MORGAN SECURITIES INC	08/09/2012	CITIGROUP.....	2,142,277	2,220,436	2,272,152	2,220,436	0	0	0	0	0	51,716	51,716	2,499	2,499	
3138M0 LV 0	FNMA AO8439 3.500% 08/01/42.....		08/09/2012	J.P. MORGAN SECURITIES INC	08/09/2012	CITIGROUP.....	83,329	86,369	88,381	86,369	0	0	0	0	0	2,012	2,012	97	97	
3138M1 ME 5	FNMA AO9356 3.500% 07/01/42.....		08/09/2012	J.P. MORGAN SECURITIES INC	08/09/2012	CITIGROUP.....	85,395	88,510	90,572	88,510	0	0	0	0	0	2,061	2,061	100	100	
3138M1 S9 0	FNMA AO9543 3.500% 07/01/42.....		08/09/2012	J.P. MORGAN SECURITIES INC	08/09/2012	CITIGROUP.....	95,214	98,687	100,986	98,687	0	0	0	0	0	2,299	2,299	111	111	
3138M3 4N 1	FNMA AP0828 3.500% 08/01/42.....		08/09/2012	J.P. MORGAN SECURITIES INC	08/09/2012	CITIGROUP.....	72,331	74,970	76,716	74,970	0	0	0	0	0	1,746	1,746	84	84	
3138M3 Q8 0	FNMA AP0478 3.500% 04/01/42.....		08/09/2012	J.P. MORGAN SECURITIES INC	08/09/2012	CITIGROUP.....	828,937	859,180	879,191	859,180	0	0	0	0	0	20,011	20,011	967	967	
3138M3 QX 4	FNMA AP0465 3.500% 05/01/42.....		08/09/2012	J.P. MORGAN SECURITIES INC	08/09/2012	CITIGROUP.....	2,310,149	2,394,434	2,450,202	2,394,434	0	0	0	0	0	55,768	55,768	2,695	2,695	
3138M3 QT 5	FNMA AP0469 3.500% 04/01/42.....		08/09/2012	J.P. MORGAN SECURITIES INC	08/09/2012	CITIGROUP.....	72,337	74,976	76,723	74,976	0	0	0	0	0	1,746	1,746	84	84	
3138M5 DM 8	FNMA AP1907 3.500% 07/01/42.....		08/09/2012	J.P. MORGAN SECURITIES INC	08/09/2012	CITIGROUP.....	75,246	77,992	79,808	77,992	0	0	0	0	0	1,816	1,816	88	88	
3138M5 UE 7	FNMA AP2380 3.500% 07/01/42.....		08/09/2012	J.P. MORGAN SECURITIES INC	08/09/2012	CITIGROUP.....	519,245	538,190	550,725	538,190	0	0	0	0	0	12,535	12,535	606	606	
3138M5 W7 0	FNMA AP2469 3.500% 08/01/42.....		08/09/2012	J.P. MORGAN SECURITIES INC	08/09/2012	CITIGROUP.....	90,966	94,285	96,481	94,285	0	0	0	0	0	2,196	2,196	106	106	
3138M6 D8 7	FNMA AP2826 3.500% 07/01/42.....		08/09/2012	J.P. MORGAN SECURITIES INC	08/09/2012	CITIGROUP.....	100,000	103,648	106,063	103,648	0	0	0	0	0	2,414	2,414	117	117	

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**SCHEDULE D - PART 5**

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	F o r e i g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
31412Q HL 6	FNMA 931835 3.500% 08/01/39.....		08/09/2012	J.P. MORGAN SECURITIES INC	08/09/2012	CITIGROUP.....	83,812	86,870	88,893	86,870	0	0	0	0	0	0	2,023	2,023	98	98
31415Y N5 4	FNMA 993312 3.500% 11/01/39.....		08/09/2012	J.P. MORGAN SECURITIES INC	08/09/2012	CITIGROUP.....	250,001	259,122	265,157	259,122	0	0	0	0	0	0	6,035	6,035	292	292
31416P W5 2	FNMA AA6067 3.500% 05/01/39.....		08/09/2012	J.P. MORGAN SECURITIES INC	08/09/2012	CITIGROUP.....	1,170,146	1,212,839	1,241,087	1,212,839	0	0	0	0	0	0	28,248	28,248	1,365	1,365
31416R 4S 9	FNMA AA8032 3.500% 06/01/39.....		08/09/2012	J.P. MORGAN SECURITIES INC	08/09/2012	CITIGROUP.....	114,453	118,628	121,391	118,628	0	0	0	0	0	0	2,763	2,763	134	134
31416R RH 8	FNMA AA7687 3.500% 06/01/39.....		08/09/2012	J.P. MORGAN SECURITIES INC	08/09/2012	CITIGROUP.....	381,360	395,273	404,480	395,273	0	0	0	0	0	0	9,206	9,206	445	445
31416Y 6K 9	FNMA AB3573 3.500% 05/01/41.....		08/09/2012	J.P. MORGAN SECURITIES INC	08/09/2012	CITIGROUP.....	93,168	96,567	98,816	96,567	0	0	0	0	0	0	2,249	2,249	109	109
31416Y U9 7	FNMA AB3307 4.000% 07/01/41.....		02/09/2012	Various.....	03/08/2012	Various.....	4,999,999	4,976,768	4,977,236	4,977,237	0	468	0	468	0	0	0	0	38,986	6,111
31417A RZ 4	FNMA AB4103 3.500% 12/01/41.....		08/09/2012	J.P. MORGAN SECURITIES INC	08/09/2012	CITIGROUP.....	1,689,468	1,751,107	1,791,892	1,751,107	0	0	0	0	0	0	40,785	40,785	1,971	1,971
31417A XX 2	FNMA AB4293 3.500% 01/01/42.....		08/09/2012	J.P. MORGAN SECURITIES INC	08/09/2012	CITIGROUP.....	71,300	73,901	75,622	73,901	0	0	0	0	0	0	1,721	1,721	83	83
31417A XY 0	FNMA AB4294 3.500% 01/01/42.....		08/09/2012	J.P. MORGAN SECURITIES INC	08/09/2012	CITIGROUP.....	881,074	913,220	934,489	913,220	0	0	0	0	0	0	21,270	21,270	1,028	1,028
31417B AL 1	FNMA AB4510 3.500% 02/01/42.....		08/09/2012	J.P. MORGAN SECURITIES INC	08/09/2012	CITIGROUP.....	394,321	408,707	418,227	408,707	0	0	0	0	0	0	9,519	9,519	460	460
31417J EG 1	FNMA AC0134 3.500% 07/01/39.....		08/09/2012	J.P. MORGAN SECURITIES INC	08/09/2012	CITIGROUP.....	78,850	81,726	83,630	81,726	0	0	0	0	0	0	1,903	1,903	92	92
31417M H5 5	FNMA AC2951 3.500% 09/01/39.....		08/09/2012	J.P. MORGAN SECURITIES INC	08/09/2012	CITIGROUP.....	76,333	79,117	80,960	79,117	0	0	0	0	0	0	1,843	1,843	89	89
31417Q TE 4	FNMA AC5048 3.500% 10/01/39.....		08/09/2012	J.P. MORGAN SECURITIES INC	08/09/2012	CITIGROUP.....	2,150,122	2,228,568	2,280,473	2,228,568	0	0	0	0	0	0	51,905	51,905	2,508	2,508
31417Y 6X 0	FNMA MA0885 3.500% 10/01/31.....		08/09/2012	J.P. MORGAN SECURITIES INC	08/09/2012	CITIGROUP.....	90,621	93,928	96,115	93,928	0	0	0	0	0	0	2,188	2,188	106	106
31417Y VQ 7	FNMA MA0622 3.500% 01/01/41.....		08/09/2012	J.P. MORGAN SECURITIES INC	08/09/2012	CITIGROUP.....	1,288,055	1,335,049	1,366,144	1,335,049	0	0	0	0	0	0	31,094	31,094	1,503	1,503
31419A 4N 4	FNMA AE0828 3.500% 02/01/41.....		03/08/2012	Various.....	08/09/2012	Various.....	25,000,024	25,912,134	25,912,134	25,912,134	0	0	0	0	0	0	0	0	393,750	26,736
31419C ZA 4	FNMA AE2536 3.500% 10/01/40.....		08/09/2012	J.P. MORGAN SECURITIES INC	08/09/2012	CITIGROUP.....	2,515,655	2,607,437	2,668,166	2,607,437	0	0	0	0	0	0	60,729	60,729	2,935	2,935
31419F PJ 9	FNMA AE4924 4.000% 09/01/40.....		11/09/2012	BANK OF AMERICA.....	12/01/2012	Paydown.....	242,318	241,187	242,318	242,318	0	1,131	0	1,131	0	0	0	0	808	350
31419L YA 5	FNMA AE9704 3.500% 12/01/40.....		08/09/2012	J.P. MORGAN SECURITIES INC	08/09/2012	CITIGROUP.....	565,824	586,467	600,127	586,467	0	0	0	0	0	0	13,659	13,659	660	660
31419L YC 1	FNMA AE9706 4.000% 12/01/40.....		11/09/2012	BANK OF AMERICA.....	12/01/2012	Paydown.....	206,845	205,879	206,845	206,845	0	965	0	965	0	0	0	0	690	299
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments.....						82,375,182	84,562,185	85,170,326	84,566,809	0	4,622	0	4,622	0	0	603,513	603,513	478,161	65,390

E15.1

**Bonds - Industrial and Miscellaneous**

001546 AM 2	AK STL CORP 8.375% 04/01/22.....		04/30/2012	TLIC-LPG0-LIFE PROTECTION.	07/09/2012	MORGAN STANLEY & CO. INC.	2,000,000	1,930,000	1,767,500	1,930,757	0	757	0	757	0	0	(163,257)	(163,257)	51,181	17,681
002824 AT 7	ABBOTT LABORATORIES 5.875% 05/15/16.....		12/31/2011	TLIC-LPG0-LIFE PROTECTION.	12/10/2012	Call 113.8925.....	3,000,000	3,527,016	3,416,774	3,416,774	0	(110,242)	0	(110,242)	0	0	0	0	314,536	22,521
00287Y AC 3	ABBVIE INC 144A 2.900% 11/06/22.....		11/05/2012	Various.....	12/12/2012	Various.....	570,000	569,194	578,669	569,184	0	(9)	0	(9)	0	0	9,485	9,485	727	0
00846U AC 5	AGILENT TECH INC 6.500% 11/01/17.....		06/30/2012	TF LIC-NMS-NON MATCHED SURPLUS	10/15/2012	CANTOR FITZGERALD & CO.....	3,535,000	4,260,291	4,315,457	4,221,996	0	(38,295)	0	(38,295)	0	0	93,461	93,461	106,590	37,658
026930 AA 5	AMERICAN HOME MTG ASSET 2007-2 A1.....		05/29/2012	BANK OF AMERICA.....	12/27/2012	Capital Distribution.....	0	93,288	93,288	93,288	0	0	0	0	0	0	0	0	0	12
026930 BA 5	AMERICAN HOME MTG ASSET 2007-2 A1.....		05/29/2012	BANK OF AMERICA.....	12/01/2012	Redemption 56.1655.....	212,818	119,530	119,531	119,531	0	0	0	0	0	0	0	0	202	15
03523T BP 2	ANHEUSER-BUSCH INBEV NV.....	F.	07/11/2012	BANK OF AMERICA.....	09/13/2012	J.P. MORGAN SECURITIES INC	4,760,000	4,737,057	4,753,717	4,737,320	0	263	0	263	0	0	16,397	16,397	20,494	0
04044T AE 6	EXPRESS SCRIPTS HOLDING CO 144A.....		03/12/2012	CITIGROUP.....	09/14/2012	SEAPORT.....	1,750,000	1,868,038	1,986,338	1,862,830	0	(5,207)	0	(5,207)	0	0	123,507	123,507	68,809	26,323
12668A HA 6	COUNTRYWIDE ALT LN 2005-56 4A1.....		04/13/2012	BANK OF AMERICA.....	12/01/2012	Redemption 59.8910.....	144,383	86,472	86,472	86,472	0	0	0	0	0	0	0	0	261	50
12668A HA 6	COUNTRYWIDE ALT LN 2005-56 4A1.....		04/13/2012	BANK OF AMERICA.....	12/27/2012	Capital Distribution.....	0	57,911	57,911	57,911	0	0	0	0	0	0	0	0	0	33
156700 AS 5	CENTURYLINK INC 5.800% 03/15/22.....		03/05/2012	J.P. MORGAN SECURITIES INC	06/06/2012	CREDIT SUISSE/FIRST BOSTON	1,600,000	1,597,472	1,556,544	1,597,352	0	(120)	0	(120)	0	0	(40,808)	(40,808)	22,942	0
172967 FT 3	CITIGROUP INC 4.500% 01/14/22.....		07/10/2012	Various.....	09/11/2012	MORGAN STANLEY & CO. INC.	1,665,000	1,735,225	1,790,341	1,734,110	0	(1,115)	0	(1,115)	0	0	56,231	56,231	65,143	52,448
18451Q AF 5	CLEAR CHANNEL.....		02/29/2012	GOLDMAN SACHS & CO.....	08/02/2012	Tax Free Exchange.....	615,000	615,000	615,000	615,000	0	0	0	0	0	0	0	0	0	0
25459H BD 6	DIRECTV HOLDINGS.....		03/05/2012	BANK OF AMERICA.....	05/09/2012	Tax Free Exchange.....	4,000,000	3,998,320	3,998,183	3,998,183	0	(137)	0	(137)	0	0	0	0	0	0
293791 AR 0	ENTERPRISE PRODUCTS OPER LLC B.....		04/30/2012	TLIC-LPG0-LIFE PROTECTION.	05/23/2012	MORGAN STANLEY & CO. INC.	5,000,000	5,494,148	5,470,100	5,480,371	0	(13,778)	0	(13,778)	0	0	(10,271)	(10,271)	61,111	40,972
319963 BB 9	FIRST DATA CORP EXCHGD 12.625% 01/15/21.....		05/15/2012	BANK OF AMERICA.....	07/30/2012	CITIGROUP.....	1,000,000	972,500	1,007,500	973,123	0	623	0	623	0	0	34,377	34,377	69,087	43,135
32055R AR 8	FIRST INDUSTRIAL LP 5.950% 05/15/17.....		04/30/2012	TLIC-LPG0-LIFE PROTECTION.	05/11/2012	BROADPOINT SECURITIES.....	1,000,000	1,000,360	1,030,000	1,000,388	0	28	0	28	0	0	29,612	29,612	29,915	27,271
362334 BR 4	GSA HOME EQUITY TRUST 2006-3 A2.....		04/10/2012	BARCLAYS.....	12/01/2012	Redemption 47.3501.....	128,791	60,982	60,983	60,983	0	1	0	1	0	0	0	0	194	27

**SCHEDULE D - PART 5**

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
362334 BR 4	GSAA HOME EQUITY TRUST 2006-3 A2.....		04/10/2012	BARCLAYS.....	12/27/2012	Capital Distribution.....	0	67,809	67,809	67,809	0	0	0	0	0	0	0	0	0	30
402524 AB 8	GULF SOUTH PIPELINE CO LP.....		12/31/2011	TLIC-LPG0-LIFE PROTECTION.	08/15/2012	Maturity.....	1,400,000	1,430,828	1,400,000	1,400,000	0	(30,828)	0	(30,828)	0	0	0	0	80,500	30,411
40430H FL 7	HSI ASSET SEC CORP 2006-OPT3 3A3.....		02/29/2012	CREDIT SUISSE/FIRST BOSTON	12/26/2012	Paydown.....	590,169	493,713	590,169	590,169	0	96,456	0	96,456	0	0	0	0	1,214	49
525221 HA 8	LEHMAN XS TR 2006-2N 1A1.....		05/18/2012	CREDIT SUISSE/FIRST BOSTON	12/01/2012	Redemption 54.1404.....	926,106	501,398	501,397	501,397	0	0	0	0	0	0	0	0	1,189	349
525221 HA 8	LEHMAN XS TR 2006-2N 1A1.....		05/18/2012	CREDIT SUISSE/FIRST BOSTON	12/27/2012	Capital Distribution.....	0	424,708	424,708	424,708	0	0	0	0	0	0	0	0	0	295
539473 AQ 1	LLOYDS TSB BK PLC 4.200% 03/28/17.....	F.	03/21/2012	BANK OF AMERICA.....	09/28/2012	TENDER OFFER.....	750,000	748,860	825,255	748,964	0	104	0	104	0	0	76,291	76,291	15,750	0
59020U 5U 5	MERRILL LYNCH MG IN TR 2006-A1 1A1.....		04/27/2012	BANK OF AMERICA.....	12/01/2012	Redemption 24.1364.....	716,169	193,877	172,857	193,877	0	0	0	0	0	0	(21,020)	(21,020)	6,600	54
59020U 5U 5	MERRILL LYNCH MG IN TR 2006-A1 1A1.....		04/27/2012	BANK OF AMERICA.....	12/28/2012	Capital Distribution.....	0	133,631	133,631	133,631	0	0	0	0	0	0	0	0	0	18
685049 AA 6	ORANGE LAKE TMSHARE TR 2012-AA A 144A.....		02/29/2012	BB&T CAPITAL MARKETS.....	12/10/2012	Paydown.....	403,360	403,336	403,360	403,360	0	23	0	23	0	0	0	0	5,743	0
718172 AB 5	PHILIP MORRIS INTL INC 4.875% 05/16/13.....		12/31/2011	TLIC-LPG0-LIFE PROTECTION.	03/21/2012	CITIGROUP.....	4,150,000	4,392,752	4,353,973	4,351,202	0	(41,550)	0	(41,550)	0	0	2,770	2,770	73,057	25,289
718546 AA 2	PHILLIPS 66 144A EXCHGD.....		03/07/2012	J.P. MORGAN SECURITIES INC	12/14/2012	Tax Free Exchange.....	500,000	498,815	498,872	498,872	0	57	0	57	0	0	0	0	11,885	0
83368R AC 6	SOCIETE GENERALE 2.750% 10/12/17.....	F.	10/04/2012	SOCIETE GENERALE.....	11/29/2012	Various.....	725,000	724,427	731,214	724,427	0	0	0	0	0	0	6,787	6,787	1,738	0
845467 AF 6	SOUTHWESTERN ENERGY CO 144A EXCHGD.....		02/29/2012	J.P. MORGAN SECURITIES INC	12/28/2012	Tax Free Exchange.....	2,750,000	2,746,618	2,746,734	2,746,734	0	116	0	116	0	0	0	0	59,507	0
86362X AA 6	STRUCTURED ASSET MTGE INV 2007-A1.....		05/09/2012	ROYAL BANK OF SCOTLAND...	12/01/2012	Redemption 51.9720.....	1,581,936	847,203	822,164	847,204	0	0	0	0	0	0	(25,039)	(25,039)	1,492	324
86362X AA 6	STRUCTURED ASSET MTGE INV 2007-A1.....		05/09/2012	ROYAL BANK OF SCOTLAND...	12/27/2012	Capital Distribution.....	0	759,771	759,771	759,771	0	0	0	0	0	0	0	0	0	300
86363V AA 9	SASCO 2007-5 1F 144A 0.590% 06/25/37.....		10/01/2012	Various.....	12/30/2012	Various.....	180,814	180,814	180,814	180,814	0	0	0	0	0	0	0	0	0	0
86363V AA 9	SASCO 2007-5 1F 144A 0.590% 06/25/37.....		10/01/2012	Various.....	12/01/2012	Various.....	745,294	558,277	558,277	558,277	0	0	18,743	(18,743)	0	0	(0)	(0)	0	0
86960B AB 8	SVENSKA HANDELSBANKEN AB.....	F.	03/30/2012	J.P. MORGAN SECURITIES INC	06/27/2012	BANK OF AMERICA.....	3,000,000	3,005,130	3,047,790	3,004,820	0	(310)	0	(310)	0	0	42,970	42,970	21,083	0
91159J AA 4	US BANCORP 2.950% 07/15/22.....		07/18/2012	US BANCORP.....	10/09/2012	Various.....	1,275,000	1,270,958	1,294,542	1,271,000	0	42	0	42	0	0	23,541	23,541	8,219	0
93934F MN 9	WASHINGTON MUTUAL PT 2006-AR2 A1A.....		05/18/2012	Various.....	12/01/2012	Redemption 52.7855.....	610,126	368,066	322,058	368,221	0	70	0	70	0	0	(46,162)	(46,162)	1,645	399
93934F MN 9	WASHINGTON MUTUAL PT 2006-AR2 A1A.....		05/18/2012	Various.....	12/27/2012	Capital Distribution.....	0	288,067	288,067	288,067	0	0	0	0	0	0	0	0	0	357
949746 FJ 5	WELLS FARGO & CO 4.950% 10/16/13.....		12/31/2011	TLIC-LPG0-LIFE PROTECTION.	06/28/2012	TENDER OFFER.....	5,000,000	5,263,020	5,248,400	5,191,711	0	(71,309)	0	(71,309)	0	0	56,689	56,689	173,250	51,563
3899999	Total - Bonds - Industrial and Miscellaneous.....						56,104,152	58,024,882	58,076,170	57,810,608	0	(214,360)	18,743	(233,103)	0	0	265,561	265,561	1,274,064	377,584
<b>Bonds - Hybrid Securities</b>																				
05530A AA 3	BB&T CAPITAL TRUST II 6.750% 06/07/36.....		04/30/2012	TLIC-LPG0-LIFE PROTECTION.	07/18/2012	Call 100.4975.....	4,000,000	4,020,000	4,019,899	4,019,899	0	(101)	0	(101)	0	0	0	0	145,851	107,250
4899999	Total - Bonds - Hybrid Securities.....						4,000,000	4,020,000	4,019,899	4,019,899	0	(101)	0	(101)	0	0	0	0	145,851	107,250
8399998	Total - Bonds.....						142,479,925	146,607,658	147,266,986	146,397,907	0	(209,839)	18,743	(228,582)	0	0	869,074	869,074	1,898,087	550,224
<b>Common Stocks - Industrial and Miscellaneous</b>																				
268ESC 7X 2	DYNEGY INC ESCROW EXCHG.....		10/03/2012	Taxable Exchange.....	10/17/2012	CANTOR FITZGERALD & CO.....	250,000.000	1,250	1,900	1,250	0	0	0	0	0	0	650	650	0	0
9099999	Total - Common Stocks - Industrial and Miscellaneous.....						1,250	1,900	1,250	1,250	0	0	0	0	0	0	650	650	0	0
9799998	Total - Common Stocks.....						1,250	1,900	1,250	1,250	0	0	0	0	0	0	650	650	0	0
9899999	Total - Preferred and Common Stocks.....						1,250	1,900	1,250	1,250	0	0	0	0	0	0	650	650	0	0
9999999	Total - Bonds, Preferred and Common Stocks.....						146,608,908	147,268,886	146,399,157	146,399,157	0	(209,839)	18,743	(228,582)	0	0	869,724	869,724	1,898,087	550,224

E15.2

**WESTERN RESERVE LIFE ASSURANCE CO. OF OHIO**

**SCHEDULE D - PART 6 - SECTION 1**

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1 CUSIP Identifi- cation	2 Description Name of Subsidiary, Controlled or Affiliated Company	3 Foreign	4 NAIC Company Code or Alien Insurer Identification Number	5 NAIC Valuation Method (See SVO Purposes and Procedures Manual)	6 Do Insurer's Assets Include Intangible Assets Connected with Holding of Such Company's Stock?	7 Total Amount of Such Intangible Assets	8 Book/Adjusted Carrying Value	Stock of Such Company Owned by Insurer on Statement Date	
								9 Number of Shares	10 % of Outstanding
<b>Common Stocks - Other Affiliates</b>									
46069@ 10 9	INTERSECURITIES INS AGENCY INC.....		NA.....	2ciB3.....	..NO.....	NA.....	.....0	.....100.000	.....100.0
89346@ 10 4	TRANSAMERICA ASSET MANAGEMENT INC.....		NA.....	2ciB3.....	..NO.....	NA.....	.....31,844,323	.....77,000.000	.....77.0
89360@ 10 5	TRANSAMERICA FUND SERVICES INC.....		NA.....	2ciB3.....	..NO.....	NA.....	.....0	.....22,065.000	.....44.0
98146# 10 5	WORLD FIN GRP INSURANCE AGENCY INC.....		NA.....	2ciB3.....	..NO.....	NA.....	.....0	.....8,025.000	.....100.0
1799999.	Total - Common Stocks - Other Affiliates.....					.....0	.....31,844,323	.....XXX	.....XXX
1899999.	Total - Common Stocks.....					.....0	.....31,844,323	.....XXX	.....XXX
1999999.	Total - Preferred and Common Stock.....					.....0	.....31,844,323	.....XXX	.....XXX

1. Amount of insurer's capital and surplus from the prior period's statutory statement reduced by any admitted EDP, goodwill and net deferred tax assets included therein: \$.....150,645,958.

2. Total amount of intangible assets nonadmitted \$.....0.

**SCHEDULE D - PART 6 - SECTION 2**

1 CUSIP Identifi- cation	2 Name of Lower-Tier Company	3 Name of Company Listed in Section 1 Which Controls Lower-Tier Company	4 Total Amount of Intangible Assets Included in Amount Shown in Column 7, Section 1	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5 Number of Shares	6 % of Outstanding
<b>Common Stocks</b>					
000000 00 0	WFG Insurance Agency of Puerto Rico, Inc.....	World Financial Group Insurance Agency, Inc.....	.....0	.....100.000	.....100.0
000000 00 0	World Financial Group Insurance Agency of Hawaii, Inc.....	World Financial Group Insurance Agency, Inc.....	.....0	.....100.000	.....100.0
000000 00 0	World Financial Group Insurance Agency of Massachusetts, Inc.....	World Financial Group Insurance Agency, Inc.....	.....0	.....100.000	.....100.0
000000 00 0	World Financial Group Insurance Agency of Wyoming, Inc.....	World Financial Group Insurance Agency, Inc.....	.....0	.....100.000	.....100.0
000000 00 0	WFG Property & Casualty Insurance Agency, Inc.....	World Financial Group Insurance Agency, Inc.....	.....0	.....1,000.000	.....100.0
000000 00 0	WFG Property & Casualty Insurance Agency of Nevada, Inc.....	World Financial Group Insurance Agency, Inc.....	.....0	.....500.000	.....100.0
0299999.	Total - Common Stock.....		.....0	.....XXX	.....XXX
0399999.	Total - Preferred and Common Stock.....		.....0	.....XXX	.....XXX

## SCHEDULE DA - PART 1

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

1 CUSIP Identification	2 Description	Codes		5 Date Acquired	6 Name of Vendor	7 Maturity Date	8 Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value				13 Par Value	14 Actual Cost	Interest					21 Paid for Accrued Interest	
		3 Code	4 F o r e i g n					9 Unrealized Valuation Increase/ (Decrease)	10 Current Year's (Amortization)/ Accretion	11 Current Year's Other Than Temporary Impairment Recognized	12 Total Foreign Exchange Change in B./A.C.V.			15 Amount Due and Accrued December 31 of Current Year on Bond Not in Default	16 Non- Admitted Due and Accrued	17 Rate of	18 Effective Rate of	19 When Paid		20 Amount Received During Year
<b>Exempt Money Market Mutual Funds</b>																				
94975H	29 6	WELLS FARGO ADVANTAGE TR PL MM STATE.....		11/15/2012	DIRECT.....	XXX.....	3,375	0	0	0	0	3,375	3,375	0	0	0.000	0.000	MON..	0	0
8899999. Total - Exempt Money Market Mutual Funds.....							3,375	0	0	0	0	XXX.....	3,375	0	0	XXX.....	XXX.....	XXX..	0	0
<b>Class One Money Market Mutual Funds</b>																				
23337T	20 1	DWS MONEY MARKET SERIES - INST.....		12/31/2012	DIRECT.....	XXX.....	86,705	0	0	0	0	86,705	86,705	0	0	0.037	0.037	MON..	29	0
31607A	20 8	FIDELITY PRIME MON MAR-I INSTITUTIONAL C.....		12/31/2012	Various.....	XXX.....	29,465,882	0	0	0	0	29,465,882	29,465,882	0	0	0.041	0.041	MON..	300	0
31846V	41 9	FIRST AMERICAN TREAS OBLIG FD NC AND AZ.....		11/15/2012	DIRECT.....	XXX.....	8,800	0	0	0	0	8,800	8,800	0	0	0.020	0.020	MON..	0	0
000000	00 0	FFI SELECT INSTITUTIONAL FUND.....		12/31/2012	DIRECT.....	XXX.....	20,319	0	0	0	0	20,319	20,319	0	0	0.042	0.042	MON..	30	0
4812A0	36 7	JPMORGAN PRIME MONEY MRKT FUND.....		12/31/2012	Various.....	XXX.....	13,643	0	0	0	0	13,643	13,643	0	0	0.368	0.368	MON..	23	0
60934N	20 3	FEDERATED PRIME OBLIGATIONS FD.....		12/31/2012	DIRECT.....	XXX.....	65,486	0	0	0	0	65,486	65,486	0	0	0.329	0.329	MON..	23	0
61747C	71 5	MORGAN STANLEY PRIME MONEY MAR MUTUAL.....		12/31/2012	DIRECT.....	XXX.....	84,284	0	0	0	0	84,284	84,284	0	0	0.416	0.416	MON..	34	0
94984B	79 3	WELLS FARGO ADV HER MMKT.....		12/31/2012	DIRECT.....	XXX.....	17,514,468	0	0	0	0	17,514,468	17,514,468	0	0	0.396	0.396	MON..	1,816	0
8999999. Total - Class One Money Market Mutual Funds.....							47,259,587	0	0	0	0	XXX.....	47,259,587	0	0	XXX.....	XXX.....	XXX..	2,255	0
9199999. Total - Short-Term Investments.....							47,262,962	0	0	0	0	XXX.....	47,262,962	0	0	XXX.....	XXX.....	XXX..	2,255	0

**SCHEDULE DB - PART A - SECTION 1**

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items Hedged or Used for Income Generation	Schedule /Exhibit Identifier	Type(s) of Risk(s)	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Prior Year Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (a)
<b>Swaps - Hedging Other - Total Return</b>																						
4733, SWAP USD0/USD0.....	VA - SP 500.....	Exhibit 5.	EQUITY/IIN DEX	JPM_CHASE_LON	.09/20/2012	.09/24/2013	.....1	.....7,474	0.00 / 0.00.....	- .....	- .....	- .....	.....(1,605,734)	.....	.....(1,605,734)	.....(1,605,734)	- .....	- .....	.....0	.....32	.....	105 .....
4759, SWAP USD0/USD0.....	VA - SP 500.....	Exhibit 5.	EQUITY/IIN DEX	BARCLAYS EQUITY	.10/02/2012	.04/24/2013	.....1	.....554	0.00 / 0.00.....	- .....	- .....	- .....	.....(116,592)	.....	.....(116,592)	.....(116,592)	- .....	- .....	.....0	.....1	.....	105 .....
4839, SWAP USD0/USD0.....	VA - SP 500.....	Exhibit 5.	EQUITY/IIN DEX	SOCGEN.....	.11/13/2012	.03/19/2013	.....1	.....790	0.00 / 0.00.....	- .....	- .....	- .....	.....(118,838)	.....	.....(118,838)	.....(118,838)	- .....	- .....	.....0	.....2	.....	105 .....
0949999. Total-Swaps-Hedging Other-Total Return.....										.....0	.....0	.....0	.....(1,841,165)	XXX	.....(1,841,165)	.....(1,841,165)	.....0	.....0	.....0	.....35	.....XXX.....	.....XXX.....
0969999. Total-Swaps-Hedging Other.....										.....0	.....0	.....0	.....(1,841,165)	XXX	.....(1,841,165)	.....(1,841,165)	.....0	.....0	.....0	.....35	.....XXX.....	.....XXX.....
1189999. Total-Swaps-Total Return.....										.....0	.....0	.....0	.....(1,841,165)	XXX	.....(1,841,165)	.....(1,841,165)	.....0	.....0	.....0	.....35	.....XXX.....	.....XXX.....
1209999. Total-Swaps.....										.....0	.....0	.....0	.....(1,841,165)	XXX	.....(1,841,165)	.....(1,841,165)	.....0	.....0	.....0	.....35	.....XXX.....	.....XXX.....
1409999. Total-Hedging Other.....										.....0	.....0	.....0	.....(1,841,165)	XXX	.....(1,841,165)	.....(1,841,165)	.....0	.....0	.....0	.....35	.....XXX.....	.....XXX.....
1449999. TOTAL.....										.....0	.....0	.....0	.....(1,841,165)	XXX	.....(1,841,165)	.....(1,841,165)	.....0	.....0	.....0	.....35	.....XXX.....	.....XXX.....

(a)	Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
	105	105: Hedges Interest Rate Risk on Minimum Rate Guarantee Liabilities

**SCHEDULE DB - PART A - SECTION 2**

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Hedged Item(s)	Schedule /Exhibit Identifier	Type(s) of Risk(s)	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Prior Year Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (a)

**Swaps - Hedging Other - Total Return**

4460, SWAP USD0/USD0.....	VA - SP 500.....	Exhibit 5	EQUITY/IN DEX	BARCLAYS EQUITY	.12/16/2011	.03/20/2012	.03/20/2012	Maturity.....	1	2,140	0.00 / 0.00....	-	-	.....(1,513,232)	-	-		.....510,768	-	-	.....(1,513,232)	.....0	.....0	105	
4476, SWAP USD0/USD0.....	VA - SP 500.....	Exhibit 5	EQUITY/IN DEX	BARCLAYS EQUITY	.02/03/2012	.06/19/2012	.06/19/2012	Maturity.....	1	1,152	0.00 / 0.00....	-	-	.....(340,006)	-	-		-	-	-	.....(340,006)	.....0	.....0	105	
4555, SWAP USD0/USD0.....	VA - SP 500.....	Exhibit 5	EQUITY/IN DEX	SOCGEN.....	.03/16/2012	.09/26/2012	.09/26/2012	Maturity.....	1	5,297	0.00 / 0.00....	-	-	.....(1,938,253)	-	-		-	-	-	.....(1,938,253)	.....0	.....0	105	
0949999. Total-Swaps-Hedging Other-Total Return.....														.....0	.....0	.....(3,791,491)		XXX	.....510,768	.....0	.....0	.....(3,791,491)	.....0	.....0	XXX
0969999. Total-Swaps-Hedging Other.....														.....0	.....0	.....(3,791,491)		XXX	.....510,768	.....0	.....0	.....(3,791,491)	.....0	.....0	XXX
1189999. Total-Swaps-Total Return.....														.....0	.....0	.....(3,791,491)		XXX	.....510,768	.....0	.....0	.....(3,791,491)	.....0	.....0	XXX
1209999. Total-Swaps.....														.....0	.....0	.....(3,791,491)		XXX	.....510,768	.....0	.....0	.....(3,791,491)	.....0	.....0	XXX
1409999. Total-Hedging Other.....														.....0	.....0	.....(3,791,491)		XXX	.....510,768	.....0	.....0	.....(3,791,491)	.....0	.....0	XXX
1449999. TOTAL.....														.....0	.....0	.....(3,791,491)		XXX	.....510,768	.....0	.....0	.....(3,791,491)	.....0	.....0	XXX

(a)	Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
	105	105: Hedges Interest Rate Risk on Minimum Rate Guarantee Liabilities

**SCHEDULE DB - PART B - SECTION 1**

Futures Contracts Open December 31 of Current Year

1 Ticker Symbol	2 Number of Contracts	3 Notional Amount	4 Description	5 Description of Hedged Item(s)	6 Schedule/ Exhibit Identifier	7 Type(s) of Risk(s)	8 Date of Maturity or Expiration	9 Exchange	10 Trade Date	11 Transaction Price	12 Reporting Date Price	13 Fair Value	14 Book/ Adjusted Carrying Value	Change in Variation Margin				19 Potential Exposure	20 Hedge Effectiveness at Inception and at Year-end (a)	
														15 Cumulative	16 Gain (Loss) Recognized in Current Year	17 Gain (Loss) Used to Adjust Basis of Hedged Item	18 Deferred			
<b>Long Futures</b>																				
<b>Hedging Other</b>																				
HIF3.....	60	3,000	HSIHFE0113, Future.....	Equity Index Hedge.....	Exhibit 5.....	Equity/Index..	.01/30/2013..	HKG.....	.12/18/2012..	2,917.2358	2,926.6291	28,180	-	28,180	28,188	-	-	547,292	100.....	
SPH3.....	44	11,000	SPXCME0313, Future.....	Equity Index Hedge.....	Exhibit 5.....	Equity/Index..	.03/14/2013..	CME.....	.12/31/2012..	1,370.0319	1,420.1000	550,749	-	550,749	550,749	-	-	770,000	100.....	
VGH3.....	529	5,290	SX5EDTB0313, Future.....	Equity Index Hedge.....	Exhibit 5.....	Equity/Index..	.03/15/2013..	EUX.....	.12/14/2012..	3,461.3316	3,457.5500	(20,005)	-	(20,005)	(20,006)	-	-	1,409,378	100.....	
1289999. Total-Long Futures-Hedging Other.....													558,924	0	558,924	558,931	0	0	2,726,670	XXX.....
1329999. Total-Long Futures.....													558,924	0	558,924	558,931	0	0	2,726,670	XXX.....
1409999. Total-Hedging Other.....													558,924	0	558,924	558,931	0	0	2,726,670	XXX.....
1449999. TOTAL.....													558,924	0	558,924	558,931	0	0	2,726,670	XXX.....

(a)	Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
	100	100: Hedges Equity Risk in UL or VA Liabilities with Futures

E20

Broker Name	Net Cash Deposits
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**NONE**

**SCHEDULE DB - PART B - SECTION 2**

Futures Contracts Terminated December 31 of Current Year

1 Ticker Symbol	2 Number of Contracts	3 Notional Amount	4 Description	5 Description of Hedged Item(s)	6 Schedule/ Exhibit Identifier	7 Type(s) of Risk(s)	8 Date of Maturity or Expiration	9 Exchange	10 Trade Date	11 Transaction Price	12 Termination Date	13 Termination Price	14 Indicate Exercise, Expiration, Maturity or Sale	15 Book/ Adjusted Carrying Value at Termination	Change in Variation Margin			19 Hedge Effectiveness at Inception and at Termination (a)
															16 Gain (Loss) Recognized in Current Year	17 Gain (Loss) Used to Adjusted Basis of Hedged Item in Current Year	18 Deferred	
<b>Long Futures</b>																		
<b>Hedging Other</b>																		
HIF2.....	28	476,512	HSIHFE0112, Future.....	Equity Index Hedge.....	Exhibit 5.....	Equity/Index.....	.01/30/2012	HKG.....	.01/26/2012	2,401.6356	.01/26/2012	2,639.3052	Sale.....	-	354,603	-	-	100.....
HIG2.....	28	500,127	HSIHFE0212, Future.....	Equity Index Hedge.....	Exhibit 5.....	Equity/Index.....	.02/28/2012	HKG.....	.02/24/2012	2,640.3368	.02/24/2012	2,770.0987	Sale.....	-	181,728	-	-	100.....
HIH2.....	25	429,782	HSIHFE0312, Future.....	Equity Index Hedge.....	Exhibit 5.....	Equity/Index.....	.03/29/2012	HKG.....	.03/26/2012	2,767.2340	.03/26/2012	2,666.1289	Sale.....	-	(126,098)	-	-	100.....
HIJ2.....	27	462,862	HSIHFE0412, Future.....	Equity Index Hedge.....	Exhibit 5.....	Equity/Index.....	.04/27/2012	HKG.....	.04/24/2012	2,665.0877	.04/24/2012	2,658.6492	Sale.....	-	(15,676)	-	-	100.....
HIK2.....	27	417,061	HSIHFE0512, Future.....	Equity Index Hedge.....	Exhibit 5.....	Equity/Index.....	.05/30/2012	HKG.....	.05/25/2012	2,638.7893	.05/25/2012	2,395.5699	Sale.....	-	(395,660)	-	-	100.....
HIM2.....	27	423,347	HSIHFE0612, Future.....	Equity Index Hedge.....	Exhibit 5.....	Equity/Index.....	.06/28/2012	HKG.....	.06/26/2012	2,369.1330	.06/26/2012	2,431.6788	Sale.....	-	84,210	-	-	100.....
HIN2.....	27	423,150	HSIHFE0712, Future.....	Equity Index Hedge.....	Exhibit 5.....	Equity/Index.....	.07/30/2012	HKG.....	.07/26/2012	2,431.8078	.07/26/2012	2,430.5465	Sale.....	-	(1,627)	-	-	100.....
HIQ2.....	27	446,944	HSIHFE0812, Future.....	Equity Index Hedge.....	Exhibit 5.....	Equity/Index.....	.08/30/2012	HKG.....	.08/24/2012	2,424.3280	.08/24/2012	2,567.2163	Sale.....	-	192,837	-	-	100.....
HIU2.....	27	465,309	HSIHFE0912, Future.....	Equity Index Hedge.....	Exhibit 5.....	Equity/Index.....	.09/27/2012	HKG.....	.09/25/2012	2,557.0284	.09/25/2012	2,672.7059	Sale.....	-	156,278	-	-	100.....
HIV2.....	27	489,939	HSIHFE1012, Future.....	Equity Index Hedge.....	Exhibit 5.....	Equity/Index.....	.10/30/2012	HKG.....	.10/25/2012	2,670.5136	.10/25/2012	2,814.1756	Sale.....	-	194,032	-	-	100.....
HIX2.....	62	1,134,984	HSIHFE1112, Future.....	Equity Index Hedge.....	Exhibit 5.....	Equity/Index.....	.11/29/2012	HKG.....	.11/26/2012	2,772.8250	.11/26/2012	2,839.0400	Sale.....	-	224,898	-	-	100.....
HIZ2.....	60	1,126,471	HSIHFE1212, Future.....	Equity Index Hedge.....	Exhibit 5.....	Equity/Index.....	.12/28/2012	HKG.....	.12/18/2012	2,843.7075	.12/18/2012	2,911.6697	Sale.....	-	204,001	-	-	100.....
SPZ2.....	36	12,094,602	SPXCME1212, Future.....	Equity Index Hedge.....	Exhibit 5.....	Equity/Index.....	.12/20/2012	CME.....	.12/14/2012	1,480.7684	.12/14/2012	1,343.8446	Sale.....	-	(1,232,314)	-	-	100.....
VGH2.....	198	8,530,600	SX5EDTB0312, Future.....	Equity Index Hedge.....	Exhibit 5.....	Equity/Index.....	.03/16/2012	EUX.....	.03/07/2012	3,023.4548	.03/07/2012	3,258.4990	Sale.....	-	417,413	-	-	100.....
VGM2.....	221	8,335,255	SX5EDTB0612, Future.....	Equity Index Hedge.....	Exhibit 5.....	Equity/Index.....	.06/15/2012	EUX.....	.06/08/2012	3,130.0695	.06/08/2012	2,852.5274	Sale.....	-	(667,346)	-	-	100.....
VGU2.....	222	9,919,412	SX5EDTB0912, Future.....	Equity Index Hedge.....	Exhibit 5.....	Equity/Index.....	.09/21/2012	EUX.....	.09/19/2012	2,815.8786	.09/19/2012	3,379.3735	Sale.....	-	1,267,036	-	-	100.....
VGZ2.....	535	24,537,785	SX5EDTB1212, Future.....	Equity Index Hedge.....	Exhibit 5.....	Equity/Index.....	.12/21/2012	EUX.....	.12/14/2012	3,319.1828	.12/14/2012	3,468.8443	Sale.....	-	773,245	-	-	100.....
1289999	Total-Long Futures-Hedging Other.....													0	1,611,560	0	0	XXX.....
1329999	Total-Long Futures.....													0	1,611,560	0	0	XXX.....
<b>Short Futures</b>																		
<b>Hedging Other</b>																		
SPH2.....	(35)	(11,925,377)	SPXCME0312, Future.....	VAGLB Hedge.....	Exhibit 5.....	Equity/Index.....	.03/15/2012	CME.....	.03/09/2012	1,059.3614	.03/09/2012	1,362.9002	Sale.....	-	(2,063,962)	-	-	100.....
SPH3.....	(4)	(1,453,737)	SPXCME0313, Future.....	VAGLB Hedge.....	Exhibit 5.....	Equity/Index.....	.03/14/2013	CME.....	.12/31/2012	1,444.5250	.12/31/2012	1,453.7368	Sale.....	-	(9,212)	-	-	100.....
SPM2.....	(95)	(30,710,768)	SPXCME0612, Future.....	VAGLB Hedge.....	Exhibit 5.....	Equity/Index.....	.06/14/2012	CME.....	.06/11/2012	1,355.7391	.06/11/2012	1,293.0850	Sale.....	-	1,488,036	-	-	100.....
SPU2.....	(6)	(2,142,107)	SPXCME0912, Future.....	VAGLB Hedge.....	Exhibit 5.....	Equity/Index.....	.09/20/2012	CME.....	.09/18/2012	1,307.4669	.09/18/2012	1,428.0714	Sale.....	-	(2,343,789)	-	-	100.....
1349999	Total-Short Futures-Hedging Other.....													0	(2,928,927)	0	0	XXX.....
1389999	Total-Short Futures.....													0	(2,928,927)	0	0	XXX.....
1409999	Total-Hedging Other.....													0	(1,317,367)	0	0	XXX.....
1449999	TOTAL.....													0	(1,317,367)	0	0	XXX.....

E21

(a)	Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
	100	100: Hedges Equity Risk in UL or VA Liabilities with Futures

Broker Name	Net Cash Deposits
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**NONE**

**SCHEDULE DB - PART D**

Counterparty Exposure for Derivative Instruments Open December 31 of Current Year

1 Description Counterparty or Exchange Traded	2 Master Agreement (Y or N)	3 Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	Book Adjusted Carrying Value			Fair Value			11 Potential Exposure	12 Off-Balance Sheet Exposure	
				5 Contracts With Book/Adjusted Carrying Value > 0	6 Contracts With Book/Adjusted Carrying Value < 0	7 Exposure Net of Collateral	8 Contracts With Fair Value > 0	9 Contracts With Fair Value < 0	10 Exposure Net of Collateral			
<b>Exchange Traded Derivatives</b>												
0199999. Exchange Traded.....	...XXX.....	...XXX.....	.....XXX.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....2,726,670	.....2,726,670
<b>NAIC 1 Designation</b>												
BARCLAYS EQUITY.....	...Y.....	...Y.....	.....0	.....0	.....(116,592)	.....0	.....0	.....(116,592)	.....0	.....0	.....1	.....0
JPM_CHASE_LON.....	...Y.....	...Y.....	.....0	.....0	.....(1,605,734)	.....0	.....0	.....(1,605,734)	.....0	.....0	.....32	.....0
SOCGEN.....	...Y.....	...Y.....	.....0	.....0	.....(118,838)	.....0	.....0	.....(118,838)	.....0	.....0	.....2	.....0
0299999. Total NAIC 1 Designation.....			.....0	.....0	.....(1,841,165)	.....0	.....0	.....(1,841,165)	.....0	.....0	.....35	.....0
0899999. Totals.....			.....0	.....0	.....(1,841,165)	.....0	.....0	.....(1,841,165)	.....0	.....0	.....2,726,705	.....2,726,670

**SCHEDULE DL - PART 1  
SECURITIES LENDING COLLATERAL ASSETS**

Reinvested Collateral Assets Owned December 31 Current Year

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation /Market Indicator	Fair Value	Book/Adjusted Carrying Value	Maturity Dates
<b>Industrial &amp; Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities</b>						
83613G AA 7	SOUNDVIEW HM EQ LN 2008-1		5	838,826	907,910	02/25/2038...
3399999	Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities			838,826	907,910	...XXX...
<b>Industrial &amp; Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities</b>						
02005A AA 6	ALLY MASTER OWNER TRUST		1	3,502,415	3,502,107	01/15/2015...
03064C AD 2	AMERICREDIT AUTO REC 2010-1		1	649,018	648,883	11/17/2014...
05522R BR 8	BANK OF AMERICA CR CARD TR		1	1,000,500	1,000,486	06/15/2015...
14041N ED 9	CAP ONE MULTI-AST EXE TRUST		1	2,281,118	2,280,724	02/15/2016...
46629R AB 0	JPMORGAN CHASE COMM 2006-FL2A		1	769,154	781,133	11/15/2018...
65474V AD 3	NISSAN MASTER OWNER TRUST REC		1	3,501,400	3,501,333	01/15/2015...
69335P AS 4	PFS FINANCING CORP 2010-DA		1	3,549,539	3,564,211	02/15/2015...
3499999	Industrial & Miscellaneous - Commercial Mortgage-Backed Securities			15,253,143	15,278,878	...XXX...
3899999	Total - Industrial & Miscellaneous (Unaffiliated)			16,091,970	16,186,788	...XXX...
6299999	Total - Residential Mortgage-Backed Securities			838,826	907,910	...XXX...
6399999	Total - Commercial Mortgage-Backed Securities			15,253,143	15,278,878	...XXX...
6599999	Subtotal - Bonds			16,091,970	16,186,788	...XXX...
<b>Short-Term Invested Assets (Schedule DA Type)</b>						
000000 00 0	JPMORGAN PRIME MONEY MRKT FUND			41,047	41,047	01/01/2013...
000000 00 0	MORGAN STANLEY PRIME MONEY MAR			3,321,773	3,321,773	01/01/2013...
000000 00 0	WELLS FARGO ADV HER MMKT			2,482,876	2,482,876	01/01/2013...
40427R PK 1	HSBC HOLDINGS PLC			1,999,346	1,999,346	02/19/2013...
48802W RK 6	KELLS FUNDING			2,997,132	2,997,132	04/22/2013...
6117P4 NU 0	MONT BLANC CAPITAL CORP			1,499,685	1,499,685	01/28/2013...
6117P4 P7 9	MONT BLANC CAPITAL CORP			999,722	999,722	02/07/2013...
78064J PG 6	ROYAL PARK INVESTMENTS			499,919	499,919	01/14/2013...
83050T QK 0	SKANDINAVISKA ENSKILDA BANKEN			4,497,111	4,497,111	03/19/2013...
85324T PM 2	STANDARD CHARTERED PLC			1,999,291	1,999,291	02/21/2013...
8999999	Total - Short-Term Invested Assets (Schedule DA Type)			20,337,903	20,337,903	...XXX...
<b>Cash Equivalents (Schedule E Part 2 Type)</b>						
000000 00 0	CHESHAM FINANCE LLC			2,999,975	2,999,975	01/02/2013...
000000 00 0	CAFCO LLC			1,999,775	1,999,775	01/16/2013...
000000 00 0	CIESCO LLC			2,999,177	2,999,177	02/08/2013...
000000 00 0	CITIBANK MONEY MARKET			381,705	381,705	01/01/2013...
000000 00 0	CONCORD MINUTEMEN CAPITAL CO L			1,999,962	1,999,962	01/04/2013...
000000 00 0	DNB NOR ASA			1,999,548	1,999,548	02/07/2013...
000000 00 0	EBURY FINANCE LLC			2,999,975	2,999,975	01/02/2013...
000000 00 0	GEMINI SECURITIZATION CORP			3,998,040	3,998,040	03/05/2013...
000000 00 0	GOLDMAN SACHS GROUP INC			3,000,000	3,000,000	01/22/2013...
000000 00 0	GOTHAM FUNDING CORP			1,999,837	1,999,837	01/15/2013...
000000 00 0	MORGAN STANLEY			4,000,000	4,000,000	03/13/2013...
000000 00 0	NORTHERN PINES FUNDING LLC			2,999,520	2,999,520	01/25/2013...
000000 00 0	REGENCY MARKETS NO 1 LLC			3,999,510	3,999,510	01/22/2013...
000000 00 0	ROYAL PARK INVESTMENTS			999,883	999,883	01/15/2013...
000000 00 0	ROYAL PARK INVESTMENTS			1,999,275	1,999,275	02/15/2013...
000000 00 0	SHEFFIELD RECEIVABLES			2,999,104	2,999,104	02/13/2013...
000000 00 0	STANDARD CHARTERED PLC			1,999,097	1,999,097	03/07/2013...
000000 00 0	STRAIGHT A FUNDING LLC			2,999,775	2,999,775	01/16/2013...
000000 00 0	SURREY FUNDING CORP			1,999,744	1,999,744	01/24/2013...
9199999	Total - Cash Equivalents (Schedule E Part 2 Type)			48,373,900	48,373,900	...XXX...
9999999	Totals			84,803,773	84,898,591	...XXX...

General Interrogatories:

- The activity for the year: Fair Value \$.....(4,618,915) Book/Adjusted Carrying Value \$.....(4,725,897)
- Average balance for the year: Fair Value \$.....96,937,569 Book/Adjusted Carrying Value \$.....97,070,837
- Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:  
NAIC 1: \$.....15,278,878 NAIC 2: \$.....0 NAIC 3: \$.....0 NAIC 4: \$.....0 NAIC 5: \$.....907,910 NAIC 6: \$.....0

**SCHEDULE DL - PART 2  
SECURITIES LENDING COLLATERAL ASSETS**

Reinvested Collateral Assets Owned December 31 Current Year

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation /Market Indicator	Fair Value	Book/Adjusted Carrying Value	Maturity Dates

General Interrogatories:

1. The activity for the year: Fair Value \$.....0 Book/Adjusted Carrying Value \$.....0
2. Average balance for the year: Fair Value \$.....0 Book/Adjusted Carrying Value \$.....0

**NONE**

**SCHEDULE E - PART 1 - CASH**

1	2	3	4	5	6	7
Depository	Code	Rate of Interest	Amount of Interest Received During Year	Amount of Interest Accrued December 31 of Current Year	Balance	*
<b>Open Depositories</b>						
Allfirst.....	Baltimore, Maryland.....	.....0.000	.....0	.....0	.....10,039	XXX
Bank of America.....	Clearwater, Florida.....	.....0.000	.....0	.....0	.....25,050	XXX
Bank of America.....	Dallas, Texas.....	.....0.000	.....0	.....0	.....7,295	XXX
Bank of America.....	Little Rock, Arkansas.....	.....0.000	.....0	.....0	.....64,174	XXX
Bank of New York.....	New York, New York.....	.....0.000	.....0	.....0	.....(5,513,514)	XXX
Bank One.....	Phoenix, Arizona.....	.....0.000	.....0	.....0	.....899	XXX
Chase Manhattan Bank.....	New York, New York.....	.....0.000	.....0	.....0	.....3,530,031	XXX
First Union National Bank of Florida.....	Jacksonville, Florida.....	.....0.000	.....0	.....0	.....721,248	XXX
HSBC Bank USA.....	New York, New York.....	.....0.000	.....0	.....0	.....967,363	XXX
Investors Bank & Trust Co.....	Boston, Massachusetts.....	.....0.000	.....0	.....0	.....233,810	XXX
M&T Bank.....	Baltimore, Maryland.....	.....0.000	.....0	.....0	.....941,050	XXX
U.S. Bank.....	Cedar Rapids, Iowa.....	.....0.000	.....0	.....0	.....20,000	XXX
U.S. Bank.....	St. Paul, Minnesota.....	.....0.000	.....0	.....0	.....729,522	XXX
Wachovia Bank.....	Charlotte, North Carolina.....	.....0.000	.....0	.....0	.....4,419	XXX
Wells Fargo Bank.....	Minneapolis, Minnesota.....	.....0.000	.....0	.....0	.....1,460	XXX
0199999. Total - Open Depositories.....	.XXX.....	.XXX.....	.....0	.....0	.....1,742,846	XXX..
0399999. Total Cash on Deposit.....	.XXX.....	.XXX.....	.....0	.....0	.....1,742,846	XXX..
0499999. Cash in Company's Office.....	.XXX.....	.XXX.....	.....XXX.....	.....XXX.....	.....2,350	XXX..
0599999. Total Cash.....	.XXX.....	.XXX.....	.....0	.....0	.....1,745,196	XXX..

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

1. January.....	.....748,297	4. April.....	.....4,691,094	7. July.....	.....2,614,263	10. October.....	.....3,753,024
2. February.....	.....721,813	5. May.....	.....2,809,275	8. August.....	.....1,020,968	11. November.....	.....(833,453)
3. March.....	.....342,318	6. June.....	.....481,675	9. September.....	.....2,548,995	12. December.....	.....1,745,197

## SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity	6 Book/Adjusted Carrying Value	7 Amount of Interest Due & Accrued	8 Amount Received During Year
<b>Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations</b>							
CANCARA ASSET SECUR LLC CP 144A.....		11/15/2012	0.230	01/16/2013	4,999,521	.0	1,501
CHARIOT FUNDING CP 144A.....		12/17/2012	0.160	01/15/2013	24,998,444	.0	1,667
MARKET STREET FNDG LLC CP 144A.....		10/15/2012	0.200	01/09/2013	24,998,888	.0	10,833
SALISBURY REC CO LLC CP 144A.....		12/11/2012	0.200	02/11/2013	34,992,027	.0	4,082
VICTORY RECEIVABLES CORP CP 144A.....		12/21/2012	0.220	02/04/2013	19,995,844	.0	1,344
SUMITOMO MITSUI BK LTD CP 144A.....		11/27/2012	0.190	01/28/2013	24,996,437	.0	4,617
3299999. Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations.....					134,981,161	.0	24,044
3899999. Total - Industrial and Miscellaneous (Unaffiliated).....					134,981,161	.0	24,044
<b>Total Bonds</b>							
7799999. Subtotals - Issuer Obligations.....					134,981,161	.0	24,044
8399999. Subtotals - Bonds.....					134,981,161	.0	24,044
<b>Sweep Accounts</b>							
CITIBANK MONEY MARKET.....		12/14/2012	0.020	01/01/2013	.74	.0	.0
CITIBANK MONEY MARKET AMARILLO.....		12/31/2012	0.020	01/01/2013	244,802	.2	.2
8499999. Total - Sweep Accounts.....					244,876	.2	.2
8699999. Total - Cash Equivalents.....					135,226,037	.2	24,046

**SCHEDULE E - PART 3 - SPECIAL DEPOSITS**

States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits for the Benefit of All Policyholders		All Other Special Deposits	
			3 Book/Adjusted Carrying Value	4 Fair Value	5 Book/Adjusted Carrying Value	6 Fair Value
1. Alabama.....AL			.....0	.....0	.....0	.....0
2. Alaska.....AK			.....0	.....0	.....0	.....0
3. Arizona.....AZ			.....0	.....0	.....0	.....0
4. Arkansas.....AR	B...	State deposit.....	.....109,984	.....109,905	.....0	.....0
5. California.....CA			.....0	.....0	.....0	.....0
6. Colorado.....CO			.....0	.....0	.....0	.....0
7. Connecticut.....CT			.....0	.....0	.....0	.....0
8. Delaware.....DE			.....0	.....0	.....0	.....0
9. District of Columbia.....DC			.....0	.....0	.....0	.....0
10. Florida.....FL			.....0	.....0	.....0	.....0
11. Georgia.....GA	B...	State deposit.....	.....0	.....0	.....160,821	.....175,210
12. Hawaii.....HI			.....0	.....0	.....0	.....0
13. Idaho.....ID			.....0	.....0	.....0	.....0
14. Illinois.....IL			.....0	.....0	.....0	.....0
15. Indiana.....IN			.....0	.....0	.....0	.....0
16. Iowa.....IA			.....0	.....0	.....0	.....0
17. Kansas.....KS			.....0	.....0	.....0	.....0
18. Kentucky.....KY			.....0	.....0	.....0	.....0
19. Louisiana.....LA			.....0	.....0	.....0	.....0
20. Maine.....ME			.....0	.....0	.....0	.....0
21. Maryland.....MD			.....0	.....0	.....0	.....0
22. Massachusetts.....MA	B...	State deposit.....	.....0	.....0	.....214,428	.....233,614
23. Michigan.....MI			.....0	.....0	.....0	.....0
24. Minnesota.....MN			.....0	.....0	.....0	.....0
25. Mississippi.....MS			.....0	.....0	.....0	.....0
26. Missouri.....MO			.....0	.....0	.....0	.....0
27. Montana.....MT			.....0	.....0	.....0	.....0
28. Nebraska.....NE			.....0	.....0	.....0	.....0
29. Nevada.....NV			.....0	.....0	.....0	.....0
30. New Hampshire.....NH			.....0	.....0	.....0	.....0
31. New Jersey.....NJ			.....0	.....0	.....0	.....0
32. New Mexico.....NM	B...	State deposit.....	.....0	.....0	.....107,214	.....116,807
33. New York.....NY			.....0	.....0	.....0	.....0
34. North Carolina.....NC	B...	State deposit.....	.....439,935	.....439,622	.....0	.....0
35. North Dakota.....ND			.....0	.....0	.....0	.....0
36. Ohio.....OH	B...	State deposit.....	.....1,608,208	.....1,752,105	.....0	.....0
37. Oklahoma.....OK			.....0	.....0	.....0	.....0
38. Oregon.....OR			.....0	.....0	.....0	.....0
39. Pennsylvania.....PA			.....0	.....0	.....0	.....0
40. Rhode Island.....RI			.....0	.....0	.....0	.....0
41. South Carolina.....SC			.....0	.....0	.....0	.....0
42. South Dakota.....SD			.....0	.....0	.....0	.....0
43. Tennessee.....TN			.....0	.....0	.....0	.....0
44. Texas.....TX			.....0	.....0	.....0	.....0
45. Utah.....UT			.....0	.....0	.....0	.....0
46. Vermont.....VT			.....0	.....0	.....0	.....0
47. Virginia.....VA	B...	State deposit.....	.....0	.....0	.....80,410	.....87,605
48. Washington.....WA			.....0	.....0	.....0	.....0
49. West Virginia.....WV			.....0	.....0	.....0	.....0
50. Wisconsin.....WI			.....0	.....0	.....0	.....0
51. Wyoming.....WY			.....0	.....0	.....0	.....0
52. American Samoa.....AS			.....0	.....0	.....0	.....0
53. Guam.....GU	B...	State deposit.....	.....0	.....0	.....53,607	.....58,403
54. Puerto Rico.....PR	B...	State deposit.....	.....0	.....0	.....792,748	.....806,355
55. US Virgin Islands.....VI			.....0	.....0	.....0	.....0
56. Northern Mariana Islands.....MP			.....0	.....0	.....0	.....0
57. Canada.....CAN			.....0	.....0	.....0	.....0
58. Aggregate Alien and Other.....OT	...XXX	.....XXX	.....0	.....0	.....0	.....0
59. Total.....	...XXX	.....XXX	.....2,158,127	.....2,301,632	.....1,409,228	.....1,477,994

**DETAILS OF WRITE-INS**

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

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