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ANNUAL STATEMENT
For the Year Ending December 31, 2012
OF THE CONDITION AND AFFAIRS OF THE
KAISER FOUNDATION HEALTH PLAN OF OHIO

NAIC Group Code 0601, 0601; NAIC Company Code 95204; Employer's ID Number 34-0922268; Organized under the Laws of Ohio; State of Domicile or Port of Entry Ohio; Country of Domicile United States of America; Licensed as business type: Life, Accident & Health; Property/Casualty; Hospital, Medical & Dental Service or Indemnity; Dental Service Corporation; Vision Service Corporation; Health Maintenance Organization; Other; Is HMO Federally Qualified? Yes[X] No[] N/A[]; Incorporated/Organized 03/29/1962; Commenced Business 10/27/1976; Statutory Home Office 1001 Lakeside Ave. Suite 1200, Cleveland, OH, 44114-1153; Main Administrative Office 1001 Lakeside Ave. Suite 1200, Cleveland, OH, 44114-1153; Mail Address 1001 Lakeside Ave. Suite 1200, Cleveland, OH, 44114-1153; Primary Location of Books and Records 1001 Lakeside Ave. Suite 1200, Cleveland, OH, 44114-1153; Internet Website Address KP.org; Statutory Statement Contact Scott D. Gonia, (216)479-5116, Scott.D.Gonia@kp.org, (216)623-8793

OFFICERS

Table with 2 columns: Name, Title. Includes George C. Halvorson (Chairman of the Board & CEO), Donna Lynne (Group President, Regions Outside California), Patricia D. Kennedy-Scott (Regional President), Kathy Lancaster (Executive Vice President-CFO), Arthur M. Southam MD (Executive Vice President-Health Plan Operations), Bernard J. Tyson (President and Chief Operating Officer), Mark S. Zemelman (Senior Vice President, General Counsel, Secretary), Thomas R. Meier (Senior Vice President and Treasurer), Don H. Orndoff (Senior Vice President, National Facilities Service), Deborah Stokes (Senior Vice President, Controller and CAO)

Vice Presidents

DIRECTORS OR TRUSTEES

Table with 4 columns of names: George C. Halvorson, Christine K. Cassel MD, Thomas W. Chapman EdD, Daniel P. Garcia, Jenny J. Ming, J. Neal Purcell, J. Eugene Grigsby, III PhD, Philip A. Marineau, Cynthia A. Telles PhD, William R. Graber, Judith A. Johansen JD, Edward Pei, Meg Porfido JD, Kim J. Kaiser, Bernard J. Tyson

State of Ohio
County of Cuyahoga ss

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

Signature and Title table for Patricia D. Kennedy-Scott (Regional President), Thomas R. Meier (Senior Vice President and Treasurer), and an unnamed officer (Title 3).

Subscribed and sworn to before me this day of , 2013

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

Yes[X] No[]

(Notary Public Signature)

**SUMMARY INVESTMENT SCHEDULE**

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1 Amount	2 Percentage	3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage
1. Bonds:						
1.1 U.S. treasury securities .....	8,147,297	2.928	8,147,297		8,147,297	2.928
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies .....						
1.22 Issued by U.S. government sponsored agencies .....						
1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities) .....						
1.4 Securities issued by states, territories, and possessions and political subdivisions in the U.S.:						
1.41 States, territories and possessions general obligations .....	1,366,530	0.491	1,366,530		1,366,530	0.491
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations .....						
1.43 Revenue and assessment obligations .....	11,372,332	4.088	11,372,332		11,372,332	4.088
1.44 Industrial development and similar obligations .....						
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or Guaranteed by GNMA .....						
1.512 Issued or Guaranteed by FNMA and FHLMC .....						
1.513 All other .....						
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA .....						
1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-backed securities issued or guaranteed by agencies shown in Line 1.521 .....						
1.523 All other .....	6,745,262	2.425	6,745,262		6,745,262	2.425
2. Other debt and other fixed income securities (excluding short term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities) .....	76,909,511	27.644	76,909,511		76,909,511	27.644
2.2 Unaffiliated Non-U.S. securities (including Canada) .....	33,076,589	11.889	33,076,589		33,076,589	11.889
2.3 Affiliated securities .....						
3. Equity interests:						
3.1 Investments in mutual funds .....						
3.2 Preferred stocks:						
3.21 Affiliated .....						
3.22 Unaffiliated .....						
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated .....						
3.32 Unaffiliated .....						
3.4 Other equity securities:						
3.41 Affiliated .....						
3.42 Unaffiliated .....						
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated .....						
3.52 Unaffiliated .....						
4. Mortgage loans:						
4.1 Construction and land development .....						
4.2 Agricultural .....						
4.3 Single family residential properties .....						
4.4 Multifamily residential properties .....						
4.5 Commercial loans .....						
4.6 Mezzanine real estate loans .....						
5. Real estate investments:						
5.1 Property occupied by company .....	49,856,496	17.920	49,856,496		49,856,496	17.920
5.2 Property held for production of income (including \$.....0 of property acquired in satisfaction of debt) .....						
5.3 Property held for sale (including \$.....0 property acquired in satisfaction of debt) .....						
6. Contract loans .....						
7. Derivatives .....						
8. Receivables for securities .....						
9. Securities Lending (Line 10, Asset Page reinvested collateral) .....				X X X	X X X	X X X
10. Cash, cash equivalents and short-term investments .....	90,735,902	32.614	90,735,902		90,735,902	32.614
11. Other invested assets .....						
12. Total invested assets .....	278,209,919	100.000	278,209,919		278,209,919	100.000

## SCHEDULE A - VERIFICATION BETWEEN YEARS

### Real Estate

1.	Book/adjusted carrying value, December 31 of prior year .....		51,707,113
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 6) .....		
2.2	Additional investment made after acquisition (Part 2, Column 9) .....		
3.	Current year change in encumbrances:		
3.1	Totals, Part 1, Column 13 .....	2,263,504	
3.2	Totals, Part 3, Column 11 .....		2,263,504
4.	Total gain (loss) on disposals, Part 3, Column 18 .....		
5.	Deduct amounts received on disposals, Part 3, Column 15 .....		
6.	Total foreign exchange change in book/adjusted carrying value:		
6.1	Totals, Part 1, Column 15 .....		
6.2	Totals, Part 3, Column 13 .....		
7.	Deduct current year's other than temporary impairment recognized:		
7.1	Totals, Part 1, Column 12 .....		
7.2	Totals, Part 3, Column 10 .....		
8.	Deduct current year's depreciation:		
8.1	Totals, Part 1, Column 11 .....	4,114,122	
8.2	Totals, Part 3, Column 9 .....		4,114,122
9.	Book/adjusted carrying value at the end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 - 7 - 8) .....		49,856,495
10.	Deduct total nonadmitted amounts .....		
11.	Statement value at end of current period (Lines 9 minus 10) .....		49,856,495

## SCHEDULE B - VERIFICATION BETWEEN YEARS

### Mortgage Loans

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

## SCHEDULE BA - VERIFICATION BETWEEN YEARS

### Other Long-Term Invested Assets

1. Book/adjusted carrying value, December 31 of prior year .....		
2. Cost of acquired:		
2.1 Actual cost at time of acquisition (Part 2, Column 8) .....		
2.2 Additional investment made after acquisition (Part 2, Column 9) .....		
3. Capitalized deferred interest and other:		
3.1 Totals, Part 1, Column 16 .....		
3.2 Totals, Part 3, Column 12 .....		
4. Accrual of discount .....		
5. Unrealized valuation increase (decrease):		
5.1 Totals, Part 1, Column 13 .....		
5.2 Totals, Part 3, Column 9 .....		
6. Total gain (loss) on disposals, Part 3, Column 19 .....	<b>NONE</b>	
7. Deduct amounts received on disposals, Part 3, Column 18 .....		
8. Deduct amortization of premium and depreciation .....		
9. Total foreign exchange change in book/adjusted carrying value:		
9.1 Totals, Part 1, Column 17 .....		
9.2 Totals, Part 3, Column 14 .....		
10. Deduct current year's other than temporary impairment recognized:		
10.1 Totals, Part 1, Column 15 .....		
10.2 Totals, Part 3, Column 11 .....		
11. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 + 6 - 7 - 8 + 9 - 10) .....		
12. Deduct total nonadmitted amounts .....		
13. Statement value at end of current period (Line 11 minus Line 12) .....		

## SCHEDULE D - VERIFICATION BETWEEN YEARS

### Bonds and Stocks

1. Book/adjusted carrying value, December 31 of prior year .....		102,847,727
2. Cost of bonds and stocks acquired, Part 3, Column 7 .....		97,532,590
3. Accrual of Discount .....		94,486
4. Unrealized valuation increase (decrease):		
4.1 Part 1, Column 12 .....		
4.2 Part 2, Section 1, Column 15 .....		
4.3 Part 2, Section 2, Column 13 .....		
4.4 Part 4, Column 11 .....		
5. Total gain (loss) on disposals, Part 4, Column 19 .....		1,205,708
6. Deduction consideration for bonds and stocks disposed of, Part 4, Column 7 .....		63,295,476
7. Deduct amortization of premium .....		645,493
8. Total foreign exchange change in book/adjusted carrying value:		
8.1 Part 1, Column 15 .....		
8.2 Part 2, Section 1, Column 19 .....		
8.3 Part 2, Section 2, Column 16 .....		
8.4 Part 4, Column 15 .....		
9. Deduct current year's other than temporary impairment recognized:		
9.1 Part 1, Column 14 .....	103,889	
9.2 Part 2, Section 1, Column 17 .....		
9.3 Part 2, Section 2, Column 14 .....		
9.4 Part 4, Column 13 .....	18,130	122,019
10. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9) .....		137,617,523
11. Deduct total nonadmitted amounts .....		
12. Statement value at end of current period (Line 10 minus Line 11) .....		137,617,523

## 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>					
Governments (Including all obligations guaranteed by governments)	1. United States .....	8,147,300	8,249,750	8,147,152	8,150,000
	2. Canada .....				
	3. Other Countries .....				
	4. Totals .....	8,147,300	8,249,750	8,147,152	8,150,000
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals .....	1,366,531	1,393,253	1,365,428	1,360,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals .....				
U.S. Special revenue and special assessment obligations and all non-guaranteed obligations of agencies and authorities of governments and their political subdivisions	7. Totals .....	11,372,332	11,527,425	11,396,030	11,325,000
Industrial and Miscellaneous and Hybrid Securities (unaffiliated)	8. United States .....	83,654,772	85,219,261	84,106,751	82,532,322
	9. Canada .....	9,145,766	9,251,335	9,177,057	9,030,000
	10. Other Countries .....	23,930,822	24,420,486	23,894,119	23,805,000
	11. Totals .....	116,731,360	118,891,082	117,177,927	115,367,322
Parent, Subsidiaries and Affiliates	12. Totals .....				
	13. Total Bonds .....	137,617,523	140,061,510	138,086,537	136,202,322
<b>PREFERRED STOCKS</b>					
Industrial and Miscellaneous (unaffiliated)	14. United States .....				
	15. Canada .....				
	16. Other Countries .....				
	17. Totals .....				
Parent, Subsidiaries and Affiliates	18. Totals .....				
	19. Total Preferred Stocks .....				
<b>COMMON STOCKS</b>					
Industrial and Miscellaneous (unaffiliated)	20. United States .....				
	21. Canada .....				
	22. Other Countries .....				
	23. Totals .....				
Parent, Subsidiaries and Affiliates	24. Totals .....				
	25. Total Common Stocks .....				
	26. Total Stocks .....				
	27. Total Bonds and Stocks .....	137,617,523	140,061,510	138,086,537	

# 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 Column 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
1.	U.S. Governments											
1.1	Class 1		8,147,297				8,147,297	3.86	31,036,158	22.91	8,147,297	
1.2	Class 2											
1.3	Class 3											
1.4	Class 4											
1.5	Class 5											
1.6	Class 6											
1.7	TOTALS		8,147,297				8,147,297	3.86	31,036,158	22.91	8,147,297	
2.	All Other Governments											
2.1	Class 1											
2.2	Class 2											
2.3	Class 3											
2.4	Class 4											
2.5	Class 5											
2.6	Class 6											
2.7	TOTALS											
3.	U.S. States, Territories and Possessions etc., Guaranteed											
3.1	Class 1		749,168			617,363	1,366,531	0.65	1,387,756	1.02	1,366,530	
3.2	Class 2											
3.3	Class 3											
3.4	Class 4											
3.5	Class 5											
3.6	Class 6											
3.7	TOTALS		749,168			617,363	1,366,531	0.65	1,387,756	1.02	1,366,530	
4.	U.S. Political Subdivisions of States, Territories & Possessions, Guaranteed											
4.1	Class 1											
4.2	Class 2											
4.3	Class 3											
4.4	Class 4											
4.5	Class 5											
4.6	Class 6											
4.7	TOTALS											
5.	U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed											
5.1	Class 1	1,025,000	9,347,332			1,000,000	11,372,332	5.38	3,009,507	2.22	11,372,332	
5.2	Class 2											
5.3	Class 3											
5.4	Class 4											
5.5	Class 5											
5.6	Class 6											
5.7	TOTALS	1,025,000	9,347,332			1,000,000	11,372,332	5.38	3,009,507	2.22	11,372,332	

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

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

Quality Rating Per the NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.7	8 Total From Column 6 Prior Year	9 % From Column 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
6. Industrial and Miscellaneous (unaffiliated)											
6.1 Class 1	86,416,304	68,813,153	845,206			156,074,663	73.88	84,076,130	62.07	139,238,085	16,836,578
6.2 Class 2	3,138,666	30,758,939	399,302			34,296,907	16.23	15,935,015	11.76	26,953,721	7,343,187
6.3 Class 3											
6.4 Class 4											
6.5 Class 5											
6.6 Class 6											
6.7 TOTALS	89,554,970	99,572,092	1,244,508			190,371,570	90.11	100,011,145	73.84	166,191,806	24,179,765
7. Hybrid Securities											
7.1 Class 1											
7.2 Class 2											
7.3 Class 3											
7.4 Class 4											
7.5 Class 5											
7.6 Class 6											
7.7 TOTALS											
8. Parent, Subsidiaries and Affiliates											
8.1 Class 1											
8.2 Class 2											
8.3 Class 3											
8.4 Class 4											
8.5 Class 5											
8.6 Class 6											
8.7 TOTALS											

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

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

Quality Rating Per the NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.7	8 Total From Column 6 Prior Year	9 % From Column 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
9. Total Bonds Current Year											
9.1 Class 1	(d) 87,441,304	87,056,950	845,206		1,617,363	176,960,823	83.77	X X X	X X X	160,124,244	16,836,578
9.2 Class 2	(d) 3,138,666	30,758,939	399,302			34,296,907	16.23	X X X	X X X	26,953,721	7,343,187
9.3 Class 3	(d)							X X X	X X X		
9.4 Class 4	(d)							X X X	X X X		
9.5 Class 5	(d)					(c)		X X X	X X X		
9.6 Class 6	(d)					(c)		X X X	X X X		
9.7 TOTALS	90,579,970	117,815,889	1,244,508		1,617,363	(b) 211,257,730	100.00	X X X	X X X	187,077,965	24,179,765
9.8 Line 9.7 as a % of Column 6	42.88	55.77	0.59		0.77	100.00	X X X	X X X	X X X	88.55	11.45
10. Total Bonds Prior Year											
10.1 Class 1	54,900,931	63,969,377			639,243	X X X	X X X	119,509,551	88.24	106,487,701	13,021,847
10.2 Class 2		15,935,015				X X X	X X X	15,935,015	11.76	14,627,030	1,307,985
10.3 Class 3						X X X	X X X				
10.4 Class 4						X X X	X X X				
10.5 Class 5						X X X	X X X	(c)			
10.6 Class 6						X X X	X X X	(c)			
10.7 TOTALS	54,900,931	79,904,392			639,243	X X X	X X X	(b) 135,444,566	100.00	121,114,731	14,329,832
10.8 Line 10.7 as a % of Col. 8	40.53	58.99			0.47	X X X	X X X	100.00	X X X	89.42	10.58
11. Total Publicly Traded Bonds											
11.1 Class 1	84,007,921	74,498,961			1,617,363	160,124,245	75.80	106,487,701	78.62	160,124,245	X X X
11.2 Class 2	3,138,666	23,415,753	399,302			26,953,721	12.76	14,627,030	10.80	26,953,721	X X X
11.3 Class 3											X X X
11.4 Class 4											X X X
11.5 Class 5											X X X
11.6 Class 6											X X X
11.7 TOTALS	87,146,587	97,914,714	399,302		1,617,363	187,077,966	88.55	121,114,731	89.42	187,077,966	X X X
11.8 Line 11.7 as a % of Col. 6	46.58	52.34	0.21		0.86	100.00	X X X	X X X	X X X	100.00	X X X
11.9 Line 11.7 as a % of Line 9.7, Col. 6, Section 9	41.25	46.35	0.19		0.77	88.55	X X X	X X X	X X X	88.55	X X X
12. Total Privately Placed Bonds											
12.1 Class 1	3,433,384	12,557,989	845,206			16,836,579	7.97	13,021,847	9.61	X X X	16,836,579
12.2 Class 2		7,343,187				7,343,187	3.48	1,307,985	0.97	X X X	7,343,187
12.3 Class 3										X X X	
12.4 Class 4										X X X	
12.5 Class 5										X X X	
12.6 Class 6										X X X	
12.7 TOTALS	3,433,384	19,901,176	845,206			24,179,766	11.45	14,329,832	10.58	X X X	24,179,766
12.8 Line 12.7 as a % of Col. 6	14.20	82.31	3.50			100.00	X X X	X X X	X X X	X X X	100.00
12.9 Line 12.7 as a % of Line 9.7, Col. 6, Section 9	1.63	9.42	0.40			11.45	X X X	X X X	X X X	X X X	11.45

(a) Includes \$.....24,179,765 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes \$.....0 current year, \$.....0 prior year of bonds with Z designations and \$.....0 current year, \$.....0 prior year of bonds with Z\* designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement. "Z\*" means the SVO could not evaluate the obligation because valuation procedures for the security class is under regulatory review.

(c) Includes \$.....0 current year, \$.....0 prior year of bonds with 5\* designations and \$.....0 current year, \$.....0 prior year of bonds with 6\* designations. "5\*" means the NAIC designation was assigned by the SVO in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6\*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.

(d) Includes the following amount of non-rated short-term and cash equivalent bonds by NAIC designation: NAIC 1 \$.....0; NAIC 2 \$.....0; NAIC 3 \$.....0; NAIC 4 \$.....0; NAIC 5 \$.....0; NAIC 6 \$.....0.

# SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type		1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.5	8 Total From Column 6 Prior Year	9 % From Column 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
1.	U.S. Governments											
1.1	Issuer Obligations		8,147,297				8,147,297	3.86	31,036,158	22.91	8,147,297	
1.2	Residential Mortgage-Backed Securities											
1.3	Commercial Mortgage-Backed Securities											
1.4	Other Loan-Backed and Structured Securities											
1.5	Totals		8,147,297				8,147,297	3.86	31,036,158	22.91	8,147,297	
2.	All Other Governments											
2.1	Issuer Obligations											
2.2	Residential Mortgage-Backed Securities											
2.3	Commercial Mortgage-Backed Securities											
2.4	Other Loan-Backed and Structured Securities											
2.5	Totals											
3.	U.S. States, Territories and Possessions, Guaranteed											
3.1	Issuer Obligations		749,168			617,363	1,366,531	0.65	1,387,756	1.02	1,366,530	
3.2	Residential Mortgage-Backed Securities											
3.3	Commercial Mortgage-Backed Securities											
3.4	Other Loan-Backed and Structured Securities											
3.5	Totals		749,168			617,363	1,366,531	0.65	1,387,756	1.02	1,366,530	
4.	U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed											
4.1	Issuer Obligations											
4.2	Residential Mortgage-Backed Securities											
4.3	Commercial Mortgage-Backed Securities											
4.4	Other Loan-Backed and Structured Securities											
4.5	Totals											
5.	U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed											
5.1	Issuer Obligations	1,025,000	9,347,332			1,000,000	11,372,332	5.38	3,009,507	2.22	11,372,332	
5.2	Residential Mortgage-Backed Securities											
5.3	Commercial Mortgage-Backed Securities											
5.4	Other Loan-Backed and Structured Securities											
5.5	Totals	1,025,000	9,347,332			1,000,000	11,372,332	5.38	3,009,507	2.22	11,372,332	
6.	Industrial and Miscellaneous											
6.1	Issuer Obligations	81,612,285	94,624,356	1,244,508			177,481,149	84.01	94,464,354	69.74	154,920,931	22,560,218
6.2	Residential Mortgage-Backed Securities											
6.3	Commercial Mortgage-Backed Securities	4,836,855	1,908,406				6,745,261	3.19	4,551,824	3.36	6,745,262	
6.4	Other Loan-Backed and Structured Securities	3,105,830	3,039,329				6,145,159	2.91	994,967	0.73	4,525,612	1,619,547
6.5	Totals	89,554,970	99,572,091	1,244,508			190,371,569	90.11	100,011,145	73.84	166,191,805	24,179,765
7.	Hybrid Securities											
7.1	Issuer Obligations											
7.2	Residential Mortgage-Backed Securities											
7.3	Commercial Mortgage-Backed Securities											
7.4	Other Loan-Backed and Structured Securities											
7.5	Totals											
8.	Parent, Subsidiaries and Affiliates											
8.1	Issuer Obligations											
8.2	Residential Mortgage-Backed Securities											
8.3	Commercial Mortgage-Backed Securities											
8.4	Other Loan-Backed and Structured Securities											
8.5	Totals											

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

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

	1	2	3	4	5	6	7	8	9	10	11
Distribution by Type	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	Total Current Year	Column 6 as a % of Line 9.5	Total From Column 6 Prior Year	% From Column 7 Prior Year	Total Publicly Traded	Total Privately Placed
9. Total Bonds Current Year											
9.1 Issuer Obligations	82,637,285	112,868,153	1,244,508		1,617,363	198,367,309	93.90	X X X	X X X	175,807,090	22,560,218
9.2 Residential Mortgage-Backed Securities								X X X	X X X		
9.3 Commercial Mortgage-Backed Securities	4,836,855	1,908,406				6,745,261	3.19	X X X	X X X	6,745,262	
9.4 Other Loan-Backed and Structured Securities	3,105,830	3,039,329				6,145,159	2.91	X X X	X X X	4,525,612	1,619,547
9.5 Totals	90,579,970	117,815,888	1,244,508		1,617,363	211,257,729	100.00	X X X	X X X	187,077,964	24,179,765
9.6 Line 9.5 as a % of Col. 6	42.88	55.77	0.59		0.77	100.00	X X X	X X X	X X X	88.55	11.45
10. Total Bonds Prior Year											
10.1 Issuer Obligations	53,635,841	75,622,691			639,243	X X X	X X X	129,897,775	95.90	116,017,753	13,880,019
10.2 Residential Mortgage-Backed Securities						X X X	X X X				
10.3 Commercial Mortgage-Backed Securities	1,265,091	3,286,733				X X X	X X X	4,551,824	3.36	4,551,824	
10.4 Other Loan-Backed and Structured Securities		994,967				X X X	X X X	994,967	0.73	545,154	449,813
10.5 Totals	54,900,932	79,904,391			639,243	X X X	X X X	135,444,566	100.00	121,114,731	14,329,832
10.6 Line 10.5 as a % of Col. 8	40.53	58.99			0.47	X X X	X X X	100.00	X X X	89.42	10.58
11. Total Publicly Traded Bonds											
11.1 Issuer Obligations	79,653,564	94,136,862	399,302		1,617,363	175,807,091	83.22	116,017,753	85.66	175,807,091	X X X
11.2 Residential Mortgage-Backed Securities											X X X
11.3 Commercial Mortgage-Backed Securities	4,836,855	1,908,406				6,745,261	3.19	4,551,824	3.36	6,745,261	X X X
11.4 Other Loan-Backed and Structured Securities	2,656,168	1,869,445				4,525,613	2.14	545,154	0.40	4,525,613	X X X
11.5 Totals	87,146,587	97,914,713	399,302		1,617,363	187,077,965	88.55	121,114,731	89.42	187,077,965	X X X
11.6 Line 11.5 as a % of Col. 6	46.58	52.34	0.21		0.86	100.00	X X X	X X X	X X X	100.00	X X X
11.7 Line 11.5 as a % of Line 9.5, Col. 6, Section 9	41.25	46.35	0.19		0.77	88.55	X X X	X X X	X X X	88.55	X X X
12. Total Privately Placed Bonds											
12.1 Issuer Obligations	2,983,721	18,731,291	845,206			22,560,218	10.68	13,880,019	10.25	X X X	22,560,218
12.2 Residential Mortgage-Backed Securities										X X X	
12.3 Commercial Mortgage-Backed Securities										X X X	
12.4 Other Loan-Backed and Structured Securities	449,662	1,169,885				1,619,547	0.77	449,813	0.33	X X X	1,619,547
12.5 Totals	3,433,383	19,901,176	845,206			24,179,765	11.45	14,329,832	10.58	X X X	24,179,765
12.6 Line 12.5 as a % of Col. 6	14.20	82.31	3.50			100.00	X X X	X X X	X X X	X X X	100.00
12.7 Line 12.5 as a % of Line 9.5, Col. 6, Section 9	1.63	9.42	0.40			11.45	X X X	X X X	X X X	X X X	11.45

## 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 .....	32,596,839	32,596,839			
2. Cost of short-term investments acquired .....	230,401,434	230,401,434			
3. Accrual of discount .....	434	434			
4. Unrealized valuation increase (decrease) .....					
5. Total gain (loss) on disposals .....					
6. Deduct consideration received on disposals .....	189,358,497	189,358,497			
7. Deduct amortization of premium .....					
8. Total foreign exchange change in book/adjusted carrying value .....					
9. Deduct current year's other than temporary impairment recognized .....					
10. Book adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9) .....	73,640,210	73,640,210			
11. Deduct total nonadmitted amounts .....					
12. Statement value at end of current period (Line 10 minus Line 11) .....	73,640,210	73,640,210			

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

SI11 Schedule DB Part A Verification ..... NONE

SI11 Schedule DB Part B Verification ..... NONE

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

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

SI14 Schedule DB Verification ..... NONE

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

	1 Total	2 Bonds	3 Other (a)
1. Book/adjusted carrying value, December 31 of prior year .....			
2. Cost of cash equivalents acquired .....	21,198,451	21,198,451	
3. Accrual of discount .....	1,549	1,549	
4. Unrealized valuation increase (decrease) .....			
5. Total gain (loss) on disposals .....			
6. Deduct consideration received on disposals .....	21,200,000	21,200,000	
7. Deduct amortization of premium .....			
8. Total foreign exchange change in book/adjusted carrying value .....			
9. Deduct current year's other than temporary impairment recognized .....			
10. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9) .....			
11. Deduct total nonadmitted amounts .....			
12. Statement value at end of current period (Lines 10 minus 11) .....			

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

# SCHEDULE A - PART 1

Showing all Real Estate OWNED December 31 of Current Year

1 Description of Property	2 Code	3 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 - Health Care Delivery</b>																
MOB Cleveland Hts Hub		Cleveland Heights	OH	01/01/1998		39,394,186		22,970,634		1,502,517		219,241	(1,283,276)		3,645,566	1,977,664
Land Cleveland Hts Hub		Cleveland Heights	OH	01/01/1984		2,380,548		2,361,407		1,308			(1,308)			
MOB 19999 Rockside Rd		Bedford	OH	01/01/1986		5,435,190		2,232,194		325,331		82,827	(242,504)		572,158	231,105
MOB 5105 Som Center Rd		Willoughby	OH	01/01/1983		10,834,094		4,269,460		475,411		318,453	(156,958)		872,509	366,756
MOB 17406 Royalton Rd		Strongsville	OH	01/01/1986		4,760,476		1,756,297		266,768		66,206	(200,562)		392,234	112,820
MOB 1260 Independence Rd		Chapel Hill	OH	01/01/1998		8,249,141		3,512,922		360,872		685,738	324,866		570,998	184,848
Land 19999 Rockside Rd		Bedford	OH	01/01/1984		467,276		308,100		13,372		26,167	12,795			
Land 5105 Som Center Rd		Willoughby	OH	01/01/1986		1,306,996		720,621		29,093		48,550	19,457			
Land 17406 Royalton Rd		Strongsville	OH	01/01/1983		350,855		231,317		2,316		5,049	2,733			
Land 1260 Independence Ave		Chapel Hill	OH	01/01/1986		805,701		623,198		29,544		47,500	17,956			
0199999 Subtotal - Properties occupied by the reporting entity - Health Care Delivery						73,984,464		38,986,150		3,006,532		1,499,731	(1,506,801)		6,053,465	2,873,193
<b>Properties occupied by the reporting entity - Administrative</b>																
Regional Service Center (MOB)		Brooklyn Hts	OH		11/10/2004	23,669,284		8,561,021		1,065,757		736,448	(329,309)		1,642,710	517,486
Land Regional Service Center		Brooklyn Hts	OH			2,475,838		2,309,321		41,833		27,325	(14,508)			
0299999 Subtotal - Properties occupied by the reporting entity - Administrative						26,145,122		10,870,342		1,107,590		763,773	(343,817)		1,642,710	517,486
0399999 Subtotal - Properties occupied by the reporting entity						100,129,586		49,856,492		4,114,122		2,263,504	(1,850,618)		7,696,175	3,390,679
<b>Properties held for the production of income</b>																
0499999 Subtotal - Properties held for the production of income																
<b>Properties held for sale</b>																
0599999 Subtotal - Properties held for sale																
0699999 Totals						100,129,586		49,856,492		4,114,122		2,263,504	(1,850,618)		7,696,175	3,390,679

E01

## SCHEDULE A - PART 2

**Showing all Real Estate ACQUIRED and Additions Made During the Year**

1	Location		4	5	6	7	8	9
Description of Property	2	3	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
	City	State						
<b>NONE</b>								
0399999 Totals .....								

### 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 Change 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	Amount 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
0399999 Totals .....																			

**E04 Schedule B Part 1 - Mortgage Loans Owned ..... NONE**

**E05 Schedule B Part 2 - Mortgage Loans Acquired ..... NONE**

**E06 Schedule B Part 3 - Mortgage Loans Disposed ..... NONE**

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

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

**E09 Schedule BA Part 3 - Long-Term Invested Assets Disposed ..... NONE**

# SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	F O R E I G N	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of Interest	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
<b>U.S. Governments - Issuer Obligations</b>																					
912828RF9	US Treasury N/B				1	675,844		101,9060	687,866	675,000		(169)			1.000	0.974	FA	2,294	6,750	09/29/2011	08/31/2016
912828RU6	US Treasury N/B				1	3,286,074		101,4140	3,346,662	3,300,000	2,444	9,272			0.875	0.906	MN	2,538	28,875	12/22/2011	11/30/2016
912828SJ0	US Treasury N/B				1	393,953		101,3130	405,252	400,000	394,887	933			0.875	1.191	FA	1,189	1,750	03/20/2012	02/28/2017
912828SM3	US Treasury N/B				1	2,195,221		101,7890	2,213,911	2,175,000	2,192,439	(2,782)			1.000	0.807	MS	5,557	10,875	04/23/2012	03/31/2017
912828TU4	US Treasury N/B	SD			1	400,092		100,0230	400,092	400,000	400,092	(83)	825		0.250	0.124	AO	171		11/01/2012	10/31/2014
912828UA6	US Treasury N/B				1	1,195,968		99,6640	1,195,968	1,200,000	1,195,968	(10)	4,831		0.625	0.611	MN	659		12/10/2012	11/30/2017
0199999	Subtotal - U.S. Governments - Issuer Obligations					8,147,152		X X X	8,249,751	8,150,000	8,147,298	333	14,928		X X X	X X X	X X X	12,408	48,250	X X X	X X X
0599999	Subtotal - U.S. Governments					8,147,152		X X X	8,249,751	8,150,000	8,147,298	333	14,928		X X X	X X X	X X X	12,408	48,250	X X X	X X X
<b>U.S. States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations</b>																					
13063A5F7	California St				1FE	617,363		101,2070	617,363	610,000	617,363	(404)	21,476		5.650	5.317	AO	8,616	34,465	07/07/2011	04/01/2039
452152HP9	Illinois St				1FE	748,065		103,4520	775,890	750,000	749,168	655			4.026	4.119	MS	10,065	30,195	02/23/2011	03/01/2014
1199999	Subtotal - U.S. States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations					1,365,428		X X X	1,393,253	1,360,000	1,366,531	251	21,476		X X X	X X X	X X X	18,681	64,660	X X X	X X X
1799999	Subtotal - U.S. States, Territories and Possessions (Direct and Guaranteed)					1,365,428		X X X	1,393,253	1,360,000	1,366,531	251	21,476		X X X	X X X	X X X	18,681	64,660	X X X	X X X
<b>U.S. Special Revenue, Special Assessment - Issuer Obligations</b>																					
29270CXW0	Energy N W WA Electric Revenue				1FE	999,360		100,5990	1,005,990	1,000,000	999,431	71	640		1.264	1.264	JJ	6,320	3,090	03/21/2012	07/01/2015
3135G0GY3	Fannie Mae				1	1,989,772		102,5170	2,050,340	2,000,000	1,991,366	1,594			1.250	1.359	JJ	10,486	12,500	03/20/2012	01/30/2017
31398AAM1	Fannie Mae				1	2,049,620		103,4510	2,069,020	2,000,000	2,036,801	(12,819)			1.625	0.966	AO	5,868	32,500	12/21/2011	10/26/2015
347622CB6	Fort Lauderdale Fl Spl Oblig				1FE	1,022,499		99,7560	1,022,499	1,025,000	1,022,499	261	2,762		1.736	1.736	JJ	4,350		09/20/2012	01/01/2016
57586NND9	Massachusetts St Hsg Fin Agy Ser D				1FE	1,496,400		99,7600	1,496,400	1,500,000	1,496,400	252	3,852		1.009	1.009	JD	1,261	2,985	09/14/2012	06/01/2015
603827UV6	Minneapolis-Saint Paul Mn Meta				1FE	500,000		100,3170	501,585	500,000	500,000				1.151	1.151	JJ	655		10/24/2012	01/01/2015
646080NE7	NJ St Higher Ed Assist Auth				1FE	588,379		110,2840	606,562	550,000	575,835	(8,672)			5.000	3.272	JD	2,292	27,500	06/08/2011	12/01/2015
66285WHH2	North Tex Twy Auth Rev				1FE	1,025,000		101,3000	1,038,325	1,025,000	1,025,000				2.441	2.441	MS	8,340	25,020	04/15/2011	09/01/2013
70227RAA8	Pasadena California Pension Ob				1FE	1,000,000		101,0370	1,010,370	1,000,000	1,000,000				1.757	1.757	MN	2,245	11,030	03/16/2012	05/15/2041
71783DAB1	Philadelphai Pa Auth For Ind D				1	725,000		100,1840	726,334	725,000	725,000				1.200	1.200	AO	1,788		10/11/2012	04/01/2014
2599999	Subtotal - U.S. Special Revenue, Special Assessment - Issuer Obligations					11,396,030		X X X	11,527,425	11,325,000	11,372,332	(19,313)	7,254		X X X	X X X	X X X	43,605	114,625	X X X	X X X
3199999	Subtotal - U.S. Special Revenue, Special Assessment					11,396,030		X X X	11,527,425	11,325,000	11,372,332	(19,313)	7,254		X X X	X X X	X X X	43,605	114,625	X X X	X X X
<b>Industrial &amp; Miscellaneous (Unaffiliated) - Issuer Obligations</b>																					
0010EQAB2	AEP Texas North Company Ser B				2FE	240,111		100,8040	231,849	230,000	231,450	(661)			5.500	2.607	MS	4,217	12,650	08/04/2011	03/01/2013
00206RAW2	AT & T Inc				1FE	1,058,071		105,8720	1,122,243	1,060,000	1,058,131	73			2.950	2.989	MN	3,996	31,270	04/26/2011	05/15/2016
00287YAB5	Abbvie Inc 144A				2FE	1,047,806		101,0880	1,061,424	1,050,000	1,047,859	53			1.750	1.794	MN	2,705		11/05/2012	11/06/2017
00440EAN7	Ace Ina Holdings Inc				1FE	1,117,079		104,9800	1,181,025	1,125,000	1,120,386	1,462			2.600	2.732	MN	3,088	29,250	07/18/2011	11/23/2015
00724FAA9	Adobe Systems Inc				2FE	1,068,944		104,7180	1,057,652	1,010,000	1,051,424	(17,520)			3.250	1.249	FA	13,677	16,413	02/03/2012	02/01/2015
00846UAF8	Agilent Technologies Inc				2FE	923,289		100,8860	933,196	925,000	924,676	580			2.500	2.565	JJ	10,663	23,125	07/13/2010	07/15/2013
025815AA9	American Expr Centurion				1FE	724,464		99,9260	724,464	725,000	724,464	11	272		0.875	0.888	MN	828		11/08/2012	11/13/2015
02666QK69	American Honda Finance 144A				1FE	250,945		101,5950	253,988	250,000	250,745	(343)	466		1.450	1.236	FA	1,249	1,802	03/01/2012	02/27/2015
031162BQ2	Amgen Inc				2FE	549,016		103,5940	569,767	550,000	549,127	112			2.125	2.163	MN	1,493	5,844	05/10/2012	05/15/2017
032095AA9	Amphenol Corp				2FE	537,960		106,5510	532,755	500,000	530,067	(11,021)	1,956		4.750	1.320	MN	3,035	23,750	04/18/2012	11/15/2014
03523TBM9	Anheuser-Busch Inbev Wor				1FE	1,348,642		100,2620	1,353,537	1,350,000	1,348,946	241			0.800	0.818	JJ	4,950		11/06/2012	07/15/2015
04044TAG1	Aristotle Holding Inc 144A				2FE	273,647		101,8650	280,129	275,000	273,977	330	457		2.100	2.270	FA	2,230	2,936	02/06/2012	02/12/2015
052769AA4	Autodesk Inc				2FE	376,143		99,5030	378,111	380,000	376,178	35			1.950	2.165	JD	371		12/10/2012	12/15/2017
06051GER6	Bank of America Corp				1FE	312,098		106,5930	314,449	295,000	309,917	(2,182)			4.500	2.183	AO	3,319	6,638	08/29/2012	04/01/2015
06051GER6	Bank of America Corp				1FE	1,001,446		100,5110	1,005,110	1,000,000	1,001,369	(77)			1.500	1.449	AO	3,375		10/31/2012	10/09/2015
06406HBN8	Bank of New York Mellon				1FE	1,380,740		104,7730	1,410,245	1,346,000	1,363,956	(8,493)			3.100	2.465	JJ	19,240	41,726	09/20/2010	01/15/2015
111320AD9	Broadcom Corp				1FE	872,362		104,2490	906,966	870,000	874,546	1,320			2.375	2.157	MN	3,444	16,269	08/13/2012	11/01/2015
126650BT6	Cvs Caremark Corp				2FE	416,482		106,0170	434,670	410,000	413,825	(1,535)			3.250	2.857	MN	1,592	13,325	01/24/2011	05/18/2015
14040HAV7	Capital One Financial Co				2FE	735,449		101,7980	758,395	745,000	738,921	3,472			2.125	2.573	JJ	7,300	15,655	07/14/2011	07/15/2014
149123BY6	Caterpillar Inc				1FE	1,159,177		100,8350	1,159,603	1,150,000	1,158,182	(995)			0.950	0.861	JD	152	5,463	09/06/2012	06/26/2015
172967FH9	Citigroup Inc				1FE	1,218,939		109,1750	1,255,513	1,150,000	1,214,434	(4,505)			4.587	2.596	JD	2,344	36,696	10/19/2012	12/15/2015
202795HW3	Commonwealth Edison				1FE	1,185,709		101,0770	1,187,655	1,175,000	1,181,023	(4,481)	100		1.625	1.128	JJ	8,804	14,625	08/07/2012	01/15/2014
22822RAV2	Crown Castle Towers Lic 144A				1FE	570,100		104,2620	599,507	575,000	572,263	974			3.214	3.410	MON	821	18,480	10/05/2011	08/15/2015
260543CD3	Dow Chemical Co				2FE	480,225		103,8830	519,415	500,000	487,538	3,723			2.500	3.325	FA	4,722	12,500	11/04/2010	02/15/2016
26138EAM1	Dr Pepper Snapple Group				2FE	520,585		105,3670	553,177	525,000	521,857	668			2.900	3.084	JJ	7,020	15,225	01/26/2011	01/15/2016
26884TAC6	ERAC USA Finance Enterp 144A				2FE	614,720		101,0190	621,267	615,000	614,822	67	662		2.250	2.159	JJ	6,573	11,419	03/15/2012	01/10/2014

## SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	F O R E I G N	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's Amortization/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of Interest	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
38143USC6	Goldman Sachs Group Inc				1FE	1,376,021		1,376,076	1,300,000	1,370,998		(5,140)	514		3.625	1.793	FA	18,850		10/12/2012	02/07/2016
391164AD2	Great Plains Energy Inc				2FE	1,017,220		1,010,370	1,000,000	1,007,602		(9,618)			2.750	1.516	FA	10,389	13,750	03/12/2012	08/15/2013
40428HPG1	HSBC USA Inc				1FE	1,368,848		1,368,078	1,330,000	1,367,365		(1,483)	149		2.375	1.024	FA	12,130		12/27/2012	02/13/2015
41283LAA3	Harley-Davidson Finl Service 144A				2FE	497,635		536,700	500,000	498,072		177			3.875	3.979	MS	5,705	19,375	03/01/2011	03/15/2016
413875AJ4	Harris Corporation				2FE	822,405		822,405	750,000	822,405		(4,197)	5,718		5.000	1.141	AO	9,375		11/02/2012	10/01/2015
458140AL4	Intel Corp				1FE	1,398,516		1,399,594	1,400,000	1,398,529		13			1.350	1.372	JD	1,050		12/04/2012	12/15/2017
46625HHX1	JP Morgan Chase & Co				1FE	1,270,448		1,354,063	1,275,000	1,271,207		262			3.450	3.528	MS	14,663	43,988	02/17/2011	03/01/2016
478160AY0	Johnson & Johnson				1FE	574,690		574,690	550,000	574,690		(2,567)	1,388		2.150	0.723	MN	1,511	5,913	08/28/2012	05/15/2016
487836BH0	Kellogg Co				2FE	1,530,606		1,544,685	1,520,000	1,531,022		145			1.750	1.545	MN	3,251	9,056	12/28/2012	05/17/2017
49326EEC3	Keycorp MTN				2FE	499,390		535,065	500,000	499,651		119			3.750	3.777	FA	7,188	18,750	08/10/2010	08/13/2015
50076QAH9	Kraft Foods Inc 144A				2FE	972,475		992,326	975,000	972,944		470			1.625	1.714	JD	1,188		05/30/2012	06/04/2015
50188FAB1	LG&E KU Energy LLC				2FE	548,592		561,616	550,000	548,702		(22)	2,288		2.125	2.072	MN	1,493	11,688	03/21/2012	11/15/2015
53217VAB5	Life Technologies Corp				2FE	1,332,496		1,332,263	1,250,000	1,323,074		(12,920)	1,343		4.400	1.603	MS	16,333	13,200	11/08/2012	03/01/2015
565849AJ5	Marathon Oil Corp				2FE	969,884		970,786	970,000	969,888		4			0.900	0.904	MN	1,504		10/24/2012	11/01/2015
581557AY1	Mckesson Corp				1FE	574,408		575,811	575,000	574,421		14			0.950	0.985	JD	410		11/29/2012	12/04/2015
58933YAB1	Merck & Co Inc				1FE	1,044,870		1,044,870	1,000,000	1,044,870		(4,928)	632		2.250	0.733	JJ	10,375		08/28/2012	01/15/2016
59217GAM1	Met Life Global Funding I 144A				1FE	998,150		1,026,980	1,000,000	998,502		352			2.000	2.064	JJ	9,566	10,000	01/04/2012	01/09/2015
594918AG9	Microsoft Corp				1FE	1,936,300		2,058,080	2,000,000	1,960,342		13,872			1.625	2.304	MS	8,667	32,500	09/22/2010	09/25/2015
637071AL5	National Oilwell Varco Inc				1FE	1,498,545		1,509,540	1,500,000	1,498,571		26			1.350	1.370	JD	2,306		11/15/2012	12/01/2017
63946BAB6	NBC Universal Media Llc				2FE	499,140		106,3820	500,000	499,439		219			3.650	3.699	AO	3,092	18,250	08/19/2011	04/30/2015
64110DAC8	Netapp Inc				2FE	621,838		622,775	625,000	621,866		29			2.000	2.107	JD	660		12/05/2012	12/15/2017
64952WBE2	New York Life Global Fdg 144A				1FE	1,011,830		1,013,030	1,000,000	1,009,620		(2,210)			1.300	0.818	JJ	6,103		07/12/2012	01/12/2015
651229AN6	Newell Rubbermaid Inc				2FE	384,565		390,121	385,000	384,569		4			2.050	2.074	JD	592		11/29/2012	12/01/2017
65339KAF7	Nextera Energy Capital				2FE	549,390		553,911	550,000	549,448		58			1.200	1.242	JD	550	1,283	09/18/2012	06/01/2015
664397AH9	Northeast Utilities				2FE	449,874		452,282	450,000	449,938		64	126		1.059	1.224	MJSD	159	4,062	03/19/2012	09/20/2013
66807BB7	Northrop Grumman Systems				2FE	444,763		444,618	425,000	434,569		(5,876)			3.700	2.393	FA	6,552	15,725	11/01/2010	08/01/2014
66989HAC2	Novartis Capital Corp				1FE	1,737,859		1,787,142	1,700,000	1,721,967		(9,150)			2.900	2.390	AO	9,175	49,300	08/31/2010	04/24/2015
68268NAF0	Oneok Partners LP			1	2FE	298,521		316,512	300,000	298,861		154			3.250	3.358	FA	4,063	9,750	01/21/2011	02/01/2016
68389XAN5	Oracle Corp				1FE	1,153,416		1,153,416	1,150,000	1,153,416		(165)	1,986		1.200	1.099	AO	2,530		11/05/2012	10/15/2017
709599AC8	Penske Truck Leasing/PTL 144A				2FE	1,043,177		1,050,950	1,030,000	1,043,198		(1,241)	1,902		3.125	2.480	MN	4,470	16,094	10/16/2012	05/11/2015
718546AJ3	Phillips 66 WI				2FE	1,074,438		1,139,328	1,075,000	1,074,439		1			2.950	2.962	MN	5,285		12/14/2012	05/01/2017
74254PAK8	Principal Life Inc Fdg MTN				1FE	1,910,376		1,900,728	1,800,000	1,835,391		(26,455)			5.100	3.522	AO	19,380	91,800	01/21/2010	04/15/2014
74432QBR5	Prudential Financial Inc MTN				2FE	1,082,465		1,119,159	1,060,000	1,084,788		148	987		3.000	2.205	MN	4,328	23,025	10/24/2012	05/12/2016
78403DAB6	SBA Tower Trust 144A				1FE	2,212,300		2,255,144	2,000,000	2,195,560		(16,740)			5.101	2.703	MON	3,967	42,792	08/07/2012	04/17/2017
78573AAB6	SabMiller Holdings Inc 144A				2FE	450,990		469,080	450,000	450,672		(318)			2.450	2.403	JJ	5,084	5,451	01/13/2012	01/15/2017
816851AQ2	Sempra Energy				2FE	771,886		771,499	760,000	768,367		(4,450)	908		2.000	1.000	MS	4,476	7,600	05/14/2012	03/15/2014
828807CM7	Simon Property Group Lp 144A			1	1FE	845,206		845,206	850,000	845,206		18	2,134		1.500	1.564	FA	496		12/10/2012	02/01/2018
89233P4B9	Toyota Motor Credit Corp				1FE	1,031,859		1,076,316	1,015,000	1,025,098		(3,914)			3.200	2.799	JD	1,263	32,480	01/06/2011	06/17/2015
900212AE1	Turlock Corp 144A				2FE	659,426		662,006	660,000	659,446		21			0.950	0.980	MN	714		11/14/2012	11/02/2015
90327QCS6	USAA Capital Corp 144A				1FE	1,033,840		1,042,610	1,000,000	1,016,173		(10,156)			3.500	2.591	MS	8,847	35,000	08/04/2010	07/17/2014
90331HKP7	US Bank NA BKNT				1FE	1,088,390		1,075,200	1,000,000	1,053,151		(28,251)			4.950	2.052	AO	8,388	49,500	08/26/2011	10/30/2014
913017BY4	United Technologies Corp				1FE	1,066,454		1,065,036	1,050,000	1,063,864		(2,589)			1.200	0.648	JD	1,050	6,300	07/12/2012	06/01/2015
92276MBA2	Ventas Realty Lp			1	2FE	399,298		400,260	400,000	399,302		5			2.000	2.035	FA	400		12/06/2012	02/15/2018
92343VBA1	Verizon Communications				1FE	816,688		814,464	800,000	811,186		(5,502)			1.950	0.810	MS	4,030	7,800	05/18/2012	03/28/2014
92553PAE2	Viacom Inc				2FE	489,725		487,379	460,000	474,019		(7,952)			4.375	2.596	MS	5,926	20,125	11/08/2010	09/15/2014
931422AG4	Walgreen Co				2FE	519,360		520,437	520,000	519,435		74			1.000	1.050	MS	1,560		09/10/2012	03/13/2015
94106LAX7	Waste Management Inc				2FE	434,961		455,693	435,000	434,749		(146)			2.600	2.602	MS	3,770	11,373	08/24/2011	09/01/2016
942683AG8	Watson Pharmaceuticals Inc				2FE	447,935		455,918	450,000	448,027		92			1.875	1.972	AO	2,086		09/27/2012	10/01/2017
94973VAZ0	Wellpoint Inc				2FE	389,840		393,085	390,000	389,854		14			1.250	1.264	MS	1,503		09/05/2012	09/10/2015
984121CE1	Xerox Corporation FRN				2FE	525,000		528,444	525,000	525,000					1.710	1.874	MJSD	474	7,352	03/08/2012	09/13/2013
064159BA3	Bank of Nova Scotia		A		1FE	1,989,040		1,989,040	2,000,000	1,989,040		1	10,901		0.750	0.751	AO	3,417		10/03/2012	10/09/2015
067901AE8	Barrick Gold Corp		A		2FE	624,315		633,731	625,000	624,623		258			1.750	1.791	MN	942	10,938	09/07/2011	05/30/2014
125094AB8	CDP Financial 144A		A		1FE	2,053,775		2,049,520	2,000,000	2,043,359		(11,800)	607		3.000	1.821	MN	6,000	52,500	10/10/2012	11/25/2014
136385AQ4	Canadian Natl Resources		A		2FE	1,309,861		1,412,220	1,300,000	1,309,290		(591)			1.450	1.057	MN	2,461	7,931	11/09/2012	11/14/2014
7800CAA8	Royal Bank of Canada 144A		A		1FE	2,030,192		2,046,843	1,935,000	2,009,570		(15,615)			3.125	1.392	AO	12,934	44,844	09/04/2012	04/14/2015
02364WBC8	America Movil Sab De Cv		F		1FE	1,211,066		1,247,256	1,200,000	1,214,750		1,410	3,189		2.375	1.931	MS	8,946	11,875	10/19/2012	09/08/2016
055451AJ7	BHP Billiton Fin USA Ltd		F		1FE	1,000,206		1,012,060	1,000,000	1,000,375		(141)	73		1.125	1.094	MN	1,250		04/04/2012	11/21/2014
05565QCC0	Bp Capital Markets Plc		F		1FE	1,049,139		1,050,924	1,050,000	1,049,159		20			1.375	1.392	MN	2,206		11/01/2012	11/06/2017
056752AA6	Baidu Inc		F																		

# SCHEDULE D - PART 1

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

1 CUSIP Identification	2 Description	Codes			6 NAIC Designation	7 Actual Cost	Fair Value		10 Par Value	11 Book/ Adjusted Carrying Value	Change in Book Adjusted Carrying Value				Interest					Dates	
		3 Code	4 F O R E I G N	5 Bond CHAR			8 Rate Used to Obtain Fair Value	9 Fair Value			12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in B./A.C.V.	16 Rate of	17 Effective Rate of Interest	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
449786AF9	Ing Bank Nv 144A	F			1FE	976,710	100,4110	1,004,110	1,000,000	989,486		12,776			2,000	2,817	AO	4,056	20,000	10/13/2010	10/18/2013
63254AAA6	National Australia BK-NY MTN	F			1FE	349,899	102,3920	358,372	350,000	349,839		(59)			2,000	2,010	MS	2,178	3,500	03/01/2012	03/09/2015
6325COAZ4	National Australia Bank 144A	F			1FE	1,000,000	100,0250	1,000,250	1,000,000	1,000,000					2,500	2,500	JJ	12,014	25,000	01/04/2010	01/08/2013
6325COCE9	National Australia Bank 144A	F			1FE	846,424	105,8700	846,960	800,000	846,076		(348)			3,000	1,343	JJ	10,267		12/18/2012	07/27/2016
654624AE5	Nippon Telegr & Teleph	F			1FE	499,325	101,2100	506,050	500,000	499,383		58			1,400	1,428	JJ	3,169		07/11/2012	07/18/2017
71645WAT8	Petrobras Intl Fin Co	F			2FE	537,295	105,5000	564,425	535,000	537,398		(36)			3,875	3,676	JJ	8,868	16,081	08/29/2012	01/27/2016
780099CC9	Royal Bk Scotlnd Grp Plc	F			1FE	493,284	102,3410	496,354	485,000	492,669		(615)			2,550	1,948	MS	3,538		10/05/2012	09/18/2015
80105NAE5	Sanofi-Aventis Sa	F			1FE	849,677	100,0720	850,612	850,000	849,967		138			0,510	0,527	MJSD	48	5,767	03/22/2011	03/28/2013
82252AR3	Shell International Fin	F			1FE	1,789,650	100,4690	1,808,442	1,800,000	1,790,370		720			1,125	1,244	FA	7,313		08/14/2012	08/21/2017
86960BA0	Svenska Handelsbanken Ab	F			1FE	1,054,668	106,1100	1,114,155	1,050,000	1,053,305		(1,171)	359		3,125	3,004	JJ	15,404	28,906	03/28/2012	07/12/2016
89153VAA7	Total Capital Intl Sa	F			1FE	340,610	100,7750	352,713	350,000	341,919		1,359	7,914		1,500	1,591	FA	1,954		02/14/2012	02/17/2017
90261XFY3	UBS Ag Stamford Ct DPNT	F			1FE	1,792,422	105,6660	1,901,988	1,800,000	1,795,215		2,198			3,875	3,969	JJ	32,163	69,750	01/12/2010	01/15/2015
92852TAA0	Vivendi Sa 144A	F			2FE	306,931	101,9970	316,191	310,000	307,402		447	3,026		2,400	2,402	AO	1,674	3,679	04/03/2012	04/10/2015
961214BP7	Westpac Banking Corp	F			1FE	1,803,483	106,0630	1,909,134	1,800,000	1,805,378		452			3,000	2,882	JD	3,300	50,250	08/07/2012	12/09/2015
98088AC5	Woolworths Limited 144A	F			1FE	443,984	103,8710	467,420	450,000	446,237		1,306			2,550	2,840	MS	3,156	11,475	10/27/2010	09/22/2015
3299999	Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations					104,098,794	X X X	105,922,629	102,641,000	103,840,942		(216,270)	55,570		X X X	X X X	X X X	613,458	1,515,671	X X X	X X X
<b>Industrial &amp; Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities</b>																					
07383FAT5	Bear Stearns Commercial Mtge Ser 1999-C1			2	1FM	458,115	103,5200	445,320	430,179	442,073		(16,042)		6,530	2,683	MON	2,341	28,091	05/19/2011	02/01/2031	
12513EAF1	Citigroup/Deutsche Bank Comm Ser 2005-CD			2	1FM	333,761	103,7730	329,314	317,340	326,946		(5,559)		5,219	2,245	MON	1,380	16,844	04/27/2011	07/01/2044	
20047AAD2	Commercial Mortgage Pass-Thru Ser 2004-			2	1FM	1,574,623	103,5080	1,562,739	1,509,776	1,548,548		(19,247)		4,715	0,343	MON	5,932	39,197	12/05/2012	03/10/2039	
20047GBP1	Commercial Mortgage Pass-Thru Ser 2004-			2	1FM	457,996	101,9640	455,994	447,209	455,088		(3,691)	170	5,234	1,338	MON	1,951	7,802	08/28/2012	07/10/2037	
20047GBQ9	Commercial Mortgage Pass-Thru Ser 2004-			2	1FM	549,016	105,9140	540,161	510,000	529,306		(15,811)		5,358	2,147	MON	2,277	27,752	09/15/2011	07/10/2037	
36828QDN3	GE Capital Commercial Mortgage Ser 2004-			2	1FM	853,452	102,5790	840,352	819,226	832,058		(14,400)		4,986	1,138	MON	3,138	37,652	07/20/2011	11/10/2038	
36828QHK5	GE Capital Commercial Mortgage Ser 2004-			2	1FM	349,586	103,7800	347,662	335,000	345,211		(6,837)	2,135	4,983	2,293	MON	1,391	12,520	03/23/2012	03/10/2040	
36828QRX6	GE Capital Commercial Mortgage Ser 2006-			2	1FM	165,572	104,4350	166,738	159,657	163,146		(1,987)		5,296	2,734	MON	705	8,625	04/27/2011	03/01/2044	
52108HUM4	LB-UBS Commercial Mortgage Ser 2003-C7 C			2	1FM	679,330	101,6280	655,500	645,000	652,854		(16,544)		4,931	1,096	MON	1,767	30,942	01/26/2012	09/11/2035	
52108HXM1	LB-UBS Commercial Mortgage Ser 2003-C8 C			2	1FM	823,315	102,2620	809,917	792,000	808,282		(10,664)	997	5,124	1,928	MON	2,255	18,575	12/18/2012	11/15/2032	
52108HZY3	LB-UBS Commercial Mortgage Ser 2004-C2 C			2	1FM	436,867	103,5570	429,760	415,000	427,744		(9,124)		4,367	1,461	MON	1,007	13,592	03/20/2012	03/15/2036	
59023BAD6	Merrill Lynch Mortgage Trust Ser 2006-C1			2	1FM	218,550	105,7880	217,854	205,935	214,005		(3,710)		5,684	2,605	MON	975	11,863	06/10/2011	05/01/2039	
3499999	Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities					6,900,183	X X X	6,801,311	6,586,322	6,745,261		(123,616)	3,302		X X X	X X X	X X X	25,119	253,455	X X X	X X X
<b>Industrial &amp; Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities</b>																					
14041NED9	Capital One Multi-Asset Execut Ser 2008-			2	1FE	559,584	101,3830	527,194	520,000	525,673		(19,481)		5,050	1,268	MON	1,167	26,260	03/02/2011	02/15/2016	
34529VAD4	Ford Credit Auto Lease Trust Ser 2012-1			2	1FE	1,999,959	100,4440	2,008,884	2,000,000	1,999,998		(107)	1,313	0,850	0,852	MON	756	12,750	04/26/2012	01/15/2015	
58768TAC0	Mercedes-Benz Auto Lease Trust Ser 2012-			2	1FE	1,999,890	100,3750	2,007,502	2,000,000	1,999,941		52		0,880	0,885	MON	782	12,858	03/15/2012	11/17/2014	
380881BT8	Golden Credit Card Trust Ser 2012-5A Cl		A		2	1FE	1,169,874	1,172,995	1,170,000	1,169,885		11		0,790	0,795	MON	411	1,874	09/25/2012	09/15/2017	
70659PAB7	Penarth Master Issuer Ser 2011-1A Cl A1		F		2	1FE	449,652	450,577	450,000	449,662		(105)	46	0,859	0,870	MON	150	4,070	06/02/2011	07/18/2013	
3599999	Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities					6,178,959	X X X	6,167,152	6,140,000	6,145,159		(19,630)	1,359		X X X	X X X	X X X	3,266	57,812	X X X	X X X
3899999	Industrial & Miscellaneous (Unaffiliated)					117,177,936	X X X	118,891,092	115,367,322	116,731,362		(359,516)	60,231		X X X	X X X	X X X	641,843	1,826,938	X X X	X X X
7799999	Subtotals - Issuer Obligations					125,007,404	X X X	127,093,058	123,476,000	124,727,103		(234,999)	99,228		X X X	X X X	X X X	688,152	1,743,206	X X X	X X X
7999999	Subtotals - Commercial Mortgage-Backed Securities					6,900,183	X X X	6,801,311	6,586,322	6,745,261		(123,616)	3,302		X X X	X X X	X X X	25,119	253,455	X X X	X X X
8099999	Subtotals - Other Loan-Backed and Structured Securities					6,178,959	X X X	6,167,152	6,140,000	6,145,159		(19,630)	1,359		X X X	X X X	X X X	3,266	57,812	X X X	X X X
8399999	Grand Total - Bonds					138,086,546	X X X	140,061,521	136,202,322	137,617,523		(378,245)	103,889		X X X	X X X	X X X	716,537	2,054,473	X X X	X X X

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

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

## SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
<b>Bonds - U.S. Governments</b>								
912828SJ0	US Treasury N/B 0.875% 02/28/17		03/20/2012	Morgan Stanley Co	X X X	393,953	400,000.00	200
912828SM3	US Treasury N/B 1.000% 03/31/17		04/23/2012	Morgan Stanley Co	X X X	2,195,221	2,175,000.00	1,426
912828TU4	US Treasury N/B 0.250% 10/31/14		11/01/2012	Direct Investment	X X X	401,000	400,000.00	6
912828UA6	US Treasury N/B 0.625% 11/30/17		12/10/2012	Various	X X X	1,200,809	1,200,000.00	218
0599999 Subtotal - Bonds - U.S. Governments						4,190,983	4,175,000.00	1,850
<b>Bonds - U.S. Special Revenue, Special Assessment</b>								
29270CXW0	Energy N W WA Electric Revenue		03/21/2012	Goldman Sachs Co	X X X	1,000,000	1,000,000.00	
3135G0GY3	Fannie Mae 1.250% 01/30/17		03/20/2012	Barclays Capital Inc	X X X	1,989,772	2,000,000.00	3,542
347622CB6	Fort Lauderdale FI Spl Oblg		09/20/2012	Citigroup Global Markets	X X X	1,025,000	1,025,000.00	
57586NND9	Massachusetts St Hsg Fin Agy Ser D		09/14/2012	Morgan Keegan & Co.	X X X	1,500,000	1,500,000.00	
603827UV6	Minneapolis-Saint Paul Mn Meta		10/24/2012	PIPER JAFFRAY	X X X	500,000	500,000.00	
70227RAA8	Pasadena California Pension Ob		03/16/2012	WEDBUSH MORGAN SECURITIES INC	X X X	1,000,000	1,000,000.00	
71783DAB1	Philadelphai Pa Auth For Ind D		10/11/2012	Goldman Sachs Co	X X X	725,000	725,000.00	
3199999 Subtotal - Bonds - U.S. Special Revenue, Special Assessment						7,739,772	7,750,000.00	3,542
<b>Bonds - Industrial and Miscellaneous (Unaffiliated)</b>								
00287YAB5	Abbvie Inc 144A 1.750% 11/06/17		11/05/2012	Morgan Stanley Co	X X X	1,047,806	1,050,000.00	
00724FAA9	Adobe Systems Inc 3.250% 02/01/15		02/03/2012	Goldman Sachs Co	X X X	1,068,944	1,010,000.00	638
025815AA9	American Expr Centurion		11/08/2012	Goldman Sachs Co	X X X	724,725	725,000.00	
02666QK69	American Honda Finance 144A		03/01/2012	Pershing LLC	X X X	251,555	250,000.00	81
031162BQ2	Amgen Inc 2.125% 05/15/17		05/10/2012	Chase Securities	X X X	549,016	550,000.00	
032095AA9	Amphenol Corp 4.750% 11/15/14		04/18/2012	Jeffries & Co	X X X	543,045	500,000.00	10,424
03523TBM9	Anheuser-Busch Inbev Wor		11/06/2012	Various	X X X	1,349,162	1,350,000.00	628
04044TAG1	Aristotle Holding Inc 144A		02/06/2012	Citigroup Global Markets	X X X	273,647	275,000.00	
052769AA4	Autodesk Inc 1.950% 12/15/17		12/10/2012	Morgan Stanley Co	X X X	376,143	380,000.00	
06051GEB1	Bank of America Corp 4.500% 04/01/15		08/29/2012	STERNE AGEE & LEACH IN.	X X X	312,098	295,000.00	5,473
06051GER6	Bank of America Corp 1.500% 10/09/15		10/31/2012	Various	X X X	1,001,446	1,000,000.00	729
111320AD9	Broadcom Corp 2.375% 11/01/15		08/13/2012	Morgan Stanley Co	X X X	387,664	370,000.00	2,563
149123BY6	Caterpillar Inc 0.950% 06/26/15		09/06/2012	National Financial Services Co	X X X	1,159,177	1,150,000.00	2,276
172967FH9	Citigroup Inc 4.587% 12/15/15		10/19/2012	RBC Capital	X X X	766,059	700,000.00	11,506
20047AAD2	Commercial Mortgage Pass-Throu Ser 2004-		12/05/2012	Various	X X X	704,069	678,444.00	379
20047GBP1	Commercial Mortgage Pass-Throu Ser 2004-		08/28/2012	MESIROW	X X X	458,949	447,209.00	1,951
202795HW3	Commonwealth Edison 1.625% 01/15/14		08/07/2012	US Bank NA	X X X	380,731	375,000.00	965
26884TAC6	ERAC USA Finance Enterp 144A		03/15/2012	Goldman Sachs Co	X X X	217,077	215,000.00	941
26884TAJ1	ERAC USA Finance Enterp 144A		10/23/2012	NOMURA	X X X	462,788	460,000.00	197
277432AM2	Eastman Chemical Co 2.400% 06/01/17		10/31/2012	Various	X X X	1,065,534	1,050,000.00	3,092
278642AG8	Ebay Inc 1.350% 07/15/17		07/19/2012	Credit Suisse Securities	X X X	1,823,960	1,825,000.00	
34529VAD4	Ford Credit Auto Lease Trust Ser 2012-1		04/26/2012	Various	X X X	2,001,418	2,000,000.00	189
36828QHK5	GE Capital Commercial Mortgage Ser 2004-		03/23/2012	UBS Warburg LLC	X X X	354,184	335,000.00	1,252
36962G5M2	General Elec Cap Corp 2.150% 01/09/15		11/05/2012	Various	X X X	2,091,793	2,060,000.00	4,965
375558AR4	Gilead Sciences 2.400% 12/01/14		11/14/2012	Southwest Securities Inc	X X X	821,895	795,000.00	8,904
38143USC6	Goldman Sachs Group Inc		10/12/2012	Various	X X X	1,376,651	1,300,000.00	7,854
391164AD2	Great Plains Energy Inc		03/12/2012	BNY/Suntrust Capital	X X X	1,017,220	1,000,000.00	2,292
40428HPG1	HSBC USA Inc 2.375% 02/13/15		12/27/2012	Various	X X X	1,368,996	1,330,000.00	9,425
413875AJ4	Harris Corporation 5.000% 10/01/15		11/02/2012	Morgan Stanley Co	X X X	832,320	750,000.00	3,750
458140AL4	Intel Corp 1.350% 12/15/17		12/04/2012	Oppenheimert Co Inc	X X X	1,398,516	1,400,000.00	
478160AY0	Johnson & Johnson 2.150% 05/15/16		08/28/2012	US Bank NA	X X X	578,644	550,000.00	3,482
487836BH0	Kellogg Co 1.750% 05/17/17		12/28/2012	Various	X X X	1,532,928	1,520,000.00	4,167
50076QA9	Kraft Foods Inc 144A 1.625% 06/04/15		05/30/2012	Chase Securities	X X X	972,475	975,000.00	
50188FAB1	LG&E KU Energy LLC 2.125% 11/15/15		03/21/2012	Deutsche Bank Securities	X X X	551,012	550,000.00	4,253
52108HUM4	LB-UBS Commercial Mortgage Ser 2003-C7 C		01/26/2012	BAIRD ROBERT W. & COMP	X X X	219,647	210,000.00	575
52108HXM1	LB-UBS Commercial Mortgage Ser 2003-C8 C		12/18/2012	Various	X X X	491,084	477,000.00	760

## SCHEDULE D - PART 3

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

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1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
52108HZY3	LB-UBS Commercial Mortgage Ser 2004-C2 C		03/20/2012	UBS Warburg LLC	X X X	436,867	415,000.00	604
53217VAB5	Life Technologies Corp		11/08/2012	Various	X X X	1,337,338	1,250,000.00	7,963
565849AJ5	Marathon Oil Corp 0.900% 11/01/15		10/24/2012	Morgan Stanley Co	X X X	969,884	970,000.00	
581557AY1	Mckesson Corp 0.950% 12/04/15		11/29/2012	Oppenheimert Co Inc	X X X	574,408	575,000.00	
58768TAC0	Mercedes-Benz Auto Lease Trust Ser 2012-		03/15/2012	Chase Securities	X X X	1,999,890	2,000,000.00	
58933YAB1	Merck & Co Inc 2.250% 01/15/16		08/28/2012	US Bank NA	X X X	1,050,430	1,000,000.00	2,875
59217GAM1	Met Life Global Funding I 144A		01/04/2012	Deutsche Bank Securities	X X X	998,150	1,000,000.00	
637071AL5	National Oilwell Varco Inc		11/15/2012	Barclays Capital Inc	X X X	1,498,545	1,500,000.00	
64110DAC8	Netapp Inc 2.000% 12/15/17		12/05/2012	Morgan Stanley Co	X X X	621,838	625,000.00	
64952WBE2	New York Life Global Fdg 144A		07/12/2012	US Bank NA	X X X	1,011,830	1,000,000.00	181
651229AN6	Newell Rubbermaid Inc 2.050% 12/01/17		11/29/2012	Barclays Capital Inc	X X X	384,565	385,000.00	
65339KAF7	Nextera Energy Capital		09/18/2012	Barclays Capital Inc	X X X	549,390	550,000.00	
664397AH9	Northeast Utilities 1.059% 09/20/13		03/19/2012	Citigroup Global Markets	X X X	450,000	450,000.00	
68389XAN5	Oracle Corp 1.200% 10/15/17		11/05/2012	Chase Securities	X X X	1,155,566	1,150,000.00	498
709599AC8	Penske Truck Leasing/PTL 144A		10/16/2012	Various	X X X	1,046,341	1,030,000.00	8,984
718546AJ3	Phillips 66 Wl 2.950% 05/01/17		12/14/2012	Tax Free Exchange	X X X	1,074,438	1,075,000.00	3,788
74432QBR5	Prudential Financial Inc MTN		10/24/2012	US Bank NA	X X X	620,346	585,000.00	8,141
78403DAB6	SBA Tower Trust 144A 5.101% 04/17/17		08/07/2012	Barclays Capital Inc	X X X	2,212,300	2,000,000.00	6,801
78573AAB6	SabMiller Holdings Inc 144A		01/13/2012	SEAPORT SECURITIES CORP	X X X	450,990	450,000.00	61
816851AQ2	Sempra Energy 2.000% 03/15/14		05/14/2012	US Bank NA	X X X	773,726	760,000.00	2,618
828807CM7	Simon Property Group Lp 144A		12/10/2012	UBS Securities	X X X	847,323	850,000.00	
900212AE1	Turlock Corp 144A 0.950% 11/02/15		11/14/2012	Citigroup Global Markets	X X X	659,426	660,000.00	
913017BY4	United Technologies Corp		07/12/2012	US Bank NA	X X X	1,066,454	1,050,000.00	1,610
92276MBA2	Ventas Realty Lp 2.000% 02/15/18		12/06/2012	Various	X X X	399,298	400,000.00	
92343VBA1	Verizon Communications		05/18/2012	US Bank NA	X X X	816,688	800,000.00	2,383
931422AG4	Walgreen Co 1.000% 03/13/15		09/10/2012	Goldman Sachs Co	X X X	519,360	520,000.00	
942683AG8	Watson Pharmaceuticals Inc		09/27/2012	Chase Securities	X X X	447,935	450,000.00	
94973VAZ0	Wellpoint Inc 1.250% 09/10/15		09/05/2012	Citigroup Global Markets	X X X	389,840	390,000.00	
984121CE1	Xerox Corporation FRN 1.710% 09/13/13		03/08/2012	Oppenheimert Co Inc	X X X	525,000	525,000.00	
064159BA3	Bank of Nova Scotia 0.750% 10/09/15	A	10/03/2012	Oppenheimert Co Inc	X X X	1,999,940	2,000,000.00	
125094AB8	CDP Financial 144A 3.000% 11/25/14	A	10/10/2012	Various	X X X	1,049,905	1,000,000.00	9,875
136385AQ4	Canadian Natl Resources	A	11/09/2012	CIBC WORLD MARKETS CORP	X X X	760,406	750,000.00	30
380881BT8	Golden Credit Card Trust Ser 2012-5A Cl	A	09/25/2012	RBC Capital	X X X	1,169,874	1,170,000.00	
78009CAA8	Royal Bank of Canada 144A	A	09/04/2012	US Bank NA	X X X	1,065,160	1,000,000.00	12,413
02364WBC8	America Movil Sab De Cv	F	10/19/2012	Pershing LLC	X X X	732,298	700,000.00	2,124
055451AJ7	BHP Billiton Fin USA Ltd	F	04/04/2012	US Bank NA	X X X	402,644	400,000.00	1,738
05565QCC0	Bp Capital Markets Plc	F	11/01/2012	Barclays Capital Inc	X X X	1,049,139	1,050,000.00	
056752AA6	Baidu Inc 2.250% 11/28/17	F	11/21/2012	Chase Securities	X X X	1,101,654	1,100,000.00	
20271RAA8	Commonwealth BK Austr Ny	F	11/05/2012	Various	X X X	2,109,627	2,075,000.00	10,143
22303QAM2	Covidien Intl Finance Sa	F	05/22/2012	Citigroup Global Markets	X X X	414,867	415,000.00	
302154BE8	Export-Import Bk Korea	F	11/14/2012	Chase Securities	X X X	484,146	485,000.00	
44890AAA6	Hyundai Motor Manufactur 144A	F	10/04/2012	RBC Capital	X X X	1,019,854	950,000.00	20,781
63254AAA6	National Australia BK-NY MTN	F	03/01/2012	Deutsche Bank Securities	X X X	349,899	350,000.00	
6325C0CE9	National Australia Bank 144A	F	12/18/2012	MIZUHO SECURITIES USA INC	X X X	846,424	800,000.00	9,600
654624AE5	Nippon Telegr & Teleph	F	07/11/2012	Morgan Stanley Co	X X X	499,325	500,000.00	
71645WAT8	Petrobras Intl Fin Co 3.875% 01/27/16	F	08/29/2012	US Bank NA	X X X	125,615	120,000.00	478
780099CC9	Royal Bk Scotind Grp Plc	F	10/05/2012	Various	X X X	493,284	485,000.00	790
822582AR3	Shell International Fin	F	08/14/2012	Morgan Stanley Co	X X X	1,789,650	1,800,000.00	
86960BAA0	Svenska Handelsbanken Ab	F	03/28/2012	Credit Suisse Securities	X X X	255,103	250,000.00	1,736
89153VAA7	Total Capital Intl Sa 1.500% 02/17/17	F	02/14/2012	Credit Suisse Securities	X X X	348,474	350,000.00	
92852TAA0	Vivendi Sa 144A 2.400% 04/10/15	F	04/03/2012	Citigroup Global Markets	X X X	309,981	310,000.00	
961214BP7	Westpac Banking Corp 3.000% 12/09/15	F	08/07/2012	MESIROW	X X X	262,969	250,000.00	1,271
3899999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)					74,060,782	72,632,653.00	211,197
8399997	Subtotal - Bonds - Part 3					85,991,537	84,557,653.00	216,589

### SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
8399998	Summary item from Part 5 for Bonds					11,541,053	11,507,949.96	7,456
8399999	Subtotal - Bonds					97,532,590	96,065,602.96	224,045
8999998	Summary Item from Part 5 for Preferred Stocks						X X X	
9799998	Summary Item from Part 5 for Common Stocks						X X X	
9899999	Subtotal - Preferred and Common Stocks						X X X	
9999999	Totals					97,532,590	X X X	224,045

# SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Forfeign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
<b>Bonds - U.S. Governments</b>																				
912828MB3	US Treasury N/B 1.25% 12/15/12		03/05/2012	Citigroup Global Markets	X X X	1,511,016	1,500,000.00	1,475,970	1,492,173		1,420		1,420		1,493,592		17,423	17,423	3,735	12/15/2012
912828MG2	US Treasury N/B 1.375% 01/15/13		03/09/2012	UBS Securities	X X X	353,473	350,000.00	351,217	350,480		(91)		(91)		350,389		3,084	3,084	3,735	01/15/2013
912828MR8	US Treasury N/B 2.375% 02/28/15		03/20/2012	Morgan Stanley Co	X X X	525,488	500,000.00	496,565	497,737		155		155		497,892		27,596	27,596	6,615	02/28/2015
912828MX5	US Treasury N/B 1.750% 04/15/13		03/15/2012	Morgan Stanley Co	X X X	609,703	600,000.00	603,188	601,405		(218)		(218)		601,188		8,515	8,515	4,361	04/15/2013
912828PD6	US Treasury N/B 0.375% 10/31/12		10/31/2012	Maturity	X X X	400,000	400,000.00	398,672	399,302		698		698		400,000				1,500	10/31/2012
912828RM4	US Treasury N/B 1.000% 10/31/16		11/21/2012	Credit Suisse Securities	X X X	917,156	900,000.00	902,250	905,479		(594)	2,952	(3,546)		901,933		15,224	15,224	9,696	10/31/2016
0599999 Subtotal - Bonds - U.S. Governments						4,316,836	4,250,000.00	4,227,862	4,246,576		1,370	2,952	(1,582)		4,244,994		71,842	71,842	29,067	X X X
<b>Bonds - U.S. Special Revenue, Special Assessment</b>																				
31331GYP8	Federal Farm Credit Bank		05/17/2012	Various	X X X	5,511,275	5,500,000.00	5,609,835	5,524,199		(18,905)		(18,905)		5,505,294		5,981	5,981	46,514	06/18/2012
31331GYP8	Federal Farm Credit Bank		06/18/2012	Maturity	X X X	2,000,000	2,000,000.00	2,039,940	2,008,800		(8,800)		(8,800)		2,000,000				21,250	06/18/2012
3133XW7L7	Federal Home Loan Bank		10/04/2012	NOMURA	X X X	1,104,158	1,100,000.00	1,103,410	1,101,351		(998)		(998)		1,100,353		3,805	3,805	20,121	01/16/2013
3137EABE8	Freddie Mac 4.125% 12/21/12		03/19/2012	Various	X X X	4,117,300	4,000,000.00	4,253,760	4,083,979		(18,961)		(18,961)		4,065,018		52,282	52,282	40,906	12/21/2012
3137EACD9	Freddie Mac 3.000% 07/28/14		12/03/2012	Various	X X X	3,143,620	3,000,000.00	3,047,868	3,029,254		(9,098)		(9,098)		3,020,156		123,464	123,464	111,667	07/28/2014
31398AE24	Fannie Mae 1.750% 02/22/13		03/20/2012	SG AMERICAS SECURITIES LLC	X X X	2,027,380	2,000,000.00	1,997,120	1,998,901		214		214		1,999,115		28,265	28,265	20,319	02/22/2013
31398AYY2	Fannie Mae 3.000% 09/16/14		12/05/2012	Morgan Stanley Co	X X X	3,145,620	3,000,000.00	3,038,430	3,022,569		(7,596)		(7,596)		3,014,974		130,646	130,646	110,000	09/16/2014
645918D26	New Jersey Econ Dev Auth		09/01/2012	Maturity	X X X	500,000	500,000.00	500,000	500,000						500,000				11,910	09/01/2012
759911S76	Regional Trans Auth Ill		07/01/2012	Maturity	X X X	900,000	900,000.00	900,000	900,000						900,000				25,587	07/01/2012
3199999 Subtotal - Bonds - U.S. Special Revenue, Special Assessment						22,449,353	22,000,000.00	22,490,363	22,169,053		(64,144)		(64,144)		22,104,910		344,443	344,443	408,274	X X X
<b>Bonds - Industrial and Miscellaneous (Unaffiliated)</b>																				
12513EAF1	Citigroup/Deutsche Bank Comm Ser 2005-CD		12/01/2012	Paydown	X X X	106,815	106,815.00	112,342	111,919		(5,104)		(5,104)		106,815				3,187	07/01/2044
125509BR9	Cigna Corp 2.750% 11/15/16		02/29/2012	UBS Securities	X X X	194,395	190,000.00	189,584	189,584		(1)		(1)		189,583		4,812	4,812	1,669	11/15/2016
126408GL1	Csx Corp 5.750% 03/15/13		05/30/2012	Barclays Capital Inc	X X X	495,574	477,000.00	514,356	501,407		(8,421)		(8,421)		492,987		2,588	2,588	19,504	03/15/2013
166751AH0	Chevron Corp 3.950% 03/03/14		05/31/2012	MIZUHO SECURITIES USA INC	X X X	1,887,601	1,780,000.00	1,869,851	1,828,249		(9,300)		(9,300)		1,818,949		68,652	68,652	53,123	03/03/2014
172967FS5	Citigroup Inc 3.953% 06/15/16		03/06/2012	Oppenheimer Co Inc	X X X	237,627	230,000.00	229,207	229,207		24		24		229,230		8,397	8,397	2,121	06/15/2016
191216AL4	Coca-Cola Co 3.625% 03/15/14		12/19/2012	Cantor Fitzgerald	X X X	1,891,653	1,820,000.00	1,900,735	1,864,134		(19,347)		(19,347)		1,844,787		46,867	46,867	84,118	03/15/2014
20047AAD2	Commercial Mortgage Pass-Throu Ser 2004-		12/01/2012	Paydown	X X X	38,293	38,293.00	40,099	39,785		(1,492)		(1,492)		38,293				1,214	03/10/2039
25459HAN5	Directv Holdings/Fing 144A		02/02/2012	MESIROW	X X X	1,030,313	980,000.00	1,007,207	1,003,929		(710)		(710)		1,003,219		27,094	27,094	13,723	03/15/2015
26138EAM1	Dr Pepper Snapple Group		01/12/2012	Morgan Stanley Co	X X X	207,786	200,000.00	198,318	198,548						198,548		9,238	9,238	2,948	01/15/2016
26441CAE5	Duke Energy Corp 3.350% 04/01/15		08/23/2012	Loop Capital Markets Inc	X X X	401,333	380,000.00	385,664	384,501		(875)		(875)		383,626		17,707	17,707	11,563	04/01/2015
337738AK4	Fiserv Inc 3.125% 06/15/16		01/26/2012	Various	X X X	433,661	425,000.00	422,765	422,901		(8)		(8)		422,893		10,768	10,768	1,651	06/15/2016
36828QDN3	GE Capital Commercial Mortgage Ser 2004-		12/01/2012	Paydown	X X X	35,310	35,310.00	36,785	36,484		(1,174)		(1,174)		35,310				888	11/10/2038
36828QRX6	GE Capital Commercial Mortgage Ser 2006-		12/01/2012	Paydown	X X X	95,627	95,627.00	99,169	98,907		(3,280)		(3,280)		95,627				2,824	03/01/2044
36962G3K8	General Elec Cap Corp MTN		01/17/2012	Chase Securities	X X X	1,552,545	1,500,000.00	1,596,333	1,528,259		(1,852)		(1,852)		1,526,407		26,138	26,138	19,906	10/19/2012
478366AV9	Johnson Controls Inc 1.750% 03/01/14		10/05/2012	US Bank NA	X X X	812,840	800,000.00	804,992	804,512		(1,604)		(1,604)		802,908		9,932	9,932	15,556	03/01/2014
494550BG0	Kinder Morgan Ener Part		01/06/2012	FIRST TENNESSEE BANK BOND DIVI	X X X	208,598	200,000.00	199,964	199,962		1		1		199,963		8,635	8,635	2,528	03/01/2016
577081AV4	Mattel Inc 2.500% 11/01/16		01/19/2012	Morgan Stanley Co	X X X	202,628	200,000.00	199,634	199,640		(10)		(10)		199,630		2,998	2,998	1,056	11/01/2016
58155QAC7	Mckesson Corp 3.250% 03/01/16		01/25/2012	Jeffries & Co	X X X	212,478	200,000.00	199,322	199,422		12		12		199,434		13,044	13,044	2,690	03/01/2016
59023BAD6	Merrill Lynch Mortgage Trust Ser 2006-C1		12/01/2012	Paydown	X X X	54,248	54,248.00	57,372	57,352		(3,103)		(3,103)		54,248				1,446	05/01/2039
61747YDD4	Morgan Stanley 3.800% 04/29/16		05/03/2012	Various	X X X	977,690	1,000,000.00	921,310	921,310		3,356		3,356		924,666		53,023	53,023	14,731	04/29/2016
666807BB7	Northrop Grumman Systems		11/30/2012	RBC Capital	X X X	26,232	25,000.00	26,163	25,909		(321)		(321)		25,588		644	644	1,244	08/01/2014
68233JAB0	Oncor Electric Delivery		06/18/2012	Call 106.2235	X X X	451,450	425,000.00	463,650	451,951		(501)		(501)		451,450				20,160	09/01/2013
776696AB2	Roper Industries Inc 6.625% 08/15/13		02/02/2012	Jeffries & Co	X X X	490,854	455,000.00	487,332	487,332		(1,980)		(1,980)		485,353		5,501	5,501	14,402	08/15/2013
842587CH8	Southern Co 1.950% 09/01/16		05/30/2012	Jeffries & Co	X X X	714,602	700,000.00	696,808	696,961		264		264		697,225		17,377	17,377	10,655	09/01/2016
907818CY2	Union Pacific Corp 5.450% 01/31/13		05/15/2012	Barclays Capital Inc	X X X	827,264	800,000.00	871,472	828,732		(10,063)		(10,063)		818,669		8,595	8,595	34,880	01/31/2013
92343VAY0	Verizon Communications		02/02/2012	Various	X X X	1,191,980	1,120,000.00	1,114,176	1,114,860		(66)		(66)		1,114,794		77,185	77,185	11,656	04/01/2016
05565QBT4	BP Capital Markets PLC	F	01/11/2012	RBC Capital	X X X	507,715	500,000.00	500,000	500,000						500,000		7,715	7,715	2,373	11/01/2016
2027AODG1	Commonwealth Bank Aust 144A	F	03/20/2012	Citigroup Global Markets	X X X	1,730,948	1,710,000.00	1,735,838	1,717,497		(2,143)		(2,143)		1,715,354		15,593	15,593	20,639	10/15/2012
65504RAG9	Noble Group LTD 144A 4.875% 08/05/15	F	01/09/2012	NOMURA	X X X	416,250	450,000.00	411,750	411,750		292		292		412,042		4,208	4,208	9,567	08/05/2015
65557AA5	Nordea Bank Sweden Ab 144A	F	11/30/2012	Maturity	X X X	1,300,000	1,300,000.00	1,343,342	1,334,057		(34,057)		(34,057)		1,300,000				68,250	11/30/2012
78010XAG6	Royal Bank of Scotland PLC	F	03/02/2012	RBS SECURITIES INC.	X X X	509,240	500,000.00	468,850	468,850		1,407		1,407		470,257		38,983	38,983	9,162	09/21/2015
822582AF9	Shell International Fin	F	03/02/2012	US Bank NA	X X X	2,142,740	2,000,000.00	2,108,200	2,058,877		(4,689)		(4,689)		2,054,188		88,552	88,552	36,889	03/21/2014

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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	g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
853254AF7	Standard Chartered Plc 144A	F	08/07/2012	Various	X X X	1,028,556	1,000,000.00	999,410	999,553		67		67		999,621		28,935	28,935	30,265	04/27/2015
86959LAB9	Svenska Handelsbanken AB 144A	F	03/28/2012	Chase Securities	X X X	555,500	550,000.00	556,567	551,752		(627)		(627)		551,125		4,375	4,375	8,697	09/14/2012
88166CAA6	Teva Pharma Fin II/III	F	10/12/2012	Various	X X X	901,775	850,000.00	858,296	856,896		(1,481)		(1,481)		855,415		46,360	46,360	20,582	06/15/2015
928670AG3	Volkswagen Intl Fin Nv 144A	F	10/01/2012	Maturity	X X X	1,000,000	1,000,000.00	998,980	998,980		1,020		1,020		1,000,000				9,355	10/01/2012
3899999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)					24,872,121	24,097,293.00	24,626,043	24,323,969		(105,766)		(105,766)		24,218,204		653,916	653,916	565,222	X X X
8399997	Subtotal - Bonds - Part 4					51,638,310	50,347,293.00	51,344,268	50,739,598		(168,540)	2,952	(171,492)		50,568,108		1,070,201	1,070,201	1,002,563	X X X
8399998	Summary Item from Part 5 for Bonds					11,657,166	11,507,949.96	11,541,053			(4,217)	15,178	(19,395)		11,521,659		135,507	135,507	75,613	X X X
8399999	Subtotal - Bonds					63,295,476	61,855,242.96	62,885,321	50,739,598		(172,757)	18,130	(190,887)		62,089,767		1,205,708	1,205,708	1,078,176	X X X
8999998	Summary Item from Part 5 for Preferred Stocks						X X X													X X X
9799998	Summary Item from Part 5 for Common Stocks						X X X													X X X
9899999	Subtotal - Preferred and Common Stocks						X X X													X X X
9999999	Totals					63,295,476	X X X	62,885,321	50,739,598		(172,757)	18,130	(190,887)		62,089,767		1,205,708	1,205,708	1,078,176	X X X

## SCHEDULE D - PART 5

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

1 CUSIP Identifi- cation	2 Description	3 F O R E I G N	4 Date Acquired	5 Name of Vendor	6 Disposal Date	7 Name of Purchaser	8 Par Value (Bonds) Number of Shares (Stock)	9 Actual Cost	10 Consider- ation	11 Book/ Adjusted Carrying Value at Disposal	Change in Book/Adjusted Carrying Value					17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Interest and Dividends Received During Year	21 Paid for Accrued Interest and Dividends	
											12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Change in B./A.C.V. (Col. 12+ 13-14)	16 Total Foreign Exchange Change in B./A.C.V.						
<b>Bonds - Industrial and Miscellaneous (Unaffiliated)</b>																					
00287YAB5	Abbvie Inc 144A 1.750%		11/06/17	Morgan Stanley Co	12/06/2012	Credit Suisse	190,000.000	189,603	193,293	189,609		6		6			3,684	3,684	305		
00817YAL2	Aetna Inc 1.500% 11/15/17		11/02/2012	UBS Securities	12/05/2012	Jeffries & Co	490,000.000	487,643	493,969	487,682		39		39			6,287	6,287	674		
021441AD2	Altera Corp 1.750% 05/15/17		05/01/2012	Oppenheim Co Inc	12/11/2012	Stifel Nicolaus & Co	1,125,000.000	1,123,279	1,153,361	1,123,472		193		193			29,889	29,889	11,813		
04044TAG1	Aristotle Holding Inc 144A		02/06/2012	Citigroup Global Markets	03/01/2012	Pershing LLC	250,000.000	248,770	253,778	248,813		43		43			4,964	4,964	394		
149123BY6	Caterpillar Inc 0.950% 06/26/15		06/26/2012	Cantor Fitzgerald	06/27/2012	Cantor Fitzgerald	1,200,000.000	1,201,452	1,201,800	1,201,452							348	348	95		
14912L5D9	Caterpillar Financial Services MTN		06/27/2012	Cantor Fitzgerald	09/06/2012	US Bank NA	1,200,000.000	1,206,576	1,214,076	1,206,129		(447)		(447)			7,947	7,947	3,703	1,063	
20047GBP1	Commercial Mortgage Pass-Throu Ser 2004-		08/28/2012	MESIROW	12/01/2012	Paydown	117,949.960	121,046	117,950	117,950		(3,062)	34	(3,096)					1,297	514	
219350AY1	Corning Inc 1.450% 11/15/17		10/26/2012	Chase Securities	12/06/2012	Deutsche Bank Securities	1,300,000.000	1,296,984	1,309,516	1,297,043		59		59			12,473	12,473	2,147		
25459HBC8	Directv Holdings/Fing 144A		03/05/2012	Oppenheim Co Inc	05/09/2012	Tax Free Exchange	1,080,000.000	1,078,877	1,070,602	1,070,602		187	8,461	(8,274)					4,392		
25459HBE4	Directv Holdings/Fing 2.400%		03/15/17	Tax Free Exchange	10/16/2012	Various	1,080,000.000	1,070,602	1,115,140	1,071,183		581		581			43,957	43,957	15,629	4,392	
35671DAV7	Freeport-Mcmoran Copper & Gold		03/13/2012	Oppenheim Co Inc	09/20/2012	Goldman Sachs Co	500,000.000	498,920	504,050	498,359		268	830	(562)			5,691	5,691	4,317	642	
50540RAK8	Laboratory Corp of America Hol		08/20/2012	Credit Suisse Securities	09/06/2012	Various	470,000.000	469,027	475,178	469,032		5		5			6,146	6,146	398		
718546AG9	Phillips 66 144A 2.950%		05/01/17	Securities Credit Suisse	12/14/2012	Tax Free Exchange	1,075,000.000	1,074,807	1,074,438	1,074,438		(369)		(369)					23,961		
78573AAD2	SabMiller Holdings Inc 144A		01/10/2012	Oppenheim Co Inc	01/13/2012	RBC Capital	435,000.000	434,974	438,593	434,974							3,619	3,619	45		
942683AD5	Watson Pharmaceuticals Inc		02/21/2012	SEAPORT SECURITIES CORP	04/18/2012	Goldman Sachs Co	600,000.000	644,592	642,650	642,171		(2,221)	200	(2,421)			480	480	4,520	750	
89153VAA7	Total Capital Intl Sa 1.500%		02/17/17	Credit Suisse Securities	08/13/2012	Bonds.com	250,000.000	248,910	252,995	243,759		501	5,653	(5,152)			9,236	9,236	1,865		
92852TAA0	Vivendi Sa 144A 2.400%		04/03/2012	Citigroup Global Markets	04/13/2012	Barclays Capital Inc	145,000.000	144,991	145,777	144,991							786	786	58		
3899999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							11507949.960	11,541,053	11,657,166	11,521,659		(4,217)	15,178	(19,395)			135,507	135,507	75,613	7,456
8399998	Subtotal - Bonds							11507949.960	11,541,053	11,657,166	11,521,659		(4,217)	15,178	(19,395)			135,507	135,507	75,613	7,456
9999999	Totals							11,541,053	11,657,166	11,521,659		(4,217)	15,178	(19,395)			135,507	135,507	75,613	7,456	

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## SCHEDULE D - PART 6 - SECTION 1

### Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1 CUSIP Identification	2 Description Name of Subsidiary, Controlled or Affiliated Company	3 Foreign	4 NAIC Company Code or Alien Insurer Identification Number	5 NAIC Valuation Method (See SVO Purposes and Procedures manual)	6 Do Insurer's Assets Include Intangible Assets connected with Holding of Such Company's Stock?	7 Total Amount of Such Intangible Assets	8 Book/Adjusted Carrying Value	Stock of Such Company Owned by Insurer on Statement Date	
								9 Number of Shares	10 % of Outstanding
NONE									
1999999 Total - Preferred and Common Stocks .....								... X X X ...	... X X X ...

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

## SCHEDULE D - PART 6 - SECTION 2

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

## SCHEDULE DA - PART 1

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

1 CUSIP Identi- fication	2 Description	Codes		5 Date Acquired	6 Name of Vendor	7 Maturity Date	8 Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value				13 Par Value	14 Actual Cost	Interest						21 Paid For Accrued Interest
		3 Code	4 For- eign					9 Unrealized Valuation Increase/ (Decrease)	10 Current Year's (Amortization)/ Accretion	11 Current Year's Other Than Temporary Impairment Recognized	12 Total Foreign Exchange Change in B./A.C.V.			15 Amount Due and Accrued Dec. 31 of Current Year on Bond Not in Default	16 Non-Admitted Due and Accrued	17 Rate of	18 Effective Rate of	19 When Paid	20 Amount Received During Year	
8399999 Total Bonds .....																				
<b>Class One Money Market Mutual Funds</b>																				
83499Z9M0	SSGA Prime			12/03/2012	Various		15,728,397					15,728,397	1,225						MON	2,322
8611238A8	SSGA Prime			12/31/2012	Various		57,911,812					57,911,812							MON	1
8999999 Subtotal - Class One Money Market Mutual Funds .....							73,640,209				X X X	73,640,209	1,225	X X X	X X X	X X X				2,323
9199999 Total Short-Term Investments .....							73,640,209				X X X	73,640,209	1,225	X X X	X X X	X X X				2,323

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

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

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

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

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

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

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

## SCHEDULE E - PART 1 - CASH

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
<b>open depositories</b>						
Citibank General 1078 .....					(4,286,874)	X X X
Key Bank Concentration 1000 .....					1,347,171	X X X
Misc Cash 1101 Key Bank .....					20,000,000	X X X
0199998 Deposits in .....0 depositories that do not exceed the allowable limit in any one depository (See Instructions) - open depositories .....						
		X X X				X X X
0199999 Totals - Open Depositories .....						
		X X X			17,060,297	X X X
0299998 Deposits in .....0 depositories that do not exceed the allowable limit in any one depository (See Instructions) - suspended depositories .....						
		X X X				X X X
0299999 Totals - Suspended Depositories .....						
		X X X				X X X
0399999 Total Cash On Deposit .....						
		X X X			17,060,297	X X X
0499999 Cash in Company's Office .....						
		X X X	X X X	X X X	35,396	X X X
0599999 Total Cash .....						
		X X X			17,095,693	X X X

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

1. January .....	16,723,707	4. April .....	17,374,451	7. July .....	16,102,240	10. October .....	18,397,190
2. February .....	17,684,127	5. May .....	13,702,127	8. August .....	15,276,886	11. November .....	16,454,459
3. March .....	15,165,368	6. June .....	14,332,666	9. September .....	16,057,370	12. December .....	17,095,693

**E26    Schedule E - Part 2 - Cash Equivalents ..... NONE**

**E27    Schedule E - Part 3 Special Deposits ..... NONE**

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