



ANNUAL STATEMENT

For the Year Ended December 31, 2013
of the Condition and Affairs of the

STONEBRIDGE CASUALTY INSURANCE COMPANY

NAIC Group Code.....0468, 0468
(Current Period) (Prior Period)

NAIC Company Code..... 10952

Employer's ID Number..... 31-4423946

Organized under the Laws of OHIO

State of Domicile or Port of Entry OHIO

Country of Domicile US

Incorporated/Organized..... November 15, 1957

Commenced Business..... April 15, 1958

Statutory Home Office

366 E. Broad Street, C/O Andrew J. Federico..... Columbus OH US 43215
(Street and Number) (City or Town, State, Country and Zip Code)

Main Administrative Office

4333 Edgewood Road NE..... Cedar Rapids IA US..... 52499
(Street and Number) (City or Town, State, Country and Zip Code)

319-355-8511
(Area Code) (Telephone Number)

Mail Address

4333 Edgewood Road NE..... Cedar Rapids IA US 52499
(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)

Primary Location of Books and Records

4333 Edgewood Road NE..... Cedar Rapids IA US 52499
(Street and Number) (City or Town, State, Country and Zip Code)

319-355-8511
(Area Code) (Telephone Number)

Internet Web Site Address

www.Transamerica.com

Statutory Statement Contact

Brenda Kay Kraemer
(Name)

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(Area Code) (Telephone Number) (Extension)

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319-355-2210
(Fax Number)

OFFICERS

Name	Title	Name	Title
1. Edward H. Walker III	President	2. Michael Allen Eubanks	Senior Vice President, Secretary & Division General Counsel
3. Eric John Martin	Senior Vice President & Corporate Controller	4.	

OTHER

DIRECTORS OR TRUSTEES

Craig Dean Vermie	Brenda Kay Clancy	Martha Ann McConnell	Brian Arthur Smith
Michael Allen Eubanks	Glyn Douglas Mangum Jr	Edward H. Walker III	

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

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

(Signature)
Edward H. Walker III

1. (Printed Name)
President

(Title)

(Signature)
Michael Allen Eubanks

2. (Printed Name)
Senior Vice President, Secretary & Division General Counsel

(Title)

(Signature)
Eric John Martin

3. (Printed Name)
Senior Vice President & Corporate Controller

(Title)

Subscribed and sworn to before me

This 21st day of February 2014

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

b. If no

1. State the amendment number

2. Date filed

3. Number of pages attached

STONEBRIDGE CASUALTY INSURANCE COMPANY
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.....	30,809,537	10.6	30,809,537	.0	30,809,537	10.6
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies.....	.0	0.0	.0	.0	.0	0.0
1.22 Issued by U.S. government sponsored agencies.....	17,145,725	5.9	17,145,725	.0	17,145,725	5.9
1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities).....	2,904,524	1.0	2,904,524	.0	2,904,524	1.0
1.4 Securities issued by states, territories and possessions and political subdivisions in the U.S.:						
1.41 States, territories and possessions general obligations.....	.0	0.0	.0	.0	.0	0.0
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations.....	.0	0.0	.0	.0	.0	0.0
1.43 Revenue and assessment obligations.....	165,282	0.1	165,282	.0	165,282	0.1
1.44 Industrial development and similar obligations.....	.0	0.0	.0	.0	.0	0.0
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA.....	99,186	0.0	99,186	.0	99,186	0.0
1.512 Issued or guaranteed by FNMA and FHLMC.....	7,238,156	2.5	7,238,156	.0	7,238,156	2.5
1.513 All other.....	.0	0.0	.0	.0	.0	0.0
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA.....	.0	0.0	.0	.0	.0	0.0
1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-based securities issued or guaranteed by agencies shown in Line 1.521.....	.0	0.0	.0	.0	.0	0.0
1.523 All other.....	31,883,582	11.0	31,883,582	257,782	32,141,364	11.1
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities).....	137,921,484	47.7	137,921,484	5,792,523	143,714,007	49.7
2.2 Unaffiliated non-U.S. securities (including Canada).....	26,734,872	9.2	26,734,872	.0	26,734,872	9.2
2.3 Affiliated securities.....	.0	0.0	.0	.0	.0	0.0
3. Equity interests:						
3.1 Investments in mutual funds.....	.0	0.0	.0	.0	.0	0.0
3.2 Preferred stocks:						
3.21 Affiliated.....	.0	0.0	.0	.0	.0	0.0
3.22 Unaffiliated.....	.0	0.0	.0	.0	.0	0.0
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated.....	.0	0.0	.0	.0	.0	0.0
3.32 Unaffiliated.....	.0	0.0	.0	.0	.0	0.0
3.4 Other equity securities:						
3.41 Affiliated.....	.0	0.0	.0	.0	.0	0.0
3.42 Unaffiliated.....	.0	0.0	.0	.0	.0	0.0
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated.....	.0	0.0	.0	.0	.0	0.0
3.52 Unaffiliated.....	.0	0.0	.0	.0	.0	0.0
4. Mortgage loans:						
4.1 Construction and land development.....	.0	0.0	.0	.0	.0	0.0
4.2 Agricultural.....	.0	0.0	.0	.0	.0	0.0
4.3 Single family residential properties.....	.0	0.0	.0	.0	.0	0.0
4.4 Multifamily residential properties.....	.0	0.0	.0	.0	.0	0.0
4.5 Commercial loans.....	.0	0.0	.0	.0	.0	0.0
4.6 Mezzanine real estate loans.....	.0	0.0	.0	.0	.0	0.0
5. Real estate investments:						
5.1 Property occupied by company.....	.0	0.0	.0	.0	.0	0.0
5.2 Property held for production of income (including \$.....0 of property acquired in satisfaction of debt).....	92,273	0.0	92,273	.0	92,273	0.0
5.3 Property held for sale (including \$.....0 property acquired in satisfaction of debt).....	.0	0.0	.0	.0	.0	0.0
6. Contract loans.....	.0	0.0	.0	.0	.0	0.0
7. Derivatives.....	.0	0.0	.0	.0	.0	0.0
8. Receivables for securities.....	.0	0.0	.0	.0	.0	0.0
9. Securities lending (Line 10, Asset Page reinvested collateral).....	25,090,233	8.7	25,090,233	XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments.....	9,220,612	3.2	9,220,612	19,039,928	28,260,539	9.8
11. Other invested assets.....	.0	0.0	.0	.0	.0	0.0
12. Total invested assets.....	289,305,465	100.0	289,305,465	25,090,233	289,305,465	100.0

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

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

NONE

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

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

NONE

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year.....		95,326
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 8).....	0	
2.2	Additional investment made after acquisition (Part 2, Column 9).....	13,968	13,968
3.	Capitalized deferred interest and other:		
3.1	Totals, Part 1, Column 16.....	0	
3.2	Totals, Part 3, Column 12.....	0	0
4.	Accrual of discount.....		0
5.	Unrealized valuation increase (decrease):		
5.1	Totals, Part 1, Column 13.....	0	
5.2	Totals, Part 3, Column 9.....	0	0
6.	Total gain (loss) on disposals, Part 3, Column 19.....		0
7.	Deduct amounts received on disposals, Part 3, Column 16.....		3,425
8.	Deduct amortization of premium and depreciation.....		13,597
9.	Total foreign exchange change in book/adjusted carrying value:		
9.1	Totals, Part 1, Column 17.....	0	
9.2	Totals, Part 3, Column 14.....	0	0
10.	Deduct current year's other-than-temporary impairment recognized:		
10.1	Totals, Part 1, Column 15.....	0	
10.2	Totals, Part 3, Column 11.....	0	0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....		92,272
12.	Deduct total nonadmitted amounts.....		0
13.	Statement value at end of current period (Line 11 minus Line 12).....		92,272

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year.....		234,126,434
2.	Cost of bonds and stocks acquired, Part 3, Column 7.....		103,183,424
3.	Accrual of discount.....		468,248
4.	Unrealized valuation increase (decrease):		
4.1	Part 1, Column 12.....	903,553	
4.2	Part 2, Section 1, Column 15.....	0	
4.3	Part 2, Section 2, Column 13.....	0	
4.4	Part 4, Column 11.....	4,002	907,555
5.	Total gain (loss) on disposals, Part 4, Column 19.....		(181,824)
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7.....		82,715,946
7.	Deduct amortization of premium.....		885,537
8.	Total foreign exchange change in book/adjusted carrying value:		
8.1	Part 1, Column 15.....	0	
8.2	Part 2, Section 1, Column 19.....	0	
8.3	Part 2, Section 2, Column 16.....	0	
8.4	Part 4, Column 15.....	0	0
9.	Deduct current year's other-than-temporary impairment recognized:		
9.1	Part 1, Column 14.....	0	
9.2	Part 2, Section 1, Column 17.....	0	
9.3	Part 2, Section 2, Column 14.....	0	
9.4	Part 4, Column 13.....	0	0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....		254,902,354
11.	Deduct total nonadmitted amounts.....		0
12.	Statement value at end of current period (Line 10 minus Line 11).....		254,902,354

STONEBRIDGE CASUALTY INSURANCE COMPANY

SCHEDULE D - SUMMARY BY COUNTRY

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

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS Governments (Including all obligations guaranteed by governments)	1. United States.....	30,908,724	31,322,095	31,114,730	31,042,833
	2. Canada.....	0	0	0	0
	3. Other Countries.....	2,904,524	2,878,739	2,921,373	2,792,000
	4. Totals.....	33,813,248	34,200,834	34,036,103	33,834,833
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals.....	0	0	0	0
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals.....	0	0	0	0
U.S. Special Revenue and Special Assessment Obligations and All Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions	7. Totals.....	24,549,163	25,758,019	24,714,603	24,136,362
Industrial and Miscellaneous and Hybrid Securities (Unaffiliated)	8. United States.....	169,805,063	176,524,409	170,258,102	168,723,615
	9. Canada.....	3,746,248	3,736,330	3,744,308	3,750,000
	10. Other Countries.....	22,988,624	22,744,273	23,262,163	21,230,000
	11. Totals.....	196,539,935	203,005,012	197,264,573	193,703,615
Parent, Subsidiaries and Affiliates	12. Totals.....	0	0	0	0
	13. Total Bonds.....	254,902,346	262,963,865	256,015,279	251,674,810
PREFERRED STOCKS Industrial and Miscellaneous (Unaffiliated)	14. United States.....	0	0	0	
	15. Canada.....	0	0	0	
	16. Other Countries.....	0	0	0	
	17. Totals.....	0	0	0	
Parent, Subsidiaries and Affiliates	18. Totals.....	0	0	0	
	19. Total Preferred Stocks.....	0	0	0	
COMMON STOCKS Industrial and Miscellaneous (Unaffiliated)	20. United States.....	0	0	0	
	21. Canada.....	0	0	0	
	22. Other Countries.....	0	0	0	
	23. Totals.....	0	0	0	
Parent, Subsidiaries and Affiliates	24. Totals.....	0	0	0	
	25. Total Common Stocks.....	0	0	0	
	26. Total Stocks.....	0	0	0	
	27. Total Bonds and Stocks...	254,902,346	262,963,865	256,015,279	

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

9015

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.7	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
1. U.S. Governments											
1.1 NAIC 1.....	518,201	4,744,883	25,141,130	504,846	0	30,909,060	11.0	13,325,995	4.8	30,909,060	0
1.2 NAIC 2.....	0	0	0	0	0	0	0.0	0	0.0	0	0
1.3 NAIC 3.....	0	0	0	0	0	0	0.0	0	0.0	0	0
1.4 NAIC 4.....	0	0	0	0	0	0	0.0	0	0.0	0	0
1.5 NAIC 5.....	0	0	0	0	0	0	0.0	0	0.0	0	0
1.6 NAIC 6.....	0	0	0	0	0	0	0.0	0	0.0	0	0
1.7 Totals.....	518,201	4,744,883	25,141,130	504,846	0	30,909,060	11.0	13,325,995	4.8	30,909,060	0
2. All Other Governments											
2.1 NAIC 1.....	0	0	2,016,950	0	0	2,016,950	0.7	2,490,335	0.9	1,592,955	423,995
2.2 NAIC 2.....	0	0	887,574	0	0	887,574	0.3	0	0.0	0	887,574
2.3 NAIC 3.....	0	0	0	0	0	0	0.0	0	0.0	0	0
2.4 NAIC 4.....	0	0	0	0	0	0	0.0	0	0.0	0	0
2.5 NAIC 5.....	0	0	0	0	0	0	0.0	0	0.0	0	0
2.6 NAIC 6.....	0	0	0	0	0	0	0.0	0	0.0	0	0
2.7 Totals.....	0	0	2,904,524	0	0	2,904,524	1.0	2,490,335	0.9	1,592,955	1,311,569
3. U.S. States, Territories and Possessions, etc., Guaranteed											
3.1 NAIC 1.....	0	0	0	0	0	0	0.0	0	0.0	0	0
3.2 NAIC 2.....	0	0	0	0	0	0	0.0	0	0.0	0	0
3.3 NAIC 3.....	0	0	0	0	0	0	0.0	0	0.0	0	0
3.4 NAIC 4.....	0	0	0	0	0	0	0.0	0	0.0	0	0
3.5 NAIC 5.....	0	0	0	0	0	0	0.0	0	0.0	0	0
3.6 NAIC 6.....	0	0	0	0	0	0	0.0	0	0.0	0	0
3.7 Totals.....	0	0	0	0	0	0	0.0	0	0.0	0	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed											
4.1 NAIC 1.....	0	0	0	0	0	0	0.0	0	0.0	0	0
4.2 NAIC 2.....	0	0	0	0	0	0	0.0	0	0.0	0	0
4.3 NAIC 3.....	0	0	0	0	0	0	0.0	0	0.0	0	0
4.4 NAIC 4.....	0	0	0	0	0	0	0.0	0	0.0	0	0
4.5 NAIC 5.....	0	0	0	0	0	0	0.0	0	0.0	0	0
4.6 NAIC 6.....	0	0	0	0	0	0	0.0	0	0.0	0	0
4.7 Totals.....	0	0	0	0	0	0	0.0	0	0.0	0	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed											
5.1 NAIC 1.....	2,613,530	11,934,585	6,288,875	1,250,399	2,461,774	24,549,163	8.8	27,395,725	9.9	24,549,163	0
5.2 NAIC 2.....	0	0	0	0	0	0	0.0	0	0.0	0	0
5.3 NAIC 3.....	0	0	0	0	0	0	0.0	0	0.0	0	0
5.4 NAIC 4.....	0	0	0	0	0	0	0.0	0	0.0	0	0
5.5 NAIC 5.....	0	0	0	0	0	0	0.0	0	0.0	0	0
5.6 NAIC 6.....	0	0	0	0	0	0	0.0	0	0.0	0	0
5.7 Totals.....	2,613,530	11,934,585	6,288,875	1,250,399	2,461,774	24,549,163	8.8	27,395,725	9.9	24,549,163	0

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

901S

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.7	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
6. Industrial and Miscellaneous (unaffiliated)											
6.1 NAIC 1.....	28,399,358	35,264,390	38,717,120	1,559,328	6,217,486	110,157,682	39.4	158,397,284	57.1	63,465,632	46,692,050
6.2 NAIC 2.....	1,004,838	40,677,416	43,132,343	0	11,902,848	96,717,445	34.5	62,374,753	22.5	77,192,005	19,525,440
6.3 NAIC 3.....	0	0	0	0	1,181,337	1,181,337	0.4	0	0.0	1,181,337	0
6.4 NAIC 4.....	351,271	2,229,688	22,992	69,506	41,998	2,715,455	1.0	3,171,146	1.1	2,563,398	152,057
6.5 NAIC 5.....	0	0	0	0	177,550	177,550	0.1	204,398	0.1	177,550	0
6.6 NAIC 6.....	0	0	0	0	4,212,557	4,212,557	1.5	3,678,857	1.3	4,212,557	0
6.7 Totals.....	29,755,467	78,171,494	81,872,455	1,628,834	23,733,776	215,162,026	76.9	227,826,438	82.1	148,792,479	66,369,547
7. Hybrid Securities											
7.1 NAIC 1.....	0	0	0	0	5,397,018	5,397,018	1.9	5,394,839	1.9	0	5,397,018
7.2 NAIC 2.....	0	1,019,569	0	0	0	1,019,569	0.4	1,027,036	0.4	1,019,569	0
7.3 NAIC 3.....	0	0	0	0	0	0	0.0	0	0.0	0	0
7.4 NAIC 4.....	0	0	0	0	0	0	0.0	0	0.0	0	0
7.5 NAIC 5.....	0	0	0	0	0	0	0.0	0	0.0	0	0
7.6 NAIC 6.....	0	0	0	0	0	0	0.0	0	0.0	0	0
7.7 Totals.....	0	1,019,569	0	0	5,397,018	6,416,587	2.3	6,421,874	2.3	1,019,569	5,397,018
8. Parent, Subsidiaries and Affiliates											
8.1 NAIC 1.....	0	0	0	0	0	0	0.0	0	0.0	0	0
8.2 NAIC 2.....	0	0	0	0	0	0	0.0	0	0.0	0	0
8.3 NAIC 3.....	0	0	0	0	0	0	0.0	0	0.0	0	0
8.4 NAIC 4.....	0	0	0	0	0	0	0.0	0	0.0	0	0
8.5 NAIC 5.....	0	0	0	0	0	0	0.0	0	0.0	0	0
8.6 NAIC 6.....	0	0	0	0	0	0	0.0	0	0.0	0	0
8.7 Totals.....	0	0	0	0	0	0	0.0	0	0.0	0	0

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

SI07

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.7	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
9. Total Bonds Current Year											
9.1 NAIC 1.....	(d).....31,531,089	51,943,858	72,164,075	3,314,573	14,076,278	173,029,873	61.8	XXX.....	XXX.....	120,516,810	52,513,063
9.2 NAIC 2.....	(d).....1,004,838	41,696,985	44,019,917	0	11,902,848	98,624,588	35.2	XXX.....	XXX.....	78,211,574	20,413,014
9.3 NAIC 3.....	(d).....0	0	0	0	1,181,337	1,181,337	0.4	XXX.....	XXX.....	1,181,337	0
9.4 NAIC 4.....	(d).....351,271	2,229,688	22,992	69,506	41,998	2,715,455	1.0	XXX.....	XXX.....	2,563,398	152,057
9.5 NAIC 5.....	(d).....0	0	0	0	177,550	(c).....177,550	0.1	XXX.....	XXX.....	177,550	0
9.6 NAIC 6.....	(d).....0	0	0	0	4,212,557	(c).....4,212,557	1.5	XXX.....	XXX.....	4,212,557	0
9.7 Totals.....	32,887,198	95,870,531	116,206,984	3,384,079	31,592,568	(b).....279,941,360	100.0	XXX.....	XXX.....	206,863,226	73,078,134
9.8 Line 9.7 as a % of Col. 6.....	11.7	34.2	41.5	1.2	11.3	100.0	XXX.....	XXX.....	XXX.....	73.9	26.1
10. Total Bonds Prior Year											
10.1 NAIC 1.....	83,121,899	43,297,358	50,769,311	6,786,700	23,028,910	XXX.....	XXX.....	207,004,178	74.6	149,385,702	57,618,477
10.2 NAIC 2.....	697,580	40,449,575	17,040,482	0	5,214,152	XXX.....	XXX.....	63,401,789	22.9	48,751,381	14,650,408
10.3 NAIC 3.....	0	0	0	0	0	XXX.....	XXX.....	0	0.0	0	0
10.4 NAIC 4.....	447,216	1,841,537	882,393	0	0	XXX.....	XXX.....	3,171,146	1.1	3,085,646	85,500
10.5 NAIC 5.....	0	0	0	0	204,398	XXX.....	XXX.....	(c).....204,398	0.1	204,398	0
10.6 NAIC 6.....	0	0	0	0	3,678,857	XXX.....	XXX.....	(c).....3,678,857	1.3	3,678,857	0
10.7 Totals.....	84,266,695	85,588,470	68,692,186	6,786,700	32,126,317	XXX.....	XXX.....	(b).....277,460,367	100.0	205,105,984	72,354,385
10.8 Line 10.7 as a % of Col. 8.....	30.4	30.8	24.8	2.4	11.6	XXX.....	XXX.....	100.0	XXX.....	73.9	26.1
11. Total Publicly Traded Bonds											
11.1 NAIC 1.....	15,707,214	42,631,305	55,217,060	1,755,247	5,205,984	120,516,810	43.1	149,385,702	53.8	120,516,810	XXX.....
11.2 NAIC 2.....	0	35,499,208	30,809,518	0	11,902,848	78,211,574	27.9	48,751,381	17.6	78,211,574	XXX.....
11.3 NAIC 3.....	0	0	0	0	1,181,337	1,181,337	0.4	0	0.0	1,181,337	XXX.....
11.4 NAIC 4.....	348,127	2,215,271	0	0	0	2,563,398	0.9	3,085,646	1.1	2,563,398	XXX.....
11.5 NAIC 5.....	0	0	0	0	177,550	177,550	0.1	204,398	0.1	177,550	XXX.....
11.6 NAIC 6.....	0	0	0	0	4,212,557	4,212,557	1.5	3,678,857	1.3	4,212,557	XXX.....
11.7 Totals.....	16,055,341	80,345,784	86,026,578	1,755,247	22,680,276	206,863,226	73.9	205,105,984	73.9	206,863,226	XXX.....
11.8 Line 11.7 as a % of Col. 6.....	7.8	38.8	41.6	0.8	11.0	100.0	XXX.....	XXX.....	XXX.....	100.0	XXX.....
11.9 Line 11.7 as a % of Line 9.7, Col. 6, Section 9.....	5.7	28.7	30.7	0.6	8.1	73.9	XXX.....	XXX.....	XXX.....	73.9	XXX.....
12. Total Privately Placed Bonds											
12.1 NAIC 1.....	15,823,875	9,312,553	16,947,015	1,559,328	8,870,292	52,513,063	18.8	57,618,477	20.8	XXX.....	52,513,063
12.2 NAIC 2.....	1,004,838	6,197,777	13,210,399	0	0	20,413,014	7.3	14,650,408	5.3	XXX.....	20,413,014
12.3 NAIC 3.....	0	0	0	0	0	0	0.0	0	0.0	XXX.....	0
12.4 NAIC 4.....	3,144	14,417	22,992	69,506	41,998	152,057	0.1	85,500	0.0	XXX.....	152,057
12.5 NAIC 5.....	0	0	0	0	0	0	0.0	0	0.0	XXX.....	0
12.6 NAIC 6.....	0	0	0	0	0	0	0.0	0	0.0	XXX.....	0
12.7 Totals.....	16,831,857	15,524,747	30,180,406	1,628,834	8,912,290	73,078,134	26.1	72,354,385	26.1	XXX.....	73,078,134
12.8 Line 12.7 as a % of Col. 6.....	23.0	21.2	41.3	2.2	12.2	100.0	XXX.....	XXX.....	XXX.....	XXX.....	100.0
12.9 Line 12.7 as a % of Line 9.7, Col. 6, Section 9.....	6.0	5.5	10.8	0.6	3.2	26.1	XXX.....	XXX.....	XXX.....	XXX.....	26.1

- (a) Includes \$.....73,078,134 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.
- (b) Includes \$.....0 current year, \$.....0 prior year of bonds with Z designations and \$.....0 current year, \$.....0 prior year of bonds with Z* designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement. "Z*" means the SVO could not evaluate the obligation because valuation procedures for the security class are under regulatory review.
- (c) Includes \$.....0 current year, \$.....0 prior year of bonds with 5* designations and \$.....0 current year, \$.....0 prior year of bonds with 6* designations. "5*" means the NAIC designation was assigned by the SVO in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.
- (d) Includes the following amount of non-rated short-term and cash equivalent bonds by NAIC designation: NAIC 1 \$.....0; NAIC 2 \$.....0; NAIC 3 \$.....0; NAIC 4 \$.....0; NAIC 5 \$.....0; NAIC 6 \$.....0.

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type		1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.5	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
1.	U.S. Governments											
1.1	Issuer Obligations.....	500,264	4,695,276	25,110,964	503,371	0	30,809,875	11.0	13,179,878	4.8	30,809,874	0
1.2	Residential Mortgage-Backed Securities.....	17,936	49,607	30,166	1,476	0	99,185	0.0	146,118	0.1	99,186	0
1.3	Commercial Mortgage-Backed Securities.....	0	0	0	0	0	0	0.0	0	0.0	0	0
1.4	Other Loan-Backed and Structured Securities.....	0	0	0	0	0	0	0.0	0	0.0	0	0
1.5	Totals.....	518,200	4,744,883	25,141,130	504,847	0	30,909,060	11.0	13,325,996	4.8	30,909,060	0
2.	All Other Governments											
2.1	Issuer Obligations.....	0	0	2,904,524	0	0	2,904,524	1.0	2,490,335	0.9	1,592,955	1,311,569
2.2	Residential Mortgage-Backed Securities.....	0	0	0	0	0	0	0.0	0	0.0	0	0
2.3	Commercial Mortgage-Backed Securities.....	0	0	0	0	0	0	0.0	0	0.0	0	0
2.4	Other Loan-Backed and Structured Securities.....	0	0	0	0	0	0	0.0	0	0.0	0	0
2.5	Totals.....	0	0	2,904,524	0	0	2,904,524	1.0	2,490,335	0.9	1,592,955	1,311,569
3.	U.S. States, Territories and Possessions, Guaranteed											
3.1	Issuer Obligations.....	0	0	0	0	0	0	0.0	0	0.0	0	0
3.2	Residential Mortgage-Backed Securities.....	0	0	0	0	0	0	0.0	0	0.0	0	0
3.3	Commercial Mortgage-Backed Securities.....	0	0	0	0	0	0	0.0	0	0.0	0	0
3.4	Other Loan-Backed and Structured Securities.....	0	0	0	0	0	0	0.0	0	0.0	0	0
3.5	Totals.....	0	0	0	0	0	0	0.0	0	0.0	0	0
4.	U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed											
4.1	Issuer Obligations.....	0	0	0	0	0	0	0.0	0	0.0	0	0
4.2	Residential Mortgage-Backed Securities.....	0	0	0	0	0	0	0.0	0	0.0	0	0
4.3	Commercial Mortgage-Backed Securities.....	0	0	0	0	0	0	0.0	0	0.0	0	0
4.4	Other Loan-Backed and Structured Securities.....	0	0	0	0	0	0	0.0	0	0.0	0	0
4.5	Totals.....	0	0	0	0	0	0	0.0	0	0.0	0	0
5.	U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed											
5.1	Issuer Obligations.....	2,082,170	10,267,801	4,961,036	0	0	17,311,007	6.2	20,074,116	7.2	17,311,007	0
5.2	Residential Mortgage-Backed Securities.....	531,360	1,666,785	1,327,839	1,250,399	2,461,773	7,238,156	2.6	7,321,609	2.6	7,238,156	0
5.3	Commercial Mortgage-Backed Securities.....	0	0	0	0	0	0	0.0	0	0.0	0	0
5.4	Other Loan-Backed and Structured Securities.....	0	0	0	0	0	0	0.0	0	0.0	0	0
5.5	Totals.....	2,613,530	11,934,586	6,288,875	1,250,399	2,461,773	24,549,163	8.8	27,395,725	9.9	24,549,163	0
6.	Industrial and Miscellaneous (unaffiliated)											
6.1	Issuer Obligations.....	26,043,512	63,515,557	67,513,331	0	17,165,095	174,237,495	62.2	177,851,555	64.1	130,587,903	43,649,592
6.2	Residential Mortgage-Backed Securities.....	3,144	14,417	22,992	69,506	6,439,243	6,549,302	2.3	6,130,060	2.2	6,397,245	152,057
6.3	Commercial Mortgage-Backed Securities.....	2,735,730	9,444,575	12,043,441	1,110,534	0	25,334,280	9.0	21,843,815	7.9	8,244,205	17,090,075
6.4	Other Loan-Backed and Structured Securities.....	973,081	5,196,945	2,292,691	448,795	129,437	9,040,949	3.2	22,001,008	7.9	3,563,124	5,477,824
6.5	Totals.....	29,755,467	78,171,494	81,872,455	1,628,835	23,733,775	215,162,026	76.9	227,826,438	82.1	148,792,477	66,369,548
7.	Hybrid Securities											
7.1	Issuer Obligations.....	0	1,019,569	0	0	660,000	1,679,569	0.6	1,687,036	0.6	1,019,569	660,000
7.2	Residential Mortgage-Backed Securities.....	0	0	0	0	0	0	0.0	0	0.0	0	0
7.3	Commercial Mortgage-Backed Securities.....	0	0	0	0	0	0	0.0	0	0.0	0	0
7.4	Other Loan-Backed and Structured Securities.....	0	0	0	0	4,737,018	4,737,018	1.7	4,734,839	1.7	0	4,737,018
7.5	Totals.....	0	1,019,569	0	0	5,397,018	6,416,587	2.3	6,421,875	2.3	1,019,569	5,397,018
8.	Parent, Subsidiaries and Affiliates											
8.1	Issuer Obligations.....	0	0	0	0	0	0	0.0	0	0.0	0	0
8.2	Residential Mortgage-Backed Securities.....	0	0	0	0	0	0	0.0	0	0.0	0	0
8.3	Commercial Mortgage-Backed Securities.....	0	0	0	0	0	0	0.0	0	0.0	0	0
8.4	Other Loan-Backed and Structured Securities.....	0	0	0	0	0	0	0.0	0	0.0	0	0
8.5	Totals.....	0	0	0	0	0	0	0.0	0	0.0	0	0

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 Col. 7 Prior Year	Total Publicly Traded	Total Privately Placed
9. Total Bonds Current Year											
9.1 Issuer Obligations.....	28,625,946	79,498,203	100,489,855	503,371	17,825,095	226,942,470	81.1	XXX	XXX	181,321,308	45,621,161
9.2 Residential Mortgage-Backed Securities.....	552,440	1,730,809	1,380,997	1,321,381	8,901,016	13,886,643	5.0	XXX	XXX	13,734,587	152,057
9.3 Commercial Mortgage-Backed Securities.....	2,735,730	9,444,575	12,043,441	1,110,534	0	25,334,280	9.0	XXX	XXX	8,244,205	17,090,075
9.4 Other Loan-Backed and Structured Securities.....	973,081	5,196,945	2,292,691	448,795	4,866,455	13,777,967	4.9	XXX	XXX	3,563,124	10,214,842
9.5 Totals.....	32,887,197	95,870,532	116,206,984	3,384,081	31,592,566	279,941,360	100.0	XXX	XXX	206,863,224	73,078,135
9.6 Line 9.5 as a % of Col. 6.....	11.7	34.2	41.5	1.2	11.3	100.0	XXX	XXX	XXX	73.9	26.1
10. Total Bonds Prior Year											
10.1 Issuer Obligations.....	61,688,753	68,322,403	66,047,034	5,286,176	13,938,554	XXX	XXX	215,282,919	77.6	176,182,946	39,099,973
10.2 Residential Mortgage-Backed Securities.....	130,543	103,575	43,058	5,427	13,315,184	XXX	XXX	13,597,787	4.9	13,512,287	85,500
10.3 Commercial Mortgage-Backed Securities.....	7,999,500	12,798,126	118,443	927,746	0	XXX	XXX	21,843,815	7.9	10,325,571	11,518,244
10.4 Other Loan-Backed and Structured Securities.....	14,447,901	4,364,367	2,483,650	567,352	4,872,577	XXX	XXX	26,735,847	9.6	5,085,179	21,650,668
10.5 Totals.....	84,266,697	85,588,471	68,692,185	6,786,701	32,126,315	XXX	XXX	277,460,368	100.0	205,105,983	72,354,385
10.6 Line 10.5 as a % of Col. 8.....	30.4	30.8	24.8	2.4	11.6	XXX	XXX	100.0	XXX	73.9	26.1
11. Total Publicly Traded Bonds											
11.1 Issuer Obligations.....	12,422,187	71,935,075	82,639,418	503,371	13,821,257	181,321,308	64.8	176,182,946	63.5	181,321,308	XXX
11.2 Residential Mortgage-Backed Securities.....	549,296	1,716,391	1,358,005	1,251,876	8,859,018	13,734,586	4.9	13,512,287	4.9	13,734,586	XXX
11.3 Commercial Mortgage-Backed Securities.....	2,735,730	4,479,047	1,029,428	0	0	8,244,205	2.9	10,325,571	3.7	8,244,205	XXX
11.4 Other Loan-Backed and Structured Securities.....	348,127	2,215,271	999,726	0	0	3,563,124	1.3	5,085,179	1.8	3,563,124	XXX
11.5 Totals.....	16,055,340	80,345,784	86,026,577	1,755,247	22,680,275	206,863,223	73.9	205,105,983	73.9	206,863,223	XXX
11.6 Line 11.5 as a % of Col. 6.....	7.8	38.8	41.6	0.8	11.0	100.0	XXX	XXX	XXX	100.0	XXX
11.7 Line 11.5 as a % of Line 9.5, Col. 6, Section 9.....	5.7	28.7	30.7	0.6	8.1	73.9	XXX	XXX	XXX	73.9	XXX
12. Total Privately Placed Bonds											
12.1 Issuer Obligations.....	16,203,759	7,563,127	17,850,437	0	4,003,838	45,621,161	16.3	39,099,973	14.1	XXX	45,621,161
12.2 Residential Mortgage-Backed Securities.....	3,144	14,417	22,992	69,506	41,998	152,057	0.1	85,500	0.0	XXX	152,057
12.3 Commercial Mortgage-Backed Securities.....	0	4,965,528	11,014,013	1,110,534	0	17,090,075	6.1	11,518,244	4.2	XXX	17,090,075
12.4 Other Loan-Backed and Structured Securities.....	624,954	2,981,674	1,292,964	448,795	4,866,455	10,214,842	3.6	21,650,668	7.8	XXX	10,214,842
12.5 Totals.....	16,831,857	15,524,746	30,180,406	1,628,835	8,912,291	73,078,135	26.1	72,354,385	26.1	XXX	73,078,135
12.6 Line 12.5 as a % of Col. 6.....	23.0	21.2	41.3	2.2	12.2	100.0	XXX	XXX	XXX	XXX	100.0
12.7 Line 12.5 as a % of Line 9.5, Col. 6, Section 9.....	6.0	5.5	10.8	0.6	3.2	26.1	XXX	XXX	XXX	XXX	26.1

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SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1	2	3	4	5
	Total	Bonds	Mortgage Loans	Other Short-term Investment Assets (a)	Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year.....	29,638,355	29,638,355	0	0	0
2. Cost of short-term investments acquired.....	222,594,837	222,594,837	0	0	0
3. Accrual of discount.....	3,498	3,498	0	0	0
4. Unrealized valuation increase (decrease).....	0	0	0	0	0
5. Total gain (loss) on disposals.....	0	0	0	0	0
6. Deduct consideration received on disposals.....	242,396,600	242,396,600	0	0	0
7. Deduct amortization of premium.....	0	0	0	0	0
8. Total foreign exchange change in book/adjusted carrying value.....	0	0	0	0	0
9. Deduct current year's other-than-temporary impairment recognized.....	0	0	0	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	9,840,090	9,840,090	0	0	0
11. Deduct total nonadmitted amounts.....	0	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	9,840,090	9,840,090	0	0	0

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

\$10

Sch. DB-Pt. A-Verification
NONE

Sch. DB-Pt. B-Verification
NONE

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

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

Sch. DB-Verification
NONE

STONEBRIDGE CASUALTY INSURANCE COMPANY

SCHEDULE E - VERIFICATION BETWEEN YEARS

Cash Equivalents

	1 Total	2 Bonds	3 Other (a)
1. Book/adjusted carrying value, December 31 of prior year.....	13,695,585	13,695,585	0
2. Cost of cash equivalents acquired.....	47,333,587	32,445,157	14,888,430
3. Accrual of discount.....	10,179	10,179	0
4. Unrealized valuation increase (decrease).....	0	0	0
5. Total gain (loss) on disposals.....	0	0	0
6. Deduct consideration received on disposals.....	45,840,430	30,952,000	14,888,430
7. Deduct amortization of premium.....	0	0	0
8. Total foreign exchange change in book/adjusted carrying value.....	0	0	0
9. Deduct current year's other-than-temporary impairment recognized.....	0	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	15,198,921	15,198,921	0
11. Deduct total nonadmitted amounts.....	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	15,198,921	15,198,921	0

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

Sch. A-Pt. 1
NONE

Sch. A-Pt. 2
NONE

Sch. A-Pt. 3
NONE

Sch. B-Pt. 1
NONE

Sch. B-Pt. 2
NONE

Sch. B-Pt. 3
NONE

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Design- nation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) /Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
All Other Low Income Housing Tax Credit - Unaffiliated																			
000000 00 0	BC Wilber School LLC.....		Boston.....	MA...	Beacon Wilber LLC.....	.....	12/01/2009	0	180,673	81,168	13,866	0	(9,745)	0	0	0	0	0	5.5
000000 00 0	Mechanicsville Apartments Phase 6, L.P.....		Atlanta.....	GA...	Mechanicsville Apartments Phase 6 Partners, LLC	.....	01/01/2012	0	137,394	177,689	78,407	0	(3,852)	0	0	0	(53)	490	1.0
3999999. Total - All Other Low Income Housing Tax Credit - Unaffiliated.....									318,066	258,857	92,273	0	(13,597)	0	0	0	(53)	490	XXX....
4499999. Subtotal - Unaffiliated.....									318,066	258,857	92,273	0	(13,597)	0	0	0	(53)	490	XXX....
4699999. Totals.....									318,066	258,857	92,273	0	(13,597)	0	0	0	(53)	490	XXX....

SCHEDULE BA - PART 2

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

1	2		Location		5	6	7	8	9	10	11
CUSIP Identification	Name or Description	3	4	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership	
		City	State								
All Other Low Income Housing Tax Credit - Unaffiliated											
000000 00 0	Mechanicsville Apartments Phase 6, L.P.....	Atlanta.....	GA.....	Mechanicsville Apartments Phase 6 Partners, LLC.....	01/01/2012	0	0	13,968	0	1.0	
3999999. Total - All Other Low Income Housing Tax Credit - Unaffiliated.....							0	13,968	0	XXX.....	
4499999. Subtotal - Unaffiliated.....							0	13,968	0	XXX.....	
4699999. Totals.....							0	13,968	0	XXX.....	

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
All Other Low Income Housing Tax Credit - Unaffiliated																			
000000 00 0	BC Wilber School LLC.....	Boston.....	MA...	Capital Distribution.....	12/01/2009	06/11/2013	3,425	0	0	0	0	0	0	3,425	3,425	0	0	0	0
3999999. Total - All Other Low Income Housing Tax Credit - Unaffiliated.....							3,425	0	0	0	0	0	0	3,425	3,425	0	0	0	0
4499999. Subtotal - Unaffiliated.....							3,425	0	0	0	0	0	0	3,425	3,425	0	0	0	0
4699999. Totals.....							3,425	0	0	0	0	0	0	3,425	3,425	0	0	0	0

SCHEDULE D - PART 1

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

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	F o r e i g n	Bond CHAR	NAIC Design- ation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date

U.S. Government - Issuer Obligations

912810	EK	0	US TREASURY BOND.....	.....	..	.....	.....1	.....	.....727,135	139,090	834,558	.....	.....600,000	.....	.....659,057	.....	.....0	.....	.....(5,839)	.....	.....0	.....	.....0	.....	.....8.120	.....	.....6.460	FA.....	.....	.....18,414	.....	.....48,750	.....	02/02/1994	08/15/2021
912810	EP	9	US TREASURY BOND.....	.....	..	.....	.....1	.....	.....4,788,572	134,830	6,438,419	.....	.....4,775,000	.....	.....4,782,043	.....	.....0	.....	.....(575)	.....	.....0	.....	.....0	.....	.....7.120	.....	.....7.100	FA.....	.....	.....128,507	.....	.....340,219	.....	03/16/1994	02/15/2023
912810	EW	4	US TREASURY BOND.....	SD..	..	.....	.....1	.....	.....505,313	127,660	638,320	.....	.....500,000	.....	.....503,371	.....	.....0	.....	.....(188)	.....	.....0	.....	.....0	.....	.....6.000	.....	.....5.920	FA.....	.....	.....11,332	.....	.....30,000	.....	03/04/1999	02/15/2026
912828	GS	3	US TREASURY.....	SD..	..	.....	.....1	.....	.....1,992,982	111,600	1,964,195	.....	.....1,760,000	.....	.....1,863,272	.....	.....0	.....	.....(29,063)	.....	.....0	.....	.....0	.....	.....4.500	.....	.....2.660	MN.....	.....	.....10,283	.....	.....79,200	.....	06/26/2012	05/15/2017
912828	JR	2	US TREASURY.....	.....	..	.....	.....1	.....	.....552,344	109,760	548,815	.....	.....500,000	.....	.....527,274	.....	.....0	.....	.....(5,198)	.....	.....0	.....	.....0	.....	.....3.750	.....	.....2.550	MN.....	.....	.....2,434	.....	.....18,750	.....	12/04/2008	11/15/2018
912828	JZ	4	US TREASURY NOTE.....	.....	..	.....	.....1	.....	.....496,094	100,120	500,645	.....	.....500,000	.....	.....499,927	.....	.....0	.....	.....815	.....	.....3,662	.....	.....0	.....	.....1.750	.....	.....1.910	JJ.....	.....	.....3,662	.....	.....8,750	.....	02/19/2009	01/31/2014
912828	TM	2	US TREASURY NOTE.....	SD..	..	.....	.....1	.....	.....2,304,640	98.120	2,261,804	.....	.....2,305,000	.....	.....2,304,730	.....	.....0	.....	.....72	.....	.....0	.....	.....0	.....	.....0.620	.....	.....0.620	FA.....	.....	.....4,895	.....	.....14,406	.....	09/26/2012	08/31/2017
912828	VB	3	US TREASURY NOTE.....	.....	..	.....	.....1	.....	.....19,650,000	90.120	18,024,600	.....	.....20,000,000	.....	.....19,669,864	.....	.....0	.....	.....19,864	.....	.....0	.....	.....0	.....	.....1.750	.....	.....1.940	MN.....	.....	.....45,442	.....	.....175,000	.....	05/15/2013	05/15/2023
0199999	U.S. Government - Issuer Obligations.....								31,017,080	XXX.....	31,211,356	.....	.....30,940,000	.....	.....30,809,538	.....	.....0	.....	.....(20,112)	.....	.....0	.....	.....0	.....	.....XXX.....	.....	.....XXX.....	XXX...	.....	.....224,969	.....	.....715,075	.....	.....XXX.....	XXX.....

U.S. Government - Residential Mortgage-Backed Securities

36203V	ZX	1	GNMA 360858.....	.....	..	.....	.....1	.....	.....3,887	109,900	4,506	.....	.....4,100	.....	.....3,951	.....	.....0	.....	.....20	.....	.....0	.....	.....0	.....	.....7.000	.....	.....8.250	MON...	.....	.....24	.....	.....287	.....	05/13/1994	04/01/2024
36204N	F3	6	GNMA 374686.....	.....	..	.....	.....1	.....	.....26,495	109,560	30,616	.....	.....27,944	.....	.....26,926	.....	.....0	.....	.....136	.....	.....0	.....	.....0	.....	.....7.000	.....	.....8.250	MON...	.....	.....163	.....	.....1,956	.....	05/13/1994	04/01/2024
36204T	HK	3	GNMA 379234.....	.....	..	.....	.....1	.....	.....22,435	105,350	24,930	.....	.....23,662	.....	.....22,800	.....	.....0	.....	.....115	.....	.....0	.....	.....0	.....	.....7.000	.....	.....8.250	MON...	.....	.....138	.....	.....1,656	.....	05/13/1994	04/01/2024
36204T	LK	8	GNMA 379330.....	.....	..	.....	.....1	.....	.....21,287	104,300	23,419	.....	.....22,452	.....	.....21,633	.....	.....0	.....	.....109	.....	.....0	.....	.....0	.....	.....7.000	.....	.....8.250	MON...	.....	.....131	.....	.....1,572	.....	05/13/1994	04/01/2024
36205H	5Z	8	GNMA 391564.....	.....	..	.....	.....1	.....	.....37	100,140	39	.....	.....39	.....	.....37	.....	.....0	.....	.....0	.....	.....0	.....	.....0	.....	.....7.000	.....	.....8.250	MON...	.....	.....0	.....	.....3	.....	05/13/1994	05/01/2024
36205M	2G	2	GNMA 395075.....	.....	..	.....	.....1	.....	.....1,485	100,320	1,571	.....	.....1,566	.....	.....1,509	.....	.....0	.....	.....8	.....	.....0	.....	.....0	.....	.....7.000	.....	.....8.240	MON...	.....	.....9	.....	.....110	.....	05/13/1994	05/01/2024
36223A	RJ	3	GNMA 302089.....	.....	..	.....	.....1	.....	.....19,299	110,520	22,496	.....	.....20,355	.....	.....19,610	.....	.....0	.....	.....98	.....	.....0	.....	.....0	.....	.....7.000	.....	.....8.240	MON...	.....	.....119	.....	.....1,425	.....	05/13/1994	05/01/2024
36225A	QF	0	GNMA 780454.....	.....	..	.....	.....1	.....	.....2,725	116,490	3,162	.....	.....2,715	.....	.....2,720	.....	.....0	.....	.....(1)	.....	.....0	.....	.....0	.....	.....7.000	.....	.....6.950	MON...	.....	.....16	.....	.....190	.....	11/20/1997	10/01/2026
0299999	U.S. Government - Residential Mortgage-Backed Securities.....								97,650	XXX.....	110,739	.....	.....102,833	.....	.....99,186	.....	.....0	.....	.....485	.....	.....0	.....	.....0	.....	.....XXX.....	.....	.....XXX.....	XXX...	.....	.....600	.....	.....7,199	.....	.....XXX.....	XXX.....
0599999	Total - U.S. Government.....								31,114,730	XXX.....	31,322,095	.....	.....31,042,833	.....	.....30,908,724	.....	.....0	.....	.....(19,627)	.....	.....0	.....	.....0	.....	.....XXX.....	.....	.....XXX.....	XXX...	.....	.....225,569	.....	.....722,274	.....	.....XXX.....	XXX.....

All Other Governments - Issuer Obligations

302154	BA	6	EXPORT-IMPORT BK KOREA- GLOBAL.....	.....	F	.....	..1FE	.....	.....886,854	103,830	848,340	.....	.....817,000	.....	.....877,444	.....	.....0	.....	.....(6,795)	.....	.....0	.....	.....0	.....	.....4.370	.....	.....3.280	MS.....	.....	.....10,525	.....	.....35,744	.....	08/07/2012	09/15/2021
831588	AB	4	SLOVAKIA (REPUBLIC OF) 144A.....	.....	F	.....	..1FE	.....	.....425,850	103,810	415,252	.....	.....400,000	.....	.....423,995	.....	.....0	.....	.....(1,855)	.....	.....0	.....	.....0	.....	.....4.370	.....	.....3.540	MN.....	.....	.....1,944	.....	.....17,500	.....	03/21/2013	05/21/2022
831594	AB	2	SLOVENIA (REPUBLIC OF) 144A.....	.....	F	.....	..2FE	.....	.....886,419	99,750	897,750	.....	.....900,000	.....	.....887,574	.....	.....0	.....	.....1,052	.....	.....0	.....	.....0	.....	.....5.500	.....	.....5.700	AO.....	.....	.....8,938	.....	.....49,500	.....	10/19/2012	10/26/2022
857524	AB	8	REPUBLIC OF POLAND.....	.....	F	.....	..1FE	.....	.....722,250	106,280	717,397	.....	.....675,000	.....	.....715,511	.....	.....0	.....	.....(4,062)	.....	.....0	.....	.....0	.....	.....5.000	.....	.....4.130	MS.....	.....	.....9,188	.....	.....33,750	.....	04/24/2012	03/23/2022
0699999	All Other Governments - Issuer Obligations.....								2,921,373	XXX.....	2,878,739	.....	.....2,792,000	.....	.....2,904,524	.....	.....0	.....	.....(11,660)	.....	.....0	.....	.....0	.....	.....XXX.....	.....	.....XXX.....	XXX...	.....	.....30,595	.....	.....136,494	.....	.....XXX.....	XXX.....
1099999	Total - All Other Governments.....								2,921,373	XXX.....	2,878,739	.....	.....2,792,000	.....	.....2,904,524	.....	.....0	.....	.....(11,660)	.....	.....0	.....	.....0	.....	.....XXX.....	.....	.....XXX.....	XXX...	.....	.....30,595	.....	.....136,494	.....	.....XXX.....	XXX.....

U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Issuer Obligations

3133XM	Q8	7	FEDERAL HOME LOAN BANK.....	LS..	..	.....	.....1	.....	.....5,366,800	114,190	5,709,878	.....	.....5,000,000	.....	.....5,184,680	.....	.....0	.....	.....(43,294)	.....	.....0	.....	.....0	.....	.....5.000	.....	.....3.960	MN.....	.....	.....30,556	.....	.....250,000	.....	06/30/2009	11/17/2017
31359M	4D	2	FNMA.....	LS..	..	.....	.....1	.....	.....2,507,720	112,570	2,814,275	.....	.....2,500,000	.....	.....2,502,754	.....	.....0	.....	.....(838)	.....	.....0	.....	.....0	.....	.....5.000	.....	.....4.950	FA.....	.....	.....47,917	.....	.....125,000	.....	03/19/2007	02/13/2017
31359M	7X	5	FNMA.....	.....	..	.....	.....1	.....	.....480,849	112,980	564,902	.....	.....500,000	.....	.....492,306	.....	.....0	.....	.....2,022	.....	.....0	.....	.....0	.....	.....5.000	.....	.....5.500	MN.....	.....	.....3,472	.....	.....25,000	.....	06/07/2007	05/11/2017
31359M	H8	9	FNMA BENCHMARK NOTES.....	.....	..	.....	.....1	.....	.....675,574	109,890	769,230	.....	.....700,000	.....	.....693,318	.....	.....0	.....	.....2,754	.....	.....0	.....	.....0	.....	.....5.000	.....	.....5.460	MS.....	.....	.....10,306	.....	.....35,000	.....	05/02/2006	03/15/2016
31359M	WJ	8	FNMA.....	.....	..	.....	.....1	.....	.....2,018,036	103,490	2,069,880	.....	.....2,000,000	.....	.....2,001,611	.....	.....0	.....	.....(2,116)	.....	.....0	.....	.....0	.....	.....4.620	.....	.....4.510	AO.....	.....	.....19,528	.....	.....92,500	.....	10/20/2004	10/15/2014
3137EA	CA	5	FHLMC.....	LS..	..	.....	.....1	.....	.....4,933,500	109,090	5,454,900	.....	.....5,000,000	.....	.....4,961,036	.....	.....0	.....	.....6,541	.....	.....0	.....	.....0	.....	.....3.750	.....	.....3.910	MS.....	.....	.....48,958	.....	.....187,500	.....	06/30/2009	03/27/2019
31398A	DM	1	FNMA.....	.....	..	.....	.....1	.....	.....1,324,192	114,320	1,486,227	.....	.....1,300,000	.....	.....1,310,020	.....	.....0	.....	.....(2,605)	.....	.....0	.....	.....0	.....	.....5.370	.....	.....5.120	JD.....	.....	.....3,688	.....	.....69,875	.....	10/15/2007	06/12/2017
876385	DA	0	TARRANT CNTY TEX HEALTH FACS B.....	.....	..	.....	.....1	.....	.....167,780	104,980	173,229	.....	.....165,000	.....	.....165,282	.....	.....0	.....	.....(81)	.....	.....0	.....	.....0	.....	.....5.000	.....	.....4.840	MS.....	.....	.....2,750	.....	.....8,250	.....	03/10/1999	09/01/2015
2599999	U.S. Special Revenue & Assessment Obligations - Issuer Obligations.....								17,474,451	XXX.....	19,042,521	.....	.....17,165,000	.....	.....17,311,007	.....	.....0	.....	.....(37,617)	.....	.....0	.....	.....0	.....	.....XXX.....	.....	.....XXX.....	XXX...	.....	.....167,175	.....	.....793,125	.....	.....XXX.....	XXX.....

U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Residential Mortgage-Backed Securities

31374W	5D	0	FNMA 326744.....	.....	..	.....	.....1	.....	.....19,844	103,710	20,504	.....	.....19,770	.....	.....19,814	.....	.....0	.....	.....0	.....	.....0	.....	.....0	.....	.....7.000	.....	.....6.820	MON...	.....	.....115	.....	.....1,384	.....	02/09/1996	12/01/2025
3138LY	ST	5	FNMA AO7729.....	DR..	..	.....	.....1	.....	.....1,036,577	99,440	994,300	.....	.....999,901	.....	.....1,036,577	.....	.....0	.....	.....0	.....	.....0	.....	.....0	.....	.....3.500	.....	.....3.320	MON...	.....	.....2,916	.....	.....20,415	.....	05/09/2013	06/01/2042
3138WM	XL	0	FNMA AT0682.....	.....	..	.....	.....1	.....	.....1,238,556	95,030	1,132,385	.....	.....1,191,545	.....	.....1,238,079	.....	.....0	.....	.....(477)	.....	.....0	.....	.....0	.....	.....3.000	.....	.....2,410	MON...	.....	.....2,979	.....	.....8,937	.....	09/10/2013	04/01/2043

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
			Code	F o r e i g n	Bond CHAR			Rate Used to Obtain Fair Value	Fair Value			Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
CUSIP Identification	Description					NAIC Design- ation	Actual Cost			Par Value	Book/Adjusted Carrying Value											
3138X0 Y2 8	FNMA AU1628.....		.....	..	.....	.....1	482,098	95.050	440,847	463,800	481,914	0	(184)	0	0	3.000	2.410	MON...	1,160	3,479	09/10/2013	07/01/2043
3138X3 XH 0	FNMA AU4279.....		.....	..	.....	.....1	2,942,792	95.040	2,690,873	2,831,097	2,941,674	0	(1,118)	0	0	3.000	2.420	MON...	7,078	21,233	09/10/2013	09/01/2043
31417D KS 1	FNMA AB6604.....		DR..	..	.....	.....1	1,036,680	99.440	994,397	1,000,000	1,036,680	0	0	0	0	3.500	3.320	MON...	2,917	20,417	05/09/2013	10/01/2042
31417E ZB 0	FNMA AB7937.....		.....	..	.....	.....1	483,605	95.040	442,192	465,249	483,418	0	(187)	0	0	3.000	2.410	MON...	1,163	3,489	09/10/2013	02/01/2043
2699999.	U.S. Special Revenue - Residential Mortgage-Backed Securities.....						7,240,152	XXX.....	6,715,498	6,971,362	7,238,156	0	(1,966)	0	0	...XXX.....	XXX.....	XXX...	18,328	79,354	XXX.....	XXX.....
3199999.	Total - U.S. Special Revenue & Special Assessment Obligations.....						24,714,603	XXX.....	25,758,019	24,136,362	24,549,163	0	(39,583)	0	0	...XXX.....	XXX.....	XXX...	185,503	872,479	XXX.....	XXX.....

Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations

001055 AF 9	AFLAC INCORPORATED.....		.....	..	.....	..1FE	994,990	116.360	1,163,668	1,000,000	995,120	0	66	0	0	6.450	6.480	FA.....	24,367	64,500	08/04/2010	08/15/2040
00845W AD 0	AGFIRST FARM CREDIT BANK TP.....		.....	..	.....	..2FE	500,000	69.000	345,000	500,000	500,000	0	0	0	0	1.370	6.480	MJSD.	305	7,122	06/05/2007	06/15/2049
00846U AC 5	AGILENT TECH INC.....		LS..	..	.....	..2FE	7,616,610	116.170	8,131,905	7,000,000	7,334,465	0	(77,275)	0	0	6.500	5.100	MN.....	75,833	455,000	01/26/2010	11/01/2017
032511 AY 3	ANADARKO PETROLEUM CORP.....		.....	..	.....	..2FE	435,499	112.840	513,441	455,000	436,598	0	333	0	0	6.450	6.800	MS.....	8,641	29,348	05/20/2010	09/15/2036
034863 AG 5	ANGLO AMERICA CA 144A.....		.....	F	.....	..2FE	496,240	93.810	469,057	500,000	496,605	0	313	0	0	4.120	4.210	MS.....	5,385	20,625	09/20/2012	09/27/2022
03523T BN 7	ANHEUSER-BUSCH INBEV NV.....		.....	F	.....	..1FE	358,963	99.610	358,606	360,000	359,257	0	203	0	0	1.370	1.430	JJ.....	4,936	07/11/2012	07/15/2017	
06406H BY 4	BANK OF NEW YORK MELLON CORP.....		LS..	..	.....	..1FE	2,028,970	101.640	2,032,812	2,000,000	2,023,854	0	(2,697)	0	0	3.550	3.370	MS.....	19,328	71,000	12/31/2011	09/23/2021
064149 A6 4	BANK OF NOVA SCOTIA.....		.....	A	.....	..1FE	1,997,440	102.620	2,052,415	2,000,000	1,999,391	0	528	0	0	3.400	3.420	JJ.....	30,033	68,000	01/19/2010	01/22/2015
06739F FU 0	BARCLAYS BANK PLC LT2 144A.....		.....	F	.....	..2FE	4,195,151	133.290	4,105,346	3,080,000	4,110,321	0	(84,830)	0	0	10.180	4.780	JD.....	16,548	313,544	04/05/2013	06/12/2021
073902 CD 8	BEAR STEARNS COMPANIES INC.....		.....	..	.....	..1FE	419,085	108.930	544,672	500,000	459,243	0	7,507	0	0	4.650	6.780	JJ.....	11,560	23,250	08/24/2007	07/02/2018
075887 BH 4	BECTON DICKINSON AND COMPANY.....		.....	..	.....	..1FE	2,999,010	100.170	3,005,332	3,000,000	2,999,401	0	195	0	0	1.750	1.750	MN.....	7,729	52,500	11/03/2011	11/08/2016
126650 BB 2	CVS CAREMARK CORP.....		.....	..	.....	..2FE	2,672,000	113.430	2,835,758	2,500,000	2,586,805	0	(22,969)	0	0	5.750	4.630	JD.....	11,979	143,750	01/08/2010	06/01/2017
126650 CC 2	CVS CAREMARK CORP.....		.....	..	.....	..2FE	1,493,400	100.180	1,502,753	1,500,000	1,493,402	0	2	0	0	4.000	4.050	JD.....	4,333	0	12/02/2013	12/05/2023
14149Y AL 2	CARDINAL HEALTH INC.....		.....	..	.....	..2FE	1,997,472	112.320	2,246,517	2,000,000	1,998,884	0	293	0	0	5.800	5.810	AO.....	24,489	116,000	03/12/2008	10/15/2016
205363 AL 8	COMPUTER SCIENCES CORP.....		LS..	..	.....	..2FE	3,919,020	113.900	3,986,708	3,500,000	3,736,324	0	(49,774)	0	0	6.500	4.700	MS.....	66,986	227,500	01/26/2010	03/15/2018
21684A AA 4	RABOBANK NEDERLAND/UTRECHT.....		.....	F	.....	..1FE	991,860	100.130	1,001,367	1,000,000	991,877	0	17	0	0	4.620	4.720	JD.....	4,111	0	11/25/2013	12/01/2023
233851 AR 5	DAIMLER FINANCE NORTH AMERICA 144A.....		.....	E	.....	..1FE	2,200,780	97.230	2,153,818	2,215,000	2,203,459	0	1,916	0	0	2.250	2.350	JJ.....	20,904	49,838	07/25/2012	07/31/2019
24422E RM 3	JOHN DEERE CAPITAL CORP.....		.....	..	.....	..1FE	2,489,000	94.980	2,374,561	2,500,000	2,490,663	0	993	0	0	2.750	2.800	MS.....	20,243	68,750	04/26/2012	03/15/2022
250847 EF 3	DTE ENERGY COMPANY.....		.....	..	.....	..1FE	995,980	102.310	1,023,151	1,000,000	997,157	0	363	0	0	3.450	3.490	AO.....	8,625	34,500	08/12/2010	10/01/2020
25243Y AM 1	DIAGEO CAP PLC.....		.....	F	.....	..1FE	2,968,148	114.130	2,853,381	2,500,000	2,813,933	0	(77,985)	0	0	5.750	2.280	AO.....	27,153	143,750	12/31/2011	10/23/2017
25470D AA 7	DISCOVERY COMMUNICATIONS INC.....		.....	..	.....	..2FE	2,635,825	113.000	2,825,002	2,500,000	2,587,114	0	(13,181)	0	0	5.620	4.900	FA.....	53,125	140,625	01/12/2010	08/15/2019
260543 CH 4	DOW CHEMICAL.....		LS..	..	.....	..2FE	3,143,725	92.890	3,019,062	3,250,000	3,151,805	0	8,080	0	0	3.000	3.390	MN.....	12,458	97,771	02/15/2013	11/15/2022
29273R AT 6	ENERGY TRANSFER PARTNERS.....		.....	..	.....	..2FE	695,331	91.020	637,203	700,000	695,374	0	43	0	0	5.150	5.190	FA.....	15,021	18,926	01/14/2013	02/01/2043
29379V AA 1	ENTERPRISE PRODUCTS OPER LLC.....		.....	..	.....	..2FE	799,624	115.520	924,176	800,000	799,749	0	36	0	0	6.300	6.300	MS.....	14,840	50,400	08/27/2007	09/15/2017
29380T AT 2	ENTERTAINMENT PROPERTIES TR.....		.....	..	.....	..2FE	999,980	100.280	1,002,812	1,000,000	999,921	0	8	0	0	5.750	5.750	FA.....	21,722	58,618	08/01/2012	08/15/2022
30219G AC 2	EXPRESS SCRIPTS HOLDING CO EXCHGD.....		.....	..	.....	..2FE	4,498,883	105.990	4,769,572	4,500,000	4,499,131	0	248	0	0	3.500	3.500	MN.....	20,125	157,500	01/08/2013	11/15/2016
30251B AC 2	FMR LLC 144A.....		.....	..	.....	..1FE	1,988,560	114.800	2,296,108	2,000,000	1,988,838	0	148	0	0	6.500	6.540	JD.....	6,139	130,000	06/30/2010	12/14/2040
37247D AN 6	GENWORTH FINANCIAL INC.....		.....	..	.....	..2FE	498,295	115.580	577,921	500,000	498,569	0	143	0	0	7.200	7.250	FA.....	13,600	36,000	11/17/2010	02/15/2021
37373W AB 6	GERDAU TRADE INC 144A.....		.....	F	.....	..2FE	445,590	93.630	421,363	450,000	445,807	0	217	0	0	4.750	4.870	AO.....	4,513	10,688	04/08/2013	04/15/2023
38141G GM 0	GOLDMAN SACHS GROUP INC.....		.....	..	.....	..1FE	498,115	114.420	572,142	500,000	498,154	0	25	0	0	6.250	6.270	FA.....	13,021	31,250	01/21/2011	02/01/2041
38141G GS 7	GOLDMAN SACHS GROUP INC.....		.....	..	.....	..1FE	3,386,970	112.270	3,368,153	3,000,000	3,366,413	0	(20,557)	0	0	5.750	3.960	JJ.....	75,229	86,250	06/12/2013	01/24/2022
402740 AA 2	GULFSTREAM NATURAL GAS SYSTEM 144A.....		.....	..	.....	..2FE	4,997,300	107.090	5,354,712	5,000,000	4,998,977	0	302	0	0	5.560	5.560	MN.....	46,333	278,000	10/19/2005	11/01/2015
40426W AU 5	COMMONWEALTH REIT.....		.....	..	.....	..2FE	1,496,850	107.110	1,606,661	1,500,000	1,498,609	0	335	0	0	6.250	6.270	JD.....	4,167	93,750	06/18/2007	06/15/2017
410867 AD 7	HANOVER INSURANCE GROUP INC.....		.....	..	.....	..2FE	1,212,311	108.740	1,152,697	1,060,000	1,198,931	0	(13,380)	0	0	6.370	4.300	JD.....	3,003	67,575	02/14/2013	06/15/2021
413875 AN 5	HARRIS CORPORATION.....		LS..	..	.....	..2FE	497,270	105.500	527,518	500,000	497,374	0	37	0	0	6.150	6.190	JD.....	1,367	30,750	11/30/2010	12/15/2040

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
			Code	F o r e i g n	Bond CHAR			Rate Used to Obtain Fair Value	Fair Value			Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
416515	AR	5				.2FE	998,140	110.690	1,106,928	1,000,000	999,295	0	198	0	0	5.500	5.520	AO.....	11,611	55,000	09/28/2006	10/15/2016
42809H	AD	9				.2FE	993,040	104.190	1,041,984	1,000,000	993,302	0	102	0	0	5.600	5.640	FA.....	21,156	56,000	08/05/2010	02/15/2041
431282	AK	8				.2FE	3,803,485	108.420	3,794,965	3,500,000	3,714,169	0	(61,758)	0	0	5.850	3.800	MS.....	60,288	204,750	07/11/2012	03/15/2017
44106M	AM	4				.2FE	996,187	107.900	1,079,046	1,000,000	998,460	0	400	0	0	5.620	5.670	MS.....	16,563	56,250	06/05/2007	03/15/2017
44841C	AB	0				.1FE	1,776,374	101.540	1,700,829	1,675,000	1,762,953	0	(9,225)	0	0	4.620	3.850	JJ.....	36,152	77,469	07/26/2012	01/13/2022
449786	AQ	5				.1FE	994,860	105.560	1,055,666	1,000,000	996,573	0	981	0	0	3.750	3.860	MS.....	11,875	37,500	02/29/2012	03/07/2017
449786	AY	8				.2FE	866,740	103.700	891,817	860,000	866,624	0	(116)	0	0	5.800	5.690	MS.....	13,301	0	11/07/2013	09/25/2023
45685E	AB	2				.2FE	2,325,176	108.440	2,293,622	2,115,000	2,317,404	0	(7,773)	0	0	5.500	4.150	JJ.....	53,639	0	08/08/2013	07/15/2022
460146	CE	1				.2FE	589,910	123.110	615,551	500,000	569,006	0	(7,191)	0	0	7.500	5.270	FA.....	14,167	37,500	12/02/2010	08/15/2021
46625H	HQ	6				.1FE	3,150,023	110.660	3,319,926	3,000,000	3,118,138	0	(16,275)	0	0	4.950	4.220	MS.....	39,600	148,500	12/31/2011	03/25/2020
46639U	AA	3				.2FE	199,200	92.750	185,500	200,000	199,232	0	32	0	0	4.400	4.450	AO.....	1,491	4,400	04/24/2013	04/30/2023
48667Q	AF	2				.2FE	1,358,063	108.500	1,247,750	1,150,000	1,340,101	0	(17,962)	0	0	6.370	3.750	AO.....	16,699	73,313	03/11/2013	04/09/2021
49326E	ED	1				.2FE	955,385	108.620	917,887	845,000	938,979	0	(11,314)	0	0	5.100	3.350	MS.....	11,612	43,095	07/16/2012	03/24/2021
494550	BF	2				.2FE	541,147	111.340	606,822	545,000	541,190	0	50	0	0	6.550	6.600	MS.....	10,511	35,698	05/24/2010	09/15/2040
50066J	2A	1				.1FE	368,605	96.640	357,579	370,000	368,777	0	172	0	0	2.120	2.200	MN.....	1,289	3,931	04/25/2013	05/02/2018
50076Q	AR	7				.2FE	1,809,276	123.380	1,677,978	1,360,000	1,800,955	0	(8,321)	0	0	6.870	4.660	JJ.....	40,257	46,750	01/31/2013	01/26/2039
501044	CM	1				.2FE	2,148,633	105.580	2,111,617	2,000,000	2,070,610	0	(39,369)	0	0	3.900	1.830	AO.....	19,500	78,000	12/31/2011	10/01/2015
52107Q	AF	2				.2FE	563,770	99.470	562,054	565,000	563,765	0	(5)	0	0	4.250	4.280	MN.....	3,135	0	11/06/2013	11/14/2020
53079E	AS	3				.2FE	1,050,883	102.790	1,027,920	1,000,000	1,004,838	0	(10,371)	0	0	7.300	6.180	JD.....	3,244	73,000	12/29/2008	06/15/2014
53947N	AA	2				.2FE	390,095	112.950	389,684	345,000	389,237	0	(858)	0	0	6.500	4.270	MS.....	6,665	0	11/04/2013	09/14/2020
61945C	AC	7				.2FE	2,429,887	98.740	2,404,519	2,435,000	2,429,834	0	(52)	0	0	4.250	4.270	MN.....	13,798	0	11/07/2013	11/15/2023
638612	AK	7				.2FE	3,327,420	106.440	3,193,260	3,000,000	3,297,387	0	(30,033)	0	0	5.370	3.790	MS.....	43,000	161,250	02/20/2013	03/25/2021
641423	BM	9				.1FE	1,918,606	110.470	2,209,560	2,000,000	1,976,132	0	9,661	0	0	5.950	6.530	MS.....	35,039	119,000	10/10/2006	03/15/2016
652482	AS	9				.2FE	3,813,915	113.570	3,975,090	3,500,000	3,812,838	0	(1,077)	0	0	6.750	6.040	JJ.....	112,875	0	09/27/2013	01/09/2038
674599	BX	2				.1FE	1,033,610	107.130	1,071,301	1,000,000	1,013,690	0	(5,345)	0	0	4.120	3.520	JD.....	3,438	41,250	01/26/2010	06/01/2016
674599	BY	0				.1FE	499,885	104.830	524,196	500,000	499,924	0	7	0	0	4.100	4.100	FA.....	8,542	20,500	12/13/2010	02/01/2021
681919	AS	5				.2FE	1,615,440	110.540	1,658,106	1,500,000	1,545,899	0	(18,687)	0	0	5.900	4.470	AO.....	18,683	88,500	01/07/2010	04/15/2016
682134	AC	5				.2FE	996,540	104.920	1,049,221	1,000,000	997,511	0	310	0	0	4.450	4.490	FA.....	16,811	44,500	08/02/2010	08/15/2020
68389X	AC	9				.1FE	1,249,413	115.610	1,445,172	1,250,000	1,249,592	0	57	0	0	5.750	5.750	AO.....	15,174	71,875	04/02/2008	04/15/2018
693483	AB	5				.2FE	654,433	101.800	661,726	650,000	653,645	0	(457)	0	0	4.250	4.150	AO.....	4,834	27,625	04/24/2012	10/28/2020
714264	AA	6				.2FE	479,923	110.220	473,964	430,000	479,052	0	(871)	0	0	5.750	3.920	AO.....	5,769	0	11/05/2013	04/07/2021
714294	AC	9				.2FE	44,812	97.940	44,073	45,000	44,813	0	0	0	0	4.000	4.050	MN.....	265	0	11/05/2013	11/15/2023
71645W	AR	2				.2FE	625,370	98.630	567,169	575,000	620,942	0	(4,428)	0	0	5.370	4.060	JJ.....	13,221	15,453	03/07/2013	01/27/2021
71645W	AU	5				.2FE	1,193,028	100.560	1,206,828	1,200,000	1,195,505	0	1,339	0	0	3.500	3.620	FA.....	16,917	42,000	02/01/2012	02/06/2017
71654Q	BG	6				.2FE	642,970	91.500	594,750	650,000	643,183	0	213	0	0	3.500	3.630	JJ.....	9,542	0	08/29/2013	01/30/2023
718172	AW	7				.1FE	7,604,870	114.900	8,761,763	7,625,000	7,614,233	0	2,001	0	0	5.650	5.680	MN.....	53,852	430,813	05/13/2008	05/16/2018
74340X	AW	1				.2FE	1,994,840	98.460	1,969,319	2,000,000	1,994,915	0	75	0	0	4.250	4.280	FA.....	32,111	0	08/08/2013	08/15/2023
74432Q	BM	6				.2FE	993,900	112.260	1,122,682	1,000,000	995,670	0	542	0	0	5.370	5.450	JD.....	1,493	53,750	06/16/2010	06/21/2020
755111	BR	1				.1FE	2,253,180	107.150	2,143,087	2,000,000	2,203,198	0	(30,257)	0	0	4.400	2.590	FA.....	33,244	88,000	04/26/2012	02/15/2020
802815	AQ	3				.2FE	1,000,000	101.120	1,011,214	1,000,000	1,000,000	0	0	0	0	3.720	3.720	JJ.....	16,655	37,240	01/13/2010	01/20/2015
806854	AD	7				.1FE	249,580	91.500	228,760	250,000	249,631	0	38	0	0	2.400	2.410	FA.....	2,500	6,017	07/24/2012	08/01/2022
826418	BD	6				.1FE	960,864	111.020	1,110,279	1,000,000	987,918	0	4,530	0	0	6.000	6.550	MN.....	7,667	60,000	10/10/2006	05/15/2016

SCHEDULE D - PART 1

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

1	2				6	7			10	11	Change in Book/Adjusted Carrying Value				Interest					Dates				
											12	13	14	15	16	17	18	19	20	21	22			
	CUSIP Identification	Description				Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date			
835407	AA 5	SOMPO JAPAN INSURANCE INC 144A.....			..	1,355,000	.....	1,355,000	1,355,000	1,355,000	0	0	0	0	5.320	5.320	MS.....	18,640	36,077	03/21/2013	03/28/2073			
878742	AS 4	TECK RESOURCES LIMITED.....			A	1,746,868	96.220	1,683,915	1,750,000	1,746,857	0	45	0	0	6.000	6.010	FA.....	39,667	105,000	08/03/2010	08/15/2040			
900151	AD 3	TURKIYE IS BANKASI AS 144A.....			F	198,646	92.950	185,900	200,000	198,800	0	154	0	0	3.750	3.880	AO.....	1,688	3,750	04/03/2013	10/10/2018			
911312	AM 8	UNITED PARCEL SERVICE.....			..	5,463,150	100.230	5,513,034	5,500,000	5,473,447	0	3,307	0	0	3.120	3.200	JJ.....	79,253	171,875	11/08/2010	01/15/2021			
91911T	AM 5	VALE OVERSEAS LTD.....			F	748,512	96.610	700,444	725,000	746,756	0	(1,756)	0	0	4.370	3.930	JJ.....	14,978	15,859	03/20/2013	01/11/2022			
92343V	AM 6	VERIZON COMMUNICATIONS INC.....			..	1,503,510	115.920	1,738,940	1,500,000	1,501,735	0	(378)	0	0	6.100	6.060	AO.....	19,317	91,500	06/26/2008	04/15/2018			
92343V	AV 6	VERIZON COMMUNICATIONS INC.....			..	1,334,013	117.540	1,469,349	1,250,000	1,300,347	0	(8,101)	0	0	6.350	5.450	AO.....	19,844	79,375	06/03/2009	04/01/2019			
927804	FB 5	VIRGINIA ELECTRIC AND POWER.....			..	807,338	116.030	870,249	750,000	804,089	0	(1,128)	0	0	6.000	5.450	MN.....	5,750	45,000	12/15/2010	05/15/2037			
959802	AM 1	WESTERN UNION.....			..	499,390	92.720	463,625	500,000	499,406	0	9	0	0	6.200	6.200	JD.....	861	31,000	06/16/2010	06/21/2040			
98310W	AL 2	WYNDHAM WORLDWIDE CORP.....			..	3,743,475	93.680	3,513,241	3,750,000	3,743,816	0	341	0	0	3.900	3.920	MS.....	48,750	76,781	02/19/2013	03/01/2023			
98978V	AB 9	ZOETIS INC EXCHGD.....			..	2,017,857	93.550	1,889,785	2,020,000	2,017,922	0	64	0	0	3.250	3.260	FA.....	27,354	0	10/25/2013	02/01/2023			
3299999	Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations.....					150,443,484	XXX.....	154,550,016	144,310,000	149,198,820	0	(608,777)	0	0	XXX.....	XXX.....	XXX.....	1,829,785	6,177,162	XXX.....	XXX.....			
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																								
22942K	CA 6	CREDIT SUISSE MTG 2006-7 9A4.....			..	164,958	65.620	202,540	308,613	177,550	0	9,220	0	0	7.000	0.060	MON...	0	0	07/18/2006	08/01/2036			
36185M	AF 9	GMAC MTGE CORP LN TR 2005-HE2 A6.....			..	1,117,919	99.460	1,238,198	1,244,839	1,181,337	241,513	30,281	0	0	4.890	0.040	MON...	0	0	06/15/2005	11/01/2035			
43718M	AD 6	RESIDENTIAL FNDG II 2006-HI4 A4.....			..	3,731,606	74.890	4,212,557	5,625,000	4,212,557	591,495	262,908	0	0	5.720	0.050	MON...	0	0	09/25/2006	09/01/2036			
52522Q	AM 4	LEHMAN MTGE TR 2007-10 3A1.....			..	337,450	63.410	332,913	524,958	378,954	0	23,354	0	0	6.000	0.060	MON...	0	0	11/14/2007	12/01/2037			
65536P	AA 8	NOMURA ASSET ACC CORP 2006-AF1 1A1A.....			..	42,957	42.250	31,027	73,428	34,144	8,416	8	0	0	0.260	0.002	MON...	0	0	08/31/2009	05/25/2036			
74925F	AA 1	RESIDENTIAL AC LN INC 2008-QR1 1A1.....			..	430,668	77.750	412,703	530,783	412,703	70,369	5,649	0	0	1.560	0.010	MON...	0	0	07/31/2009	08/25/2036			
83613G	AA 7	SOUNDVIEW HM EQ LN 2008-1 A1 144A.....			..	160,293	94.490	152,057	160,925	152,057	(8,240)	4	0	0	1.660	1.700	MON...	45	462	10/31/2013	02/25/2038			
3399999	Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities.....					5,985,851	XXX.....	6,581,995	8,468,546	6,549,302	903,553	331,424	0	0	XXX.....	XXX.....	XXX.....	45	462	XXX.....	XXX.....			
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																								
059512	AD 5	BANC OF A COMM MTGE 2007-3 AAB.....			..	836,696	100.440	852,942	849,176	847,277	0	887	0	0	5.640	6.030	MON...	3,997	48,332	07/18/2007	06/01/2049			
05955U	AG 2	BANC OF AMERICA LARGE LN UB3 -A4A2 144A.....			..	4,740,234	111.120	5,556,270	5,000,000	4,856,572	0	33,355	0	0	5.760	6.790	MON...	24,025	293,029	01/28/2010	05/01/2046			
12624U	AC 8	COMM MTGE TRUST 2013-GAM A2 144A.....			..	2,049,914	95.060	1,901,282	2,000,000	2,045,349	0	(4,564)	0	0	3.360	3.010	MON...	5,612	50,505	03/13/2013	02/01/2028			
12625E	AC 3	COMM MORTGAGE TRUST 2013-SFS A2 144A.....			..	1,491,012	92.100	1,381,535	1,500,000	1,491,456	0	444	0	0	2.980	3.100	MON...	3,734	30,366	04/04/2013	04/01/2035			
36197Q	AC 3	GS MORTGAGE SEC TR 2013-G1 A2 144A.....			..	3,089,937	92.650	2,779,650	3,000,000	3,083,380	0	(6,558)	0	0	3.550	3.210	MON...	8,893	80,033	03/01/2013	04/01/2031			
46631B	AF 2	JPMORGAN CHASE COMM 2007-LD11 ASB.....			..	5,867,282	106.890	6,283,739	5,878,534	5,867,282	0	0	0	0	5.800	5.950	MON...	28,440	346,331	01/27/2010	06/01/2049			
52108H	4X 9	LBUBS COMM MTGE TR 2005-C3 B.....			..	502,486	99.980	499,908	500,000	500,217	0	(317)	0	0	4.890	4.870	MON...	1,360	24,475	06/21/2005	07/11/2040			
553514	AC 4	MORGAN STANLEY BAML TR 12-CKSV A2 144A.....			..	1,494,766	91.630	1,374,515	1,500,000	1,495,006	0	240	0	0	3.270	3.320	MON...	4,096	36,866	03/19/2013	10/01/2030			
55660C	AA 6	MADISON AVENUE TRUST 2013-650M 144A.....			..	1,029,951	102.890	1,028,991	1,000,000	1,029,177	0	(773)	0	0	3.840	3.360	MON...	3,203	6,405	10/10/2013	10/01/2032			
61690L	AA 8	MORGAN STAN CAP I TR 2013-ALTM A1 144A.....			..	1,019,976	95.350	953,550	1,000,000	1,018,283	0	(1,693)	0	0	3.270	3.020	MON...	2,730	24,570	03/06/2013	02/01/2035			
61762X	AU 1	MORGAN STANLEY BAML TRUST MSBA.....			..	1,029,931	103.130	1,031,384	1,000,000	1,029,428	0	(502)	0	0	4.250	3.900	MON...	3,549	7,098	10/10/2013	10/01/2046			
68275C	AC 2	1345 AVE OF AMERICAS 2005-1 A3.....			..	1,052,813	109.220	1,092,263	1,000,000	1,043,286	0	(2,902)	0	0	5.270	4.820	MON...	3,372	52,780	07/06/2010	08/08/2035			
90270Y	AA 7	UBS BARCLAYS COMM MTG 2013-C5 AS.....			..	1,029,992	94.920	949,288	1,000,000	1,027,565	0	(2,427)	0	0	3.340	3.000	MON...	2,789	27,890	02/15/2013	03/01/2046			
3499999	Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities.....					25,234,990	XXX.....	25,685,317	25,227,710	25,334,278	0	15,190	0	0	XXX.....	XXX.....	XXX.....	95,800	1,028,680	XXX.....	XXX.....			
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																								
05377R	BB 9	AVIS BUDGET RENTAL CAR FUNDING 2012-3A A.....			..	1,999,107	99.850	1,997,040	2,000,000	1,999,330	0	158	0	0	2.100	2.110	MON...	1,283	42,000	07/25/2012	03/20/2019			
126650	AQ 3	CVS CAREMARK CORP 144A.....			..	807,052	108.700	937,350	862,281	822,351	0	2,780	0	0	5.780	6.800	MON...	2,912	49,917	02/13/2008	01/10/2026			
42805R	AV 1	HERTZ VEHICLE FINANCING LLC 2009-2A A2.....			..	1,082,610	104.570	1,045,710	1,000,000	1,028,700	0	(27,322)	0	0	5.290	2.460	MON...	882	52,900	12/31/2011	03/25/2016			
46616Y	AA 2	321 HENDERSON REC LLC 2012-2A A 144A.....			..	950,212	98.270	934,139	950,535	950,233	0	14	0	0	3.840	3.870	MON...	1,622	36,501	07/18/2012	10/15/2059			
84756N	AB 5	SPECTRA ENERGY PARTNERS LP.....			..	999,670	102.490	1,024,899	1,000,000	999,726	0	28	0	0	4.600	4.600	JD.....	2,044	46,000	06/06/2011	06/15/2021			

SCHEDULE D - PART 1

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

1	2				6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
							8	9			12	13	14	15	16	17	18	19	20	21	22
	CUSIP Identification		3	4 F o r e i g n	Bond CHAR	NAIC Designation	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
921796 MR 6	VANDERBILT MTGE & FIN 2002-C M1.....	.....	..	.....	.....	4AM	2,637,987	106,310	2,707,972	2,547,241	2,563,398	0	(8,369)	0	7.820	7.350	MON...	16,600	199,194	05/13/2003	12/01/2032
949456 AA 5	WELK RESORTS LLC WLKRG_13-A 144A.....	.....	..	.....	.....	1FE	677,210	99,520	674,074	677,302	677,210	0	0	0	3.100	3.120	MON...	933	1,108	11/21/2013	03/15/2029
3599999	Industrial & Miscellaneous - Other Loan-Backed and Structured Securities.....						9,153,848	XXX.....	9,321,184	9,037,359	9,040,948	0	(32,711)	0	...XXX.....	XXX.....	XXX...	26,276	427,620	...XXX.....	XXX.....
3899999	Total - Industrial & Miscellaneous (Unaffiliated).....						190,818,173	XXX.....	196,138,512	187,043,615	190,123,348	903,553	(294,874)	0	...XXX.....	XXX.....	XXX...	1,951,906	7,633,924	XXX.....	XXX.....
Hybrid Securities - Issuer Obligations																					
534187 AS 8	LINCOLN NATIONAL CORP.....	.....	..	.....	.....	2FE	1,063,200	101,500	1,015,000	1,000,000	1,019,569	0	(7,467)	0	7.000	6.090	MN.....	8,556	70,000	01/18/2007	05/17/2066
654579 AA 9	NIPPON LIFE INSURANCE CO 144A.....	.....	F	.....	.....	1FE	660,000	102,500	676,500	660,000	660,000	0	0	0	5.000	5.000	AO.....	6,692	33,000	10/11/2012	10/18/2042
4299999	Hybrid Securities - Issuer Obligations.....						1,723,200	XXX.....	1,691,500	1,660,000	1,679,569	0	(7,467)	0	...XXX.....	XXX.....	XXX...	15,248	103,000	XXX.....	XXX.....
Hybrid Securities - Other Loan-Backed and Structured Securities																					
25153R AA 0	DEUTSCHE BANK CAP FD TR I 144A.....	LS...	E	.....	.....	1FE	4,723,200	103,500	5,175,000	5,000,000	4,737,018	0	2,179	0	5.620	5.988	JJ.....	126,630	281,400	06/08/2006	01/19/2049
4599999	Hybrid Securities - Other Loan-Backed and Structured Securities.....						4,723,200	XXX.....	5,175,000	5,000,000	4,737,018	0	2,179	0	...XXX.....	XXX.....	XXX...	126,630	281,400	XXX.....	XXX.....
4899999	Total - Hybrid Securities.....						6,446,400	XXX.....	6,866,500	6,660,000	6,416,587	0	(5,288)	0	...XXX.....	XXX.....	XXX...	141,878	384,400	XXX.....	XXX.....
Totals																					
7799999	Total - Issuer Obligations.....						203,579,588	XXX.....	209,374,132	196,867,000	201,903,458	0	(685,633)	0	...XXX.....	XXX.....	XXX...	2,267,772	7,924,856	XXX.....	XXX.....
7899999	Total - Residential Mortgage-Backed Securities.....						13,323,653	XXX.....	13,408,232	15,542,741	13,886,644	903,553	329,943	0	...XXX.....	XXX.....	XXX...	18,973	87,015	XXX.....	XXX.....
7999999	Total - Commercial Mortgage-Backed Securities.....						25,234,990	XXX.....	25,685,317	25,227,710	25,334,278	0	15,190	0	...XXX.....	XXX.....	XXX...	95,800	1,028,680	XXX.....	XXX.....
8099999	Total - Other Loan-Backed and Structured Securities.....						13,877,048	XXX.....	14,496,184	14,037,359	13,777,966	0	(30,532)	0	...XXX.....	XXX.....	XXX...	152,906	709,020	XXX.....	XXX.....
8399999	Grand Total - Bonds.....						256,015,279	XXX.....	262,963,865	251,674,810	254,902,346	903,553	(371,032)	0	...XXX.....	XXX.....	XXX...	2,535,451	9,749,571	XXX.....	XXX.....

Sch. D-Pt. 2-Sn. 1
NONE

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

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description			3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
Bonds - U.S. Government										
912828 VB 3	US TREASURY NOTE 1.750% 05/15/23.....				05/15/2013	Various.....		19,650,000	20,000,000	.951
0599999.	Total - Bonds - U.S. Government.....							19,650,000	20,000,000	.951
Bonds - All Other Government										
831588 AB 4	SLOVAKIA (REPUBLIC OF) 144A.....			F.....	03/21/2013	Various.....		425,850	400,000	6,052
1099999.	Total - Bonds - All Other Government.....							425,850	400,000	6,052
Bonds - U.S. Special Revenue and Special Assessment										
3138LY ST 5	FNMA AO7729 3.500% 06/01/42.....				05/09/2013	NOMURA ROLL2.....		1,036,577	999,901	1,167
3138WM XL 0	FNMA AT0682 3.000% 04/01/43.....				09/10/2013	CITIGROUP.....		1,238,556	1,191,545	1,092
3138X0 Y2 8	FNMA AU1628 3.000% 07/01/43.....				09/10/2013	CITIGROUP.....		482,098	463,800	425
3138X3 XH 0	FNMA AU4279 3.000% 09/01/43.....				09/10/2013	CITIGROUP.....		2,942,792	2,831,097	2,595
31417D KS 1	FNMA AP7983 3.500% 09/01/42.....				05/09/2013	NOMURA ROLL2.....		1,036,680	1,000,001	1,167
31417E ZB 0	FNMA AB7937 3.000% 02/01/43.....				09/10/2013	CITIGROUP.....		483,605	465,249	426
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments.....							7,220,308	6,951,592	6,872
Bonds - Industrial and Miscellaneous										
06739F FU 0	BARCLAYS BANK PLC LT2 144A.....			F.....	04/05/2013	Various.....		4,195,151	3,080,000	94,564
12624U AC 8	COMM MTGE TRUST 2013-GAM A2 144A.....				03/13/2013	DEUTSCHE BANC ALEX BROWN.....		2,049,914	2,000,000	3,741
12625E AC 3	COMM MORTGAGE TRUST 2013-SFS A2 144A.....				04/04/2013	DEUTSCHE BANC ALEX BROWN.....		1,491,012	1,500,000	1,245
126650 CC 2	CVS CAREMARK CORP 4.000% 12/05/23.....				12/02/2013	BARCLAYS.....		1,493,400	1,500,000	.0
21684A AA 4	RABOBANK NEDERLAND/UTRECHT.....			F.....	11/25/2013	J.P. MORGAN SECURITIES INC.....		991,860	1,000,000	.0
260543 CH 4	DOW CHEMICAL 3.000% 11/15/22.....				02/15/2013	WELLS FARGO BANK.....		3,143,725	3,250,000	26,271
29273R AT 6	ENERGY TRANSFER PARTNERS.....				01/14/2013	WELLS FARGO BANK.....		695,331	700,000	.0
30219G AC 2	EXPRESS SCRIPTS HOLDING CO EXCHGD.....				01/08/2013	Tax Free Exchange.....		4,498,883	4,500,000	.0
36197Q AC 3	GS MORTGAGE SEC TR 2013-G1 A2 144A.....				03/01/2013	GOLDMAN SACHS & CO.....		3,089,937	3,000,000	3,261
37373W AB 6	GERDAU TRADE INC 144A 4.750% 04/15/23.....			F.....	04/08/2013	MORGAN STANLEY & CO. INC.....		445,590	450,000	.0
38141G GS 7	GOLDMAN SACHS GROUP INC.....				06/12/2013	GOLDMAN SACHS & CO.....		3,386,970	3,000,000	68,521
410867 AD 7	HANOVER INSURANCE GROUP INC.....				02/14/2013	WELLS FARGO BANK.....		1,212,311	1,060,000	12,201
449786 AY 8	ING BANK NV 144A 5.800% 09/25/23.....			F.....	11/07/2013	Various.....		866,740	860,000	1,392
45685E AB 2	ING US INC WI EXCHGD 5.500% 07/15/22.....			E.....	08/08/2013	Tax Free Exchange.....		2,325,176	2,115,000	7,432
46639U AA 3	KAZMUNAYGAZ NATIONAL CO 144A.....			F.....	04/24/2013	BARCLAYS.....		199,200	200,000	.0
48667Q AF 2	KMG FINANCE SUB 144A 6.375% 04/09/21.....			F.....	03/11/2013	BANK OF AMERICA.....		1,358,063	1,150,000	31,472
50066J 2A 1	KOREA RESOURCES CORP 144A.....			F.....	04/25/2013	CITIGROUP.....		368,605	370,000	.0
50076Q AR 7	KRAFT FOODS GROUP INC 6.875% 01/26/39.....				01/31/2013	J.P. MORGAN SECURITIES INC.....		1,809,276	1,360,000	2,338
52107Q AF 2	LAZARD GROUP LLC 4.250% 11/14/20.....			E.....	11/06/2013	Various.....		563,770	565,000	.0
53947N AA 2	LLOYDS BANKING GROUP PLC 144A.....			F.....	11/04/2013	BARCLAYS.....		390,095	345,000	3,301
553514 AC 4	MORGAN STANLEY BAML TR 12-CKSV A2 144A.....				03/19/2013	MORGAN STANLEY & CO. INC.....		1,494,766	1,500,000	2,139
55660C AA 6	MADISON AVENUE TRUST 2013-650M 144A.....				10/10/2013	GOLDMAN SACHS & CO.....		1,029,951	1,000,000	2,135
61690L AA 8	MORGAN STAN CAP I TR 2013-ALTM A1 144A.....				03/06/2013	MORGAN STANLEY & CO. INC.....		1,019,976	1,000,000	1,183
61762X AU 1	MORGAN STANLEY BAML TRUST MSBA.....				10/10/2013	MORGAN STANLEY & CO. INC.....		1,029,931	1,000,000	2,603
61945C AC 7	MOSAIC CO 4.250% 11/15/23.....				11/07/2013	MORGAN STANLEY & CO. INC.....		2,429,887	2,435,000	.0
638612 AK 7	NATIONWIDE FINL SERV INC 144A.....				02/20/2013	JEFFERIES & CO INC.....		3,327,420	3,000,000	67,188
652482 AS 9	NEWS AMERICA INC 6.750% 01/09/38.....				09/27/2013	J.P. MORGAN SECURITIES INC.....		3,813,915	3,500,000	54,469
714264 AA 6	PERNOD-RICARD SA 144A 5.750% 04/07/21.....			F.....	11/05/2013	HSBC SECURITIES, INC.....		479,923	430,000	2,129
714294 AC 9	PERRIGO CO PLC 144A 4.000% 11/15/23.....			F.....	11/05/2013	HSBC SECURITIES, INC.....		44,812	45,000	.0
71645W AR 2	PETROBRAS INTL FIN CO LTD.....			F.....	03/07/2013	BARCLAYS.....		625,370	575,000	3,863
71654Q BG 6	PETROLEOS MEXICANOS WI EXCHGD.....			F.....	08/29/2013	Tax Free Exchange.....		642,970	650,000	.0
74340X AW 1	PROLOGIS LP 4.250% 08/15/23.....				08/08/2013	CITIGROUP.....		1,994,840	2,000,000	.0

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description			3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
835407 AA 5	SOMPO JAPAN INSURANCE INC 144A.....			F.....	03/21/2013	Various.....		1,355,000	1,355,000	0
83613G AA 7	SOUNDVIEW HM EQ LN 2008-1 A1 144A.....				10/31/2013	DIRECT.....		160,293	160,925	45
900151 AD 3	TURKIYE IS BANKASI AS 144A.....			F.....	04/03/2013	J.P. MORGAN SECURITIES INC.....		198,646	200,000	0
90270Y AA 7	UBS BARCLAYS COMM MTG 2013-C5 AS.....				02/15/2013	UBS WARBURG SECURITIES.....		1,029,992	1,000,000	2,510
91911T AM 5	VALE OVERSEAS LTD 4.375% 01/11/22.....			F.....	03/20/2013	Various.....		748,512	725,000	5,912
949456 AA 5	WELK RESORTS LLC WLKRG_13-A 144A.....				11/21/2013	BB&T CAPITAL MARKETS.....		677,210	677,302	0
98310W AL 2	WYNDHAM WORLDWIDE CORP.....				02/19/2013	J.P. MORGAN SECURITIES INC.....		3,743,475	3,750,000	0
98978V AB 9	ZOETIS INC EXCHGD 3.250% 02/01/23.....				10/25/2013	Tax Free Exchange.....		2,017,857	2,020,000	0
3899999.	Total - Bonds - Industrial and Miscellaneous.....							62,439,755	59,028,227	399,915
8399997.	Total - Bonds - Part 3.....							89,735,913	86,379,819	413,790
8399998.	Total - Bonds - Summary Item from Part 5.....							13,447,513	12,996,855	30,731
8399999.	Total - Bonds.....							103,183,426	99,376,674	444,521
9999999.	Total - Bonds, Preferred and Common Stocks.....							103,183,426	XXX.....	444,521

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		F o r e i 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's (Amortization)/ Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date		
Bonds - U.S. Government																							
36203V	ZX	1	GNMA 360858	7.000% 04/01/24					523	523	496	501	0	22	0	22	0	523	0	0	20	10/27/2019.	
36204N	F3	6	GNMA 374686	7.000% 04/01/24					21,570	21,570	20,451	20,680	0	891	0	891	0	21,570	0	0	1,070	10/27/2019.	
36204T	HK	3	GNMA 379234	7.000% 04/01/24					1,480	1,480	1,403	1,419	0	61	0	61	0	1,480	0	0	57	10/27/2019.	
36204T	LK	8	GNMA 379330	7.000% 04/01/24					11,313	11,313	10,727	10,846	0	467	0	467	0	11,313	0	0	340	10/27/2019.	
36205H	5Z	8	GNMA 391564	7.000% 05/01/24					849	849	805	814	0	35	0	35	0	849	0	0	34	11/16/2019.	
36205M	2G	2	GNMA 395075	7.000% 05/01/24					11,845	11,845	11,230	11,354	0	490	0	490	0	11,845	0	0	492	11/16/2019.	
36223A	RJ	3	GNMA 302089	7.000% 05/01/24					1,301	1,301	1,233	1,247	0	54	0	54	0	1,301	0	0	50	11/16/2019.	
36225A	QF	0	GNMA 780454	7.000% 10/01/26					553	553	555	555	0	(1)	0	(1)	0	553	0	0	18	06/04/2021.	
912828	BA	7	US TREASURY	3.625% 05/15/13					2,000,000	2,000,000	2,007,031	2,000,229	0	(229)	0	(229)	0	2,000,000	0	0	36,250	05/15/2013.	
0599999. Total - Bonds - U.S. Government									2,049,434	2,049,434	2,053,931	2,047,645	0	1,790	0	1,790	0	2,049,434	0	0	38,331	...XXX....	
Bonds - U.S. Special Revenue and Special Assessment																							
3134A4	TZ	7	FHLMC	4.500% 07/15/13					767,000	767,000	736,700	764,359	0	2,641	0	2,641	0	767,000	0	0	34,515	07/15/2013.	
31374W	5D	0	FNMA 326744	7.000% 12/01/25					31,103	31,103	31,220	31,172	0	(69)	0	(69)	0	31,103	0	0	1,911	11/08/2020.	
3137EA	BJ	7	FHLMC	3.500% 05/29/13					1,800,000	1,800,000	1,809,688	1,800,781	0	(781)	0	(781)	0	1,800,000	0	0	31,500	05/29/2013.	
3138E4	US	8	FNMA AK0592	3.500% 01/01/42					2,073,359	2,000,000	2,073,359	2,073,359	0	0	0	0	0	2,073,359	0	0	8,361	01/01/2042.	
31417C	B7	9	FNMA AB5461	3.000% 06/01/42					5,197,265	5,000,000	5,197,265	5,197,265	0	0	0	0	0	5,197,265	0	0	104,583	06/01/2042.	
876385	DA	0	TARRANT CNTY TEX HEALTH FACS B						160,000	160,000	162,696	160,352	0	(352)	0	(352)	0	160,000	0	0	8,000	03/06/2015.	
3199999. Total - Bonds - U.S. Special Revenue and Special Assessments									10,028,727	9,758,103	10,010,928	10,027,288	0	1,439	0	1,439	0	10,028,727	0	0	188,870	...XXX....	
Bonds - Industrial and Miscellaneous																							
00287Y	AC	3	ABBVIE INC 144A	2.900% 11/06/22					2,008,780	2,000,000	1,987,120	1,987,239	0	58	0	58	0	1,987,297	0	21,483	21,483	11,922	11/06/2022.
02003M	BQ	6	ALLSTATE LIFE GLOBL FUNDING II						2,000,000	2,000,000	1,998,000	1,999,531	0	469	0	469	0	2,000,000	0	0	53,750	04/30/2013.	
02005A	AG	3	ALLY MASTER OWNER TRUST 2010-3 A 144A						12,000,000	12,000,000	11,998,094	11,999,798	0	202	0	202	0	12,000,000	0	0	115,200	04/15/2015.	
04044T	AC	0	EXPRESS SCRIPTS HOLDING CO 144A EXCHGD						4,498,883	4,500,000	4,498,785	4,498,891	0	(7)	0	(7)	0	4,498,883	0	0	0	11/15/2016.	
04650N	AB	0	AT&T INC EXCHGD	5.350% 09/01/40					3,605,663	3,750,000	3,777,989	3,777,313	0	(230)	0	(230)	0	3,777,084	0	(171,421)	(171,421)	217,344	09/01/2040.
05531G	AA	9	BB&T CORP	3.950% 03/22/22					168,014	170,000	183,330	182,798	0	(877)	0	(877)	0	181,921	0	(13,907)	(13,907)	6,659	03/22/2022.
059512	AD	5	BANC OF A COMM MTGE 2007-3 AAB						106,269	106,269	104,707	105,921	0	349	0	349	0	106,269	0	0	3,298	04/10/2014.	
05954R	AC	9	BANC OF AMERICA LN 2007-BMB1 A2 144A						2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	6,382	08/15/2029.	
075887	BA	6	BECTON DICKINSON AND COMPANY						983,590	1,000,000	997,950	998,129	0	180	0	180	0	998,309	0	(14,719)	(14,719)	33,073	11/08/2021.
126650	AQ	3	CVS CAREMARK CORP 144A						49,929	49,929	46,731	47,456	0	2,473	0	2,473	0	49,929	0	0	1,579	01/10/2026.	
172967	GB	1	CITIGROUP INC	2.250% 08/07/15					509,210	500,000	498,820	498,967	0	276	0	276	0	499,244	0	9,966	9,966	12,563	08/07/2015.
22942K	CA	6	CREDIT SUISSE MTG 2006-7 9A4						4,575	37,206	4,575	4,575	0	0	0	0	0	4,575	0	0	0	02/05/2020.	
22942K	CA	6	CREDIT SUISSE MTG 2006-7 9A4						31,492	0	31,492	31,492	0	0	0	0	0	31,492	0	0	0	02/05/2020.	
2515A0	NY	5	DEUTSCHE BK AG	4.875% 05/20/13	F.				2,225,000	2,225,000	2,221,974	2,224,509	0	491	0	491	0	2,225,000	0	0	54,234	05/20/2013.	
263534	CB	3	DU PONT E I DE NEMOURS & CO						2,566,175	2,500,000	2,705,500	2,691,369	0	(13,289)	0	(13,289)	0	2,678,080	0	(111,905)	(111,905)	97,422	01/15/2021.
36185M	AF	9	GMAC MTGE CORP LN TR 2005-HE2 A6						131,904	Various	131,904	130,501	1,403	0	1,403	0	1,403	0	131,904	0	0	0	10/08/2019.
36185M	AF	9	GMAC MTGE CORP LN TR 2005-HE2 A6						244,803	316,002	244,803	244,803	0	0	0	0	0	244,803	0	0	0	10/08/2019.	
36228C	VR	1	GS MTG SEC CORP II 2005-GG4 AABA						902,111	902,111	911,102	902,111	0	0	0	0	0	902,111	0	0	49,941	12/10/2013.	
36228C	ZS	5	GS MTG SEC CORP II 2007-EOP A1 144A						1,555,642	1,555,642	1,548,258	1,555,120	0	521	0	521	0	1,555,642	0	0	12,645	03/06/2020.	
43718M	AD	6	RESIDENTIAL FNDG II 2006-HI4 A4						320,882	0	320,882	320,703	179	0	0	179	0	320,882	0	0	0	11/17/2023.	
46616Y	AA	2	321 HENDERSON REC LLC 2012-2A A 144A						43,606	43,606	43,592	43,592	0	14	0	14	0	43,606	0	0	1,076	03/21/2024.	
46631B	AF	2	JPMORGAN CHASE COMM 2007-LD11 ASB						1,871,107	1,871,107	1,867,526	1,867,526	0	3,581	0	3,581	0	1,871,107	0	0	60,090	07/09/2015.	
52108H	4U	5	LBUBS COMM MTGE TR 2005-C3 AAB						235,806	235,806	236,983	235,806	0	0	0	0	0	235,806	0	0	11,190	01/08/2014.	

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	F o r e i 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's (Amortization)/ Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
52522Q AM 4	LEHMAN MTGE TR 2007-10 3A1.....	...	12/27/2013.	Various.....		44,286	0	44,286	44,286	0	0	0	0	0	44,286	0	0	0	0	04/28/2017.
52522Q AM 4	LEHMAN MTGE TR 2007-10 3A1.....	...	12/02/2013.	Various.....		18,206	30,134	18,207	18,207	0	0	0	0	0	18,207	0	0	0	0	04/28/2017.
585055 AX 4	MEDTRONIC INC MEDTRONIC INC.....	...	06/12/2013.	WELLS FARGO BANK.....		3,037,140	3,000,000	3,069,030	3,064,904	0	(2,870)	0	(2,870)	0	3,062,034	0	(24,894)	(24,894)	70,833	03/15/2022.
6325C0 AR 2	NATIONAL AUSTRALIA BK 144A.....	F.	06/12/2013.	Maturity.....		2,000,000	2,000,000	1,999,920	1,999,860	0	140	0	140	0	2,000,000	0	0	0	53,500	06/12/2013.
63946B AE 0	NBC UNIVERSAL EXCHGD 4.375% 04/01/21.....	...	12/02/2013.	J.P. MORGAN SECURITIES INC...		1,600,245	1,500,000	1,499,581	1,499,598	0	37	0	37	0	1,499,635	0	100,610	100,610	77,292	04/01/2021.
65536P AA 8	NOMURA ASSET ACC CORP 2006-AF1 1A1A.....	...	12/26/2013.	Various.....		2,154	0	2,154	2,146	8	0	0	8	0	2,154	0	0	0	0	12/31/2013.
65536P AA 8	NOMURA ASSET ACC CORP 2006-AF1 1A1A.....	...	12/02/2013.	Various.....		748	2,723	748	748	0	0	0	0	0	748	0	0	0	0	12/31/2013.
698465 BJ 9	PANHANDLE EAST PIPE LINE.....	...	01/14/2013.	WELLS FARGO BANK.....		719,852	700,000	677,845	697,580	0	184	0	184	0	697,764	0	22,088	22,088	17,881	08/15/2013.
718172 AB 5	PHILIP MORRIS INTL INC.....	...	05/16/2013.	Various.....		2,450,000	2,450,000	2,544,308	2,476,117	0	(26,117)	0	(26,117)	0	2,450,000	0	0	0	59,719	05/16/2013.
74925F AA 1	RESIDENTIAL AC LN INC 2008-QR1 1A1.....	...	12/26/2013.	Various.....		24,977	0	24,977	24,862	115	0	0	115	0	24,977	0	0	0	0	09/29/2015.
74925F AA 1	RESIDENTIAL AC LN INC 2008-QR1 1A1.....	...	12/02/2013.	Various.....		68,205	111,389	68,205	68,205	0	0	0	0	0	68,205	0	0	0	0	09/29/2015.
80384H AA 8	SASCO 2008-03 A1 144A 0.445% 05/25/38.....	...	02/25/2013.	Paydown.....		87,878	87,878	86,430	85,500	2,297	82	0	2,379	0	87,878	0	0	0	54	05/25/2038.
884903 BA 2	THOMSON REUTERS CORP 5.950% 07/15/13.....	...	07/15/2013.	Maturity.....		5,250,000	5,250,000	5,257,403	5,250,794	0	(794)	0	(794)	0	5,250,000	0	0	0	312,375	07/15/2013.
908906 AC 4	UNIONBANCAL CORPORATION.....	E.	03/21/2013.	DEUTSCHE BANC ALEX BROWN.....		227,652	220,000	229,194	228,837	0	(197)	0	(197)	0	228,640	0	(989)	(989)	2,096	06/18/2022.
921796 MR 6	VANDERBILT MTGE & FIN 2002-C M1.....	...	12/01/2013.	Paydown.....		508,979	508,979	527,112	513,880	0	(4,901)	0	(4,901)	0	508,979	0	0	0	21,051	05/13/2017.
92857W AF 7	VODAFONE AIRTOUCH PLC NOTES.....	F.	12/16/2013.	Maturity.....		1,000,000	1,000,000	1,001,610	1,000,190	0	(190)	0	(190)	0	1,000,000	0	0	0	50,000	12/16/2013.
92976B HK 1	WACHOVIA BANK COM MTG2006-WL7A A2 144A...	...	08/16/2013.	Paydown.....		2,095,006	2,095,006	2,070,864	2,093,719	0	1,287	0	1,287	0	2,095,006	0	0	0	4,042	09/15/2021.
3899999.	Total - Bonds - Industrial and Miscellaneous.....					57,198,769	56,718,787	57,481,991	57,417,583	4,002	(39,128)	0	(35,126)	0	57,382,457	0	(183,688)	(183,688)	...1,417,211	XXX.....
8399997.	Total - Bonds - Part 4.....					69,276,930	68,526,324	69,546,850	69,492,516	4,002	(35,899)	0	(31,897)	0	69,460,618	0	(183,688)	(183,688)	...1,644,412	XXX.....
8399998.	Total - Bonds - Summary Item from Part 5.....					13,439,016	12,996,855	13,447,513	0	0	(10,360)	0	(10,360)	0	13,437,153	0	1,863	1,863	166,682	XXX.....
8399999.	Total - Bonds.....					82,715,946	81,523,179	82,994,363	69,492,516	4,002	(46,259)	0	(42,257)	0	82,897,771	0	(181,825)	(181,825)	...1,811,094	XXX.....
9999999.	Total - Bonds, Preferred and Common Stocks.....					82,715,946	XXX.....	82,994,363	69,492,516	4,002	(46,259)	0	(42,257)	0	82,897,771	0	(181,825)	(181,825)	...1,811,094	XXX.....

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21			
											12	13	14	15	16								
CUSIP Identification	Description	F o r e i g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends			
Bonds - U.S. Special Revenue and Special Assessment																							
3138WM	XK	2	FNMA AT0681	3.000% 03/01/43.....	...	08/08/2013	Various.....	09/10/2013	Various.....	5,000,001	5,197,268	5,197,268	5,197,268	0	0	0	0	0	0	17,084	4,584		
3138WM	XL	0	FNMA AT0682	3.000% 04/01/43.....	...	09/10/2013	CITIGROUP.....	12/01/2013	Paydown.....	12,703	13,204	12,703	12,703	0	(501)	0	(501)	0	0	63	12		
3138X0	Y2	8	FNMA AU1628	3.000% 07/01/43.....	...	09/10/2013	CITIGROUP.....	12/01/2013	Paydown.....	4,333	4,504	4,333	4,333	0	(171)	0	(171)	0	0	23	4		
3138X3	XH	0	FNMA AU4279	3.000% 09/01/43.....	...	09/10/2013	CITIGROUP.....	12/01/2013	Paydown.....	26,314	27,352	26,314	26,314	0	(1,038)	0	(1,038)	0	0	128	24		
31417E	ZB	0	FNMA AB7937	3.000% 02/01/43.....	...	09/10/2013	CITIGROUP.....	12/01/2013	Paydown.....	4,959	5,154	4,959	4,959	0	(196)	0	(196)	0	0	25	5		
31418A	EB	0	FNMA MA1029	3.500% 04/01/32.....	...	01/10/2013	Various.....	05/09/2013	Various.....	2,000,000	2,073,359	2,073,359	2,073,359	0	0	0	0	0	0	25,666	2,528		
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments.....										7,048,309	7,320,841	7,318,936	7,318,936	0	(1,906)	0	(1,906)	0	0	42,989	7,157	
Bonds - Industrial and Miscellaneous																							
45685E	AA	4	ING US INC 144A	5.500% 07/15/22.....	E.	02/13/2013	BANK OF AMERICA.....	08/08/2013	Tax Free Exchange.....	2,115,000	2,334,347	2,325,176	2,325,176	0	(9,170)	0	(9,170)	0	0	65,741	10,986		
69349L	AG	3	PNC BANK NATIONAL ASSOCIATION.....	...	...	02/08/2013	MORGAN STANLEY & CO. INC.	03/21/2013	MORGAN STANLEY & CO. INC.	1,140,000	1,108,319	1,110,531	1,108,668	0	349	0	349	0	1,863	1,863	13,167	9,491	
71656L	AP	6	PETROLEOS MEXICANOS 144A EXCHGD.....	...	F.	03/14/2013	BARCLAYS.....	08/29/2013	Tax Free Exchange.....	650,000	642,688	642,970	642,970	0	282	0	282	0	0	11,375	3,097		
83613G	AA	7	SOUNDVIEW HM EQ LN 2008-1 A1 144A.....	...	...	10/31/2013	DIRECT.....	11/25/2013	Paydown.....	848	845	848	848	0	3	0	3	0	0	1	0		
949456	AA	5	WELK RESORTS LLC WLKRG_13-A 144A.....	...	...	11/21/2013	BB&T CAPITAL MARKETS.....	12/15/2013	Paydown.....	22,698	22,695	22,698	22,698	0	3	0	3	0	0	37	0		
98978V	AA	1	ZOETIS INC 144A EXCHGD.....	...	...	01/16/2013	BARCLAYS.....	10/25/2013	Tax Free Exchange.....	2,020,000	2,017,778	2,017,857	2,017,857	0	79	0	79	0	0	33,372	0		
3899999.	Total - Bonds - Industrial and Miscellaneous.....										5,948,546	6,126,672	6,120,080	6,118,217	0	(8,454)	0	(8,454)	0	1,863	1,863	123,693	23,574
8399998.	Total - Bonds.....										12,996,855	13,447,513	13,439,016	13,437,153	0	(10,360)	0	(10,360)	0	1,863	1,863	166,682	30,731
9999999.	Total - Bonds, Preferred and Common Stocks.....										13,447,513	13,439,016	13,439,016	13,437,153	0	(10,360)	0	(10,360)	0	1,863	1,863	166,682	30,731

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4	5	6	7	8	Stock of Such Company Owned by Insurer on Statement Date	
CUSIP Identifi- cation	Description Name of Subsidiary, Controlled or Affiliated Company	Foreign	NAIC Company Code or Alien Insurer Identification Number	NAIC Valuation Method (See SVO Purposes and Procedures Manual)	Do Insurer's Assets Include Intangible Assets Connected with Holding of Such Company's Stock?	Total Amount of Such Intangible Assets	Book/Adjusted Carrying Value	9	10
								Number of Shares	% of Outstanding

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.

NONE

SCHEDULE D - PART 6 - SECTION 2

1	2	3	4	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
CUSIP Identifi- cation	Name of Lower-Tier Company	Name of Company Listed in Section 1 Which Controls Lower-Tier Company	Total Amount of Intangible Assets Included in Amount Shown in Column 7, Section 1	5	6
				Number of Shares	% of Outstanding

NONE

SCHEDULE DA - PART 1

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

1	2	Codes		5	6	7	8	Change in Book/Adjusted Carrying Value				13	14	Interest						21	
		3	4					9	10	11	12			15	16	17	18	19	20		
CUSIP Identification	Description		Code	F o r e i g n	Date Acquired	Name of Vendor	Maturity Date	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.	Par Value	Actual Cost	Amount Due and Accrued December 31 of Current Year on Bond Not in Default	Non- Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
Exempt Money Market Mutual Funds																					
31846V	41	9	FIRST AMERICAN TREASURY OBLIGA NC AND AZ	SD	...	10/01/2013.	DIRECT	.....	....XXX.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
8899999. Total - Exempt Money Market Mutual Funds								.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
Class One Money Market Mutual Funds																					
23337T	20	1	DWS MONEY MARKET SERIES INST	.....	..	12/31/2013.	DIRECT	.....	....XXX.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
31607A	20	8	FIDELITY PRIME MON MAR-I INSTITUTIONAL C	.....	..	12/31/2013.	DIRECT	.....	....XXX.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
000000	00	0	FFI SELECT INSTITUTIONAL FUND	.....	..	12/31/2013.	DIRECT	.....	....XXX.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
4812A0	36	7	JPMORGAN PRIME MONEY MRKT FUND	.....	..	12/31/2013.	DIRECT	.....	....XXX.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
60934N	20	3	FEDERATED PRIME OBLIGATIONS FD	.....	..	12/31/2013.	DIRECT	.....	....XXX.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
61747C	71	5	MORGAN STANLEY PRIME MONEY MAR MUTUAL FU	.....	..	12/31/2013.	DIRECT	.....	....XXX.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
94984B	79	3	WELLS FARGO ADV HER MMKT	.....	..	12/31/2013.	DIRECT	.....	....XXX.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
8999999. Total - Class One Money Market Mutual Funds								.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
9199999. Total - Short-Term Investments								.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....

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

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

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

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

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

Sch. DB-Pt. D-Sn. 1
NONE

Sch. DB-Pt. D-Sn. 2
NONE

SCHEDULE DL - PART 1

SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

1			2	3	4	5	6	7
CUSIP Identification			Description	Code	NAIC Designation /Market Indicator	Fair Value	Book/Adjusted Carrying Value	Maturity Dates
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities								
02005A BC 1			ALLY MASTER OWNER TRUST.....		1AM.....	1,550,914	1,550,977	01/15/2016....
03064U AB 6			AMERICREDIT AUTO REC TR 2012-1.....		1AM.....	13,399	13,399	10/08/2015....
03065C AA 7			AMERICREDIT AUTO REC TR 2013-4.....		1AM.....	316,680	316,680	08/08/2014....
03065E AA 3			AMCAR_13-5.....		1AM.....	396,398	396,398	12/05/2014....
05377R AH 7			AVIS BUDGET GROUP INC.....		1AM.....	177,134	177,117	04/20/2015....
14313J AB 7			CARMAX AUTO OWNER TRUST 2012-2.....		1AM.....	53,588	53,591	05/15/2015....
254683 AP 0			DISCOVER CARD EXEC NOTE TRUST.....		1AM.....	400,148	400,128	08/15/2016....
34528Q BK 9			FORD CREDIT FLOORPLAN MSTR TR.....		1AM.....	895,081	895,115	01/15/2016....
34528Q BM 5			FORD CREDIT FLOORPLAN MSTR TR.....		1AM.....	480,202	480,218	01/15/2016....
404225 AM 6			HLSS SERVICER ADV REC 2013-T1.....		1AM.....	1,265,000	1,265,658	01/15/2044....
43813X AB 0			HONDA AUTO REC OWNER TR 2013-3.....		1AM.....	71,877	71,883	12/15/2014....
46629R AB 0			JPMORGAN CHASE COMM 2006-FL2A.....		1FM.....	255,822	257,782	11/15/2018....
65475N AD 0			NISSAN AUTO LEASE TR 2011-B.....		1AM.....	168,334	168,330	02/15/2015....
80282V AB 8			SANTANDER DR AUTO REC 2012-2.....		1AM.....	3,030	3,030	05/15/2015....
3499999			Industrial & Miscellaneous - Commercial Mortgage-Backed Securities.....			6,047,607	6,050,305	...XXX.....
3899999			Total - Industrial & Miscellaneous (Unaffiliated).....			6,047,607	6,050,305	...XXX.....
6399999			Total - Commercial Mortgage-Backed Securities.....			6,047,607	6,050,305	...XXX.....
6599999			Subtotal - Bonds.....			6,047,607	6,050,305	...XXX.....
Short-Term Invested Assets (Schedule DA Type)								
06740B AE 7			BARCLAYS PLC.....			750,000	750,000	02/03/2014....
09248U 61 9			BLACKROCK LIQUIDITY FUNDS.....			1,751,124	1,751,124	01/01/2014....
12625H AA 0			CNH EQUIPMENT TRUST CNH_13-B.....			392,412	392,345	06/15/2014....
19422D CH 2			JPMORGAN CHASE & CO.....			999,416	999,416	03/17/2014....
23384E C5 4			DAIMLER AG.....			649,647	649,647	03/05/2014....
48802W UC 0			KELLS FUNDING.....			1,499,940	1,499,940	01/07/2014....
86562L E6 5			SUMITOMO MITSUI FINANCIAL GRP.....			1,248,958	1,248,958	05/06/2014....
92857M CL 4			VODAFONE AIRTOUCH PLC.....			999,133	999,133	03/20/2014....
8999999			Total - Short-Term Invested Assets (Schedule DA Type).....			8,290,630	8,290,563	...XXX.....
Cash Equivalents (Schedle E Part 2 Type)								
000000 00 0			BARCLAYS PLC.....			1,000,000	1,000,000	01/21/2014....
000000 00 0			BONY CASH RESERVE.....			7	7	01/01/2014....
000000 00 0			CHESHAM FINANCE LTD.....			999,994	999,994	01/02/2014....
000000 00 0			CREDIT SUISSE GROUP AG.....			750,000	750,000	02/04/2014....
000000 00 0			DOMINION RESOURCES INC.....			1,249,983	1,249,983	01/03/2014....
000000 00 0			EBURY FINANCE LLC.....			999,994	999,994	01/02/2014....
000000 00 0			GOLDMAN SACHS GROUP INC.....			1,000,000	1,000,000	03/17/2014....
000000 00 0			GOTHAM FUNDING CORP.....			999,937	999,937	01/16/2014....
000000 00 0			MIZUHO FINANCIAL GROUP INC.....			749,767	749,767	02/26/2014....
000000 00 0			MONT BLANC CAPITAL CORP.....			999,922	999,922	01/15/2014....
000000 00 0			NIEUW AMSTERDAM REC.....			999,844	999,844	02/03/2014....
000000 00 0			SHEFFIELD RECEIVABLES.....			999,916	999,916	01/17/2014....
9199999			Total - Cash Equivalents (Schedule E Part 2 Type).....			10,749,365	10,749,365	...XXX.....
9999999			Totals.....			25,087,602	25,090,233	...XXX.....

General Interrogatories:

1. The activity for the year: Fair Value \$.....7,375,229 Book/Adjusted Carrying Value \$.....7,362,991
2. Average balance for the year: Fair Value \$.....27,037,862 Book/Adjusted Carrying Value \$.....27,092,953
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
NAIC 1: \$.....6,050,305 NAIC 2: \$.....0 NAIC 3: \$.....0 NAIC 4: \$.....0 NAIC 5: \$.....0 NAIC 6: \$.....0

SCHEDULE DL - PART 2

SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

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

General Interrogatories:

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

NONE

SCHEDULE E - PART 1 - CASH

1	2	3	4	5	6	7
Depository	Code	Rate of Interest	Amount of Interest Received During Year	Amount of Interest Accrued December 31 of Current Year	Balance	*
Open Depositories						
HSBC Bank USA New York, New York.....	.....	.....0.000	0	0	976,275	XXX
J.P. Morgan Chase North Syracuse, New York.....	.....	.....0.000	0	0	(16,794,675)	XXX
0199999. Total - Open Depositories.....	.XXX..	.XXX.....	0	0	(15,818,400)	XXX..
0399999. Total Cash on Deposit.....	.XXX..	.XXX.....	0	0	(15,818,400)	XXX..
0599999. Total Cash.....	.XXX..	.XXX.....	0	0	(15,818,400)	XXX..

TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR							
1. January.....	(18,307,105)	4. April.....	(17,546,494)	7. July.....	(18,451,824)	10. October.....	(20,542,483)
2. February.....	(17,535,659)	5. May.....	(16,271,724)	8. August.....	(4,699,490)	11. November.....	(17,902,917)
3. March.....	(17,828,821)	6. June.....	(16,253,796)	9. September.....	(16,003,687)	12. December.....	(15,818,400)

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1	2	3	4	5	6	7	8
Description	Code	Date Acquired	Rate of Interest	Maturity	Book/Adjusted Carrying Value	Amount of Interest Due & Accrued	Amount Received During Year
Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations							
OGE ENERGY CORPORATION 144A CP.....		12/16/2013	0.250	01/13/2014	8,699,275	0	967
REGENCY MARKETS NO 1 LLC CP 144A.....		12/16/2013	0.140	01/15/2014	6,499,646	0	404
3299999. Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations.....					15,198,921	0	1,371
3899999. Total - Industrial and Miscellaneous (Unaffiliated).....					15,198,921	0	1,371
Total Bonds							
7799999. Subtotals - Issuer Obligations.....					15,198,921	0	1,371
8399999. Subtotals - Bonds.....					15,198,921	0	1,371
8699999. Total - Cash Equivalents.....					15,198,921	0	1,371

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

		1	2	Deposits for the Benefit of All Policyholders		All Other Special Deposits	
		Type of Deposit	Purpose of Deposit	3 Book/Adjusted Carrying Value	4 Fair Value	5 Book/Adjusted Carrying Value	6 Fair Value
States, Etc.							
1.	Alabama.....AL			0	0	0	0
2.	Alaska.....AK			0	0	0	0
3.	Arizona.....AZ			0	0	0	0
4.	Arkansas.....AR	B...	State deposit.....	159,981	157,002	0	0
5.	California.....CA			0	0	0	0
6.	Colorado.....CO			0	0	0	0
7.	Connecticut.....CT			0	0	0	0
8.	Delaware.....DE			0	0	0	0
9.	District of Columbia.....DC			0	0	0	0
10.	Florida.....FL			0	0	0	0
11.	Georgia.....GA	B...	State deposit.....	109,987	107,939	0	0
12.	Hawaii.....HI			0	0	0	0
13.	Idaho.....ID			0	0	0	0
14.	Illinois.....IL			0	0	0	0
15.	Indiana.....IN			0	0	0	0
16.	Iowa.....IA			0	0	0	0
17.	Kansas.....KS			0	0	0	0
18.	Kentucky.....KY			0	0	0	0
19.	Louisiana.....LA			0	0	0	0
20.	Maine.....ME			0	0	0	0
21.	Maryland.....MD			0	0	0	0
22.	Massachusetts.....MA	B...	State deposit.....	199,977	196,252	0	0
23.	Michigan.....MI			0	0	0	0
24.	Minnesota.....MN			0	0	0	0
25.	Mississippi.....MS			0	0	0	0
26.	Missouri.....MO			0	0	0	0
27.	Montana.....MT			0	0	0	0
28.	Nebraska.....NE			0	0	0	0
29.	Nevada.....NV			0	0	0	0
30.	New Hampshire.....NH			0	0	0	0
31.	New Jersey.....NJ			0	0	0	0
32.	New Mexico.....NM	B...	State deposit.....	319,963	314,003	0	0
33.	New York.....NY			0	0	0	0
34.	North Carolina.....NC	B...	State deposit.....	314,963	309,097	15,880	16,740
35.	North Dakota.....ND			0	0	0	0
36.	Ohio.....OH	B...	State deposit.....	2,600,148	2,823,194	0	0
37.	Oklahoma.....OK			0	0	0	0
38.	Oregon.....OR	B...	State deposit.....	299,965	294,378	0	0
39.	Pennsylvania.....PA			0	0	0	0
40.	Rhode Island.....RI			0	0	0	0
41.	South Carolina.....SC			0	0	0	0
42.	South Dakota.....SD			0	0	0	0
43.	Tennessee.....TN			0	0	0	0
44.	Texas.....TX			0	0	0	0
45.	Utah.....UT			0	0	0	0
46.	Vermont.....VT			0	0	0	0
47.	Virginia.....VA	B...	State deposit.....	549,936	539,693	0	0
48.	Washington.....WA			0	0	0	0
49.	West Virginia.....WV			0	0	0	0
50.	Wisconsin.....WI			0	0	0	0
51.	Wyoming.....WY			0	0	0	0
52.	American Samoa.....AS			0	0	0	0
53.	Guam.....GU	B...	State deposit.....	0	0	52,934	55,801
54.	Puerto Rico.....PR			0	0	0	0
55.	US Virgin Islands.....VI			0	0	0	0
56.	Northern Mariana Islands.....MP			0	0	0	0
57.	Canada.....CAN			0	0	0	0
58.	Aggregate Alien and Other.....OT	...XXX	XXX.....	0	0	0	0
59.	Total.....	...XXX	XXX.....	4,554,920	4,741,558	68,814	72,541
DETAILS OF WRITE-INS							
5801.	.....			.....0	0	0	0
5802.	.....			.....0	0	0	0
5803.	.....			.....0	0	0	0
5898.	Summary of remaining write-ins for line 58 from overflow page.....	...XXX	XXX.....	0	0	0	0
5899.	Total (Lines 5801 thru 5803+5898) (Line 58 above).....	...XXX	XXX.....	0	0	0	0

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