



ANNUAL STATEMENT

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

Mid-Continent Casualty Company

NAIC Group Code.....84, 84
(Current Period) (Prior Period)

NAIC Company Code..... 23418

Employer's ID Number..... 73-0556513

Organized under the Laws of Ohio

State of Domicile or Port of Entry Ohio

Country of Domicile US

Incorporated/Organized..... February 26, 1947

Commenced Business..... February 26, 1948

Statutory Home Office

301 E. 4th Street..... Cincinnati OH US 45202
(Street and Number) (City or Town, State, Country and Zip Code)

Main Administrative Office

1437 South Boulder Dr..... Tulsa OK US..... 74119
(Street and Number) (City or Town, State, Country and Zip Code)

918-587-7221
(Area Code) (Telephone Number)

Mail Address

P.O. Box 1409..... Tulsa OK US 74101
(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)

Primary Location of Books and Records

1437 South Boulder Dr..... Tulsa OK US 74119
(Street and Number) (City or Town, State, Country and Zip Code)

918-587-7221
(Area Code) (Telephone Number)

Internet Web Site Address

Statutory Statement Contact

Gregory Patrick Jones
(Name)
gjones@mcg-ins.com
(E-Mail Address)

918-587-7221 x 250
(Area Code) (Telephone Number) (Extension)
918-588-1253
(Fax Number)

OFFICERS

Name	Title	Name	Title
1. James Steven Davis #	President	2. Sharon Lee Anne Hackl #	Secretary
3. Gregory Patrick Jones	Treasurer	4.	

OTHER

Todd Anthony Bazata	Vice-President	Richard Leon Simpson	Vice-President
Stephen Kirby Pancoast	Vice-President	Gregory Patrick Jones	Vice-President
Nora Anne Webb	Vice-President	John Allen Gant	Vice-President
David Bernard Dyke	Vice-President	Robert Dewayne Martin	Vice-President

DIRECTORS OR TRUSTEES

Eve Cutler Rosen	Donald Dumford Larson	Gary John Gruber	Keith Alan Jensen
David John Witzgall	Ronald James Brichler	James Steven Davis	

State of..... Ohio
County of..... Hamilton

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)
James Steven Davis

1. (Printed Name)
President

(Title)

(Signature)
Sharon Lee Anne Hackl

2. (Printed Name)
Secretary

(Title)

(Signature)
Gregory Patrick Jones

3. (Printed Name)
Treasurer

(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

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.....	3,508,798	0.9	3,508,798		3,508,798	0.9
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies.....	44,956	0.0	44,956		44,956	0.0
1.22 Issued by U.S. government sponsored agencies.....		0.0			0	0.0
1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities).....	2,009,588	0.5	2,009,588		2,009,588	0.5
1.4 Securities issued by states, territories and possessions and political subdivisions in the U.S.:						
1.41 States, territories and possessions general obligations.....	9,835,484	2.4	9,835,484		9,835,484	2.4
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations.....	14,956,283	3.6	14,956,283		14,956,283	3.6
1.43 Revenue and assessment obligations.....	109,498,549	26.6	109,498,549		109,498,549	26.6
1.44 Industrial development and similar obligations.....	14,732,218	3.6	14,732,218		14,732,218	3.6
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA.....		0.0			0	0.0
1.512 Issued or guaranteed by FNMA and FHLMC.....		0.0			0	0.0
1.513 All other.....	1,836,320	0.4	1,836,320		1,836,320	0.4
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA.....	435,279	0.1	435,279		435,279	0.1
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.....	2,735,621	0.7	2,735,621		2,735,621	0.7
1.523 All other.....	51,269,734	12.5	51,269,734		51,269,734	12.5
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities).....	47,611,132	11.6	47,611,132		47,611,132	11.6
2.2 Unaffiliated non-U.S. securities (including Canada).....	26,519,621	6.4	26,519,621		26,519,621	6.4
2.3 Affiliated securities.....		0.0			0	0.0
3. Equity interests:						
3.1 Investments in mutual funds.....		0.0			0	0.0
3.2 Preferred stocks:						
3.21 Affiliated.....		0.0			0	0.0
3.22 Unaffiliated.....	22,641,711	5.5	22,641,711		22,641,711	5.5
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated.....		0.0			0	0.0
3.32 Unaffiliated.....	15,075,303	3.7	15,075,303		15,075,303	3.7
3.4 Other equity securities:						
3.41 Affiliated.....	56,338,247	13.7	56,288,247		56,288,247	13.7
3.42 Unaffiliated.....		0.0			0	0.0
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated.....		0.0			0	0.0
3.52 Unaffiliated.....		0.0			0	0.0
4. Mortgage loans:						
4.1 Construction and land development.....		0.0			0	0.0
4.2 Agricultural.....		0.0			0	0.0
4.3 Single family residential properties.....		0.0			0	0.0
4.4 Multifamily residential properties.....		0.0			0	0.0
4.5 Commercial loans.....		0.0			0	0.0
4.6 Mezzanine real estate loans.....		0.0			0	0.0
5. Real estate investments:						
5.1 Property occupied by company.....		0.0			0	0.0
5.2 Property held for production of income (including \$.....0 of property acquired in satisfaction of debt).....		0.0			0	0.0
5.3 Property held for sale (including \$.....0 property acquired in satisfaction of debt).....		0.0			0	0.0
6. Contract loans.....		0.0			0	0.0
7. Derivatives.....		0.0			0	0.0
8. Receivables for securities.....	15,165	0.0	15,165		15,165	0.0
9. Securities lending (Line 10, Asset Page reinvested collateral).....		0.0		XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments.....	32,420,994	7.9	32,420,994		32,420,994	7.9
11. Other invested assets.....		0.0			0	0.0
12. Total invested assets.....	411,485,002	100.0	411,435,002	0	411,435,002	100.0

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

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

NONE

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

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

NONE

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year.....		394,119,674
2.	Cost of bonds and stocks acquired, Part 3, Column 7.....		70,441,693
3.	Accrual of discount.....		1,237,432
4.	Unrealized valuation increase (decrease):		
4.1	Part 1, Column 12.....	144,332	
4.2	Part 2, Section 1, Column 15.....	(1,247,177)	
4.3	Part 2, Section 2, Column 13.....	(1,031,782)	
4.4	Part 4, Column 11.....	(113,357)	(2,247,984)
5.	Total gain (loss) on disposals, Part 4, Column 19.....		1,811,118
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7.....		84,464,468
7.	Deduct amortization of premium.....		1,666,474
8.	Total foreign exchange change in book/adjusted carrying value:		
8.1	Part 1, Column 15.....		
8.2	Part 2, Section 1, Column 19.....		
8.3	Part 2, Section 2, Column 16.....		
8.4	Part 4, Column 15.....		0
9.	Deduct current year's other-than-temporary impairment recognized:		
9.1	Part 1, Column 14.....	29,245	
9.2	Part 2, Section 1, Column 17.....		
9.3	Part 2, Section 2, Column 14.....	152,900	
9.4	Part 4, Column 13.....		182,145
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....		379,048,843
11.	Deduct total nonadmitted amounts.....		50,000
12.	Statement value at end of current period (Line 10 minus Line 11).....		378,998,843

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.....	3,553,754	3,634,163	3,585,156	3,524,956
	2. Canada.....	2,009,588	2,029,887	2,094,580	2,000,000
	3. Other Countries.....				
	4. Totals.....	5,563,342	5,664,050	5,679,736	5,524,956
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals.....	9,835,484	10,441,655	10,045,330	9,565,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals.....	14,956,283	15,700,138	15,793,202	14,225,000
U.S. Special Revenue and Special Assessment Obligations and All Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions	7. Totals.....	124,666,046	127,748,108	126,678,358	123,058,224
Industrial and Miscellaneous and Hybrid Securities (Unaffiliated)	8. United States.....	103,452,807	111,749,740	112,052,531	115,853,536
	9. Canada.....	3,610,626	3,844,753	3,756,150	3,500,000
	10. Other Countries.....	22,908,994	23,065,679	22,884,925	23,000,000
	11. Totals.....	129,972,427	138,660,172	138,693,606	142,353,536
Parent, Subsidiaries and Affiliates	12. Totals.....				
	13. Total Bonds.....	284,993,582	298,214,123	296,890,232	294,726,716
PREFERRED STOCKS Industrial and Miscellaneous (Unaffiliated)	14. United States.....	22,641,711	23,335,093	25,596,188	
	15. Canada.....				
	16. Other Countries.....				
	17. Totals.....	22,641,711	23,335,093	25,596,188	
Parent, Subsidiaries and Affiliates	18. Totals.....				
	19. Total Preferred Stocks.....	22,641,711	23,335,093	25,596,188	
COMMON STOCKS Industrial and Miscellaneous (Unaffiliated)	20. United States.....	15,075,303	15,075,303	14,250,005	
	21. Canada.....				
	22. Other Countries.....				
	23. Totals.....	15,075,303	15,075,303	14,250,005	
Parent, Subsidiaries and Affiliates	24. Totals.....	56,338,247	56,338,247	23,450,000	
	25. Total Common Stocks.....	71,413,550	71,413,550	37,700,005	
	26. Total Stocks.....	94,055,261	94,748,643	63,296,193	
	27. Total Bonds and Stocks....	379,048,843	392,962,766	360,186,425	

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

5015

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.....	21,989,998	3,537,254				25,527,252	8.3	29,400,842	8.9	25,527,252	
1.2	NAIC 2.....						0	0.0		0.0		
1.3	NAIC 3.....						0	0.0		0.0		
1.4	NAIC 4.....						0	0.0		0.0		
1.5	NAIC 5.....						0	0.0		0.0		
1.6	NAIC 6.....						0	0.0		0.0		
1.7	Totals.....	21,989,998	3,537,254	0	0	0	25,527,252	8.3	29,400,842	8.9	25,527,252	0
2.	All Other Governments											
2.1	NAIC 1.....	2,009,588					2,009,588	0.7	2,030,067	0.6	2,009,588	
2.2	NAIC 2.....						0	0.0		0.0		
2.3	NAIC 3.....						0	0.0		0.0		
2.4	NAIC 4.....						0	0.0		0.0		
2.5	NAIC 5.....						0	0.0		0.0		
2.6	NAIC 6.....						0	0.0		0.0		
2.7	Totals.....	2,009,588	0	0	0	0	2,009,588	0.7	2,030,067	0.6	2,009,588	0
3.	U.S. States, Territories and Possessions, etc., Guaranteed											
3.1	NAIC 1.....		9,835,484				9,835,484	3.2	9,870,480	3.0	9,835,484	
3.2	NAIC 2.....						0	0.0		0.0		
3.3	NAIC 3.....						0	0.0		0.0		
3.4	NAIC 4.....						0	0.0		0.0		
3.5	NAIC 5.....						0	0.0		0.0		
3.6	NAIC 6.....						0	0.0		0.0		
3.7	Totals.....	0	9,835,484	0	0	0	9,835,484	3.2	9,870,480	3.0	9,835,484	0
4.	U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed											
4.1	NAIC 1.....	2,000,000	10,684,194		2,272,089		14,956,283	4.9	14,105,518	4.2	14,956,283	
4.2	NAIC 2.....						0	0.0	2,704,076	0.8		
4.3	NAIC 3.....						0	0.0		0.0		
4.4	NAIC 4.....						0	0.0		0.0		
4.5	NAIC 5.....						0	0.0		0.0		
4.6	NAIC 6.....						0	0.0		0.0		
4.7	Totals.....	2,000,000	10,684,194	0	2,272,089	0	14,956,283	4.9	16,809,594	5.1	14,956,283	0
5.	U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed											
5.1	NAIC 1.....	4,883,726	39,358,587	11,628,042	27,064,112	26,210,277	109,144,744	35.6	112,041,170	33.7	109,144,744	
5.2	NAIC 2.....	1,976,265	4,561,396	7,635,451		1,348,190	15,521,302	5.1	14,127,468	4.3	15,521,303	
5.3	NAIC 3.....						0	0.0		0.0		
5.4	NAIC 4.....						0	0.0		0.0		
5.5	NAIC 5.....						0	0.0		0.0		
5.6	NAIC 6.....						0	0.0		0.0		
5.7	Totals.....	6,859,991	43,919,983	19,263,493	27,064,112	27,558,467	124,666,046	40.6	126,168,639	38.0	124,666,046	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

		1	2	3	4	5	6	7	8	9	10	11
NAIC Designation		1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	Total Current Year	Column 6 as a % of Line 9.7	Total from Column 6 Prior Year	% from Col. 7 Prior Year	Total Publicly Traded	Total Privately Placed (a)
6.	Industrial and Miscellaneous (unaffiliated)											
6.1	NAIC 1	29,240,390	42,893,585	19,205,933	4,346,056	2,740,432	98,426,396	32.1	109,621,452	33.0	58,948,771	39,477,625
6.2	NAIC 2	7,467,372	14,697,372	3,718,527		1,000,022	26,883,293	8.8	32,651,628	9.8	15,193,123	11,690,170
6.3	NAIC 3	263,240	1,622,664	79,872	40,962	126,717	2,133,454	0.7	3,575,230	1.1	680,598	1,452,856
6.4	NAIC 4		10,059	18,568	58,826	228,896	316,349	0.1		0.0		316,349
6.5	NAIC 5						0	0.0		0.0		
6.6	NAIC 6	176,942	34,212		104	1,677	212,935	0.1	47,612	0.0		212,935
6.7	Totals	37,147,944	59,257,892	23,022,900	4,445,948	4,097,743	127,972,426	41.7	145,895,923	43.9	74,822,492	53,149,935
7.	Hybrid Securities											
7.1	NAIC 1						0	0.0		0.0		
7.2	NAIC 2					2,000,000	2,000,000	0.7	2,000,000	0.6	2,000,000	
7.3	NAIC 3						0	0.0		0.0		
7.4	NAIC 4						0	0.0		0.0		
7.5	NAIC 5						0	0.0		0.0		
7.6	NAIC 6						0	0.0		0.0		
7.7	Totals	0	0	0	0	2,000,000	2,000,000	0.7	2,000,000	0.6	2,000,000	0
8.	Parent, Subsidiaries and Affiliates											
8.1	NAIC 1						0	0.0		0.0		
8.2	NAIC 2						0	0.0		0.0		
8.3	NAIC 3						0	0.0		0.0		
8.4	NAIC 4						0	0.0		0.0		
8.5	NAIC 5						0	0.0		0.0		
8.6	NAIC 6						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

		1	2	3	4	5	6	7	8	9	10	11
	NAIC Designation	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	Total Current Year	Column 6 as a % of Line 9.7	Total from Column 6 Prior Year	% from Col. 7 Prior Year	Total Publicly Traded	Total Privately Placed (a)
9.	Total Bonds Current Year											
9.1	NAIC 1.....	(d).....60,123,703	106,309,104	30,833,976	33,682,257	28,950,708	259,899,747	84.7	XXX.....	XXX.....	220,422,122	39,477,625
9.2	NAIC 2.....	(d).....9,443,637	19,258,768	11,353,978	0	4,348,212	44,404,595	14.5	XXX.....	XXX.....	32,714,425	11,690,170
9.3	NAIC 3.....	(d).....263,240	1,622,664	79,872	40,962	126,717	2,133,454	0.7	XXX.....	XXX.....	680,598	1,452,856
9.4	NAIC 4.....	(d).....0	10,059	18,568	58,826	228,896	316,349	0.1	XXX.....	XXX.....	0	316,349
9.5	NAIC 5.....	(d).....0	0	0	0	0	(c).....0	0.0	XXX.....	XXX.....	0	0
9.6	NAIC 6.....	(d).....176,942	34,212	0	104	1,677	(c).....212,935	0.1	XXX.....	XXX.....	0	212,935
9.7	Totals.....	70,007,522	127,234,807	42,286,393	33,782,148	33,656,210	(b).....306,967,080	100.0	XXX.....	XXX.....	253,817,145	53,149,935
9.8	Line 9.7 as a % of Col. 6.....	22.8	41.4	13.8	11.0	11.0	100.0	XXX.....	XXX.....	XXX.....	82.7	17.3
10.	Total Bonds Prior Year											
10.1	NAIC 1.....	70,951,588	105,252,350	28,609,024	38,996,988	33,259,581	XXX.....	XXX.....	277,069,531	83.4	243,280,269	33,789,262
10.2	NAIC 2.....	7,493,449	33,095,157	7,354,952	182,069	3,357,546	XXX.....	XXX.....	51,483,173	15.5	38,974,795	12,508,378
10.3	NAIC 3.....	1,115,267	1,400,048	59,887		1,000,029	XXX.....	XXX.....	3,575,230	1.1	2,000,297	1,574,933
10.4	NAIC 4.....						XXX.....	XXX.....	0	0.0		
10.5	NAIC 5.....						XXX.....	XXX.....	(c).....0	0.0		
10.6	NAIC 6.....		39,911		446	7,255	XXX.....	XXX.....	(c).....47,612	0.0		47,612
10.7	Totals.....	79,560,304	139,787,466	36,023,863	39,179,502	37,624,410	XXX.....	XXX.....	(b).....332,175,546	100.0	284,255,361	47,920,185
10.8	Line 10.7 as a % of Col. 8.....	24.0	42.1	10.8	11.8	11.3	XXX.....	XXX.....	100.0	XXX.....	85.6	14.4
11.	Total Publicly Traded Bonds											
11.1	NAIC 1.....	52,581,345	89,603,996	18,722,091	32,067,269	27,447,421	220,422,122	71.8	243,280,269	73.2	220,422,122	XXX.....
11.2	NAIC 2.....	6,974,905	10,066,890	11,324,418	4,348,212	32,714,425	32,714,425	10.7	38,974,795	11.7	32,714,425	XXX.....
11.3	NAIC 3.....	140,437	292,610	79,872	40,962	126,717	680,598	0.2	2,000,297	0.6	680,598	XXX.....
11.4	NAIC 4.....						0	0.0	0	0.0	0	XXX.....
11.5	NAIC 5.....						0	0.0	0	0.0	0	XXX.....
11.6	NAIC 6.....						0	0.0	0	0.0	0	XXX.....
11.7	Totals.....	59,696,687	99,963,497	30,126,381	32,108,230	31,922,350	253,817,145	82.7	284,255,361	85.6	253,817,145	XXX.....
11.8	Line 11.7 as a % of Col. 6.....	23.5	39.4	11.9	12.7	12.6	100.0	XXX.....	XXX.....	XXX.....	100.0	XXX.....
11.9	Line 11.7 as a % of Line 9.7, Col. 6, Section 9.....	19.4	32.6	9.8	10.5	10.4	82.7	XXX.....	XXX.....	XXX.....	82.7	XXX.....
12.	Total Privately Placed Bonds											
12.1	NAIC 1.....	7,542,358	16,705,107	12,111,885	1,614,988	1,503,287	39,477,625	12.9	33,789,262	10.2	XXX.....	39,477,625
12.2	NAIC 2.....	2,468,732	9,191,878	29,560			11,690,170	3.8	12,508,378	3.8	XXX.....	11,690,170
12.3	NAIC 3.....	122,802	1,330,053				1,452,856	0.5	1,574,933	0.5	XXX.....	1,452,856
12.4	NAIC 4.....		10,059	18,568	58,826	228,896	316,349	0.1	0	0.0	XXX.....	316,349
12.5	NAIC 5.....						0	0.0	0	0.0	XXX.....	0
12.6	NAIC 6.....	176,942	34,212		104	1,677	212,935	0.1	47,612	0.0	XXX.....	212,935
12.7	Totals.....	10,310,835	27,271,310	12,160,012	1,673,918	1,733,860	53,149,935	17.3	47,920,185	14.4	XXX.....	53,149,935
12.8	Line 12.7 as a % of Col. 6.....	19.4	51.3	22.9	3.1	3.3	100.0	XXX.....	XXX.....	XXX.....	XXX.....	100.0
12.9	Line 12.7 as a % of Line 9.7, Col. 6, Section 9.....	3.4	8.9	4.0	0.5	0.6	17.3	XXX.....	XXX.....	XXX.....	XXX.....	17.3

- (a) Includes \$.....53,149,935 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 \$.....21,973,498; 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.....	21,973,498	3,508,798				25,482,296	8.3	29,334,227	8.8	25,482,296	
1.2	Residential Mortgage-Backed Securities.....						0	0.0		0.0		
1.3	Commercial Mortgage-Backed Securities.....						0	0.0		0.0		
1.4	Other Loan-Backed and Structured Securities.....	16,500	28,456				44,956	0.0	66,615	0.0	44,956	
1.5	Totals.....	21,989,998	3,537,254	0	0	0	25,527,252	8.3	29,400,842	8.9	25,527,252	0
2.	All Other Governments											
2.1	Issuer Obligations.....	2,009,588					2,009,588	0.7	2,030,067	0.6	2,009,588	
2.2	Residential Mortgage-Backed Securities.....						0	0.0		0.0		
2.3	Commercial Mortgage-Backed Securities.....						0	0.0		0.0		
2.4	Other Loan-Backed and Structured Securities.....						0	0.0		0.0		
2.5	Totals.....	2,009,588	0	0	0	0	2,009,588	0.7	2,030,067	0.6	2,009,588	0
3.	U.S. States, Territories and Possessions, Guaranteed											
3.1	Issuer Obligations.....		9,835,484				9,835,484	3.2	9,870,480	3.0	9,835,484	
3.2	Residential Mortgage-Backed Securities.....						0	0.0		0.0		
3.3	Commercial Mortgage-Backed Securities.....						0	0.0		0.0		
3.4	Other Loan-Backed and Structured Securities.....						0	0.0		0.0		
3.5	Totals.....	0	9,835,484	0	0	0	9,835,484	3.2	9,870,480	3.0	9,835,484	0
4.	U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed											
4.1	Issuer Obligations.....	2,000,000	10,684,194		2,272,089		14,956,283	4.9	16,809,594	5.1	14,956,283	
4.2	Residential Mortgage-Backed Securities.....						0	0.0		0.0		
4.3	Commercial Mortgage-Backed Securities.....						0	0.0		0.0		
4.4	Other Loan-Backed and Structured Securities.....						0	0.0		0.0		
4.5	Totals.....	2,000,000	10,684,194	0	2,272,089	0	14,956,283	4.9	16,809,594	5.1	14,956,283	0
5.	U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed											
5.1	Issuer Obligations.....	5,305,752	36,445,199	15,126,099		2,380,737	59,257,786	19.3	61,986,399	18.7	59,257,786	
5.2	Residential Mortgage-Backed Securities.....	65,371	344,708	25,200			435,279	0.1	1,119,635	0.3	435,279	
5.3	Commercial Mortgage-Backed Securities.....						0	0.0		0.0		
5.4	Other Loan-Backed and Structured Securities.....	1,488,868	7,130,077	4,112,194	27,064,112	25,177,730	64,972,981	21.2	63,062,605	19.0	64,972,981	
5.5	Totals.....	6,859,991	43,919,984	19,263,493	27,064,112	27,558,467	124,666,046	40.6	126,168,639	38.0	124,666,046	0
6.	Industrial and Miscellaneous (unaffiliated)											
6.1	Issuer Obligations.....	18,074,542	31,124,610	10,499,846	516,710	1,000,022	61,215,730	19.9	84,461,787	25.4	38,223,843	22,991,887
6.2	Residential Mortgage-Backed Securities.....	9,878,826	16,501,499	5,651,463	3,929,237	3,097,721	39,058,746	12.7	35,921,745	10.8	23,827,988	15,230,758
6.3	Commercial Mortgage-Backed Securities.....	7,194,582	5,590,994				12,785,576	4.2	21,550,971	6.5	12,770,660	14,916
6.4	Other Loan-Backed and Structured Securities.....	1,999,995	6,040,789	6,871,590			14,912,374	4.9	3,961,420	1.2		14,912,374
6.5	Totals.....	37,147,944	59,257,892	23,022,900	4,445,947	4,097,743	127,972,426	41.7	145,895,923	43.9	74,822,491	53,149,935
7.	Hybrid Securities											
7.1	Issuer Obligations.....					2,000,000	2,000,000	0.7	2,000,000	0.6	2,000,000	
7.2	Residential Mortgage-Backed Securities.....						0	0.0		0.0		
7.3	Commercial Mortgage-Backed Securities.....						0	0.0		0.0		
7.4	Other Loan-Backed and Structured Securities.....						0	0.0		0.0		
7.5	Totals.....	0	0	0	0	2,000,000	2,000,000	0.7	2,000,000	0.6	2,000,000	0
8.	Parent, Subsidiaries and Affiliates											
8.1	Issuer Obligations.....						0	0.0		0.0		
8.2	Residential Mortgage-Backed Securities.....						0	0.0		0.0		
8.3	Commercial Mortgage-Backed Securities.....						0	0.0		0.0		
8.4	Other Loan-Backed and Structured Securities.....						0	0.0		0.0		
8.5	Totals.....	0	0	0	0	0	0	0.0	0	0.0	0	0

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

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

Distribution by Type		1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.5	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
9.	Total Bonds Current Year											
9.1	Issuer Obligations.....	49,363,380	91,598,285	25,625,946	2,788,799	5,380,759	174,757,168	56.9	XXX	XXX	151,765,281	22,991,887
9.2	Residential Mortgage-Backed Securities.....	9,944,197	16,846,207	5,676,663	3,929,237	3,097,721	39,494,025	12.9	XXX	XXX	24,263,267	15,230,758
9.3	Commercial Mortgage-Backed Securities.....	7,194,582	5,590,994	0	0	0	12,785,576	4.2	XXX	XXX	12,770,660	14,916
9.4	Other Loan-Backed and Structured Securities.....	3,505,363	13,199,322	10,983,784	27,064,112	25,177,730	79,930,311	26.0	XXX	XXX	65,017,937	14,912,374
9.5	Totals.....	70,007,522	127,234,807	42,286,393	33,782,148	33,656,210	306,967,080	100.0	XXX	XXX	253,817,145	53,149,935
9.6	Line 9.5 as a % of Col. 6.....	22.8	41.4	13.8	11.0	11.0	100.0	XXX	XXX	XXX	82.7	17.3
10.	Total Bonds Prior Year											
10.1	Issuer Obligations.....	56,187,201	113,442,430	28,388,033	4,129,614	4,345,278	XXX	XXX	206,492,556	62.2	175,551,455	30,941,101
10.2	Residential Mortgage-Backed Securities.....	7,300,361	15,985,209	5,972,166	4,373,492	3,410,152	XXX	XXX	37,041,380	11.2	24,023,716	13,017,664
10.3	Commercial Mortgage-Backed Securities.....	13,384,609	8,166,362				XXX	XXX	21,550,971	6.5	21,550,971	
10.4	Other Loan-Backed and Structured Securities.....	2,688,133	2,193,465	1,663,664	30,676,396	29,868,981	XXX	XXX	67,090,639	20.2	63,129,219	3,961,420
10.5	Totals.....	79,560,304	139,787,466	36,023,863	39,179,502	37,624,410	XXX	XXX	332,175,546	100.0	284,255,361	47,920,185
10.6	Line 10.5 as a % of Col. 8.....	24.0	42.1	10.8	11.8	11.3	XXX	XXX	100.0	XXX	85.6	14.4
11.	Total Publicly Traded Bonds											
11.1	Issuer Obligations.....	44,446,041	76,450,288	22,863,266	2,624,928	5,380,759	151,765,281	49.4	175,551,455	52.8	151,765,281	XXX
11.2	Residential Mortgage-Backed Securities.....	6,550,696	10,778,598	3,150,921	2,419,190	1,363,862	24,263,267	7.9	24,023,716	7.2	24,263,267	XXX
11.3	Commercial Mortgage-Backed Securities.....	7,194,582	5,576,078				12,770,660	4.2	21,550,971	6.5	12,770,660	XXX
11.4	Other Loan-Backed and Structured Securities.....	1,505,368	7,158,533	4,112,194	27,064,112	25,177,730	65,017,937	21.2	63,129,219	19.0	65,017,937	XXX
11.5	Totals.....	59,696,687	99,963,497	30,126,381	32,108,230	31,922,350	253,817,145	82.7	284,255,361	85.6	253,817,145	XXX
11.6	Line 11.5 as a % of Col. 6.....	23.5	39.4	11.9	12.7	12.6	100.0	XXX	XXX	XXX	100.0	XXX
11.7	Line 11.5 as a % of Line 9.5, Col. 6, Section 9.....	19.4	32.6	9.8	10.5	10.4	82.7	XXX	XXX	XXX	82.7	XXX
12.	Total Privately Placed Bonds											
12.1	Issuer Obligations.....	4,917,339	15,147,997	2,762,680	163,871		22,991,887	7.5	30,941,101	9.3	XXX	22,991,887
12.2	Residential Mortgage-Backed Securities.....	3,393,501	6,067,608	2,525,742	1,510,047	1,733,860	15,230,758	5.0	13,017,664	3.9	XXX	15,230,758
12.3	Commercial Mortgage-Backed Securities.....		14,916				14,916	0.0	0	0.0	XXX	14,916
12.4	Other Loan-Backed and Structured Securities.....	1,999,995	6,040,789	6,871,590			14,912,374	4.9	3,961,420	1.2	XXX	14,912,374
12.5	Totals.....	10,310,835	27,271,310	12,160,012	1,673,918	1,733,860	53,149,935	17.3	47,920,185	14.4	XXX	53,149,935
12.6	Line 12.5 as a % of Col. 6.....	19.4	51.3	22.9	3.1	3.3	100.0	XXX	XXX	XXX	XXX	100.0
12.7	Line 12.5 as a % of Line 9.5, Col. 6, Section 9.....	3.4	8.9	4.0	0.5	0.6	17.3	XXX	XXX	XXX	XXX	17.3

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.....	24,410,638	24,410,638			
2. Cost of short-term investments acquired.....	95,186,456	95,186,456			
3. Accrual of discount.....	0				
4. Unrealized valuation increase (decrease).....	0				
5. Total gain (loss) on disposals.....	0				
6. Deduct consideration received on disposals.....	97,623,596	97,623,596			
7. Deduct amortization of premium.....	0				
8. Total foreign exchange change in book/adjusted carrying value.....	0				
9. Deduct current year's other-than-temporary impairment recognized.....	0				
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	21,973,498	21,973,498	0	0	0
11. Deduct total nonadmitted amounts.....	0				
12. Statement value at end of current period (Line 10 minus Line 11).....	21,973,498	21,973,498	0	0	0

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

\$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

Sch. E-Verification
NONE

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

Sch. BA-Pt. 1
NONE

Sch. BA-Pt. 2
NONE

Sch. BA-Pt. 3
NONE

SCHEDULE D - PART 1

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

1	2					Codes		6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates			
CUSIP Identification			3	4	5	F o r e i g n	Bond CHAR	NAIC Design- ation	Actual Cost	8	9	Par Value	Book/Adjusted Carrying Value	12	13	14	15	16	17	18	19	20	21	22	
										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	
U.S. Government - Issuer Obligations																									
912828	MH	0	SD..	..	.....	.....	.....	.....1	916,231	102.234	899,663	880,000	898,848	.....	.....(17,384)	.....	.....	.....2.250	0.265	JJ.....	8,286	19,793	12/31/2012	01/31/2015	
912828	PM	6	SD..	..	.....	.....	.....	.....1	2,623,969	103.438	2,689,375	2,600,000	2,609,950	.....	.....(4,840)	.....	.....	.....2.125	1.929	JJ.....	6,528	55,250	01/14/2011	12/31/2015	
0199999	U.S. Government - Issuer Obligations.....								3,540,200	XXX.....	3,589,038	3,480,000	3,508,798	0	(22,224)	0	0	XXX.....	XXX.....	XXX.....	14,813	75,043	XXX.....	XXX.....	
U.S. Government - Other Loan-Backed and Structured Securities																									
83162C	HH	9	.....	..	.....	.....	.....	.....1	44,956	100.375	45,125	44,956	44,956	.....	.....	.....	.....	.....7.150	7.150	MS.....	1,071	3,214	03/04/1997	03/01/2017	
0499999	U.S. Government - Other Loan-Backed and Structured Securities.....								44,956	XXX.....	45,125	44,956	44,956	0	0	0	0	XXX.....	XXX.....	XXX.....	1,071	3,214	XXX.....	XXX.....	
0599999	Total - U.S. Government.....								3,585,156	XXX.....	3,634,163	3,524,956	3,553,754	0	(22,224)	0	0	0	XXX.....	XXX.....	XXX.....	15,885	78,258	XXX.....	XXX.....
All Other Governments - Issuer Obligations																									
683234	8A	9	.....	I.	.....	.....	.....	..1FE	2,094,580	101.494	2,029,887	2,000,000	2,009,588	.....	.....(20,479)	.....	.....	.....4.100	3.038	JD.....	3,417	82,000	08/14/2009	06/16/2014	
0699999	All Other Governments - Issuer Obligations.....								2,094,580	XXX.....	2,029,887	2,000,000	2,009,588	0	(20,479)	0	0	0	XXX.....	XXX.....	XXX.....	3,417	82,000	XXX.....	XXX.....
1099999	Total - All Other Governments.....								2,094,580	XXX.....	2,029,887	2,000,000	2,009,588	0	(20,479)	0	0	0	XXX.....	XXX.....	XXX.....	3,417	82,000	XXX.....	XXX.....
U.S. States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																									
010410	4T	2	.....	..	.....	.....	.....	..1FE	2,329,118	114.803	2,313,280	2,015,000	2,165,836	.....	.....(39,495)	.....	.....	.....5.000	2.790	FA.....	41,979	100,750	08/31/2009	08/01/2017	
302024	EC	4	.....	..	.....	.....	.....	..1FE	2,971,601	98.248	3,448,505	3,510,000	3,278,330	.....	.....93,045	.....	.....	.....	.....2.900	MN.....	.....	.....	07/29/2010	05/15/2016	
57582N	H2	4	.....	..	.....	.....	.....	..1FE	1,811,825	117.774	1,813,720	1,540,000	1,680,074	.....	.....(33,210)	.....	.....	.....5.500	3.020	JD.....	7,058	84,700	10/30/2009	12/01/2017	
917542	MJ	8	.....	..	.....	.....	.....	..1FE	1,171,350	111.307	1,113,070	1,000,000	1,065,986	.....	.....(25,369)	.....	.....	.....5.000	2.270	JJ.....	25,000	50,000	09/03/2009	07/01/2016	
917542	QQ	8	.....	..	.....	.....	.....	..1FE	1,761,435	116.872	1,753,080	1,500,000	1,645,257	.....	.....(29,967)	.....	.....	.....5.000	2.700	JJ.....	37,500	75,000	12/16/2009	07/01/2018	
1199999	U.S. States, Territories & Possessions - Issuer Obligations.....								10,045,330	XXX.....	10,441,655	9,565,000	9,835,484	0	(34,996)	0	0	0	XXX.....	XXX.....	XXX.....	111,538	310,450	XXX.....	XXX.....
1799999	Total - U.S. States, Territories & Possessions (Direct and Guaranteed).....								10,045,330	XXX.....	10,441,655	9,565,000	9,835,484	0	(34,996)	0	0	0	XXX.....	XXX.....	XXX.....	111,538	310,450	XXX.....	XXX.....
U.S. Political Subdivisions of States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																									
123345	FM	7	.....	..	.....	.....	.....	..1FE	2,814,344	105.673	2,747,498	2,600,000	2,665,824	.....	.....(38,252)	.....	.....	.....4.000	2.440	MS.....	34,667	104,000	12/16/2009	09/01/2015	
235308	QG	1	.....	..	.....	.....	.....	..1FE	2,342,320	117.375	2,324,025	1,980,000	2,197,417	.....	.....(49,265)	.....	.....	.....5.500	2.669	FA.....	41,140	108,900	12/17/2010	02/15/2018	
283734	FB	2	.....	..	.....	.....	.....	..1FE	1,126,690	110.627	1,106,270	1,000,000	1,052,128	.....	.....(18,863)	.....	.....	.....5.000	2.920	FA.....	18,889	50,000	11/06/2009	08/15/2016	
414004	8S	3	.....	..	.....	.....	.....1	..1FE	2,465,540	120.552	2,411,040	2,000,000	2,272,089	.....	.....(53,037)	.....	.....	.....5.750	2.680	AO.....	28,750	115,000	10/31/2010	10/01/2028	
678519	GN	3	.....	..	.....	.....	.....	..1FE	1,650,492	106.046	1,511,156	1,425,000	1,476,667	.....	.....(43,212)	.....	.....	.....5.500	2.330	MS.....	26,125	78,375	10/26/2009	03/01/2015	
686053	DD	8	.....	..	.....	.....	.....1	..1FE	3,393,816	110.168	3,547,410	3,220,000	3,292,159	.....	.....(26,921)	.....	.....	.....5.023	4.070	JD.....	449	161,741	12/22/2009	06/30/2016	
941247	M7	0	.....	..	.....	.....	.....	..1FE	2,000,000	102.637	2,052,740	2,000,000	2,000,000	.....	.....	.....	.....	.....4.167	4.168	JD.....	6,945	83,340	09/02/2009	12/01/2014	
1899999	U.S. Political Subdivisions of States, Territories & Possessions - Issuer Obligations.....								15,793,202	XXX.....	15,700,138	14,225,000	14,956,283	0	(229,550)	0	0	0	XXX.....	XXX.....	XXX.....	156,965	701,356	XXX.....	XXX.....
2499999	Total - U.S. Political Subdivisions of States, Territories & Possessions.....								15,793,202	XXX.....	15,700,138	14,225,000	14,956,283	0	(229,550)	0	0	0	XXX.....	XXX.....	XXX.....	156,965	701,356	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																									
011855	BK	8	.....	..	.....	.....	.....1	..1FE	1,472,744	108.890	1,524,460	1,400,000	1,428,702	.....	.....(11,081)	.....	.....	.....5.000	4.100	JD.....	5,833	70,000	09/29/2009	06/01/2017	
01728A	W8	5	.....	..	.....	.....	.....	..1FE	2,310,399	109.400	2,297,400	2,100,000	2,186,088	.....	.....(34,408)	.....	.....	.....5.000	3.191	MN.....	13,417	105,000	02/19/2010	05/15/2016	
01728A	W9	3	.....	..	.....	.....	.....	..1FE	1,499,726	112.904	1,552,430	1,375,000	1,437,761	.....	.....(17,228)	.....	.....	.....5.000	3.551	MN.....	8,785	68,750	02/19/2010	05/15/2017	
01852L	BC	3	.....	..	.....	.....	.....1	..2FE	1,000,000	102.135	1,021,350	1,000,000	999,972	.....	.....3	.....	.....	.....4.850	4.850	AO.....	12,125	48,500	04/05/2006	04/01/2021	
051589	AK	5	.....	..	.....	.....	.....1	..1FE	1,489,110	107.920	1,510,880	1,400,000	1,437,103	.....	.....(13,604)	.....	.....	.....4.125	3.050	FA.....	24,063	57,750	12/28/2009	08/01/2017	
074876	GZ	0	.....	..	.....	.....	.....	..2FE	1,000,000	109.537	1,095,370	1,000,000	999,957	.....	.....9	.....	.....	.....4.750	4.751	MN.....	8,004	47,500	01/20/2011	08/01/2020	
10425P	AC	4	.....	..	.....	.....	.....1	..2FE	2,910,000	102.022	3,060,660	3,000,000	2,938,609	.....	.....10,131	.....	.....	.....4.700	5.156	MS.....	47,000	141,000	01/14/2011	03/01/2019	
123563	BK	3	.....	..	.....	.....	.....1	..2FE	1,385,834	107.939	1,451,780	1,345,000	1,364,079	.....	.....(4,352)	.....	.....	.....5.000	4.600	JD.....	5,604	67,250	06/13/2008	12/01/2020	
199112	HQ	9	.....	..	.....	.....	.....	..1FE	1,304,844	111.342	1,336,104	1,200,000	1,255,967	.....	.....(13,059)	.....	.....	.....4.000	2.760	JJ.....	24,000	48,000	02/05/2010	01/01/2018	
254845	AN	0	.....	..	.....	.....	.....	..1FE	2,395,080	114.352	2,287,040	2,000,000	2,169,314	.....	.....(58,469)	.....	.....	.....6.000	2.780	AO.....	30,000	120,000	12/17/2009	10/01/2016	
34711G	BH	5		..			1	..1FE	2,071,224	101.867	1,971,126	1,935,000	1,948,498		(31,622)			5.375	3.670	JD.....	8,667	104,006	11/19/2009	06/01/2020	

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SCHEDULE D - PART 1

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

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
			CUSIP Identification	Description	Code	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
407271	GN	9	HAMILTON ECON KING	5.97	06/01/2016	1FE	575,000	110.682	636,422	575,000	574,994	.....	.....2	.....	.....	.....5.970	5.970	JD.....	2,861	34,328	06/29/2006	06/01/2016
452252	AW	9	ILLINOIS ST TOLL A	5.00	01/01/2019	1FE	1,991,052	105.873	1,905,714	1,800,000	1,856,164	.....	.....(36,135)	.....	.....	.....5.000	2.860	JJ.....	45,000	90,000	02/08/2010	01/01/2019
454624	UC	9	INDIANA BD BK REV	5.00	04/01/2015	1FE	1,075,140	105.538	1,055,380	1,000,000	1,013,508	.....	.....(10,359)	.....	.....	.....5.000	3.881	AO.....	12,500	50,000	05/02/2007	04/01/2015
455254	FC	1	INDIANAPOLIS ARPT-RF	5.10	01/17 (FDX)	2FE	4,624,475	109.738	4,938,210	4,500,000	4,561,396	.....	.....(18,557)	.....	.....	.....5.100	4.612	JJ.....	105,825	229,500	05/25/2010	01/15/2017
458840	6A	8	INTERMTN PWR UTAH	0.00	7/1/2017 ETM	1	3,010,000	93.175	3,727,000	4,000,000	3,496,580	.....	.....117,292	.....	.....	.....	.....3.441	JJ.....	.....	.....	08/05/2009	07/01/2017
462583	BC	8	IA ST VISION SPL F	5.50	02/15/2016	1FE	2,311,300	110.330	2,206,600	2,000,000	2,107,516	.....	.....(48,467)	.....	.....	.....5.500	2.870	FA.....	41,556	110,000	07/29/2009	02/15/2016
478754	3B	8	JOHNSON CNTY KS WTR	5.00	01/01/2014	1FE	1,138,273	100.000	1,005,000	1,005,000	1,005,000	.....	.....(32,230)	.....	.....	.....5.000	1.751	JJ.....	25,125	50,250	09/10/2009	01/01/2014
546589	QM	7	LOUISVILLE ETC SWR	5.00	05/15/2016	1FE	3,363,960	110.106	3,303,180	3,000,000	3,137,694	.....	.....(55,227)	.....	.....	.....5.000	2.981	MN.....	19,167	150,000	09/09/2009	05/15/2016
54675P	AS	4	LOU & JEFF CNTY KY	5.00	09/01/2017	1FE	2,247,440	114.408	2,288,160	2,000,000	2,116,484	.....	.....(29,424)	.....	.....	.....5.000	3.300	MS.....	33,333	100,000	04/06/2009	09/01/2017
586111	JW	7	MEMPHIS ECT ARPT TN	5.00	03/01/2014	1FE	2,063,940	100.683	2,013,660	2,000,000	2,002,018	.....	.....(11,890)	.....	.....	.....5.000	4.381	MS.....	33,333	100,000	03/26/2008	03/01/2014
645918	YA	5	NJ ECON DEV	5.00	12/15/2017	1FE	2,210,720	114.279	2,285,580	2,000,000	2,116,741	.....	.....(27,125)	.....	.....	.....5.000	3.410	JD.....	4,444	100,000	04/23/2010	12/15/2017
647110	DY	8	NM EDL ASSIST SER B	4.00	09/01/2016	1FE	2,099,060	107.672	2,153,440	2,000,000	2,040,547	.....	.....(14,346)	.....	.....	.....4.000	3.201	MS.....	26,667	80,000	09/11/2009	09/01/2016
649883	VZ	5	NY MTGE AGY-178	3.50	10/01/2043	1FE	1,033,950	101.801	1,018,010	1,000,000	1,032,547	.....	.....(1,403)	.....	.....	.....3.500	3.093	AO.....	8,750	7,097	07/11/2013	10/01/2043
664754	R9	1	NORTHERN AZ UNIV B	5.00	06/01/15	1FE	1,723,523	106.319	1,647,945	1,550,000	1,600,299	.....	.....(34,404)	.....	.....	.....5.000	2.650	JD.....	6,458	77,500	04/12/2010	06/01/2015
664754	S2	5	NORTHERN AZ UNIV-B	5.00	06/01/2016	1FE	2,099,771	110.275	2,084,198	1,890,000	1,973,400	.....	.....(32,750)	.....	.....	.....5.000	3.091	JD.....	7,875	94,500	12/09/2009	06/01/2016
684545	VW	2	ORNG CNTY FL TOURIST	5.00	10/01/2019	1FE	2,224,420	111.483	2,229,660	2,000,000	2,124,773	.....	.....(30,833)	.....	.....	.....5.000	3.220	AO.....	25,000	100,000	08/18/2010	10/01/2019
71883M	FD	1	PHOENIX AZ SER C	5.00	07/01/2021	1FE	1,607,265	113.049	1,695,735	1,500,000	1,561,213	.....	.....(12,184)	.....	.....	.....5.000	4.000	JJ.....	37,500	75,000	12/22/2009	07/01/2021
721781	AC	6	PIMA CNTY AZ IND DEV	4.95	10/20 (UNS)	2FE	1,318,873	107.814	1,482,443	1,375,000	1,332,834	.....	.....5,036	.....	.....	.....4.950	5.500	AO.....	17,016	68,063	02/04/2011	10/01/2020
79020F	AM	8	ST JOHN BAPT MARATHON	5.125	6/37 (MRO)	1FE	1,339,905	98.428	1,476,420	1,500,000	1,348,190	.....	.....2,942	.....	.....	.....5.125	5.930	JD.....	6,406	76,875	01/20/2011	06/01/2037
837147	7A	9	SC PUB SVC SER E	5.00	01/01/2017	1FE	1,114,260	112.315	1,123,150	1,000,000	1,051,115	.....	.....(15,985)	.....	.....	.....5.000	3.200	JJ.....	25,000	50,000	10/23/2009	01/01/2017
837152	KV	8	SC TRANSN SER A	5.25	10/01/2018	1FE	1,111,240	117.445	1,174,450	1,000,000	1,062,460	.....	.....(11,789)	.....	.....	.....5.250	3.800	AO.....	13,125	52,500	07/29/2009	10/01/2018
939758	BE	7	WA ECON-TXB-A-CSC	4.10	10/01/2014	2FE	1,806,140	101.711	2,034,220	2,000,000	1,976,265	.....	.....30,192	.....	.....	.....4.100	5.743	AO.....	20,500	82,000	06/08/2007	10/01/2014
2599999.	U.S. Special Revenue & Assessment Obligations - Issuer Obligations						60,928,668	XXX.....	62,593,175	58,450,000	59,257,786	0	(441,324)	.....	.....0	XXX.....	XXX.....	XXX.....	704,939	2,655,368	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																						
31392J	4F	3	FNGT 2003-T3 2A5 SEQ STP	7/25/33	2	1	433,740	97.521	422,990	433,744	435,279	.....	.....(559)	.....	.....	.....5.287	5.066	MON.....	1,911	22,932	02/20/2003	07/25/2033
2699999.	U.S. Special Revenue - Residential Mortgage-Backed Securities						433,740	XXX.....	422,990	433,744	435,279	0	(559)	.....	.....0	XXX.....	XXX.....	XXX.....	1,911	22,932	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 - Other Loan-Backed and Structured Securities																						
01170R	AX	0	ALASKA HSG FIN	4.00	06/01/2027	1FE	4,981,250	100.930	5,046,500	5,000,000	4,983,841	.....	.....893	.....	.....	.....4.000	4.031	JD.....	16,667	200,000	10/06/2010	06/01/2027
041083	VB	9	AR ST DEV FIN SFM A	3.10	07/01/2043	1FE	1,860,064	94.750	1,762,410	1,860,064	1,860,065	.....	.....1	.....	.....	.....3.100	3.120	MON.....	4,805	24,827	06/12/2013	07/01/2043
047856	ET	2	ATLANTA SFM A GA	5.25	12/01/2039	1FE	4,992,099	103.242	4,940,987	4,785,830	4,955,558	.....	.....(16,249)	.....	.....	.....5.250	4.781	MON.....	20,938	251,256	08/31/2011	12/01/2039
130333	CA	3	CA HSG FIN AGY A	2.90	02/01/2042	1FE	867,289	92.162	799,311	867,289	867,289	.....	.....0	.....	.....	.....2.900	2.918	MON.....	2,096	14,742	04/19/2013	02/01/2042
130333	CB	1	CA HSG FIN AGY B	2.90	02/01/2042	1FE	918,062	92.162	848,225	920,363	918,292	.....	.....345	.....	.....	.....2.900	2.989	MON.....	2,224	15,644	05/01/2013	02/01/2042
130575	Z7	1	CA RURAL HOME MTG	5.30	02/01/49	1FE	1,162,693	99.208	1,129,483	1,138,500	1,156,400	.....	.....(1,723)	.....	.....	.....5.300	5.061	FA.....	25,142	60,341	01/21/2010	02/01/2049
19647P	BA	0	CO ST HSG FIN AUTH MF	1.30	02/01/2044	1FE	1,985,707	95.788	1,902,069	1,985,707	1,985,708	.....	.....1	.....	.....	.....3.200	3.221	MON.....	5,295	27,359	06/20/2013	02/01/2044
246395	MC	8	DE HSG AUTH D	4.30	07/01/2017	1FE	949,078	106.089	1,023,759	965,000	957,049	.....	.....2,051	.....	.....	.....4.300	4.557	JJ.....	20,748	41,495	11/05/2009	07/01/2017
246395	WY	9	DE HSG AUTH A-1	4.90	07/01/2029	1FE	779,700	104.541	784,058	750,000	774,030	.....	.....(2,652)	.....	.....	.....4.900	4.394	JJ.....	18,375	36,750	09/29/2011	07/01/2029
34073N	Z8	6	FL HFC SRS	2.475	07/01/2027	1FE	411,888	100.170	415,706	415,000	412,299	.....	.....139	.....	.....	.....4.750	4.816	JJ.....	9,856	19,713	12/14/2010	07/01/2027
34074M	JB	8	FL HSG FIN CORP A	2.80	07/01/2041	1FE	1,907,582	92.152	1,757,875	1,907,582	1,907,581	.....	.....(1)	.....	.....	.....2.800	2.816	MON.....	4,451	28,932	04/24/2013	07/01/2041
46940R	AB	2	JACKSONVILLE FL HSG FIN	5.625	10/01/2039	1FE	573,125	102.563	671,788	655,000	578,113	.....	.....1,107	.....	.....	.....5.625	6.662	MON.....	3,070	36,844	10/29/2008	10/01/2039
474553	AE	4	JEFFERSON SFM B LA	5.25	12/01/2032	1FE	606,000	100.635	603,810	600,000	604,813	.....	.....(447)	.....	.....	.....5.250	5.131	JD.....	2,625	31,500	01/19/2011	12/01/2032
49130P	YN	8	KY HSG CORP E	4.85	07/01/2036	1FE	125,775	100.013	130,017	130,000	126,128	.....	.....91	.....	.....	.....4.850	5.074	JJ.....	3,153	6,305	12/14/2009	07/01/2036
49130T	PR	1	KY ST HSG CORP A	4.25	07/01/2033	1FE	836,400	97.641	781,128	800,000	831,115		(3,546)			4.250	3.652	JJ.....	17,000	34,378	06/11/2012	07/01/2033

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SCHEDULE D - PART 1

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

1	2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
	CUSIP Identification	Description	Code	F o r e i g n	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value			Fair Value	Par Value												Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
49130T PS 9	KY HSG CORP A 3.00	11/01/2041.....	.....	..	.....1	..1FE	945,000	94.157	889,784	945,000	945,000	.....	.....0	.....	.....	.....3.000	3.019	MON...	2,363	16,616	04/19/2013	11/01/2041	
49130T PT 7	KY HSG CORP B 3.00	11/01/2041.....	.....	..	.....1	..1FE	960,000	94.157	903,907	960,000	960,000	.....	.....0	.....	.....	.....3.000	3.019	MON...	2,400	16,880	04/19/2013	11/01/2041	
56052E M3 9	MAINE HSG SER C 5.00	11/15/2029.....	.....	..	.....1	..1FE	2,393,750	103.520	2,588,000	2,500,000	2,404,607	.....	.....3,737	.....	.....	.....5.000	5.360	MN.....	15,972	125,000	12/15/2010	11/15/2029	
57419R GH 2	MD ST CMNTY DEV ADMIN A 4.00	07/01/2043.....	.....	..	.....1	..1FE	1,985,544	101.025	2,005,896	1,985,544	1,985,545	.....	.....1	.....	.....	.....4.000	4.033	MON...	13,237	13,899	08/14/2013	07/01/2043	
57586P ZY 5	MA ST HSG 4.40	12/01/2023.....	.....	..	.....1	..1FE	726,350	101.435	740,476	730,000	727,086	.....	.....229	.....	.....	.....4.400	4.450	JD.....	2,677	32,120	11/04/2010	12/01/2023	
594659 AQ 7	MICH ST HSG 5.00	12/01/2027.....	.....	..	.....1	..1FE	3,283,247	105.530	3,197,559	3,030,000	3,229,389	.....	.....(22,711)	.....	.....	.....5.000	3.967	JD.....	12,625	151,500	07/14/2011	12/01/2027	
60416S BU 3	MN HSG FIN AGY A 3.00	07/01/2031.....	.....	..	.....1	..1FE	2,100,700	102.021	2,040,420	2,000,000	2,095,688	.....	.....(5,012)	.....	.....	.....3.000	2.406	JJ.....	31,833	.....	05/15/2013	07/01/2031	
60535Q LY 4	MS ST HOME CORP SF MTGE 2.75	12/01/2032.....	.....	..	.....1	..1FE	1,833,923	93.678	1,717,983	1,833,923	1,833,924	.....	.....1	.....	.....	.....2.750	2.766	MON...	4,203	21,574	06/20/2013	12/01/2032	
61212R H3 3	MT ST HSG SER D 5.20	06/01/2038.....	.....	..	.....1	..1FE	871,031	100.217	856,855	855,000	863,253	.....	.....(2,169)	.....	.....	.....5.200	4.890	JD.....	3,705	44,460	02/12/2010	06/01/2038	
61212R X7 6	MT ST BRD OF HSG-A 4.00	12/01/2038.....	.....	..	.....1	..1FE	919,573	100.029	875,254	875,000	914,876	.....	.....(3,320)	.....	.....	.....4.000	3.453	JD.....	2,917	35,000	07/11/2012	12/01/2038	
641272 FX 2	NV HSG RIVERWOOD I&IIA 4.75	04/01/2039.....	.....	..	.....1	..1FE	1,999,325	102.937	1,996,978	1,940,000	1,977,991	.....	.....(10,721)	.....	.....	.....4.750	4.100	AO.....	23,038	92,150	12/13/2011	04/01/2039	
647200 P5 7	NM SFM B CL 1 5.00	03/01/2028.....	.....	..	.....1	..1FE	1,482,968	104.397	1,471,998	1,410,000	1,467,714	.....	.....(6,724)	.....	.....	.....5.000	4.331	MS.....	23,500	70,500	07/13/2011	03/01/2028	
64970H CF 9	NEW YORK CITY HSG DEV 4.95	05/15/2036.....	.....	..	.....1	..1FE	2,052,900	100.491	2,009,820	2,000,000	2,020,159	.....	.....(10,344)	.....	.....	.....4.950	4.372	MN.....	12,650	99,000	08/25/2010	05/15/2036	
658207 FB 6	NC HSG FIN AGY 4.65	07/01/23.....	.....	..	.....1	..1FE	1,099,475	101.888	1,125,862	1,105,000	1,100,819	.....	.....346	.....	.....	.....4.650	4.700	JJ.....	25,691	51,383	01/26/2010	07/01/2023	
658877 DZ 5	N DAKOTA ST HSG 4.50	01/01/2028.....	.....	..	.....1	..1FE	3,194,437	107.387	3,216,241	2,995,000	3,149,856	.....	.....(19,088)	.....	.....	.....4.500	3.656	JJ.....	67,388	134,775	07/14/2011	01/01/2028	
658886 DU 7	ND HFA PG SER B 5.50	01/01/2037.....	.....	..	.....1	..1FE	1,434,313	103.526	1,371,720	1,325,000	1,376,195	.....	.....(24,302)	.....	.....	.....5.500	3.483	JJ.....	36,438	72,875	07/13/2011	01/01/2037	
658909 EV 4	ND ST HSG FIN A 3.50	07/01/2043.....	.....	..	.....1	..1FE	1,041,450	104.391	1,043,910	1,000,000	1,040,161	.....	.....(1,289)	.....	.....	.....3.500	2.988	JJ.....	11,375	.....	07/25/2013	07/01/2043	
677377 Q3 0	OH HSG FIN AGY 4.00	11/01/2025.....	.....	..	.....1	..1FE	697,150	103.290	754,017	730,000	702,303	.....	.....1,749	.....	.....	.....4.000	4.415	MN.....	4,867	29,200	12/07/2010	11/01/2025	
686087 NS 2	OR HSG & CMNTY SVCS B 2.50	07/01/2034.....	.....	..	.....1	..1FE	960,000	99.126	951,610	960,000	960,030	.....	.....30	.....	.....	.....2.500	2.500	JJ.....	13,267	.....	05/31/2013	07/01/2034	
708796 EX 1	PA HFA SFM 4.70	10/01/2037.....	.....	..	.....1	..1FE	2,053,425	96.120	2,008,908	2,090,000	2,055,943	.....	.....755	.....	.....	.....4.700	4.816	AO.....	24,558	98,230	08/12/2010	10/01/2037	
708796 VQ 7	PA HSG SFM 110A 4.75	10/01/2025.....	.....	..	.....1	..1FE	2,834,125	102.715	2,978,735	2,900,000	2,840,852	.....	.....2,521	.....	.....	.....4.750	4.941	AO.....	34,438	137,750	01/14/2011	10/01/2025	
83755G 4Z 7	SD HSG SER H 5.00	11/01/26.....	.....	..	.....1	..1FE	704,632	102.020	683,534	670,000	688,852	.....	.....(5,179)	.....	.....	.....5.000	4.088	MN.....	5,583	33,500	09/24/2010	11/01/2026	
83755G 5R 4	SD HSG B HMOWNRSP 5.75	05/01/2028.....	.....	..	.....1	..1FE	324,000	101.728	325,530	320,000	322,312	.....	.....(616)	.....	.....	.....5.750	5.510	MN.....	3,067	18,400	01/12/2011	05/01/2028	
83755N EU 2	SD HSG DEV SFH 2 4.25	5/01/2032.....	.....	..	.....1	..1FE	939,481	105.476	954,558	905,000	932,756	.....	.....(3,230)	.....	.....	.....4.250	3.767	MN.....	6,410	38,463	09/29/2011	05/01/2032	
88271H CV 9	TX ST HSG 5.50	12/01/2039.....	.....	..	.....1	..1FE	1,483,659	104.789	1,466,709	1,399,678	1,460,643	.....	.....(7,643)	.....	.....	.....5.500	4.781	MON...	6,415	76,982	10/27/2010	12/01/2039	
88275F MT 3	TX DEPT HSG SF 5.25	09/01/2032.....	.....	..	.....1	..1FE	1,017,500	101.392	1,013,920	1,000,000	1,008,945	.....	.....(2,550)	.....	.....	.....5.250	4.941	MS.....	17,500	52,500	05/14/2010	09/01/2032	
88275F MV 8	TX DEPT HSG B 5.30	09/01/2039.....	.....	..	.....1	..1FE	989,625	100.454	979,427	975,000	982,161	.....	.....(2,037)	.....	.....	.....5.300	5.046	MS.....	17,225	51,675	12/10/2009	09/01/2039	
898700 FK 0	TUCSON AZ SF MTG 5.20	12/01/2039.....	.....	..	.....1	..1FE	1,213,875	99.333	1,162,196	1,170,000	1,194,830	.....	.....(5,663)	.....	.....	.....5.200	4.602	JD.....	5,070	60,840	05/26/2010	12/01/2039	
924190 EL 1	VT HSG FIN AGY B 4.125	11/01/2042.....	.....	..	.....1	..1FE	817,782	102.295	803,016	785,000	812,807	.....	.....(3,023)	.....	.....	.....4.125	3.602	MN.....	5,397	32,381	04/11/2012	11/01/2042	
2899999	U.S. Special Revenue - Other Loan-Backed and Structured Securities.....		.....				.....65,315,950	XXX.....	64,731,943	64,174,480	64,972,981	0	(146,245)	0	0	XXX.....	XXX.....	XXX...	592,250	2,437,735	XXX.....	XXX.....	
3199999	Total - U.S. Special Revenue & Special Assessment Obligations.....		.....				.....126,678,358	XXX.....	127,748,108	123,058,224	124,666,046	0	(588,128)	0	0	XXX.....	XXX.....	XXX...	1,299,100	5,116,036	XXX.....	XXX.....	
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																							
00249E AA 8	AA AIRCRAFT FIN 2013-1 3.596	11/01/2017.....	.....	..	.....	..2FE	1,902,358	100.500	1,911,870	1,902,358	1,902,358	.....	.....	.....	.....	.....3.596	3.623	MON...	5,701	22,803	07/29/2013	11/01/2017	
05568Y AA 6	BNSF RAILWAY CO 5.996	04/01/24.....	.....	..	.....1	..1FE	1,931,531	110.259	2,129,681	1,931,531	1,931,531	.....	.....130,490	.....	.....	.....5.996	5.996	AO.....	28,954	115,815	06/11/2007	04/01/2024	
064159 AM 8	BANK NOVA SCOTIA 2.55	01/12/2017.....	.....	I.	.....	..1FE	998,000	103.758	1,037,576	1,000,000	998,757	.....	.....389	.....	.....	.....2.550	2.593	JJ.....	11,971	25,500	01/05/2012	01/12/2017	
067316 AA 7	BACARDI LTD 7.45	04/01/2014.....	.....	R	1	..2FE	1,998,180	101.510	2,030,201	2,000,000	1,999,870	.....	.....502	.....	.....	.....7.450	7.477	AO.....	37,250	149,000	03/24/2009	04/01/2014	
093662 AC 8	BLOCK FINANCIAL 5.125	10/30/2014.....	.....	..	.....1	..2FE	1,988,240	103.490	2,069,791	2,000,000	1,998,782	.....	.....1,402	.....	.....	.....5.125	5.201	AO.....	17,368	102,500	10/21/2004	10/30/2014	
11042A AA 2	BRITISH AIRWAYS 4.625	06/20/2024.....	.....	R	1	..1FE	1,000,000	100.883	1,008,834	1,000,000	999,992	.....	.....(8)	.....	.....	.....4.625	4.652	MJSD.....	1,413	21,455	06/25/2013	06/20/2024	
11133T AB 9	BROADRIDGE FINANCIAL SOL 3.95	09/01/2020.....	.....	..																			

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					NAIC			Rate	Fair	Par	Book/Adjusted		Unrealized	Current	Current	Total		Effective	When	Admitted	Amount			
Identification					Designation			Used	Value	Value	Carrying		Valuation	Year's	Year's	Foreign	Rate	Rate	Paid	Amount	Received	Acquired	Contractual	
								to					Increase/	(Amortization)/	Other-Than-	Exchange	of	of		Due and	During		Maturity	
								Obtain					(Decrease)	Accretion	Temporary	Change in				Accrued	Year		Date	
22303Q	AK	6																						
22822R	AV	2																						
233851	AK	0																						
291011	BA	1																						
293791	AV	1																						
302570	BC	9																						
36877Q	AA	4																						
41011W	BJ	8																						
47102X	AC	9																						
478115	AA	6																						
61532X	AC	0																						
65463P	AD	9																						
65548Q	AA	2																						
66988A	AC	8																						
709599	AE	4																						
744593	AC	8																						
758202	AK	1																						
78573A	AB	6																						
822582	AF	9																						
84383Q	AA	1																						
883556	AS	1																						
89152U	AA	0																						
903243	AA	1																						
984121	CF	8																						
3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations.....																								
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																								
05948X	D4	0																						
07324F	AB	6																						
1248MP	AA	2																						
12641Q	AA	0																						
12641Q	AE	2																						
12641Q	AF	9																						
12641Q	AG	7																						
12641Q	AH	5																						
12641Q	BQ	4																						
12641Q	CN	0																						
12641Q	CP	5																						
12641Q	CQ	3																						
12641Q	CR	1																						
12641Q	CS	9																						
12641Q	CW	0																						
12641Q	CX	8																						

E10.3

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					NAIC Designation	Actual Cost	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
12641Q	CY	6	CSMC	2009-7R	13A3 SUB 6.00 06/26/37.....	..2	1FM	167,713	72,438	121,487	167,713	75,693	(704)	.....	.....6.000	12.503	MON...	839	10,062	05/31/2009	06/26/2037
12641Q	CZ	3	CSMC	2009-7R	13A4 MEZ 6.00 6/26/37.....	..2	1FM	272,969	62,281	208,907	335,426	72,927	(9,053)	.....	.....6.000	14.370	MON...	1,677	20,124	05/31/2009	06/26/2037
12641Q	DE	9	CSMC	2009-7R	14A3 SUB 5.75 4/26/37.....	..2	1FM	68,359	100.063	68,402	68,359	67,936	440	.....	.....5.750	4.979	MON...	328	3,065	05/31/2009	04/26/2037
12641Q	DF	6	CSMC	2009-7R	14A4 SUB 5.75 4/26/37.....	..2	1FM	212,184	95.375	202,370	212,184	209,589	(105)	.....	.....5.750	4.727	MON...	1,017	9,515	05/31/2009	04/26/2037
12641Q	DG	4	CSMC	2009-7R	14A5 SUB 5.75 4/26/37.....	..2	1FM	212,184	87.000	184,600	212,184	208,152	(687)	.....	.....5.750	4.469	MON...	1,017	9,515	05/31/2009	04/26/2037
12641Q	DH	2	CSMC	2009-7R	14A6 MEZ 5.75 4/26/37.....	..2	1FM	1,478,505	76.375	1,134,390	1,485,290	963,495	(18,271)	.....	.....5.750	5.310	MON...	7,117	66,604	05/31/2009	04/26/2037
12641Q	FK	3	CSMC	2009-7R	3A2 SUB 6.00 9/26/37.....	..2	1FM	22,086	91.688	20,250	22,086	22,086	151	.....	.....6.000	6.076	MON...	110	1,325	05/31/2009	09/26/2037
126670	NY	0	CWL	2005-16	2AF3 SEQ 5.669 5/25/2036.....	..2	1FM	2,606,084	92.157	2,401,727	2,606,126	1,384,617	26,088	.....	.....5.021	13.400	MON...	10,904	132,229	12/08/2005	05/25/2036
126694	HN	1	CWHL	2005-25	A9 SCH SSNR 5.50 11/25/2035.....	..2	1FM	207,201	98.946	206,565	208,767	191,170	(1,162)	.....	.....5.500	5.305	MON...	957	11,475	11/10/2005	11/25/2035
12669G	R4	5	CWHL	2005-15	A8 NAS 5.5 08/25/2035.....	..2	1FM	1,562,183	93.120	1,552,720	1,667,440	1,552,720	(33,454)	.....	.....5.500	5.310	MON...	7,642	38,672	07/19/2013	08/25/2035
161546	JG	2	CFAB	2004-2	1A4 SEQ 5.323 02/25/2035.....	..2	1FM	796,900	102.240	814,772	796,921	764,418	(5,842)	.....	.....5.323	4.285	MON...	3,535	42,420	06/17/2004	02/25/2035
16165L	AC	4	CFLX	2006-1	A2A SEQ SSNR 5.935 6/25/36.....	..2	1FM	445,679	99.910	445,319	445,720	445,720	.....	.....	.....5.310	5.894	MON...	1,972	23,944	05/05/2006	06/25/2036
17307G	4H	8	CMLTI	2006-WF1	A2C SEQ 5.598 3/25/2036.....	..2	1FM	320,566	66.072	211,810	320,572	152,915	(6,818)	.....	.....5.598	12.280	MON...	1,495	16,402	03/22/2006	03/25/2036
17307G	VN	5	CMLTI	2005-WF2	AF7 SEQ STP 8/25/2035.....	..2	1FM	1,272,281	94.111	1,197,386	1,272,320	1,150,390	52,186	.....	.....5.249	5.907	MON...	5,565	66,784	08/11/2005	08/25/2035
2254W0	HR	9	CSFB	2004-6	4A10 PAC 5.25 10/25/34.....	..2	1FM	475,912	100.750	480,626	477,048	473,974	856	.....	.....5.250	5.378	MON...	2,087	25,004	09/07/2004	10/25/2034
251563	FY	3	DMSI	2004-5	A3 SEQ 5.59 07/25/2034.....	..2	1FM	1,059,993	103.219	1,094,359	1,060,232	1,054,099	1,895	.....	.....5.590	5.757	MON...	4,939	56,731	08/12/2004	07/25/2034
361856	DX	2	GMACM	2004-HE5	A5 SEQ CSTR 9/25/34.....	..2	1FM	1,146,395	86.500	991,632	1,146,395	397,483	78,686	.....	.....5.865	70.730	MON...	5,603	67,236	11/18/2004	09/25/2034
39678W	AA	6	GCSP	2005-1	A SEQ CSTR 9-25-34.....	..2	1FM	394,150	91.390	364,082	398,383	392,530	226	.....	.....5.245	5.436	MON...	1,741	20,877	07/18/2005	09/25/2034
41161P	TN	3	HVMLT	2005-10	2A1A SEQ SSNR FLT 11/35.....	..2	1FM	1,083,114	83.281	1,284,029	1,541,799	1,019,678	35,776	.....	.....0.476	7.930	MON...	265	7,873	07/09/2008	11/19/2035
41161P	UK	7	HVMLT	2005-11	2A1A SEQ SSNR FLT 08/19/45.....	..2	1FM	837,752	88.411	1,054,326	1,192,530	857,698	32,900	.....	.....0.476	11.586	MON...	205	6,071	07/09/2008	08/19/2045
46627M	CU	9	JPALT	2006-A1	2A1 SEQ SSNR CSTR 03/36.....	..2	1FM	1,075,302	73.940	791,369	1,070,285	765,863	13,466	.....	.....2.622	5.350	MON...	2,338	29,033	02/07/2006	03/25/2036
46637U	AA	5	JPTPE	2012-3	A PT 3.0 10/27/2042.....	..2	1FE	1,835,948	94.775	1,803,127	1,902,537	1,836,320	372	.....	.....3.000	3.533	MON...	4,756	.....	12/10/2013	10/27/2042
46637V	AA	3	JPTPE	2012-2	A SEQ 3.00 09/17/42.....	..2	1FE	2,735,590	95.940	2,636,058	2,747,611	2,735,621	118	.....	.....3.000	3.340	MON...	6,869	6,869	11/25/2013	09/17/2042
47232D	AW	2	JMAC	2009-R5	5A1 SEQ SSNR CSTR 1/26/36.....	..2	1FM	264,521	104.930	272,837	260,018	258,726	(156)	.....	.....5.515	5.260	MON...	1,195	14,087	03/31/2009	01/26/2036
47232D	AX	0	JMAC	2009-R5	5A2 SUB SSUP CSTR 1/26/36.....	..2	1FM	488,312	95.012	456,058	480,000	479,044	(30)	.....	.....5.515	5.558	MON...	2,206	25,990	03/31/2009	01/26/2036
47232D	AY	8	JMAC	2009-R5	5A3 SUB SSUP CSTR 1/26/36.....	..2	1FM	244,156	90.716	217,719	240,000	239,270	37,463	.....	.....5.515	5.444	MON...	1,103	12,995	03/31/2009	01/26/2036
47232D	AZ	5	JMAC	2009-R5	5A4 SUB SSUP CSTR 1/26/36.....	..2	1FM	244,156	72.573	174,175	240,000	174,175	12,582	.....	.....5.515	5.548	MON...	1,103	12,995	03/31/2009	01/26/2036
47232D	BA	9	JMAC	2009-R5	5A5 SUB SSUP CSTR 1/26/36.....	..2	1FM	244,156	48.700	116,880	240,000	116,880	(110,344)	.....	.....5.515	2.528	MON...	1,103	12,995	03/31/2009	01/26/2036
47232D	BB	7	JMAC	2009-R5	5A6 MEZ SSUP CSTR 1/26/36.....	..2	1FM	895,239	39.178	344,768	880,000	138,590	(15,940)	.....	.....5.515	18.475	MON...	4,044	47,719	03/31/2009	01/26/2036
47232D	BP	6	JMAC	2009-R5	8A1 SEQ SSNR CSTR 7/26/37.....	..2	1FM	731,854	99.190	725,926	731,854	727,134	477	.....	.....6.500	6.751	MON...	3,964	47,542	03/31/2009	07/26/2037
47232D	BQ	4	JMAC	2009-R5	8A2 SUB SSUP CSTR 7/26/37.....	..2	1FM	799,584	98.120	800,494	815,830	808,697	484	.....	.....6.500	6.710	MON...	4,419	52,996	03/31/2009	07/26/2037
47232D	BR	2	JMAC	2009-R5	8A3 SUB SSUP CSTR 7/26/37.....	..2	1FM	308,918	93.802	382,632	407,915	286,650	3,615	.....	.....6.500	13.125	MON...	2,210	26,498	03/31/2009	07/26/2037
47232D	BS	0	JMAC	2009-R5	8A4 SUB SSUP CSTR 7/26/37.....	..2	1FM	278,533	86.694	353,637	407,915	143,213	974	.....	.....6.500	23.486	MON...	2,210	26,498	03/31/2009	07/26/2037
47232D	BT	8	JMAC	2009-R5	8A5 SUB SSUP CSTR 7/26/37.....	..2	1FM	867,855	55.659	794,639	1,427,703	299,399	(30,117)	.....	.....6.500	18.847	MON...	7,733	92,743	03/31/2009	07/26/2037
47232D	BU	5	JMAC	2009-R5	8A6 MEZ SSUP CSTR 7/26/37.....	..2	6FM	17,371	10.360	3,623	34,971	1,780	(2,138)	.....	.....6.500	0.000	MON...	189	2,272	03/31/2009	07/26/2037
47232Q	AA	1	JMAC	2009-R2	1A SEQ CSTR 11-37 RE.....	..2	1FM	787,210	101.810	824,651	809,991	753,735	(15,525)	.....	.....6.444	5.421	MON...	4,350	50,369	04/12/2012	11/26/2037
47232V	AL	6	JMAC	2009-R4	3A1 SEQ SSNR 6.25 07/26/37.....	..2	1FM	854,447	103.958	888,263	854,447	844,832	(3,052)	.....	.....6.250	5.871	MON...	8,900	48,947	03/31/2009	07/26/2037
47232V	AM	4	JMAC	2009-R4	3A2 SUB SSUP 6.25 07/26/37.....	..2	1FM	295,569	95.937	283,560	295,569	228,039	(3,101)	.....	.....6.250	6.747	MON...	3,079	16,934	03/31/2009	07/26/2037
47232V	AN	2	JMAC	2009-R4	3A3 SUB SSUP 6.25 07/26/37.....	..2	1FM	134,349	70.114	94,197	134,349	27,111	(4,172)	.....	.....6.250	14.500	MON...	1,399	7,697	03/31/2009	07/26/2037
47232V	AP	7	JMAC	2009-R4	3A4 SUB SSUP 6.25 07/26/37.....	..2	1FM	134,349	53.802	72,282	134,349	12,187	(5,926)	.....	.....6.250	15.895	MON...	1,399	7,697	03/31/2009	07/26/2037
47232V	AQ	5	JMAC	2009-R4	3A5 MEZ SSUP 6.25 07/26/37.....	..2	1FM	86,174	40.964	51,343	125,336	1,171	(5,045)	.....	.....6.250	2.260	MON...	1,306	7,181	03/31/2009	07/26/2037
47232V	GC	0	JMAC	2009-R4	31A2 SUB SSUP 5.75 2/26/36.....	..2	1FM	5,814	100.471	5,820	5,792	5,792	.....	.....	.....5.750	9.274	MON...	56	305	03/31/2009	02/26/2036

SCHEDULE D - PART 1

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

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates			
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22		
CUSIP Identification	Description	Code	F o r e i g n	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value			Fair Value	Par Value												Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
47232V GD	8	JMAC 2009-R4 31A3 SUB SSUP 5.75 2/26/36.....	.....	..	.....2	.1FM	133,004	102.410	135,695	132,502	132,502	.....	.....394	.....	.....	.....5.750	5.619	MON...	1,270	6,983	03/31/2009	02/26/2036		
47232V GE	6	JMAC 2009-R4 31A4 SUB SSUP 5.75 2/26/36.....	.....	..	.....2	.1FM	133,004	91.678	121,475	132,502	132,143	.....	.....(122)	.....	.....	.....5.750	5.710	MON...	1,270	6,983	03/31/2009	02/26/2036		
47232V GF	3	JMAC 2009-R4 31A5 SUB SSUP 5.75 2/26/36.....	.....	..	.....2	.1FM	199,508	78.164	155,354	198,754	140,029	.....	.....(171)	.....	.....	.....5.750	8.123	MON...	1,905	10,475	03/31/2009	02/26/2036		
47232V GG	1	JMAC 2009-R4 31A6 MEZ SSUP 5.75 2/26/36.....	.....	..	.....2	.6FM	86,548	62.701	54,062	86,221	34,212	.....	.....(4,926)	.....	.....	.....5.750	8.490	MON...	826	3,832	03/31/2009	02/26/2036		
525221 EM	5	LXS 2005-7N 1A1A SEQ SSNR FLT 12/25/2035.....	.....	..	.....2	.1FM	1,827,026	88.135	2,198,293	2,494,234	1,895,052	.....	.....104,850	.....	.....	.....0.435	5.770	MON...	211	11,680	07/09/2008	12/25/2035		
61751D AE	4	MSM 2006-17XS A3A SEQ STP 10/25/46.....	.....	..	.....2	.1FM	2,270,854	67.230	1,526,695	2,270,854	1,306,059	.....	.....(25,363)	.....	.....	.....5.651	6.670	MON...	10,694	102,671	12/12/2006	10/25/2046		
63860H AC	3	NSTR 2007-A AV3 SEQ FLT 03/25/2037.....	.....	..	.....2	.1FM	1,171,568	93.623	1,169,981	1,249,672	1,179,784	.....	.....18,197	.....	.....	.....0.315	3.510	MON...	76	2,503	05/29/2013	03/25/2037		
63860L AC	4	NSTR 2007-B 2AV2 SEQ FLT 04/25/2037.....	.....	..	.....2	.1FM	1,787,051	94.160	1,888,008	2,005,106	1,798,478	.....	.....27,128	.....	.....	.....0.345	6.830	MON...	134	2,438	09/06/2013	04/25/2037		
64352V MN	8	NCHET 2005-A A4W SEQ 5.035 8/25/35.....	.....	..	.....2	.1FM	2,211,921	95.750	2,117,921	2,211,927	2,203,993	.....	.....(392)	.....	.....	.....4.710	4.808	MON...	8,682	109,777	06/16/2005	08/25/2035		
64352V PN	5	NCHET 2005-D A2C SEQ FLT 02/25/2036.....	.....	..	.....2	.1FM	850,042	96.717	856,387	885,461	854,667	.....	.....10,495	.....	.....	.....0.395	3.090	MON...	68	1,847	06/27/2013	02/25/2036		
65535A AA	2	NHELI 2006-AF1 A1 SEQ STP 10/25/2036.....	.....	..	.....2	.1FM	530,459	61.220	324,748	530,460	198,989	.....	.....(1,610)	.....	.....	.....6.032	13.315	MON...	2,666	31,980	11/03/2006	10/25/2036		
65535V FX	1	NAA 2004-AP3 A4A SEQ 5.018 10/25/2034.....	.....	..	.....2	.1FM	179,870	100.532	180,833	179,875	179,875	.....	.....	.....	.....	.....5.018	5.071	MON...	752	9,026	10/22/2004	10/25/2034		
73316P JD	3	POPLR 2005-6 A3 SEQ CSTR 1/25/2036.....	.....	..	.....2	.3FM	734,913	95.800	704,047	734,913	680,598	.....	.....141,112	.....	.....	.....4.600	5.736	MON...	2,817	36,799	12/12/2005	01/25/2036		
76110V QL	5	RFMS2 2004-HS2 AI6 NAS 5.17 6/25/34.....	.....	..	.....2	.1FM	179,356	99.220	177,957	179,356	165,940	.....	.....11,380	.....	.....	.....5.170	12.429	MON...	773	9,270	06/22/2004	06/25/2034		
76110V TE	8	RFMS2 2006-HSA1 A3 SEQ CSTR 2/25/36.....	.....	..	.....2	.1FM	1,413,006	93.750	1,324,914	1,413,241	526,353	.....	.....139,086	.....	.....	.....5.230	47.810	MON...	6,159	73,906	01/20/2006	02/25/2036		
761118 UQ	9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36.....	.....	..	.....2	.1FM	672,046	81.901	550,757	672,466	494,713	.....	.....(9,536)	.....	.....	.....5.500	6.400	MON...	3,082	36,986	02/13/2006	02/25/2036		
86358R DX	2	SASC 2001-SB1 A5 SEQ 3.375 8/25/31.....	.....	..	.....2	.1FM	345,806	94.750	384,765	406,084	371,260	.....	.....5,684	.....	.....	.....3.375	5.860	MON...	1,142	13,705	05/16/2002	08/25/2031		
86359B RB	9	SASC 2004-9XS 1A4A SEQ SPT 05/25/34.....	.....	..	.....2	.1FM	806,020	101.750	973,443	956,701	878,799	.....	.....28,616	.....	.....	.....5.560	9.497	MON...	4,433	53,193	07/14/2008	05/25/2034		
3399999.	Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities.....							47,894,380	XXX.....	45,116,982	51,167,116	39,058,747		116,544	391,677	29,245	0	XXX.....	XXX.....	XXX...	194,552	1,968,238	XXX.....	XXX.....
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																								
12641Q AJ	1	CSMC 2009-7R 4A5 MEZ 6.00 7/26/2037.....	.....	..	.....1	.1FM	165,161	40.313	76,010	188,552	14,916	.....	.....(9,637)	.....	.....	.....6.000	88.887	MON...	943	11,332	05/31/2009	07/26/2037		
46625Y QR	7	JPMCC 2005-CB12 A4 SEQ 4.895 9/12/37.....	.....	..	.....2	.1FM	4,659,375	104.860	5,243,000	5,000,000	4,947,364	.....	.....36,950	.....	.....	.....4.895	6.153	MON...	20,396	244,750	07/06/2007	09/12/2037		
46625Y VU	4	JPMCC 2005-CB13 A31 SEQ CSTR 1/12/43.....	.....	..	.....2	.1FM	2,104,768	101.300	2,121,589	2,094,363	2,094,363	.....	.....	.....	.....	.....5.244	7.369	MON...	111,978	.....	11/18/2005	01/12/2043		
46629Y AB	5	JPMCC 2007-CB18 A3 SEQ 5.447 06/12/47.....	.....	..	.....2	.1FM	316,929	101.360	329,068	324,652	322,408	.....	.....1,740	.....	.....	.....5.447	5.927	MON...	1,474	17,684	12/13/2007	06/12/2047		
46631B AD	7	JPMCC 2007-LD11 A3 SEQ CSTR 6/15/2049.....	.....	..	.....2	.1FM	5,000,703	103.590	5,179,500	5,000,000	4,990,949	.....	.....(195)	.....	.....	.....5.806	5.835	MON...	24,190	294,573	12/14/2007	06/15/2049		
55312V AB	4	MLCFC 2006-4 A2 SEQ CSTR 12/12/2049.....	.....	..	.....2	.1FM	408,880	100.200	417,660	416,826	415,576	.....	.....2,098	.....	.....	.....5.112	5.318	MON...	1,776	21,594	06/13/2008	12/12/2049		
3499999.	Industrial & Miscellaneous - Commercial Mortgage-Backed Securities.....							12,655,815	XXX.....	13,366,827	13,024,393	12,785,576		0	30,956	0	XXX.....	XXX.....	XXX...	48,778	701,910	XXX.....	XXX.....	
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																								
08179X AA	3	BSP 2013-IIA A1 CLO FLT 07/15/2024.....	.....	R	23	.1FE	1,993,000	98.120	1,962,400	2,000,000	1,993,551	.....	.....551	.....	.....	.....1.472	1.546	JAJO..	16,522	.....	05/06/2013	07/15/2024		
09626U AA	6	BLUEM 2013-1A A1 CLO FLT 05/15/2025.....	.....	R	23	.1FE	1,000,000	98.400	984,000	1,000,000	999,829	.....	.....(171)	.....	.....	.....1.441	1.481	FMAN.	1,881	7,465	04/15/2013	05/15/2025		
12549B AC	2	CIFC 2013-2A A1L CLO FLT 04/21/2025.....	.....	R	23	.1FE	997,365	98.125	981,250	1,000,000	997,310	.....	.....(55)	.....	.....	.....1.476	1.483	JAJO..	3,074	5,206	05/15/2013	04/21/2025		
14310G AA	8	CGMS 2013-3A A1A CLO FLT 07/15/2025.....	.....	R	23	.1FE	1,976,000	97.940	1,958,800	2,000,000	1,979,145	.....	.....3,145	.....	.....	.....1.390	1.597	JAJO..	14,518	.....	06/18/2013	07/15/2025		
48249V AA	9	KKR 2013-1A A1 CLO FLT 07/15/2025.....	.....	R	23	.1FE	1,965,000	98.100	1,962,000	2,000,000	1,969,251	.....	.....4,251	.....	.....	.....1.394	1.704	JAJO..	14,710	.....	06/04/2013	07/15/2025		
62405T AA	5	MHAWK 2013-2A A1 CLO FLT 07/22/2024.....	.....	R	23	.1FE	2,000,000	98.000	1,960,000	2,000,000	1,999,723	.....	.....(277)	.....	.....	.....1.402	1.438	JAJO..	5,686	8,179	06/04/2013	07/22/2024		
62405T AE	7	MHAWK 2013-2A B CLO FLT 07/22/2024.....	.....	R	23	.1FE	975,000	97.250	972,500	1,000,000	976,213	.....	.....1,213	.....	.....	.....1.942	2.344	JAJO..	3,938	5,649	06/26/2013	07/22/2024		
63861G AA	8	NMART 2013-T1 A1 ABS 1.08 06/20/44.....	.....	.....	.....2	.1FE	1,999,988	99.966	1,999,322	2,000,000	1,999,995	.....	.....7	.....	.....	.....1.080	1.083	MON...	660	11,640	06/04/2013	06/20/2044		
85172E AA	0	SLFT 2013-BA A ABS 3.92 01/16/23.....	.....	.....	.....2	.1FE	1,996,918	101.500	2,030,000	2,000,000	1,997,357	.....	.....440	.....	.....	.....3.920	4.000	MON...	3,484	38,329	06/14/2013	01/16/2023		
3599999.	Industrial & Miscellaneous - Other Loan-Backed and Structured Securities.....						.....	.....14,903,271	XXX.....	14,810,272	15,000,000	14,912,374	0	9,103	0	XXX.....	XXX.....	XXX...	64,474	76,468	XXX.....	XXX.....		
3899999.	Total - Industrial & Miscellaneous (Unaffiliated).....							136,693,606	XXX.....	137,045,172	140,353,536	127,972,427		144,332	549,093	29,245	XXX.....	XXX.....	XXX...	985,281	5,465,792	XXX.....	XXX.....	
Hybrid Securities - Issuer Obligations																								
58551T AA	5	MELLON CAP IV 6.244 06/29/49 1.....	.....	..	.....1	.2FE	2,000,000	80.750	1,615,000	2,000,000	2,000,000	.....	.....	.....	.....	.....4.000	.....	MJSD.	2,667	81,111	06/12/2007	06/20/2012		
4299999.	Hybrid Securities - Issuer Obligations.....							2,000,000	XXX.....	1,615,000	2,000,000	2,000,000		0	0	0	XXX.....	XXX.....	XXX...	2,667	81,111	XXX.....	XXX.....	

E10.5

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	F o r e i g n	Bond CHAR	NAIC Desig- nation	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
4899999	Total - Hybrid Securities.....					2,000,000	...XXX.....	1,615,000	2,000,000	2,000,000	0	0	0	0	XXX.....	...XXX.....	.XXX...	2,667	81,111	XXX.....	XXX.....
Totals																					
7799999	Total - Issuer Obligations.....					155,642,119	...XXX.....	159,719,984	150,882,028	152,783,670	27,788	(631,216)	0	0	XXX.....	...XXX.....	.XXX...	1,671,815	6,624,504	XXX.....	XXX.....
7899999	Total - Residential Mortgage-Backed Securities.....					48,328,121	...XXX.....	45,539,973	51,600,860	39,494,026	116,544	391,118	29,245	0	XXX.....	...XXX.....	.XXX...	196,463	1,991,170	XXX.....	XXX.....
7999999	Total - Commercial Mortgage-Backed Securities.....					12,655,815	...XXX.....	13,366,827	13,024,393	12,785,576	0	30,956	0	0	XXX.....	...XXX.....	.XXX...	48,778	701,910	XXX.....	XXX.....
8099999	Total - Other Loan-Backed and Structured Securities.....					80,264,177	...XXX.....	79,587,340	79,219,436	79,930,311	0	(137,142)	0	0	XXX.....	...XXX.....	.XXX...	657,796	2,517,418	XXX.....	XXX.....
8399999	Grand Total - Bonds.....					296,890,232	...XXX.....	298,214,123	294,726,717	284,993,582	144,332	(346,284)	29,245	0	XXX.....	...XXX.....	.XXX...	2,574,852	11,835,002	XXX.....	XXX.....

SCHEDULE D - PART 2 - SECTION 1

Showing all PREFERRED STOCKS Owned December 31 of Current Year

1	2		Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
			3	4 F o r e i g n					9	10		12	13	14	15	16	17 Current Year's Other- Than- Temporary Impairment Recognized	18 Total Change in B./A.C.V. (15+16-17)	19 Total Foreign Exchange Change in B./A.C.V.		
CUSIP Identification	Description		Code		Number of Shares	Par Value Per Share	Rate Per Share	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion				NAIC Design- ation	Date Acquired
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)																					
064058	AB	6			1,000,000.000		0.895	895,000	89.500	895,000	1,000,000	1,375	26,625		(105,051)	51		(105,000)		P2UFE...	05/10/2013
316773	60	5			40,000.000	2.22	24.970	998,800	24.970	998,800	1,000,000				(1,200)			(1,200)		P3UFE...	12/04/2013
316773	CM	0			1,000,000.000		0.883	878,258	88.250	882,500	1,000,000		31,733		(115,556)	(6,186)		(121,742)		P3UFE...	05/13/2013
369622	ST	3			2,000,000.000		0.940	1,880,000	94.000	1,880,000	2,000,000	4,667	56,000		(120,045)	45		(120,000)		P2UFE...	05/29/2013
38145G	30	8			40,000.000	25.00	22.280	891,200	22.280	891,200	1,000,000		29,792		(108,800)			(108,800)		P3UFE...	04/18/2013
459745	70	9			20.000	10,000.00	32,000.000	640,000	32,000.000	1,280,000	2,000,000		6,945					0		P4UFE...	04/20/2006
48124B	AC	9			1,000,000.000		0.898	897,500	89.750	897,500	1,000,000	8,583	26,894		(102,514)	14		(102,500)		P2UFE...	04/16/2013
486606	50	2			60,000.000	25.00	25.113	1,506,809	25.234	1,514,028	1,500,000	5,313	63,750			1,127		1,127		RP1LFE...	03/14/2012
486606	70	0			50,000.000	25.00	24.999	1,249,926	25.354	1,267,705	1,250,000	4,792	12,139			(74)		(74)		RP1UFE...	09/09/2013
61747S	50	4			100,000.000	25.00	18.700	1,870,000	18.720	1,872,000	2,500,000	25,556	101,390					0		P3LFE...	06/27/2006
693475	85	7			80,000.000	25.00	25.250	2,020,000	25.250	2,020,000	2,000,000		122,500		(199,200)			(199,200)		P2LFE...	04/19/2012
693475	AK	1			2,000,000.000		1.040	2,080,000	104.000	2,080,000	2,000,000		135,000		71,314	(884)		70,430		P2UFE...	07/20/2011
74251V	20	1			15,000.000	0.01	100.000	1,500,000	100.250	1,503,750	1,500,000		83,445		33,750			33,750		P3UFE...	06/14/2005
902973	15	5			100,000.000	0.01	19.440	1,944,000	19.440	1,944,000	2,500,000	22,361	88,715		(524,000)			(524,000)		P2LFE...	03/22/2006
902973	86	6			1,000.000	0.01	769.980	769,980	769.980	769,980	725,000	8,944	35,486		(96,020)			(96,020)		P2LFE...	09/21/2011
90985F	2#	2	R		583.330	1.00	968.470	564,938	1,000.000	583,330	564,938		23,293					0		P4AZ...	03/15/2013
949746	55	6			40,000.000	1.67	23.570	942,800	23.570	942,800	1,000,000		23,238		(57,200)			(57,200)		P2UFE...	07/15/2013
949746	PM	7			1,000,000.000		1.113	1,112,500	111.250	1,112,500	1,056,250	23,497	79,800		77,345	(6,970)		70,376		P2LFE...	09/21/2010
84999999.	Total - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)							22,641,711	XXX	23,335,093	25,596,188	105,087	946,744	0	(1,247,177)	(12,877)	0	(1,260,054)	0	XXX	XXX
89999999.	Total - Preferred Stocks							22,641,711	XXX	23,335,093	25,596,188	105,087	946,744	0	(1,247,177)	(12,877)	0	(1,260,054)	0	XXX	XXX

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2		Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
			3	4 F o r e i g n			7	8		10	11	12	13	14	15	16		
CUSIP	Description		Code		Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																		
02503X	10	5				76,667,000		1,478,906	19,290	1,478,906	1,732,777	49,834	85,100	(253,871)		(253,871)	L.....	12/06/2013
02504A	10	4				75,850,000		1,324,341	17,460	1,324,341	1,521,100	49,303	100,500	(196,759)		(196,759)	L.....	12/09/2013
037347	10	1				141,000,000		593,610	4,210	593,610	692,890	11,280	18,879	(99,280)		(99,280)	L.....	12/09/2013
039380	10	0				55,000,000		244,750	4,450	244,750	600,036		6,600	(4,950)	152,900	(157,850)	L.....	03/29/2012
060505	10	4				59,320,000		923,612	15,570	923,612	756,330		2,373	234,907		234,907	L.....	06/26/2009
12673A	10	8				252,500,000		1,871,025	7,410	1,871,025	2,313,371		191,300	(442,346)		(442,346)	L.....	12/06/2013
140661	10	9				828,000		3,312	4,000	3,312	6,914	1,532	3,466	(3,602)		(3,602)	L.....	07/17/2013
268648	10	2				20,000,000		503,000	25,150	503,000	456,565		4,000	46,435		46,435	L.....	05/15/2013
35671D	85	7				30,000,000		1,132,200	37,740	1,132,200	822,115		18,750	310,085		310,085	L.....	06/24/2013
428236	10	3				26,500,000		741,470	27,980	741,470	534,867	3,848	14,692	363,845		363,845	L.....	07/17/2012
43785V	10	2				28,000,000		560,000	20,000	560,000	308,000		9,240	(155,400)		(155,400)	L.....	02/10/2012
58933Y	10	5				20,000,000		1,001,000	50,050	1,001,000	681,298	8,800	34,400	182,200		182,200	L.....	07/02/2010
695042	10	1				1,000,000		300	0,300	300	204,000			(200)		(200)	U.....	11/20/1996
704549	10	4				90,000,000		1,757,700	19,530	1,757,700	1,413,750		15,300	343,950		343,950	L.....	06/24/2013
717081	10	3				20,000,000		612,600	30,630	612,600	284,398		19,200	111,014		111,014	L.....	07/02/2010
90187B	10	1				141,000,000		1,308,480	9,280	1,308,480	1,384,581		74,840	(76,101)		(76,101)	L.....	12/06/2013
92553P	20	1				11,667,000		1,018,996	87,340	1,018,996	537,015		13,709	403,678		403,678	L.....	04/04/2012
9099999.						Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated)		15,075,303	XXX.....	15,075,303	14,250,005	124,596	612,348	763,606	152,900	610,706	XXX.....	XXX.....
Common Stocks - Parent, Subsidiaries and Affiliates																		
59530Z	ZZ	3				100,000,000		21,986,316	219,863	21,986,316	5,000,000		2,000,000	(1,073,554)		(1,073,554)	K.....	08/31/1992
595301	ZZ	8				100,000		16,703,158	167,031,580	16,703,158	15,000,000		407,687	407,687		407,687	K.....	12/29/2009
595302	ZZ	6				1,000,000		50,000	50,000	50,000	50,000					0	K.....	06/15/2009
67920@	10	4				10,000,000		17,598,773	1,759,880	17,598,773	3,400,000		2,000,000	(1,129,521)		(1,129,521)	K.....	12/31/1980
9199999.						Total - Common Stocks - Parent, Subsidiaries and Affiliates		56,338,247	XXX.....	56,338,247	23,450,000	0	4,000,000	1,795,388	0	(1,795,388)	XXX.....	XXX.....
9799999.						Total - Common Stock		71,413,550	XXX.....	71,413,550	37,700,005	124,596	4,612,348	(1,031,782)	152,900	(1,184,682)	XXX.....	XXX.....
9899999.						Total Common and Preferred Stock		94,055,261	XXX.....	94,748,643	63,296,193	229,683	5,559,093	(2,278,959)	152,900	(2,444,735)	XXX.....	XXX.....

(a) For all common stocks bearing the NAIC market indicator "U" provide: the number of such issues.....1, the total \$ value (included in Column 8) of all such issues \$.300.

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 MH 0	U.S. TREASURY NOTES 2.25 01/31/2015.....		12/31/2012	GOLDMAN SACHS & CO.....				(46)
0599999.	Total - Bonds - U.S. Government.....					0	0	(46)
Bonds - U.S. Special Revenue and Special Assessment								
041083 VB 9	AR ST DEV FIN SFM A 3.10 07/01/2043.....		06/12/2013	STEPHENS.....		2,000,000	2,000,000	.....
130333 CA 3	CA HSG FIN AGY A 2.90 02/01/2042.....		04/19/2013	BANC OF AMERICA SECURITIES.....		1,000,000	1,000,000	.....
130333 CB 1	CA HSG FIN AGY B 2.90 02/01/2042.....		05/01/2013	BANC OF AMERICA SECURITIES.....		997,500	1,000,000	483
19647P BA 0	CO ST HSG FIN AUTH MF I 3.20 02/01/2044.....		06/20/2013	BARCLAYS CAPITAL.....		2,000,000	2,000,000	.....
34074M JB 8	FL HSG FIN CORP A 2.80 07/01/2041.....		04/24/2013	MORGAN STANLEY.....		2,000,000	2,000,000	.....
49130T PS 9	KY HSG CORP A 3.00 11/01/2041.....		04/19/2013	CITIGROUP.....		1,000,000	1,000,000	.....
49130T PT 7	KY HSG CORP B 3.00 11/01/2041.....		04/19/2013	CITIGROUP.....		1,000,000	1,000,000	.....
57419R GH 2	MD ST CMNTY DEV ADMIN A 4.00 07/01/2043.....		08/14/2013	RBC CAPITAL MARKETS.....		2,000,000	2,000,000	.....
60416S BU 3	MN HSG FIN AGY A 3.00 07/01/2031.....		05/15/2013	ROYAL BANK OF CANADA.....		2,100,700	2,000,000	.....
60535Q LY 4	MS ST HOME CORP SF MTGE 2.75 12/01/2032.....		06/20/2013	MORGAN KEEGAN.....		2,000,000	2,000,000	.....
649883 VZ 5	NY MTGE AGY-178 3.50 10/01/2043.....		07/11/2013	BARCLAYS CAPITAL.....		1,033,950	1,000,000	.....
658909 EV 4	ND ST HSG FIN A 3.50 07/01/2043.....		07/25/2013	MORGAN STANLEY.....		1,041,450	1,000,000	.....
686087 NS 2	OR HSG & CMNTY SVCS B 2.50 07/01/2034.....		05/31/2013	JP MORGAN SECURITIES INC.....		1,000,000	1,000,000	.....
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments.....					19,173,600	19,000,000	483
Bonds - Industrial and Miscellaneous								
00249E AA 8	AA AIRCRAFT FIN 2013-1 3.596 11/01/2017.....		07/29/2013	JEFFERIES & CO.....		2,000,000	2,000,000	.....
08179X AA 3	BSP 2013-IIA A1 CLO FLT 07/15/2024.....	R.....	05/06/2013	CITIGROUP.....		1,993,000	2,000,000	.....
09626U AA 6	BLUEM 2013-1A A1 CLO FLT 05/15/2025.....	R.....	04/15/2013	CITIGROUP.....		1,000,000	1,000,000	.....
11042A AA 2	BRITISH AIRWAYS 4.625 06/20/2024.....	R.....	06/25/2013	CITIGROUP.....		1,000,000	1,000,000	.....
11133T AB 9	BROADRIDGE FINANCIAL SOL 3.95 09/01/2020.....		08/14/2013	JP MORGAN SECURITIES INC.....		1,997,420	2,000,000	.....
12549B AC 2	CIFC 2013-2A A1L CLO FLT 04/21/2025.....	R.....	05/15/2013	RBS SECURITIES/GREENWICH.....		997,365	1,000,000	.....
12669G R4 5	CWHL 2005-15 A8 NAS 5.5 08/25/2035.....		07/19/2013	RBS SECURITIES/GREENWICH.....		1,826,906	1,950,000	6,852
14310G AA 8	CGMS 2013-3A A1A CLO FLT 07/15/2025.....	R.....	06/18/2013	CITIGROUP.....		1,976,000	2,000,000	.....
46637U AA 5	JPTep 2012-3 A PT 3.0 10/27/2042.....		12/10/2013	JP MORGAN SECURITIES INC.....		1,835,948	1,902,537	1,903
46637V AA 3	JPTep 2012-2 A SEQ 3.00 09/17/42.....		11/25/2013	JP MORGAN SECURITIES INC.....		2,761,310	2,773,444	6,471
48249V AA 9	KKR 2013-1A A1 CLO FLT 07/15/2025.....	R.....	06/04/2013	CITIGROUP.....		1,965,000	2,000,000	.....
62405T AA 5	MHAWK 2013-2A A1 CLO FLT 07/22/2024.....	R.....	06/04/2013	DEUTSCHE BANK.....		2,000,000	2,000,000	.....
62405T AE 7	MHAWK 2013-2A B CLO FLT 07/22/2024.....	R.....	06/26/2013	DEUTSCHE BANK.....		975,000	1,000,000	380
63860H AC 3	NSTR 2007-A AV3 SEQ FLT 03/25/2037.....		05/29/2013	CS FIRST BOSTON.....		1,351,257	1,441,341	82
63860L AC 4	NSTR 2007-B 2AV2 SEQ FLT 04/25/2037.....		09/06/2013	RBS SECURITIES/GREENWICH.....		1,932,632	2,168,451	351
63861G AA 8	NMART 2013-T1 A1 ABS 1.08 06/20/44.....		06/04/2013	CS FIRST BOSTON.....		1,999,988	2,000,000	.....
64352V PN 5	NCHET 2005-D A2C SEQ FLT 02/25/2036.....		06/27/2013	BANC OF AMERICA SECURITIES.....		1,096,817	1,142,517	107
85172E AA 0	SLFT 2013-BA A ABS 3.92 01/16/23.....		06/14/2013	CITIGROUP.....		1,996,918	2,000,000	.....
3899999.	Total - Bonds - Industrial and Miscellaneous.....					30,705,560	31,378,290	16,147
8399997.	Total - Bonds - Part 3.....					49,879,160	50,378,290	16,585
8399999.	Total - Bonds.....					49,879,160	50,378,290	16,585
Preferred Stocks - Industrial and Miscellaneous								
064058 AB 6	BANK OF NY MELLON D 4.50.....		05/10/2013	GOLDMAN SACHS.....		1,000,000	1,000,000.00	.....
316773 60 5	FIFTH THIRD BANK I 6.625.....		12/04/2013	MORGAN STANLEY.....	40,000.000	1,000,000		.....
316773 CM 0	FIFTH THIRD BANK 5.10.....		05/13/2013	MORGAN STANLEY.....		1,000,000	1,000,000.00	.....
369622 ST 3	GEN ELEC CAP CRP C 5.25.....		05/29/2013	MORGAN STANLEY.....		2,000,000	2,000,000.00	.....
38145G 30 8	GOLDMAN SACHS GP J 5.50.....		04/18/2013	GOLDMAN SACHS.....	40,000.000	1,000,000		.....
48124B AC 9	JPMORGAN CHASE SERIES Q 5.15.....		04/16/2013	JP MORGAN SECURITIES INC.....		1,000,000	1,000,000.00	.....

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	
486606	70	0	KAYNE ANDERSON 4.60	10/01/2021		09/09/2013	BANC OF AMERICA SECURITIES		50,000.000	1,250,000						
90985F	2#	2	UNITED COMMUNITY BANK SERIES B 5.00			03/15/2013	Private Placement		1,000.000	968,470						
949746	55	6	WELLS FARGO CO 5.85			07/15/2013	WELLS FARGO BROKERAGE SERVICES		40,000.000	1,000,000						
8499999.			Total - Preferred Stocks - Industrial and Miscellaneous							10,218,470		XXX				0
8999997.			Total - Preferred Stocks - Part 3							10,218,470		XXX				0
8999999.			Total - Preferred Stocks							10,218,470		XXX				0
Common Stocks - Industrial and Miscellaneous																
02503X	10	5	AMERICAN CAPITAL AGENCY CORP			05/29/2013	DEUTSCHE BANK		30,000.000	758,064		XXX				
02503X	10	5	AMERICAN CAPITAL AGENCY CORP			06/10/2013	RAYMOND JAMES & ASSOCIATES		3,000.000	74,604		XXX				
02503X	10	5	AMERICAN CAPITAL AGENCY CORP			06/11/2013	RAYMOND JAMES & ASSOCIATES		3,000.000	74,009		XXX				
02503X	10	5	AMERICAN CAPITAL AGENCY CORP			06/20/2013	STRATEGAS RESEARCH		10,000.000	233,101		XXX				
02503X	10	5	AMERICAN CAPITAL AGENCY CORP			12/05/2013	INTERSTATE GROUP		19,000.000	369,782		XXX				
02503X	10	5	AMERICAN CAPITAL AGENCY CORP			12/06/2013	INTERSTATE GROUP		11,667.000	223,217		XXX				
02504A	10	4	AMERICAN CAPITAL MORTGAGE INV CORP			05/28/2013	DEUTSCHE BANK		25,000.000	531,473		XXX				
02504A	10	4	AMERICAN CAPITAL MORTGAGE INV CORP			05/29/2013	DEUTSCHE BANK		17,000.000	351,807		XXX				
02504A	10	4	AMERICAN CAPITAL MORTGAGE INV CORP			06/20/2013	INTERSTATE GROUP		20,000.000	387,724		XXX				
02504A	10	4	AMERICAN CAPITAL MORTGAGE INV CORP			06/24/2013	INTERSTATE GROUP		5,000.000	89,705		XXX				
02504A	10	4	AMERICAN CAPITAL MORTGAGE INV CORP			12/06/2013	INTERSTATE GROUP		8,000.000	144,864		XXX				
02504A	10	4	AMERICAN CAPITAL MORTGAGE INV CORP			12/09/2013	INTERSTATE GROUP		850.000	15,528		XXX				
037347	10	1	ANWORTH MORTGAGE ASSET CORP			05/30/2013	DEUTSCHE BANK		15,000.000	86,099		XXX				
037347	10	1	ANWORTH MORTGAGE ASSET CORP			05/31/2013	INTERSTATE GROUP		10,000.000	56,518		XXX				
037347	10	1	ANWORTH MORTGAGE ASSET CORP			06/03/2013	DEUTSCHE BANK		8,000.000	45,030		XXX				
037347	10	1	ANWORTH MORTGAGE ASSET CORP			06/04/2013	INTERSTATE GROUP		7,000.000	39,694		XXX				
037347	10	1	ANWORTH MORTGAGE ASSET CORP			06/20/2013	INTERSTATE GROUP		20,000.000	111,036		XXX				
037347	10	1	ANWORTH MORTGAGE ASSET CORP			07/08/2013	INTERSTATE GROUP		2,000.000	9,610		XXX				
037347	10	1	ANWORTH MORTGAGE ASSET CORP			08/27/2013	INTERSTATE GROUP		18,625.000	83,894		XXX				
037347	10	1	ANWORTH MORTGAGE ASSET CORP			09/03/2013	INTERSTATE GROUP		1,700.000	7,537		XXX				
037347	10	1	ANWORTH MORTGAGE ASSET CORP			12/03/2013	INTERSTATE GROUP		7,000.000	30,745		XXX				
037347	10	1	ANWORTH MORTGAGE ASSET CORP			12/04/2013	INTERSTATE GROUP		13,250.000	58,476		XXX				
037347	10	1	ANWORTH MORTGAGE ASSET CORP			12/06/2013	INTERSTATE GROUP		33,125.000	141,808		XXX				
037347	10	1	ANWORTH MORTGAGE ASSET CORP			12/09/2013	INTERSTATE GROUP		5,300.000	22,442		XXX				
12673A	10	8	CYS INVESTMENTS INC			06/03/2013	INTERSTATE GROUP		30,000.000	309,648		XXX				
12673A	10	8	CYS INVESTMENTS INC			06/07/2013	RAYMOND JAMES & ASSOCIATES		20,000.000	208,504		XXX				
12673A	10	8	CYS INVESTMENTS INC			06/10/2013	INTERSTATE GROUP		15,000.000	154,316		XXX				
12673A	10	8	CYS INVESTMENTS INC			06/11/2013	INTERSTATE GROUP		25,000.000	253,128		XXX				
12673A	10	8	CYS INVESTMENTS INC			06/12/2013	INTERSTATE GROUP		7,500.000	74,519		XXX				
12673A	10	8	CYS INVESTMENTS INC			06/20/2013	INTERSTATE GROUP		20,000.000	199,718		XXX				
12673A	10	8	CYS INVESTMENTS INC			06/24/2013	INTERSTATE GROUP		25,000.000	224,298		XXX				
12673A	10	8	CYS INVESTMENTS INC			06/25/2013	DEUTSCHE BANK		10,000.000	89,878		XXX				
12673A	10	8	CYS INVESTMENTS INC			07/05/2013	INTERSTATE GROUP		22,000.000	181,137		XXX				
12673A	10	8	CYS INVESTMENTS INC			07/09/2013	FRIEDMAN BILLINGS RAMSEY		11,000.000	91,788		XXX				
12673A	10	8	CYS INVESTMENTS INC			07/10/2013	INTERSTATE GROUP		22,000.000	181,643		XXX				
12673A	10	8	CYS INVESTMENTS INC			12/02/2013	INTERSTATE GROUP		15,000.000	117,768		XXX				
12673A	10	8	CYS INVESTMENTS INC			12/03/2013	INTERSTATE GROUP		7,500.000	58,156		XXX				
12673A	10	8	CYS INVESTMENTS INC			12/04/2013	INTERSTATE GROUP		15,000.000	113,184		XXX				
12673A	10	8	CYS INVESTMENTS INC			12/06/2013	INTERSTATE GROUP		7,500.000	55,688		XXX				
140661	10	9	CAPMARK FINANCIAL GROUP INC			01/22/2013	Liquidation		300.000	3,630		XXX				

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
140661 10 9	CAPMARK FINANCIAL GROUP INC.....			07/17/2013	Liquidation.....	528.000	3,284	XXX	
268648 10 2	EMC CORPORATION.....			05/02/2013	DEUTSCHE BANK.....	10,000.000	227,903	XXX	
268648 10 2	EMC CORPORATION.....			05/15/2013	ISI GROUP.....	10,000.000	228,662	XXX	
35671D 85 7	FREEPORT-MCMORAN COPPER.....			06/20/2013	DEUTSCHE BANK.....	10,000.000	276,524	XXX	
35671D 85 7	FREEPORT-MCMORAN COPPER.....			06/21/2013	FRIEDMAN BILLINGS RAMSEY.....	5,000.000	141,340	XXX	
35671D 85 7	FREEPORT-MCMORAN COPPER.....			06/24/2013	FRIEDMAN BILLINGS RAMSEY.....	15,000.000	404,252	XXX	
704549 10 4	PEABODY ENERGY CORPORATION.....			06/19/2013	STIFEL NICOLAUS.....	20,000.000	331,268	XXX	
704549 10 4	PEABODY ENERGY CORPORATION.....			06/20/2013	STIFEL NICOLAUS.....	30,000.000	483,450	XXX	
704549 10 4	PEABODY ENERGY CORPORATION.....			06/24/2013	FRIEDMAN BILLINGS RAMSEY.....	40,000.000	599,032	XXX	
90187B 10 1	TWO HARBORS INVESTMENT CORP.....			06/19/2013	RAYMOND JAMES & ASSOCIATES.....	30,000.000	325,275	XXX	
90187B 10 1	TWO HARBORS INVESTMENT CORP.....			06/20/2013	RAYMOND JAMES & ASSOCIATES.....	20,000.000	212,028	XXX	
90187B 10 1	TWO HARBORS INVESTMENT CORP.....			07/05/2013	RAYMOND JAMES & ASSOCIATES.....	7,000.000	67,115	XXX	
90187B 10 1	TWO HARBORS INVESTMENT CORP.....			07/09/2013	FRIEDMAN BILLINGS RAMSEY.....	5,000.000	50,148	XXX	
90187B 10 1	TWO HARBORS INVESTMENT CORP.....			07/10/2013	INTERSTATE GROUP.....	19,000.000	187,853	XXX	
90187B 10 1	TWO HARBORS INVESTMENT CORP.....			12/03/2013	STRATEGAS RESEARCH.....	6,000.000	54,680	XXX	
90187B 10 1	TWO HARBORS INVESTMENT CORP.....			12/04/2013	STRATEGAS RESEARCH.....	18,000.000	163,723	XXX	
90187B 10 1	TWO HARBORS INVESTMENT CORP.....			12/05/2013	INTERSTATE GROUP.....	12,000.000	108,137	XXX	
90187B 10 1	TWO HARBORS INVESTMENT CORP.....			12/06/2013	INTERSTATE GROUP.....	24,000.000	215,623	XXX	
9099999.	Total - Common Stocks - Industrial and Miscellaneous.....						10,344,063	XXX	0
9799997.	Total - Common Stocks - Part 3.....						10,344,063	XXX	0
9799999.	Total - Common Stocks.....						10,344,063	XXX	0
9899999.	Total - Preferred and Common Stocks.....						20,562,533	XXX	0
9999999.	Total - Bonds, Preferred and Common Stocks.....						70,441,693	XXX	16,585

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
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	11	12	13	14	15	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
												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.						
Bonds - U.S. Government																						
38373Y A3 8			GNR 2003-6 BE PAC 5.25 1/16/32.....		11/16/2013.	MBS Paydown.....		684,000	684,000	686,512	683,797		203		203		684,000			0	15,627	01/16/2032.
83162C HH 9			SBAP 1997-20C 1 7.15 03/01/2017.....		09/01/2013.	MBS Paydown.....		21,659	21,659	21,659	21,659				0		21,659			0	1,234	03/01/2017.
912828 HT 0			U.S. TREASURY NOTES 2.75 02/28/13.....		02/28/2013.	Maturity.....		1,390,000	1,390,000	1,456,459	1,392,567		(2,567)		(2,567)		1,390,000			0	19,113	02/28/2013.
0599999			Total - Bonds - U.S. Government.....					2,095,659	2,095,659	2,164,630	2,098,023	0	(2,365)	0	(2,365)	0	2,095,659	0	0	0	35,973	XXX.....
Bonds - U.S. Political Subdivisions of States																						
034132 AS 9			ANDERSON TWP OHIO 4.00 12/01/13.....		12/01/2013.	Maturity.....		1,620,000	1,620,000	1,644,381	1,623,761		(3,761)		(3,761)		1,620,000			0	64,800	12/01/2013.
2499999			Total - Bonds - U.S. Political Subdivisions of States.....					1,620,000	1,620,000	1,644,381	1,623,761	0	(3,761)	0	(3,761)	0	1,620,000	0	0	0	64,800	XXX.....
Bonds - U.S. Special Revenue and Special Assessment																						
041083 VB 9			AR ST DEV FIN SFM A 3.10 07/01/2043.....		12/01/2013.	MBS Paydown.....		139,936	139,936	139,936	139,936		0		0		139,936			0	1,137	07/01/2043.
047856 ET 2			ATLANTA SFM A GA 5.25 12/01/2039.....		12/01/2013.	Partial Call.....		1,441,849	1,441,849	1,503,993	1,497,879		(56,030)		(56,030)		1,441,849			0	45,584	12/01/2039.
130333 CA 3			CA HSG FIN AGY A 2.90 02/01/2042.....		12/01/2013.	MBS Paydown.....		132,711	132,711	132,711	132,711				0		132,711			0	1,233	02/01/2042.
130333 CB 1			CA HSG FIN AGY B 2.90 02/01/2042.....		12/01/2013.	MBS Paydown.....		79,637	79,637	79,438	79,438		84		84		79,637			0	789	02/01/2042.
130575 Z7 1			CA RURAL HOME MTG 5.30 02/01/49.....		11/01/2013.	Partial Call.....		1,145,000	1,145,000	1,169,331	1,164,735		(19,735)		(19,735)		1,145,000			0	48,583	02/01/2049.
19647P BA 0			CO ST HSG FIN AUTH MF I 3.20 02/01/2044.....		12/01/2013.	MBS Paydown.....		14,293	14,293	14,293	14,293		0		0		14,293			0	121	02/01/2044.
246395 MC 8			DE HSG AUTH D 4.30 07/01/2017.....		01/01/2013.	Partial Call.....		640,000	640,000	629,440	633,367		6,633		6,633		640,000			0	13,760	07/01/2017.
246395 MC 8			DE HSG AUTH D 4.30 07/01/2017.....		07/01/2013.	Sinking Fund Redemption.....		565,000	565,000	555,678	559,144		5,856		5,856		565,000			0	24,295	07/01/2017.
246395 WY 9			DE HSG AUTH A-1 4.90 07/01/2029.....		07/01/2013.	Sinking Fund Redemption.....		5,000	5,000	5,198	5,178		(178)		(178)		5,000			0	245	07/01/2029.
246395 WY 9			DE HSG AUTH A-1 4.90 07/01/2029.....		12/01/2013.	Partial Call.....		120,000	120,000	124,752	124,269		(4,269)		(4,269)		120,000			0	4,961	07/01/2029.
34073N Z8 6			FL HFC SRS 2 4.75 07/01/2027.....		10/01/2013.	Partial Call.....		190,000	190,000	188,575	188,700		1,300		1,300		190,000			0	7,481	07/01/2027.
34074M JB 8			FL HSG FIN CORP A 2.80 07/01/2041.....		12/01/2013.	MBS Paydown.....		92,418	92,418	92,418	92,418		(0)		(0)		92,418			0	799	07/01/2041.
407271 GN 9			HAMILTON ECON KING 5.97 06/01/2016.....		06/01/2013.	Sinking Fund Redemption.....		270,000	270,000	270,000	269,996		4		4		270,000			0	8,060	06/01/2016.
46940R AB 2			JACKSONVILLE FL HSG FIN 5.625 10/01/2039.....		11/01/2013.	Partial Call.....		540,000	540,000	472,500	1,186,192		64,301		64,301		540,000			0	11,813	10/01/2039.
474553 AE 4			JEFFERSON SFM B LA 5.25 12/01/2032.....		12/01/2013.	Partial Call.....		510,000	510,000	515,100	514,471		(4,471)		(4,471)		510,000			0	13,891	12/01/2032.
49130P YN 8			KY HSG CORP E 4.85 07/01/2036.....		11/21/2013.	Partial Call.....		320,000	320,000	309,600	310,245		9,755		9,755		320,000			0	15,573	07/01/2036.
49130T PR 1			KY ST HSG CORP A 4.25 07/01/2033.....		09/10/2013.	Partial Call.....		115,000	115,000	120,233	131,402		(4,983)		(4,983)		115,000			0	4,528	07/01/2033.
49130T PS 9			KY HSG CORP A 3.00 11/01/2041.....		11/01/2013.	Partial Call.....		55,000	55,000	55,000	55,000				0		55,000			0	405	11/01/2041.
49130T PT 7			KY HSG CORP B 3.00 11/01/2041.....		11/01/2013.	Partial Call.....		40,000	40,000	40,000	40,000				0		40,000			0	441	11/01/2041.
57419R GH 2			MD ST CMNTY DEV ADMIN A 4.00 07/01/2043.....		12/01/2013.	MBS Paydown.....		14,456	14,456	14,456	14,456		0		0		14,456			0	76	07/01/2043.
57586P ZY 5			MA ST HSG 4.40 12/01/2023.....		09/01/2013.	Partial Call.....		770,000	770,000	766,150	766,685		3,315		3,315		770,000			0	19,289	12/01/2023.
575930 ZC 9			MASS ST HSG 5.27 12/01/2013.....		06/01/2013.	Sinking Fund Redemption.....		370,000	370,000	369,538	369,718		282		282		370,000			0	9,750	12/01/2013.
57652T AG 2			MATAGORDA CNTY TX 4.00 10/15/2015 (CNP).....		10/15/2013.	Call.....		1,035,250	1,025,000	1,069,208	1,044,548		(9,298)		(9,298)		1,035,250			0	41,000	10/15/2015.
59333M QJ 7			MIAMI DADE CNTY FL 5.00 08/01/2013.....		08/01/2013.	Maturity.....		2,000,000	2,000,000	2,053,120	2,006,694		(6,694)		(6,694)		2,000,000			0	100,000	08/01/2013.
594659 AQ 7			MICH ST HSG 5.00 12/01/2027.....		12/01/2013.	Partial Call.....		585,000	585,000	633,894	627,881		(42,881)		(42,881)		585,000			0	20,875	12/01/2027.
60535Q LY 4			MS ST HOME CORP SF MTGE 2.75 12/01/2032.....		12/01/2013.	MBS Paydown.....		166,077	166,077	166,077	166,077		0		0		166,077			0	1,266	12/01/2032.
61212R H3 3			MT ST HSG SER D 5.20 06/01/2038.....		12/01/2013.	Partial Call.....		335,000	335,000	341,281	339,083		(4,083)		(4,083)		335,000			0	11,830	06/01/2038.
61212R X7 6			MT ST BRD OF HSG-A 4.00 12/01/2038.....		12/01/2013.	Partial Call.....		125,000	125,000	131,368	131,171		(6,171)		(6,171)		125,000			0	3,700	12/01/2038.
641272 FX 2			NV HSG RIVERWOOD I&IIA 4.75 04/01/2039.....		04/01/2013.	Sinking Fund Redemption.....		10,000	10,000	10,306	10,251		(251)		(251)		10,000			0	238	04/01/2039.
647200 P5 7			NM SFM B CL I 5.00 03/01/2028.....		09/01/2013.	Sinking Fund Redemption.....		120,000	120,000	126,210	125,476		(5,375)		(5,375)		120,000			0	4,625	03/01/2028.
647200 P5 7			NM SFM B CL I 5.00 03/01/2028.....		12/01/2013.	Partial Call.....		180,000	180,000	189,315	188,214		(8,216)		(8,216)		180,000			0	7,125	03/01/2028.
658207 FB 6			NC HSG FIN AGY 4.65 07/01/23.....		09/01/2013.	Partial Call.....		165,000	165,000	164,175	164,324		676		676		165,000			0	7,886	07/01/2023.
658877 DZ 5			N DAKOTA ST HSG 4.50 01/01/2028.....		07/01/2013.	Partial Call.....		365,000	365,000	389,305	386,198		(21,198)		(21,198)		365,000			0	12,825	01/01/2028.
658886 DU 7			ND HFA PG SER B 5.50 01/01/2037.....		07/01/2013.	Partial Call.....		355,000	355,000	384,288	375,227		(20,227)		(20,227)		355,000			0	14,850	01/01/2037.

SCHEDULE D - PART 4

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

1	2		3 F o r e i g n	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			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
676907 MW 5	OH HSG AGY 4.85	09/01/2026.....	...	09/01/2013.	Partial Call.....	695,000	695,000	701,603	698,866	.....	.....(3,866)	.....	.....(3,866)	.....	.....695,000	.....	.....	.....0	24,614	09/01/2026.	
677377 Q3 0	OH HSG FIN AGY 4.00	11/01/2025.....	...	11/01/2013.	Partial Call.....	115,000	115,000	109,825	110,361	.....	.....4,639	.....	.....4,639	.....	.....115,000	.....	.....	.....0	2,600	11/01/2025.	
686087 NS 2	OR HSG & CMNTY SVCS B 2.50	07/01/2034.....	...	10/01/2013.	Partial Call.....	40,000	40,000	40,000	40,000	.....	.....	.....	.....0	.....	.....40,000	.....	.....	.....0	303	07/01/2034.	
708796 EX 1	PA HFA SFM 4.70	10/01/2037.....	...	10/01/2013.	Partial Call.....	455,000	455,000	447,038	447,421	.....	.....7,579	.....	.....7,579	.....	.....455,000	.....	.....	.....0	17,625	10/01/2037.	
83755G 4Z 7	SD HSG SER H 5.00	11/01/26.....	...	12/05/2013.	Partial Call.....	820,000	820,000	862,386	849,412	.....	.....(29,412)	.....	.....(29,412)	.....	.....820,000	.....	.....	.....0	39,150	11/01/2026.	
83755N EU 2	SD HSG DEV SFH 2 4.25	5/01/2032.....	...	09/15/2013.	Partial Call.....	65,000	65,000	67,477	67,226	.....	.....(2,226)	.....	.....(2,226)	.....	.....65,000	.....	.....	.....0	1,804	05/01/2032.	
88271H CV 9	TX ST HSG 5.50	12/01/2039.....	...	12/01/2013.	Partial Call.....	608,857	608,857	645,388	638,702	.....	.....(29,845)	.....	.....(29,845)	.....	.....608,857	.....	.....	.....0	19,625	12/01/2039.	
88275F MT 3	TX DEPT HSG SF 5.25	09/01/2032.....	...	12/01/2013.	Partial Call.....	450,000	450,000	457,875	455,173	.....	.....(5,173)	.....	.....(5,173)	.....	.....450,000	.....	.....	.....0	20,497	09/01/2032.	
88275F MV 8	TX DEPT HSG B 5.30	09/01/2039.....	...	12/01/2013.	Partial Call.....	325,000	325,000	329,875	328,066	.....	.....(3,066)	.....	.....(3,066)	.....	.....325,000	.....	.....	.....0	15,061	09/01/2039.	
898700 FK 0	TUCSON AZ SF MTG 5.20	12/01/2039.....	...	11/01/2013.	Partial Call.....	780,000	780,000	809,250	800,329	.....	.....(20,329)	.....	.....(20,329)	.....	.....780,000	.....	.....	.....0	24,917	12/01/2039.	
917436 YA 9	UT SF MTG REV 5.00	07/01/2038.....	...	07/01/2013.	Partial Call.....	1,655,000	1,655,000	1,679,825	1,668,946	.....	.....(13,946)	.....	.....(13,946)	.....	.....1,655,000	.....	.....	.....0	48,750	07/01/2038.	
924190 EL 1	VT HSG FIN AGY B 4.125	11/01/2042.....	...	11/01/2013.	Partial Call.....	160,000	160,000	166,682	166,284	.....	.....(6,284)	.....	.....(6,284)	.....	.....160,000	.....	.....	.....0	4,847	11/01/2042.	
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments.....					19,180,484	19,170,234	19,544,108	20,126,163	0	(223,783)	0	(223,783)	0	19,180,484	0	0	0	678,825	XXX.....	

Bonds - Industrial and Miscellaneous

00249E AA 8	AA AIRCRAFT FIN 2013-1 3.596	11/01/2017.....	...	12/01/2013.	Sinking Fund Redemption.....		97,642	97,642	97,642	97,642	.....	.....	.....	.....0	.....	.....97,642	.....	.....	.....0	732	11/01/2017.
037411 AT 2	APACHE CORP 5.25	04/15/2013.....	...	04/15/2013.	Maturity.....		3,000,000	3,000,000	2,992,530	2,999,586	.....	.....414	.....	.....414	.....	.....3,000,000	.....	.....	.....0	78,750	04/15/2013.
05568Y AA 6	BNSF RAILWAY CO 5.996	04/01/24.....	...	10/01/2013.	Sinking Fund Redemption.....		147,867	147,867	147,867	137,878	.....	.....9,990	.....	.....9,990	.....	.....147,867	.....	.....	.....0	4,475	04/01/2024.
05948X D4 0	BOAMS 2003-9 4A1 SEQ SSNR 5.00	12/18.....	...	12/25/2013.	MBS Paydown.....		54,816	54,816	54,610	54,623	.....	.....44	.....	.....44	.....	.....54,816	.....	.....	.....0	1,361	12/25/2018.
07324F AB 6	BAYV 2007-B 1A1 SEQ STP 8/28/47.....		...	12/28/2013.	MBS Paydown.....		265,848	265,848	265,846	265,848	.....	.....	.....	.....0	.....	.....265,848	.....	.....	.....0	7,444	08/28/2047.
086516 AJ 0	BEST BUY CO 6.75	07/15/2013.....	...	07/15/2013.	Maturity.....		1,000,000	1,000,000	1,001,820	1,000,268	.....	.....(268)	.....	.....(268)	.....	.....1,000,000	.....	.....	.....0	72,500	07/15/2013.
115637 AJ 9	BROWN-FORMAN 5.00	02/01/2014.....	...	02/25/2013.	Make Whole Call.....		2,080,820	2,000,000	1,992,680	1,992,680	.....	.....1,706	.....	.....1,706	.....	.....2,000,000	.....	.....80,820	80,820	56,667	02/01/2014.
1248MP AA 2	CBASS 2007-MX1 A1 SEQ STP 12/25/36.....		...	12/25/2013.	MBS Paydown.....		212,002	212,002	212,001	212,002	.....	.....	.....	.....0	.....	.....212,002	.....	.....	.....0	8,382	12/25/2036.
12641Q AE 2	CSMC 2009-7R 4A1 SEQ EXCH CSTR 7/26/37.....		...	12/26/2013.	MBS Paydown.....		327,584	327,584	327,584	326,343	.....	.....92	.....	.....92	.....	.....327,584	.....	.....	.....0	10,165	07/26/2037.
12641Q AJ 1	CSMC 2009-7R 4A5 MEZ 6.00	7/26/2037.....	...	11/26/2013.	Pass-Through Loss.....		.....	.....111,514	97,679	.....	.....	.....(1,557)	.....	.....(1,557)	.....	.....94,187	.....	.....(94,187)	(94,187)	2,656	07/26/2037.
12641Q AJ 1	CSMC 2009-7R 4A5 MEZ 6.00	7/26/2037.....	...	11/30/2013.	Book Value Adjustment.....		.....	.....	.....208,901	.....	.....	.....	.....	.....0	.....	.....(94,187)	.....	.....94,187	94,187	.....	07/26/2037.
12641Q AJ 1	CSMC 2009-7R 4A5 MEZ 6.00	7/26/2037.....	...	12/26/2013.	MBS Paydown.....		2	2	2	0	.....	.....(0)	.....	.....(0)	.....	.....	.....	.....	.....0	.....	07/26/2037.
12641Q BQ 4	CSMC 2009-7R 8A6 MEZ STP 5/26/36.....		...	12/26/2013.	MBS Paydown.....		58,079	58,079	48,213	(78,818)	.....	.....18,512	.....	.....18,512	.....	.....58,079	.....	.....	.....0	1,420	05/26/2036.
12641Q CN 0	CSMC 2009-7R 12A1 SEQ EXCH 5.75	1/26/36.....	...	12/26/2013.	MBS Paydown.....		135,969	135,969	136,968	122,816	.....	.....419	.....	.....419	.....	.....135,969	.....	.....	.....0	3,460	01/26/2036.
12641Q CS 9	CSMC 2009-7R 12A5 MEZ 5.75	1/26/36.....	...	12/26/2013.	Pass-Through Loss.....		.....	.....2,208	2,208	.....	.....	.....(18)	.....	.....(18)	.....	.....	.....	.....	.....0	77	01/26/2036.
12641Q CW 0	CSMC 2009-7R 13A1 SEQ EXCH 6.00	06/26/37.....	...	12/26/2013.	MBS Paydown.....		377,547	377,547	377,547	374,524	.....	.....1,367	.....	.....1,367	.....	.....377,547	.....	.....	.....0	11,406	06/26/2037.
12641Q DD 1	CSMC 2009-7R 14A2 SUB 5.57	4/26/37.....	...	04/26/2013.	MBS Paydown.....		35,633	35,633	35,633	35,445	.....	.....188	.....	.....188	.....	.....35,633	.....	.....	.....0	369	04/26/2037.
12641Q DE 9	CSMC 2009-7R 14A3 SUB 5.75	4/26/37.....	...	12/26/2013.	MBS Paydown.....		143,825	143,825	143,825	142,701	.....	.....796	.....	.....796	.....	.....143,825	.....	.....	.....0	4,556	04/26/2037.
12641Q FK 3	CSMC 2009-7R 3A2 SUB 6.00	9/26/37.....	...	12/26/2013.	MBS Paydown.....		56,728	56,728	56,728	56,599	.....	.....28	.....	.....28	.....	.....56,728	.....	.....	.....0	1,790	09/26/2037.
126670 NY 0	CWL 2005-16 2AF3 SEQ 5.669	5/25/2036.....	...	12/25/2013.	MBS Paydown.....		50,308	50,308	50,308	87,372	.....	.....(65)	.....	.....(65)	.....	.....50,308	.....	.....	.....0	1,261	05/25/2036.
126670 NY 0	CWL 2005-16 2AF3 SEQ 5.669	5/25/2036.....	...	12/25/2013.	Pass-Through Loss.....		.....	.....138,236	138,234	.....	.....	.....(0)	.....	.....(0)	.....	.....	.....	.....	.....0	3,300	05/25/2036.
12667F FJ 9	CWALT 2004-J4 1A4 SEQ STP 6/25/2034.....		...	06/25/2013.	MBS Paydown.....		451,758	451,758	451,605	449,205	.....	.....2,552	.....	.....2,552	.....	.....451,758	.....	.....	.....0	5,688	06/25/2034.
126694 HN 1	CWHL 2005-25 A9 SCH SSNR 5.50	11/25/2035.....	...	12/25/2013.	MBS Paydown.....		59,243	59,243	58,799	55,072	.....	.....2,435	.....	.....2,435	.....	.....59,243	.....	.....	.....0	1,644	11/25/2035.
12669G R4 5	CWHL 2005-15 A8 NAS 5.5	08/25/2035.....	...	11/25/2013.	Pass-Through Loss.....		.....	.....44,722	41,899	.....	.....	.....	.....	.....0	.....	.....44,722	.....	.....(44,722)	(44,722)	453	08/25/2035.
12669G R4 5	CWHL 2005-15 A8 NAS 5.5	08/25/2035.....	...	12/25/2013.	MBS Paydown.....		237,838	237,838	222,825	264,724	.....	.....7,164	.....	.....7,164	.....	.....237,838	.....	.....	.....0	2,948	08/25/2035.
12669G R4 5	CWHL 2005-15 A8 NAS 5.5	08/25/2035.....	...	12/31/2013.	Book Value Adjustment.....		.....	.....	.....7,307,625	.....	.....	.....	.....	.....0	.....	.....(44,722)	.....	.....44,722	44,722	.....	08/25/2035.
12707P AA 3	CABOT CORP 5.25	9/01/2013.....	R	09/01/2013.	Maturity.....		1,000,000	1,000,000	994,230	999,509	.....	.....491	.....	.....491	.....	.....1,000,000	.....	.....	.....0	52,500	09/01/2013.
14366U AA 0	CNART 2012-1A A ABS 2.09	01/15/2015.....	...	08/15/2013.	MBS Paydown.....		797,767	797,767	714,594	797,760	.....	.....7	.....	.....7	.....	.....797,767	.....	.....	.....0	5,527	01/15/2015.
161546 JG 2	CFAB 2004-2 1A4 SEQ 5.323	02/25/2035.....	...	06/25/2013.	MBS Paydown.....		148,658	148,658	148,654	144,386	.....	.....512	.....	.....512	.....	.....148,658	.....	.....	.....0	2,424	02/25/2035.

E14.1

SCHEDULE D - PART 4

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

E14.2

1	2			4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
	CUSIP Identification	Description	3 F o r e i g n								11	12	13	14	15						
				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
	16165L AC 4	CF LX 2006-1 A2A SEQ SSNR 5.935 6/25/36.....		12/25/2013.	MBS Paydown.....		242,478	242,478	242,455	242,478				0		242,478			0	4,484	06/25/2036.
	173067 AC 3	CGCMT 2004-C1 A3 SEQ CSTR 4/15/40.....		06/15/2013.	MBS Paydown.....		2,985,642	2,985,642	2,980,277	2,936,995		48,648		48,648		2,985,642			0	40,278	04/15/2040.
	17307G 4H 8	CMLTI 2006-WF1 A2C SEQ 5.598 3/25/2036.....		12/25/2013.	MBS Paydown.....		32,985	32,985	32,984	17,810		1,814		1,814		32,985			0	822	03/25/2036.
	17307G VN 5	CMLTI 2005-WF2 AF7 SEQ STP 8/25/2035.....		12/25/2013.	MBS Paydown.....		668,552	668,552	668,532	623,255		(2,459)		(2,459)		668,552			0	17,208	08/25/2035.
	17309D AB 9	CGCMT 2006-C4 A2 SEQ CSTR 3/15/49.....		06/15/2013.	MBS Paydown.....		1,217,846	1,217,846	1,254,762	1,214,887		2,960		2,960		1,217,846			0	30,043	03/15/2049.
	17311Q BF 6	CGCMT 2007-C6 A2 SEQ CSTR 12/10/49.....		09/10/2013.	MBS Paydown.....		1,454,544	1,454,544	1,475,250	1,452,015		2,529		2,529		1,454,544			0	11,675	12/10/2049.
	2254W0 HR 9	CSFB 2004-6 4A10 PAC 5.25 10/25/34.....		12/25/2013.	MBS Paydown.....		200,132	200,132	199,655	198,784		632		632		200,132			0	5,031	10/25/2034.
	251510 CE 1	DBALT 2003-4XS A4 SEQ 5.17 10/25/2033.....		02/25/2013.	MBS Paydown.....		8,373	8,373		8,373				0		8,373			0	61	10/25/2033.
	251563 FY 3	DMSI 2004-5 A3 SEQ 5.59 07/25/2034.....		12/25/2013.	MBS Paydown.....		294,299	294,299	294,232	292,462		426		426		294,299			0	8,442	07/25/2034.
	302570 BA 3	FPL GROUP CAPTL 5.35 06/15/2013.....		06/15/2013.	Maturity.....		2,000,000	2,000,000	1,999,840	1,999,983		17		17		2,000,000			0	53,500	06/15/2013.
	361856 DX 2	GMACM 2004-HE5 A5 SEQ CSTR 9/25/34.....		12/25/2013.	MBS Paydown.....		220,269	220,269	220,269	87,906		(6,347)		(6,347)		220,269			0	7,548	09/25/2034.
	36828Q AD 8	GECMC 2003-C1 A4 SEQ 4.819 1/10/2038.....		01/10/2013.	MBS Paydown.....		553,626	553,626	527,416	553,626		0		0		553,626			0	2,223	01/10/2038.
	36877Q AA 4	GEN AMER RAILCAR 7.76 08/20/18.....		12/20/2013.	Sinking Fund Redemption.....		116,374	116,374	116,374	113,205		(1,027)		(1,027)		116,374			0	4,973	08/20/2018.
	39678W AA 6	GCSP 2005-1 A SEQ CSTR 9-25-34.....		12/25/2013.	MBS Paydown.....		84,403	84,403	83,506	83,211		740		740		84,403			0	2,171	09/25/2034.
	41161P TN 3	HVMLT 2005-10 2A1A SEQ SSNR FLT 11/35.....		12/19/2013.	MBS Paydown.....		187,154	187,154	131,476	125,275		13,748		13,748		187,154			0	504	11/19/2035.
	41161P UK 7	HVMLT 2005-11 2A1A SEQ SSNR FLT 08/19/45....		12/19/2013.	MBS Paydown.....		122,180	122,180	85,832	87,712		3,160		3,160		122,180			0	370	08/19/2045.
	42805R AU 3	HERTZ 2009-2A A1 4.26 3/25/14.....		03/25/2013.	MBS Paydown.....		1,500,000	1,500,000	1,499,910	1,499,996		4		4		1,500,000			0	10,650	03/25/2014.
	46625Y VU 4	JPMCC 2005-CB13 A31 SEQ CSTR 1/12/43.....		11/12/2013.	MBS Paydown.....		1,905,637	1,905,637	1,915,104	1,905,637				0		1,905,637			0	63,453	01/12/2043.
	46627M CU 9	JPALT 2006-A1 2A1 SEQ SSNR CSTR 03/36.....		12/25/2013.	MBS Paydown.....		151,165	151,165	151,873	149,829		1,108		1,108		151,165			0	2,324	03/25/2036.
	46627M CU 9	JPALT 2006-A1 2A1 SEQ SSNR CSTR 03/36.....		12/25/2013.	Pass-Through Loss.....				61,902	62,193				0		755			0	755	03/25/2036.
	46629Y AB 5	JPMCC 2007-CB18 A3 SEQ 5.447 06/12/47.....		12/12/2013.	MBS Paydown.....		437,159	437,159	426,760	433,302		2,738		2,738		437,159			0	15,021	06/12/2047.
	46637V AA 3	JPTPE 2012-2 A SEQ 3.00 09/17/42.....		12/17/2013.	MBS Paydown.....		25,833	25,833	25,720	25,720		26		26		25,833			0	65	09/17/2042.
	47232D AW 2	JMAC 2009-R5 5A1 SEQ SSNR CSTR 1/26/36.....		12/26/2013.	MBS Paydown.....		176,619	176,619	179,678	176,187		(68)		(68)		176,619			0	5,382	01/26/2036.
	47232D BP 6	JMAC 2009-R5 8A1 SEQ SSNR CSTR 7/26/37.....		12/26/2013.	MBS Paydown.....		269,440	269,440	269,440	268,067		(119)		(119)		269,440			0	9,080	07/26/2037.
	47232D BP 6	JMAC 2009-R5 8A1 SEQ SSNR CSTR 7/26/37.....		12/31/2013.	Book Value Adjustment.....				4,980,959					0		(24)		24	24		07/26/2037.
	47232D BU 5	JMAC 2009-R5 8A6 MEZ SSUP CSTR 7/26/37.....		12/26/2013.	Pass-Through Loss.....			191,360	95,055			(3,782)		(3,782)		21,747		(21,747)	(21,747)	6,736	07/26/2037.
	47232D BU 5	JMAC 2009-R5 8A6 MEZ SSUP CSTR 7/26/37.....		12/31/2013.	Book Value Adjustment.....					30,802				0		(21,747)		21,747	21,747		07/26/2037.
	47232Q AA 1	JMAC 2009-R2 1A SEQ CSTR 11-37 RE.....		12/26/2013.	MBS Paydown.....		180,292	180,292	175,221	172,470		2,229		2,229		180,292			0	7,023	11/26/2037.
	47232V AL 6	JMAC 2009-R4 3A1 SEQ SSNR 6.25 07/26/37.....		12/26/2013.	MBS Paydown.....		161,525	161,525	161,525	160,509		(172)		(172)		161,525			0	5,053	07/26/2037.
	47232V AQ 5	JMAC 2009-R4 3A5 MEZ SSUP 6.25 07/26/37.....		12/26/2013.	Pass-Through Loss.....			74,047	50,911			(1,153)		(1,153)		42,661		(42,661)	(42,661)	2,377	07/26/2037.
	47232V AQ 5	JMAC 2009-R4 3A5 MEZ SSUP 6.25 07/26/37.....		12/31/2013.	Book Value Adjustment.....				66,327					0		(42,661)		42,661	42,661		07/26/2037.
	47232V GC 0	JMAC 2009-R4 31A2 SUB SSUP 5.75 2/26/36.....		12/26/2013.	MBS Paydown.....		88,159	88,159	88,493	88,159				0		88,159			0	2,779	02/26/2036.
	47232V GG 1	JMAC 2009-R4 31A6 MEZ SSUP 5.75 2/26/36.....		12/26/2013.	Pass-Through Loss.....			36,737	36,876			(457)		(457)					0	1,848	02/26/2036.
	47232V GG 1	JMAC 2009-R4 31A6 MEZ SSUP 5.75 2/26/36.....		12/26/2013.	CAPITAL INTEREST.....		316		316	316				0		316			0		02/26/2036.
	478115 AA 6	JOHNS HOPKINS 5.25 07/01/2019.....		02/22/2013.	Partial Call.....		1,365,817	1,134,000	1,133,206	1,133,206		616		616		1,134,000		231,817	231,817	38,202	07/01/2019.
	525221 EM 5	LXS 2005-7N 1A1A SEQ SSNR FLT 12/25/2035....		12/25/2013.	MBS Paydown.....		259,338	259,338	169,339	192,518		5,442		5,442		259,338			0	632	12/25/2035.
	55312V AB 4	MLCFC 2006-4 A2 SEQ CSTR 12/12/2049.....		10/12/2013.	MBS Paydown.....		326,283	326,283	320,063	323,513		2,961		2,961		326,283			0	3,460	12/12/2049.
	581557 AU 9	MCKESSON CORP 5.25 03/01/2013.....		03/01/2013.	Maturity.....		2,000,000	2,000,000	1,991,600	1,999,731		269		269		2,000,000			0	52,500	03/01/2013.
	61532X BS 4	MONUMENT GLOBAL 5.50 04/22/13.....		04/22/2013.	Maturity.....		3,000,000	3,000,000	2,998,710	2,999,910		90		90		3,000,000			0	82,500	04/22/2013.
	61751D AE 4	MSM 2006-17XS A3A SEQ STP 10/25/46.....		12/25/2013.	MBS Paydown.....		210,552	210,552	210,552	128,495		27,625		27,625		210,552			0	5,107	10/25/2046.
	6325C0 AR 2	NATL AUSTRALIABK BK 5.35 06/12/2013.....	R	06/12/2013.	Maturity.....		5,000,000	5,000,000	4,999,800	4,999,980		20		20		5,000,000			0	133,750	06/12/2013.
	63860H AC 3	NSTR 2007-A AV3 SEQ FLT 03/25/2037.....		12/25/2013.	MBS Paydown.....		191,668	191,668	179,689	179,689		1,998		1,998		191,668			0	168	03/25/2037.

SCHEDULE D - PART 4

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

1		2		3 F o r e i g n	4		5		6		7		8		9		10		Change in Book/Adjusted Carrying Value					16		17		18		19		20		21				
CUSIP Identification		Description			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
63860L	AC	4	NSTR 2007-B 2AV2 SEQ FLT 04/25/2037.....	12/25/2013.	MBS Paydown.....				163,345		163,345		145,581		145,581				2,063				2,063				163,345						0		83		04/25/2037.	
64352V	MN	8	NCHET 2005-A A4W SEQ 5.035 8/25/35.....	12/25/2013.	MBS Paydown.....				203,702		203,702		203,702		203,045				254				254				203,702						0		6,229		08/25/2035.	
64352V	PN	5	NCHET 2005-D A2C SEQ FLT 02/25/2036.....	12/25/2013.	MBS Paydown.....				257,056		257,056		246,774		246,774				4,412				4,412				257,056						0		299		02/25/2036.	
65535A	AA	2	NHELI 2006-AF1 A1 SEQ STP 10/25/2036.....	12/25/2013.	MBS Paydown.....				21,116		21,116		21,116		8,881				(10,251)				(10,251)				21,116						0		721		10/25/2036.	
65535V	FX	1	NAA 2004-AP3 A4A SEQ 5.018 10/25/2034.....	12/25/2013.	MBS Paydown.....				141,653		141,653		141,649		141,653								0				141,653						0		4,073		10/25/2034.	
73316P	JD	3	POPLR 2005-6 A3 SEQ CSTR 1/25/2036.....	12/25/2013.	MBS Paydown.....				105,209		105,209		105,209		92,984				125				125				105,209						0		2,687		01/25/2036.	
744593	AC	8	STEER-IBM-Z2 6.415 06/01/18.....	12/01/2013.	Sinking Fund Redemption.....				63,445		63,445		63,789		63,599				(134)				(134)				63,445						0		3,069		06/01/2018.	
76110V	QL	5	RFMS2 2004-HS2 AI6 NAS 5.17 6/25/34.....	12/25/2013.	MBS Paydown.....				251,159		251,159		251,159		231,786				8,412				8,412				251,159						0		5,799		06/25/2034.	
76110V	TE	8	RFMS2 2006-HSA1 A3 SEQ CSTR 2/25/36.....	12/25/2013.	MBS Paydown.....				299,118		299,118		299,068		(74,142)				9,480				9,480				299,118						0		8,040		02/25/2036.	
76110V	TE	8	RFMS2 2006-HSA1 A3 SEQ CSTR 2/25/36.....	12/25/2013.	Pass-Through Loss.....						54,796		54,787										0										0		1,394		02/25/2036.	
761118	UQ	9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36.....	12/25/2013.	MBS Paydown.....				73,971		73,971		73,925		4,771				(707)				(707)				73,971						0		2,065		02/25/2036.	
761118	UQ	9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36.....	12/25/2013.	Pass-Through Loss.....						22,491		22,477										0										0		631		02/25/2036.	
81683R	AB	0	SEMINOLE TRIBE 5.798 10/01/2013.....	10/01/2013.	Maturity.....				200,000		200,000		200,000		199,999				1				1				200,000						0		11,596		10/01/2013.	
844741	AR	9	SOUTHWEST AIR 7.22 07/01/13.....	01/01/2013.	Sinking Fund Redemption.....				238,710		238,710		252,181		238,750								0				238,710						0		8,617		07/01/2013.	
844741	AR	9	SOUTHWEST AIR 7.22 07/01/13.....	07/01/2013.	Maturity.....				10,630		10,630		11,230		10,632				(41)				(41)				10,630						0		768		07/01/2013.	
86358R	DX	2	SASC 2001-SB1 A5 SEQ 3.375 8/25/31.....	12/25/2013.	MBS Paydown.....				58,386		58,386		49,719		53,080				1,704				1,704				58,386						0		848		08/25/2031.	
86359B	RB	9	SASC 2004-9XS 1A4A SEQ SPT 05/25/34.....	12/25/2013.	MBS Paydown.....				298,644		298,644		251,607		269,779				14,817				14,817				298,644						0		9,963		05/25/2034.	
87612E	AT	3	TARGET CORP 5.125 01/15/2013.....	01/15/2013.	Maturity.....				2,000,000		2,000,000		1,993,480		1,999,943				57				57				2,000,000						0		51,250		01/15/2013.	
88579E	AE	5	3M CO 4.375 08/15/2013 MTN.....	08/15/2013.	Maturity.....				2,500,000		2,500,000		2,638,700		2,521,086				(21,086)				(21,086)				2,500,000						0		109,375		08/15/2013.	
88732J	AK	4	TIME WARNER CABLE 6.20 07/01/2013.....	07/01/2013.	Maturity.....				3,000,000		3,000,000		2,993,640		2,999,288				712				712				3,000,000						0		186,000		07/01/2013.	
950840	AA	6	WESFARMERS LTD 6.998 04/10/2013.....	04/10/2013.	Maturity.....				1,500,000		1,500,000		1,500,000		1,500,000								0				1,500,000						0		52,485		04/10/2013.	
3899999.		Total - Bonds - Industrial and Miscellaneous.....							49,764,738		50,189,799		49,795,590		60,865,474		0		158,842		0		158,842		0		49,452,077		0		312,661		312,661		1,446,147		XXX.....	
8399997.		Total - Bonds - Part 4.....							72,660,881		73,075,692		73,148,708		84,713,423		0		(71,067)		0		(71,067)		0		72,348,220		0		312,661		312,661		2,225,745		XXX.....	
8399999.		Total - Bonds.....							72,660,881		73,075,692		73,148,708		84,713,423		0		(71,067)		0		(71,067)		0		72,348,220		0		312,661		312,661		2,225,745		XXX.....	
Preferred Stocks - Industrial and Miscellaneous																																						
42307T	30	6	HEINZ (H.J.) CO SER B 8.00% 07/15/2013.....	07/15/2013.	Maturity.....								2,500,000		2,500,000		0						0										0				XXX.....	
42307T	30	6	HEINZ (H.J.) CO SER B 8.00% 07/15/2013.....	07/15/2013.	Redemption.....				25,000		2,500,000		2,500,000		2,500,000		0		1,185				1,185				2,500,000						0		150,000		XXX.....	
56062Y	20	1	MAINSOURCE FINANCIAL A 5.00.....	08/12/2013.	Call.....				1,000,000		1,000,000		937,780		995,906		(58,126)						(58,126)				937,780		62,220		62,220		37,361		XXX.....			
876851	80	9	TAYLOR CAP GRP B 5.00.....	12/01/2013.	Partial Call.....				429,000		916,000		822,770		822,770		0						0				822,770		93,230		93,230		47,324		XXX.....			
876851	80	9	TAYLOR CAP GRP B 5.00.....	12/23/2013.	Call.....				384,000		384,000		344,916		344,916		0						0				344,916		39,084		39,084		21,866		XXX.....			
902973	88	2	US BANCORP 7.875 C.....	06/03/2013.	Call.....				60,000,000		1,500,000		1,500,000		1,536,000		(36,000)						(36,000)				1,500,000						0		75,797		XXX.....	
90985F	2#	2	UNITED COMMUNITY BANK SERIES B 5.00.....	12/27/2013.	Partial Call.....				416,670		416,670		403,532		403,532		0						0				403,532		13,138		13,138		16,638		XXX.....			
929328	30	0	WSFS FIN CORP A 5.00.....	08/26/2013.	Call.....				1,000,000		1,000,000		921,780		995,906		(74,126)						(74,126)				921,780		78,220		78,220		39,028		XXX.....			
8499999.		Total - Preferred Stocks - Industrial and Miscellaneous.....							7,716,670		XXX.....		7,430,778		10,099,030		(168,252)		1,185		0		(167,067)		0		7,430,778		0		285,892		285,892		388,014		XXX.....	
8999997.		Total - Preferred Stocks - Part 4.....							7,716,670		XXX.....		7,430,778		10,099,030		(168,252)		1,185		0		(167,067)		0		7,430,778		0		285,892		285,892		388,014		XXX.....	
8999999.		Total - Preferred Stocks.....							7,716,670		XXX.....		7,430,778		10,099,030		(168,252)		1,185		0		(167,067)		0		7,430,778		0		285,892		285,892		388,014		XXX.....	
Common Stocks - Industrial and Miscellaneous																																						
060505	10	4	BANK OF AMERICA CORPORATION.....	07/24/2013.	SANDLER & O'NEIL PARTNERS..				8,000,000		119,352		XXX.....		102,000		(14,000)		(48,400)				(48,400)				44,480				74,872		74,872		160		XXX.....	
060505	10	4	BANK OF AMERICA CORPORATION.....	11/26/2013.	STRATEGAS RESEARCH.....				10,000,000		158,548		XXX.....		127,500		(17,500)		(60,500)				(60,500)				55,600				102,948		102,948		300		XXX.....	
086516	10	1	BEST BUY CO INC.....	03/15/2013.	INTERSTATE GROUP.....				3,000,000		64,610		XXX.....		74,456		424						0				35,550				29,060		29,060				XXX.....	
086516	10	1	BEST BUY CO INC.....	03/20/2013.	ISI GROUP.....				1,000,000		22,818		XXX.....		24,819		141						0				11,850				10,968		10,968		170		XXX.....	
086516	10	1	BEST BUY CO INC.....	04/05/2013.	BERNSTEIN.....				3,000,000		74,128		XXX.....		74,456		424						0				35,550				38,578		38,578		510		XXX.....	
086516	10	1	BEST BUY CO INC.....	04/30/2013.	INTERSTATE GROUP.....				2,800,000		74,568		XXX.....		69,492		396						0				33,180				41,388		41,388		476		XXX.....	

E14.3

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
086516 10 1	BEST BUY CO INC.....		...	05/01/2013.	INTERSTATE GROUP.....	16,200.000	419,629	XXX.....	396,993	7,359	.....	.....	.....	.....0	.....	.....191,970	.....	.....227,659	227,659	2,754	XXX.....
24702R 10 1	DELL INC.....		...	02/05/2013.	INTERSTATE.....	100,000.000	1,336,710	XXX.....	1,192,105	1,014,000	178,105	.....	.....	.....178,105	.....	.....1,192,105	.....	.....144,605	144,605	8,000	XXX.....
428236 10 3	HEWLETT-PACKARD CO.....		...	05/24/2013.	BERNSTEIN.....	2,500.000	60,962	XXX.....	58,998	25,853	7,025	.....	.....	.....7,025	.....	.....42,650	.....	.....18,312	18,312	660	XXX.....
428236 10 3	HEWLETT-PACKARD CO.....		...	07/18/2013.	STRATEGAS RESEARCH.....	15,000.000	390,973	XXX.....	353,985	155,115	42,150	.....	.....	.....42,150	.....	.....255,900	.....	.....135,073	135,073	6,138	XXX.....
681919 10 6	OMNICOM GROUP.....		...	07/29/2013.	ISI GROUP.....	10,000.000	685,342	XXX.....	494,508	499,600	(5,092)	.....	.....	.....(5,092)	.....	.....494,508	.....	.....190,834	190,834	8,000	XXX.....
681919 10 6	OMNICOM GROUP.....		...	12/20/2013.	STIFEL NICOLAUS.....	2,000.000	143,790	XXX.....	97,454	99,920	(2,466)	.....	.....	.....(2,466)	.....	.....97,454	.....	.....46,336	46,336	2,400	XXX.....
92553P 20 1	VIACOM INC CLASS B.....		...	03/14/2013.	ISI GROUP.....	5,000.000	316,342	XXX.....	230,143	263,700	(33,558)	.....	.....	.....(33,558)	.....	.....230,143	.....	.....86,199	86,199	1,375	XXX.....
92553P 20 1	VIACOM INC CLASS B.....		...	04/09/2013.	INTERSTATE GROUP.....	3,333.000	219,145	XXX.....	153,413	175,782	(22,369)	.....	.....	.....(22,369)	.....	.....153,413	.....	.....65,732	65,732	917	XXX.....
9099999.	Total - Common Stocks - Industrial and Miscellaneous.....						4,086,917	XXX	3,450,321	2,211,214	54,895	0	0	54,895	0	2,874,352	0	1,212,565	1,212,565	31,860	XXX
9799997.	Total - Common Stocks - Part 4.....						4,086,917	XXX	3,450,321	2,211,214	54,895	0	0	54,895	0	2,874,352	0	1,212,565	1,212,565	31,860	XXX
9799999.	Total - Common Stocks.....						4,086,917	XXX	3,450,321	2,211,214	54,895	0	0	54,895	0	2,874,352	0	1,212,565	1,212,565	31,860	XXX
9899999.	Total - Preferred and Common Stocks.....						11,803,587	XXX	10,881,099	12,310,244	(113,357)	1,185	0	(112,172)	0	10,305,130	0	1,498,456	1,498,456	419,874	XXX
9999999.	Total - Bonds, Preferred and Common Stocks.....						84,464,468	XXX	84,029,807	97,023,667	(113,357)	(69,882)	0	(183,239)	0	82,653,350	0	1,811,118	1,811,118	2,645,618	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

NONE

Mid-Continent Casualty Company

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1 CUSIP Identifi- cation	2 Description Name of Subsidiary, Controlled or Affiliated Company	3 Foreign	4 NAIC Company Code or Alien Insurer Identification Number	5 NAIC Valuation Method (See SVO Purposes and Procedures Manual)	6 Do Insurer's Assets Include Intangible Assets Connected with Holding of Such Company's Stock?	7 Total Amount of Such Intangible Assets	8 Book/Adjusted Carrying Value	Stock of Such Company Owned by Insurer on Statement Date	
								9 Number of Shares	10 % of Outstanding
Common Stocks - U.S. Property and Casualty Insurer									
59530Z ZZ 3	Mid-Continent Assurance Company.....		15380.....	2ciB1.....	..NO.....		21,986,316	100,000.000	100.0
595301 ZZ 8	Mid-Continent Excess and Surplus Ins.....		13794.....	2ciB1.....	..NO.....		16,703,158	100.000	100.0
67920@ 10 4	Oklahoma Surety Company.....		23426.....	2ciB1.....	..NO.....		17,598,773	10,000.000	100.0
1199999.	Total - Common Stocks - U.S. Property and Casualty Insurer.....					0	56,288,247	XXX.....	XXX.....
Common Stocks - Other Affiliates									
595302 ZZ 6	Mid-Continent Specialty Insurance Services, Inc.....			2ciB2.....	..NO.....		50,000	1,000.000	100.0
1799999.	Total - Common Stocks - Other Affiliates.....					0	50,000	XXX.....	XXX.....
1899999.	Total - Common Stocks.....					0	56,338,247	XXX.....	XXX.....
1999999.	Total - Preferred and Common Stock.....					0	56,338,247	XXX.....	XXX.....

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

SCHEDULE D - PART 6 - SECTION 2

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

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																				
825252 30 7	Invesco AIM Advisors Inc. Treasury Portfolio Cash Management	.....	..	12/31/2013.	The Bank of New York Mellon.....	XXX.....	21,973,498	.....	.....	.....	.....	.....	.....21,973,498	.....	.....	.....0.020	0.020	Mtly....	6,775	.....
8899999. Total - Exempt Money Market Mutual Funds.....							21,973,498	0	0	0	0	XXX.....	21,973,498	0	0	..XXX.....	..XXX.....	..XXX.....	6,775	0
9199999. Total - Short-Term Investments.....							21,973,498	0	0	0	0	XXX.....	21,973,498	0	0	..XXX.....	..XXX.....	..XXX.....	6,775	0

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

Sch. DL-Pt. 1
NONE

Sch. DL-Pt. 2
NONE

SCHEDULE E - PART 1 - CASH

1	2	3	4	5	6	7
Depository	Code	Rate of Interest	Amount of Interest Received During Year	Amount of Interest Accrued December 31 of Current Year	Balance	*
Open Depositories						
F & M Bank & Trust Company..... Tulsa, Oklahoma.....	.....	.....0.400	.....	.....	.....10,268,607	XXX
The Bank of New York Mellon..... New York, New York.....	.....	.....0.010	.....	.....	.....26,253	XXX
Commerce Bank-Certificate of Deposit..... Tulsa, Oklahoma.....	.....	.....0.349	528	.....	.....151,536	XXX
0199999. Total - Open Depositories.....	XXX.....	XXX.....	528	0	10,446,395	XXX..
0399999. Total Cash on Deposit.....	XXX.....	XXX.....	528	0	10,446,395	XXX..
0499999. Cash in Company's Office.....	XXX.....	XXX.....	XXX.....	XXX.....	1,100	XXX..
0599999. Total Cash.....	XXX.....	XXX.....	528	0	10,447,495	XXX..

TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR											
1. January.....	11,105,967	4. April.....	8,499,794	7. July.....	16,613,949	10. October.....	11,388,005				
2. February.....	14,910,207	5. May.....	8,206,311	8. August.....	16,468,407	11. November.....	13,227,495				
3. March.....	19,391,007	6. June.....	18,127,370	9. September.....	13,610,608	12. December.....	10,446,395				

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

NONE

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						
2.	Alaska.....AK						
3.	Arizona.....AZ						
4.	Arkansas.....AR	B...	PROPERTY AND CASUALTY.....			250,957	258,594
5.	California.....CA						
6.	Colorado.....CO						
7.	Connecticut.....CT						
8.	Delaware.....DE						
9.	District of Columbia.....DC						
10.	Florida.....FL	B...	PROPERTY AND CASUALTY.....			209,303	209,641
11.	Georgia.....GA	B...	PROPERTY AND CASUALTY.....			35,134	36,203
12.	Hawaii.....HI						
13.	Idaho.....ID						
14.	Illinois.....IL						
15.	Indiana.....IN						
16.	Iowa.....IA						
17.	Kansas.....KS						
18.	Kentucky.....KY						
19.	Louisiana.....LA						
20.	Maine.....ME						
21.	Maryland.....MD						
22.	Massachusetts.....MA						
23.	Michigan.....MI						
24.	Minnesota.....MN						
25.	Mississippi.....MS						
26.	Missouri.....MO						
27.	Montana.....MT						
28.	Nebraska.....NE						
29.	Nevada.....NV						
30.	New Hampshire.....NH						
31.	New Jersey.....NJ						
32.	New Mexico.....NM	B...	PROPERTY AND CASUALTY.....			388,139	388,491
33.	New York.....NY						
34.	North Carolina.....NC	B...	PROPERTY AND CASUALTY.....			301,148	310,313
35.	North Dakota.....ND						
36.	Ohio.....OH	B...	PROPERTY AND CASUALTY.....	2,007,654	2,068,750		
37.	Oklahoma.....OK						
38.	Oregon.....OR						
39.	Pennsylvania.....PA						
40.	Rhode Island.....RI						
41.	South Carolina.....SC						
42.	South Dakota.....SD						
43.	Tennessee.....TN						
44.	Texas.....TX	B...	PROPERTY AND CASUALTY.....			102,142	102,234
45.	Utah.....UT						
46.	Vermont.....VT						
47.	Virginia.....VA	B...	PROPERTY AND CASUALTY.....			214,322	214,813
48.	Washington.....WA						
49.	West Virginia.....WV						
50.	Wisconsin.....WI						
51.	Wyoming.....WY						
52.	American Samoa.....AS						
53.	Guam.....GU						
54.	Puerto Rico.....PR						
55.	US Virgin Islands.....VI						
56.	Northern Mariana Islands.....MP						
57.	Canada.....CAN						
58.	Aggregate Alien and Other.....OT	XXX..	XXX.....	0	0	0	0
59.	Total.....	XXX..	XXX.....	2,007,654	2,068,750	1,501,144	1,520,288
DETAILS OF WRITE-INS							
5801.							
5802.							
5803.							
5898.	Summary of remaining write-ins for line 58 from overflow page.....	XXX..	XXX.....	0	0	0	0
5899.	Total (Lines 5801 thru 5803+5898) (Line 58 above).....	XXX..	XXX.....	0	0	0	0

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