



ANNUAL STATEMENT

For the Year Ended December 31, 2013

of the Condition and Affairs of the

Catholic Ladies of Columbia

NAIC Group Code..... ,	NAIC Company Code..... 56316	Employer's ID Number..... 31-4144574
(Current Period) (Prior Period)		
Organized under the Laws of Ohio	State of Domicile or Port of Entry Ohio	Country of Domicile US
Incorporated/Organized..... March 12, 1897	Commenced Business..... March 12, 1897	
Statutory Home Office	700 Taylor Road, Suite 280..... Gahanna OH US 43230	
	(Street and Number) (City or Town, State, Country and Zip Code)	
Main Administrative Office	700 Taylor Road, Suite 280..... Gahanna OH US..... 43230	800-845-0494
	(Street and Number) (City or Town, State, Country and Zip Code)	(Area Code) (Telephone Number)
Mail Address	700 Taylor Road, Suite 280..... Gahanna OH US 43230	
	(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)	
Primary Location of Books and Records	700 Taylor Road, Suite 280..... Gahanna OH US 43230	800-845-0494
	(Street and Number) (City or Town, State, Country and Zip Code)	(Area Code) (Telephone Number)
Internet Web Site Address	www.TheCLC.org	
Statutory Statement Contact	Sharon Calvelage	800-845-0494
	(Name)	(Area Code) (Telephone Number) (Extension)
	sharoncalvelage@yahoo.com	614-944-4748
	(E-Mail Address)	(Fax Number)

OFFICERS

Name	Title	Name	Title
1. SHARON CALVELAGE	PRESIDENT	2. LONI A. PERKINS	VICE PRESIDENT OF OPERATIONS
3. FAIRY WAGNER	SECRETARY	4. DEBORAH EVERS	VICE PRESIDENT

OTHER

DIRECTORS OR TRUSTEES

ALICE TEYNOR	HELEN RALL	IRENE BORROR	HARRIET AMENDOLA
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State of..... Ohio

County of..... Franklin

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)	(Signature)	(Signature)
SHARON CALVELAGE	LONI A. PERKINS	FAIRY WAGNER
1. (Printed Name)	2. (Printed Name)	3. (Printed Name)
PRESIDENT	VICE PRESIDENT OF OPERATIONS	SECRETARY
(Title)	(Title)	(Title)
Subscribed and sworn to before me	a. Is this an original filing?	Yes [X] No []
This _____ day of _____ 2014	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.....		0.0			0	0.0
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies.....		0.0			0	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).....		0.0			0	0.0
1.4 Securities issued by states, territories and possessions and political subdivisions in the U.S.:						
1.41 States, territories and possessions general obligations.....		0.0			0	0.0
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations.....		0.0	4,028,700		4,028,700	5.9
1.43 Revenue and assessment obligations.....		0.0	8,373,444		8,373,444	12.3
1.44 Industrial development and similar obligations.....		0.0			0	0.0
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA.....		0.0			0	0.0
1.512 Issued or guaranteed by FNMA and FHLMC.....		0.0			0	0.0
1.513 All other.....		0.0			0	0.0
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA.....		0.0			0	0.0
1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-based securities issued or guaranteed by agencies shown in Line 1.521.....		0.0			0	0.0
1.523 All other.....		0.0			0	0.0
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities).....		0.0	50,368,467		50,368,467	73.8
2.2 Unaffiliated non-U.S. securities (including Canada).....		0.0			0	0.0
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.....		0.0	3,487,991		3,487,991	5.1
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated.....		0.0			0	0.0
3.32 Unaffiliated.....		0.0	128,905		128,905	0.2
3.4 Other equity securities:						
3.41 Affiliated.....		0.0			0	0.0
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	1,349,084		1,349,084	2.0
7. Derivatives.....		0.0			0	0.0
8. Receivables for securities.....		0.0			0	0.0
9. Securities lending (Line 10, Asset Page reinvested collateral).....		0.0		XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments.....		0.0	537,225		537,225	0.8
11. Other invested assets.....		0.0			0	0.0
12. Total invested assets.....	0	0.0	68,273,816	0	68,273,816	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.....		59,773,237
2.	Cost of bonds and stocks acquired, Part 3, Column 7.....		14,636,612
3.	Accrual of discount.....		44,370
4.	Unrealized valuation increase (decrease):		
4.1	Part 1, Column 12.....		
4.2	Part 2, Section 1, Column 15.....		
4.3	Part 2, Section 2, Column 13.....	(9,765)	
4.4	Part 4, Column 11.....		(9,765)
5.	Total gain (loss) on disposals, Part 4, Column 19.....		352,428
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7.....		8,365,007
7.	Deduct amortization of premium.....		164,877
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.....		
9.2	Part 2, Section 1, Column 17.....		
9.3	Part 2, Section 2, Column 14.....		
9.4	Part 4, Column 13.....		0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....		66,266,998
11.	Deduct total nonadmitted amounts.....		
12.	Statement value at end of current period (Line 10 minus Line 11).....		66,266,998

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.....				
	2. Canada.....				
	3. Other Countries.....				
	4. Totals.....	0	0	0	0
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals.....				
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals.....	4,023,806	4,026,436	4,053,629	3,980,000
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.....	8,366,908	8,420,917	8,490,350	8,313,866
Industrial and Miscellaneous and Hybrid Securities (Unaffiliated)	8. United States.....	51,393,807	52,051,293	51,746,741	49,416,003
	9. Canada.....				
	10. Other Countries.....				
	11. Totals.....	51,393,807	52,051,293	51,746,741	49,416,003
Parent, Subsidiaries and Affiliates	12. Totals.....				
	13. Total Bonds.....	63,784,521	64,498,646	64,290,720	61,709,869
PREFERRED STOCKS Industrial and Miscellaneous (Unaffiliated)	14. United States.....	2,353,574	2,021,347	2,391,974	
	15. Canada.....				
	16. Other Countries.....				
	17. Totals.....	2,353,574	2,021,347	2,391,974	
Parent, Subsidiaries and Affiliates	18. Totals.....				
	19. Total Preferred Stocks.....	2,353,574	2,021,347	2,391,974	
COMMON STOCKS Industrial and Miscellaneous (Unaffiliated)	20. United States.....	128,905	128,905	137,481	
	21. Canada.....				
	22. Other Countries.....				
	23. Totals.....	128,905	128,905	137,481	
Parent, Subsidiaries and Affiliates	24. Totals.....				
	25. Total Common Stocks.....	128,905	128,905	137,481	
	26. Total Stocks.....	2,482,479	2,150,252	2,529,455	
	27. Total Bonds and Stocks....	66,267,000	66,648,898	66,820,175	

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

SI05

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.....						0	0.0		0.0		
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.....	0	0	0	0	0	0	0.0	0	0.0	0	0
2. All Other Governments											
2.1 NAIC 1.....						0	0.0		0.0		
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.....	0	0	0	0	0	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions, etc., Guaranteed											
3.1 NAIC 1.....						0	0.0	7,504,832	13.1		
3.2 NAIC 2.....						0	0.0	1,418,938	2.5		
3.3 NAIC 3.....						0	0.0	58,062	0.1		
3.4 NAIC 4.....						0	0.0	160,000	0.3		
3.5 NAIC 5.....						0	0.0	100,547	0.2		
3.6 NAIC 6.....						0	0.0		0.0		
3.7 Totals.....	0	0	0	0	0	0	0.0	9,242,379	16.1	0	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed											
4.1 NAIC 1.....	85,000	384,810	913,571	1,838,853	380,462	3,602,696	5.6		0.0	3,602,696	
4.2 NAIC 2.....			126,462	194,217		320,679	0.5		0.0	320,679	
4.3 NAIC 3.....						0	0.0		0.0		
4.4 NAIC 4.....						0	0.0		0.0		
4.5 NAIC 5.....			100,431			100,431	0.2		0.0	100,431	
4.6 NAIC 6.....						0	0.0		0.0		
4.7 Totals.....	85,000	384,810	1,140,464	2,033,070	380,462	4,023,806	6.3	0	0.0	4,023,806	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed											
5.1 NAIC 1.....		644,207	2,382,384	3,957,240	136,071	7,119,902	11.2	17,624	0.0	7,119,902	
5.2 NAIC 2.....	100,009	395,076	300,000	199,972	101,953	1,097,010	1.7		0.0	1,097,010	
5.3 NAIC 3.....						0	0.0		0.0		
5.4 NAIC 4.....						0	0.0		0.0		
5.5 NAIC 5.....			150,000			150,000	0.2		0.0	150,000	
5.6 NAIC 6.....						0	0.0		0.0		
5.7 Totals.....	100,009	1,039,283	2,832,384	4,157,212	238,024	8,366,912	13.1	17,624	0.0	8,366,912	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.....	601,306	2,375,795	2,385,052	5,002,550	2,296,567	12,661,270	19.9	20,973,099	36.6	12,661,270	
6.2 NAIC 2.....	100,000	4,777,953	7,047,562	9,115,322	8,580,728	29,621,565	46.4	23,135,069	40.3	29,621,565	
6.3 NAIC 3.....		102,656	636,970	1,234,291	97,397	2,071,314	3.2	1,799,232	3.1	2,071,314	
6.4 NAIC 4.....			292,438	318,988	106,539	717,965	1.1	709,833	1.2	717,965	
6.5 NAIC 5.....			101,478		50,876	152,354	0.2	261,903	0.5	152,354	
6.6 NAIC 6.....						0	0.0	42,000	0.1		
6.7 Totals.....	701,306	7,256,404	10,463,500	15,671,151	11,132,107	45,224,468	70.9	46,921,136	81.8	45,224,468	0
7. Hybrid Securities											
7.1 NAIC 1.....					1,699,105	1,699,105	2.7	80,800	0.1	1,699,105	
7.2 NAIC 2.....			335,243		4,033,392	4,368,635	6.8	953,894	1.7	4,368,635	
7.3 NAIC 3.....					101,600	101,600	0.2	150,000	0.3	101,600	
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	335,243	0	5,834,097	6,169,340	9.7	1,184,694	2.1	6,169,340	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).....686,306	3,404,812	5,681,007	10,798,643	4,512,205	25,082,973	39.3	XXX.....	XXX.....	25,082,973	0
9.2	NAIC 2.....	(d).....200,009	5,173,029	7,809,267	9,509,511	12,716,073	35,407,889	55.5	XXX.....	XXX.....	35,407,889	0
9.3	NAIC 3.....	(d).....0	102,656	636,970	1,234,291	198,997	2,172,914	3.4	XXX.....	XXX.....	2,172,914	0
9.4	NAIC 4.....	(d).....0	0	292,438	318,988	106,539	717,965	1.1	XXX.....	XXX.....	717,965	0
9.5	NAIC 5.....	(d).....0	0	351,909	0	50,876	(c).....402,785	0.6	XXX.....	XXX.....	402,785	0
9.6	NAIC 6.....	(d).....0	0	0	0	0	(c).....0	0.0	XXX.....	XXX.....	0	0
9.7	Totals.....	886,315	8,680,497	14,771,591	21,861,433	17,584,690	(b).....63,784,526	100.0	XXX.....	XXX.....	63,784,526	0
9.8	Line 9.7 as a % of Col. 6.....	1.4	13.6	23.2	34.3	27.6	100.0	XXX.....	XXX.....	XXX.....	100.0	0.0
10.	Total Bonds Prior Year											
10.1	NAIC 1.....	561,310	4,610,435	7,002,727	14,172,358	2,229,525	XXX.....	XXX.....	28,576,355	49.8	28,576,355	
10.2	NAIC 2.....	200,000	6,000,344	7,026,574	5,809,880	6,471,103	XXX.....	XXX.....	25,507,901	44.5	25,507,901	
10.3	NAIC 3.....		103,320	466,541	1,240,132	197,301	XXX.....	XXX.....	2,007,294	3.5	2,007,294	
10.4	NAIC 4.....		270,000	361,013	187,905	50,915	XXX.....	XXX.....	869,833	1.5	869,833	
10.5	NAIC 5.....	155,151		178,547	28,752		XXX.....	XXX.....	(c).....362,450	0.6	362,450	
10.6	NAIC 6.....			42,000			XXX.....	XXX.....	(c).....42,000	0.1	42,000	
10.7	Totals.....	916,461	10,984,099	15,035,402	21,481,027	8,948,844	XXX.....	XXX.....	(b).....57,365,833	100.0	57,365,833	0
10.8	Line 10.7 as a % of Col. 8.....	1.6	19.1	26.2	37.4	15.6	XXX.....	XXX.....	100.0	XXX.....	100.0	0.0
11.	Total Publicly Traded Bonds											
11.1	NAIC 1.....	686,306	3,404,812	5,681,007	10,798,643	4,512,205	25,082,973	39.3	28,576,355	49.8	25,082,973	XXX.....
11.2	NAIC 2.....	200,009	5,173,029	7,809,267	9,509,511	12,716,073	35,407,889	55.5	25,507,901	44.5	35,407,889	XXX.....
11.3	NAIC 3.....		102,656	636,970	1,234,291	198,997	2,172,914	3.4	2,007,294	3.5	2,172,914	XXX.....
11.4	NAIC 4.....			292,438	318,988	106,539	717,965	1.1	869,833	1.5	717,965	XXX.....
11.5	NAIC 5.....			351,909		50,876	402,785	0.6	362,450	0.6	402,785	XXX.....
11.6	NAIC 6.....						0	0.0	42,000	0.1	0	XXX.....
11.7	Totals.....	886,315	8,680,497	14,771,591	21,861,433	17,584,690	63,784,526	100.0	57,365,833	100.0	63,784,526	XXX.....
11.8	Line 11.7 as a % of Col. 6.....	1.4	13.6	23.2	34.3	27.6	100.0	XXX.....	XXX.....	XXX.....	100.0	XXX.....
11.9	Line 11.7 as a % of Line 9.7, Col. 6, Section 9.....	1.4	13.6	23.2	34.3	27.6	100.0	XXX.....	XXX.....	XXX.....	100.0	XXX.....
12.	Total Privately Placed Bonds											
12.1	NAIC 1.....						0	0.0	0	0.0	XXX.....	0
12.2	NAIC 2.....						0	0.0	0	0.0	XXX.....	0
12.3	NAIC 3.....						0	0.0	0	0.0	XXX.....	0
12.4	NAIC 4.....						0	0.0	0	0.0	XXX.....	0
12.5	NAIC 5.....						0	0.0	0	0.0	XXX.....	0
12.6	NAIC 6.....						0	0.0	0	0.0	XXX.....	0
12.7	Totals.....	0	0	0	0	0	0	0.0	0	0.0	XXX.....	0
12.8	Line 12.7 as a % of Col. 6.....	0.0	0.0	0.0	0.0	0.0	0.0	XXX.....	XXX.....	XXX.....	XXX.....	0.0
12.9	Line 12.7 as a % of Line 9.7, Col. 6, Section 9.....	0.0	0.0	0.0	0.0	0.0	0.0	XXX.....	XXX.....	XXX.....	XXX.....	0.0

(a) Includes \$.....0 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

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

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

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

SCHEDULE D - PART 1A - SECTION 2

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

SIIS

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.....						0	0.0		0.0		
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.....						0	0.0		0.0		
1.5	Totals.....	0	0	0	0	0	0	0.0	0	0.0	0	0
2.	All Other Governments											
2.1	Issuer Obligations.....						0	0.0		0.0		
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.....	0	0	0	0	0	0	0.0	0	0.0	0	0
3.	U.S. States, Territories and Possessions, Guaranteed											
3.1	Issuer Obligations.....						0	0.0	9,242,379	16.1		
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	0	0	0	0	0	0.0	9,242,379	16.1	0	0
4.	U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed											
4.1	Issuer Obligations.....	85,000	384,810	1,140,464	2,033,070	380,462	4,023,806	6.3		0.0	4,023,806	
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.....	85,000	384,810	1,140,464	2,033,070	380,462	4,023,806	6.3	0	0.0	4,023,806	0
5.	U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed											
5.1	Issuer Obligations.....	100,009	1,039,283	2,818,300	4,157,212	238,024	8,352,828	13.1	17,624	0.0	8,352,828	
5.2	Residential Mortgage-Backed Securities.....			14,084			14,084	0.0		0.0	14,084	
5.3	Commercial Mortgage-Backed Securities.....						0	0.0		0.0		
5.4	Other Loan-Backed and Structured Securities.....						0	0.0		0.0		
5.5	Totals.....	100,009	1,039,283	2,832,384	4,157,212	238,024	8,366,912	13.1	17,624	0.0	8,366,912	0
6.	Industrial and Miscellaneous (unaffiliated)											
6.1	Issuer Obligations.....	701,306	7,256,404	10,463,500	15,671,151	11,132,107	45,224,468	70.9	46,921,136	81.8	45,224,468	
6.2	Residential Mortgage-Backed Securities.....						0	0.0		0.0		
6.3	Commercial Mortgage-Backed Securities.....						0	0.0		0.0		
6.4	Other Loan-Backed and Structured Securities.....						0	0.0		0.0		
6.5	Totals.....	701,306	7,256,404	10,463,500	15,671,151	11,132,107	45,224,468	70.9	46,921,136	81.8	45,224,468	0
7.	Hybrid Securities											
7.1	Issuer Obligations.....			335,243		5,834,097	6,169,340	9.7	1,184,694	2.1	6,169,340	
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	335,243	0	5,834,097	6,169,340	9.7	1,184,694	2.1	6,169,340	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

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

601S

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.....	886,315	8,680,497	14,757,507	21,861,433	17,584,690	63,770,442	100.0	XXX	XXX	63,770,442	0
9.2 Residential Mortgage-Backed Securities.....	0	0	14,084	0	0	14,084	0.0	XXX	XXX	14,084	0
9.3 Commercial Mortgage-Backed Securities.....	0	0	0	0	0	0	0.0	XXX	XXX	0	0
9.4 Other Loan-Backed and Structured Securities.....	0	0	0	0	0	0	0.0	XXX	XXX	0	0
9.5 Totals.....	886,315	8,680,497	14,771,591	21,861,433	17,584,690	63,784,526	100.0	XXX	XXX	63,784,526	0
9.6 Line 9.5 as a % of Col. 6.....	1.4	13.6	23.2	34.3	27.6	100.0	XXX	XXX	XXX	100.0	0.0
10. Total Bonds Prior Year											
10.1 Issuer Obligations.....	835,661	11,064,899	15,035,402	21,481,027	8,948,844	XXX	XXX	57,365,833	100.0	57,365,833	
10.2 Residential Mortgage-Backed Securities.....						XXX	XXX	0	0.0		
10.3 Commercial Mortgage-Backed Securities.....						XXX	XXX	0	0.0		
10.4 Other Loan-Backed and Structured Securities.....						XXX	XXX	0	0.0		
10.5 Totals.....	835,661	11,064,899	15,035,402	21,481,027	8,948,844	XXX	XXX	57,365,833	100.0	57,365,833	0
10.6 Line 10.5 as a % of Col. 8.....	1.5	19.3	26.2	37.4	15.6	XXX	XXX	100.0	XXX	100.0	0.0
11. Total Publicly Traded Bonds											
11.1 Issuer Obligations.....	886,315	8,680,497	14,757,507	21,861,433	17,584,690	63,770,442	100.0	57,365,833	100.0	63,770,442	XXX
11.2 Residential Mortgage-Backed Securities.....			14,084			14,084	0.0	0	0.0	14,084	XXX
11.3 Commercial Mortgage-Backed Securities.....						0	0.0	0	0.0	0	XXX
11.4 Other Loan-Backed and Structured Securities.....						0	0.0	0	0.0	0	XXX
11.5 Totals.....	886,315	8,680,497	14,771,591	21,861,433	17,584,690	63,784,526	100.0	57,365,833	100.0	63,784,526	XXX
11.6 Line 11.5 as a % of Col. 6.....	1.4	13.6	23.2	34.3	27.6	100.0	XXX	XXX	XXX	100.0	XXX
11.7 Line 11.5 as a % of Line 9.5, Col. 6, Section 9.....	1.4	13.6	23.2	34.3	27.6	100.0	XXX	XXX	XXX	100.0	XXX
12. Total Privately Placed Bonds											
12.1 Issuer Obligations.....						0	0.0	0	0.0	XXX	0
12.2 Residential Mortgage-Backed Securities.....						0	0.0	0	0.0	XXX	0
12.3 Commercial Mortgage-Backed Securities.....						0	0.0	0	0.0	XXX	0
12.4 Other Loan-Backed and Structured Securities.....						0	0.0	0	0.0	XXX	0
12.5 Totals.....	0	0	0	0	0	0	0.0	0	0.0	XXX	0
12.6 Line 12.5 as a % of Col. 6.....	0.0	0.0	0.0	0.0	0.0	0.0	XXX	XXX	XXX	XXX	0.0
12.7 Line 12.5 as a % of Line 9.5, Col. 6, Section 9.....	0.0	0.0	0.0	0.0	0.0	0.0	XXX	XXX	XXX	XXX	0.0

Sch. DA-Verification
NONE

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				3		6	7		Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates	
					4	5		8	9	12	13			14	15	16	17	18	19	20	21	22	
	CUSIP Identification	Description	Code	For eig n	Bond CHAR	NAIC Design- ation	Actual Cost					Rate Used to Obtain Fair Value	Fair Value										Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
U.S. Government - Issuer Obligations																							
0199999	U.S. Government - Issuer Obligations							.0	XXX	.0	.0	.0	.0	.0	.0	.0	XXX	XXX	XXX	.0	.0	XXX	XXX
0599999	Total - U.S. Government							.0	XXX	.0	.0	.0	.0	.0	.0	.0	XXX	XXX	XXX	.0	.0	XXX	XXX
U.S. Political Subdivisions of States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																							
018340	LA	5	ALLENTOWN PA RFDG PENSION			1	1FE	83,671	100,210	85,179	85,000	85,000		.664		5,250	5,000	AO	1,113	4,463	04/12/2012	10/01/2014	
054375	SE	1	AVONDALE MICH SCH DIEST TAXABLE			1	1FE	54,377	94,978	47,489	50,000	53,996		(190)		5,875	5,000	JD	241	2,938	11/08/2012	05/01/2035	
119674	7F	0	BUFFALO NY - GEN OBLIG-REFUNDING TAXABLE			1	1FE	101,142	100,381	100,381	100,000	100,254		(63)		5,500	5,000	FA	2,290	5,500	01/27/2004	02/01/2022	
167393	MV	6	CHICAGO HTS IL			1	1FE	208,505	102,123	204,246	200,000	205,103		(1,701)		5,399	5,000	JJ	5,000	12,000	01/03/2012	01/15/2017	
167486	ME	6	CHICAGO IL MODERN SHS BABS			1	1FE	102,305	91,097	91,097	100,000	101,689		(154)		5,114	5,000	AF	2,130	5,114	08/25/2010	12/01/2025	
169682	EL	1	CHIPPEWA CNTY MI WTR SUPPLY & SWR DISP			1	1FE	101,330	100,343	100,343	100,000	100,974		(89)		5,850	6,000	FA	2,436	5,850	02/09/2010	10/01/2025	
171466	LZ	6	CHURCHILL CNTY NV S/D			1	1FE	101,759	102,148	102,148	100,000	101,119		(160)		4,925	5,000	JD	405	4,925	06/21/2010	05/01/2021	
181059	QF	6	CLARK CNTY NV S/D TXBL			1	1FE	94,643	103,389	103,389	100,000	96,173		383		5,510	6,000	JD	453	5,510	06/21/2010	06/15/2024	
183036	DD	1	CLAWSON MI TAXABLE IMPT			1	1FE	101,880	100,984	100,984	100,000	101,342		(134)		6,050	6,000	MN	995	6,050	05/17/2010	05/01/2024	
214147	AV	2	COOK CNTY IL SCHOOL DISTRICT			1	1FE	109,375	101,887	101,887	100,000	103,605		(493)		6,250	6,000	JD	514	6,250	09/20/2005	12/01/2024	
265741	CV	8	DUNMORE PA TAXABLE PENSION			1	2Z	103,369	98,680	98,680	100,000	100,648		(225)		6,100	6,000	MN	1,003	6,100	05/24/2004	05/15/2019	
358775	R7	1	FRISCO TX CTF OBLIG			1	1FE	203,750	107,405	214,810	200,000	202,533		(150)		6,375	6,000	FA	5,310	12,750	02/20/2008	02/15/2033	
419791	YS	1	HAWAII ST SER DX BUILD AMER BDS			1	1FE	102,005	110,733	110,733	100,000	101,469		(134)		5,230	5,000	FA	2,178	5,230	02/11/2010	02/01/2025	
440614	GA	7	HORNELL NY CITY SCH DIST			1	1FE	104,912	102,206	102,206	100,000	103,571		(447)		4,750	5,000	AO	1,184	4,750	10/01/2010	06/15/2021	
452152	GR	6	ILLINOIS STATE SER 5 BUILD AMER BDS			1	1FE	203,755	104,779	209,558	200,000	202,552		(341)		6,200	6,000	JJ	6,217	12,400	07/15/2010	07/01/2021	
457216	AL	3	INKSTER BRWNFLD MI REDEV AUTH TAX INCRMT			1	2FE	191,246	97,167	194,334	200,000	194,217		515		6,125	6,000	AO	3,054	12,250	01/17/2008	11/01/2025	
468312	EU	3	JACKSON MI PUB SCHS BLDG & SITE SER B			1	1FE	101,578	107,786	107,786	100,000	102,054		(113)		6,200	6,000	MN	1,019	6,200	05/12/2010	05/01/2024	
516228	PN	7	LANSE CREUSE MI PUB SCHS BLDG			1	1FE	101,430	100,374	100,374	100,000	100,910		(130)		5,482	5,000	MN	901	5,482	05/03/2010	05/01/2021	
528828	XC	5	LEWISVILLE TX INDPT SCH DIST SCH BLDG SE			1	1FE	102,505	110,506	110,506	100,000	101,915		(147)		5,974	6,000	FA	2,488	5,974	01/22/2010	08/15/2027	
551341	BV	1	LYNDHURST TWP NJ - SCHOOL DIST REF-G O B			1	1FE	80,000	100,115	80,092	80,000	80,000				5,200	5,000	AO	1,037	4,160	04/04/2003	04/01/2016	
567609	CV	2	MARIEMONT OH CITY SCH DIST			1	1FE	112,554	102,707	102,707	100,000	111,656		(448)		6,300	6,000	MN	1,036	6,300	05/14/2012	12/01/2040	
581391	FY	0	MCKEESPORT PA RFDG			1	1FE	41,848	103,277	46,475	45,000	42,537		150		5,600	6,000	MS	835	2,520	03/31/2008	09/01/2029	
581391	FZ	7	MCKEESPORT PA RFDG			1	1FE	51,147	101,272	55,700	55,000	51,987		183		5,600	6,000	MS	1,021	3,080	03/31/2008	09/01/2029	
591852	NJ	3	METROPOLITAN COUNCIL MN MINNEAPOLIS-ST P			1	1FE	128,038	106,627	127,952	120,000	125,815		(473)		5,300	5,000	MN	1,045	6,360	11/09/2010	02/01/2027	
63165T	DU	6	NASSAU CNTY NY TAXABLE			1	1FE	205,005	102,060	204,120	200,000	203,827		(294)		5,375	5,000	AF	4,477	10,750	08/17/2010	10/01/2027	
64763F	RW	1	NEW ORLEANS LA PUB IMPT BDS			1	1FE	92,505	82,326	82,326	100,000	92,817		312		4,750	5,000	JJ	2,199	2,375	07/15/2013	12/01/2037	
64966H	4L	1	NEW YORK NY GO BDS BUILD AMERICA BONDS			1	1FE	99,252	103,288	103,288	100,000	99,278		36		5,817	6,000	AO	1,375	5,517	10/25/2010	10/01/2031	
64966H	4K	3	NEW YORK NY GO BDS BUILD AMERICA BONDS			1	1FE	100,020	104,576	104,576	100,000	100,001		(1)		5,517	6,000	AO	1,450	5,817	10/21/2010	10/01/2037	
68607L	KJ	5	OREGON ST ALT ENERGY PF SER F			1	1FE	98,750	100,384	100,384	100,000	99,707		89		5,950	6,000	AO	1,483	5,950	11/19/2001	10/01/2015	
721858	CN	6	PIMA CNTY AZ USD NO 013			1	1FE	101,755	103,738	103,738	100,000	101,156		(146)		5,323	5,000	MS	1,765	5,323	03/16/2010	07/01/2022	
733845	HB	0	PORT CLINTON OHIO CITY SCH DIST TAXABLE			1	1FE	22,182	100,829	20,166	20,000	21,992		(95)		6,200	6,000	JD	102	1,240	11/08/2012	12/01/2035	
743787	L3	5	PROVIDENCE RI - SER B FGIC				2FE	29,768	98,346	24,587	25,000	25,814		(298)		6,740	6,000	JJ	845	1,685	12/28/2005	01/15/2021	
777543	UF	4	ROSEMONT IL TXBL CORP			1	1FE	202,505	92,921	185,842	200,000	202,241		(132)		5,375	5,000	MON	884	10,750	03/23/2012	12/01/2031	
799017	FY	9	SAN MATEO CA UN HIGH SCH DEST SER B			1	1FE	101,930	105,514	105,514	100,000	101,414		(129)		5,850	6,000	FA	2,436	5,850	02/03/2010	09/01/2025	
810759	NN	6	SCRANTON PA - GEN OBLIG PUB IMP PENSION			1	5Z	102,325	84,273	84,273	100,000	100,431		(116)		5,500	5,000	MON	452	5,500	07/14/2003	09/01/2023	
866050	8D	2	SUMMIT CNTY OH TAXABLE			1	1FE	103,335	108,513	108,513	100,000	102,997		(1)		4,750	5,000	MN	781	4,750	05/17/2010	05/24/2018	
981305	B2	0	WORCESTER MA - GEN OBLIG - REG TAXABLE			1	1FE	107,173	100,053	100,053	100,000	101,012		(422)		5,800	5,000	JJ	2,908	5,800	07/15/2003	07/01/2020	

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 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
1899999	U.S. Political Subdivisions of States, Territories & Possessions - Issuer Obligations.....					4,053,629	XXX.....	4,026,436	3,980,000	4,023,806	0	(4,894)	0	0	XXX.....	XXX.....	XXX...	65,062	223,463	XXX.....	XXX.....
2499999	Total - U.S. Political Subdivisions of States, Territories & Possessions.....					4,053,629	XXX.....	4,026,436	3,980,000	4,023,806	0	(4,894)	0	0	XXX.....	XXX.....	XXX...	65,062	223,463	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

E10.1	010869	CD	5	ALAMEDA CA CORRIDOR TRNSN ATH RV.....	..	..	1	1FE	206,000	102.907	205,814	200,000	204,275	(286)		7.000	6.000	AO.....	3,291	13,200	03/07/2008	10/01/2029
	010869	BZ	7	ALAMEDA CORRIDOR TRANS AUTH.....	..	..		1FE	56,000	105.565	52,783	50,000	52,427	(429)		7.000	6.000	AO.....	810	3,250	09/07/2005	10/01/2019
	017348	BD	4	ALLEGHENY CNTY PA REDEV SPL TAX.....	..	..	1	1FE	82,590	100.365	70,256	70,000	70,000			8.000	7.000	MS.....	1,833	15,010	02/28/2003	09/01/2019
	017348	BD	4	ALLEGHENY CNTY PA REDEV SPL TAX.....	..	..	1	1FE	117,819	100.365	100,365	100,000	100,000			8.000	7.000	MS.....	2,619		03/24/2003	09/01/2019
	04048R	EA	0	ARIZONA BRD REGENTS AZ ST UNIV SYS REV T.....	..	..	1	1FE	100,417	103.679	103,679	100,000	100,000			6.000	5.000	JJ.....	2,758	5,500	07/23/2010	08/01/2025
	077340	BU	0	BEL AIRE KS - PUBLIC BLDG COMMN REVENUE.....	..	..	1	1FE	103,317	96.210	96,210	100,000	100,325	(133)		6.000	6.000	FA.....	2,644	6,350	08/20/2003	02/01/2028
	095175	EW	1	BLOUNT CNTY TN - PUBLIC BLDG AUTH REV-TA.....	..	..	1	2FE	102,383	100.158	100,158	100,000	100,076	(199)		6.000	6.000	JD.....	473	5,750	09/04/2003	06/01/2015
	140443	AK	8	CAPITAL REGION ARPT COMMN VA-CAR RENT GA.....	..	..	1	1FE	50,007	100.412	45,185	45,000	45,000			7.000	6.000	JJ.....	1,579	3,150	10/30/2002	07/01/2015
	19679R	NA	4	COLORADO WTR RES REV.....	..	..	1	1FE	100,155	108.484	108,484	100,000	100,111	(9)		5.000	5.000	MN.....	879	11,235	11/03/2010	09/01/2027
	19679R	NA	4	COLORADO WTR RES REV.....	..	..	1	1FE	110,269	108.484	119,332	110,000	119,194	(16)		5.000	5.000	MN.....	967		11/04/2010	09/01/2027
	199098	AQ	7	COLUMBUS-FRANKLIN CNTY OH FIN AUTH.....	..	..	1	1FE	42,841	105.707	42,283	42,320	42,320			7.000	7.000	AO.....	591	8,281	10/25/2010	08/15/2027
	199098	AQ	7	COLUMBUS-FRANKLIN CNTY OH FIN AUTH.....	..	..	1	1FE	149,216	108.013	151,218	140,000	145,301	(542)		7.000	6.000	AO.....	1,957	3,644	10/27/2010	08/15/2027
	223777	CM	3	COWLITZ CNTY WA PUB UTIL.....	..	..	1	1FE	101,855	101.945	101,945	100,000	101,360	(124)		6.000	6.000	MN.....	1,017	6,188	03/01/2010	09/01/2025
	238676	DM	9	DAVIE FL W&S REV TAXABLE SER B.....	..	..	1	1FE	103,540	107.672	107,672	100,000	102,596	(236)		6.000	6.000	FA.....	2,458	6,062	08/03/2010	10/01/2025
	250419	DS	4	DESERT HOT SPRINGS CA REDEV AGY TAX ALLO.....	..	..		5FE	15,000	71.340	10,701	15,000	15,000			7.000	7.000	MS.....	348	11,200	04/17/2008	09/01/2023
	250419	DS	4	DESERT HOT SPRINGS CA REDEV AGY TAX ALLO.....	..	..		5FE	50,000	71.340	35,670	50,000	50,000			7.000	7.000	MS.....	1,160		04/17/2008	09/01/2023
	250419	DS	4	DESERT HOT SPRINGS CA REDEV AGY TAX ALLO.....	..	..		5FE	85,000	71.340	60,639	85,000	85,000			7.000	7.000	MS.....	1,972		04/29/2008	09/01/2023
	28209N	AZ	2	EFFINGHAM COUNTY GEORGIA INDUSTRIAL DEVE.....	..	..	1	1FE	136,116	95.449	128,856	135,000	136,071	(45)		5.000	5.000	JD.....	583		12/17/2013	04/01/2038
	299620	DZ	4	EVANSVILLE VANDERBURGH IN SCH BLDG CORP.....	..	..	1	1FE	101,830	110.966	110,966	100,000	101,164	(166)		5.000	5.000	JJ.....	2,682	5,350	01/27/2010	07/15/2021
	341578	AS	1	FL ST BRD GOVERNORS UNIV CENT FL PKG.....	..	..	1	1FE	202,305	105.122	210,244	200,000	201,728	(144)		6.000	6.000	FA.....	4,872	5,850	02/22/2010	07/01/2026
	34160W	TZ	7	FLORIDA ST DPT ENVMTNL PROTN REV SER B.....	..	..		1FE	206,705	108.273	216,546	200,000	204,265	(610)		6.000	6.000	JJ.....	6,043	12,052	01/19/2010	07/01/2021
	34160W	UA	0	FLORIDA ST DPT ENVMTNL PROTN REV SER B.....	..	..		1FE	101,805	108.840	108,840	100,000	101,203	(150)		6.000	6.000	JJ.....	3,112	6,206	01/08/2010	07/01/2022
	34281P	KS	1	FLORIDA ST GOVERNMENTAL UTIL AUTH.....	..	..	1	1FE	210,505	107.021	214,042	200,000	207,704	(700)		7.000	6.000	FA.....	5,484	19,018	08/16/2010	10/01/2025
	353174	FT	7	FRANKLIN CNTY OH CNVNTN FAC AUTH LSE ANT.....	..	..		1FE	101,905	105.788	105,788	100,000	101,360	(136)		6.000	5.000	JD.....	456	5,550	01/21/2010	12/01/2024
	358266	AS	3	FRESNO CNTY CA PENSION OBLIG REFUNDING.....	..	..		2FE	102,000	102.786	102,786	100,000	100,009	(167)		6.000	6.000	FA.....	2,686	6,450	03/21/2002	08/15/2014
	367556	FN	2	GATESVILLE TX UTILITY SYSTEM REV AMBAC.....	..	..	1	1FE	103,750	100.425	100,425	100,000	102,564	(170)		7.000	6.000	MS.....	2,188	6,600	04/15/2008	09/01/2030
	373064	KR	0	GEORGETOWN TX-WILLIAMSON CNTY UTIL SYSTE.....	..	..		1FE	40,148	107.366	37,578	35,000	35,515	(396)		7.000	6.000	FA.....	969	3,325	11/19/2002	08/15/2015
	378294	BT	2	GLENDAL E AZ - MUN PPTY CP/SALES/EXC TAX.....	..	..	1	1FE	98,853	95.633	95,633	100,000	99,266	40		6.000	6.000	JJ.....	2,798	5,580	07/22/2003	07/01/2032
	413893	BG	2	HARRIS CNTY HOUSTON TX SPORTS AUTH.....	..	..	1	2FE	107,565	98.524	93,598	95,000	95,000			7.000	6.000	MN.....	1,054	8,100	02/14/2003	11/15/2017
	427101	DD	9	HERCULES CA RDEV AGY TAX ALLC.....	..	..	1	1FE	98,250	90.547	90,547	100,000	98,920	125		6.000	6.000	FA.....	2,499	6,000	04/03/2008	08/01/2022
	442348	N9	5	HOUSTON TX AIRPORT SYS SPEC FACS REV BON.....	..	..	1	1FE	99,000	100.035	100,035	100,000	99,920	71		6.000	7.000	JJ.....	3,254	6,490	05/14/2001	01/01/2015
	45188R	Y8	6	ILLINOIS DEV FIN AUTH REV - CHICAGO WEST.....	..	..	1	2FE	100,589	99.012	99,012	100,000	100,000	(21)		6.000	6.000	MS.....	1,840	5,550	08/15/2002	03/01/2016
	45188R	Y8	2	ILLINOIS DEV FIN REV TAXABLE - CHICAGO W.....	..	..		1FE	101,483	100.150	100,150	100,000	100,628	(74)		6.000	6.000	MS.....	1,989	6,000	10/23/2002	03/01/2022
	45188R	KL	3	ILLINOIS DFA RV USE ENERGY NORTH CHICAGO.....	..	..	1	2FE	101,310	100.098	100,098	100,000	100,000	(51)		6.000	6.000	MS.....	2,039	6,150	06/14/2002	03/01/2015
	45201L	GD	1	ILLINOIS HSG DEV AUTH.....	..	..	1	1FE	96,948	100.253	95,240	95,000	95,856	(103)		6.000	6.000	JD.....	485	5,900	06/28/2007	06/01/2026
	454623	7Z	6	INDIANA - BD BK REVENUE-SCH SEVERANCE FD.....	..	..	1	2FE	102,808	103.190	103,190	100,000	100,779	(134)		6.000	6.000	JJ.....	3,129	6,240	06/10/2004	01/15/2025
	456567	WC	6	INDUSTRY CA - URBAN DEV AGCY TAX ALLOC.....	..	..	1	2FE	205,248	95.997	191,994	200,000	200,000			6.000	6.000	MN.....	2,005	12,200	04/20/2004	05/01/2024
	472149	BH	5	JEA FL BULK PWR SUPPLY.....	..	..	1	1FE	100,505	107.420	107,420	100,000	100,359	(36)		5.000	5.000	AO.....	1,346	5,400	04/01/2010	10/01/2024
	46613C	WH	4	JEA FL ELEC SYS REV.....	..	..		1FE	101,699	104.789	104,789	100,000	100,922	(113)		6.000	5.000	DJ.....	452	5,500	12/08/2009	10/01/2024

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
E10.2	46613P YG 5	JEA FL W&S SYS REV.....	.....	..	.....1	..1FE	103,118	111.516	111,516	100,000	102,226	.....	.....(223)	.....	.....	.....6.000	5.000	MS.....	1,873	5,650	03/03/2010	10/01/2024
	485106 GX 0	KANSAS CITY MO SPL OBLIG.....	.....	..	.....1	..1FE	206,005	98.364	196,728	200,000	204,803	.....	.....(601)	.....	.....	.....5.000	5.000	AO.....	2,618	10,500	04/09/2012	03/01/2022
	531680 AG 1	LICKING HTS OH LOC S/D.....	.....	..	.....1	..1FE	101,880	97.452	97,452	100,000	101,436	.....	.....(111)	.....	.....	.....6.000	5.000	SM.....	1,840	5,550	09/08/2010	09/01/2027
	543103 CW 3	LONGMONT CO SALES & USE TAX REV.....	.....	..	.....	..1FE	123,521	96.088	120,110	125,000	123,849	.....	.....82	.....	.....	.....5.000	5.000	MN.....	1,068	14,300	11/19/2010	11/15/2028
	543103 CW 3	LONGMONT CO SALES & USE TAX REV.....	.....	..	.....	..1FE	147,848	96.088	144,132	150,000	148,327	.....	.....120	.....	.....	.....5.000	5.000	MN.....	1,282	.....	12/03/2010	11/15/2028
	54438E GR 3	LOS ANGELES CA - CMNTY REDEV AGY FING RE.....	.....	..	.....1	..1FE	82,340	101.201	80,961	80,000	80,391	.....	.....(180)	.....	.....	.....6.000	6.000	JD.....	383	5,830	04/26/2004	12/01/2017
	546279 4Z 0	LOUISANA LOC GVT ENVMNT.....	.....	..	.....1	..1FE	98,038	103.821	103,821	100,000	98,496	.....	.....85	.....	.....	.....7.000	7.000	SM.....	2,238	13,500	09/03/2008	04/01/2031
	546279 4Z 0	LOUISANA LOC GVT ENVMNT.....	.....	..	.....1	..1FE	97,967	103.821	103,821	100,000	98,440	.....	.....88	.....	.....	.....7.000	7.000	SM.....	2,238	.....	09/03/2008	04/01/2031
	54675T BS 5	LOUISVILLE/JEFFERSON CNTY KY METRO GOVT.....	.....	..	.....1	..1FE	101,205	104.096	104,096	100,000	100,921	.....	.....(71)	.....	.....	.....6.000	6.000	JD.....	460	5,600	01/20/2010	12/01/2027
	57429L AL 0	MARYLAND TRANSN-LTD OBLIG REV.....	.....	..	.....	..1FE	103,506	104.910	99,665	95,000	98,675	.....	.....(448)	.....	.....	.....6.000	6.000	JJ.....	3,086	6,480	02/06/2003	07/01/2022
	57563R FW 4	MASSACHUSETTS EDL FING AUTH.....	.....	..	.....1	..1FE	102,102	89.428	89,428	100,000	101,839	.....	.....(131)	.....	.....	.....5.000	5.000	JJ.....	2,112	4,700	07/20/2012	01/01/2028
	57583U XX 1	MASSACHUSETTS STATE DEVELOPMENT.....	.....	..	.....1	..1FE	96,905	97.223	92,362	95,000	96,778	.....	.....(127)	.....	.....	.....5.000	5.000	FA.....	2,130	1,610	08/19/2013	12/01/2028
	592195 AV 3	METRO NASHVILLE ARPT ATH TN.....	.....	..	.....	..1FE	104,550	102.888	102,888	100,000	104,225	.....	.....	.....	.....	.....6.000	6.000	MS.....	2,049	6,187	07/01/2010	07/01/2024
	59259Y DJ 5	METROPOLITAN TRANSN AUTH NY REV.....	.....	..	.....1	..1FE	101,130	108.180	108,180	100,000	100,719	.....	.....(103)	.....	.....	.....5.000	5.000	JJ.....	2,692	5,369	07/06/2010	11/15/2021
	593240 BL 7	MIAMI BCH FL SPL OBLG RFDG PENSION FDG.....	.....	..	.....1	..1FE	98,880	102.560	102,560	100,000	99,216	.....	.....112	.....	.....	.....5.000	5.000	AO.....	1,304	5,230	04/27/2011	09/01/2021
	59982Q AU 4	MILL CREEK IL WTR DIST WTRWKS REV SER B.....	.....	..	.....1	..1FE	101,880	104.651	104,651	100,000	101,644	.....	.....(118)	.....	.....	.....6.000	6.000	FA.....	2,499	6,000	02/01/2010	02/01/2026
	60415N E7 3	MINNESOTA ST HOUSING REV FINANCE AGENCY.....	.....	..	.....1	..1FE	72,995	102.898	66,884	65,000	66,724	.....	.....(320)	.....	.....	.....7.000	6.000	JJ.....	2,122	4,693	02/28/2007	01/01/2032
	606092 ES 9	MISSOURI JT MUN ELEC RV UTIL COMMN PWR P.....	.....	..	.....	..1FE	102,430	108.292	108,292	100,000	101,820	.....	.....(122)	.....	.....	.....7.000	7.000	JJ.....	3,404	6,790	12/15/2009	01/01/2029
	612201 FU 2	MONTCLAIR CA REDEV AGY.....	.....	..	.....1	..2FE	98,875	94.400	94,400	100,000	99,192	.....	.....59	.....	.....	.....6.000	6.000	MS.....	1,989	.....	03/27/2008	09/01/2027
	645916 TV 9	NEW JERSEY ECON DEV AUTH MUN REHAB BDS-S.....	.....	..	.....1	..1FE	204,504	100.729	201,458	200,000	200,000	.....	.....	.....	.....	.....6.000	6.000	AO.....	2,892	11,600	04/14/2003	04/01/2025
	64578J AQ 9	NEW JERSEY ECONOMIC DEV AUTH MTR VEH SUR.....	.....	..	.....	..1FE	20,214	104.112	20,822	20,000	20,171	.....	.....(14)	.....	.....	.....6.000	6.000	FA.....	526	1,262	08/26/2011	07/01/2026
	645913 BA 1	NEW JERSEY ECONOMIC DEV AUTH ST PENSION.....	.....	..	.....	..1FE	38,322	67.945	44,164	65,000	40,748	.....	.....2,425	.....	.....	.....5.000	9.000	FA.....	1,183	.....	08/26/2011	02/15/2022
	64972H QZ 8	NEW YORK NY CITY TRANSITIONAL FIN AUTH B.....	.....	..	.....1	..1FE	125,005	110.247	137,809	125,000	125,003	.....	.....	.....	.....	.....6.000	6.000	MN.....	977	7,755	11/24/2010	07/15/2025
	673588 DA 4	OAKLAND UNIV MI REV.....	.....	..	.....	..1FE	101,005	102.733	102,733	100,000	100,611	.....	.....(77)	.....	.....	.....6.000	6.000	MS.....	2,022	6,100	12/22/2009	03/01/2022
	67755C D9 7	OH ST BLDG AUTH ST FACS.....	.....	..	.....1	..1FE	101,384	104.188	104,188	100,000	100,988	.....	.....(99)	.....	.....	.....5.000	5.000	AO.....	1,341	5,380	04/15/2010	10/01/2024
	677519 WT 3	OHIO - DEV ASSISTANCE GEN OBLIGATION.....	.....	..	.....1	..1FE	206,388	101.364	202,728	200,000	201,447	.....	.....(319)	.....	.....	.....6.000	6.000	AO.....	2,952	11,840	11/05/2003	10/01/2023
	70643U BE 8	PEMBROKE PINES FL COMMNS.....	.....	..	.....1	..1FE	149,000	100.819	151,229	150,000	149,095	.....	.....48	.....	.....	.....5.000	5.000	MN.....	1,295	7,875	03/19/2012	10/01/2033
	709144 JC 4	PENNSYLVANIA ST CTFS PARTN DEPT.....	.....	..	.....1	..1FE	100,502	93.309	93,309	100,000	100,382	.....	.....(30)	.....	.....	.....5.000	5.000	AO.....	1,309	5,250	09/27/2010	04/01/2027
	76245E HH 0	RIALTO CA REDEV AGY TAX ALLOC.....	.....	..	.....1	..2FE	102,500	99.472	99,472	100,000	101,953	.....	.....(86)	.....	.....	.....8.000	7.000	OA.....	1,870	7,500	04/21/2008	09/01/2037
	76904K BX 9	RIVERSIDE CA REDEV AGENCY.....	.....	..	.....1	..2Z	100,000	83.760	83,760	100,000	100,000	.....	.....	.....	.....	.....5.000	5.000	JAJO..	1,366	5,480	07/23/2003	10/01/2024
	798343 CB 3	SAN JUAN CAPISTRANO CA CMNTY REDEV AGY.....	.....	..	.....	..1FE	52,462	106.669	53,335	52,462	52,462	.....	.....	.....	.....	.....6.000	6.000	SM.....	1,022	2,938	09/17/2010	08/01/2023
	79844P AM 0	SAN LEANDRO CA PENSION.....	.....	..	.....1	..1FE	103,540	100.466	100,466	100,000	102,950	.....	.....(295)	.....	.....	.....6.000	5.000	MN.....	911	5,540	03/21/2012	06/01/2024
	83789P BH 9	SOUTH GATE CA CTFS PARTN.....	.....	..	.....	..1Z	56,125	91.494	45,747	50,000	52,462	.....	.....(322)	.....	.....	.....7.000	6.000	MS.....	1,160	3,850	11/07/2005	09/01/2024
	838530 MN 0	SOUTH JERSEY PORT CRP NJ.....	.....	..	.....	..1FE	101,430	107.808	107,808	100,000	100,952	.....	.....(159)	.....	.....	.....6.000	6.000	DJ.....	486	5,912	12/28/2009	01/01/2018
	79164T AT 9	ST LOUIS MO IDA LEASEHOLD REV TAXABLE.....	.....	..	.....1	..1FE	101,755	104.014	104,014	100,000	101,287	.....	.....(117)	.....	.....	.....6.000	6.000	JJ.....	3,058	6,100	07/06/2010	03/15/2025
	791676 BK 4	ST LOUIS MO PARKING REV.....	.....	..	.....	..1FE	60,938	102.589	61,553	60,000	60,000	.....	.....	.....	.....	.....6.000	6.000	JD.....	296	3,900	11/30/2007	12/15/2018
	852413 AQ 6	STAFFORD CNTY & STAUNTON VA.....	.....	..	.....1	..1FE	101,755	103.679	103,679	100,000	101,287	.....	.....(117)	.....	.....	.....6.000	5.000	MS.....	1,827	5,512	03/05/2010	02/15/2025
	914119 SF 0	UNIVERSITY CINCINNATI OH GEN RCPTS.....	.....	..	.....1	..1FE	101,855	105.533	105,533	100,000	101,360	.....	.....(124)	.....	.....	.....6.000	6.000	MN.....	923	5,616	11/03/2010	06/01/2025
	914760 W6 6	UNIVERSITY OK REVS SER B BOOK ENTRY TAXA.....	.....	..	.....1	..1FE	102,150	115.346	115,346	100,000	101,408	.....	.....(134)	.....	.....	.....7.000	6.000	MS.....	2,199	6,634	09/18/2008	07/01/2024
	928172 VF 9	VA ST PUB BLDG AUTH PUB FACS REV.....	.....	..	.....1	..1FE	100,725	106.754	106,754	100,000	100,553	.....	.....(43)	.....	.....	.....6.000	5.000	FA.....	2,290	5,500	02/24/2010	08/01/2027
	93878L AN 7	WASHINGTON DC CONVENTION & SPORTS.....	.....	..	.....1	..1FE	101,204	98.431	98,431	100,000	100,766	.....	.....(109)	.....	.....	.....5.000	5.000	AO.....	1,200	4,814	10/27/2010	10/01/2021
	2599999. U.S. Special Revenue & Assessment Obligations - Issuer Obligations.....						8,475,674	XXX.....	8,406,456	8,299,782	8,352,824	0	(6,535)	0	0	XXX.....	XXX.....	XXX...	149,813	488,678	XXX.....	XXX.....

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	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
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																							
93878L	AN	7	FED'L HOME LOAN MTG. CORP.....	.....	..	..	..	..	..	..	..	..	..	..	..	..	..	..	..	..	..	..	..
31358U	VB	9	FED'L NAT'L MTG ASSOC.....	.....	..	..	..	..	..	..	..	..	..	..	..	..	..	..	..	..	..	..	..
31358U	WB	8	FED'L NAT'L MTG ASSOC.....	.....	..	..	..	..	..	..	..	..	..	..	..	..	..	..	..	..	..	..	..
2699999	U.S. Special Revenue - Residential Mortgage-Backed Securities.....						.....	..	..	..	..	..	..	..	..	..	..	..	..	..	..	..	..
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Commercial Mortgage-Backed Securities																							
2799999	U.S. Special Revenue - Commercial Mortgage-Backed Securities.....						.....	..	..	..	..	..	..	..	..	..	..	..	..	..	..	..	..
3199999	Total - U.S. Special Revenue & Special Assessment Obligations.....						.....	..	..	..	..	..	..	..	..	..	..	..	..	..	..	..	..
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																							
00751Y	AA	4	ADVANCE AUTO PARTS INC COMPANY GTD.....	.....	C	..	..	..	..	..	..	..	..	..	..	..	..	..	..	..	..	..	..
008117	AG	8	AETNA INC - DEBENTURE.....	.....	C	..	..	..	..	..	..	..	..	..	..	..	..	..	..	..	..	..	..
008117	AG	8	AETNA INC - DEBENTURE.....	.....	C	..	..	..	..	..	..	..	..	..	..	..	..	..	..	..	..	..	..
008117	AH	6	AETNA INC - GTD DEB.....	.....	C	..	..	..	..	..	..	..	..	..	..	..	..	..	..	..	..	..	..
00817Y	AG	3	AETNA INC - SENIOR NOTE.....	.....	C	..	..	..	..	..	..	..	..	..	..	..	..	..	..	..	..	..	..
013817	AP	6	ALCOA INC.....	.....	C	..	..	..	..	..	..	..	..	..	..	..	..	..	..	..	..	..	..
013817	AU	5	ALCOA INC.....	.....	C	..	..	..	..	..	..	..	..	..	..	..	..	..	..	..	..	..	..
01959E	AB	4	ALLIED WORLD ASSURANCE.....	.....	C	..	..	..	..	..	..	..	..	..	..	..	..	..	..	..	..	..	..
020002	AH	4	ALLSTATE CORP - DEBENTURE.....	.....	C	..	..	..	..	..	..	..	..	..	..	..	..	..	..	..	..	..	..
020002	AH	4	ALLSTATE CORP - DEBENTURE.....	.....	C	..	..	..	..	..	..	..	..	..	..	..	..	..	..	..	..	..	..
020002	AP	6	ALLSTATE CORP SR NOTE - 100,000 6.125.....	.....	C	..	..	..	..	..	..	..	..	..	..	..	..	..	..	..	..	..	..
013817	AQ	4	ALCOA INC.....	.....	C	..	..	..	..	..	..	..	..	..	..	..	..	..	..	..	..	..	..
022249	AU	0	ALUMINUM CO AMER.....	.....	C	..	..	..	..	..	..	..	..	..	..	..	..	..	..	..	..	..	..
022249	AU	0	ALUMINUM CO AMER.....	.....	C	..	..	..	..	..	..	..	..	..	..	..	..	..	..	..	..	..	..
02360X	AM	9	AMERENENERGY GENERATING SR.....	.....	C	..	..	..	..	..	..	..	..	..	..	..	..	..	..	..	..	..	..
026609	AC	1	AMERICAN HOME PRODS CORP - DEBENTURE.....	.....	C	..	..	..	..	..	..	..	..	..	..	..	..	..	..	..	..	..	..
02687Q	BW	7	AMERICAN INTL GROUP.....	.....	C	..	..	..	..	..	..	..	..	..	..	..	..	..	..	..	..	..	..
02687Q	DG	0	AMERICAN INTL GROUP.....	.....	C	..	..	..	..	..	..	..	..	..	..	..	..	..	..	..	..	..	..
030955	AJ	7	AMERITECH CAP FDG CORP - DEBENTURES.....	.....	C	..	..	..	..	..	..	..	..	..	..	..	..	..	..	..	..	..	..
030955	AN	8	AMERITECH CAP FUNDING.....	.....	C	..	..	..	..	..	..	..	..	..	..	..	..	..	..	..	..	..	..
031162	BE	9	AMGEN INC.....	.....	C	..	..	..	..	..	..	..	..	..	..	..	..	..	..	..	..	..	..
032511	AX	5	ANADARKO PETROLEUM CORP.....	.....	C	..	..	..	..	..	..	..	..	..	..	..	..	..	..	..	..	..	..
035229	CJ	0	ANHEUSER BUSCH COS INC - NOTES.....	.....	C	..	..	..	..	..	..	..	..	..	..	..	..	..	..	..	..	..	..
035229	CG	6	ANHEUSER BUSCH COS INC NOTES.....	.....	C	..	..	..	..	..	..	..	..	..	..	..	..	..	..	..	..	..	..
03938L	AS	3	ARCELORMITTAL SR UNSECURED.....	.....	C	..	..	..	..	..	..	..	..	..	..	..	..	..	..	..	..	..	..
03938L	AU	8	ARCELORMITTAL ST UNSECURED.....	.....	C	..	..	..	..	..	..	..	..	..	..	..	..	..	..	..	..	..	..
039483	AT	9	ARCHER DANIELS MIDLAND.....	.....	C	..	..	..	..	..	..	..	..	..	..	..	..	..	..	..	..	..	..
039483	AM	4	ARCHER-DANIELS-MIDLAND COMPANY.....	.....	C	..	..	..	..	..	..	..	..	..	..	..	..	..	..	..	..	..	..
042735	AK	6	ARROW ELECTRONICS INC - DEBENTURE.....	.....	C	..	..	..	..	..	..	..	..	..	..	..	..	..	..	..	..	..	..
046003	JU	4	ASSOC CORP NA NOTE GLOBAL BOOK ENTRY.....	.....	C	..	..	..	..	..	..	..	..	..	..	..	..	..	..	..	..	..	..
046003	JU	4	ASSOC CORP NA NOTE GLOBAL BOOK ENTRY.....	.....	C	..	..	..	..	..	..	..	..	..	..	..	..	..	..	..	..	..	..
04650N	AB	0	AT & T.....	.....	C	..	..	..	..	..	..	..	..	..	..	..	..	..	..	..	..	..	..

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
04650N AB 0	AT & T.....	C	1	..1FE	98,406	99.570	99,570	100,000	98,465		59			5.000	5.000	AO	1,129		10/29/2013	09/01/2040			
001957 AW 9	AT & T CORP - GLOBAL NOTES.....	C	.....	..1FE	116,160	108.800	122,944	113,000	115,079	.....	.....(132)	.....	.....7.000	6.000	MS	2,435	13,845	12/07/2005	03/15/2029				
001957 AW 9	AT & T CORP - GLOBAL NOTES.....	C	.....	..1FE	98,833	108.800	108,800	100,000	99,153	.....	.....56	.....	.....7.000	7.000	MS	2,155	.....	03/27/2008	03/15/2029				
00206R BA 9	AT & T INC GLOBAL NOTE.....	C	.....	..1FE	102,375	101.486	101,486	100,000	102,290	.....	.....(85)	.....	.....6.000	5.000	AO	1,171	.....	10/07/2013	08/15/2041				
00209T AB 1	AT&T BROADBAND CORP - NOTES.....	C	.....	..1FE	79,910	138.680	102,623	74,000	76,519	.....	.....(296)	.....	.....9.000	9.000	MN	1,150	6,997	11/19/2002	11/15/2022				
05348E AM 1	AVALONBAY COMMUNITIES.....	C	.....	..2FE	100,545	110.716	110,716	100,000	100,320	.....	.....(68)	.....	.....6.000	6.000	SM	1,890	5,700	09/22/2009	03/15/2017				
054303 AW 2	AVON PRODUCTS INC.....	C	.....	..2FE	100,282	108.933	108,933	100,000	100,141	.....	.....(28)	.....	.....7.000	6.000	MS	2,155	19,500	03/10/2009	03/01/2019				
054303 AW 2	AVON PRODUCTS INC.....	C	.....	..2FE	214,455	108.933	217,866	200,000	210,325	.....	.....(2,065)	.....	.....7.000	6.000	MS	4,310	.....	09/06/2012	03/01/2019				
054303 BA 9	AVON PRODUCTS INC.....	C	1	..2FE	197,806	97.250	194,500	200,000	198,025	.....	.....219	.....	.....5.000	5.000	JD	438	.....	11/13/2013	03/15/2023				
06051G EE 5	BANK AMER CORP FIXED.....	C	.....	..1FE	105,002	114.939	114,939	100,000	103,890	.....	.....(556)	.....	.....6.000	6.000	AO	1,400	5,875	04/25/2012	01/05/2021				
06048W FQ 8	BANK OF AMERICA.....	C	1	..1FE	100,000	103.671	103,671	100,000	100,000	.....	.....	.....	.....6.000	6.000	MS	1,401	5,500	03/25/2011	03/29/2041				
06050W DF 9	BANK OF AMERICA CORP.....	C	1	..1FE	93,616	107.005	107,005	100,000	96,010	.....	.....798	.....	.....5.000	5.000	AO	1,023	4,850	10/27/2011	07/15/2019				
060505 DB 7	BANK OF AMERICA CORPORATION.....	C	.....	..2FE	102,755	110.702	110,702	100,000	101,721	.....	.....(344)	.....	.....5.000	5.000	AO	1,158	5,490	04/15/2011	03/15/2019				
06739F GF 2	BARCLAYS BANK PLC.....	C	1	..1FE	103,937	110.070	110,070	100,000	101,575	.....	.....(787)	.....	.....5.000	5.000	FA	822	5,000	08/29/2011	09/22/2016				
06738J CY 8	BARCLAYS BANK PLC.....	C	1	..1FE	100,000	104.575	104,575	100,000	100,000	.....	.....	.....	.....5.000	5.000	MN	1,795	5,000	05/28/2010	06/03/2020				
06739G BP 3	BARCLAYS BANK PLC SUB NOTE.....	C	1	..2FE	99,472	104.180	104,180	100,000	99,648	.....	.....59	.....	.....5.000	5.000	JD	239	5,140	05/18/2011	10/14/2020				
06849U AD 7	BARRICK AUSTRALIA FINANC COMPANY GTD.....	C	1	..2FE	211,806	87.190	174,380	200,000	211,352	.....	.....(454)	.....	.....6.000	6.000	MN	1,500	10,770	05/06/2013	10/15/2039				
06849U AD 7	BARRICK AUSTRALIA FINANC COMPANY GTD.....	C	1	..2FE	169,691	87.190	141,248	162,000	169,395	.....	.....(296)	.....	.....6.000	6.000	MN	1,215	.....	05/10/2013	10/15/2039				
054937 AF 4	BB&T CORPORATION.....	C	.....	..1FE	100,922	111.846	111,846	100,000	100,460	.....	.....(92)	.....	.....5.000	5.000	OA	1,309	5,250	10/30/2009	11/01/2019				
073928 ZR 7	BEAR STERNS CO INC - NOTES.....	C	1	..1FE	100,000	100.036	100,036	100,000	100,000	.....	.....	.....	.....5.000	5.000	MON	419	5,100	06/16/2003	06/16/2023				
07786D AA 4	BELL ATLANTIC-PENNSYLVANIA INC - DEBENTU.....	C	.....	..2FE	98,500	99.702	99,702	100,000	99,085	.....	.....63	.....	.....6.000	6.000	JD	493	7,500	08/26/2004	12/01/2028				
07786D AA 4	BELL ATLANTIC-PENNSYLVANIA INC - DEBENTU.....	C	.....	..2FE	24,400	99.702	24,926	25,000	24,591	.....	.....29	.....	.....6.000	6.000	JD	123	.....	03/05/2007	12/01/2028				
079860 AE 2	BELLSOUTH CORPORATION.....	C	.....	..1FE	101,787	105.456	105,456	100,000	101,389	.....	.....(69)	.....	.....7.000	6.000	MS	2,171	6,550	03/20/2008	06/15/2034				
079867 AW 7	BELLSOUTH TELE CMMNCTNS INC - DEBENTURE.....	C	.....	..1FE	96,980	105.260	105,260	100,000	97,878	.....	.....137	.....	.....6.000	7.000	JD	524	6,375	07/26/2006	06/01/2028				
079867 AM 9	BELLSOUTH TELECOMM-DEBENTURE.....	C	.....	..1FE	112,343	112.385	112,385	100,000	106,986	.....	.....(588)	.....	.....7.000	6.000	AO	1,745	7,000	11/16/2004	10/01/2025				
084423 AM 4	BERKLEY CORPORATION.....	C	.....	..2FE	100,147	105.628	105,628	100,000	100,023	.....	.....(25)	.....	.....6.000	6.000	MN	921	5,600	10/05/2009	05/15/2015				
084664 BU 4	BERKSHIRE HATHAWAY FINANCE CORPORATION.....	C	.....	..1FE	147,701	91.448	128,027	140,000	147,435	.....	.....(266)	.....	.....4.000	4.000	AO	1,300	8,360	04/05/2013	05/15/2042				
084664 BU 4	BERKSHIRE HATHAWAY FINANCE CORPORATION.....	C	.....	..1FE	96,587	91.448	91,448	100,000	96,705	.....	.....118	.....	.....4.000	5.000	AO	928	.....	07/05/2013	05/15/2042				
086516 AL 5	BEST BUY CO INC.....	C	1	..3FE	102,409	100.109	100,109	100,000	101,686	.....	.....(241)	.....	.....6.000	5.000	JD	241	11,000	05/02/2011	03/15/2021				
086516 AL 5	BEST BUY CO INC.....	C	1	..3FE	102,432	100.109	100,109	100,000	101,702	.....	.....(243)	.....	.....6.000	5.000	JD	241	.....	05/03/2011	03/15/2021				
093662 AE 4	BLOCK FINANCIAL LLC SR UNSECURED.....	C	1	..2FE	203,423	102.818	205,636	200,000	202,738	.....	.....(342)	.....	.....6.000	5.000	AO	2,742	30,583	10/26/2012	11/01/2022				
093662 AE 4	BLOCK FINANCIAL LLC SR UNSECURED.....	C	1	..2FE	104,376	102.818	102,818	100,000	103,890	.....	.....(486)	.....	.....6.000	5.000	AO	1,371	.....	01/28/2013	11/01/2022				
093662 AE 4	BLOCK FINANCIAL LLC SR UNSECURED.....	C	1	..2FE	104,456	102.818	102,818	100,000	103,961	.....	.....(495)	.....	.....6.000	5.000	AO	1,371	.....	02/12/2013	11/01/2022				
093662 AE 4	BLOCK FINANCIAL LLC SR UNSECURED.....	C	1	..2FE	104,078	102.818	102,818	100,000	103,625	.....	.....(453)	.....	.....6.000	5.000	AO	1,371	.....	03/07/2013	11/01/2022				
10112R AQ 7	BOSTON PROPERTIES LP.....	C	.....	..2FE	101,832	114.375	114,375	100,000	100,915	.....	.....(183)	.....	.....6.000	6.000	AO	1,465	5,875	10/21/2009	10/15/2019				
121899 CE 6	BURLINGTON NORTHERN RR CO CONS MTG -.....	C	.....	..2FE	155,250	115.390	173,085	150,000	152,532	.....	.....(404)	.....	.....7.000	6.000	JJ	4,926	9,825	01/03/2007	01/01/2020				
12189T AA 2	BURLINGTON NORTHERN SANTA FE CORP DENBEN.....	C	.....	..2FE	104,372	122.714	122,714	100,000	102,944	.....	.....(257)	.....	.....7.000	7.000	JD	575	7,000	06/16/2008	12/25/2025				
121899 CG 1	BURLINGTON NORTHERN-SER P.....	C	.....	..2FE	19,840	123.940	24,788	20,000	20,000	.....	.....	.....	.....8.000	8.000	JJ	817	1,630	01/01/1952	01/01/2020				
133131 AQ 5	CAMDEN PROPERTY TRUST.....	C	.....	..2FE	96,707	110.156	110,156	100,000	97,943	.....	.....412	.....	.....6.000	6.000	SM	1,890	5,700	09/29/2009	05/15/2017				
14149Y AH 1	CARDINAL HEALTH INC NOTE.....	C	.....	..2FE	93,131	111.312	111,312	100,000	97,424	.....	.....859	.....	.....6.000	6.000	JJ	2,933	5,850	01/16/2009	12/15/2017				
14149Y AW 8	CARDINAL HEALTH, INC.....	C	.....	..2FE	133,775	93.378	121,391	130,000	133,649	.....	.....(126)	.....	.....5.000	4.000	MN	754	3,372	05/07/2013	03/15/2043				
149123 BJ 9	CATERPILLAR INC DEBENTURE BOOK ENTRY.....	C	.....	..1FE	102,125	128.772	128,772	100,000	101,641	.....	.....(92)	.....	.....7.000	7.000	OA	1,820	7,300	10/14/2008	05/01/2031				

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			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
E10.5	158525 AS 4		CHAMPION INTERNATIONAL CORPORATION BOOK.....		C.....	.2FE	85,830	102.277	102,277	100,000	90,097	.....	.....787	.....	.....	.....6.000	7.000	FA.....	2,665	6,400	08/08/2008	02/15/2026
	171232 AE 1		CHUBB CORP - NOTES.....		C.....	.1FE	105,532	122.718	122,718	100,000	104,180	.....	.....(241)	.....	.....	.....7.000	6.000	MD.....	6,800	6,800	05/07/2008	11/15/2031
	172062 AE 1		CINCINNATI FINANCIAL CORP SENIOR NOTE BO.....		C.....	.2FE	192,890	105.135	210,270	200,000	194,423	.....	.....273	.....	.....	.....6.000	6.000	MD.....	12,250	12,250	05/05/2008	11/01/2034
	172967 AL 5		CITIGROUP INC.....		C.....	.1FE	122,975	125.228	125,228	100,000	118,050	.....	.....(1,641)	.....	.....	.....8.000	6.000	MN.....	992	7,875	05/03/2011	05/15/2025
	172967 BU 4		CITIGROUP INC GLOBAL SUB NOTE.....		C.....	.2FE	94,374	102.840	102,840	100,000	95,713	.....	.....216	.....	.....	.....6.000	6.000	FA.....	2,447	5,875	11/06/2007	02/22/2033
	186108 CF 1		CLEVELAND ELECTRIC ILLUM CO.....		C.....	.2FE	48,398	110.461	57,440	52,000	50,648	.....	.....450	.....	.....	.....6.000	6.000	JJ.....	1,486	5,449	01/15/2009	04/01/2017
	18683K AD 3		CLIFFS NATURAL RESOURCES.....		C.....	.1	99,980	97.167	97,167	100,000	99,984	.....	.....2	.....	.....	.....5.000	5.000	AO.....	3,134	12,500	09/18/2012	04/01/2021
	18683K AD 3		CLIFFS NATURAL RESOURCES.....		C.....	.1	100,763	97.167	97,167	100,000	100,593	.....	.....(85)	.....	.....	.....5.000	5.000	AO.....	3,134	.....	10/01/2012	04/01/2021
	18683K AC 5		CLIFFS NATURAL RESOURCES.....		C.....	.1	105,266	85.365	85,365	100,000	104,890	.....	.....(188)	.....	.....	.....6.000	6.000	JJ.....	1,215	9,750	07/23/2012	10/01/2040
	18683K AC 5		CLIFFS NATURAL RESOURCES.....		C.....	.1	99,137	85.365	85,365	100,000	99,169	.....	.....32	.....	.....	.....6.000	6.000	JJ.....	1,215	.....	01/24/2013	10/01/2040
	126117 AE 0		CNA FINANCIAL - NOTES.....		C.....	.2FE	100,875	118.821	118,821	100,000	100,315	.....	.....(35)	.....	.....	.....7.000	7.000	MN.....	1,192	21,750	01/01/1998	11/15/2023
	126117 AE 0		CNA FINANCIAL - NOTES.....		C.....	.2FE	214,640	118.821	237,642	200,000	207,495	.....	.....(771)	.....	.....	.....7.000	7.000	MN.....	2,384	.....	11/01/2004	11/15/2023
	12612W AB 0		CNF INC - SENIOR DEBENTURE.....		C.....	.2FE	95,500	101.548	101,548	100,000	96,677	.....	.....167	.....	.....	.....7.000	7.000	MN.....	1,101	33,500	09/17/2007	05/01/2034
	12612W AB 0		CNF INC - SENIOR DEBENTURE.....		C.....	.2FE	106,629	101.548	101,548	100,000	106,026	.....	.....(301)	.....	.....	.....7.000	6.000	MN.....	1,101	.....	07/18/2012	05/01/2034
	12612W AB 0		CNF INC - SENIOR DEBENTURE.....		C.....	.2FE	214,211	101.548	203,096	200,000	213,534	.....	.....(677)	.....	.....	.....7.000	6.000	MN.....	2,203	.....	01/31/2013	05/01/2034
	12612W AB 0		CNF INC - SENIOR DEBENTURE.....		C.....	.2FE	107,007	101.548	101,548	100,000	106,673	.....	.....(334)	.....	.....	.....7.000	6.000	MN.....	1,101	.....	03/27/2013	05/01/2034
	20030N AU 5		COMCAST CORP.....		C.....	.1FE	98,402	116.482	116,482	100,000	99,399	.....	.....200	.....	.....	.....6.000	6.000	MS.....	2,088	6,300	03/31/2009	11/15/2017
	201615 DE 8		COMMERCIAL CREDIT CO - NOTES.....		C.....	.1FE	103,500	107.641	107,641	100,000	100,296	.....	.....(269)	.....	.....	.....7.000	6.000	JD.....	545	6,625	04/22/2002	06/01/2015
	205363 AL 8		COMPUTER SCIENCES CORP.....		C.....	.1	109,601	114.673	114,673	100,000	105,485	.....	.....(1,372)	.....	.....	.....7.000	6.000	FA.....	2,458	6,500	02/23/2011	03/15/2018
	205887 AF 9		CONAGRA INC SR NTS BOOK ENTRY.....		C.....	.2FE	102,788	119.117	119,117	100,000	101,950	.....	.....(155)	.....	.....	.....7.000	7.000	AO.....	1,776	7,125	08/15/2008	10/01/2026
	209111 EL 3		CONSOLIDATED EDISON COMPANY.....		C.....	.1FE	192,256	112.325	224,650	200,000	194,026	.....	.....277	.....	.....	.....6.000	6.000	SM.....	3,879	11,700	03/27/2008	03/15/2036
	216831 AB 3		COOPER TIRE & RUBR CO - NOTES.....		C.....	.4FE	110,297	98.480	98,480	100,000	106,240	.....	.....(468)	.....	.....	.....8.000	7.000	MS.....	2,528	7,625	05/31/2005	03/15/2027
	219350 AH 8		CORNING INC DEBENTURE.....		C.....	.1FE	99,660	117.969	117,969	100,000	99,755	.....	.....18	.....	.....	.....7.000	7.000	MD.....	6,850	6,850	03/01/2010	03/01/2029
	22238H BC 3		COUNTRYWIDE FINANCIAL CORP - MEDIUM TERM.....		C.....	.1	100,000	100.263	100,263	100,000	100,000	.....	.....	.....	.....	.....6.000	6.000	MS.....	1,989	6,000	03/28/2006	03/23/2021
	222372 AJ 3		COUNTRYWIDE FINL CORP.....		C.....	.1	98,088	110.569	110,569	100,000	99,234	.....	.....382	.....	.....	.....6.000	6.000	MN.....	788	6,250	11/10/2011	05/15/2016
	22237L NG 3		COUNTRYWIDE HOME LOANS - NOTES.....		C.....	.1FE	100,000	100.160	100,160	100,000	100,000	.....	.....	.....	.....	.....6.000	6.000	JJ.....	3,008	6,000	01/24/2003	01/24/2018
	22546Q AD 9		CREDIT SUISSE MED TERM SUB NTS.....		C.....	.2FE	103,002	111.133	111,133	100,000	102,251	.....	.....(375)	.....	.....	.....5.000	5.000	AO.....	1,154	5,400	04/12/2012	01/14/2020
	22541H CC 4		CREDIT SUISSE NEW YORK.....		C.....	.1	100,275	113.760	113,760	100,000	100,157	.....	.....(39)	.....	.....	.....6.000	6.000	AO.....	1,266	6,000	10/12/2011	05/15/2018
	12626P AL 7		CRH AMERICA INC.....		C.....	.2FE	229,657	109.891	236,266	215,000	226,399	.....	.....(1,629)	.....	.....	.....6.000	5.000	AO.....	2,608	12,363	04/17/2012	01/15/2021
	126650 BJ 8		CVS CAREMARK CORP.....		C.....	.2FE	100,398	117.040	117,040	100,000	100,276	.....	.....(20)	.....	.....	.....6.000	6.000	JD.....	514	6,250	12/18/2007	06/01/2027
	237194 AE 5		DARDEN RESTAURANTS NOTES.....		C.....	.1	97,942	89.033	89,033	100,000	98,036	.....	.....94	.....	.....	.....6.000	6.000	FA.....	2,268	.....	08/15/2013	08/15/2035
	237194 AE 5		DARDEN RESTAURANTS NOTES.....		C.....	.1	293,181	89.033	267,099	300,000	293,491	.....	.....310	.....	.....	.....6.000	6.000	FA.....	6,805	.....	08/19/2013	08/15/2035
	237194 AE 5		DARDEN RESTAURANTS NOTES.....		C.....	.1	196,038	89.033	178,066	200,000	196,218	.....	.....180	.....	.....	.....6.000	6.000	FA.....	4,537	.....	09/03/2013	08/15/2035
	239753 DL 7		DAYTON HUDSON CORPORATION.....		C.....	.1FE	64,838	118.008	59,004	50,000	62,254	.....	.....(873)	.....	.....	.....7.000	5.000	AO.....	701	3,325	10/12/2011	08/01/2028
	244199 BB 0		DEERE & CO NOTES BOOK ENTRY.....		C.....	.1FE	103,829	102.050	102,050	100,000	100,311	.....	.....(638)	.....	.....	.....7.000	7.000	OA.....	1,733	6,950	10/27/2008	04/25/2014
	247025 AE 9		DELL COMPUTER CORP SENIOR DEBENTURE.....		C.....	.4FE	104,477	88.298	88,298	100,000	103,249	.....	.....(224)	.....	.....	.....7.000	7.000	JJ.....	3,560	7,100	07/07/2008	04/15/2028
	24702R AQ 4		DELL INC SR UNSECURED.....		C.....	.1	192,043	90.000	180,000	200,000	193,038	.....	.....995	.....	.....	.....5.000	5.000	JJ.....	311	5,400	01/16/2013	04/01/2021
	24702R AM 3		DELL INC SR UNSECURED.....		C.....	.1	107,042	69.000	69,000	100,000	106,538	.....	.....(252)	.....	.....	.....5.000	5.000	JD.....	4,283	9,250	11/08/2012	09/10/2040
	25159N AW 5		DEVELOPERS DIVERS REALTY - MED TERM NOTE.....		C.....	.2FE	104,750	117.624	117,624	100,000	101,364	.....	.....(317)	.....	.....	.....8.000	7.000	MN.....	1,233	.....	05/12/2003	07/15/2018
	25159N AW 5		DEVELOPERS DIVERS REALTY - MED TERM NOTE.....		C.....	.2FE	57,120	117.624	59,988	51,000	53,175	.....	.....(510)	.....	.....	.....8.000	7.000	MN.....	629	11,325	01/03/2006	07/15/2018
	25243Y AN 9		DIAGEO CAPITAL PLC GUARANTEED NOTE BOOK.....		C.....	.1FE	105,736	100.290	100,290	100,000	100,516	.....	.....(956)	.....	.....	.....7.000	7.000	NM.....	1,212	7,375	11/18/2008	01/15/2014
	25459H BG 9		DIRECTV HOLDINGS/FNG.....		C.....	.1	204,447	90.251	180,502	200,000	204,150	.....	.....(148)	.....	.....	.....5.000	5.000	MN.....	1,298	10,300	11/21/2012	03/15/2042

SCHEDULE D - PART 1

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

E10.6

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
			Code	F o r e i g n	Bond CHAR			Rate Used to Obtain Fair Value	Fair Value			Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
25746U	BC	2	DOMINION RESOURCE INC VA NEW SENIOR NOTE.....	C	2FE	95,386	114,629	114,629	100,000	98,077	513	(445)	(818)	(472)	(919)	6.000	6.000	JD.....	16	6,000	12/23/2008	06/15/2017
257559	AJ	3	DOMTAR CORP ST UNSECURED.....	C	12FE	212,891	95,014	190,028	200,000	212,446	(445)	(445)	(383)	(919)	(919)	6.000	6.000	JJ.....	6,267	12,778	01/02/2013	09/01/2042
257867	AG	6	DONNELLEY RR & SONS CO BONDS BOOK ENTRY.....	C	3FE	91,958	87,980	87,980	100,000	94,085	383	(383)	(818)	(472)	(919)	7.000	7.000	AO.....	1,652	6,625	06/05/2008	04/15/2029
260543	BE	2	DOW CHEMICAL CO.....	C	2FE	112,276	117,449	117,449	100,000	107,483	(818)	(818)	(472)	(919)	(919)	7.000	7.000	MS.....	2,445	7,375	02/04/2008	03/01/2023
26439R	AH	9	DUKE CAPITAL CORP - SENIOR NOTE.....	C	2FE	208,019	119,457	238,914	200,000	202,522	(472)	(472)	(919)	(919)	(919)	8.000	8.000	AO.....	3,989	22,000	10/04/2002	10/01/2019
26439R	AH	9	DUKE CAPITAL CORP - SENIOR NOTE.....	C	2FE	88,871	119,457	89,593	75,000	80,057	(919)	(919)	(919)	(919)	(919)	8.000	7.000	AO.....	1,496	.....	08/10/2004	10/01/2019
26439R	AK	2	DUKE CAPITAL CORP - SR NT.....	C	2FE	108,019	102,845	102,845	100,000	105,963	(321)	(321)	(321)	(321)	(321)	7.000	6.000	FA.....	2,811	6,750	02/23/2007	02/15/2032
277432	AB	6	EASTMAN CHEMICAL CO - DEBENTURE.....	C	2FE	112,960	115,199	115,199	100,000	106,895	(648)	(648)	(648)	(648)	(648)	7.000	6.000	JJ.....	3,635	7,250	11/30/2004	01/15/2024
278058	DH	2	EATON CORP.....	C	2FE	100,533	119,169	119,169	100,000	100,195	(53)	(53)	(53)	(53)	(53)	7.000	7.000	MS.....	2,304	6,950	03/17/2009	03/20/2019
278265	AC	7	EATON VANCE CORP.....	C	1FE	95,955	114,830	114,830	100,000	98,484	506	506	506	506	506	7.000	7.000	MN.....	1,068	6,500	05/18/2009	10/02/2017
29273R	AB	5	ENERGY TRANSFER PARTNERS LP SENIOR NOTE.....	C	2FE	89,078	105,221	105,221	100,000	98,178	1,820	1,820	1,820	1,820	1,820	6.000	7.000	JJ.....	2,983	5,950	01/07/2009	02/01/2015
29364D	AL	4	ENTERGY ARKANSAS 1ST MORTGAGE BD.....	C	11FE	103,919	103,308	103,308	100,000	103,079	(280)	(280)	(280)	(280)	(280)	6.000	5.000	JD.....	465	5,660	05/11/2011	02/01/2025
29364D	AJ	9	ENTERGY ARKANSAS INC - FIRST MORTGAGE.....	C	11FE	100,000	100,058	100,058	100,000	100,000	(280)	(280)	(280)	(280)	(280)	6.000	6.000	JD.....	485	5,900	08/18/2004	06/01/2033
29364G	AF	0	ENTERGY CORP.....	C	12FE	203,869	104,435	208,870	200,000	201,783	(387)	(387)	(387)	(387)	(387)	5.000	5.000	AO.....	2,162	10,250	10/04/2010	09/15/2020
29476L	AC	1	ERP OPERATING LP NOTES.....	C	2FE	97,975	108,139	108,139	100,000	99,421	289	289	289	289	289	5.000	5.000	MS.....	1,699	5,125	09/11/2009	03/15/2016
30161M	AE	3	EXELON GENERATION CO LLC.....	C	2FE	98,254	112,635	112,635	100,000	99,344	218	218	218	218	218	6.000	6.000	JD.....	510	6,200	06/09/2009	10/01/2017
31410H	AQ	4	FEDERATED DEPT STORES INC DEL - SENIOR D.....	C	2FE	112,500	111,132	111,132	100,000	107,896	(521)	(521)	(521)	(521)	(521)	7.000	6.000	AO.....	1,720	6,900	02/22/2005	04/01/2029
316773	CF	5	FIFTH THIRD BANCORP.....	C	2FE	91,592	109,634	109,634	100,000	96,847	1,051	1,051	1,051	1,051	1,051	5.000	6.000	NM.....	896	5,450	11/30/2009	01/15/2017
316773	CH	1	FIFTH THIRD BANCORP.....	C	2FE	224,378	132,900	279,090	210,000	221,649	(479)	(479)	(479)	(479)	(479)	8.000	8.000	OA.....	4,319	17,325	04/09/2008	03/01/2038
318522	AA	7	FIRST AMERN CORP CALIF - NOTE.....	C	4FE	44,967	94,977	37,991	40,000	43,126	(216)	(216)	(216)	(216)	(216)	8.000	7.000	AO.....	753	3,020	07/15/2005	04/01/2028
320517	AA	3	FIRST HORIZON NATIONAL SR UNSECURED.....	C	12FE	101,791	107,692	107,692	100,000	100,447	(448)	(448)	(448)	(448)	(448)	5.000	5.000	MN.....	677	5,375	11/28/2011	12/15/2015
338915	AM	3	FLEET FINANCIAL GROUP.....	C	12FE	104,986	109,170	109,170	100,000	104,106	(293)	(293)	(293)	(293)	(293)	7.000	6.000	MS.....	1,964	6,700	03/29/2011	07/15/2028
345370	BJ	8	FORD MOTOR CO - DEBENTURE.....	C	2FE	226,500	125,548	251,096	200,000	212,639	(1,559)	(1,559)	(1,559)	(1,559)	(1,559)	9.000	8.000	JJ.....	8,899	17,750	02/14/2005	01/15/2022
345370	CA	6	FORD MOTOR CO - GLOBAL LANDMARK SECS.....	C	2FE	101,750	123,275	123,275	100,000	101,156	(65)	(65)	(65)	(65)	(65)	7.000	7.000	JJ.....	3,735	7,450	12/16/2004	07/16/2031
361448	AF	0	GATX INC.....	C	2FE	103,257	111,390	111,390	100,000	101,447	(362)	(362)	(362)	(362)	(362)	6.000	6.000	NM.....	986	6,000	11/09/2009	02/15/2018
369622	SM	8	GENERAL ELEC CAP CORP.....	C	11FE	103,767	111,378	111,378	100,000	102,636	(377)	(377)	(377)	(377)	(377)	5.000	5.000	AO.....	1,176	5,300	10/18/2011	02/11/2021
36966R	6E	1	GENERAL ELECTRIC CAPITAL CORP.....	C	1FE	27,944	106,716	26,679	25,000	27,407	(268)	(268)	(268)	(268)	(268)	5.000	5.000	MS.....	396	1,350	03/08/2012	04/15/2023
36966T	DU	3	GENERAL ELECTRIC CAPITAL CORP MTN.....	C	1FE	120,005	99,343	119,212	120,000	120,000	(564)	(564)	(564)	(564)	(564)	4.000	4.000	MN.....	635	5,040	11/25/2011	04/02/2024
37247D	AK	2	GENWORTH FINANCIAL INC.....	C	12FE	103,945	113,749	113,749	100,000	102,253	(564)	(564)	(564)	(564)	(564)	7.000	6.000	JD.....	161	6,515	06/06/2011	05/22/2018
37247D	AN	6	GENWORTH FINANCIAL INC NOTES.....	C	12FE	102,345	115,768	115,768	100,000	101,875	(235)	(235)	(235)	(235)	(235)	7.000	7.000	JD.....	3,010	19,500	05/02/2011	02/15/2021
37247D	AB	2	GENWORTH FINANCIAL INC NOTES.....	C	12FE	104,305	106,700	106,700	100,000	104,100	(205)	(205)	(205)	(205)	(205)	7.000	6.000	JJ.....	6,019	.....	01/10/2013	06/15/2034
37247D	AB	2	GENWORTH FINANCIAL INC NOTES.....	C	12FE	211,005	106,700	213,400	200,000	210,481	(524)	(524)	(524)	(524)	(524)	7.000	6.000	JJ.....	316	7,200	02/11/2013	06/15/2034
36158F	AD	2	GENWORTH GLOBAL INS HLDG CORP.....	C	1FE	99,500	125,465	125,465	100,000	99,618	24	24	24	24	24	8.000	8.000	JD.....	340	7,750	01/26/2009	06/15/2030
373334	JS	1	GEORGIA POWER COMPANY.....	C	11FE	194,922	95,907	191,814	200,000	195,110	188	188	188	188	188	5.000	5.000	AO.....	2,368	.....	10/14/2013	09/01/2040
373334	JW	2	GEORGIA POWER COMPANY.....	C	1FE	102,442	89,961	89,961	100,000	102,358	(84)	(84)	(84)	(84)	(84)	4.000	4.000	MN.....	542	2,150	03/22/2013	03/15/2042
379352	AL	1	GLOBAL MARINE NOTES.....	C	12FE	155,202	104,818	162,468	155,000	155,165	(12)	(12)	(12)	(12)	(12)	7.000	7.000	JD.....	892	10,850	12/05/2011	06/01/2028
38143V	AA	7	GOLDMAN SACHS CAP I GTD CAP SECS.....	C	2FE	95,302	100,900	100,900	100,000	96,316	181	181	181	181	181	6.000	7.000	FA.....	2,642	.....	05/02/2008	02/15/2034
38143V	AA	7	GOLDMAN SACHS CAP I GTD CAP SECS.....	C	2FE	89,502	100,900	100,900	100,000	90,965	404	404	404	404	404	6.000	7.000	FA.....	2,642	12,690	05/27/2008	02/15/2034
38141E	T8	2	GOLDMAN SACHS GROUP.....	C	11FE	100,000	103,692	103,692	100,000	100,000	(263)	(263)	(263)	(263)	(263)	5.000	5.000	MON...	230	5,250	09/16/2011	09/15/2026
38143Y	AC	7	GOLDMAN SACHS GROUP INC.....	C	11FE	206,060	106,510	213,020	200,000	205,797	(263)	(263)	(263)	(263)	(263)	6.000	6.000	JD.....	1,060	6,450	06/13/2013	05/01/2036
38141G	ES	9	GOLDMAN SACHS GROUP INC - GLOBAL NOTES (.....	C	2FE	100,820	106,743	106,743	100,000	100,535	(41)	(41)	(41)	(41)	(41)	6.000	6.000	JJ.....	2,983	5,950	01/17/2007	01/15/2027
38141G	CU	6	GOLDMAN SACHS GROUP INC - SENIOR NOTE.....	C	1FE	100,750	112,027	112,027	100,000	100,504	(26)	(26)	(26)	(26)	(26)	6.000	6.000	FA.....	2,551	6,125	08/24/2004	02/15/2033

SCHEDULE D - PART 1

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

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
			Code	F o r e i g n	Bond CHAR	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
E10.7	38141E	W8	8																			
				C	1	..1FE	100,000	101.964	101,964	100,000	100,000					5.000	5.000	MON.....	224	5,100	06/17/2011	06/15/2024
	362311	AG	7													7.000	6.000	MN.....	1,110		03/01/2005	05/15/2027
	362311	AG	7													7.000	6.000	MN.....	1,110	13,500	06/28/2005	05/15/2027
	362320	BA	0													7.000	6.000	MN.....	1,141	6,940	02/17/2005	04/15/2028
	362333	AH	9													7.000	6.000	FA.....	2,857		09/16/2004	02/01/2028
	362333	AH	9													7.000	6.000	FA.....	5,714	27,440	10/28/2004	02/01/2028
	362333	AH	9													7.000	7.000	FA.....	2,857		06/05/2006	02/01/2028
	362337	AK	3													7.000	7.000	FA.....	2,803	33,650	10/18/2004	02/15/2028
	362337	AK	3													7.000	6.000	FA.....	2,803		10/27/2004	02/15/2028
	362337	AK	3													7.000	6.000	FA.....	5,605		10/28/2004	02/15/2028
	362337	AK	3													7.000	7.000	FA.....	2,803		06/21/2010	02/15/2028
	40621P	AA	7													7.000	6.000	FA.....	2,811	6,750	06/23/2008	02/01/2027
	40621P	AA	7													7.000	5.000	FA.....	647	1,553	09/02/2011	02/01/2027
	410867	AD	7													6.000	6.000	JD.....	279	6,375	06/23/2011	06/15/2021
	05573J	BJ	2													2.000	2.000	MS.....	382	1,500	09/29/2011	09/29/2023
	416515	AV	6													6.000	6.000	DJ.....	493	6,000	12/07/2009	01/15/2019
	404132	AH	5													6.000	6.000	MN.....	1,036	6,300	11/23/2009	11/15/2019
	421915	EG	0													6.000	6.000	NM.....	1,036	6,300	11/04/2009	09/15/2016
	42217K	AW	6													5.000	5.000	JJ.....	2,431	5,250	01/09/2012	01/15/2022
	42217K	AU	0													5.000	5.000	MN.....	624	4,950	11/12/2010	01/15/2021
	423074	AF	0													6.000	6.000	JJ.....	3,196	12,750	03/14/2007	07/15/2028
	423074	AF	0													6.000	6.000	JJ.....	3,196		02/19/2013	07/15/2028
	423074	AF	0													6.000	6.000	JJ.....	3,196		02/27/2013	07/15/2028
	428236	BV	4													5.000	5.000	JD.....	280	4,650	11/13/2012	12/09/2021
	428236	BQ	5													4.000	4.000	FA.....	827	2,188	08/27/2012	09/15/2021
	428236	BR	3													6.000	6.000	FA.....	2,268	6,000	08/27/2012	09/15/2041
	428236	BR	3													6.000	6.000	FA.....	4,537	18,000	10/11/2012	09/15/2041
	428236	BR	3													6.000	6.000	FA.....	2,268		04/02/2013	09/15/2041
	428236	BR	3													6.000	6.000	FA.....	2,268		04/03/2013	09/15/2041
	437076	AS	1													6.000	7.000	AF.....	2,447	5,875	02/21/2008	12/16/2036
	44106M	AG	7													5.000	5.000	JD.....	421	5,125	06/21/2010	02/15/2015
	44106M	AP	7													8.000	8.000	SM.....	2,611	7,875	09/04/2009	08/15/2014
	40428H	PB	2													5.000	5.000	MN.....	466	10,000	07/14/2011	09/27/2020
	40428H	PB	2													5.000	5.000	MN.....	466		11/03/2011	09/27/2020
	444859	AU	6													6.000	6.000	FA.....	2,624	6,300	01/05/2010	08/01/2018
	444859	BU	6													5.000	5.000	MN.....	228	1,353	03/05/2013	12/01/2042
	460146	BB	6													5.000	5.000	AF.....	2,207	5,300	08/07/2009	04/01/2015
	472319	AE	2													6.000	6.000	MN.....	1,405	12,900	11/28/2012	06/08/2027
	472319	AE	2													6.000	6.000	MN.....	937		06/17/2013	06/08/2027
	472319	AC	6													6.000	6.000	JJ.....	5,788	14,063	01/25/2013	01/15/2036
	472319	AC	6													6.000	6.000	JJ.....	2,894		02/25/2013	01/15/2036
	472319	AC	6													6.000	6.000	JJ.....	1,447		02/25/2013	01/15/2036

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	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	
472319 AC 6	JEFFERIES GROUP INC DEBENTURES.....					C	1	..2FE	100,927	95.737	95,737	100,000	100,887	.....	.....(40)	.....	.....	.....6.000	6.000	JJ.....	2,894	.....	06/11/2013	01/15/2036	
476556 CP 8	JERSEY CENTRAL PWR & LT WI SENIOR NOTES.....					C	1	..2FE	210,980	105.135	210,270	200,000	210,503	.....	.....(477)	.....	.....	.....6.000	6.000	JD.....	561	.....	12/03/2013	05/15/2036	
48125X GW 0	JP MORGAN CHASE & CO.....					C	1	..1FE	100,000	101.388	101,388	100,000	100,000	.....	.....	.....	.....	.....5.000	5.000	MS.....	1,329	5,000	03/22/2011	03/25/2031	
48125X SN 7	JP MORGAN CHASE MULTI STEP UP.....					C	1	..1FE	200,000	100.490	200,980	200,000	200,000	.....	.....	.....	.....	.....5.000	5.000	JD.....	575	10,000	06/07/2011	06/10/2031	
49327X AA 8	KEY BANK NA.....					C	.....	..2FE	96,592	106.761	106,761	100,000	99,432	.....	.....568	.....	.....	.....5.000	5.000	MS.....	1,641	4,950	12/18/2009	09/15/2015	
49446R AJ 8	KIMCO REALTY CORP.....					C	.....	..2FE	103,806	119.106	119,106	100,000	101,901	.....	.....(381)	.....	.....	.....7.000	7.000	AO.....	1,714	6,875	10/13/2009	10/01/2019	
494550 BE 5	KINDER MORGAN ENER PART.....					C	1	..2FE	100,330	109.859	109,859	100,000	100,198	.....	.....(33)	.....	.....	.....5.000	5.000	JD.....	436	5,300	06/03/2010	09/15/2020	
494550 AT 3	KINDER MORGAN ENERGY PARTNERS.....					C	.....	..2FE	220,601	102.518	205,036	200,000	218,808	.....	.....(896)	.....	.....	.....6.000	5.000	JJ.....	5,371	11,600	07/10/2012	03/15/2035	
494550 AT 3	KINDER MORGAN ENERGY PARTNERS.....					C	.....	..2FE	105,396	102.080	102,080	100,000	105,151	.....	.....(245)	.....	.....	.....6.000	6.000	JJ.....	2,685	.....	09/25/2013	03/15/2035	
494550 AT 3	KINDER MORGAN ENERGY PARTNERS.....					C	.....	..2FE	103,721	102.080	102,080	100,000	103,552	.....	.....(169)	.....	.....	.....6.000	6.000	JJ.....	2,685	.....	09/27/2013	03/15/2035	
494550 AL 0	KINDER MORGAN ENERGY PTNRS LP.....					C	.....	..2FE	83,388	121.993	85,395	70,000	78,491	.....	.....(462)	.....	.....	.....8.000	7.000	MS.....	1,798	5,425	06/19/2003	03/15/2032	
494550 AJ 5	KINDER MORGAN ENERGY PTNRS NOTES.....					C	.....	..2FE	104,141	117.501	117,501	100,000	103,154	.....	.....(180)	.....	.....	.....7.000	7.000	MS.....	2,453	7,400	07/01/2008	03/15/2031	
496902 AJ 6	KINROSS GOLD CORPORATION NOTES.....					C	1	..2FE	61,685	98.248	58,949	60,000	61,309	.....	.....(187)	.....	.....	.....5.000	5.000	MS.....	1,019	3,075	09/13/2012	09/01/2021	
500255 AN 4	KOHL'S 6.0%.....					C	.....	..2FE	190,162	100.448	200,896	200,000	192,534	.....	.....378	.....	.....	.....6.000	6.000	MN.....	1,973	18,000	10/22/2007	01/15/2033	
500255 AN 4	KOHL'S 6.0%.....					C	.....	..2FE	87,202	100.448	100,448	100,000	90,126	.....	.....512	.....	.....	.....6.000	7.000	MN.....	986	6,000	05/02/2008	01/15/2033	
500255 AN 4	KOHL'S 6.0%.....					C	.....	..2FE	214,424	100.448	200,896	200,000	213,703	.....	.....(721)	.....	.....	.....6.000	6.000	MN.....	1,973	.....	04/01/2013	01/15/2033	
500255 AN 4	KOHL'S 6.0%.....					C	.....	..2FE	103,642	100.620	100,620	100,000	103,460	.....	.....(182)	.....	.....	.....6.000	6.000	MN.....	986	.....	08/28/2013	01/15/2033	
50075N AC 8	KRAFT FOODS INC - GLOBAL NT.....					C	.....	..2FE	106,389	115.111	115,111	100,000	104,578	.....	.....(266)	.....	.....	.....7.000	6.000	MN.....	1,068	6,500	02/05/2007	11/01/2031	
525555 AB 4	LELAND STANFORD JR UNIV CALIF - DEBENTUR.....					C	.....	..1FE	102,145	126.039	113,435	90,000	95,794	.....	.....(578)	.....	.....	.....7.000	6.000	FA.....	2,577	6,188	01/14/2003	02/01/2024	
530715 AJ 0	LIBERTY MEDIA CORP - SENIOR DEBENTURES.....					C	.....	..3FE	116,606	105.470	105,470	100,000	110,678	.....	.....(664)	.....	.....	.....8.000	7.000	FA.....	3,436	8,250	01/21/2005	02/01/2030	
53117E AD 0	LIBERTY PPTY LP - MEDIUM TERM NOTE.....					C	.....	..2FE	112,250	117.464	117,464	100,000	103,429	.....	.....(817)	.....	.....	.....8.000	7.000	MS.....	2,486	7,500	06/09/2003	01/15/2018	
534187 BB 4	LINCOLN NATIONAL CORP.....					C	1	..2FE	102,455	104.845	104,845	100,000	101,717	.....	.....(246)	.....	.....	.....5.000	5.000	JJ.....	505	6,150	07/21/2011	06/24/2021	
534187 BB 4	LINCOLN NATIONAL CORP.....					C	1	..2FE	106,252	107.410	107,410	100,000	104,862	.....	.....(695)	.....	.....	.....5.000	5.000	JJ.....	2,126	7,275	06/29/2012	06/24/2021	
534187 AR 0	LINCOLN NATIONAL CORP.....					C	1	..2FE	109,165	112.720	112,720	100,000	108,401	.....	.....(382)	.....	.....	.....6.000	6.000	JD.....	2,126	2,425	06/29/2012	04/07/2036	
534187 AL 3	LINCOLN NATIONAL CORPORATION.....					C	.....	..2FE	105,551	116.170	116,170	100,000	102,466	.....	.....(617)	.....	.....	.....7.000	7.000	MS.....	2,321	7,000	10/28/2009	03/15/2018	
539473 AG 3	LLOYDS TSB BANK PLC BANK GTD.....					C	1	..1FE	100,453	106.915	106,915	100,000	100,180	.....	.....(91)	.....	.....	.....5.000	5.000	JJ.....	2,124	4,875	01/20/2011	01/21/2016	
539830 AZ 2	LOCKHEED MARTIN CORPORATION.....					C	.....	..1FE	19,909	98.274	19,655	20,000	19,912	.....	.....3	.....	.....	.....5.000	5.000	JD.....	43	.....	12/13/2013	09/15/2041	
544152 AB 7	LORILLARD TOBACCO CO COMPANY GTD.....					C	1	..2FE	203,957	115.400	230,800	200,000	202,637	.....	.....(440)	.....	.....	.....7.000	7.000	FA.....	5,726	13,750	02/04/2011	05/01/2020	
548661 CJ 4	LOWES COMPANIES INC BONDS.....					C	1	..1FE	105,176	106.171	106,171	100,000	104,941	.....	.....(235)	.....	.....	.....6.000	5.000	JD.....	241	2,750	06/26/2013	10/15/2035	
548661 AK 3	LOWES COMPANIES NOTE BOOK ENTRY.....					C	.....	..1FE	97,208	118.605	118,605	100,000	97,985	.....	.....133	.....	.....	.....7.000	7.000	MS.....	2,155	6,500	02/20/2008	03/15/2029	
548661 AK 3	LOWES COMPANIES NOTE BOOK ENTRY.....					C	.....	..1FE	205,460	116.652	233,304	200,000	204,014	.....	.....(260)	.....	.....	.....7.000	6.000	MS.....	4,310	13,000	06/03/2008	03/15/2029	
571903 AG 8	MARRIOTT INTERNATIONAL INC NEW NOTE SER.....					C	.....	..2FE	96,154	114.044	114,044	100,000	98,506	.....	.....427	.....	.....	.....6.000	7.000	JD.....	524	6,375	08/28/2008	06/15/2017	
573284 AJ 5	MARTIN MARIETTA MATERIAL SR NOTES.....					C	1	..2FE	100,005	92.720	92,720	100,000	100,004	.....	.....	.....	.....	.....6.000	6.000	MN.....	1,027	6,250	05/08/2012	05/01/2037	
55262C AH 3	MBIA INC - SR NOTE.....					C	1	..3FE	78,000	96.050	74,919	78,000	78,000	.....	.....	.....	.....	.....6.000	6.000	FMAN.....	629	4,992	07/17/2007	08/15/2022	
589331 AD 9	MERCK & COMPANY INC SENIOR NOTE.....					C	.....	..1FE	103,713	120.090	120,090	100,000	102,693	.....	.....(186)	.....	.....	.....6.000	6.000	MS.....	2,122	6,400	07/28/2008	03/01/2028	
590188 JF 6	MERRILL LYNCH & CO.....					C	.....	..1FE	99,500	117.212	117,212	100,000	99,900	.....	.....25	.....	.....	.....7.000	7.000	JJ.....	3,259	6,500	01/01/1998	07/15/2018	
59022C AB 9	MERRILL LYNCH & CO - GLOBAL NOTES.....					C	.....	..2FE	102,501	108.227	108,227	100,000	101,612	.....	.....(132)	.....	.....	.....6.000	6.000	MS.....	2,062	9,330	03/29/2007	09/15/2026	
59022C AB 9	MERRILL LYNCH & CO - GLOBAL NOTES.....					C	.....	..2FE	91,094	106.927	106,927	100,000	93,945	.....	.....495	.....	.....	.....6.000	7.000	MS.....	2,062	3,110	02/20/2008	09/15/2026	
59022C AB 9	MERRILL LYNCH & CO - GLOBAL NOTES.....					C	.....	..2FE	104,193	106.927	106,927	100,000	103,593	.....	.....(300)	.....	.....	.....6.000	6.000	MS.....	2,062	6,220	08/21/2012	09/15/2026	
59156R AU 2	METLIFE INC.....					C	.....	..1FE	104,336	113.787	113,787	100,000	101,239	.....	.....(619)	.....	.....	.....7.000	6.000	JD.....	555	6,750	07/06/2009	06/01/2016	
59156R AE 8	METLIFE INC SR NT BOOK ENTRY.....					C	.....	..1FE	100,476	120.583	120,583	100,000	100,368	.....	.....(20)	.....	.....	.....7.000	6.000	JD.....	534	6,500	08/06/2008	12/15/2032	

SCHEDULE D - PART 1

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

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
			Code	F o r e i g n	Bond CHAR			Rate Used to Obtain Fair Value	Fair Value			Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
CUSIP Identification	Description					NAIC Design- ation	Actual Cost			Par Value	Book/Adjusted Carrying Value											
594457 BT 9	MICHIGAN CONSOLIDATED GAS COMPANY.....		.....	C	.....	..1FE	77,474	104,222	72,955	70,000	76,762	.....	.....(356)	.....	.....	.....6,000	5,000	AO.....	842	3,990	04/04/2012	03/15/2033
61746B CY 0	MORGAN STANLEY.....		.....	C	.....	..1FE	95,434	114,511	114,511	100,000	96,878	.....	.....254	.....	.....	.....6,000	7,000	AO.....	1,558	6,250	04/10/2008	08/09/2026
617446 V7 1	MORGAN STANLEY MEDIUM TERM NOTES.....		.....	C	1	..1FE	101,465	114,738	114,738	100,000	100,732	.....	.....(244)	.....	.....	.....6,000	6,000	MS.....	1,610	6,250	09/29/2011	08/28/2017
61747Y CE 3	MORGAN STANLEY SENIOR NOTE.....		.....	C	.....	..1FE	92,939	106,400	106,400	100,000	98,822	.....	.....1,177	.....	.....	.....6,000	6,000	AO.....	1,496	6,000	01/12/2009	04/28/2015
61747W AF 6	MORGAN STANLEY SR NT.....		.....	C	1	..1FE	195,587	113,126	220,596	195,000	195,456	.....	.....(65)	.....	.....	.....6,000	6,000	MN.....	1,106	11,213	03/26/2012	01/25/2021
617446 7P 8	MORGAN STANLEY SR UNSECURED.....		.....	C	1	..1FE	102,117	112,076	112,076	100,000	101,411	.....	.....(235)	.....	.....	.....6,000	5,000	FA.....	1,944	5,500	02/02/2011	07/24/2020
61945C AD 5	MOSAIC CO SR UNSECURED.....		.....	C	1	..2FE	208,206	101,675	203,350	200,000	207,796	.....	.....(410)	.....	.....	.....5,000	5,000	JD.....	478	.....	12/19/2013	11/15/2033
620076 AH 2	MOTOROLA INC - DEBENTURE.....		.....	C	.....	..2FE	109,573	118,635	118,635	100,000	106,005	.....	.....(532)	.....	.....	.....8,000	7,000	MN.....	1,233	7,500	04/16/2007	05/15/2025
626717 AG 7	MURPHY OIL CORP SR UNSECURED.....		.....	C	1	..2FE	201,127	86,845	173,690	200,000	201,051	.....	.....(38)	.....	.....	.....5,000	5,000	JD.....	842	20,557	12/03/2012	12/01/2042
626717 AG 7	MURPHY OIL CORP SR UNSECURED.....		.....	C	1	..2FE	95,408	85,092	85,092	100,000	95,566	.....	.....158	.....	.....	.....5,000	5,000	JD.....	421	5,139	02/07/2013	12/01/2042
626717 AG 7	MURPHY OIL CORP SR UNSECURED.....		.....	C	1	..2FE	189,650	86,845	173,690	200,000	190,007	.....	.....357	.....	.....	.....5,000	5,000	JD.....	842	.....	03/26/2013	12/01/2042
635405 AM 5	NATIONAL CITY CORP.....		.....	C	.....	..2FE	98,287	118,662	118,662	100,000	99,189	.....	.....156	.....	.....	.....7,000	7,000	MS.....	2,279	6,875	03/03/2008	05/15/2019
637417 AD 8	NATL RETAIL PROPERTIES ST UNSECURED.....		.....	C	1	..2FE	102,849	108,543	108,543	100,000	102,279	.....	.....(285)	.....	.....	.....6,000	5,000	MN.....	693	5,500	11/15/2011	07/15/2021
645767 AY 0	NEW JERSEY BELL CO - DEBENTURES - 100,00.....		.....	C	.....	..2FE	106,500	120,940	120,940	100,000	102,676	.....	.....(325)	.....	.....	.....8,000	8,000	JD.....	658	16,000	07/16/2002	06/01/2022
645767 AY 0	NEW JERSEY BELL CO - DEBENTURES - 100,00.....		.....	C	.....	..2FE	101,375	120,940	120,940	100,000	100,565	.....	.....(69)	.....	.....	.....8,000	8,000	JD.....	658	.....	08/06/2002	06/01/2022
64805E AB 8	NEW PLAN EXCEL REALTY TR - MEDIUM TERM N.....		.....	C	.....	..4FE	39,200	92,442	32,355	35,000	37,680	.....	.....(175)	.....	.....	.....8,000	7,000	JJ.....	1,316	2,625	04/21/2005	07/30/2029
650094 CJ 2	NEW YORK TELEPHONE CO - DEBENTURES.....		.....	C	.....	..2FE	103,000	99,345	99,345	100,000	100,000	.....	.....	.....	.....	.....7,000	6,000	AO.....	1,621	6,500	11/02/2004	04/15/2028
650094 CJ 2	NEW YORK TELEPHONE CO - DEBENTURES.....		.....	C	.....	..2FE	147,388	98,565	125,178	127,000	144,840	.....	.....(1,274)	.....	.....	.....7,000	6,000	AO.....	2,058	8,255	07/10/2012	04/15/2028
651639 AM 8	NEWMONT MINING CORP.....		.....	C	1	..2FE	188,231	89,139	156,885	176,000	187,761	.....	.....(470)	.....	.....	.....6,000	6,000	MN.....	1,808	11,750	05/29/2013	10/01/2039
651639 AM 8	NEWMONT MINING CORP.....		.....	C	1	..2FE	97,923	89,139	89,139	100,000	98,003	.....	.....80	.....	.....	.....6,000	6,000	MN.....	1,027	.....	07/29/2013	10/01/2039
651639 AM 8	NEWMONT MINING CORP.....		.....	C	1	..2FE	96,381	89,139	89,139	100,000	96,520	.....	.....139	.....	.....	.....6,000	6,000	MN.....	1,027	.....	08/01/2013	10/01/2039
652478 BC 1	NEWS AMER HLDGS INC SR DEBT BOOK ENTRY.....		.....	C	.....	..2FE	105,989	122,061	122,061	100,000	104,188	.....	.....(333)	.....	.....	.....7,000	7,000	FA.....	3,094	7,430	08/18/2008	10/01/2026
65504L AK 3	NOBLE HOLDING INTL LTD.....		.....	C	1	..2FE	211,704	94,787	189,574	200,000	211,300	.....	.....(404)	.....	.....	.....5,000	5,000	AO.....	2,215	10,500	04/17/2013	03/15/2042
65504L AK 3	NOBLE HOLDING INTL LTD.....		.....	C	1	..2FE	209,152	94,787	189,574	200,000	208,836	.....	.....(316)	.....	.....	.....5,000	5,000	AO.....	2,215	.....	04/29/2013	03/15/2042
655664 AK 6	NORDSTROM INC.....		.....	C	.....	..1FE	92,911	115,286	115,286	100,000	96,849	.....	.....788	.....	.....	.....6,000	7,000	JJ.....	3,134	6,250	04/13/2009	01/15/2018
665772 BS 7	NORTHERN STATES POWER CO.....		.....	C	.....	..1FE	111,982	125,113	125,113	100,000	107,886	.....	.....(666)	.....	.....	.....7,000	6,000	JJ.....	3,572	7,125	12/19/2007	07/01/2025
677415 CL 3	OHIO POWER COMPANY - SENIOR NOTE.....		.....	C	.....	..2FE	99,583	110,716	110,716	100,000	99,867	.....	.....52	.....	.....	.....6,000	6,000	SM.....	1,989	6,000	09/19/2008	06/01/2016
682680 AN 3	ONEOK INC NEW NOTE.....		.....	C	.....	..2FE	104,924	93,544	93,544	100,000	104,700	.....	.....(224)	.....	.....	.....6,000	6,000	JD.....	263	3,000	07/22/2013	06/15/2035
682680 AN 3	ONEOK INC NEW NOTE.....		.....	C	.....	..2FE	191,500	93,924	187,848	200,000	191,886	.....	.....386	.....	.....	.....6,000	6,000	JD.....	526	12,000	08/12/2013	06/15/2035
682680 AN 3	ONEOK INC NEW NOTE.....		.....	C	.....	..2FE	188,342	93,924	187,848	200,000	188,872	.....	.....530	.....	.....	.....6,000	6,000	JD.....	526	.....	08/14/2013	06/15/2035
694032 AT 0	PACIFIC BELL - DEBENTURES.....		.....	C	.....	..1FE	226,484	120,457	240,914	200,000	215,210	.....	.....(1,204)	.....	.....	.....7,000	6,000	MS.....	4,724	14,250	10/29/2004	03/15/2026
70213B AA 9	PARTNERRE FINANCE B LLC COMPANY GTD.....		.....	C	1	..1FE	103,480	107,828	107,828	100,000	102,319	.....	.....(387)	.....	.....	.....6,000	5,000	FA.....	2,290	5,500	02/11/2011	06/01/2020
708130 AC 3	PENNEY JC CORP INC - SENIOR NOTE.....		.....	C	.....	..5FE	51,135	72,500	36,975	50,000	50,876	.....	.....(39)	.....	.....	.....6,000	6,000	AO.....	795	3,251	05/04/2007	10/15/2036
71645W AR 2	PETROBRAS INTL FIN CO COMPANY GTD.....		.....	C	1	..2FE	102,255	99,500	99,500	100,000	101,577	.....	.....(226)	.....	.....	.....5,000	5,000	JJ.....	2,312	5,375	01/21/2011	01/27/2021
71645W AR 2	PETROBRAS INTL FIN CO COMPANY GTD.....		.....	C	1	..2FE	101,984	99,500	99,500	100,000	101,736	.....	.....(248)	.....	.....	.....5,000	5,000	JJ.....	2,312	.....	11/18/2013	01/27/2021
717265 AM 4	PHELPS DODGE CORP BOND.....		.....	C	1	..2FE	211,243	94,410	188,820	200,000	210,708	.....	.....(535)	.....	.....	.....6,000	6,000	JJ.....	5,672	12,250	01/17/2013	03/15/2034
718172 AG 4	PHILIP MORRIS INTERNATIONAL INC NOTE.....		.....	C	.....	..1FE	204,278	101,406	202,812	200,000	200,391	.....	.....(713)	.....	.....	.....7,000	7,000	MN.....	2,260	13,750	11/14/2008	03/17/2014
72447X AB 3	PITNEY BOWES INC.....		.....	C	.....	..2FE	103,045	107,247	107,247	100,000	102,693	.....	.....(117)	.....	.....	.....5,000	5,000	AO.....	1,108	10,500	10/12/2011	01/15/2037
72447X AB 3	PITNEY BOWES INC.....		.....	C	.....	..2FE	102,556	107,269	107,269	100,000	102,261	.....	.....(98)	.....	.....	.....5,000	5,000	AO.....	1,108	.....	12/22/2011	01/15/2037
724479 AH 3	PITNEY BOWES INC NOTES.....		.....	C	1	..2FE	108,707	112,426	112,426	100,000	105,442	.....	.....(1,088)	.....	.....	.....6,000	6,000	JJ.....	2,894	12,500	01/27/2011	03/15/2019
724479 AH 3	PITNEY BOWES INC NOTES.....		.....	C	1	..2FE	103,213	112,426	112,426	100,000	102,295	.....	.....(459)	.....	.....	.....6,000	6,000	JJ.....	2,894	.....	05/23/2012	03/15/2019
693506 AW 7	PPG INDS INC - DEBENTURE.....		.....	C	.....	..2FE	88,400	111,858	89,486	80,000	82,105	.....	.....(600)	.....	.....	.....7,000	6,000	MN.....	904	5,500	07/29/2003	11/01/2017

SCHEDULE D - PART 1

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

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
			Code	F o r e i g n	Bond CHAR	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
69352J AK 3	PPL ENERGY SUPPLY LLC SENIOR NOTE.....	C			1	.2FE	196,632	93.962	187,924	200,000	196,778		146			6.000	6.000	JD	526	6,000	11/18/2013	12/15/2036
743315 AL 7	PROGRESSIVE CORP OHIO SENIOR NOTE.....	C				.1FE	199,870	116.793	233,586	200,000	199,899		5			6.000	6.000	JD	1,027	12,500	05/08/2008	12/01/2032
74340X AF 8	PROLOGIS.....	C			1	.2FE	97,295	108.510	108,510	100,000	99,459		541			6.000	6.000	JD	462	5,625	06/29/2010	11/15/2015
743674 AX 1	PROTECTIVE LIFE CORP NOTES.....	C			1	.2FE	110,648	121.081	121,081	100,000	106,655		(1,331)			7.000	7.000	JJ	3,415	7,375	01/12/2011	10/15/2019
74432Q BT 1	PRUDENTIAL FINL INC MED TERM NTS.....	C			1	.2FE	100,655	106.428	101,107	95,000	99,397		(628)			4.000	4.000	JD	156	4,275	06/05/2012	11/16/2021
745867 AP 6	PULTE HOMES INC - SENIOR NOTES.....	C				.3FE	102,750	91.000	91,000	100,000	102,111		(98)			6.000	6.000	MN	1,048	6,375	07/21/2005	05/15/2033
756109 AK 0	REALTY INCOME CORP.....	C				.2FE	101,408	116.792	116,792	100,000	100,703		(141)			7.000	7.000	FA	1,722		12/30/2009	08/15/2019
756109 AG 9	REALTY INCOME CORP.....	C			1	.2FE	103,637	102.376	102,376	100,000	103,472		(165)			6.000	6.000	MS	1,722		09/16/2013	03/15/2035
756109 AG 9	REALTY INCOME CORP.....	C			1	.2FE	103,637	102.376	102,376	100,000	103,472		(165)			6.000	6.000	MS	2,811	6,750	09/17/2013	03/15/2035
756109 AJ 3	REALTY INCOME CORP NOTES.....	C				.2FE	96,460	111.425	111,425	100,000	98,988		506			6.000	6.000	AF	2,478	5,950	08/18/2009	09/15/2016
759351 AG 4	REINSURANCE GRP OF AMERICA.....	C				.2FE	103,673	115.883	115,883	100,000	101,836		(367)			6.000	6.000	NM	1,060	6,450	11/16/2009	11/15/2019
78355H JN 0	RYDER SYSTEMS INC.....	C				.2FE	102,820	109.885	109,885	100,000	100,470		(470)			7.000	7.000	JJ	3,610	7,200	07/14/2009	09/01/2015
786514 BA 6	SAFEWAY INC DEBENTURES.....	C			1	.2FE	103,395	103.635	103,635	100,000	103,206		(189)			7.000	7.000	AO	1,808		10/01/2013	02/01/2031
786514 BA 6	SAFEWAY INC DEBENTURES.....	C			1	.2FE	104,004	103.635	103,635	100,000	103,782		(222)			7.000	7.000	AO	1,808		10/02/2013	02/01/2031
786514 BA 6	SAFEWAY INC DEBENTURES.....	C			1	.2FE	105,236	103.635	103,635	100,000	104,945		(291)			7.000	7.000	AO	1,808		11/19/2013	02/01/2031
803111 AM 5	SARA LEE CORP -.....	C				.2FE	98,322	104.742	104,742	100,000	98,829		65			6.000	6.000	MN	1,007	30,625	01/24/2006	11/01/2032
803111 AM 5	SARA LEE CORP -.....	C				.2FE	102,775	104.742	104,742	100,000	102,497		(139)			6.000	6.000	MN	1,007		02/15/2012	11/01/2032
803111 AM 5	SARA LEE CORP -.....	C				.2FE	109,766	104.742	104,742	100,000	108,789		(488)			6.000	6.000	MN	1,007		06/04/2012	11/01/2032
803111 AM 5	SARA LEE CORP -.....	C				.2FE	218,605	104.742	209,484	200,000	216,744		(930)			6.000	6.000	MN	2,014		08/14/2012	11/01/2032
78387G AQ 6	SBC COMMUNICATIONS.....	C			1	.1FE	105,881	106.937	106,937	100,000	105,601		(280)			6.000	6.000	MS	1,803		09/16/2013	09/15/2034
78387G AM 5	SBC COMMUNICATIONS INC - GLOBAL NOTE.....	C				.1FE	100,411	111.970	111,970	100,000	100,299		(15)			6.000	6.000	JD	530	6,450	06/07/2007	06/15/2034
808626 AG 0	SCIENCE APPLICATIONS INT NOTIES.....	C			1	.2FE	207,931	90.259	180,518	200,000	207,175		(378)			6.000	5.000	JD	904	11,000	12/18/2012	07/01/2033
816851 AJ 8	SEMPRA ENERGY.....	C				.2FE	99,092	114.761	114,761	100,000	99,596		101			6.000	6.000	JD	505	6,150	06/08/2009	06/15/2018
828807 BP 1	SIMON PROPERTY GROUP LP.....	C			1	.1FE	95,872	108.388	108,388	100,000	99,322		590			6.000	6.000	AS	5,750	5,750	02/27/2008	12/01/2015
828807 BT 3	SIMON PROPERTY GROUP LP.....	C			1	.1FE	98,234	110.020	110,020	100,000	99,419		221			6.000	6.000	SM	2,022	6,100	09/16/2008	05/01/2016
78442F EQ 7	SLM CORP.....	C			1	.3FE	100,753	94.005	94,005	100,000	100,678		(75)			6.000	5.000	AO	1,010	2,704	04/08/2013	01/25/2023
78490F MA 4	SLM CORP - EDNOTES.....	C			1	.3FE	100,000	100.017	100,017	100,000	100,000					6.000	6.000	MJSD	473	5,750	05/10/2004	06/15/2019
78490F KA 6	SLM CORP - EDNOTES.....	C			1	.3FE	100,000	82.320	82,320	100,000	100,000					6.000	6.000	MON	252	5,750	02/09/2004	03/15/2029
844741 AY 4	SOUTHWEST AIRLINES CO. NOTES.....	C				.2FE	96,652	110.993	110,993	100,000	98,993		478			6.000	6.000	AF	2,395	5,750	08/24/2009	12/15/2016
845437 BH 4	SOUTHWESTERN ELECTRIC POWER BONDS.....	C				.2FE	91,700	109.834	109,834	100,000	96,887		1,038			6.000	6.000	JJ	2,783	5,550	04/07/2009	01/15/2017
852060 AG 7	SPRINT CAP CORP.....	C				.4FE	98,000	109.500	109,500	100,000	99,400		111			7.000	7.000	MN	1,134	6,900	11/08/2001	05/01/2019
790849 AK 9	ST. JUDE MEDICAL, INC.....	C			1	.1FE	76,231	94.775	75,820	80,000	76,357		126			5.000	5.000	JD	167		12/13/2013	04/15/2043
852891 AC 4	STANCORP FINL GROUP INC SR FIXED NT RATE.....	C			1	.2FE	103,152	98.240	98,240	100,000	102,521		(315)			5.000	5.000	MS	1,466	5,069	09/11/2012	08/15/2022
86722T AA 0	SUNCOR ENERGY INC.....	C				.2FE	105,776	115.470	115,470	100,000	102,566		(642)			6.000	6.000	JD	501	6,100	10/07/2009	06/01/2018
867914 AH 6	SUNTRUST BANK SUB NOTES.....	C			1	.2FE	104,048	107.869	107,869	100,000	103,238		(270)			6.000	6.000	JD	263	6,000	06/01/2011	02/15/2026
867914 AZ 6	SUNTRUST BANKS SENIOR NOTES.....	C				.2FE	100,946	113.647	113,647	100,000	100,355		(118)			6.000	6.000	MS	1,989	6,000	09/14/2009	09/11/2017
36158F AA 8	SWISS RE SOULUTIONS / GE GLOBAL INS.....	C				.1FE	222,406	119.722	239,444	200,000	212,853		(1,018)			7.000	6.000	FA	5,830	21,000	10/29/2004	02/15/2026
36158F AA 8	SWISS RE SOULUTIONS / GE GLOBAL INS.....	C				.1FE	108,908	119.722	119,722	100,000	105,134		(405)			7.000	6.000	FA	2,915		11/30/2004	02/15/2026
87612E AK 2	TARGET CORP.....	C				.1FE	102,460	117.286	117,286	100,000	101,838		(98)			6.000	6.000	MN	1,044	6,350	09/04/2007	11/01/2032
87612E AP 1	TARGET CORP NOTE BOOK ENTRY.....	C				.1FE	86,539	112.492	112,492	100,000	94,391		1,496			5.000	6.000	MN	884	5,375	12/01/2008	05/01/2017
878742 AE 5	TECK COMINCO LIMITED 6.125%.....	C				.2FE	96,474	98.802	98,802	100,000	96,634		160			6.000	6.000	MS	2,030	3,063	09/19/2013	10/01/2035
87938W AC 7	TELEFONICA EMISIONES SAU GTD SENIOR NOTE.....	C			1	.2FE	94,293	110.770	110,770	100,000	94,521		228			7.000	7.000	MN	791	14,090	11/30/2011	06/20/2036

SCHEDULE D - PART 1

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

E10.11

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
			Code	F o r e i g n	Bond CHAR	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
87938W	AC	7	TELEFONICA EMISIONES SAU GTD SENIOR NOTE.....	C	1	.2FE	99,796	110.770	110,770	100,000	99,813	.....	.....9	.....	.....	.....7.000	7.000	MN.....	791	.....	04/02/2012	06/20/2036
577778	AZ	6	THE MAY DEPARTMENT STORES.....	C	.....	.2FE	147,032	114.812	143,515	125,000	143,642	.....	.....(1,695)	.....	.....	.....8.000	6.000	AO.....	2,368	9,500	04/17/2012	06/01/2025
88732J	BB	3	TIME WARNER CABLE INC COMPANY GTD.....	C	1	.2FE	157,910	82.911	124,367	150,000	157,628	.....	.....(282)	.....	.....	.....6.000	5.000	MN.....	1,356	4,125	05/15/2013	09/01/2041
887315	BJ	7	TIME WARNER INC - DEBENTURES.....	C	.....	.2FE	167,933	118.953	178,430	150,000	154,319	.....	.....(1,281)	.....	.....	.....7.000	6.000	AO.....	283	3,438	05/07/2003	10/15/2017
887315	AY	5	TIME WARNER INC - DEBENTURES.....	C	.....	.2FE	50,000	118.301	59,151	50,000	50,000	.....	.....	.....	.....	.....7.000	7.000	JD.....	2,711	10,875	10/18/2001	06/15/2018
887315	BM	0	TIME WARNER INC - DEBENTURES.....	C	.....	.2FE	220,000	117.613	235,226	200,000	212,188	.....	.....(833)	.....	.....	.....7.000	6.000	JJ.....	6,969	13,900	10/28/2004	01/15/2028
889175	BE	4	TOLEDO EDISON COMPANY.....	C	.....	.2FE	16,809	119.382	19,101	16,000	16,441	.....	.....(74)	.....	.....	.....7.000	7.000	MN.....	191	6,039	05/01/2009	05/01/2020
891027	AN	4	TORCHMARK CORP.....	C	.....	.2FE	104,748	110.774	110,774	100,000	101,355	.....	.....(678)	.....	.....	.....6.000	6.000	SM.....	2,113	6,375	09/28/2009	06/15/2016
89233P	4U	7	TOYOTA MOTOR CREDIT CORPORATION.....	C	1	.1FE	25,353	99.393	24,848	25,000	25,303	.....	.....(25)	.....	.....	.....5.000	5.000	JD.....	9	750	11/08/2012	01/28/2026
89346D	AE	7	TRANSALTA CORP SR UNSECURED.....	C	1	.2FE	160,211	95.402	143,103	150,000	159,481	.....	.....(365)	.....	.....	.....7.000	6.000	AO.....	2,057	9,750	10/24/2012	03/15/2040
893521	AA	2	TRANSATLANTIC HOLDINGS.....	C	.....	.2FE	94,440	108.707	108,707	100,000	99,073	.....	.....927	.....	.....	.....6.000	6.000	SM.....	1,906	5,750	09/30/2009	12/14/2015
893830	AY	5	TRANSOCEAN INC COMPANY GTD.....	C	1	.2FE	103,761	113.680	113,680	100,000	102,255	.....	.....(376)	.....	.....	.....7.000	6.000	SM.....	2,155	6,500	09/20/2010	11/15/2020
902494	AD	5	TYSON FOODS INC - DEBENTURES.....	C	.....	.2FE	112,921	101.102	101,102	100,000	107,934	.....	.....(562)	.....	.....	.....7.000	6.000	JJ.....	3,510	7,000	02/18/2005	01/15/2028
912920	AX	3	U S WEST COMMUNICATION INC.....	C	.....	.2FE	203,362	98.870	197,740	200,000	202,385	.....	.....(129)	.....	.....	.....7.000	7.000	MS.....	4,558	6,875	11/16/2007	09/15/2033
90261X	BY	7	UBS AG STAMFORD CT MEDIUM TERM SR DEPOSI.....	C	.....	.2FE	89,821	110.870	110,870	100,000	96,060	.....	.....1,454	.....	.....	.....6.000	7.000	JJ.....	2,946	5,875	06/29/2009	07/15/2016
90261X	FA	5	UBS AG STAMFORD CT MEDIUM TERM SR DEPOSI.....	C	.....	.1FE	92,631	114.593	114,593	100,000	96,724	.....	.....819	.....	.....	.....6.000	6.000	AO.....	1,434	5,750	06/19/2009	04/25/2018
906548	CE	0	UNION ELECTRIC COMPANY.....	C	.....	.1FE	98,805	114.234	114,234	100,000	99,519	.....	.....133	.....	.....	.....6.000	6.000	OA.....	1,596	6,400	10/01/2008	06/15/2017
907818	CF	3	UNION PACIFIC CORP - DEBENTURE.....	C	.....	.2FE	100,250	120.873	120,873	100,000	100,184	.....	.....(12)	.....	.....	.....7.000	7.000	FA.....	2,759	6,625	07/17/2008	02/01/2029
907834	AF	2	UNION PACIFIC RESOURCE GROUP - DEBENTURE.....	C	.....	.2FE	100,750	114.105	114,105	100,000	100,193	.....	.....(44)	.....	.....	.....7.000	7.000	MN.....	1,159	7,050	10/15/2001	05/15/2018
91324P	BC	5	UNITEDHEALTH GROUP INC SENIOR NOTE.....	C	.....	.1FE	96,015	112.689	112,689	100,000	98,506	.....	.....498	.....	.....	.....6.000	6.000	MN.....	986	6,000	04/17/2009	11/15/2017
91529Y	AH	9	UNUM GROUP.....	C	1	.2FE	102,201	108.858	108,858	100,000	101,319	.....	.....(220)	.....	.....	.....6.000	6.000	SM.....	1,865	5,625	09/13/2010	09/15/2020
90333W	AB	4	US BANK NA - GLOBAL NOTES.....	C	.....	.1FE	101,125	100.571	100,571	100,000	100,001	.....	.....(94)	.....	.....	.....6.000	6.000	FA.....	2,624	6,300	02/11/2002	02/04/2014
911684	AD	0	US CELLULAR CORP.....	C	1	.2FE	106,194	94.590	94,590	100,000	105,604	.....	.....(295)	.....	.....	.....7.000	6.000	JJ.....	3,102	33,500	07/13/2012	12/15/2033
911684	AD	0	US CELLULAR CORP.....	C	1	.2FE	106,343	94.590	94,590	100,000	105,738	.....	.....(302)	.....	.....	.....7.000	6.000	JJ.....	3,102	.....	09/11/2012	12/15/2033
911684	AD	0	US CELLULAR CORP.....	C	1	.2FE	105,947	94.590	94,590	100,000	105,650	.....	.....(297)	.....	.....	.....7.000	6.000	JJ.....	3,102	.....	03/12/2013	12/15/2033
911684	AD	0	US CELLULAR CORP.....	C	1	.2FE	212,044	94.590	189,180	200,000	211,442	.....	.....(602)	.....	.....	.....7.000	6.000	JJ.....	6,204	.....	06/03/2013	12/15/2033
912920	AC	9	US WEST COMMUNICATIONS.....	C	1	.2FE	101,006	98.870	98,870	100,000	100,956	.....	.....(50)	.....	.....	.....7.000	7.000	MN.....	1,130	6,875	03/18/2013	09/15/2033
912920	AG	0	US WEST COMMUNICATIONS.....	C	1	.2FE	102,005	95.200	95,200	100,000	101,875	.....	.....(65)	.....	.....	.....7.000	7.000	JJ.....	3,299	7,125	07/30/2012	11/15/2043
912920	AR	6	US WEST COMMUNICATIONS MBIA DEBENTURES.....	C	1	.2FE	99,751	98.870	98,870	100,000	99,784	.....	.....11	.....	.....	.....7.000	7.000	AO.....	1,450	17,738	04/08/2011	09/15/2033
912920	AR	6	US WEST COMMUNICATIONS MBIA DEBENTURES.....	C	1	.2FE	105,980	98.870	106,780	108,000	106,255	.....	.....92	.....	.....	.....7.000	7.000	AO.....	1,566	.....	10/05/2011	09/15/2033
91913Y	AM	2	VALERO ENERGY CORP.....	C	.....	.2FE	95,735	112.290	112,290	100,000	97,918	.....	.....533	.....	.....	.....6.000	6.000	JD.....	503	6,125	05/20/2009	06/15/2017
92239M	AE	1	VECTREN UTIL HLDGS INC - SENIOR NOTES.....	C	.....	.1FE	100,750	112.565	112,565	100,000	100,222	.....	.....(50)	.....	.....	.....6.000	6.000	FA.....	2,395	5,750	07/29/2003	08/01/2018
92343V	AF	1	VERIZON COMMUNICATIONS INC.....	C	.....	.2FE	98,956	110.885	110,885	100,000	99,164	.....	.....36	.....	.....	.....6.000	6.000	AO.....	1,558	6,250	03/20/2008	04/01/2037
92343V	BE	3	VERIZON COMMUNICATIONS INC.....	C	.....	.2FE	78,354	93.484	70,113	75,000	78,234	.....	.....(120)	.....	.....	.....5.000	5.000	AO.....	888	3,563	04/10/2013	11/01/2041
92344G	AX	4	VERIZON GLOBAL FDG CORP BONDS.....	C	.....	.2FE	213,562	105.834	211,668	200,000	212,946	.....	.....(616)	.....	.....	.....6.000	5.000	FA.....	4,424	5,850	08/23/2013	09/15/2035
92344G	AX	4	VERIZON GLOBAL FDG CORP BONDS.....	C	1	.2FE	104,243	105.834	105,834	100,000	104,050	.....	.....(193)	.....	.....	.....6.000	6.000	FA.....	2,212	.....	09/23/2013	09/15/2035
92344W	AB	7	VERIZON MARYLAND INC.....	C	1	.2FE	101,780	96.361	96,361	100,000	101,537	.....	.....(81)	.....	.....	.....5.000	5.000	JD.....	225	5,125	12/13/2011	06/15/2033
92344W	AB	7	VERIZON MARYLAND INC.....	C	1	.2FE	110,172	94.810	94,810	100,000	109,203	.....	.....(484)	.....	.....	.....5.000	5.000	JD.....	225	5,125	11/01/2012	06/15/2033
918204	AR	9	VF CORP - NOTE.....	C	.....	.1FE	97,510	108.123	108,123	100,000	98,168	.....	.....96	.....	.....	.....6.000	6.000	AO.....	1,496	1,350	01/23/2007	10/15/2033
918204	AR	9	VF CORP - NOTE.....	C	.....	.1FE	84,241	108.123	94,067	87,000	84,895	.....	.....106	.....	.....	.....6.000	6.000	AO.....	1,301	11,220	11/06/2007	10/15/2033
918204	AR	9	VF CORP - NOTE.....	C	.....	.1FE	37,505	111.858	36,913	33,000	37,075	.....	.....(215)	.....	.....	.....6.000	5.000	AO.....	494	1,350	04/04/2012	10/15/2033
918204	AR	9	VF CORP - NOTE.....	C	.....	.1FE	13,882	111.858	13,423	12,000	13,702	.....	.....(90)	.....	.....	.....6.000	5.000	AO.....	180	.....	04/12/2012	10/15/2033

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	g	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
92857W AB 6	VODAFONE GROUP PLC.....					C	.....	.....1	..1FE	107,748	109,426	109,426	100,000	107,340	.....	.....(408)	.....	.....	.....6.000	6.000	MS.....	1,575	3,125	09/11/2013	11/30/2032
929160 AF 6	VULCAN MATERIALS SENIOR NOTES.....					C	.....	.....1	..3FE	103,984	112,625	112,625	100,000	102,656	.....	.....(664)	.....	.....	.....6.000	6.000	FA.....	2,157	6,400	02/28/2011	11/30/2017
929903 AM 4	WACHOVIA CORPORATION SENIOR NOTES.....					C	.....	.....1	..1FE	100,706	102,678	102,678	100,000	100,618	.....	.....(29)	.....	.....	.....6.000	5.000	MN.....	904	.....	11/29/2011	08/01/2035
929903 AM 4	WACHOVIA CORPORATION SENIOR NOTES.....					C	.....	.....1	..1FE	103,183	102,678	102,678	100,000	103,038	.....	.....(145)	.....	.....	.....6.000	5.000	MN.....	904	.....	06/26/2013	08/01/2035
929903 AM 4	WACHOVIA CORPORATION SENIOR NOTES.....					C	.....	.....1	..1FE	104,704	102,678	102,678	100,000	104,490	.....	.....(214)	.....	.....	.....6.000	5.000	MN.....	904	17,875	07/01/2013	08/01/2035
929903 AM 4	WACHOVIA CORPORATION SENIOR NOTES.....					C	.....	.....1	..1FE	263,256	102,678	256,695	250,000	262,653	.....	.....(603)	.....	.....	.....6.000	5.000	MN.....	2,260	.....	07/15/2013	08/01/2035
931422 AK 5	WALGREEN CO.....					C	.....	.....	..2FE	73,011	88,885	62,220	70,000	72,810	.....	.....(100)	.....	.....	.....4.000	4.000	JD.....	127	5,957	11/16/2012	09/15/2042
931422 AK 5	WALGREEN CO.....					C	.....	.....	..2FE	121,035	88,885	115,551	130,000	121,344	.....	.....309	.....	.....	.....4.000	4.000	JD.....	236	.....	07/05/2013	09/15/2042
25468P CA 2	WALT DISNEY COMPANY - MEDIUM TERM NOTES.....					C	.....	.....	..1FE	100,500	102,816	102,816	100,000	100,087	.....	.....(42)	.....	.....	.....6.000	6.000	JD.....	510	6,200	07/09/2002	06/20/2014
939640 AD 0	WASHINGTON POST CO NOTES.....					C	.....	.....	..2FE	103,630	118,661	118,661	100,000	101,815	.....	.....(363)	.....	.....	.....7.000	7.000	FA.....	3,019	7,250	04/22/2009	02/01/2019
947076 AB 1	WEATHERFORD INT'L LTD.....					C	.....	.....	..2FE	93,173	107,309	107,309	100,000	98,048	.....	.....975	.....	.....	.....6.000	6.000	FA.....	2,290	5,500	05/26/2009	02/15/2016
94973V AY 3	WELLPOINT INC.....					C	.....	.....	..2FE	102,346	92,421	92,421	100,000	102,189	.....	.....(78)	.....	.....	.....5.000	5.000	FA.....	1,749	4,625	08/29/2012	05/15/2042
949746 JE 2	WELLS FARGO COMPANY.....					C	.....	.....	..1FE	217,951	110,032	220,064	200,000	207,180	.....	.....(3,590)	.....	.....	.....5.000	5.000	FA.....	3,875	10,250	08/09/2011	09/15/2016
950590 AG 4	WENDYS INTL INC.....					C	.....	.....	..4FE	29,176	101,748	28,489	28,000	28,693	.....	.....(59)	.....	.....	.....7.000	7.000	JD.....	161	1,960	11/10/2005	12/15/2025
959802 AH 2	WESTERN UNION CO.....					C	.....	.....1	..2FE	215,005	94,170	188,340	200,000	213,204	.....	.....(600)	.....	.....	.....6.000	6.000	JD.....	476	31,000	12/20/2011	11/17/2036
959802 AH 2	WESTERN UNION CO.....					C	.....	.....1	..2FE	107,925	94,170	94,170	100,000	107,264	.....	.....(330)	.....	.....	.....6.000	6.000	JD.....	238	.....	05/04/2012	11/17/2036
959802 AH 2	WESTERN UNION CO.....					C	.....	.....1	..2FE	204,229	94,170	188,340	200,000	204,045	.....	.....(184)	.....	.....	.....6.000	6.000	JD.....	476	.....	01/22/2013	11/17/2036
959802 AM 1	WESTERN UNION CO.....					C	.....	.....1	..2FE	208,521	90,086	176,569	196,000	208,057	.....	.....(464)	.....	.....	.....6.000	6.000	MN.....	1,332	12,152	05/02/2013	06/21/2040
962166 AS 3	WEYERHAEUSER CO - DEBENTURES.....					C	.....	.....	..2FE	112,828	116,131	116,131	100,000	106,636	.....	.....(713)	.....	.....	.....7.000	6.000	JJ.....	3,572	7,125	04/11/2005	07/15/2023
962166 AW 4	WEYERHAEUSER CO - DEBENTURES.....					C	.....	.....	..2FE	100,000	115,215	115,215	100,000	100,000	.....	.....	.....	.....	.....7.000	7.000	AO.....	1,733	6,950	10/05/2006	10/01/2027
963320 AN 6	WHIRLPOOL CORP SENIOR NOTE BOOK ENTRY.....					C	.....	.....	..1FE	103,414	111,047	111,047	100,000	101,078	.....	.....(427)	.....	.....	.....7.000	6.000	SM.....	2,155	6,500	09/10/2008	06/15/2016
969133 AJ 6	WILLAMETTE INDUSTRIES INC - NOTE.....					C	.....	.....	..2FE	106,204	114,321	114,321	100,000	103,960	.....	.....(310)	.....	.....	.....7.000	7.000	JJ.....	3,685	7,350	11/17/2006	07/01/2026
983024 AF 7	WYETH.....					C	.....	.....	..1FE	218,578	119,798	239,596	200,000	209,407	.....	.....(929)	.....	.....	.....6.000	6.000	FA.....	5,372	12,900	03/12/2004	02/01/2024
984121 BP 7	XEROX CORP SENIOR NOTE.....					C	.....	.....	..2FE	89,539	110,555	110,555	100,000	97,009	.....	.....1,494	.....	.....	.....6.000	7.000	MS.....	2,122	6,400	01/21/2009	03/15/2016
98372P AG 3	XL CAPITAL LIMITED - SENIOR NOTE.....					C	.....	.....	..2FE	108,050	114,311	114,311	100,000	104,466	.....	.....(424)	.....	.....	.....6.000	6.000	MN.....	1,048	6,375	07/25/2005	11/15/2024
98372P AK 4	XL CAPITAL LIMITED - SENIOR NOTE.....					C	.....	.....	..2FE	100,738	109,215	109,215	100,000	100,493	.....	.....(37)	.....	.....	.....6.000	6.000	MN.....	1,027	6,250	05/21/2007	05/15/2027
3299999.	Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations.....					.....	.....	.....	.....	.....45,537,850	XXX.....	46,845,676	44,328,000	45,224,467	0	(68,564)	0	0	XXX.....	XXX.....	...XXX...	742,432	2,428,608	XXX.....	XXX.....
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																									
3399999.	Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities.....					.....	.....	.....	.....	.....0	XXX.....	0	0	0	0	0	0	0	XXX.....	XXX.....	...XXX...	0	0	XXX.....	XXX.....
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																									
3499999.	Industrial & Miscellaneous - Commercial Mortgage-Backed Securities.....					.....	.....	.....	.....	.....0	XXX.....	0	0	0	0	0	0	0	XXX.....	XXX.....	...XXX...	0	0	XXX.....	XXX.....
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																									
3599999.	Industrial & Miscellaneous - Other Loan-Backed and Structured Securities.....					.....	.....	.....	.....	.....0	XXX.....	0	0	0	0	0	0	0	XXX.....	XXX.....	...XXX...	0	0	XXX.....	XXX.....
3899999.	Total - Industrial & Miscellaneous (Unaffiliated).....					.....	.....	.....	.....	.....45,537,850	XXX.....	46,845,676	44,328,000	45,224,467	0	(68,564)	0	0	XXX.....	XXX.....	...XXX...	742,432	2,428,608	XXX.....	XXX.....
Hybrid Securities - Issuer Obligations																									
007924 60 8	AEGON NV 8%.....					.....	.....	.....	..2FE	100,000	112,760	112,760	100,000	100,000	.....	.....	.....	.....	.....8.000	8.000	QU.....	6,992	8,000	01/24/2012	02/15/2042
156700 AN 6	CENTURY LINK SENIOR NOTES.....					.....	.....	.....1	..3FE	102,882	102,940	102,940	100,000	101,600	.....	.....(320)	.....	.....	.....6.150	5.978	JD.....	.....	.....10,617	12/15/2010	09/15/2019
754730 20 8	RAYMOND JAMES FINANCIAL.....					.....	.....	.....	..2FE	25,535	100,000	25,000	25,000	25,499	.....	.....(18)	.....	.....	.....6.900	6.755	QU.....	8,770	11,000	03/30/2012	03/15/2042
754730 20 8	RAYMOND JAMES FINANCIAL.....					.....	.....	.....1	..2FE	50,765	100,000	50,000	50,000	50,713	.....	.....(26)	.....	.....	.....6.900	6.796	QU.....	4,969	1,558	04/12/2012	03/15/2042

E10.12

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			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	
754730 20 8			RAYMOND JAMES FINANCIAL.....	.....	..	.....1	..2FE	21,967	100.000	21,250	21,250	21,919	.....	.....(24)	.....	.....	.....6.900	6.675	QU.....	4,584	5,750	06/12/2012	03/15/2042	
87938W AM 5			TELEFONICA EMISIONES SAU COMPANY GTD.....	.....	..	.....1	..2FE	97,189	106.705	106,705	100,000	98,313	.....	.....281	.....	.....	.....5.134	5.282	JD.....	5,135	12,750	12/28/2010	04/27/2020	
988498 AD 3			YUM BRANDS INC.....	.....	..	.....	..2FE	96,604	114.359	114,359	100,000	97,260	.....	.....117	.....	.....	.....6.875	7.117	AF.....	5,135	.....	02/21/2008	11/15/2037	
29364D 77 9			ENTERGY ARKANSAS INC 1ST MTG BD.....	.....	..	.....	..1FE	99,757	25.090	80,474	3,976	99,757	.....	.....	.....	.....	.....6.050	6.050	.....	.....2,567	3,188	07/22/2013	12/01/2052	
31679B 20 9			FIFTH STREET FINANCIAL CORPORATION.....	.....	..	.....	..2FE	100,674	25.282	86,808	3,982	100,674	.....	.....	.....	.....	.....	.....	.....	.....11,718	11,946	05/08/2013	.....	
369622 41 0			GENERAL ELECTRIC CAPITAL CORP.....	.....	..	.....	..1FE	10,922	0.888	10,922	12,300	10,922	.....	.....	.....	.....	.....	.....	.....	.....230	4,328	09/09/2013	.....	
369622 41 0			GENERAL ELECTRIC CAPITAL CORP.....	.....	..	.....	..1FE	110,878	0.887	110,878	124,975	110,878	.....	.....	.....	.....	.....	.....	.....	.....69	.....	09/09/2013	.....	
402479 74 5			GULF POWER COMPANY.....	.....	..	.....	..1Z	14,106	0.963	14,106	14,650	14,106	.....	.....	.....	.....	.....0.359	0.359	.....	.....47	.....	09/20/2013	.....	
402479 74 5			GULF POWER COMPANY.....	.....	..	.....	..1Z	4,817	0.963	4,817	5,000	4,817	.....	.....	.....	.....	.....0.359	0.359	.....	.....505	6,150	09/20/2013	.....	
402479 74 5			GULF POWER COMPANY.....	.....	..	.....	..1Z	24,082	0.963	24,082	25,000	24,082	.....	.....	.....	.....	.....0.359	0.359	.....	.....7,973	10,250	09/20/2013	.....	
402479 74 5			GULF POWER COMPANY.....	.....	..	.....	..1Z	23,826	23.540	23,540	1,000	23,826	.....	.....	.....	.....	.....0.359	0.359	.....	.....5,246	5,750	12/12/2013	.....	
724479 50 6			PITNEY BOWES INC NT.....	.....	..	.....	..2FE	112,730	0.419	1,826	4,361	112,730	.....	.....	.....	.....	.....4.890	4.890	.....	.....8,774	10,500	04/22/2013	01/15/2037	
724479 50 6			PITNEY BOWES INC NT.....	.....	..	.....	..2FE	99,968	0.419	1,700	4,060	99,968	.....	.....	.....	.....	.....4.890	4.890	.....	.....8,189	9,473	09/20/2013	01/15/2037	
74348T 20 1			PROSPECT CAPITAL CORPORATION.....		..		..2FE	89,692	25.600	90,317	3,528	89,692									2,858		08/14/2013	
816300 40 4			SELECTIVE INS GROUP INC.....	.....	..	.....	..1Z	300,315	19.770	231,823	11,726	300,315	.....	.....	.....	.....	.....	.....	.....	.....5,236	5,250	05/08/2013	.....	
83413U 30 8			SOLAR CAPITAL LIMITED SENIOR NOTE.....	.....	..	.....	..1Z	25,088	20.150	20,150	1,000	25,088	.....	.....	.....	.....	.....	.....	.....	.....4,684	5,875	06/10/2013	.....	
83413U 30 8			SOLAR CAPITAL LIMITED SENIOR NOTE.....	.....	..	.....	..1Z	32,494	20.150	26,094	1,295	32,494	.....	.....	.....	.....	.....	.....	.....	.....5	4,627	06/10/2013	.....	
92276M 20 4			VENTAS REALTY LP.....	.....	..	.....	..1Z	100,000	21.340	85,360	4,000	100,000	.....	.....	.....	.....	.....638.000	6.380	.....	.....5	.....	02/28/2013	03/15/2043	
008252 86 8			AFFILIATED MGRS 5.25% PFD.....	.....	..	.....	..2FE	200,000	25.527	204,212	8,000	200,000	.....	.....	.....	.....	.....5.140	5.140	.....	.....122	.....	10/03/2012	10/15/2022	
001055 30 0			AFLAC INC 5.50% SUB PFD.....	.....	..	.....	..2FE	200,000	84.880	169,760	200,000	200,000	.....	.....	.....	.....	.....5.500	5.500	QU.....	98	.....	09/20/2012	09/15/2052	
001055 30 0			AFLAC INC 5.50% SUB PFD.....	.....	..	.....	..2FE	100,055	84.880	96,190	113,325	100,395	.....	.....340	.....	.....	.....5.500	6.229	QU.....	18	.....	09/19/2013	09/15/2052	
891027 30 2			TORCHMARK CORP 5.875% PFD.....	.....	..	.....	..2FE	200,000	86.760	173,520	200,000	200,000	.....	.....	.....	.....	.....5.875	5.875	QU.....	47	.....	09/17/2012	12/15/2052	
854502 70 5			STANLEY BLACK & DECKER.....	.....	..	.....	..2FE	200,000	85.520	171,040	200,000	200,000	.....	.....	.....	.....	.....5.750	5.750	QU.....	5,474	6,000	07/18/2012	07/25/2052	
81721M 20 8			SENIOR HOUSING 5.625%.....	.....	..	.....	..2FE	200,000	81.080	162,160	200,000	200,000	.....	.....	.....	.....	.....5.625	5.625	QU.....	197	1,350	07/17/2012	08/01/2042	
759351 70 3			REINSURANCE GROUP 6.2% PFD.....	.....	..	.....	..2FE	200,000	97.080	194,160	200,000	193,600	.....	.....	.....	.....	.....6.200	6.200	QU.....	.....	.....2,924	08/14/2012	09/15/2042	
74913G 30 3			QWEST CORP 7.5% PFD.....	.....	..	.....	..2FE	100,000	46.860	93,720	200,000	97,700	.....	.....2,500	.....	.....	.....7.500	15.000	QU.....	9,349	9,885	09/14/2011	09/15/2051	
74913G 50 1			QWEST CORP 7%.....	.....	..	.....	..2FE	100,000	87.480	87,480	100,000	100,000	.....	.....	.....	.....	.....7.000	7.000	QU.....	.....	.....	06/14/2012	07/01/2052	
743674 60 8			PROTECTIVE LIFE 6.25% PFD.....	.....	..	.....	..2FE	100,000	86.800	86,800	100,000	100,000	.....	.....	.....	.....	.....6.250	6.250	QU.....	.....	.....1,673	05/15/2012	05/15/2042	
743674 70 7			PROTECTIVE LIFE 6%.....	.....	..	.....	..2FE	100,000	86.800	86,800	100,000	96,800	.....	.....	.....	.....	.....6.000	6.000	QU.....	.....	.....	08/15/2012	09/01/2042	
744320 60 7			PRUDENTIAL FINL PFD.....	.....	..	.....	..2FE	200,000	84.480	168,960	200,000	200,000	.....	.....	.....	.....	.....5.750	5.750	QU.....	.....	.....642	11/28/2012	12/15/2052	
65339K 70 4			NEXTERA ENERGY 5.625% PFD.....	.....	..	.....	..2FE	100,000	80.640	80,640	100,000	100,000	.....	.....	.....	.....	.....5.625	5.625	QU.....	.....	.....	06/12/2012	06/15/2017	
65339K 80 3			NEXTERA ENERGY.....	.....	..	.....	..2FE	200,000	75.980	151,959	200,000	200,000	.....	.....	.....	.....	.....5.125	5.125	QU.....	.....	.....	11/15/2012	11/15/2072	
65339K 80 3			NEXTERA ENERGY.....	.....	..	.....	..2FE	206,914	72.072	148,000	205,350	206,887	.....	.....(27)	.....	.....	.....5.125	5.086	QU.....	8,958	10,136	02/28/2013	11/15/2072	
29364D 76 1			ENTERGY ARKANSAS 4.9% PFD INC.....	.....	..	.....	..1FE	200,000	93.520	92,959	99,400	200,000	.....	.....	.....	.....	.....4.900	4.900	QU.....	9,198	7,893	12/06/2012	12/01/2052	
29364N 83 5			ENTERGY MISS 6.00% PFD FIRST MRG BONDS.....	.....	..	.....	..2FE	100,000	95.440	95,440	100,000	100,000	.....	.....	.....	.....	.....6.000	6.000	QU.....	4,485	5,625	04/12/2011	05/01/2051	
29364N 83 5			ENTERGY MISS 6.00% PFD FIRST MRG BONDS.....	.....	..	.....	..2FE	89,352	95.440	85,896	90,000	87,095	.....	.....(2,257)	.....	.....	.....6.000	0.242	QU.....	.....	.....7,179	08/19/2013	05/01/2051	
29364W 40 5			ENTERGY LOUISANA 5.875%.....	.....	..	.....	..1FE	100,000	96.480	96,480	100,000	100,000	.....	.....	.....	.....	.....5.875	5.875	QU.....	.....	.....	11/18/2010	06/15/2041	
29364W 40 5			ENTERGY LOUISANA 5.875%.....	.....	..	.....	..1FE	2,507	96.760	2,419	2,500	2,421	.....	.....(86)	.....	.....	.....5.875	0.234	QU.....	.....	.....1,532	06/24/2013	06/15/2041	
29364W 40 5			ENTERGY LOUISANA 5.875%.....	.....	..	.....	..1FE	2,732	96.760	2,637	2,725	2,638	.....	.....(94)	.....	.....	.....5.875	0.234	QU.....	5,014	6,000	06/24/2013	06/15/2041	
29364W 40 5			ENTERGY LOUISANA 5.875%.....	.....	..	.....	..1FE	65,332	96.760	62,894	65,000	63,092	.....	.....(2,240)	.....	.....	.....5.875	0.234	QU.....	5,462	6,250	06/24/2013	06/15/2041	
29364W 40 5			ENTERGY LOUISANA 5.875%.....	.....	..	.....	..1FE	52,874	96.760	50,799	52,500	51,061	.....	.....(1,813)	.....	.....	.....5.875	0.233	QU.....	9,168	11,851	06/24/2013	06/15/2041	
29364W 40 5			ENTERGY LOUISANA 5.875%.....	.....	..	.....	..1FE	9,803	96.760	9,458	9,775	9,467	.....	.....(336)	.....	.....	.....5.875	0.234	QU.....	6,981	7,000	06/24/2013	06/15/2041	

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
29364W	40	5	ENTERGY LOUISIANA 5.875%.....	.....	..	.....	..1FE	24,998	96,760	24,190	25,000	24,141	.....	.....(857)	.....	.....5.875	0.235	QU.....	11,959	7,500	06/25/2013	06/15/2041	
29364W	50	4	ENTERGY LA LLC 5.25% PFD.....	.....	..	.....	..1FE	100,000	86,400	86,400	100,000	100,000	.....	.....	.....	.....5.250	5.250	QU.....	1,375	6,641	06/26/2012	07/01/2052	
369622	42	8	GE CAP CORP 4.875% PFD.....	.....	..	.....	..1FE	200,000	55,679	111,357	200,000	200,000	.....	.....	.....	.....4.875	4.875	QU.....	2,751	.....	10/03/2012	10/15/2052	
233331	70	1	DTE ENERGY CO 5.25% PFD.....	.....	..	.....	..2FE	200,000	77,080	154,160	200,000	196,160	.....	.....	.....	.....5.250	5.250	QU.....	1,169	.....	09/25/2012	12/01/2062	
203233	70	5	COMMONWEALTH 5.75% PFD REIT SR.....	.....	..	.....	..2FE	100,000	76,000	76,000	100,000	100,000	.....	.....	.....	.....5.750	5.750	QU.....	9,886	12,400	07/20/2012	08/01/2042	
20030N	60	6	COMCAST CORP 5% PFD.....	.....	..	.....	..1FE	200,000	82,560	165,120	200,000	200,000	.....	.....	.....	.....5.000	5.000	QU.....	.....	.....13,252	11/29/2012	12/15/2061	
04010L	60	8	ARES CAPITAL 5.875%.....	.....	..	.....	..2FE	200,619	99,600	199,200	200,000	200,494	.....	.....(62)	.....	.....5.875	5.857	QU.....	10,264	11,250	10/17/2012	10/01/2022	
04010L	60	8	ARES CAPITAL 5.875%.....	.....	..	.....	..2FE	100,880	99,600	97,683	98,075	90,107	.....	.....(10,773)	.....	.....5.875	0.228	QU.....	1,936	.....	04/29/2013	10/01/2022	
04010L	60	8	ARES CAPITAL 5.875%.....	.....	..	.....	..2FE	29,679	99,600	29,133	29,250	26,511	.....	.....(3,168)	.....	.....5.875	0.232	QU.....	.....	.....	06/10/2013	10/01/2022	
04010L	60	8	ARES CAPITAL 5.875%.....	.....	..	.....	..2FE	20,297	99,600	19,920	20,000	18,131	.....	.....(2,166)	.....	.....5.875	0.232	QU.....	10,712	11,500	06/10/2013	10/01/2022	
025932	40	1	AMERICAN FINL 6.375% PFD.....	.....	..	.....	..2FE	102,572	94,720	94,720	100,000	102,400	.....	.....(86)	.....	.....6.375	6.215	QU.....	422	5,134	06/22/2012	06/12/2042	
025932	40	1	AMERICAN FINL 6.375% PFD.....	.....	..	.....	..2FE	102,331	94,720	94,720	100,000	102,176	.....	.....(78)	.....	.....6.375	6.230	QU.....	9,368	11,750	06/25/2012	06/12/2042	
025932	40	1	AMERICAN FINL 6.375% PFD.....	.....	..	.....	..2FE	53,655	94,720	47,360	50,000	53,411	.....	.....(122)	.....	.....6.375	5.941	QU.....	.....	.....4,209	08/08/2012	06/12/2042	
025932	50	0	AMERICAN FIN GRPS 5.75% PFD.....	.....	..	.....	..2FE	100,000	85,360	85,360	100,000	100,000	.....	.....	.....	.....5.750	5.750	QU.....	2,863	6,875	08/21/2012	09/15/2042	
4299999.	Hybrid Securities - Issuer Obligations.....							6,208,891	XXX.....	5,205,617	5,088,003	6,169,340	0	(21,314)	0	XXX.....	XXX.....	XXX...	216,173	308,257	XXX.....	XXX.....	
4899999.	Total - Hybrid Securities.....							6,208,891	XXX.....	5,205,617	5,088,003	6,169,340	0	(21,314)	0	XXX.....	XXX.....	XXX...	216,173	308,257	XXX.....	XXX.....	
Totals																							
7799999.	Total - Issuer Obligations.....							64,276,045	XXX.....	64,484,185	61,695,785	63,770,437	0	(101,307)	0	XXX.....	XXX.....	XXX...	1,173,480	3,449,006	XXX.....	XXX.....	
7899999.	Total - Residential Mortgage-Backed Securities.....							14,676	XXX.....	14,461	14,084	14,084	0	0	0	XXX.....	XXX.....	XXX...	83	0	XXX.....	XXX.....	
7999999.	Total - Commercial Mortgage-Backed Securities.....							0	XXX.....	0	0	0	0	0	0	XXX.....	XXX.....	XXX...	0	0	XXX.....	XXX.....	
8099999.	Total - Other Loan-Backed and Structured Securities.....							0	XXX.....	0	0	0	0	0	0	XXX.....	XXX.....	XXX...	0	0	XXX.....	XXX.....	
8399999.	Grand Total - Bonds.....							64,290,720	XXX.....	64,498,646	61,709,869	63,784,521	0	(101,307)	0	XXX.....	XXX.....	XXX...	1,173,563	3,449,006	XXX.....	XXX.....	

SCHEDULE D - PART 2 - SECTION 1

Showing all PREFERRED STOCKS Owned December 31 of Current Year

1			Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
			3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP				F	Number	Par	Rate	Book/	Rate Per	Fair	Actual	Declared	Amount	Nonadmitted	Unrealized	Current	Current	Total	Total	NAIC	Date
Identification			Code	oreign	of Shares	Value Per Share	Per Share	Adjusted Carrying Value	Share	Value	Cost	but Unpaid	Received During Year	Declared but Unpaid	Valuation Increase/ (Decrease)	Year's (Amortization)/ Accretion	Year's Other-Than-Temporary Impairment Recognized	Change in B./A.C.V. (15+16-17)	Foreign Exchange Change in B./A.C.V.	Designation	Acquired
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)																					
035710	50	8			1,000.000	27.06	27.059	27,059	24.400	24,400	27,059		1,477					0		P2LFE...	08/10/2012
035710	70	6			340.000	25.94	25.940	8,819	22.150	7,531	8,819		2,408					0		P2LFE...	08/09/2012
035710	70	6			1,000.000	26.12	26.118	26,118	22.150	22,150	26,118		639					0		P2LFE...	08/12/2012
054937	40	4			4,000.000	25.00	25.000	100,000	20.350	81,400	100,000		6,094					0		P1LFE...	07/24/2012
150602	40	7			500.000	25.00	25.000	12,500	23.000	11,500	12,500		906					0		P2LFE...	08/03/2012
25153Y	20	6			1,000.000	23.48	23.480	23,480	24.860	24,860	23,480		1,656					0		P2LFE...	06/19/2012
25154D	10	2			1,000.000	24.88	24.880	24,880	25.340	25,340	24,880		1,838					0		P2LFE...	06/19/2012
40429C	60	7			300.000	25.35	25.349	7,605	22.900	6,870	7,605		6,273					0		P1LFE...	11/05/2012
40429C	60	7			300.000	25.48	25.478	7,644	22.900	6,870	7,644							0		P1LFE...	11/05/2012
40429C	60	7			1,545.000	25.50	25.500	39,397	22.900	35,381	39,397							0		P1LFE...	11/05/2012
40429C	60	7			300.000	25.34	25.338	7,602	22.900	6,870	7,602							0		P1LFE...	11/05/2012
40429C	60	7			400.000	25.41	25.409	10,164	22.900	9,160	10,164							0		P1LFE...	11/05/2012
40429C	60	7			400.000	25.40	25.399	10,160	22.900	9,160	10,160							0		P1LFE...	11/05/2012
40429C	60	7			300.000	25.39	25.392	7,618	22.900	6,870	7,618							0		P1LFE...	11/05/2012
40429C	60	7			400.000	25.40	25.398	10,159	22.900	9,160	10,159							0		P1LFE...	11/05/2012
49446R	77	8			4,000.000	25.00	25.000	100,000	19.450	77,800	100,000		5,500					0		P2LFE...	07/16/2012
49446R	77	8			1,000.000	24.83	24.830	24,830	19.450	19,450	24,830		2,063					0		P2LFE...	08/02/2012
49446R	77	8			1,000.000	24.88	24.876	24,876	19.450	19,450	24,876		688					0		P2LFE...	08/08/2012
49446R	77	8			3,417.000	25.24	25.237	86,236	19.450	66,461	86,236							0		P2LFE...	11/05/2012
49446R	77	8			546.000	25.23	25.229	13,775	19.450	10,620	13,775		9,574					0		P2LFE...	11/05/2012
49446R	77	8			4,000.000	25.19	25.193	100,773	19.450	77,800	100,773							0		P2LFE...	02/06/2013
59156R	60	3			1,880.000	25.79	25.793	48,491	24.900	46,812	48,491		6,305					0		P1LFE...	11/05/2012
59156R	60	3			2,000.000	25.79	25.791	51,582	24.900	49,800	51,582							0		P1LFE...	11/05/2012
69360J	68	5			8,000.000	25.00	25.000	200,000	20.200	161,600	200,000		12,000					0		P2LFE...	05/03/2012
69360J	71	9			4,000.000	25.00	25.000	100,000	21.850	87,400	100,000		6,450					0		P2LFE...	01/10/2012
74460W	10	7			4,370.000	22.97	22.966	100,362	18.870	82,462	100,362		7,338					0		P1LFE...	06/25/2013
74460W	10	7			4,419.000	22.59	22.594	99,841	18.870	83,387	99,841							0		P1LFE...	07/15/2013
756109	70	8			1,000.000	25.70	25.696	25,696	24.500	24,500	25,696		3,375					0		P2LFE...	07/19/2012
756109	70	8			1,000.000	25.70	25.696	25,696	24.500	24,500	25,696							0		P2LFE...	07/25/2012
857477	50	9			2,178.000	25.73	25.728	56,035	20.700	45,085	56,035							0		P1LZ...	04/22/2013
857477	50	9			1,400.000	25.72	25.725	36,015	20.700	28,980	36,015							0		P1LZ...	04/22/2013
857477	50	9			400.000	25.73	25.732	10,293	20.700	8,280	10,293							0		P1LZ...	04/22/2013
857477	50	9			200.000	25.72	25.723	5,145	20.700	4,140	5,145		4,309					0		P1LZ...	04/22/2013
857477	50	9			200.000	25.71	25.713	5,143	20.700	4,140	5,143							0		P1LZ...	04/22/2013
902973	83	3			2,850.000	27.51	27.509	78,401	26.300	74,955	78,401		4,631					0		P2LFE...	05/04/2012
929042	85	1			8,000.000	25.00	25.000	200,000	19.760	158,080	200,000		11,400					0		P2LFE...	07/18/2012
949746	74	7			4,000.000	25.00	25.000	100,000	20.080	80,320	100,000		5,200					0		P1LFE...	08/09/2012
G68603	12	8			7,728.000	25.97	25.972	200,715	20.220	156,260	200,715		8,986					0		P1LFE...	05/08/2013
949746	72	1			3,055.000	25.39	25.391	77,569	20.300	62,017	77,569							0		P1LFE...	01/09/2013
949746	72	1			500.000	25.40	25.396	12,698	20.300	10,150	12,698		5,660					0		P1LFE...	01/09/2013
949746	72	1			1,231.000	25.40	25.400	31,267	20.300	24,989	31,267							0		P1LFE...	06/04/2013

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
								9	10		12	13	14	15	16	17	18	19		
CUSIP Identification				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	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (15+16-17)	Total Foreign Exchange Change in B./A.C.V.	NAIC Desig- nation	Date Acquired
59021F 20 6	MERRILL LYNCH PFD CAP TR 7.0%.....	.....	.....	.....100,000.000	7.00	7.000	100,000	...106.927	106,927	100,000	6,981	7,000	.....	.....	.....	.....	.....0	.....	P3LFE...	01/01/1998
74460D 14 1	PUBLIC STORAGE.....	.....	.....	.....100,000.000	6.50	6.500	61,600	93.480	93,480	100,000	6,251	4,875	.....	.....	.....(19,200)	.....	.....(19,200)	.....	P1LFE...	04/05/2011
808513 20 4	THE CHARLES SCHWAB CORP.....	.....	.....	.....50,000.000	6.00	5.625	53,330	87.960	43,980	53,330	2,992	3,000	.....	.....	.....	.....	.....0	.....	P2LFE...	08/08/2012
84999999.	Total - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated).....						2,353,574	XXX.....	2,021,347	2,391,974	16,224	129,645	0	0	(19,200)	0	(19,200)	0	...XXX.....	...XXX.....
89999999.	Total - Preferred Stocks.....						2,353,574	XXX.....	2,021,347	2,391,974	16,224	129,645	0	0	(19,200)	0	(19,200)	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			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description		F o r e i g n C o d e	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)																	
464288 68 7	ISHARES S & P U.S. PREFERRED STOCK.....	.....	.....	.....3,500.000	128,905	36.830	128,905	137,481	.....	.....7,272	.....	.....(9,765)	.....	.....(9,765)	.....	L.....	03/19/2012
9099999.	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated).....				128,905	XXX.....	128,905	137,481	0	7,272	0	(9,765)	0	(9,765)	0	...XXX.....	...XXX.....
9799999.	Total - Common Stock.....				128,905	XXX.....	128,905	137,481	0	7,272	0	(9,765)	0	(9,765)	0	...XXX.....	...XXX.....
9899999.	Total Common and Preferred Stock.....				2,482,479	XXX.....	2,150,252	2,529,455	16,224	136,917	0	(9,765)	0	(28,965)	0	...XXX.....	...XXX.....
(a) For all common stocks bearing the NAIC market indicator "U" provide: the number of such issues.....0, the total \$ value (included in Column 8) of all such issues \$......0.																	

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description		3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
Bonds - Industrial and Miscellaneous									
001055 30 0	AFLAC INC 5.50% SUB PFD.....			09/19/2013	EDWARD JONES.....		100,055	113,325	
00206R BA 9	AT & T INC GLOBAL NOTE.....			10/07/2013	EDWARD JONES.....		102,375	100,000	802
031162 BE 9	AMGEN INC.....			08/12/2013	RAYMOND JAMES.....		58,774	60,000	1,106
04010L 60 8	ARES CAPITAL 5.875%.....			04/29/2013	EDWARD JONES.....		100,880	3,923	
04010L 60 8	ARES CAPITAL 5.875%.....			06/10/2013	EDWARD JONES.....		29,679	1,170	
04010L 60 8	ARES CAPITAL 5.875%.....			06/10/2013	EDWARD JONES.....		20,297	800	
04650N AB 0	AT & T.....			10/15/2013	WELLS FARGO.....		196,992	200,000	1,397
04650N AB 0	AT & T.....			10/29/2013	WELLS FARGO.....		98,406	100,000	892
054303 BA 9	AVON PRODUCTS INC.....			11/13/2013	WELLS FARGO.....		197,806	200,000	1,750
06849U AD 7	BARRICK AUSTRALIA FINANC COMPANY GTD.....			05/10/2013	WELLS FARGO.....		169,691	162,000	803
06849U AD 7	BARRICK AUSTRALIA FINANC COMPANY GTD.....			05/06/2013	WELLS FARGO.....		211,806	200,000	793
084664 BU 4	BERKSHIRE HATHAWAY FINANCE CORPORATION.....			04/05/2013	RAYMOND JAMES.....		147,701	140,000	2,481
084664 BU 4	BERKSHIRE HATHAWAY FINANCE CORPORATION.....			07/05/2013	RAYMOND JAMES.....		96,587	100,000	611
093662 AE 4	BLOCK FINANCIAL LLC SR UNSECURED.....			01/28/2013	WELLS FARGO.....		104,376	100,000	1,467
093662 AE 4	BLOCK FINANCIAL LLC SR UNSECURED.....			02/12/2013	WELLS FARGO.....		104,456	100,000	1,681
093662 AE 4	BLOCK FINANCIAL LLC SR UNSECURED.....			03/07/2013	WELLS FARGO.....		104,078	100,000	2,093
12612W AB 0	CNF INC - SENIOR DEBENTURE.....			01/31/2013	WELLS FARGO.....		214,211	200,000	3,499
12612W AB 0	CNF INC - SENIOR DEBENTURE.....			03/27/2013	WELLS FARGO.....		107,007	100,000	2,810
14149Y AW 8	CARDINAL HEALTH, INC.....			05/07/2013	RAYMOND JAMES.....		133,775	130,000	1,296
18683K AC 5	CLIFFS NATURAL RESOURCES.....			12/04/2013	WELLS FARGO.....		99,137	100,000	2,049
237194 AE 5	DARDEN RESTAURANTS NOTES.....			08/15/2013	WELLS FARGO.....		97,942	100,000	83
237194 AE 5	DARDEN RESTAURANTS NOTES.....			08/19/2013	WELLS FARGO.....		293,181	300,000	350
237194 AE 5	DARDEN RESTAURANTS NOTES.....			09/03/2013	WELLS FARGO.....		196,038	200,000	700
24702R AQ 4	DELL INC SR UNSECURED.....			11/06/2013	WELLS FARGO.....		192,043	200,000	2,852
257559 AJ 3	DOMTAR CORP ST UNSECURED.....			10/02/2013	WELLS FARGO.....		212,891	200,000	4,653
28209N AZ 2	EFFINGHAM COUNTY GEORGIA INDUSTRIAL DEVE.....			12/17/2013	EDWARD JONES.....		136,116	135,000	98
29364N 83 5	ENTERGY MISS 6.00% PFD FIRST MRG BONDS.....			08/19/2013	EDWARD JONES.....		89,352	3,600	
29364W 40 5	ENTERGY LOUISANA 5.875%.....			06/24/2013	EDWARD JONES.....		2,507	100	
29364W 40 5	ENTERGY LOUISANA 5.875%.....			06/24/2013	EDWARD JONES.....		2,732	109	
29364W 40 5	ENTERGY LOUISANA 5.875%.....			06/24/2013	EDWARD JONES.....		65,332	2,600	
29364W 40 5	ENTERGY LOUISANA 5.875%.....			06/24/2013	EDWARD JONES.....		52,874	2,100	
29364W 40 5	ENTERGY LOUISANA 5.875%.....			06/24/2013	EDWARD JONES.....		9,803	391	
29364W 40 5	ENTERGY LOUISANA 5.875%.....			06/25/2013	EDWARD JONES.....		24,998	1,000	
37247D AB 2	GENWORTH FINANCIAL INC NOTES.....			01/10/2013	WELLS FARGO.....		104,305	100,000	542
37247D AB 2	GENWORTH FINANCIAL INC NOTES.....			02/11/2013	WELLS FARGO.....		211,005	200,000	2,131
373334 JS 1	GEORGIA POWER COMPANY.....			10/14/2013	WELLS FARGO.....		194,922	200,000	1,214
373334 JW 2	GEORGIA POWER COMPANY.....			03/22/2013	RAYMOND JAMES.....		102,442	100,000	143
38143Y AC 7	GOLDMAN SACHS GROUP INC.....			06/13/2013	WELLS FARGO.....		206,060	200,000	1,684
423074 AF 0	HEINZ H J CO - NTS.....			02/19/2013	WELLS FARGO.....		107,005	100,000	655
423074 AF 0	HEINZ H J CO - NTS.....			02/27/2013	WELLS FARGO.....		107,755	100,000	868
428236 BR 3	HEWLETT-PACKARD COMPANY DEBENTURE.....			04/02/2013	WELLS FARGO.....		103,475	100,000	333
428236 BR 3	HEWLETT-PACKARD COMPANY DEBENTURE.....			04/03/2013	WELLS FARGO.....		103,302	100,000	383
444859 BB 7	HUMANA, INC.....			03/05/2013	RAYMOND JAMES.....		29,559	3,000	339
472319 AC 6	JEFFERIES GROUP INC DEBENTURES.....			12/05/2013	WELLS FARGO.....		208,255	200,000	521
472319 AC 6	JEFFERIES GROUP INC DEBENTURES.....			02/25/2013	WELLS FARGO.....		103,130	100,000	747
472319 AC 6	JEFFERIES GROUP INC DEBENTURES.....			02/25/2013	WELLS FARGO.....		51,762	50,000	373

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
472319 AC 6	JEFFERIES GROUP INC DEBENTURES.....		06/11/2013	WELLS FARGO.....		100,927	100,000	2,587
472319 AE 2	JEFFERIES GROUP INC.....		06/17/2013	WELLS FARGO.....		107,351	100,000	215
476556 CP 8	JERSEY CENTRAL PWR & LT WI SENIOR NOTES.....		12/03/2013	WELLS FARGO.....		210,980	200,000	747
494550 AT 3	KINDER MORGAN ENERGY PARTNERS.....		09/27/2013	WELLS FARGO.....		103,721	100,000	274
494550 AT 3	KINDER MORGAN ENERGY PARTNERS.....		09/25/2013	WELLS FARGO.....		105,396	100,000	242
500255 AN 4	KOHL'S 6.0%.....		04/01/2013	WELLS FARGO.....		214,424	200,000	2,633
500255 AN 4	KOHL'S 6.0%.....		08/28/2013	WELLS FARGO.....		103,642	100,000	800
539830 AZ 2	LOCKHEED MARTIN CORPORATION.....		12/13/2013	RAYMOND JAMES.....		19,909	20,000	251
548661 CJ 4	LOWES COMPANIES INC BONDS.....		06/26/2013	WELLS FARGO.....		105,176	100,000	1,161
57583U XX 1	MASSACHUSETTS STATE DEVELOPMENT.....		08/19/2013	EDWARD JONES.....		96,905	95,000	170
61945C AD 5	MOSAIC CO SR UNSECURED.....		12/19/2013	WELLS FARGO.....		208,206	200,000	1,241
626717 AG 7	MURPHY OIL CORP SR UNSECURED.....		02/07/2013	RAYMOND JAMES.....		95,408	100,000	1,011
626717 AG 7	MURPHY OIL CORP SR UNSECURED.....		03/26/2013	WELLS FARGO.....		189,650	200,000	3,445
64763F RW 1	NEW ORLEANS LA PUB IMPT BDS.....		07/15/2013	RAYMOND JAMES.....		92,505	100,000	581
651639 AM 8	NEWMONT MINING CORP.....		05/29/2013	WELLS FARGO.....		188,231	176,000	1,894
651639 AM 8	NEWMONT MINING CORP.....		07/29/2013	WELLS FARGO.....		97,923	100,000	2,083
651639 AM 8	NEWMONT MINING CORP.....		08/01/2013	WELLS FARGO.....		96,381	100,000	2,170
65339K 80 3	NEXTERA ENERGY.....		02/28/2013	EDWARD JONES.....		206,914	8,214	
65504L AK 3	NOBLE HOLDING INTL LTD.....		04/17/2013	WELLS FARGO.....		211,704	200,000	1,079
65504L AK 3	NOBLE HOLDING INTL LTD.....		04/29/2013	WELLS FARGO.....		209,152	200,000	1,371
682680 AN 3	ONEOK INC NEW NOTE.....		07/22/2013	EDWARD JONES.....		104,924	100,000	617
682680 AN 3	ONEOK INC NEW NOTE.....		08/14/2013	WELLS FARGO.....		188,342	200,000	2,133
682680 AN 3	ONEOK INC NEW NOTE.....		08/12/2013	WELLS FARGO.....		191,500	200,000	2,000
69352J AK 3	PPL ENERGY SUPPLY LLC SENIOR NOTE.....		11/18/2013	WELLS FARGO.....		196,632	200,000	5,200
71645W AR 2	PETROBRAS INTL FIN CO COMPANY GTD.....		11/18/2013	WELLS FARGO.....		101,984	100,000	1,702
717265 AM 4	PHELPS DODGE CORP BOND.....		11/07/2013	WELLS FARGO.....		211,243	200,000	4,356
756109 AG 9	REALTY INCOME CORP.....		09/17/2013	WELLS FARGO.....		103,637	100,000	82
756109 AG 9	REALTY INCOME CORP.....		09/16/2013	WELLS FARGO.....		103,637	100,000	65
78387G AQ 6	SBC COMMUNICATIONS.....		09/16/2013	WELLS FARGO.....		105,881	100,000	51
78442F EQ 7	SLM CORP.....		04/08/2013	WELLS FARGO.....		100,753	100,000	1,115
786514 BA 6	SAFEWAY INC DEBENTURES.....		10/01/2013	WELLS FARGO.....		103,395	100,000	1,269
786514 BA 6	SAFEWAY INC DEBENTURES.....		10/02/2013	WELLS FARGO.....		104,004	100,000	1,329
786514 BA 6	SAFEWAY INC DEBENTURES.....		11/19/2013	WELLS FARGO.....		105,236	100,000	2,235
790849 AK 9	ST. JUDE MEDICAL, INC.....		12/13/2013	RAYMOND JAMES.....		76,231	80,000	665
878742 AE 5	TECK COMINCO LIMITED 6.125%.....		09/19/2013	RAYMOND JAMES.....		96,474	100,000	2,943
88732J BB 3	TIME WARNER CABLE INC COMPANY GTD.....		05/15/2013	WELLS FARGO.....		157,910	150,000	1,810
911684 AD 0	US CELLULAR CORP.....		03/12/2013	WELLS FARGO.....		105,947	100,000	1,675
911684 AD 0	US CELLULAR CORP.....		06/03/2013	WELLS FARGO.....		212,044	200,000	6,365
912920 AC 9	US WEST COMMUNICATIONS.....		03/18/2013	WELLS FARGO.....		101,006	100,000	115
92343V BE 3	VERIZON COMMUNICATIONS INC.....		04/10/2013	RAYMOND JAMES.....		78,354	75,000	1,573
92344G AX 4	VERIZON GLOBAL FDG CORP BONDS.....		08/23/2013	WELLS FARGO.....		213,562	200,000	5,298
92344G AX 4	VERIZON GLOBAL FDG CORP BONDS.....		09/23/2013	WELLS FARGO.....		104,243	100,000	179
92857W AB 6	VODAFONE GROUP PLC.....		09/11/2013	WELLS FARGO.....		107,748	100,000	1,840
929903 AM 4	WACHOVIA CORPORATION SENIOR NOTES.....		06/26/2013	WELLS FARGO.....		103,183	100,000	2,292
929903 AM 4	WACHOVIA CORPORATION SENIOR NOTES.....		07/01/2013	WELLS FARGO.....		104,704	100,000	2,353
929903 AM 4	WACHOVIA CORPORATION SENIOR NOTES.....		07/15/2013	WELLS FARGO.....		263,256	250,000	6,378
931422 AK 5	WALGREEN CO.....		07/05/2013	RAYMOND JAMES.....		121,035	130,000	1,748

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
959802 AH 2	WESTERN UNION CO.....			01/22/2013	WELLS FARGO.....		204,229	200,000	2,342
959802 AM 1	WESTERN UNION CO.....			05/02/2013	WELLS FARGO.....		208,521	196,000	4,591
3899999.	Total - Bonds - Industrial and Miscellaneous.....						12,150,996	11,289,332	132,474
8399997.	Total - Bonds - Part 3.....						12,150,996	11,289,332	132,474
8399999.	Total - Bonds.....						12,150,996	11,289,332	132,474
Preferred Stocks - Industrial and Miscellaneous									
29364D 77 9	ENTERGY ARKANSAS INC 1ST MTG BD.....			07/22/2013	EDWARD JONES.....	376.000	99,757		
31679B 20 9	FIFTH STREET FINANCIAL CORPORATION.....			05/08/2013	EDWARD JONES.....	3,982.000	100,674		
369622 41 0	GENERAL ELECTRIC CAPITAL CORP.....			09/09/2013	EDWARD JONES.....	12,300.000	10,922		
369622 41 0	GENERAL ELECTRIC CAPITAL CORP.....			09/09/2013	EDWARD JONES.....	124,975.000	110,878		
402479 74 5	GULF POWER COMPANY.....			09/20/2013	EDWARD JONES.....	14,650.000	14,106		
402479 74 5	GULF POWER COMPANY.....			09/20/2013	EDWARD JONES.....	5,000.000	4,817		
402479 74 5	GULF POWER COMPANY.....			09/20/2013	EDWARD JONES.....	25,000.000	24,082		
402479 74 5	GULF POWER COMPANY.....			12/12/2013	EDWARD JONES.....	1,000.000	23,826		
49446R 77 8	KIMCO REALTY 5.5% PFD.....			02/06/2013	EDWARD JONES.....	4,000.000	100,773		
724479 50 6	PITNEY BOWES INC NT.....			04/22/2013	EDWARD JONES.....	4,361.000	112,730		
724479 50 6	PITNEY BOWES INC NT.....			09/20/2013	EDWARD JONES.....	101,500.000	99,968		
74348T 20 1	PROSPECT CAPITAL CORPORATION.....			08/14/2013	EDWARD JONES.....	3,528.000	89,692		
74460W 10 7	PUBLIC STORAGE CUMULATIVE PREFERRED SERI.....			06/25/2013	EDWARD JONES.....	4,370.000	100,362		
74460W 10 7	PUBLIC STORAGE CUMULATIVE PREFERRED SERI.....			07/15/2013	EDWARD JONES.....	4,419.000	99,841		
816300 40 4	SELECTIVE INS GROUP INC.....			05/08/2013	EDWARD JONES.....	11,726.000	300,315		
83413U 30 8	SOLAR CAPITAL LIMITED SENIOR NOTE.....			06/10/2013	EDWARD JONES.....	1,000.000	25,088		
83413U 30 8	SOLAR CAPITAL LIMITED SENIOR NOTE.....			06/10/2013	EDWARD JONES.....	1,295.000	32,494		
857477 50 9	STATE STREET CORP.....			04/22/2013	EDWARD JONES.....	2,178.000	56,035		
857477 50 9	STATE STREET CORP.....			04/22/2013	EDWARD JONES.....	1,400.000	36,015		
857477 50 9	STATE STREET CORP.....			04/22/2013	EDWARD JONES.....	400.000	10,293		
857477 50 9	STATE STREET CORP.....			04/22/2013	EDWARD JONES.....	200.000	5,145		
857477 50 9	STATE STREET CORP.....			04/22/2013	EDWARD JONES.....	200.000	5,143		
92276M 20 4	VENTAS REALTY LP.....			02/28/2013	WELLS FARGO.....	4,000.000	100,000		
G68603 12 8	PARTNERRE LTD.....			05/08/2013	EDWARD JONES.....	7,728.000	200,715		
949746 72 1	WELLS FARGO & CO.....			10/09/2013	EDWARD JONES.....	3,055.000	77,569		
949746 72 1	WELLS FARGO & CO.....			10/09/2013	EDWARD JONES.....	500.000	12,698		
949746 72 1	WELLS FARGO & CO.....			06/04/2013	EDWARD JONES.....	1,231.000	31,267		
8499999.	Total - Preferred Stocks - Industrial and Miscellaneous.....						1,885,205	XXX	0
8999997.	Total - Preferred Stocks - Part 3.....						1,885,205	XXX	0
8999998.	Total - Preferred Stocks - Summary Item from Part 5.....						299,098	XXX	
8999999.	Total - Preferred Stocks.....						2,184,303	XXX	0
9799998.	Total - Common Stocks - Summary Item from Part 5.....						301,313	XXX	
9799999.	Total - Common Stocks.....						301,313	XXX	0
9899999.	Total - Preferred and Common Stocks.....						2,485,616	XXX	0
9999999.	Total - Bonds, Preferred and Common Stocks.....						14,636,612	XXX	132,474

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
			F o r e i g n								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
Bonds - U.S. Government																					
516393	HU	2		06/03/2013.	WELLS FARGO.....		100,000	100,000	101,620	100,304	.....	.....	.....	.....0	.....	.....100,304	.....	.....(304)	(304)	2,825	06/01/2020.
542402	GY	2		05/01/2013.	WELLS FARGO.....		100,000	100,000	102,002	100,420	.....	.....	.....	.....0	.....	.....100,420	.....	.....(420)	(420)	3,063	05/01/2023.
54438E	GR	3		12/02/2013.	WELLS FARGO.....		20,000	20,000	20,585	20,143	.....	.....	.....	.....0	.....	.....20,143	.....	.....(143)	(143)	.....	12/01/2017.
57429L	AL	0		07/01/2013.	WELLS FARGO.....		5,000	5,000	5,448	5,217	.....	.....	.....	.....0	.....	.....5,217	.....	.....(217)	(217)	.....	07/01/2022.
592247	YK	0		12/16/2013.	WELLS FARGO.....		100,000	100,000	100,000	100,000	.....	.....	.....	.....0	.....	.....100,000	.....	.....(594)	(594)	7,160	12/15/2013.
592646	HT	3		10/01/2013.	WELLS FARGO.....		100,000	100,000	102,854	100,594	.....	.....	.....	.....0	.....	.....100,594	.....	.....(157)	(157)	5,740	10/01/2019.
60415N	E7	3		01/02/2013.	MINNESOTA ST HOUSING REV FINANCE AGENCY		5,000	5,000	5,615	5,157	.....	.....	.....	.....0	.....	.....5,157	.....	.....(157)	(157)	.....	01/01/2032.
60415N	E7	3		06/03/2013.	MINNESOTA ST HOUSING REV FINANCE AGENCY		5,000	5,000	5,615	5,157	.....	.....	.....	.....0	.....	.....5,157	.....	.....(423)	(423)	.....	01/01/2032.
612221	WN	7		04/01/2013.	MONTCLAIR TWP NJ REFUNDING TAX PENSION		100,000	100,000	102,092	100,423	.....	.....	.....	.....0	.....	.....100,423	.....	.....1,569	1,569	2,900	04/01/2021.
613366	FR	9		02/15/2013.	MONTGOMERY CNTY MD LEASE REV AUTH.....		102,000	100,000	102,554	100,431	.....	.....	.....	.....0	.....	.....100,431	.....	.....1,369	1,369	3,000	02/15/2021.
677519	UM	0		04/01/2013.	OHIO - TAXABLE DEV ASSIST INNOVATION.....		100,000	100,000	97,427	98,631	.....	.....	.....	.....0	.....	.....98,631	.....	.....22,836	22,836	2,840	10/01/2023.
67755W	BK	0		03/08/2013.	OHIO ST DEV ASSISTANCE OH 166.....		124,111	100,000	101,755	101,275	.....	.....	.....	.....0	.....	.....101,275	.....	.....(54)	(54)	2,307	10/01/2021.
702775	QN	0		06/03/2013.	PASSAIC NJ GEN OBLIG PENSION REFUNDING.		100,000	100,000	101,408	100,054	.....	.....	.....	.....0	.....	.....100,054	.....	.....(239)	(239)	4,404	02/01/2016.
750021	R3	3		06/03/2013.	RACINE WI - GEN OBLIG - TAX.....		100,000	100,000	101,250	100,239	.....	.....	.....	.....0	.....	.....100,239	.....	.....926	926	2,750	06/01/2019.
764632	KX	2		01/18/2013.	RICHMOND CNTY NC ECON DEV GEN OBLIG....		101,000	100,000	101,000	100,074	.....	.....	.....	.....0	.....	.....100,074	.....	.....338	338	1,390	05/01/2020.
791676	BK	4		12/16/2013.	ST LOUIS MO PARKING REV.....		5,000	5,000	5,078	5,000	.....	.....	.....	.....0	.....	.....5,000	.....	.....0	0	.....	12/15/2018.
804833	EF	4		12/16/2013.	SAVANNAH GA HOSP REV.....		60,600	60,000	61,412	60,262	.....	.....	.....	.....0	.....	.....60,262	.....	.....(44)	(44)	6,459	07/01/2018.
804833	EF	4		07/01/2013.	SAVANNAH GA HOSP REV.....		10,000	10,000	10,235	10,044	.....	.....	.....	.....0	.....	.....10,044	.....	.....(278)	(278)	.....	07/01/2018.
83789P	BH	9		09/03/2013.	SOUTH GATE CA CTF5 PARTN.....		5,000	5,000	5,613	5,278	.....	.....	.....	.....0	.....	.....5,278	.....	.....(215)	(215)	.....	09/01/2024.
878181	HA	7		09/25/2013.	TEANECK TWP NJ BRD ED G O REF BDS TAXABL		100,000	100,000	101,154	100,215	.....	.....	.....	.....0	.....	.....100,215	.....	.....	.....0	6,938	07/01/2020.
987830	HM	1		05/01/2013.	YPSILANTI MI - TAX CAP IMPROVEMENT REVEN		100,000	100,000	102,284	100,000	.....	.....	.....	.....0	.....	.....100,000	.....	.....	.....0	2,775	05/01/2020.
0599999.	Total - Bonds - U.S. Government.....						1,442,711	1,415,000	1,437,000	1,418,919	0	0	0	0	0	1,418,919	0	23,793	23,793	54,551	XXX.....
Bonds - U.S. Political Subdivisions of States																					
017348	BD	4		09/03/2013.	ALLEGHENY CNTY PA REDEV SPL TAX.....		20,000	20,000	23,597	20,000	.....	.....	.....	.....0	.....	.....20,000	.....	.....	.....0	.....	09/01/2019.
250419	DS	4		09/03/2013.	DESERT HOT SPRINGS CA REDEV AGY TAX ALLO		10,000	10,000	10,000	10,000	.....	.....	.....	.....0	.....	.....10,000	.....	.....	.....0	.....	09/01/2023.
413893	BG	2		11/15/2013.	HARRIS CNTY HOUSTON TX SPORTS AUTH.....		25,000	25,000	28,307	25,000	.....	.....	.....	.....0	.....	.....25,000	.....	.....	.....0	.....	11/15/2017.
2499999.	Total - Bonds - U.S. Political Subdivisions of States.....						55,000	55,000	61,904	55,000	0	0	0	0	0	55,000	0	0	0	0	XXX.....
Bonds - U.S. Special Revenue and Special Assessment																					
312910	UP	5		12/16/2013.	FED'L HOME LOAN MTG. CORP.....		410	410	434	410	.....	.....	.....	.....0	.....	.....410	.....	.....	.....0	159	06/15/2022.
31358U	VB	9		12/26/2013.	FED'L NAT'L MTG ASSOC.....		620	620	658	620	.....	.....	.....	.....0	.....	.....620	.....	.....	.....0	163	04/25/2023.
31358U	WB	8		12/26/2013.	FED'L NAT'L MTG ASSOC.....		2,510	2,510	2,600	2,510	.....	.....	.....	.....0	.....	.....2,510	.....	.....	.....0	843	04/25/2023.
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments.....						3,540	3,540	3,691	3,540	0	0	0	0	0	3,540	0	0	0	1,165	XXX.....
Bonds - Industrial and Miscellaneous																					
00163X	AM	2		08/15/2013.	AMB PROPERTY LP.....		100,000	100,000	97,273	100,000	.....	.....	.....	.....0	.....	.....100,000	.....	.....	.....0	5,900	08/15/2013.
008117	AD	5		09/16/2013.	AETNA INC - NOTE.....		100,000	100,000	114,010	100,362	.....	.....	.....	.....0	.....	.....100,362	.....	.....(362)	(362)	.....	09/15/2013.
008117	AD	5		09/16/2013.	AETNA INC - NOTE.....		80,000	80,000	81,300	80,005	.....	.....	.....	.....0	.....	.....80,005	.....	.....(5)	(5)	12,150	09/15/2013.
01310Q	CV	5		02/22/2013.	ALBERTSONS INC.....		100,000	100,000	103,750	100,068	.....	.....	.....	.....0	.....	.....100,068	.....	.....(68)	(68)	1,479	02/25/2013.

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
025816 AX 7	AMERICAN EXPRESS.....	...	01/22/2013.	WELLS FARGO.....		119,048	100,000	96,104	98,052				0		98,052		20,996	20,996	5,023	08/28/2017.
025816 AX 7	AMERICAN EXPRESS.....	...	01/22/2013.	WELLS FARGO.....		119,048	100,000	98,769	99,383				0		99,383		19,665	19,665		08/28/2017.
048303 BK 6	ATLANTIC CITY ELECTRIC CO.....	...	08/01/2013.	WELLS FARGO.....		100,000	100,000	100,000	100,000				0		100,000			0	6,625	08/01/2013.
165069 AS 4	CHESAPEAKE & POTOMAC TEL MD - DEBENTURE	...	06/17/2013.	WELLS FARGO.....		100,000	100,000	101,480	100,556				0		100,556		(556)	(556)		05/01/2023.
165069 AS 4	CHESAPEAKE & POTOMAC TEL MD - DEBENTURE	...	06/17/2013.	WELLS FARGO.....		38,000	38,000	41,753	39,019				0		39,019		(1,019)	(1,019)		05/01/2023.
165069 AS 4	CHESAPEAKE & POTOMAC TEL MD - DEBENTURE	...	06/17/2013.	WELLS FARGO.....		100,000	100,000	110,750	102,231				0		102,231		(2,231)	(2,231)	10,683	05/01/2023.
186108 CF 1	CLEVELAND ELECTRIC ILLUM CO.....	...	08/28/2013.	WELLS FARGO.....		55,400	48,000	44,675	46,337				0		46,337		9,063	9,063		04/01/2017.
191219 BT 0	COCACOLA ENTERPRISES.....	...	04/05/2013.	WELLS FARGO.....		212,238	200,000	206,892	201,387				0		201,387		10,851	10,851	8,686	03/03/2014.
199491 S2 8	COLUMBUS OHIO GO BDS BUILD AMERICA.....	...	06/17/2013.	RAYMOND JAMES.....		200,000	200,000	203,881	203,276				0		203,276		(3,276)	(3,276)	5,902	06/01/2030.
24240V AE 1	DEAN WITTER DISCOVER & CO - DEBENTURE..	...	10/15/2013.	WELLS FARGO.....		100,000	100,000	110,750	100,143				0		100,143		(143)	(143)	6,750	10/15/2013.
252759 AP 0	DIAMOND ST TEL CO.....	...	12/02/2013.	WELLS FARGO.....		75,000	75,000	84,000	77,220				0		77,220		(2,220)	(2,220)		12/01/2023.
252759 AP 0	DIAMOND ST TEL CO.....	...	12/02/2013.	WELLS FARGO.....		100,000	100,000	97,250	98,639				0		98,639		1,361	1,361	15,750	12/01/2023.
252759 AP 0	DIAMOND ST TEL CO.....	...	12/02/2013.	WELLS FARGO.....		50,000	50,000	53,500	50,802				0		50,802		(802)	(802)		12/01/2023.
277461 BD 0	EASTMAN KODAK CO.....	...	06/11/2013.	WELLS FARGO.....		7,694	55,000	56,925	55,083				0		55,083		(47,389)	(47,389)		11/15/2032.
36158F AB 6	GE GLOBAL INS HLDG CORP NOTES.....	...	08/19/2013.	WELLS FARGO.....		113,011	100,000	97,500	100,000				0		100,000		13,011	13,011	9,514	03/01/2019.
36158F AB 6	GE GLOBAL INS HLDG CORP NOTES.....	...	08/19/2013.	WELLS FARGO.....		113,011	100,000	99,000	99,621				0		99,621		13,390	13,390	3,064	03/01/2019.
369622 51 9	GENERAL ELECTRIC CAPITAL CORP.....	...	01/02/2013.	EDWARD JONES.....		83,500	83,500	87,448	87,249				0		87,249		(3,749)	(3,749)	665	11/15/2032.
36962G H7 2	GENERAL ELECTRIC CAPITAL CORP MTN.....	...	04/02/2013.	RAYMOND JAMES.....		200,000	200,000	203,305	202,796				0		202,796		(2,796)	(2,796)	5,000	04/02/2024.
36966R BF 2	GENERAL ELECTRIC CAP CORP - INTERNOTES	...	07/15/2013.	WELLS FARGO.....		100,000	100,000	100,000	100,000				0		100,000			0	5,750	01/15/2020.
36966R N2 8	GENERAL ELECTRIC CAP CORP - INTERNOTES	...	02/15/2013.	WELLS FARGO.....		100,000	100,000	100,000	100,000				0		100,000			0	3,000	08/15/2019.
36966R WJ 1	GENERAL ELECTRIC CAPITAL CORP.....	...	03/15/2013.	RAYMOND JAMES.....		50,000	50,000	50,380	50,362				0		50,362		(362)	(362)	1,388	03/15/2034.
37042G 4T 0	GMAC-MEDIUM TERM/SMART NOTE.....	...	12/16/2013.	WELLS FARGO.....		100,000	100,000	100,000	100,000				0		100,000			0	6,700	06/15/2018.
37042G H3 3	GMAC-MEDIUM TERM/SMART NOTE.....	...	08/15/2013.	WELLS FARGO.....		100,000	100,000	100,000	100,000				0		100,000			0	4,800	10/15/2017.
37042G Q7 4	GMAC-MEDIUM TERM/SMART NOTE.....	...	08/15/2013.	WELLS FARGO.....		70,000	70,000	73,640	70,000				0		70,000			0	3,453	12/15/2017.
37248J AG 7	GENWORTH GLOBAL FUNDING.....	...	01/15/2013.	WELLS FARGO.....		100,000	100,000	100,000	100,000				0		100,000			0	3,000	01/15/2033.
373064 KT 0	GEORGETOWN TX-WILLIAMSON CNTY UTIL SYSTE	...	08/15/2013.	WELLS FARGO.....		15,000	15,000	17,206	15,391				0		15,391		(391)	(391)		08/15/2015.
45687A AA 0	INGERSOLL-RAND FIN I SENIOR NOTES.....	...	08/19/2013.	WELLS FARGO.....		116,117	100,000	92,707	94,529				0		94,529		21,588	21,588	7,009	08/15/2018.
590188 JN 9	MERRILL LYNCH & COMPANY - GLOBAL NOTES	...	05/08/2013.	WELLS FARGO.....		249,343	200,000	212,145	207,685				0		207,685		41,658	41,658		11/15/2018.
61745E H9 5	MORGAN STANLEY MULTI STEP UP MEDIUM TERM	...	09/30/2013.	WELLS FARGO.....		100,000	100,000	99,982	99,984				0		99,984		16	16	5,000	09/30/2025.
638620 AG 9	NATIONWIDE HEALTH PPTYS NOTES.....	...	02/01/2013.	WELLS FARGO.....		100,000	100,000	100,876	100,000				0		100,000			0	3,125	02/01/2013.
650094 CA 1	VERIZON N Y TELEPHONE CO - DEBENTURES..	...	11/18/2013.	WELLS FARGO.....		200,000	200,000	203,000	201,371				0		201,371		(1,371)	(1,371)		11/01/2023.
650094 CA 1	VERIZON N Y TELEPHONE CO - DEBENTURES..	...	11/18/2013.	WELLS FARGO.....		50,000	50,000	54,625	51,391				0		51,391		(1,391)	(1,391)	17,541	11/01/2023.
650094 CB 9	NEW YORK TEL CO BEB 7.000%.....	...	12/02/2013.	EDWARD JONES.....		100,000	100,000	107,000	103,213				0		103,213		(3,213)	(3,213)	7,000	12/01/2030.
650094 CK 9	NEW YORK TELEPHONE CO - DEBENTURES.....	...	11/18/2013.	WELLS FARGO.....		100,000	100,000	108,000	102,556				0		102,556		(2,556)	(2,556)		11/01/2023.
650094 CK 9	NEW YORK TELEPHONE CO - DEBENTURES.....	...	11/18/2013.	WELLS FARGO.....		100,000	100,000	110,500	102,323				0		102,323		(2,323)	(2,323)	14,033	11/01/2023.
677347 CD 6	OHIO EDISON NOTES.....	...	08/28/2013.	WELLS FARGO.....		115,424	100,000	100,450	100,191				0		100,191		15,233	15,233	7,164	07/15/2016.
677415 CJ 8	OHIO POWER COMPANY - SENIOR NOTES.....	...	08/12/2013.	WELLS FARGO.....		100,000	100,000	105,000	101,636				0		101,636		(1,636)	(1,636)	6,853	07/15/2033.
694032 AX 1	PACIFIC BELL - DEBENTURE.....	...	10/15/2013.	WELLS FARGO.....		101,120	100,000	101,000	100,430				0		100,430		690	690	6,625	10/15/2034.
74432A AC 4	PRUDENTIAL FINANCIAL INC - INTERNOTES.....	...	04/15/2013.	WELLS FARGO.....		100,000	100,000	100,000	100,000				0		100,000			0	2,675	04/15/2019.

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
87612E AS 5	TARGET CORP NOTES 6.00%.....		...	05/02/2013.	EDWARD JONES.....		123,784	100,000	84,200	91,094				0		91,094		32,690	32,690	3,000	01/15/2018.
887364 AF 4	TIMES MIRROR CO NEW BEB.....		...	01/02/2013.	BPU.....		29,084	100,000	100,750	42,000				0		42,000		(12,916)	(12,916)		09/15/2027.
889175 BE 4	TOLEDO EDISON COMPANY.....		...	06/28/2013.	WELLS FARGO.....		15,793	12,000	12,607	12,386				0		12,386		3,408	3,408		05/01/2020.
889175 BE 4	TOLEDO EDISON COMPANY.....		...	08/28/2013.	WELLS FARGO.....		92,748	72,000	75,640	74,316				0		74,316		18,433	18,433		05/01/2020.
94973V AM 9	WELLPOINT INC-NOTES.....		...	01/25/2013.	WELLS FARGO.....		116,815	100,000	96,282	98,037				0		98,037		18,778	18,778	1,469	06/15/2017.
94973V AM 9	WELLPOINT INC-NOTES.....		...	01/25/2013.	WELLS FARGO.....		116,815	100,000	98,072	99,036				0		99,036		17,779	17,779		06/15/2017.
3899999.	Total - Bonds - Industrial and Miscellaneous.....						4,927,991	4,798,500	4,894,377	4,760,159	0	0	0	0	0	4,760,159	0	167,833	167,833	206,775	XXX.....
Bonds - Hybrid Securities																					
17306N 20 3	CITIGROUP CAPITAL VII TRUPS.....		...	04/16/2013.	WELLS FARGO.....		50,000	50,000	50,000	50,000				0		50,000			0	1,494	07/31/2031.
46699A 20 5	JP MORGAN CHASE CAP XI PREFERRED SEC.....		...	05/08/2013.	WELLS FARGO.....		200,000	200,000	200,000	200,000				0		200,000			0	4,667	06/15/2033.
48123W 20 9	JP MORGAN CP XXIV (CALLABLE).....		...	05/08/2013.	EDWARD JONES.....		12,000	12,000	12,000	12,000				0		12,000			0	429	08/01/2047.
94979B 20 4	WELLS FARGO 5.85% CAP.....		...	02/04/2013.	WELLS FARGO.....		66,700	2,766	69,500	66,466				0		66,466		234	234	1,511	05/01/2033.
94979B 20 4	WELLS FARGO 5.85% CAP.....		...	02/04/2013.	WELLS FARGO.....		33,300	1,234	31,124	29,765				0		29,765		3,535	3,535		05/01/2033.
94979P 20 3	WELLS FARGO CAP TR IX PFD SEC.....		...	02/04/2013.	WELLS FARGO.....		50,000	50,000	50,000	50,000				0		50,000			0	1,406	04/08/2034.
94979P 20 3	WELLS FARGO CAP TR IX PFD SEC.....		...	02/04/2013.	WELLS FARGO.....		50,000	50,000	75,304	50,185				0		50,185		(185)	(185)	1,219	04/08/2034.
94979P 20 3	WELLS FARGO CAP TR IX PFD SEC.....		...	02/11/2013.	BPU.....		50,000	50,000	25,101	50,185				0		50,185		(185)	(185)	258	04/08/2034.
4899999.	Total - Bonds - Hybrid Securities.....						512,000	416,000	513,030	508,601	0	0	0	0	0	508,601	0	3,399	3,399	10,984	XXX.....
8399997.	Total - Bonds - Part 4.....						6,941,243	6,688,040	6,910,002	6,746,218	0	0	0	0	0	6,746,218	0	195,024	195,024	273,475	XXX.....
8399999.	Total - Bonds.....						6,941,243	6,688,040	6,910,002	6,746,218	0	0	0	0	0	6,746,218	0	195,024	195,024	273,475	XXX.....
Preferred Stocks - Industrial and Miscellaneous																					
976826 86 7	WISCONSIN POWER AND LIGHT CO.....		...	03/20/2013.	RAYMOND JAMES.....		2,900,000		72,500	76,713				0		76,713		(4,213)	(4,213)	1,244	XXX.....
8499999.	Total - Preferred Stocks - Industrial and Miscellaneous.....						72,500	XXX	76,713	76,713	0	0	0	0	0	76,713	0	(4,213)	(4,213)	1,244	XXX.....
8999997.	Total - Preferred Stocks - Part 4.....						72,500	XXX	76,713	76,713	0	0	0	0	0	76,713	0	(4,213)	(4,213)	1,244	XXX.....
8999998.	Total - Preferred Stocks - Summary Item from Part 5.....						323,510	XXX	299,098	299,098				0		299,098		24,413	24,413	7,024	XXX.....
8999999.	Total - Preferred Stocks.....						396,010	XXX	375,810	375,810	0	0	0	0	0	375,810	0	20,200	20,200	8,267	XXX.....
Common Stocks - Industrial and Miscellaneous																					
257867 10 1	RR DONNELLEY & SONS CO.....		...	06/25/2013.	WELLS FARGO.....		11,000,000	150,325	150,062	99,000				0		99,000		51,325	51,325	5,720	XXX.....
29364G 10 3	ENTERGY CORP NEW.....		...	04/08/2014.	WELLS FARGO.....		1,500,000	100,511	98,286	95,625				0		95,625		4,886	4,886	1,245	XXX.....
30161N 10 1	EXELON CORPORATION.....		...	12/17/2013.	WELLS FARGO.....		2,500,000	68,853	99,817	74,350				0		74,350		(5,497)	(5,497)	4,650	XXX.....
30161N 10 1	EXELON CORPORATION.....		...	12/17/2013.	WELLS FARGO.....		2,500,000	68,853	96,329	74,350				0		74,350		(5,497)	(5,497)		XXX.....
337932 10 7	FIRSTENERGY CORP.....		...	03/27/2013.	WELLS FARGO.....		2,200,000	91,257	94,248	91,872				0		91,872		(615)	(615)	2,585	XXX.....
637417 10 6	NATIONAL RETAIL PPTYS COMMON.....		...	05/02/2013.	EDWARD JONES.....		1,654,000	64,635	51,491	51,605				0		51,605		13,030	13,030		XXX.....
637417 10 6	NATIONAL RETAIL PPTYS COMMON.....		...	05/02/2013.	EDWARD JONES.....		400,000	15,542	12,452	12,480				0		12,480		3,062	3,062	4,986	XXX.....
637417 10 6	NATIONAL RETAIL PPTYS COMMON.....		...	05/02/2013.	EDWARD JONES.....		1,178,000	46,132	36,660	36,754				0		36,754		9,378	9,378		XXX.....
724479 10 0	PITNEY BOWES INC.....		...	09/20/2013.	WELLS FARGO.....		5,000,000	91,561	93,060	53,200				0		53,200		38,361	38,361	3,750	XXX.....
9099999.	Total - Common Stocks - Industrial and Miscellaneous.....						697,670	XXX	732,405	589,236	0	0	0	0	0	589,236	0	108,433	108,433	22,936	XXX.....
9799997.	Total - Common Stocks - Part 4.....						697,670	XXX	732,405	589,236	0	0	0	0	0	589,236	0	108,433	108,433	22,936	XXX.....
9799998.	Total - Common Stocks - Summary Item from Part 5.....						330,084	XXX	301,313	301,313				0		301,313		28,771	28,771		XXX.....
9799999.	Total - Common Stocks.....						1,027,754	XXX	1,033,718	890,549	0	0	0	0	0	890,549	0	137,204	137,204	22,936	XXX.....
9899999.	Total - Preferred and Common Stocks.....						1,423,764	XXX	1,409,528	1,266,359	0	0	0	0	0	1,266,360	0	157,404	157,404	31,204	XXX.....
9999999.	Total - Bonds, Preferred and Common Stocks.....						8,365,007	XXX	8,319,530	8,012,578	0	0	0	0	0	8,012,578	0	352,428	352,428	304,679	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 F o r e i g n	4 Date Acquired	5 Name of Vendor	6 Disposal Date	7 Name of Purchaser	8 Par Value (Bonds) or Number of Shares (Stock)	9 Actual Cost	10 Consideration	11 Book/ Adjusted Carrying Value at Disposal	Change in Book/Adjusted Carrying Value					17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Interest and Dividends Received During Year	21 Paid for Accrued Interest and Dividends				
													12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other-Than- Temporary Impairment Recognized	15 Total Change in B./A.C.V. (12+13-14)	16 Total Foreign Exchange Change in B./A.C.V.									
CUSIP Identification	Description																									
Preferred Stocks - Industrial and Miscellaneous																										
42217K 10 6	HEALTH CARE REIT INC.....			...	01/17/2013	EDWARD JONES.....	05/02/2013	EDWARD JONES.....	1,595.000	99,575	117,634	99,575	.....	.....	.....	.....0	.....	.....	.....18,060	18,060	2,456	.....	.....	.....	.....	.....
42217K 10 6	HEALTH CARE REIT INC.....			...	01/22/2013	EDWARD JONES.....	05/02/2013	EDWARD JONES.....	1,615.000	99,936	119,055	99,936	.....	.....	.....	.....0	.....	.....	.....19,118	19,118	.....	.....	.....	.....	.....	.....
756109 10 4	REALTY INCOME CORP.....			...	01/17/2013	EDWARD JONES.....	12/17/2013	EDWARD JONES.....	974.000	42,372	37,333	42,372	.....	.....	.....	.....0	.....	.....	.....(5,039)	(5,039)	4,568	.....	.....	.....	.....	.....
756109 10 4	REALTY INCOME CORP.....			...	01/17/2013	EDWARD JONES.....	12/17/2013	EDWARD JONES.....	1,315.000	57,215	49,488	57,215	.....	.....	.....	.....0	.....	.....	.....(7,727)	(7,727)	.....	.....	.....	.....	.....	.....
8499999.	Total - Preferred Stocks - Industrial and Miscellaneous.....									299,098	323,510	299,098	0	0	0	0	0	0	24,413	24,413	7,024	0	.....	.....	.....	.....
8999998.	Total - Preferred Stocks.....									299,098	323,510	299,098	0	0	0	0	0	0	24,413	24,413	7,024	0	.....	.....	.....	.....
Common Stocks - Industrial and Miscellaneous																										
00206R 10 2	AT & T INC.....			...	01/15/2013	WELLS FARGO.....	02/25/2013	WELLS FARGO.....	3,000.000	101,901	106,789	101,901	.....	.....	.....	.....0	.....	.....	.....4,889	4,889	.....	.....	.....	.....	.....	.....
337932 10 7	FIRSTENERGY CORP.....			...	01/15/2013	EDWARD JONES.....	03/27/2013	EDWARD JONES.....	2,500.000	99,448	102,907	99,448	.....	.....	.....	.....0	.....	.....	.....3,459	3,459	.....	.....	.....	.....	.....	.....
637417 10 6	NATIONAL RETAIL PPTYS COMMON.....			...	01/22/2013	EDWARD JONES.....	05/02/2013	EDWARD JONES.....	196.000	6,362	7,648	6,362	.....	.....	.....	.....0	.....	.....	.....1,286	1,286	.....	.....	.....	.....	.....	.....
637417 10 6	NATIONAL RETAIL PPTYS COMMON.....			...	01/22/2013	EDWARD JONES.....	05/02/2013	EDWARD JONES.....	1,152.000	37,387	44,899	37,387	.....	.....	.....	.....0	.....	.....	.....7,512	7,512	.....	.....	.....	.....	.....	.....
637417 10 6	NATIONAL RETAIL PPTYS COMMON.....			...	01/16/2013	EDWARD JONES.....	05/02/2013	EDWARD JONES.....	1,432.000	46,480	56,000	46,480	.....	.....	.....	.....0	.....	.....	.....9,520	9,520	.....	.....	.....	.....	.....	.....
637417 10 6	NATIONAL RETAIL PPTYS COMMON.....			...	01/22/2013	EDWARD JONES.....	05/02/2013	EDWARD JONES.....	300.000	9,736	11,841	9,736	.....	.....	.....	.....0	.....	.....	.....2,105	2,105	.....	.....	.....	.....	.....	.....
9099999.	Total - Common Stocks - Industrial and Miscellaneous.....									301,313	330,084	301,313	0	0	0	0	0	0	28,771	28,771	0	0	.....	.....	.....	.....
9799998.	Total - Common Stocks.....									301,313	330,084	301,313	0	0	0	0	0	0	28,771	28,771	0	0	.....	.....	.....	.....
9899999.	Total - Preferred and Common Stocks.....									600,411	653,595	600,411	0	0	0	0	0	0	53,184	53,184	7,024	0	.....	.....	.....	.....
9999999.	Total - Bonds, Preferred and Common Stocks.....									600,411	653,595	600,411	0	0	0	0	0	0	53,184	53,184	7,024	0	.....	.....	.....	.....

Sch. D-Pt. 6-Sn. 1
NONE

Sch. D-Pt. 6-Sn. 2
NONE

Sch. DA-Pt. 1
NONE

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

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

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

General Interrogatories:

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

NONE

SCHEDULE E - PART 1 - CASH

1	2	3	4	5	6	7
Depository	Code	Rate of Interest	Amount of Interest Received During Year	Amount of Interest Accrued December 31 of Current Year	Balance	*
Open Depositories						
Wells Fargo..... Columbus, OH.....	.....	.....	.....	.....	.....25,213	XXX
Huntington National Bank..... Columbus, OH.....	.....	.....	.....	.....	.....325,896	XXX
Huntington National Bank MM..... Columbus, OH.....	.....	.....	.....	.....	.....50,139	XXX
Raymond James..... Columbus, OH.....	.....	.....	.....	.....	.....20,300	XXX
Edward Jones..... Columbus, OH.....	.....	.....	.....	.....	.....115,677	XXX
0199999. Total - Open Depositories.....	.XXX...	...XXX...	0	0	537,225	XXX..
0399999. Total Cash on Deposit.....	.XXX...	...XXX...	0	0	537,225	XXX..
0599999. Total Cash.....	.XXX...	...XXX...	0	0	537,225	XXX..

TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR							
1. January.....	.....	4. April.....	.....	7. July.....	.....	10. October.....	.....
2. February.....	.....	5. May.....	.....	8. August.....	.....	11. November.....	.....
3. March.....	.....	6. June.....	.....	9. September.....	.....	12. December.....	537,225

Sch. E-Pt. 2
NONE

Sch. E-Pt. 3
NONE

2013 ALPHABETICAL INDEX
FRATERNAL ANNUAL STATEMENT BLANK

Analysis of Increase in Reserves During The Year	7	Schedule D – Part 2 – Section 1	E11
Analysis of Operations By Lines of Business	6	Schedule D – Part 2 – Section 2	E12
Asset Valuation Reserve (Replications (Synthetic) Assets	32	Schedule D – Part 3	E13
Asset Valuation Reserve Default Component	27	Schedule D – Part 4	E14
Asset Valuation Reserve Equity Component	29	Schedule D – Part 5	E15
Asset Valuation Reserve	26	Schedule D – Part 6 – Section 1	E16
Assets	2	Schedule D – Part 6 – Section 2	E16
Cash Flow	5	Schedule D – Summary By Country	SI04
Exhibit 1 – Part 1 – Premiums and Annuity Considerations for Life and Accident and Health Contracts	9	Schedule D – Verification Between Years	SI03
Exhibit 1 – Part 2 – Refunds Applied, Reinsurance Commissions and Expense	10	Schedule DA – Part 1	E17
Exhibit 2 – General Expenses	11	Schedule DA – Part 2 – Verification Between Years	SI10
Exhibit 3 – Taxes, Licenses and Fees	11	Schedule DB – Part A – Section 1	E18
Exhibit 4 – Dividends	11	Schedule DB – Part A – Section 2	E19
Exhibit 5 – Aggregate Reserve for Life Contracts	12	Schedule DB – Part A – Verification Between Years	SI11
Exhibit 5 – Interrogatories	13	Schedule DB – Part B – Section 1	E20
Exhibit 5A – Changes in Bases of Valuation During The Year	13	Schedule DB – Part B – Section 2	E21
Exhibit 6 – Aggregate Reserves for Accident and Health Contracts	14	Schedule DB – Part B – Verification Between Years	SI11
Exhibit 7 – Deposit-Type Contracts	14	Schedule DB – Part C – Section 1	SI12
Exhibit 8 – Claims for Life and Accident and Health Contracts - Part 1	15	Schedule DB – Part C – Section 2	SI13
Exhibit 8 – Claims for Life and Accident and Health Contracts - Part 2	16	Schedule DB – Part D – Section 1	E22
Exhibit of Capital Gains (Losses)	8	Schedule DB – Part D – Section 2	E23
Exhibit of Life Insurance	24	Schedule DB – Verification	SI14
Exhibit of Net Investment Income	8	Schedule DL – Part 1	E24
Exhibit of Nonadmitted Assets	17	Schedule DL – Part 2	E25
Exhibit of Number of Certificates for Supplementary Contracts, Annuities and Accident and Health Insurance	24	Schedule E – Part 1 – Cash	E26
Five-Year Historical Data	21	Schedule E – Part 2 – Cash Equivalents	E27
Form for Calculating the Interest Maintenance Reserve (IMR)	25	Schedule E – Part 3 – Special Deposits	E28
General Interrogatories	19	Schedule E – Verification Between Years	SI15
Jurat Page	1	Schedule F	33
Liabilities, Surplus and Other Funds	3	Schedule H – Accident and Health Exhibit – Part 1	34
Life Insurance (State Page)	23	Schedule H – Part 5 – Health Claims	36
Notes To Financial Statements	18	Schedule H – Parts – 2, 3, and 4	35
Overflow Page For Write-Ins	52	Schedule S – Part 1 – Section 1	37
Schedule A – Part 1	E01	Schedule S – Part 1 – Section 2	38
Schedule A – Part 2	E02	Schedule S – Part 2	39
Schedule A – Part 3	E03	Schedule S – Part 3 – Section 1	40
Schedule A – Verification Between Years	SI02	Schedule S – Part 3 – Section 2	41
Schedule B – Part 1	E04	Schedule S – Part 4	42
Schedule B – Part 2	E05	Schedule S – Part 5	43
Schedule B –Part 3	E06	Schedule S – Part 6	44
Schedule B – Verification Between Years	SI02	Schedule S – Part 7	45
Schedule BA – Part 1	E07	Schedule T – Part 2 – Interstate Compact	46
Schedule BA – Part 2	E08	Schedule T – Premiums and Annuity Considerations	47
Schedule BA –Part 3	E09	Schedule Y – Information Concerning Activities of Insurer Members of a Holding Company Group	48
Schedule BA – Verification Between Years	SI03	Schedule Y – Part 1A – Detail of Insurance Holding Company System	49
Schedule D – Part 1	E10	Schedule Y – Part 2 – Summary of Insurer’s Transactions With Any Affiliates	50
Schedule D – Part 1A – Section 1	SI05	Summary Investment Schedule	SI01
Schedule D – Part 1A – Section 2	SI08	Summary of Operations	4
		Supplemental Exhibits and Schedules Interrogatories	51