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ANNUAL STATEMENT

For the Year Ended December 31, 2013

of the Condition and Affairs of the

CONTINENTAL GENERAL INSURANCE COMPANY

NAIC Group Code.....0084, 0084 (Current Period) (Prior Period) NAIC Company Code..... 71404 Employer's ID Number..... 47-0463747

Organized under the Laws of Ohio State of Domicile or Port of Entry Ohio Country of Domicile US

Incorporated/Organized..... May 24, 1961 Commenced Business..... July 11, 1961

Statutory Home Office	11001 Lakeline Boulevard Suite 120….. Austin ..... TX ..... US ..... 78717 *(Street and Number) (City or Town, State, Country and Zip Code)*	
Main Administrative Office	11001 Lakeline Boulevard Suite 120….. Austin ..... TX ..... US..... 78717 *(Street and Number) (City or Town, State, Country and Zip Code)*	513-357-3300 *(Area Code) (Telephone Number)*
Mail Address	301 East Fourth Street….. Cincinnati ..... OH ..... US ..... 45202 *(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)*	
Primary Location of Books and Records	301 East Fourth Street….. Cincinnati ..... OH ..... US ..... 45202 *(Street and Number) (City or Town, State, Country and Zip Code)*	513-357-3300 *(Area Code) (Telephone Number)*
Internet Web Site Address	www.gaig.com	
Statutory Statement Contact	Brian Patrick Sponaugle *(Name)*	513-412-2931 *(Area Code) (Telephone Number) (Extension)*
	bsponaugle@gaig.com *(E-Mail Address)*	513-412-1673 *(Fax Number)*

OFFICERS

Name	Title	Name	Title
1. Michael William Mazur	Sr. Vice President	2. Brian Patrick Sponaugle #	Assistant Treasurer
3. Mark Francis Muething	Secretary	4. Mark Edward Alberts	Appointed Actuary

OTHER

Stephen Craig Lindner	President	Richard Lee Magoteaux #	Chief Financial Officer
Christopher Patrick Miliano	Vice President	John Paul Gruber	Vice President
Michael Harrison Haney #	Vice President	Roger Eugene Desjardins	Vice President
William Carey Ellis	Assistant Vice President	Patrick John Maloney	Assistant Vice President
Howard Kim Baird	Assistant Vice President		

DIRECTORS OR TRUSTEES

Stephen Craig Lindner	Christopher Patrick Miliano	Mark Francis Muething	Michael James Prager
Jeffrey Gene Hester			

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

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

(Signature)	(Signature)	(Signature)
Michael William Mazur	Brian Patrick Sponaugle	Mark Francis Muething
1. (Printed Name)	2. (Printed Name)	3. (Printed Name)
Sr. Vice President	Assistant Treasurer	Secretary
(Title)	(Title)	(Title)

Subscribed and sworn to before me
This ______ day of February 2014

a. Is this an original filing? Yes [X] No [ ]
b. If no
1. State the amendment number ______
2. Date filed ______
3. Number of pages attached ______

OFFICERS AND DIRECTORS WHO DID NOT OCCUPY THE INDICATED POSITION IN THE PREVIOUS ANNUAL STATEMENT

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings 1 Amount	2 Percentage	Admitted Assets as Reported in the Annual Statement 3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage
1. Bonds:						
1.1 U.S. treasury securities	1,804,964	0.8	1,804,964		1,804,964	0.8
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	3,248,358	1.4	3,248,358		3,248,358	1.4
1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities)	1,492,876	0.7	1,492,876		1,492,876	0.7
1.4 Securities issued by states, territories and possessions and political subdivisions in the U.S.:						
1.41 States, territories and possessions general obligations	8,583,485	3.8	8,583,485		8,583,485	3.8
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations	10,881,831	4.9	10,881,831		10,881,831	4.9
1.43 Revenue and assessment obligations	21,346,606	9.5	21,346,606		21,346,606	9.5
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	345,781	0.2	345,781		345,781	0.2
1.512 Issued or guaranteed by FNMA and FHLMC	320,187	0.1	320,187		320,187	0.1
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	8,586,721	3.8	8,586,721		8,586,721	3.8
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	8,638	0.0	8,638		8,638	0.0
1.523 All other	50,331,416	22.4	50,331,416		50,331,416	22.4
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	81,802,002	36.5	81,802,002		81,802,002	36.5
2.2 Unaffiliated non-U.S. securities (including Canada)	17,083,615	7.6	17,083,615		17,083,615	7.6
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			0	0.0
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated		0.0			0	0.0
3.32 Unaffiliated	4,836,966	2.2	4,836,966		4,836,966	2.2
3.4 Other equity securities:						
3.41 Affiliated		0.0			0	0.0
3.42 Unaffiliated	35,000	0.0	35,000		35,000	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	2,855,579	1.3	2,855,579		2,855,579	1.3
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	2,943,891	1.3	2,943,891		2,943,891	1.3
7. Derivatives		0.0			0	0.0
8. Receivables for securities	73,898	0.0	73,898		73,898	0.0
9. Securities lending (Line 10, Asset Page reinvested collateral)		0.0		XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments	5,266,472	2.3	5,266,472		5,266,472	2.3
11. Other invested assets	2,450,505	1.1	2,450,505		2,450,505	1.1
12. Total invested assets	224,298,794	100.0	224,298,793	0	224,298,793	100.0

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

NONE

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

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		3,395,209
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		(69,250)
7.	Deduct amounts received on disposals, Part 3, Column 15		470,380
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)		2,855,579
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)		2,855,579
14.	Deduct total nonadmitted amounts		
15.	Statement value at end of current period (Line 13 minus Line 14)		2,855,579

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		3,001,451
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		44
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		5,659
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	545,330	
	10.2 Totals, Part 3, Column 11		545,330
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		2,450,506
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		2,450,506

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		201,070,475
2.	Cost of bonds and stocks acquired, Part 3, Column 7		30,522,971
3.	Accrual of discount		1,295,568
4.	Unrealized valuation increase (decrease):		
	4.1 Part 1, Column 12	(163)	
	4.2 Part 2, Section 1, Column 15		
	4.3 Part 2, Section 2, Column 13	93,345	
	4.4 Part 4, Column 11	(9,621)	83,562
5.	Total gain (loss) on disposals, Part 4, Column 19		887,596
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7		21,577,866
7.	Deduct amortization of premium		1,169,850
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	163,750	
	9.2 Part 2, Section 1, Column 17		
	9.3 Part 2, Section 2, Column 14	240,256	
	9.4 Part 4, Column 13		404,006
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)		210,708,448
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)		210,708,448

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	1. United States	6,113,803	6,525,236	6,534,913	5,604,812
Governments (Including all obligations	2. Canada				
guaranteed by governments)	3. Other Countries	1,492,876	1,614,528	1,491,990	1,500,000
	4. Totals	7,606,679	8,139,764	8,026,903	7,104,812
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	8,583,485	8,782,363	8,572,766	8,620,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	10,881,831	10,608,812	10,758,853	15,125,000
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	31,607,482	33,782,076	31,964,918	28,994,066
Industrial and Miscellaneous and Hybrid	8. United States	130,071,524	145,028,350	129,098,730	135,732,665
Securities (Unaffiliated)	9. Canada				
	10. Other Countries	17,085,480	18,164,382	17,112,494	17,064,226
	11. Totals	147,157,004	163,192,733	146,211,225	152,796,891
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	205,836,481	224,505,748	205,534,666	212,640,769
PREFERRED STOCKS	14. United States				
Industrial and Miscellaneous (Unaffiliated)	15. Canada				
	16. Other Countries				
	17. Totals	0	0	0	
Parent, Subsidiaries and Affiliates	18. Totals				
	19. Total Preferred Stocks	0	0	0	
COMMON STOCKS	20. United States	2,721,121	2,721,121	3,155,309	
Industrial and Miscellaneous (Unaffiliated)	21. Canada				
	22. Other Countries	2,150,845	2,150,845	1,705,159	
	23. Totals	4,871,966	4,871,966	4,860,468	
Parent, Subsidiaries and Affiliates	24. Totals				
	25. Total Common Stocks	4,871,966	4,871,966	4,860,468	
	26. Total Stocks	4,871,966	4,871,966	4,860,468	
	27. Total Bonds and Stocks	210,708,447	229,377,714	210,395,134	

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

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	5,377,517	4,583,555	317,340	385,340	539,865	11,203,617	5.3	16,984,431	8.2	11,203,617	
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	5,377,517	4,583,555	317,340	385,340	539,865	11,203,617	5.3	16,984,431	8.2	11,203,617	0
2. **All Other Governments**											
2.1 NAIC 1						0	0.0		0.0		
2.2 NAIC 2				1,492,876		1,492,876	0.7	1,492,637	0.7		1,492,876
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	1,492,876	0	1,492,876	0.7	1,492,637	0.7	0	1,492,876
3. **U.S. States, Territories and Possessions, etc., Guaranteed**											
3.1 NAIC 1			4,605,374	3,978,111		8,583,485	4.1	6,200,634	3.0	8,583,485	
3.2 NAIC 2						0	0.0		0.0		
3.3 NAIC 3						0	0.0		0.0		
3.4 NAIC 4						0	0.0		0.0		
3.5 NAIC 5						0	0.0		0.0		
3.6 NAIC 6						0	0.0		0.0		
3.7 Totals	0	0	4,605,374	3,978,111	0	8,583,485	4.1	6,200,634	3.0	8,583,485	0
4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed**											
4.1 NAIC 1			1,999,983	3,908,640	4,973,208	10,881,831	5.2	8,891,389	4.3	10,881,831	
4.2 NAIC 2						0	0.0		0.0		
4.3 NAIC 3						0	0.0		0.0		
4.4 NAIC 4						0	0.0		0.0		
4.5 NAIC 5						0	0.0		0.0		
4.6 NAIC 6						0	0.0		0.0		
4.7 Totals	0	0	1,999,983	3,908,640	4,973,208	10,881,831	5.2	8,891,389	4.3	10,881,831	0
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**											
5.1 NAIC 1	1,067,714	6,293,075	8,166,946	7,571,377	8,508,370	31,607,482	15.0	27,052,331	13.0	31,607,482	
5.2 NAIC 2						0	0.0		0.0		
5.3 NAIC 3						0	0.0		0.0		
5.4 NAIC 4						0	0.0		0.0		
5.5 NAIC 5						0	0.0		0.0		
5.6 NAIC 6						0	0.0		0.0		
5.7 Totals	1,067,714	6,293,075	8,166,946	7,571,377	8,508,370	31,607,482	15.0	27,052,331	13.0	31,607,482	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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.7	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
6. **Industrial and Miscellaneous (unaffiliated)**											
6.1 NAIC 1	7,569,208	31,415,057	32,444,688	18,759,084	10,866,361	101,054,400	47.9	104,562,015	50.3	62,024,529	39,029,871
6.2 NAIC 2	1,735,592	5,918,195	14,493,693	7,164,268	9,535,975	38,847,722	18.4	38,882,121	18.7	30,774,592	8,073,131
6.3 NAIC 3		667,893	1,137,786		495,916	2,301,594	1.1	1,486,914	0.7	1,505,699	795,895
6.4 NAIC 4	110,521	2,502,995	804,050			3,417,566	1.6	1,310,262	0.6	300,836	3,116,731
6.5 NAIC 5	60,156	240,625	226,302			527,084	0.2		0.0	527,084	
6.6 NAIC 6	4,235	4,403				8,638	0.0	15,189	0.0	8,638	
6.7 Totals	9,479,713	40,749,168	49,106,520	25,923,352	20,898,251	146,157,004	69.3	146,256,501	70.4	95,141,376	51,015,628
7. **Hybrid Securities**											
7.1 NAIC 1						0	0.0		0.0		
7.2 NAIC 2					1,000,000	1,000,000	0.5	1,000,000	0.5		1,000,000
7.3 NAIC 3						0	0.0		0.0		
7.4 NAIC 4						0	0.0		0.0		
7.5 NAIC 5						0	0.0		0.0		
7.6 NAIC 6						0	0.0		0.0		
7.7 Totals	0	0	0	0	1,000,000	1,000,000	0.5	1,000,000	0.5	0	1,000,000
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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.7	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
9. **Total Bonds Current Year**											
9.1 NAIC 1	(d) 14,014,440	42,291,687	47,534,331	34,602,552	24,887,804	163,330,815	77.4	XXX	XXX	124,300,943	39,029,871
9.2 NAIC 2	(d) 1,735,592	5,918,195	14,493,693	8,657,144	10,535,975	41,340,599	19.6	XXX	XXX	30,774,592	10,566,007
9.3 NAIC 3	(d) 0	667,893	1,137,786	0	495,916	2,301,594	1.1	XXX	XXX	1,505,699	795,895
9.4 NAIC 4	(d) 110,521	2,502,995	804,050	0	0	3,417,566	1.6	XXX	XXX	300,836	3,116,731
9.5 NAIC 5	(d) 60,156	240,625	226,302	0	0	(c) 527,084	0.2	XXX	XXX	527,084	0
9.6 NAIC 6	(d) 4,235	4,403	0	0	0	(c) 8,638	0.0	XXX	XXX	8,638	0
9.7 Totals	15,924,945	51,625,797	64,196,162	43,259,697	35,919,695	(b) 210,926,295	100.0	XXX	XXX	157,417,791	53,508,504
9.8 Line 9.7 as a % of Col. 6	7.6	24.5	30.4	20.5	17.0	100.0	XXX	XXX	XXX	74.6	25.4
10. **Total Bonds Prior Year**											
10.1 NAIC 1	18,788,554	44,508,233	49,770,714	27,261,312	23,361,988	XXX	XXX	163,690,801	78.7	121,259,999	42,430,802
10.2 NAIC 2	302,740	7,709,555	14,361,796	8,996,610	10,004,057	XXX	XXX	41,374,758	19.9	32,770,994	8,603,764
10.3 NAIC 3		993,491	493,424			XXX	XXX	1,486,914	0.7	993,490	493,424
10.4 NAIC 4		505,542	804,720			XXX	XXX	1,310,262	0.6		1,310,262
10.5 NAIC 5						XXX	XXX	(c) 0	0.0		
10.6 NAIC 6	5,986	9,203				XXX	XXX	(c) 15,189	0.0	15,189	
10.7 Totals	19,097,280	53,726,023	65,430,654	36,257,921	33,366,045	XXX	XXX	(b) 207,877,923	100.0	155,039,671	52,838,252
10.8 Line 10.7 as a % of Col. 8	9.2	25.8	31.5	17.4	16.1	XXX	XXX	100.0	XXX	74.6	25.4
11. **Total Publicly Traded Bonds**											
11.1 NAIC 1	11,088,315	26,924,652	35,482,831	29,767,258	21,037,888	124,300,943	58.9	121,259,999	58.3	124,300,943	XXX
11.2 NAIC 2	1,698,198	4,461,955	10,283,130	6,483,073	7,848,236	30,774,592	14.6	32,770,994	15.8	30,774,592	XXX
11.3 NAIC 3		498,711	1,006,988			1,505,699	0.7	993,490	0.5	1,505,699	XXX
11.4 NAIC 4			300,836			300,836	0.1	0	0.0	300,836	XXX
11.5 NAIC 5	60,156	240,625	226,302			527,084	0.2	0	0.0	527,084	XXX
11.6 NAIC 6	4,235	4,403				8,638	0.0	15,189	0.0	8,638	XXX
11.7 Totals	12,850,904	32,130,346	47,300,087	36,250,332	28,886,123	157,417,791	74.6	155,039,671	74.6	157,417,791	XXX
11.8 Line 11.7 as a % of Col. 6	8.2	20.4	30.0	23.0	18.3	100.0	XXX	XXX	XXX	100.0	XXX
11.9 Line 11.7 as a % of Line 9.7, Col. 6, Section 9	6.1	15.2	22.4	17.2	13.7	74.6	XXX	XXX	XXX	74.6	XXX
12. **Total Privately Placed Bonds**											
12.1 NAIC 1	2,926,126	15,367,035	12,051,501	4,835,293	3,849,916	39,029,871	18.5	42,430,802	20.4	XXX	39,029,871
12.2 NAIC 2	37,395	1,456,240	4,210,562	2,174,071	2,687,739	10,566,007	5.0	8,603,764	4.1	XXX	10,566,007
12.3 NAIC 3		169,182	130,798		495,916	795,895	0.4	493,424	0.2	XXX	795,895
12.4 NAIC 4	110,521	2,502,995	503,215			3,116,731	1.5	1,310,262	0.6	XXX	3,116,731
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	3,074,042	19,495,452	16,896,076	7,009,364	7,033,571	53,508,504	25.4	52,838,252	25.4	XXX	53,508,504
12.8 Line 12.7 as a % of Col. 6	5.7	36.4	31.6	13.1	13.1	100.0	XXX	XXX	XXX	XXX	100.0
12.9 Line 12.7 as a % of Line 9.7, Col. 6, Section 9	1.5	9.2	8.0	3.3	3.3	25.4	XXX	XXX	XXX	XXX	25.4

(a) Includes $.....51,909,928 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $.....1,596,575 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 $.....8,638 current year, $.....15,189 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 $.....5,089,813; NAIC 2 $..........0; NAIC 3 $..........0; NAIC 4 $..........0; NAIC 5 $..........0; NAIC 6 $..........0.

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.5	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
1. **U.S. Governments**											
1.1 Issuer Obligations	5,163,287	4,073,774	93,588	290,387	522,099	10,143,136	4.8	16,120,795	7.8	10,143,136	
1.2 Residential Mortgage-Backed Securities	214,229	509,781	223,752	94,953	17,766	1,060,481	0.5	863,636	0.4	1,060,481	
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	5,377,517	4,583,555	317,340	385,340	539,865	11,203,617	5.3	16,984,431	8.2	11,203,617	0
2. **All Other Governments**											
2.1 Issuer Obligations				1,492,876		1,492,876	0.7	1,492,637	0.7		1,492,876
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	1,492,876	0	1,492,876	0.7	1,492,637	0.7	0	1,492,876
3. **U.S. States, Territories and Possessions, Guaranteed**											
3.1 Issuer Obligations			4,605,374	3,978,111		8,583,485	4.1	6,200,634	3.0	8,583,485	
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	4,605,374	3,978,111	0	8,583,485	4.1	6,200,634	3.0	8,583,485	0
4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed**											
4.1 Issuer Obligations			1,999,983	3,908,640	4,973,208	10,881,831	5.2	8,891,389	4.3	10,881,831	
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	0	0	1,999,983	3,908,640	4,973,208	10,881,831	5.2	8,891,389	4.3	10,881,831	0
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**											
5.1 Issuer Obligations		2,061,312	4,590,558	6,207,805	7,496,629	20,356,305	9.7	14,706,555	7.1	20,356,305	
5.2 Residential Mortgage-Backed Securities	1,067,714	4,231,763	3,576,388	1,363,572	21,439	10,260,875	4.9	11,355,680	5.5	10,260,875	
5.3 Commercial Mortgage-Backed Securities						0	0.0		0.0		
5.4 Other Loan-Backed and Structured Securities					990,301	990,301	0.5	990,097	0.5	990,301	
5.5 Totals	1,067,714	6,293,075	8,166,946	7,571,377	8,508,370	31,607,482	15.0	27,052,331	13.0	31,607,482	0
6. **Industrial and Miscellaneous (unaffiliated)**											
6.1 Issuer Obligations	3,120,568	16,258,814	34,016,414	18,389,187	18,738,622	90,523,605	42.9	88,499,034	42.6	68,622,528	21,901,077
6.2 Residential Mortgage-Backed Securities	2,650,873	8,178,471	6,975,338	6,536,008	1,800,890	26,141,580	12.4	23,340,688	11.2	18,169,138	7,972,442
6.3 Commercial Mortgage-Backed Securities	2,831,265	11,836,717	7,005,223	97,862	358,739	22,129,807	10.5	23,717,139	11.4	8,349,710	13,780,097
6.4 Other Loan-Backed and Structured Securities	877,007	4,475,166	1,109,545	900,295		7,362,013	3.5	10,699,640	5.1		7,362,013
6.5 Totals	9,479,713	40,749,168	49,106,520	25,923,352	20,898,251	146,157,004	69.3	146,256,501	70.4	95,141,376	51,015,628
7. **Hybrid Securities**											
7.1 Issuer Obligations					1,000,000	1,000,000	0.5	1,000,000	0.5		1,000,000
7.2 Residential Mortgage-Backed Securities						0	0.0		0.0		
7.3 Commercial Mortgage-Backed Securities						0	0.0		0.0		
7.4 Other Loan-Backed and Structured Securities						0	0.0		0.0		
7.5 Totals	0	0	0	0	1,000,000	1,000,000	0.5	1,000,000	0.5	0	1,000,000
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

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	8,283,856	22,393,901	45,305,916	34,267,006	32,730,558	142,981,237	67.8	XXX	XXX	118,587,285	24,393,952
9.2 Residential Mortgage-Backed Securities	3,932,817	12,920,014	10,775,478	7,994,532	1,840,095	37,462,936	17.8	XXX	XXX	29,490,494	7,972,442
9.3 Commercial Mortgage-Backed Securities	2,831,265	11,836,717	7,005,223	97,862	358,739	22,129,807	10.5	XXX	XXX	8,349,710	13,780,097
9.4 Other Loan-Backed and Structured Securities	877,007	4,475,166	1,109,545	900,295	990,301	8,352,314	4.0	XXX	XXX	990,301	7,362,013
9.5 Totals	15,924,945	51,625,797	64,196,162	43,259,696	35,919,694	210,926,295	100.0	XXX	XXX	157,417,791	53,508,504
9.6 Line 9.5 as a % of Col. 6	7.6	24.5	30.4	20.5	17.0	100.0	XXX	XXX	XXX	74.6	25.4
10. **Total Bonds Prior Year**											
10.1 Issuer Obligations	11,329,858	19,355,833	47,399,881	27,872,249	30,953,223	XXX	XXX	136,911,044	65.9	117,559,204	19,351,840
10.2 Residential Mortgage-Backed Securities	4,950,309	13,610,366	8,719,738	7,235,887	1,043,703	XXX	XXX	35,560,003	17.1	26,482,802	9,077,201
10.3 Commercial Mortgage-Backed Securities	1,521,451	14,348,242	7,374,132	94,291	379,022	XXX	XXX	23,717,139	11.4	10,007,568	13,709,571
10.4 Other Loan-Backed and Structured Securities	1,295,662	6,411,582	1,936,902	1,055,495	990,097	XXX	XXX	11,689,737	5.6	990,097	10,699,640
10.5 Totals	19,097,280	53,726,023	65,430,654	36,257,921	33,366,045	XXX	XXX	207,877,923	100.0	155,039,671	52,838,252
10.6 Line 10.5 as a % of Col. 8	9.2	25.8	31.5	17.4	16.1	XXX	XXX	100.0	XXX	74.6	25.4
11. **Total Publicly Traded Bonds**											
11.1 Issuer Obligations	8,115,649	18,211,722	37,366,775	29,151,541	25,741,598	118,587,285	56.2	117,559,204	56.6	118,587,285	XXX
11.2 Residential Mortgage-Backed Securities	2,950,687	10,273,541	7,469,854	7,000,928	1,795,484	29,490,494	14.0	26,482,802	12.7	29,490,494	XXX
11.3 Commercial Mortgage-Backed Securities	1,784,568	3,645,082	2,463,458	97,862	358,739	8,349,710	4.0	10,007,568	4.8	8,349,710	XXX
11.4 Other Loan-Backed and Structured Securities					990,301	990,301	0.5	990,097	0.5	990,301	XXX
11.5 Totals	12,850,904	32,130,346	47,300,087	36,250,332	28,886,123	157,417,791	74.6	155,039,671	74.6	157,417,791	XXX
11.6 Line 11.5 as a % of Col. 6	8.2	20.4	30.0	23.0	18.3	100.0	XXX	XXX	XXX	100.0	XXX
11.7 Line 11.5 as a % of Line 9.5, Col. 6, Section 9	6.1	15.2	22.4	17.2	13.7	74.6	XXX	XXX	XXX	74.6	XXX
12. **Total Privately Placed Bonds**											
12.1 Issuer Obligations	168,208	4,182,177	7,939,142	5,115,465	6,988,960	24,393,952	11.6	19,351,840	9.3	XXX	24,393,952
12.2 Residential Mortgage-Backed Securities	982,129	2,646,473	3,305,624	993,604	44,610	7,972,442	3.8	9,077,201	4.4	XXX	7,972,442
12.3 Commercial Mortgage-Backed Securities	1,046,697	8,191,635	4,541,765			13,780,097	6.5	13,709,571	6.6	XXX	13,780,097
12.4 Other Loan-Backed and Structured Securities	877,007	4,475,166	1,109,545	900,295		7,362,013	3.5	10,699,640	5.1	XXX	7,362,013
12.5 Totals	3,074,042	19,495,452	16,896,076	7,009,364	7,033,571	53,508,504	25.4	52,838,252	25.4	XXX	53,508,504
12.6 Line 12.5 as a % of Col. 6	5.7	36.4	31.6	13.1	13.1	100.0	XXX	XXX	XXX	XXX	100.0
12.7 Line 12.5 as a % of Line 9.5, Col. 6, Section 9	1.5	9.2	8.0	3.3	3.3	25.4	XXX	XXX	XXX	XXX	25.4

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	11,011,438	11,011,438			
2. Cost of short-term investments acquired	63,370,255	63,370,255			
3. Accrual of discount	0				
4. Unrealized valuation increase (decrease)	0				
5. Total gain (loss) on disposals	0				
6. Deduct consideration received on disposals	69,291,880	69,291,880			
7. Deduct amortization of premium	0				
8. Total foreign exchange change in book/adjusted carrying value	0				
9. Deduct current year's other-than-temporary impairment recognized	0				
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	5,089,813	5,089,813	0	0	0
11. Deduct total nonadmitted amounts	0				
12. Statement value at end of current period (Line 10 minus Line 11)	5,089,813	5,089,813	0	0	0

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

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

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
Loan Number	Code	3 City	4 State	Loan Type	Date Acquired	Rate of Interest	Book Value/ Recorded Investment Excluding Accrued Interest	9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Amortization)/ Accretion	11 Current Year's Other-Than-Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
Mortgages in Good Standing - Commercial Mortgages - All Other														
2005-03-1104		Lenexa	KS		09/26/2005	5.665	102,837						168,480	07/29/2005
2005-03-1106		Charlotte	NC		10/03/2005	5.855	69,943						126,360	08/05/2005
2005-03-1108		Albuquerque	NM		10/28/2005	6.005	71,039						129,519	09/21/2005
2005-03-1109		Albuquerque	NM		11/04/2005	6.145	120,710						266,936	10/12/2005
2005-03-1110		Albuquerque	NM		11/04/2005	6.145	77,878						157,950	10/12/2005
2005-03-1111		Concord	NC		09/26/2005	5.855	120,543						200,597	08/25/2005
2005-03-1113		Bakersfield	CA		11/17/2005	5.785	138,318						294,840	10/12/2005
2005-03-1115		Naples	FL		11/02/2005	5.855	211,724						379,080	10/12/2005
2005-03-1116		Escondido	CA		11/30/2005	5.585	137,643						305,370	09/28/2005
2005-03-1117		Naples	FL		12/05/2005	5.845	117,535						185,855	11/16/2005
2005-04-1118		Kansas City	MO		12/05/2005	6.125	252,928						406,350	11/16/2005
2005-04-1120		Prattville	AL		12/21/2005	6.205	427,954						686,925	11/16/2005
2005-04-1121		Shakopee	MN		02/09/2006	6.105	326,814						599,850	01/31/2006
2005-04-1123		Pocatello	ID		02/01/2006	6.035	257,111						454,725	01/11/2006
2005-04-1124		Tulsa	OK		02/28/2006	6.065	105,698						193,500	01/18/2006
2005-04-1125		Tulsa	OK		03/17/2006	6.105	72,800						141,255	03/03/2006
2005-04-1126		Columbus	OH		03/02/2006	6.145	194,361						313,470	02/20/2006
2005-04-1127		Quicy	MA		03/16/2006	6.105	49,743						210,915	02/07/2006
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other							2,855,579	0	0	0	0	0	5,221,976	XXX
0899999. Total - Mortgages in Good Standing							2,855,579	0	0	0	0	0	5,221,976	XXX
3399999. Totals							2,855,579	0	0	0	0	0	5,221,976	XXX

General Interrogatory:

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

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3				Actual Cost		Value of
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	at Time of Acquisition	Additional Investment Made After Acquisition	Land and Buildings

NONE

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Mortgages Closed by Repayment																	
2005-04-1122	Minneapolis	MN		01/18/2006	11/04/2013	357,059					0		357,059	357,059			0
2005-04-1128	Columbus	OH		03/06/2006	08/12/2013						0					(69,250)	(69,250)
0199999. Total - Mortgages Closed by Repayment						357,059	0	0	0	0	0	0	357,059	357,059	0	(69,250)	(69,250)
Mortgages With Partial Repayments																	
2005-03-1104	Lenexa	KS		09/26/2005	12/10/2013	3,511					0		3,511	3,511			0
2005-03-1106	Charlotte	NC		10/03/2005	12/13/2013	2,323					0		2,323	2,323			0
2005-03-1108	Albuquerque	NM		10/28/2005	12/06/2013	3,930					0		3,930	3,930			0
2005-03-1109	Albuquerque	NM		11/04/2005	12/03/2013	6,546					0		6,546	6,546			0
2005-03-1110	Albuquerque	NM		11/04/2005	12/03/2013	4,223					0		4,223	4,223			0
2005-03-1111	Concord	NC		09/26/2005	12/13/2013	4,036					0		4,036	4,036			0
2005-03-1113	Bakersfield	CA		11/17/2005	12/05/2013	4,592					0		4,592	4,592			0
2005-03-1115	Naples	FL		11/02/2005	12/03/2013	6,979					0		6,979	6,979			0
2005-03-1116	Escondido	CA		11/30/2005	12/03/2013	4,665					0		4,665	4,665			0
2005-03-1117	Naples	FL		12/05/2005	12/03/2013	3,032					0		3,032	3,032			0
2005-04-1118	Kansas City	MO		12/05/2005	12/02/2013	8,042					0		8,042	8,042			0
2005-04-1120	Prattville	AL		12/21/2005	12/11/2013	13,494					0		13,494	13,494			0
2005-04-1121	Shakopee	MN		02/09/2006	12/10/2013	10,250					0		10,250	10,250			0
2005-04-1123	Pocatello	ID		02/01/2006	12/06/2013	8,188					0		8,188	8,188			0
2005-04-1124	Tulsa	OK		02/28/2006	12/05/2013	5,598					0		5,598	5,598			0
2005-04-1125	Tulsa	OK		03/17/2006	12/04/2013	3,807					0		3,807	3,807			0
2005-04-1126	Columbus	OH		03/02/2006	12/03/2013	6,023					0		6,023	6,023			0
2005-04-1127	Quicy	MA		03/16/2006	12/04/2013	14,081					0		14,081	14,081			0
0299999. Total - Mortgages With Partial Repayments						113,321	0	0	0	0	0	0	113,321	113,321	0	0	0
0599999. Total Mortgages						470,380	0	0	0	0	0	0	470,380	470,380	0	(69,250)	(69,250)

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Desig-nation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated																			
000000 00 0	NYLIM-CCR I 2002 Limited Partnership	R	Wilmington	DE	New York Life Investment		04/15/2004												4.1
000000 00 0	NYLIM-CCR II 2002 Limited Partnership	R	Wilmington	DE	New York Life Investment		10/03/2006		443,305	443,305	443,305			545,330					3.3
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated									443,305	443,305	443,305	0	0	545,330	0	0	0	0	XXX
Surplus Debentures - Unaffiliated																			
29452P AB 2	Equitable Life Assurance SOS USC Surplus Note		New York	NY	Equitable Life	1	12/29/2006		1,012,033	1,111,647	1,012,033		(5,659)				77,000		0.5
638671 AK 3	Nationwide Mutual Insurance Company Surplus Note		Wilmington	DE	Transfer from Schedule D	1	08/07/2009		995,168	1,377,960	995,168		44				93,750		0.1
2399999. Total - Surplus Debentures - Unaffiliated									2,007,201	2,489,608	2,007,201	0	(5,615)	0	0	0	170,750	0	XXX
4499999. Subtotal - Unaffiliated									2,450,505	2,932,913	2,450,506	0	(5,615)	545,330	0	0	170,750	0	XXX
4699999. Totals									2,450,505	2,932,913	2,450,506	0	(5,615)	545,330	0	0	170,750	0	XXX

Sch. BA-Pt. 2
NONE

Sch. BA-Pt. 3
NONE

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	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. Government - Issuer Obligations																					
478045 AA 5	TVA JOHN SEVIER COMB 4.626 01/15/2042			1	1FE	980,535	97.493	955,948	980,535	980,532		0			4.626	4.626	JJ	20,916	45,360	01/10/2012	01/15/2042
742651 DB 5	PRIVATE EXPT FDG 4.95 11/15/2015				1	969,787	108.362	1,051,109	970,000	969,949		25			4.950	4.953	MN	6,135	48,015	11/15/2005	11/15/2015
880591 DY 5	TENN VALLEY AUTH B 4.375 06/15/2015	SD			1	1,287,858	105.746	1,374,703	1,300,000	1,297,876		1,382			4.375	4.492	JD	30,965	28,438	06/15/2005	06/15/2015
912810 DW 5	US TREASURY BONDS 7.25 5/15/2016	SD			1	1,949,063	115.781	1,736,719	1,500,000	1,605,665		(41,639)			7.250	4.100	MN	28,619	112,375	03/12/2004	05/15/2016
912810 DX 3	US TREASURY BONDS 7.50 11/15/2016	SD			1	164,166	119.156	154,903	130,000	139,387		(2,984)			7.500	4.777	MN	1,266	9,750	10/09/2003	11/15/2016
912828 CT 5	U.S. TREASURY NOTES 4.25 8/15/14	SD			1	58,978	102.547	61,528	60,000	59,912		136			4.250	4.492	FA	963	2,550	01/25/2006	08/15/2014
0199999. U.S. Government - Issuer Obligations						5,410,385	XXX	5,334,909	4,940,535	5,053,322	0	(43,080)	0	0	XXX	XXX	XXX	88,865	246,487	XXX	XXX
U.S. Government - Residential Mortgage-Backed Securities																					
3128GL WV 0	FGCI E84260 PT 6.0 7/01/2016			2	1	12,046	103.502	12,548	12,124	10,960		(179)			6.000	4.701	MON	61	727	07/10/2001	07/01/2016
31298W FC 4	FGLMC C59163 PT 7.0 10/01/2031			2	1	174,544	113.270	193,296	170,651	172,248		(195)			7.000	6.753	MON	995	11,946	01/07/2002	10/01/2031
31388T QZ 9	FNCL 614372 PT 7.0 1/01/2032			2	1	26,189	115.278	29,508	25,597	25,959		(16)			7.000	6.805	MON	149	1,792	01/25/2002	01/01/2032
31389C FZ 7	FNCL 621284 PT 6.50 12/01/2031			2	1	43,095	112.400	46,464	41,338	42,374		(60)			6.500	6.094	MON	224	2,687	02/28/2003	12/01/2031
31389N N7 6	FNCL 630514 PT 6.0 1/1/2032			2	1	68,683	110.720	76,728	69,299	68,646		119			6.000	6.086	MON	347	4,158	10/31/2002	01/01/2032
36203R TF 6	GNSF 357050 PT 8.0 5/15/2023			2	1	33,451	101.093	32,348	31,998	32,588		(130)			8.000	7.484	MON	213	2,560	01/31/1999	05/15/2023
36204C J6 9	GNSF 365785 PT 7.0 1/15/2024			2	1	5,358	100.325	5,236	5,220	5,183		(22)			7.000	6.422	MON	30	365	01/31/1999	01/15/2024
36204H EF 3	GNSF 370134 PT 6.50 12/15/2023			2	1	30,021	111.512	33,074	29,660	29,637		(62)			6.500	6.306	MON	161	1,928	01/31/1999	12/15/2023
36205C FH 8	GNSF 386368 PT 7.00 2/15/2024			2	1	6,582	115.097	7,380	6,412	6,446		(24)			7.000	6.536	MON	37	449	01/31/1999	02/15/2024
36205C KY 5	GNSF 386511 PT 7.50 5/15/2024			2	1	55,746	116.180	62,593	53,876	54,376		(377)			7.500	7.014	MON	337	4,041	01/31/1999	05/15/2024
36205F YX 5	GNSF 389626 PT 8.00 10/15/2024			2	1	14,382	118.773	16,345	13,762	13,838		(99)			8.000	7.143	MON	92	1,101	01/31/1999	10/15/2024
36206A HZ 9	GNSF 405348 PT 8.00 11/15/2024			2	1	21,483	117.773	24,210	20,557	20,934		(90)			8.000	7.481	MON	137	1,645	01/31/1999	11/15/2024
36209C 6Y 7	GNSF 468087 PT 7.0 7/15/2028			2	1	29,940	112.436	32,843	29,210	29,517		(33)			7.000	6.775	MON	170	2,045	01/31/1999	07/15/2028
36209U AE 6	GNSF 481605 PT 7.0 7/15/2029			2	1	7,626	112.248	8,644	7,701	7,626		12			7.000	7.141	MON	45	539	07/19/1999	07/15/2029
36224T NQ 9	GNSF 337999 PT 7.0 3/15/2023			2	1	42,004	112.778	46,140	40,912	41,140		(158)			7.000	6.610	MON	239	2,864	01/31/1999	03/15/2023
36225B PV 4	GNSF 781336 PT 6.00 10/15/2031			2	1	91,365	112.716	101,142	89,732	88,647		(186)			6.000	5.591	MON	449	5,384	09/19/2002	10/15/2031
36241K BU 1	GNSF 781851 PT 7.50 12/15/2028			2	1	15,761	117.950	19,144	16,231	15,849		55			7.500	8.123	MON	101	1,217	12/31/2004	12/15/2028
38378F YC 8	GNR 2013-28 IA IO 3.50 02/20/2043			234	1	446,250	15.750	442,684		394,513		(51,737)			3.500	11.497	MON	8,198	85,388	02/20/2013	02/20/2043
0299999. U.S. Government - Residential Mortgage-Backed Securities						1,124,528	XXX	1,190,327	664,277	1,060,481	0	(53,181)	0	0	XXX	XXX	XXX	11,985	130,835	XXX	XXX
0599999. Total - U.S. Government						6,534,913	XXX	6,525,236	5,604,812	6,113,803	0	(96,261)	0	0	XXX	XXX	XXX	100,850	377,322	XXX	XXX
All Other Governments - Issuer Obligations																					
056732 AG 5	BAHAMAS-COMMONWEALTH 6.95 11/20/2029		R	1	2FE	1,491,990	107.635	1,614,528	1,500,000	1,492,876		239			6.950	7.000	MN	11,873	104,250	11/17/2009	11/20/2029
0699999. All Other Governments - Issuer Obligations						1,491,990	XXX	1,614,528	1,500,000	1,492,876	0	239	0	0	XXX	XXX	XXX	11,873	104,250	XXX	XXX
1099999. Total - All Other Governments						1,491,990	XXX	1,614,528	1,500,000	1,492,876	0	239	0	0	XXX	XXX	XXX	11,873	104,250	XXX	XXX
U.S. States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																					
452151 LE 1	ILLINOIS ST 4.95 6/01/2023				1FE	1,592,876	97.415	1,578,123	1,620,000	1,605,394		1,502			4.950	5.092	JD	6,683	80,190	07/08/2003	06/01/2023
546415 E7 1	LA ST A 4.00 08/01/2029			1	1FE	480,500	99.538	497,690	500,000	480,809		309			4.000	4.341	FA	8,333		08/21/2013	08/01/2029
546415 E8 9	LA ST A 4.00 08/01/2030			1	1FE	470,585	98.684	493,420	500,000	471,001		416			4.000	4.500	FA	8,333		08/22/2013	08/01/2030
57582P R4 4	MASSACHUSETTS ST E 4.00 08/01/2032			1	1FE	464,130	99.569	497,845	500,000	464,556		426			4.000	4.570	FA	8,000		08/21/2013	08/01/2032
594610 6Q 5	MI ST 4.14 11/01/2020				1FE	1,000,000	107.587	1,075,870	1,000,000	1,000,000					4.140	4.140	MN	6,900	41,400	10/14/2010	11/01/2020
605580 6K 0	MISSISSIPPI ST D 4.131 11/01/2022			1	1FE	1,000,000	106.531	1,065,310	1,000,000	999,992		1			4.131	4.131	MN	6,885	41,310	10/21/2010	11/01/2022
605580 6S 3	MS ST SER C 3.243 10/01/2021			1	1FE	1,000,000	98.802	988,020	1,000,000	999,988		1			3.243	3.243	AO	8,108	32,430	10/06/2011	10/01/2021
677521 SX 5	OH ST SER A 4.00 02/01/2031			1	1FE	471,500	101.244	506,220	500,000	471,899		399			4.000	4.474	FA	8,333		08/20/2013	02/01/2031

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	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	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
882721 VP 5	TEXAS ST TRN MOBILITY 4.50 04/01/2033			1	1FE	496,250	101.008	505,040	500,000	496,314		64			4.500	4.558	AO	5,625	11,250	08/20/2013	04/01/2033
93974C RF 9	WA ST MTR VHCLE FUEL F 5.09 8/01/2033			1	1FE	596,215	102.967	514,859	500,000	592,959		(3,158)			5.090	3.742	FA	10,604	25,450	12/14/2012	08/01/2033
97705L WR 4	WISCONSIN ST BABS 5.50 05/01/29			1	1FE	1,000,710	105.999	1,059,990	1,000,000	1,000,573		(74)			5.500	5.489	MN	9,167	55,000	09/01/2009	05/01/2029
1199999. U.S. States, Territories & Possessions - Issuer Obligations						8,572,766	XXX	8,782,363	8,620,000	8,583,485	0	(114)	0	0	XXX	XXX	XXX	86,971	287,030	XXX	XXX
1799999. Total - U.S. States, Territories & Possessions (Direct and Guaranteed)						8,572,766	XXX	8,782,363	8,620,000	8,583,485	0	(114)	0	0	XXX	XXX	XXX	86,971	287,030	XXX	XXX
U.S. Political Subdivisions of States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																					
126775 TJ 4	CABARRUS CNTY NC 5.10 04/01/2023			1	1FE	1,000,000	107.021	1,070,210	1,000,000	999,983		1			5.100	5.100	AO	12,750	51,000	03/31/2011	04/01/2023
167486 HM 4	CHICAGO TXB C BAB 6.207 01/01/2036			1	1FE	945,438	88.858	755,293	850,000	943,432		(2,006)			6.207	5.351	JJ	26,380	26,380	01/22/2013	01/01/2036
399262 HD 9	GROSSMONT CA SCH 5.479 08/01/2025				1FE	541,710	102.268	511,340	500,000	537,093		(2,371)			5.479	4.644	FA	11,415	27,395	12/21/2011	08/01/2025
463632 4P 1	IRVINE RANCH CA WTR DIST 6.622 5/01/2040			1	1FE	1,367,080	119.071	1,190,710	1,000,000	1,359,375		(7,182)			6.622	4.323	MN	11,037	66,220	11/29/2012	05/01/2040
64966H 4J 6	NEW YORK NY 4.297 10/01/2021			1	1FE	1,000,000	105.460	1,054,600	1,000,000	1,000,000					4.297	4.297	AO	10,743	42,970	10/07/2010	10/01/2021
655867 JF 7	NORFOLK BLD AMER TX SR B 5.45 3/1/25			1	1FE	1,036,040	113.642	1,136,420	1,000,000	1,029,218		(1,901)			5.450	5.103	MS	18,167	54,500	01/27/2010	03/01/2025
675383 LB 7	OCEANSIDE CA SCH DIST C 0.00 8/1/2049				1FE	234,380	11.313	226,260	2,000,000	257,913		14,427				5.840	FA			04/12/2012	08/01/2049
717883 LV 2	PHILADELPHIA SD A 5.995 09/01/2030			1	1FE	1,000,000	97.617	976,170	1,000,000	1,000,221		(8)			5.995	5.993	MS	19,983	59,950	11/23/2011	09/01/2030
73723R SQ 7	PORTSMOUTH VA REF B 4.541 02/01/2037			1	1FE	1,000,000	90.801	908,010	1,000,000	1,000,046		46			4.541	4.540	FA	23,210		06/05/2013	02/01/2037
796269 VA 3	SAN ANTONIO ISD TX 4.006 08/15/2028			1	1FE	1,000,000	99.931	999,310	1,000,000	999,987		1			4.006	4.006	FA	15,134	40,060	08/24/2011	08/15/2028
798755 DQ 4	SAN MARCOS CA SCH DIST B 0.00 8/1/2051				1FE	260,549	11.709	287,456	2,455,000	286,297		15,910				5.800	FA			04/26/2012	08/01/2051
799017 JX 7	SAN MATEO CA UNION HIGH A 0 09/01/2037			1	1FE	113,175	26.444	132,220	500,000	126,285		7,134				5.900	MS			01/26/2012	09/01/2037
941247 N2 0	WATERBURY CT 7.089 12/01/2038				1FE	1,000,000	100.891	1,008,910	1,000,000	999,861		2			7.089	7.090	JD	5,908	70,890	09/02/2009	12/01/2038
969078 QM 9	WILL CNTY IL SD 0.00 11/01/2027				1FE	260,481	42.915	351,903	820,000	342,122		20,951				6.420	MS			09/02/2009	11/01/2027
1899999. U.S. Political Subdivisions of States, Territories & Possessions - Issuer Obligations						10,758,853	XXX	10,608,812	15,125,000	10,881,831	0	45,004	0	0	XXX	XXX	XXX	154,724	439,365	XXX	XXX
2499999. Total - U.S. Political Subdivisions of States, Territories & Possessions						10,758,853	XXX	10,608,812	15,125,000	10,881,831	0	45,004	0	0	XXX	XXX	XXX	154,724	439,365	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																					
09089T AY 7	BIRMINGHAM AL B 6.00 04/01/2022			1	1FE	915,000	111.034	1,015,961	915,000	915,079		(14)			6.000	5.998	AO	13,725	54,900	02/16/2011	04/01/2022
167725 AC 4	CHICAGO TRANSIT SER A 6.899 12/01/2040			1	1FE	625,500	111.762	558,810	500,000	623,277		(2,223)			6.899	4.901	JD	2,875	17,248	05/29/2013	12/01/2040
167725 AF 7	CHICAGO TRANSIT SER B 6.899 12/01/2040			1	1FE	625,720	112.940	564,700	500,000	623,492		(2,228)			6.899	4.898	JD	2,875	17,248	05/29/2013	12/01/2040
19633S AB 9	CO ST BRIDGE ENT BAB A 6.078 12/01/2040			1	1FE	1,263,870	113.536	1,135,360	1,000,000	1,259,431		(4,439)			6.078	4.214	JD	5,065	60,780	05/23/2013	12/01/2040
213248 BB 2	COOK CO IL SALE TAX 5.354 11/15/2035			1	1FE	750,000	95.578	716,835	750,000	749,939		(61)			5.354	5.355	MN	5,131	12,493	07/12/2013	11/15/2035
34160P DF 3	FLORIDA ST 6.825 08/01/2029			1	1FE	1,000,000	106.405	1,064,050	1,000,000	999,880		4			6.825	6.826	FA	28,438	68,250	10/29/2009	08/01/2029
358266 CA 0	FRESNO PENSION A 0.00 8/15/2023				1FE	560,850	57.851	578,510	1,000,000	611,393		30,480				5.180	FA			04/19/2012	08/15/2023
38611T AJ 6	GRAND PARKWAY TX TOLL 0/5.30 10/1/2032			1	1FE	587,530	60.342	603,420	1,000,000	600,540		13,010				5.300	AO			07/17/2013	10/01/2032
38611T AV 9	GRAND PARKWAY TX E 5.184 10/01/2042			1	1FE	500,000	102.028	510,140	500,000	499,964		(36)			5.184	5.184	AO	6,480	4,320	07/17/2013	10/01/2042
438701 RE 6	HONOLULU HI WSTEWTR B 5.193 07/01/2024			1	1FE	1,000,000	102.649	1,026,490	1,000,000	1,000,088		(11)			5.193	5.191	JJ	25,965	51,930	10/27/2010	07/01/2024
54473E NS 9	LA CNTY CA PUB WKS BAB 7.618 08/01/2040			1	1FE	1,000,390	118.437	888,278	750,000	996,155		(4,113)			7.618	5.302	FA	23,806	57,135	12/14/2012	08/01/2040
575832 UG 3	MA ST BAB 5.788 05/01/2025			1	1FE	1,000,000	110.848	1,108,480	1,000,000	999,934		4			5.788	5.789	MN	9,647	57,880	12/10/2010	05/01/2025
592098 G5 0	MET GOVT NASH TN 6.568 07/01/2037			1	1FE	1,000,000	116.147	1,161,470	1,000,000	1,000,044		(1)			6.568	6.568	JJ	32,840	65,680	12/09/2010	07/01/2037
598022 FC 0	MIDPENINSULA CA OPEN SPACE 0.00 9/1/2041			1	1FE	401,620	18.274	426,698	2,335,000	450,111		26,003				6.040	MS			01/20/2012	09/01/2041
646139 D7 7	NJ TPK AUTH REV 4.252 1/01/2016				1FE	75,000	103.669	77,752	75,000	75,000		(0)			4.252	4.252	JJ	1,595	3,189	07/21/2005	01/01/2016
649902 7P 2	NY DORM AUTH-F 3.05 08/15/2021				1FE	992,990	100.431	1,004,310	1,000,000	994,368		645			3.050	3.134	FA	11,522	30,500	10/05/2011	08/15/2021
709223 UA 7	PA TPK TXB SER B-2 6.70 06/01/2018				1FE	1,151,340	110.758	1,107,580	1,000,000	1,093,916		(18,906)			6.700	4.340	JD	5,583	67,000	10/20/2010	06/01/2018
71781L AT 6	PHILADELPHIA PA PENSION B 0.0 4/15/15				1FE	592,030	95.381	953,810	1,000,000	892,396		75,594				9.050	AO			05/08/2009	04/15/2015
73358W EK 6	PORT AUTH NY&NJ 168 4.926 10/1/2051				1FE	512,845	94.898	474,490	500,000	512,645		(118)			4.926	4.781	AO	6,158	24,630	12/21/2011	10/01/2051

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	Foreign	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
783186 NH 8	RUTGERS NJ ST UNIV BAB 5.665 5/1/2040			1	1FE	628,885	109.170	545,850	500,000	626,187		(2,607)			5.665	4.091	MN	4,721	28,325	12/13/2012	05/01/2040
79768H AK 4	SAN FRAN CITY PUC BABS 5.75 10/01/2035			1	1FE	256,640	100.995	252,488	250,000	256,600		(40)			5.750	5.540	AO	3,594	7,188	08/19/2013	10/01/2035
89602N VD 3	TRIBORO BRDG NY BABS 4.05 11/15/2021			1	1FE	1,000,000	105.250	1,052,500	1,000,000	1,000,000					4.050	4.050	MN	5,175	40,500	10/21/2010	11/15/2021
913366 EQ 9	UNIV OF CALIFORNIA CA 6.398 05/15/2031			1	1FE	594,120	110.988	554,940	500,000	588,222		(3,168)			6.398	4.880	MN	4,088	31,990	01/27/2012	05/15/2031
914440 KZ 4	UNIV MA BLDG AUTH 3.95 11/01/2022			1	1FE	1,000,000	100.574	1,005,740	1,000,000	999,987		1			3.950	3.950	MN	6,583	39,500	10/22/2010	11/01/2022
91476P FW 3	UNIV OK REV A 5.526 07/01/2033			1	1FE	500,000	100.109	500,545	500,000	499,954		(46)			5.526	5.527	JJ	7,291		08/23/2013	07/01/2033
91528N AA 9	UNM SANDOVAL REG MD 4.50 07/20/2036			1	1FE	1,000,000	96.441	964,410	1,000,000	999,944		1			4.500	4.500	JJ	20,125	45,000	10/07/2010	07/20/2036
927781 L4 4	VA ST CLG BLDG AUTH B 4.00 02/01/2027			1	1FE	487,500	103.779	518,895	500,000	487,757		257			4.000	4.246	FA	8,333		08/20/2013	02/01/2027
2599999. U.S. Special Revenue & Assessment Obligations - Issuer Obligations						20,021,830	XXX	20,372,511	22,075,000	20,356,305	0	107,990	0	0	XXX	XXX	XXX	241,613	785,684	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Residential Mortgage-Backed Securities																					
31340Y FN 4	FHR 19 F PAC 8.50 3/15/20			2	1	12,232	106.161	12,566	11,837	11,506		(19)			8.500	8.286	MON	131	1,046	01/31/1999	03/15/2020
3136A9 7F 9	FNR 2012-136 ID IO 3.50 09/25/2041			234	1	2,467,813	13.156	2,954,216		1,947,549		(488,055)			3.500	24.162	MON	65,493	825,932	11/14/2012	09/25/2041
3136A9 HL 5	FNR 2012-110 NI IO 3.50 10/25/2042			234	1	348,048	16.037	549,330		231,128		(109,189)			3.500	37.087	MON	9,991	146,545	11/27/2012	10/25/2042
3136AC FK 2	FNR 2013-4 GI IO 3.0 02/25/2043			234	1	467,081	13.375	499,013		407,577		(59,504)			3.000	10.394	MON	9,327	67,016	04/29/2013	02/25/2043
3136AC HE 4	FNR 2013-17 MI IO 3.00 10/25/2041			234	1	627,603	13.000	687,306		543,714		(83,889)			3.000	13.817	MON	13,217	136,410	02/25/2013	10/25/2041
3136AE E6 0	FNR 2013-59 CI IO PAC 2.50 06/25/2028			234	1	345,078	11.563	380,595		311,601		(33,477)			2.500	9.121	MON	6,858	49,606	05/02/2013	06/25/2028
3137AX R9 6	FHR 4153 DI IO 2.5 05/15/2041			234	1	447,046	12.000	478,085		385,992		(61,054)			2.500	11.145	MON	8,300	94,372	01/09/2013	05/15/2041
3137B1 ZL 9	FHR 4204 QI IO PAC 3.0 07/15/2042			234	1	520,000	13.500	525,905		470,206		(49,794)			3.000	10.396	MON	9,739	69,231	05/02/2013	07/15/2042
31392E 4T 4	FNR 2002-72 DB SEQ 4.50 11/25/2017			2	1	104,772	104.717	113,491	108,379	107,395		557			4.500	4.947	MON	406	4,877	10/04/2002	11/25/2017
31393A V6 1	FNGT 2003-T4 2A5 SEQ STEP 09/26/33RE			2	1	2,029,190	109.680	2,112,090	1,925,684	2,068,667		39,931			5.407	4.531	MON	1,735	112,799	12/14/2012	09/26/2033
31393Q YC 0	FHR 2611 UH SEQ 4.50 5/15/2018			2	1	382,208	105.660	434,820	411,529	404,465		3,376			4.500	5.379	MON	1,543	18,519	12/01/2003	05/15/2018
31393V MS 7	FHR 2628 AD NSJ ZX 4.0 6/15/2018			2	1	106,599	105.097	109,162	103,868	104,888		(472)			4.000	3.446	MON	346	4,155	12/31/2007	06/15/2018
31394B 7J 7	FNR 2005-32 AE SEQ 5.0 4/25/2025			2	1	979,390	109.881	1,123,193	1,022,194	996,111		3,323			5.000	5.426	MON	4,259	51,110	10/11/2005	04/25/2025
31394H LY 5	FHR 2663 BC SEQ 4.0 8/15/2018			2	1	578,331	105.020	692,520	659,419	640,254		8,564			4.000	5.442	MON	2,198	26,377	08/20/2003	08/15/2018
31394J YA 9	FHR 2697 LG SEQ 4.50 10/15/2023			2	1	607,598	107.785	724,648	672,308	644,002		5,115			4.500	5.473	MON	2,521	30,254	10/07/2003	10/15/2023
31394K BC 7	FHR 2690 DK SEQ 4.0 10/15/2018			2	1	476,085	105.252	548,293	520,934	509,879		4,793			4.000	4.998	MON	1,736	20,837	10/02/2003	10/15/2018
31394Y LP 7	FHR 2802 BC SEQ 5.0 5/15/2019			2	1	454,015	106.212	512,912	482,914	475,941		3,552			5.000	5.778	MON	2,012	24,146	05/10/2004	05/15/2019
2699999. U.S. Special Revenue - Residential Mortgage-Backed Securities						10,953,088	XXX	12,458,146	5,919,066	10,260,875	0	(816,243)	0	0	XXX	XXX	XXX	139,815	1,683,231	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Other Loan-Backed and Structured Securities																					
59465M C9 4	MI ST HSG DEV AUTH B2 5.622 10/01/2036			1	1FE	990,000	95.142	951,420	1,000,000	990,301		205			5.622	5.699	AO	14,055	56,220	02/08/2012	10/01/2036
2899999. U.S. Special Revenue - Other Loan-Backed and Structured Securities						990,000	XXX	951,420	1,000,000	990,301	0	205	0	0	XXX	XXX	XXX	14,055	56,220	XXX	XXX
3199999. Total - U.S. Special Revenue & Special Assessment Obligations						31,964,918	XXX	33,782,076	28,994,066	31,607,482	0	(708,048)	0	0	XXX	XXX	XXX	395,483	2,525,135	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																					
001055 AJ 1	AFLAC INC 4.00 02/15/2022			1	1FE	998,200	100.646	1,006,463	1,000,000	998,492		154			4.000	4.022	FA	15,111	40,000	02/08/2012	02/15/2022
00440E AG 2	ACE INA HOLDINGS 5.875 06/15/2014			1	1FE	1,342,185	102.419	1,331,450	1,300,000	1,302,687		(5,681)			5.875	5.409	JD	3,394	76,375	07/25/2005	06/15/2014
020002 30 9	ALLSTATE CORP 5.1 1/15/2053			1	2FE	500,000	24.110	482,200	500,000	499,997		(3)				5.132		6,375	19,479	01/03/2013	01/15/2053
02361D AG 5	AMEREN ILLINOIS 9.75 11/15/2018			1	1FE	1,476,315	132.126	1,981,895	1,500,000	1,485,816		2,168			9.750	10.000	MN	18,688	146,250	10/20/2008	11/15/2018
03938L AL 8	ARCELORMITTAL 9.00 02/15/2015		R	1	3FE	494,655	108.401	542,003	500,000	498,711		1,040			9.500	9.749	FA	17,944	47,500	05/14/2009	02/15/2015
05523R AB 3	BAE SYSTEMS PLC 4.75 10/11/2021		R	1	2FE	998,980	103.099	1,030,990	1,000,000	999,167		87			4.750	4.763	AO	10,556	47,500	10/05/2011	10/11/2021
06406H BY 4	BANK OF NY MELLON 3.55 09/23/2021			1	1FE	999,330	101.647	1,016,475	1,000,000	999,462		59			3.550	3.558	MS	9,664	35,500	09/16/2011	09/23/2021
06423A AV 5	BANK ONE CORP 4.90 04/30/2015				1FE	1,292,135	105.213	1,367,774	1,300,000	1,298,892		787			4.900	4.967	AO	10,794	63,700	04/07/2003	04/30/2015
06739G BP 3	BARCLAYS BK PLC 5.14 10/14/2020		R	1	2FE	999,300	106.663	1,066,633	1,000,000	999,488		62			5.140	5.149	AO	10,994	51,400	10/06/2010	10/14/2020

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	Foreign	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
06740L 8C 2	BARCLAYS BK PLC 7.625 11/21/2022		R		3FE	513,750	106.613	533,065	500,000	512,858		(892)			7.625	7.228	MN	4,236	38,125	01/11/2013	11/21/2022
073902 KF 4	BEAR STEARNS CO 5.30 10/30/2015				1FE	89,697	107.745	96,971	90,000	89,937		40			5.300	5.341	AO	808	4,770	10/24/2005	10/30/2015
084423 AC 6	BERKLEY W.R. 8.70 01/01/2022				2FE	977,500	121.790	1,217,896	1,000,000	983,067		1,396			8.700	9.001	JJ	43,500	87,000	06/08/2009	01/01/2022
097023 AX 3	BOEING CO 6 03/15/39	SD		1	1FE	997,040	132.361	1,323,606	1,000,000	997,267		40			6.875	6.898	MS	20,243	68,750	03/30/2009	03/15/2039
09751W AA 9	BOLDINI LTD 3.6 07/19/35		R	1	1FE	1,000,000	87.893	878,934	1,000,000	999,981		1			3.600	3.600	JJ	16,200	36,000	12/13/2011	07/19/2035
162809 AA 5	CHECKERS DRIVE-IN 11.00 12/01/2017			1	4FE	505,625	111.000	555,000	500,000	504,406		(1,136)			11.000	10.641	JD	4,583	57,292	11/27/2012	12/01/2017
172967 AR 2	CITIGROUP INC 6.625 01/15/2028				1FE	1,555,632	115.627	1,503,155	1,300,000	1,483,239		(8,686)			6.625	5.198	JJ	39,713	86,125	06/18/2003	01/15/2028
172967 BU 4	CITIGROUP INC 5.875 02/22/2033				2FE	864,800	102.900	1,029,000	1,000,000	879,007		2,933			5.875	7.035	FA	21,052	58,750	05/22/2008	02/22/2033
172967 CT 6	CITIGROUP INC 5.85 12/11/2034				1FE	260,297	108.296	296,730	274,000	262,034		272			5.850	6.226	JD	891	16,029	05/01/2006	12/11/2034
186108 CJ 3	CLEVE ELEC ILLUM 5 08/15/24			1	2FE	994,660	108.306	1,083,064	1,000,000	995,790		284			5.500	5.553	FA	20,778	55,000	08/13/2009	08/15/2024
201615 CY 5	COMM CREDIT CO 7.875 02/01/2025				1FE	699,010	120.735	784,775	650,000	682,808		(1,882)			7.875	7.206	FA	21,328	51,188	04/24/2001	02/01/2025
22546D AA 4	CREDIT SUISSE 6.50 08/08/2023		R		2FE	1,000,000	104.669	1,046,692	1,000,000	1,000,000					6.500	6.500	FA	25,819		08/01/2013	08/08/2023
25250* AA 2	DIALOG TELECOM TL 14.00 1/17/2018			1	4Z	917,516	100.492	921,985	917,473	917,516					14.000	14.244	MJSD	358	122,356	12/31/2013	01/17/2018
25468P CN 4	DISNEY (WALT) CO 2.75 08/16/2021			1	1FE	987,170	96.482	964,816	1,000,000	989,875		1,171			2.750	2.899	FA	10,313	27,500	08/17/2011	08/16/2021
260543 BX 0	DOW CHEMICAL CO 8.55 05/15/2019			1	2FE	392,190	129.540	509,091	393,000	392,485		73			8.550	8.581	MN	4,294	33,602	05/07/2009	05/15/2019
26483E AG 5	DUN & BRADSTREET 4.375 12/01/2022			1	2FE	495,135	96.554	482,771	500,000	495,561		396			4.375	4.497	JD	1,823	21,753	11/28/2012	12/01/2022
268789 AB 0	E.ON INTL FIN BV 6.65 04/30/2038		R	1	1FE	995,720	120.266	1,202,660	1,000,000	996,056		64			6.650	6.683	AO	11,268	66,500	04/15/2008	04/30/2038
26884L AA 7	EQT CORP 8 06/01/19			1	2FE	996,680	121.505	1,215,045	1,000,000	997,934		293			8.125	8.173	JD	6,771	81,250	05/12/2009	06/01/2019
283677 AX 0	EL PASO ELEC CO 7 03/15/38			1	2FE	991,460	123.537	1,235,367	1,000,000	991,841		116			7.500	7.574	MS	22,083	75,000	05/29/2008	03/15/2038
29265W AA 6	ENEL SPA 8.75 09/24/2073		R	1	3FE	495,915	108.671	543,354	500,000	495,916		1			8.750	8.822	MS	11,788		09/17/2013	09/24/2073
29364N AP 3	ENTERGY MISSISSIPPI 6.64 07/01/2019			1	2FE	999,360	115.624	1,156,235	1,000,000	999,637		53			6.640	6.648	JJ	33,200	66,400	06/09/2009	07/01/2019
29365P AP 7	ENTERGY GULF ST 5.59 10/01/24			1	1FE	999,200	111.945	1,119,451	1,000,000	999,362		42			5.590	5.598	AO	13,975	55,900	09/29/2009	10/01/2024
29365P AQ 5	ENTERGY GULF STATES 3.95 10/01/2020			1	1FE	998,610	104.103	1,041,035	1,000,000	999,004		126			3.950	3.967	AO	9,875	39,500	09/27/2010	10/01/2020
30251B AB 4	FMR LLC 6.45 11/15/2039			1	1FE	997,720	113.849	1,138,493	1,000,000	997,877		31			6.450	6.467	MN	8,242	64,500	10/28/2009	11/15/2039
30251B AD 0	FMR LLC 4.95 02/01/2033			1	1FE	499,370	96.469	482,344	500,000	499,387		17			4.950	4.960	FA	10,313	12,375	01/29/2013	02/01/2033
316773 CH 1	FIFTH THIRD BANK 8 03/01/38				2FE	1,000,460	132.011	1,320,114	1,000,000	1,000,421		(5)			8.250	8.246	MS	27,500	82,500	02/28/2008	03/01/2038
362251 AA 8	GRD HOLDING III 10.75 06/01/2019			1	4FE	503,750	109.000	545,000	500,000	503,215		(512)			10.750	10.564	JD	4,479	53,750	12/07/2012	06/01/2019
36962G XZ 2	GEN ELEC CAP CRP MTNA 6.75 03/15/2032			1	1FE	1,408,992	123.824	1,609,709	1,300,000	1,391,977		(2,701)			6.750	6.101	MS	25,838	87,750	04/20/2006	03/15/2032
37247D AE 6	GENWORTH FINL 5.75 06/15/2014			1	2FE	649,071	102.347	665,254	650,000	649,945		115			5.750	5.769	JD	1,661	37,375	06/09/2004	06/15/2014
39121J AG 5	GREAT RIVER ENERGY 7.233 07/01/38			1	1FE	917,040	118.175	1,083,710	917,040	916,924		5			7.233	7.234	JJ	33,165	66,330	04/23/2008	07/01/2038
40066N AA 4	GUANAY FI LTD 6.00 12/15/2020		R		3FE	300,000	102.750	308,250	300,000	299,980		(20)			6.000	6.048	MJSD	2,750		11/04/2013	12/15/2020
404280 AJ 8	HSBC HLDGS PLC 6.80 06/01/2038		R	1	1FE	997,830	122.850	1,228,504	1,000,000	997,994		31			6.800	6.817	JD	5,667	68,000	05/19/2008	06/01/2038
449786 AY 8	ING BANK NV 5.80 09/25/2023		R		2FE	497,715	103.706	518,532	500,000	497,761		46			5.800	5.861	MS	7,733		09/16/2013	09/25/2023
458140 AN 0	INTEL CORP 4.00 12/15/2032			1	1FE	495,575	92.051	460,253	500,000	495,732		149			4.000	4.065	JD	889	20,222	12/04/2012	12/15/2032
472319 AL 6	JEFFERIES GROUP 5.125 01/20/2023			1	2FE	498,605	101.146	505,731	500,000	498,711		106			5.125	5.161	JJ	11,460	12,955	01/15/2013	01/20/2023
478160 AL 8	JOHNSON&JOHNSON 4.95 05/15/2033				1FE	634,615	107.862	701,100	650,000	637,697		365			4.950	5.105	MN	4,111	32,175	06/27/2003	05/15/2033
50075N AW 4	KRAFT FOODS INC 6.875 01/26/2039				2FE	2,960,310	123.066	3,691,974	3,000,000	2,963,665		526			6.875	6.978	JJ	88,802	206,250	05/19/2008	01/26/2039
53079E AM 6	LIBERTY MUTUAL 7.50 08/15/2036			1	2FE	887,230	120.610	1,206,101	1,000,000	894,402		1,499			7.500	8.564	FA	28,333	75,000	05/22/2008	08/15/2036
534187 AW 9	LINCOLN NATL CRP 6.30 10/09/2037			1	2FE	934,410	114.823	1,148,233	1,000,000	939,350		1,003			6.300	6.819	AO	14,350	63,000	05/22/2008	10/09/2037
539830 AY 5	LOCKHEED MARTIN 3.35 09/15/2021			1	1FE	994,440	98.954	989,544	1,000,000	995,564		495			3.350	3.416	MS	9,864	33,500	09/07/2011	09/15/2021
55608X AA 5	MACQUARIE BK LTD 6.625 04/07/2021		R		2FE	998,050	110.688	1,106,880	1,000,000	998,464		160			6.625	6.652	AO	15,458	66,250	03/31/2011	04/07/2021

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	Foreign	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
589331 AC 1	MERCH SHARP 6.30 01/01/2026				1FE	1,952,343	119.454	1,935,148	1,620,000	1,839,725		(13,274)			6.300	4.800	JJ	51,030	102,060	06/17/2003	01/01/2026
59748T AA 7	MIDLAND COGEN 6.00 03/15/2025			1	2FE	940,464	103.384	972,288	940,464	940,507		(5)			6.000	5.999	MS	16,615	56,428	08/17/2011	03/15/2025
617446 V7 1	MORGAN STANLEY SER F 6.25 08/28/2017 MTN				1FE	835,000	114.460	1,144,598	1,000,000	916,667		18,507			6.250	8.974	FA	21,354	62,500	09/19/2008	08/28/2017
629568 AX 4	NABORS INDS INC 4.625 09/15/2021			1	2FE	996,540	100.439	1,004,389	1,000,000	997,242		291			4.625	4.668	MS	13,618	46,250	08/16/2011	09/15/2021
650119 AA 8	NEW YORK UNIV 5.236 07/01/32			1	1FE	1,085,000	108.416	1,084,161	1,000,000	1,069,727		(4,956)			5.236	4.416	JJ	26,180	52,360	09/28/2010	07/01/2032
652478 BC 1	NEWS AMER HLDGS 7.43 10/01/2026				2FE	2,095,519	121.874	2,376,544	1,950,000	2,049,336		(4,767)			7.430	6.825	AO	36,221	144,885	01/31/1999	10/01/2026
65364U AA 4	NIAGARA MOHAWK 4.881 08/15/2019			1	1FE	1,000,000	110.530	1,105,300	1,000,000	1,000,000					4.881	4.881	FA	18,439	48,810	08/03/2009	08/15/2019
65557C AJ 2	NORDEA BANK AB 4.875 01/27/2020		R		1FE	1,079,050	108.378	1,083,784	1,000,000	1,054,695		(7,853)			4.875	3.856	JJ	20,854	48,750	09/27/2010	01/27/2020
67021B AE 9	NII CAPITAL CORP 7.625 04/01/2021			1	5FE	370,000	41.250	206,250	500,000	206,250			163,750		7.625	10.304	AO	9,531	38,125	02/05/2013	04/01/2021
67740Q AG 1	OHIO NAT FINAN 6.625 05/01/2031			1	1FE	996,910	110.146	1,101,462	1,000,000	997,146		86			6.625	6.653	MN	11,042	66,250	04/19/2011	05/01/2031
69318F AB 4	PBF HOLDING CO LLC 8.25 02/15/2020			1	3FE	492,825	108.500	542,500	500,000	494,130		706			8.250	8.500	FA	15,583	41,250	01/27/2012	02/15/2020
69351U AP 8	PPL ELECTRIC UTIL 3.00 09/15/2021			1	1FE	991,910	98.403	984,031	1,000,000	993,599		725			3.000	3.094	MS	8,833	30,000	08/18/2011	09/15/2021
694476 AD 4	PACIFIC LIFECORP 5.125 01/30/2043			1	2FE	493,875	91.286	456,428	500,000	493,965		90			5.125	5.206	JJ	10,748	13,382	01/16/2013	01/30/2043
713448 BW 7	PEPSICO INC 3.00 08/25/2021			1	1FE	993,930	98.547	985,470	1,000,000	995,189		550			3.000	3.071	FA	10,500	30,000	08/22/2011	08/25/2021
714239 AA 8	PERMIAN HOLDINGS INC 10.50 01/15/2018			1	4FE	511,875	98.250	491,250	500,000	510,535		(1,340)			10.500	9.781	JJ	24,208	22,313	05/29/2013	01/15/2018
717081 CY 7	PFIZER INC 7.20 03/15/2039	SD		1	1FE	1,069,960	135.127	1,351,271	1,000,000	1,065,781		(990)			7.200	6.658	MS	21,200	72,000	03/30/2009	03/15/2039
718507 BH 8	PHILLIPS PETE 6.65 07/15/2018			1	1FE	1,991,387	119.800	2,336,098	1,950,000	1,964,642		(2,697)			6.650	6.456	JJ	59,795	129,675	01/31/1999	07/15/2018
72650R AT 9	PLAINS ALL AMER PIPELINE 6.50 05/01/2018				2FE	1,505,000	117.054	2,341,085	2,000,000	1,714,419		49,543			6.500	10.707	MN	21,667	130,000	10/16/2008	05/01/2018
742651 DM 1	PRIVATE EXPT FDG 2.80 05/15/2022				1FE	2,990,610	96.108	2,883,252	3,000,000	2,992,452		789			2.800	2.834	MN	10,733	84,000	09/26/2011	05/15/2022
754730 AD 1	RAYMOND JAMES 5 04/01/24			1	2FE	500,380	106.555	532,773	500,000	500,346		(24)			5.625	5.616	AO	7,031	28,125	03/23/2012	04/01/2024
75884R AS 2	REGENCY CENTERS 4.80 04/15/2021			1	2FE	998,600	103.685	1,036,851	1,000,000	998,968		116			4.800	4.817	AO	10,133	48,000	09/30/2010	04/15/2021
767201 AD 8	RIO TINTO FINANCE 7.125 07/15/2028		R	1	1FE	993,190	123.451	1,234,513	1,000,000	994,285		217			7.125	7.189	JJ	32,854	71,250	06/24/2008	07/15/2028
771196 AU 6	ROCHE HLDGS INC 7.00 03/01/2039			1	1FE	1,051,810	132.193	1,321,927	1,000,000	1,048,783		(744)			7.000	6.600	MS	23,333	70,000	03/30/2009	03/01/2039
806854 AB 1	SCHLUMBERGER INV 3.30 09/14/2021		R	1	1FE	996,790	98.025	980,251	1,000,000	997,437		287			3.300	3.338	MS	9,808	33,000	09/07/2011	09/14/2021
813084 A* 1	SEBRING 11.50 4/25/2018				4Z	682,982	100.152	717,142	716,054	681,059		(83)			11.500	13.798	MJSD.	15,719	26,383	12/27/2013	04/25/2018
828807 BT 3	SIMON PROP GP LP 6.10 05/01/2016			1	1FE	647,147	110.410	717,664	650,000	649,165		324			6.100	6.160	MN	6,608	39,650	05/12/2006	05/01/2016
83614K AA 7	SOURCE GAS 5.90 04/01/2017			1	2FE	996,850	106.500	1,065,000	1,000,000	998,757		337			5.900	5.986	JAJO	14,750	59,000	04/11/2007	04/01/2017
837004 CB 4	SOUTH CAROLINA E&G 6.05 01/15/2038			1	1FE	951,220	116.997	1,169,972	1,000,000	954,986		773			6.050	6.420	JJ	27,897	60,500	06/17/2008	01/15/2038
84755T AD 9	SPECTRA ENERGY 5.65 03/01/20			1	2FE	997,880	108.882	1,088,822	1,000,000	998,613		183			5.650	5.677	MS	18,833	56,500	08/25/2009	03/01/2020
853254 AK 6	STANDARD CHARTERED 5.30 01/09/2043		R		1FE	499,480	95.554	477,768	500,000	499,485		5			5.300	5.307	JJ	12,661	13,103	01/08/2013	01/09/2043
860630 30 0	STIFEL FINANCIAL 5.375 12/31/2022			1	2FE	1,000,000	24.990	999,600	1,000,000	1,002,353		2,073				5.277		13,438	43,896	12/18/2012	12/31/2022
86614R AB 3	SUMMIT MATERIALS 10.50 01/31/2020			1	4FE	301,125	109.750	329,250	300,000	300,836		(158)			10.500	10.414	JJ	13,213	31,500	01/24/2012	01/31/2020
86764P AE 9	SUNOCO INC 9.625 04/15/2015			1	2FE	497,145	110.606	553,031	500,000	499,226		540			9.625	9.756	AO	10,160	48,125	03/26/2009	04/15/2015
872540 AM 1	TJX COS INC 6.95 04/15/2019			1	1FE	998,120	120.835	1,208,354	1,000,000	998,866		172			6.950	6.976	AO	14,672	69,500	04/02/2009	04/15/2019
88732J AR 9	TIME WARNER CABLE 7.50 04/01/2014			1	2FE	995,340	101.626	1,016,265	1,000,000	999,728		1,050			7.500	7.613	AO	18,750	75,000	03/23/2009	04/01/2014
89054X AA 3	TOPAZ SOLAR FARM 5.75 09/30/2039			1	2FE	1,250,000	101.611	1,270,132	1,250,000	1,250,108		(6)			5.750	5.749	MS	18,168	71,875	02/16/2012	09/30/2039
90261X GD 8	UBS AG STAMFORD 4.875 08/04/20		R		1FE	519,642	111.079	542,064	488,000	510,598		(2,934)			4.875	4.067	FA	9,714	23,790	10/05/2010	08/04/2020
911308 AA 2	UPS OF AMER INC 8.375 04/01/2020				1FE	664,922	129.131	671,483	520,000	582,815		(8,062)			8.375	6.026	AO	10,888	43,550	01/31/1999	04/01/2020
913017 BQ 1	UNITED TECH CORP 6.125 02/01/2019			1	1FE	2,240,100	118.169	2,363,381	2,000,000	2,141,325		(24,198)			6.125	4.552	FA	51,042	122,500	08/04/2009	02/01/2019
91324P BK 7	UNITEDHEALTH GRP 6.875 02/15/2038			1	1FE	984,750	123.899	1,238,991	1,000,000	985,884		221			6.875	6.997	FA	25,972	68,750	02/04/2008	02/15/2038
920355 AF 1	VALSPAR CORP 7.25 06/15/2019			1	2FE	497,870	118.397	591,985	500,000	498,647		195			7.250	7.311	JD	1,611	36,250	06/16/2009	06/15/2019
92334N AC 7	VEOLIA ENVIRONMENT 6.75 06/01/2038		R	1	2FE	989,710	109.065	1,090,649	1,000,000	990,443		149			6.750	6.831	JD	5,625	67,500	05/21/2008	06/01/2038

Annual Statement for the year 2013 of the **CONTINENTAL GENERAL INSURANCE COMPANY**

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	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
927804 EZ 3	VIRGINIA EL&PWR A 5.40 01/15/2016	SD		1	1FE	648,310	109.000	708,501	650,000	649,579		190			5.400	5.434	JJ	16,185	35,100	01/10/2006	01/15/2016
94874R AU 0	WEINGARTEN RLTY MTNA 6.88 06/25/2027				2FE	666,315	111.428	724,281	650,000	661,759		(525)			6.880	6.674	MS	13,168	44,720	08/02/2001	06/25/2027
957576 AA 9	WESTERN & SOUTHERN FIN 5.75 07/15/2033			1	1FE	901,030	100.058	1,000,577	1,000,000	907,528		2,275			5.750	6.599	JJ	26,514	57,500	12/20/2010	07/15/2033
966629 AA 5	WHITNEY NATL BK BKNT 5.875 04/01/2017				2FE	1,996,500	105.643	2,112,859	2,000,000	1,998,658		365			5.875	5.898	AO	29,375	117,500	03/15/2007	04/01/2017
3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations						90,862,655	XXX	100,425,701	90,726,032	90,523,604	0	2,830	163,750	0	XXX	XXX	XXX	1,615,308	5,340,029	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																					
001990 AJ 9	ASG 2010-2 G70 SEQ CSTR 01/28/2037 RE			2	1FM	602,250	83.410	688,133	825,000	643,207		22,374			2.016	6.719	MON	1,386	17,212	02/23/2012	01/28/2037
02146P AF 2	CWALT 2006-HY12 A5 NAS CSTR 08/25/2036				1FM	962,156	91.714	1,375,714	1,500,000	957,643		3,687			3.809	8.004	MON	4,761	69,116	01/19/2012	08/25/2036
02149M AB 5	CWALT 2007-J1 1A2 SEQ 5.75 03/25/2037			2	1FM	786,951	84.880	807,207	950,998	788,811		(1,435)			5.750	6.249	MON	4,557	12,322	09/13/2013	03/25/2037
059475 AG 8	BOAA 2007-2 2A2 NAS SSNR 6.00 06/25/37			2	1FM	270,690	75.500	281,406	372,723	265,660		(4,072)			6.000	5.458	MON	1,864	5,591	09/18/2013	06/25/2037
05948X L9 0	BOAMS 2003-10 1B1 SUB 5.50 1/25/34			2	1FM	720,036	94.750	679,950	717,625	677,175		6,188			5.500	6.846	MON	3,289	39,469	01/23/2004	01/25/2034
05952B AB 8	BAFC 2009-R5 1A2 MEZ 5.25 08/26/2035 RE			2	1FM	838,100	95.160	1,103,856	1,160,000	878,737		22,611			5.250	9.787	MON	5,075	60,900	02/14/2012	08/26/2035
12667G AC 7	CWALT 2005-13CB A3 SEQ 5.5 5/25/35			2	1FM	765,990	96.349	815,073	845,960	728,329		4,156			5.500	6.819	MON	8,039	42,830	09/06/2011	05/25/2035
12668B PN 7	CWALT 2006-4CB 1A2 PAC SSNR 6.0 04/25/36			2	2FM	2,544,789	83.750	2,607,047	3,112,892	2,577,955		(13,258)			6.000	6.426	MON	31,902	62,799	07/25/2013	04/25/2036
12669E UJ 3	CWHL 2003-29 M MEZ 5.50 8/25/2033			2	1FM	470,140	96.602	460,313	476,506	392,572		17,936			5.500	11.064	MON	2,184	26,237	07/25/2003	08/25/2033
152314 KJ 8	CXHE 2004-C AF5 SEQ STP 6/25/2034			2	1FM	1,995,000	98.940	1,978,798	2,000,000	1,994,191		(309)			5.810	5.870	MON	9,684	114,245	08/11/2010	06/25/2034
16165Y AV 4	CFLX 2007-M1 2F6 NAS SSNR 5.0296 08/37			2	1FM	970,452	78.250	973,953	1,244,668	965,706		42			4.940	6.536	MON	5,124	10,280	10/03/2013	08/25/2037
17309L AD 7	CMLTI 2006-HE2 A2C SEQ FLT 08/25/2036			2	1FM	617,890	99.761	748,301	750,094	695,861		44,732			0.315	8.544	MON	46	2,590	11/30/2010	08/25/2036
17312H AF 6	CRMSI 2007-2 A6 NAS 6.265 6/25/2037			2	1FM	674,764	102.750	717,537	698,333	677,049		1,285			5.898	6.342	MON	3,432	41,823	10/01/2010	06/25/2037
17315Q AV 8	CMLTI 2010-4 4A4 MEZ CSTR 10/25/2035 RE			2	1FM	628,000	99.761	764,800	800,000	621,337		(217)			6.569	9.249	MON	4,380	54,484	01/30/2012	10/25/2035
241912 AA 2	DWMC 1 P-O SEQ 6.50 12/1/2016			2	6*	177	105.159	185	176	176		(3)			6.500	4.286	MON	2	11	01/31/1999	12/01/2016
40432B AZ 2	HALO 2007-2 3A6 SEQ SSNR 6 0 9/25/2037			2	1FM	886,268	88.120	907,127	1,029,422	878,303		(687)			6.000	6.721	MON	5,147	15,441	09/03/2013	09/25/2037
46632T AA 3	JPMMT 2008-R2 1A1 SEQ SSNR CSTR 7/27/37			2	1FM	348,188	92.160	430,725	467,367	360,919		6,146			2.430	4.927	MON	947	11,415	09/14/2009	07/27/2037
46633K AY 9	JPMRR 2009-5 3A1 SEQ SSNR CSTR 5/26/37			2	1FM	174,294	100.240	184,393	183,951	179,497		690			4.572	6.945	MON	701	8,785	08/14/2009	05/26/2037
46635F AU 6	JPMRR 2010-8 2A10 SUB CSTR 11/26/2034 RE			2	1FM	509,930	97.000	660,611	681,042	483,851		(14,092)			6.565	8.101	MON	3,726	49,855	04/03/2012	11/26/2034
47232C AW 4	JMAC 2009-R1 5A4 SUB CSTR 05/21/2036 RE			2	1FM	885,000	95.500	955,000	1,000,000	900,178		8,226			4.942	6.612	MON	8,237	45,390	02/02/2012	05/21/2036
47233A AW 7	JMAC 2009-R7 11A1 SEQ SSNR CSTR 03/26/37			2	1FM	332,021	100.000	359,914	359,914	342,140		5,261			2.528	4.333	MON	758	9,369	08/21/2009	03/26/2037
47233D AA 9	JMAC 2009-R11 1A1 SEQ SSNR CSTR 9/26/36			2	1FM	1,709,528	103.500	1,882,300	1,818,647	1,782,218		25,695			6.000	7.530	MON	18,186	100,026	08/10/2009	09/26/2036
47233D AB 7	JMAC 2009-R11 1A2 MEZ 6.00 9/26/36			2	1FM	141,750	93.000	651,000	700,000	237,751		36,264			6.000	38.322	MON	7,000	38,500	08/10/2009	09/26/2036
52520M FR 9	LMT 2006-1 AX IO 5.50 02/25/2036			234	5FE	339,381	20.000	329,877		320,834		(18,547)			5.500	4.731	MON	7,560	15,366	10/01/2013	02/25/2036
61690P AV 3	MSRR 2013-R7 10B SUB 6.0 12/26/2046 RE			2	1FM	499,375	99.875	499,375	500,000	499,343		(32)			6.000	6.027	MON	7,500		10/15/2013	12/26/2046
63860L AC 4	NSTR 2007-B 2AV2 SEQ FLT 04/25/2037			2	1FM	595,684	94.160	629,336	668,369	599,493		9,043			0.345	6.828	MON	45	813	09/06/2013	04/25/2037
74928X BB 6	RBSSP 2009-6 3A2 MEZ CSTR 01-36 RE			2	1FM	466,692	81.000	630,034	777,820	501,596		11,931			5.120	11.801	MON	774	41,519	01/26/2012	01/26/2036
74930E BB 4	RBSSP 2010-12 7A2 MEZ SSUP 5.5 12/35 RE			2	1FM	530,000	95.060	760,483	800,000	539,802		7,897			5.500	9.017	MON	3,667	43,987	01/27/2012	12/27/2035
76111X HN 6	RFMSI 2004-S4 2A6 PAC 4.50 4/25/2019			2	1FM	396,711	100.443	403,632	401,852	360,001		(5,217)			4.500	3.706	MON	1,507	18,083	03/29/2004	04/25/2019
76111X J4 6	RFMSI 2006-S1 1A3 SSNR NAS 5.75 01/36			2	1FM	790,490	100.503	798,457	794,463	763,475					5.750	5.982	MON	3,807	45,658	01/11/2006	01/25/2036
77876N AK 4	LFR 6 I PAC 9.4 08/20/2019			2	6*	8,914	101.384	8,462	8,347	8,462	(163)				9.400	9.224	MON	92	927	01/31/1999	08/20/2019
80382S AP 3	SAILN 2003-3 A SEQ 7.75 4/27/33		R	2	1FM	31,141	0.030	9	31,301	3					7.750		MON	229		05/21/2003	04/27/2033
80382S AR 9	SAILN 2003-5 A SEQ 0.00 6/27/2033		R	2	1FM	18,722			18,727	1,862					7.350		MON			06/12/2003	06/27/2033
81375W JE 7	SABR 2006-OP1 A2C SEQ FLT 10/25/2035			2	1FM	499,003	100.370	566,148	564,044	520,661		27,985			0.465	5.055	MON	51	2,772	09/20/2011	10/25/2035
83611M JX 7	SVHE 2005-OPT4 2A4 SEQ FLT 12/25/2035			2	1FM	382,500	76.795	383,976	500,000	386,103		3,603			0.515	5.170	MON	50	659	10/09/2013	12/25/2035
872225 AD 9	TBW 2006-5 A3 SEQ STP 11/25/2036			2	1FM	812,403	91.250	2,512,943	2,753,910	1,380,372		89,695			5.950	17.059	MON	13,655	131,517	03/20/2009	11/25/2036

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	Interest 16	17	18	19	20	Dates 21	22
CUSIP Identification	Description	Code	Foreign	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
949832 AA 7	WFMBS 2005-14 1A1 SSNR NAS 5.5 12/35			2	1FM	825,873	103.711	889,241	857,424	829,065		1,279			5.500	5.712	MON	3,930	47,146	11/10/2005	12/25/2035
94983Q AL 0	WFMBS 2006-3 A11 SSNR NAS 5.50 03/36			2	1FM	873,356	101.726	917,352	901,783	875,635		1,116			5.500	5.672	MON	4,133	49,573	02/03/2006	03/25/2036
94983T AJ 9	WFMBS 2006-AR6 5A1 SEQ SSNR CSTR 03/36			2	1FM	532,690	99.344	597,120	601,061	525,609		10,881			2.618	5.646	MON	1,311	15,777	10/11/2011	03/25/2036
3399999. Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						25,437,300	XXX	29,959,786	31,874,417	26,141,580	(163)	310,850	0	0	XXX	XXX	XXX	178,737	1,252,487	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																					
07330T AA 0	BCRR 2009-2A 1A1 RR SEQ SSNR 6.50 7/40			2	1FE	914,440	111.750	1,110,511	993,746	952,432		9,823			6.500	7.978	MON	3,589	64,823	07/30/2009	07/17/2040
07387B CJ 0	BSCMS 2005-TOP20 A3 SEQ CSTR 10/12/42			2	1FM	1,568,067	101.010	1,877,220	1,858,450	1,784,568		58,625			5.138	10.501	MON	7,958	112,252	03/30/2009	10/12/2042
12527E AD 0	CFCRE 2011-C1 A4 SEQ CSTR 04/15/44			2	1FM	2,050,000	110.235	2,204,700	2,000,000	2,038,322		(5,038)			4.961	4.651	MON	8,269	99,226	08/04/2011	04/15/2044
12639C AA 5	CSMC 2009-RR4 A4A SEQ 5.695 09/15/40			2	1FE	845,117	107.673	1,076,725	1,000,000	937,191		24,747			5.695	8.988	MON	4,746	56,950	09/18/2009	09/15/2040
12641U AG 8	CSMC 2009-RR2 IQA SEQ 5.6945 04/16/49			2	1FE	843,594	108.361	1,083,607	1,000,000	922,267		20,514			5.695	8.632	MON	4,745	56,945	07/30/2009	04/16/2049
23305Y AC 3	DBUBS 2011-LC3A A3 SEQ 4.638 04/10/21			2	1FM	2,019,957	109.400	2,188,000	2,000,000	2,013,063		(3,040)			4.638	4.490	MON	7,730	92,760	08/11/2011	08/10/2044
23305Y AJ 8	DBUBS 2011-LC3A AM SEQ CSTR 07/10/21			2	1FM	486,223	111.200	556,000	500,000	490,348		711			5.418	5.803	MON	2,257	27,418	08/11/2011	08/10/2044
36186X AE 7	GMACN 2012-BLIS IO 0.576 07/10/2050			234	1FE	509,881	6.780	474,600		498,598		(10,421)			0.576	6.000	MON	2,352	42,448	11/28/2012	07/10/2050
36190K AC 3	GSMS 2009-RR1 CSB SUB 5.286 12/17/2039			2	1FE	999,531	107.469	1,074,688	1,000,000	998,605		(309)			5.286	5.307	MON	4,405	52,860	10/21/2010	12/17/2039
46629P AC 2	JPMCC 2006-LDP9 A3 SEQ 5.336 5/15/47			2	1FM	2,063,750	109.140	2,182,800	2,000,000	2,035,276		(12,551)			5.336	4.646	MON	8,893	106,720	08/24/2011	05/15/2047
46636V AC 0	JPMCC 2011-C5 A3 SEQ 4.1712 08/15/2046			2	1FM	1,009,998	105.040	1,050,400	1,000,000	1,007,712		(1,040)			4.171	4.061	MON	3,476	41,712	09/16/2011	08/15/2046
46634V BG 2	JPMCC 2010-RR1 WBB SEQ CSTR 06/2049 RE			2	1FE	495,703	109.000	545,000	500,000	496,553		518			5.733	6.031	MON	2,389	29,081	02/10/2012	06/18/2049
48124W AA 7	JPMCC 2009-RR1 A4A SEQ SSNR CSTR 3/18/51			2	1FE	858,148	108.951	1,084,401	995,315	926,998		18,175			5.683	8.258	MON	4,714	56,455	08/18/2009	03/18/2051
48124X AA 5	JPMCC 2009-RR2 GEA SEQ 12/17/2049			2	1FE	903,574	110.021	1,100,206	1,000,000	956,034		14,471			5.543	7.421	MON	4,619	55,430	10/29/2009	12/17/2049
48124X AC 1	JPMCC 2009-RR2 MLA SEQ CSTR 6/17/2050			2	1FE	915,000	110.616	1,106,156	1,000,000	956,187		11,097			5.740	7.308	MON	4,783	57,675	10/29/2009	06/17/2050
61760R BA 9	MSC 2011-C3 A3 SEQ 4.054 07/15/2049			2	1FM	1,009,967	106.713	1,067,130	1,000,000	1,010,494		(1,974)			4.054	3.902	MON	3,378	40,540	09/14/2011	07/15/2049
749271 AA 0	RBSCF 2009-RR1 CSA SEQ CSTR SSNR 9/17/39			2	1FE	943,284	101.281	1,012,813	1,000,000	993,475		7,854			5.760	6.780	MON	4,800	58,418	08/31/2009	09/17/2039
74930A AA 5	RBSCF 2010-RR4 CMLA SEQ SSNR CSTR 12/49			2	1FE	1,087,734	109.500	1,095,000	1,000,000	1,055,008		(15,081)			6.007	4.361	MON	5,006	60,896	10/06/2011	12/16/2049
92936C AJ 8	WFRBS 2011-C4 A4 SEQ SSNR 4.90 6/15/44			2	1FM	2,072,500	109.000	2,180,000	2,000,000	2,056,678		(6,714)			4.902	4.465	MON	8,170	98,040	08/23/2011	06/15/2044
3499999. Industrial & Miscellaneous - Commercial Mortgage-Backed Securities						21,596,469	XXX	24,069,956	21,847,511	22,129,807	0	110,366	0	0	XXX	XXX	XXX	96,278	1,210,649	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																					
00173P AA 3	AMMC 2005-4A A CLO FLT 03/25/17		R	23	1FE	332,321	99.500	349,441	351,197	377,993		18,019			0.516	0.520	MJSD.	35	818	08/24/2011	03/25/2017
006346 AK 6	ADMSO 2010-1 A ABS 5.438 12/20/2040			2	1FE	944,828	108.354	1,023,759	944,828	944,828					5.438	5.500	MON	1,570	51,380	12/03/2010	12/20/2040
05377R AV 6	AESOP 2011-5A A ABS 3.27 2/20/18			2	1FE	1,999,272	105.000	2,100,000	2,000,000	1,999,580		135			3.270	3.300	MON	1,998	65,400	08/19/2011	02/20/2018
14574K AE 2	CAUTO 2010-1A A ABS 5.73 12/15/2038			2	1FE	957,206	104.639	1,001,677	957,266	957,233		10			5.730	5.801	MON	2,438	54,617	12/09/2010	12/15/2038
227170 AD 9	CRNN 2012-2A A ABS 3.81 09/18/2027		R	2	1FE	874,634	100.932	883,155	875,000	874,675		70			3.810	3.850	MON	1,204	33,338	09/20/2012	09/18/2027
87244A AU 4	WINDR 2012-1A C2 CLO 4.31 01/15/2024		R	23	1FE	485,900	91.250	456,250	500,000	487,629		1,661			4.310	4.880	JAJO	4,549	17,659	11/28/2012	01/15/2024
89655Y AA 4	TRL 2009-1A A ABS 6.657 11/16/2039			2	1FE	835,217	113.534	948,254	835,217	834,652		(173)			6.657	6.712	MON	2,317	55,600	10/29/2009	11/16/2039
89656C AA 1	TRL 2010-1A A ABS 5.194 10/16/2040			2	1AM	885,424	103.313	914,754	885,424	885,424					5.194	5.251	MON	1,916	45,975	10/18/2010	10/16/2040
3599999. Industrial & Miscellaneous - Other Loan-Backed and Structured Securities						7,314,801	XXX	7,677,290	7,348,932	7,362,013	0	19,723	0	0	XXX	XXX	XXX	16,028	324,787	XXX	XXX
3899999. Total - Industrial & Miscellaneous (Unaffiliated)						145,211,225	XXX	162,132,733	151,796,891	146,157,004	(163)	443,769	163,750	0	XXX	XXX	XXX	1,906,351	8,127,951	XXX	XXX
Hybrid Securities - Issuer Obligations																					
44841Y AA 4	HUTCHINSON WHAMPOA INTL 6.00 VR		R	1	2FE	1,000,000	106.000	1,060,000	1,000,000	1,000,000					6.000	6.000	AO	10,500	60,000	10/21/2010	10/28/2020
4299999. Hybrid Securities - Issuer Obligations						1,000,000	XXX	1,060,000	1,000,000	1,000,000	0	0	0	0	XXX	XXX	XXX	10,500	60,000	XXX	XXX
4899999. Total - Hybrid Securities						1,000,000	XXX	1,060,000	1,000,000	1,000,000	0	0	0	0	XXX	XXX	XXX	10,500	60,000	XXX	XXX
Totals																					
7799999. Total - Issuer Obligations						138,118,480	XXX	148,198,824	143,986,566	137,891,422	0	112,869	163,750	0	XXX	XXX	XXX	2,209,854	7,262,845	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	Foreign	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
7899999. Total - Residential Mortgage-Backed Securities						37,514,915	XXX	43,608,259	38,457,760	37,462,936	(163)	(558,574)	0	0	XXX	XXX	XXX	330,537	3,066,553	XXX	XXX
7999999. Total - Commercial Mortgage-Backed Securities						21,596,469	XXX	24,069,956	21,847,511	22,129,807	0	110,366	0	0	XXX	XXX	XXX	96,278	1,210,649	XXX	XXX
8099999. Total - Other Loan-Backed and Structured Securities						8,304,801	XXX	8,628,710	8,348,932	8,352,315	0	19,927	0	0	XXX	XXX	XXX	30,083	381,007	XXX	XXX
8399999. Grand Total - Bonds						205,534,666	XXX	224,505,748	212,640,769	205,836,481	(163)	(315,412)	163,750	0	XXX	XXX	XXX	2,666,752	11,921,054	XXX	XXX

SCHEDULE D - PART 2 - SECTION 1

Showing all PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Code	Foreign	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

NONE

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	Code	Foreign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																	
02503X 10 5	AMERICAN CAPITAL AGENCY CORP			16,800.000	324,072	19.290	324,072	395,644	10,920	22,200		(71,572)		(71,572)		L	12/05/2013
02504A 10 4	AMERICAN CAPITAL MORTGAGE INV CORP			25,000.000	436,500	17.460	436,500	531,473	16,250	37,500		(94,973)		(94,973)		L	05/28/2013
037347 10 1	ANWORTH MORTGAGE ASSET CORP			21,052.000	88,629	4.210	88,629	104,377	1,684	2,940		(15,748)		(15,748)		L	12/09/2013
055622 10 4	BP PLC-SPONS ADR		R.	10,000.000	486,100	48.610	486,100	421,101		21,900		69,700		69,700		L	04/24/2012
12673A 10 8	CYS INVESTMENTS INC			101,000.000	748,410	7.410	748,410	985,342		92,840		(236,932)		(236,932)		L	08/01/2013
19624R 10 6	COLONY FINANCIAL INC			7,000.000	142,030	20.290	142,030	137,670	2,450	10,150		5,530		5,530		L	12/21/2012
288522 30 3	ELLINGTON FINANCIAL LLC			4,000.000	90,680	22.670	90,680	75,147		15,320		840		840		L	01/19/2012
43785V 10 2	HOMESTREET INC			12,000.000	240,000	20.000	240,000	132,000		3,960		(66,600)		(66,600)		L	02/10/2012
536020 10 0	LINN ENERGY LLC-UNITS			20,000.000	615,800	30.790	615,800	758,656		57,992		151,256	240,256	(89,000)		L	12/14/2012
813888 ZA 5	SEBRING SOFTWARE $0.01 4/25/2023	R		225,330.000	35,000	0.155	35,000	35,000						0		A	04/25/2013
881575 30 2	TESCO PLC-SPONSORED ADR			44,000.000	740,960	16.840	740,960	652,892		28,380		20,024		20,024		U	03/07/2012
92857W 20 9	VODAFONE GROUP PLC-SP ADR		R.	23,500.000	923,785	39.310	923,785	631,166	12,851	36,441		331,820		331,820		L	03/07/2012
9099999.	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated)				4,871,966	XXX	4,871,966	4,860,468	44,156	329,623	0	93,345	240,256	(146,911)	0	XXX	XXX
9799999.	Total - Common Stock				4,871,966	XXX	4,871,966	4,860,468	44,156	329,623	0	93,345	240,256	(146,911)	0	XXX	XXX
9899999.	Total Common and Preferred Stock				4,871,966	XXX	4,871,966	4,860,468	44,156	329,623	0	93,345	240,256	(146,911)	0	XXX	XXX

(a) For all common stocks bearing the NAIC market indicator "U" provide: the number of such issues.....1, the total $ value (included in Column 8) of all such issues $.....740,960.

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
Bonds - U.S. Government								
38378F YC 8	GNR 2013-28 IA IO 3.50 02/20/2043		02/20/2013	AMHERST SECURITIES GROUP		446,250		7,875
0599999.	Total - Bonds - U.S. Government					446,250	0	7,875
Bonds - U.S. States, Territories and Possessions								
546415 E7 1	LA ST A 4.00 08/01/2029		08/21/2013	CITIGROUP		480,500	500,000	1,389
546415 E8 9	LA ST A 4.00 08/01/2030		08/22/2013	RAYMOND JAMES & ASSOCIATES		470,585	500,000	1,444
57582P R4 4	MASSACHUSETTS ST E 4.00 08/01/2032		08/21/2013	BANC OF AMERICA SECURITIES		464,130	500,000	1,056
677521 SX 5	OH ST SER A 4.00 02/01/2031		08/20/2013	WILLIAM BLAIR & COMPANY		471,500	500,000	1,222
882721 VP 5	TEXAS ST TRN MOBILITY 4.50 04/01/2033		08/20/2013	WILLIAM BLAIR & COMPANY		496,250	500,000	8,875
1799999.	Total - Bonds - U.S. States, Territories & Possessions					2,382,965	2,500,000	13,986
Bonds - U.S. Political Subdivisions of States								
167486 HM 4	CHICAGO TXB C BAB 6.207 01/01/2036		01/22/2013	MORGAN KEEGAN & COMPANY		945,438	850,000	3,517
73723R SQ 7	PORTSMOUTH VA REF B 4.541 02/01/2037		06/05/2013	CITIGROUP		1,000,000	1,000,000	
2499999.	Total - Bonds - U.S. Political Subdivisions of States					1,945,438	1,850,000	3,517
Bonds - U.S. Special Revenue and Special Assessment								
167725 AC 4	CHICAGO TRANSIT SER A 6.899 12/01/2040		05/29/2013	BARCLAYS CAPITAL		625,500	500,000	192
167725 AF 7	CHICAGO TRANSIT SER B 6.899 12/01/2040		05/29/2013	BARCLAYS CAPITAL		625,720	500,000	192
19633S AB 9	CO ST BRIDGE ENT BAB A 6.078 12/01/2040		05/23/2013	BARCLAYS CAPITAL		1,263,870	1,000,000	30,052
213248 BB 2	COOK CO IL SALE TAX 5.354 11/15/2035		07/12/2013	RAYMOND JAMES & ASSOCIATES		750,000	750,000	
3136AC FK 2	FNR 2013-4 GI IO 3.0 02/25/2043		04/29/2013	ROYAL BANK OF SCOTLAND		467,081		324
3136AC HE 4	FNR 2013-17 MI IO 3.00 10/25/2041		01/24/2013	AMHERST SECURITIES GROUP		504,844		10,125
3136AC HE 4	FNR 2013-17 MI IO 3.00 10/25/2041		02/25/2013	AMHERST SECURITIES CORP		122,759		2,402
3136AE E6 0	FNR 2013-59 CI IO PAC 2.50 06/25/2028		05/02/2013	RBS SECURITIES/GREENWICH		345,078		7,292
3137AX R9 6	FHR 4153 DI IO 2.5 05/15/2041		01/04/2013	FIRST TENNESSEE		381,624		7,233
3137AX R9 6	FHR 4153 DI IO 2.5 05/15/2041		01/09/2013	FIRST TENNESSEE		65,422		1,240
3137B1 ZL 9	FHR 4204 QI IO PAC 3.0 07/15/2042		05/02/2013	CANTOR FITZGERALD & CO		520,000		9,667
38611T AJ 6	GRAND PARKWAY TX TOLL 0/5.30 10/1/2032		07/17/2013	GOLDMAN SACHS		587,530	1,000,000	
38611T AV 9	GRAND PARKWAY TX E 5.184 10/01/2042		07/17/2013	GOLDMAN SACHS		500,000	500,000	
79768H AK 4	SAN FRAN CITY PUC BABS 5.75 10/01/2035		08/19/2013	BARCLAYS CAPITAL		256,640	250,000	5,630
91476P FW 3	UNIV OK REV A 5.526 07/01/2033		08/23/2013	BARCLAYS CAPITAL		500,000	500,000	
927781 L4 4	VA ST CLG BLDG AUTH B 4.00 02/01/2027		08/20/2013	WELLS FARGO BROKERAGE SERVICES		487,500	500,000	1,222
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					8,003,569	5,500,000	75,571
Bonds - Industrial and Miscellaneous								
020002 30 9	ALLSTATE CORP 5.1 1/15/2053		01/03/2013	J. P. MORGAN SECURITIES		500,000		
02149M AB 5	CWALT 2007-J1 1A2 SEQ 5.75 03/25/2037		09/13/2013	RBS SECURITIES/GREENWICH		819,504	990,338	2,689
059475 AG 8	BOAA 2007-2 2A2 NAS SSNR 6.00 06/25/37		09/18/2013	RBS SECURITIES/GREENWICH		284,955	392,365	1,439
06740L 8C 2	BARCLAYS BK PLC 7.625 11/21/2022	R	01/11/2013	BARCLAYS AMERICA		513,750	500,000	5,825
12668B PN 7	CWALT 2006-4CB 1A2 PAC SSNR 6.0 04/25/36		07/25/2013	JEFFERIES & CO		2,770,250	3,388,685	16,379
16165Y AV 4	CFLX 2007-M1 2F6 NAS SSNR 5.0296 08/37		10/03/2013	RBS SECURITIES/GREENWICH		988,920	1,268,354	1,240
22546D AA 4	CREDIT SUISSE 6.50 08/08/2023	R	08/01/2013	CS FIRST BOSTON		1,000,000	1,000,000	
25250* AA 2	DIALOG TELECOM TL 14.00 1/17/2018		01/17/2013	Private Placement		900,000	900,000	
25250* AA 2	DIALOG TELECOM TL 14.00 1/17/2018		03/31/2013	Capitalized Interest		3,700	3,700	
25250* AA 2	DIALOG TELECOM TL 14.00 1/17/2018		06/30/2013	Capitalized Interest		4,569	4,569	
25250* AA 2	DIALOG TELECOM TL 14.00 1/17/2018		09/30/2013	Capitalized Interest		4,608	4,608	
25250* AA 2	DIALOG TELECOM TL 14.00 1/17/2018		12/31/2013	Capitalized Interest		4,640	4,597	

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
29265W AA 6	ENEL SPA 8.75 09/24/2073	R	09/17/2013	JP MORGAN SECURITIES INC.		495,915	500,000	
30251B AD 0	FMR LLC 4.95 02/01/2033		01/29/2013	CITIGROUP		499,370	500,000	
40066N AA 4	GUANAY FI LTD 6.00 12/15/2020	R	11/04/2013	CITIGROUP		300,000	300,000	
40432B AZ 2	HALO 2007-2 3A6 SEQ SSNR 6 0 9/25/2037		09/03/2013	RBS SECURITIES/GREENWICH		959,357	1,114,317	929
449786 AY 8	ING BANK NV 5.80 09/25/2023	R	09/16/2013	DEUTSCHE BANK		497,715	500,000	
472319 AL 6	JEFFERIES GROUP 5.125 01/20/2023		01/15/2013	JEFFRIES AND COMPANY		498,605	500,000	
52520M FR 9	LMT 2006-1 AX IO 5.50 02/25/2036		10/01/2013	CANTOR FITZGERALD & CO.		339,381		778
61690P AV 3	MSRR 2013-R7 10B SUB 6.0 12/26/2046 RE		10/15/2013	SANDLER & O'NEIL PARTNERS		499,375	500,000	1,417
63860L AC 4	NSTR 2007-B 2AV2 SEQ FLT 04/25/2037		09/06/2013	RBS SECURITIES/GREENWICH		644,196	722,817	117
67021B AE 9	NII CAPITAL CORP 7.625 04/01/2021		02/05/2013	MORGAN STANLEY & CO.		370,000	500,000	13,450
694476 AD 4	PACIFIC LIFECORP 5.125 01/30/2043		01/16/2013	GOLDMAN SACHS & CO.		493,875	500,000	
714239 AA 8	PERMIAN HOLDINGS INC 10.50 01/15/2018		05/29/2013	JEFFERIES & CO.		511,875	500,000	16,188
813084 A* 1	SEBRING 11.50 4/25/2018		04/26/2013	Private Placement		515,000	550,000	
813084 A* 1	SEBRING 11.50 4/25/2018		12/27/2013	Private Placement		200,000	200,000	
83611M JX 7	SVHE 2005-OPT4 2A4 SEQ FLT 12/25/2035		10/09/2013	BARCLAYS CAPITAL		382,500	500,000	147
853254 AK 6	STANDARD CHARTERED 5.30 01/09/2043	R	01/08/2013	BANK OF AMER/ML		499,480	500,000	
3899999.	Total - Bonds - Industrial and Miscellaneous					15,501,539	16,344,349	60,595
8399997.	Total - Bonds - Part 3					28,279,761	26,194,349	161,545
8399998.	Total - Bonds - Summary Item from Part 5					191,375	200,000	427
8399999.	Total - Bonds					28,471,136	26,394,349	161,971
	Common Stocks - Industrial and Miscellaneous							
02503X 10 5	AMERICAN CAPITAL AGENCY CORP		05/29/2013	DEUTSCHE BANK	10,000.000	252,688	XXX	
02503X 10 5	AMERICAN CAPITAL AGENCY CORP		06/10/2013	RAYMOND JAMES & ASSOCIATES	1,000.000	24,868	XXX	
02503X 10 5	AMERICAN CAPITAL AGENCY CORP		06/11/2013	RAYMOND JAMES & ASSOCIATES	1,000.000	24,670	XXX	
02503X 10 5	AMERICAN CAPITAL AGENCY CORP		12/05/2013	INTERSTATE GROUP	4,800.000	93,419	XXX	
02504A 10 4	AMERICAN CAPITAL MORTGAGE INV CORP		05/28/2013	DEUTSCHE BANK	25,000.000	531,473	XXX	
037347 10 1	ANWORTH MORTGAGE ASSET CORP		05/30/2013	DEUTSCHE BANK	5,000.000	28,700	XXX	
037347 10 1	ANWORTH MORTGAGE ASSET CORP		05/31/2013	INTERSTATE GROUP	3,000.000	16,955	XXX	
037347 10 1	ANWORTH MORTGAGE ASSET CORP		06/04/2013	INTERSTATE GROUP	1,000.000	5,671	XXX	
037347 10 1	ANWORTH MORTGAGE ASSET CORP		07/08/2013	INTERSTATE GROUP	1,000.000	4,805	XXX	
037347 10 1	ANWORTH MORTGAGE ASSET CORP		08/27/2013	INTERSTATE GROUP	2,952.000	13,297	XXX	
037347 10 1	ANWORTH MORTGAGE ASSET CORP		09/03/2013	INTERSTATE GROUP	300.000	1,330	XXX	
037347 10 1	ANWORTH MORTGAGE ASSET CORP		12/04/2013	INTERSTATE GROUP	2,000.000	8,827	XXX	
037347 10 1	ANWORTH MORTGAGE ASSET CORP		12/06/2013	INTERSTATE GROUP	5,000.000	21,405	XXX	
037347 10 1	ANWORTH MORTGAGE ASSET CORP		12/09/2013	INTERSTATE GROUP	800.000	3,387	XXX	
12673A 10 8	CYS INVESTMENTS INC		06/03/2013	INTERSTATE GROUP	20,000.000	206,432	XXX	
12673A 10 8	CYS INVESTMENTS INC		06/07/2013	RAYMOND JAMES & ASSOCIATES	10,000.000	104,252	XXX	
12673A 10 8	CYS INVESTMENTS INC		06/10/2013	INTERSTATE GROUP	10,000.000	102,877	XXX	
12673A 10 8	CYS INVESTMENTS INC		06/11/2013	INTERSTATE GROUP	12,000.000	121,501	XXX	
12673A 10 8	CYS INVESTMENTS INC		06/12/2013	INTERSTATE GROUP	25,000.000	248,395	XXX	
12673A 10 8	CYS INVESTMENTS INC		06/25/2013	DEUTSCHE BANK	7,000.000	62,915	XXX	
12673A 10 8	CYS INVESTMENTS INC		07/05/2013	INTERSTATE GROUP	13,000.000	107,036	XXX	
12673A 10 8	CYS INVESTMENTS INC		08/01/2013	INTERSTATE GROUP	4,000.000	31,935	XXX	
813888 ZA 5	SEBRING SOFTWARE $0.01 4/25/2023		04/25/2013	Private Placement	225,330.000	35,000	XXX	
9099999.	Total - Common Stocks - Industrial and Miscellaneous					2,051,836	XXX	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
9799997.	Total - Common Stocks - Part 3					2,051,836	XXX	0
9799999.	Total - Common Stocks					2,051,836	XXX	0
9899999.	Total - Preferred and Common Stocks					2,051,836	XXX	0
9999999.	Total - Bonds, Preferred and Common Stocks					30,522,971	XXX	161,971

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	Foreign	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																				
3128GL WV 0	FGCI E84260 PT 6.0 7/01/2016		12/15/2013.	MBS Paydown		10,255	10,255	10,189	9,835		(69)		(69)		10,255			0	346	07/01/2016.
31298W FC 4	FGLMC C59163 PT 7.0 10/01/2031		12/15/2013.	MBS Paydown		45,774	45,774	46,818	87,436		(989)		(989)		45,774			0	1,298	10/01/2031.
31341H QU 2	FHLMC PL 256767 9 06/01/10		08/15/2009.	MBS Paydown				734			(2)		(2)					0		06/01/2010.
31388T QZ 9	FNCL 614372 PT 7.0 1/01/2032		12/25/2013.	MBS Paydown		4,762	4,762	4,872	4,836		(91)		(91)		4,762			0	215	01/01/2032.
31389C FZ 7	FNCL 621284 PT 6.50 12/01/2031		12/25/2013.	MBS Paydown		13,676	13,676	14,257	14,058		(441)		(441)		13,676			0	628	12/01/2031.
31389N N7 6	FNCL 630514 PT 6.0 1/1/2032		12/25/2013.	MBS Paydown		33,668	33,668	33,369	33,401		44		44		33,668			0	1,283	01/01/2032.
36203R TF 6	GNSF 357050 PT 8.0 5/15/2023		12/15/2013.	MBS Paydown		2,169	2,169	2,267	2,215		(4)		(4)		2,169			0	95	05/15/2023.
36204C J6 9	GNSF 365785 PT 7.0 1/15/2024		12/15/2013.	MBS Paydown		1,953	1,953	2,005	1,959		(37)		(37)		1,953			0	75	01/15/2024.
36204H EF 3	GNSF 370134 PT 6.50 12/15/2023		12/15/2013.	MBS Paydown		3,313	3,313	3,353	3,317		(3)		(3)		3,313			0	116	12/15/2023.
36205C FH 8	GNSF 386368 PT 7.00 2/15/2024		12/15/2013.	MBS Paydown		461	461	473	465		(1)		(1)		461			0	18	02/15/2024.
36205C KY 5	GNSF 386511 PT 7.50 5/15/2024		12/15/2013.	MBS Paydown		12,259	12,259	12,684	12,426		(28)		(28)		12,259			0	520	05/15/2024.
36205F YX 5	GNSF 389626 PT 8.00 10/15/2024		12/15/2013.	MBS Paydown		775	775	810	783		18		18		775			0	34	10/15/2024.
36205P 5J 6	GNSF 396949 PT 8.0 8/15/2024		10/15/2013.	MBS Paydown		7,235	7,235	7,562	7,379		(144)		(144)		7,235			0	464	08/15/2024.
36206A HZ 9	GNSF 405348 PT 8.00 11/15/2024		12/15/2013.	MBS Paydown		1,628	1,628	1,701	1,662		(3)		(3)		1,628			0	72	11/15/2024.
36209C 6Y 7	GNSF 468087 PT 7.0 7/15/2028		12/15/2013.	MBS Paydown		9,237	9,237	9,467	9,356		(156)		(156)		9,237			0	327	07/15/2028.
36209U AE 6	GNSF 481605 PT 7.0 7/15/2029		12/15/2013.	MBS Paydown		4,488	4,488	4,445	4,452		12		12		4,488			0	74	07/15/2029.
36224T NQ 9	GNSF 337999 PT 7.0 3/15/2023		12/15/2013.	MBS Paydown		5,352	5,352	5,495	5,398		(10)		(10)		5,352			0	207	03/15/2023.
36225B PV 4	GNSF 781336 PT 6.00 10/15/2031		12/15/2013.	MBS Paydown		32,637	32,637	33,231	61,349		(1,067)		(1,067)		32,637			0	965	10/15/2031.
36241K BU 1	GNSF 781851 PT 7.50 12/15/2028		12/15/2013.	MBS Paydown		3,687	3,687	3,581	3,593		75		75		3,687			0	146	12/15/2028.
478045 AA 5	TVA JOHN SEVIER COMB 4.626 01/15/2042		07/15/2013.	Sinking Fund Redemption		12,955	12,955	12,955	13,040				0		12,955			0	451	01/15/2042.
0599999.	Total - Bonds - U.S. Government					206,284	206,284	210,269	276,961	0	(2,896)	0	(2,896)	0	206,284	0	0	0	7,334	XXX
Bonds - U.S. Special Revenue and Special Assessment																				
09089T AY 7	BIRMINGHAM AL B 6.00 04/01/2022		04/01/2013.	Sinking Fund Redemption		55,000	55,000	55,000	55,005		(0)		(0)		55,000			0	1,650	04/01/2022.
31340Y FN 4	FHR 19 F PAC 8.50 3/15/20		12/15/2013.	MBS Paydown		7,086	7,086	7,322	6,970		(3)		(3)		7,086			0	367	03/15/2020.
31392E 4T 4	FNR 2002-72 DB SEQ 4.50 11/25/2017		12/25/2013.	MBS Paydown		63,210	63,210	61,107	114,419		340		340		63,210			0	1,506	11/25/2017.
31393Q YC 0	FHR 2611 UH SEQ 4.50 5/15/2018		12/15/2013.	MBS Paydown		237,114	237,114	220,220	431,142		3,130		3,130		237,114			0	5,219	05/15/2018.
31393V MS 7	FHR 2628 AD NSJ ZX 4.0 6/15/2018		12/15/2013.	MBS Paydown		69,287	69,287	71,109	70,162		(694)		(694)		69,287			0	1,257	06/15/2018.
31394B 7J 7	FNR 2005-32 AE SEQ 5.0 4/25/2025		12/25/2013.	MBS Paydown		277,806	277,806	266,173	501,524		6,882		6,882		277,806			0	9,292	04/25/2025.
31394H LY 5	FHR 2663 BC SEQ 4.0 8/15/2018		12/15/2013.	MBS Paydown		335,340	335,340	294,103	600,771		7,416		7,416		335,340			0	6,708	08/15/2018.
31394J YA 9	FHR 2697 LG SEQ 4.50 10/15/2023		12/15/2013.	MBS Paydown		356,999	356,999	322,638	625,105		16,849		16,849		356,999			0	7,505	10/15/2023.
31394K BC 7	FHR 2690 DK SEQ 4.0 10/15/2018		12/15/2013.	MBS Paydown		281,563	281,563	257,322	509,544		4,653		4,653		281,563			0	5,458	10/15/2018.
31394Y LP 7	FHR 2802 BC SEQ 5.0 5/15/2019		12/15/2013.	MBS Paydown		301,225	301,225	283,199	549,383		3,541		3,541		301,225			0	7,155	05/15/2019.
31395A ZP 3	FHR 2823 EL SEQ 4.5 5/15/2018		05/15/2013.	MBS Paydown		127,116	127,116	119,896	233,785		1,232		1,232		127,116			0	1,346	05/15/2018.
31395M RP 6	FHR 2933 BC PAC 5.50 7/15/2017		11/15/2013.	MBS Paydown		671,244	671,244	690,962	1,247,946		(727)		(727)		671,244			0	17,451	07/15/2017.
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					2,782,990	2,782,990	2,649,050	4,945,756	0	42,619	0	42,619	0	2,782,990	0	0	0	64,914	XXX
Bonds - Industrial and Miscellaneous																				
00173P AA 3	AMMC 2005-4A A CLO FLT 03/25/17	R	12/25/2013.	MBS Paydown		1,434,229	1,434,229	810,042	1,379,600		76,782		76,782		1,434,229			0	5,665	03/25/2017.
00209T AA 3	AT&T BROADBAND 8.375 3/15/13		03/15/2013.	Maturity		252,000	252,000	238,017	251,580		420		420		252,000			0	10,553	03/15/2013.
006346 AK 6	ADMSO 2010-1 A ABS 5.438 12/20/2040		12/20/2013.	MBS Paydown		23,645	23,645	23,645	23,645				0		23,645			0	696	12/20/2040.
020002 AT 8	ALLSTATE CORP 5.95 04/01/2036		06/20/2013.	Cash Tender		1,269,167	970,000	910,597	916,224		53,776		53,776		970,000		299,167	299,167	41,523	04/01/2036.
02149M AB 5	CWALT 2007-J1 1A2 SEQ 5.75 03/25/2037		11/25/2013.	MBS Paydown		29,205	29,205	24,167	30,855		(50)		(50)		29,205			0	264	03/25/2037.
02149M AB 5	CWALT 2007-J1 1A2 SEQ 5.75 03/25/2037		12/25/2013.	Pass-Through Loss			10,135	8,386			(4)		(4)		10,135		(10,135)	(10,135)	85	03/25/2037.

SCHEDULE D - PART 4

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

1	2	3	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	Foreign	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
02149M AB 5	CWALT 2007-J1 1A2 SEQ 5.75 03/25/2037		12/31/2013.	Book Value Adjustment					1,639,009				0		(10,135)		10,135	10,135		03/25/2037.
059475 AG 8	BOAA 2007-2 2A2 NAS SSNR 6.00 06/25/37		12/25/2013.	MBS Paydown		17,183	17,183	12,479	14,265		1,960		1,960		17,183			0	177	06/25/2037.
059475 AG 8	BOAA 2007-2 2A2 NAS SSNR 6.00 06/25/37		12/25/2013.	Pass-Through Loss			2,458	1,785					0		2,458		(2,458)	(2,458)	22	06/25/2037.
059475 AG 8	BOAA 2007-2 2A2 NAS SSNR 6.00 06/25/37		12/31/2013.	Book Value Adjustment					569,910				0		(2,458)		2,458	2,458		06/25/2037.
05948X L9 0	BOAMS 2003-10 1B1 SUB 5.50 1/25/34		12/25/2013.	MBS Paydown		225,193	225,193	225,949	213,362		2,893		2,893		225,193			0	6,637	01/25/2034.
07330T AA 0	BCRR 2009-2A 1A1 RR SEQ SSNR 6.50 7/40		12/17/2013.	MBS Paydown		6,254	6,254	5,755	5,933		309		309		6,254			0	408	07/17/2040.
07387B CJ 0	BSCMS 2005-TOP20 A3 SEQ CSTR 10/12/42		12/12/2013.	MBS Paydown		678,841	678,841	572,772	636,231		26,755		26,755		678,841			0	21,967	10/12/2042.
07388R AC 1	BSCMS 2007-PW15 A3 SEQ 5.309 02/44		12/11/2013.	MBS Paydown		1,041,867	1,041,867	1,012,890	1,035,372		6,495		6,495		1,041,867			0	100,393	02/11/2044.
125634 AC 9	CLIF 2011-2A ABS 4.94 10/18/2026		11/18/2013.	MBS Paydown		884,705	884,705	884,372	887,431		(2,726)		(2,726)		884,705			0	38,760	10/18/2026.
12667G AC 7	CWALT 2005-13CB A3 SEQ 5.5 5/25/35		12/25/2013.	MBS Paydown		212,496	212,496	192,409	186,072		9,834		9,834		212,496			0	5,576	05/25/2035.
12668B PN 7	CWALT 2006-4CB 1A2 PAC SSNR 6.0 04/25/36		12/25/2013.	MBS Paydown		211,259	211,259	172,704	225,461		32,222		32,222		211,259			0	2,024	04/25/2036.
12668B PN 7	CWALT 2006-4CB 1A2 PAC SSNR 6.0 04/25/36		12/25/2013.	Pass-Through Loss			64,535	52,757					0		64,535		(64,535)	(64,535)	675	04/25/2036.
12668B PN 7	CWALT 2006-4CB 1A2 PAC SSNR 6.0 04/25/36		12/31/2013.	Book Value Adjustment					11,081,000				0		(64,535)		64,535	64,535		04/25/2036.
12669E UJ 3	CWHL 2003-29 M MEZ 5.50 8/25/2033		12/25/2013.	MBS Paydown		57,991	57,991	57,216	47,622		(6,307)		(6,307)		57,991			0	1,563	08/25/2033.
14574K AE 2	CAUTO 2010-1A A ABS 5.73 12/15/2038		12/15/2013.	MBS Paydown		15,034	15,034	13,772	15,033		0		0		15,034			0	543	12/15/2038.
16165Y AV 4	CFLX 2007-M1 2F6 NAS SSNR 5.0296 08/37		12/25/2013.	MBS Paydown		23,686	23,686	18,468	18,468		430		430		23,686			0	149	08/25/2037.
172967 CQ 2	CITIGROUP INC 5.00 09/15/2014		09/10/2013.	CITIGROUP		799,306	770,000	713,333	757,538		4,956		4,956		762,494		36,813	36,813	38,280	09/15/2014.
172967 CT 6	CITIGROUP INC 5.85 12/11/2034		09/16/2013.	Cash Tender		1,026,000	1,026,000	974,690	980,174		45,826		45,826		1,026,000			0	161,608	12/11/2034.
172973 RR 2	CMSI 2003-8 A14 SEQ 5.50 8/25/2033		06/25/2013.	MBS Paydown		1,001,490	1,001,490	972,384	1,798,667		28,670		28,670		1,001,490			0	25,756	08/25/2033.
17309L AD 7	CMLTI 2006-HE2 A2C SEQ FLT 08/25/2036		12/25/2013.	MBS Paydown		133,713	133,713	94,943	117,730		6,678		6,678		133,713			0	262	08/25/2036.
17312H AF 6	CRMSI 2007-2 A6 NAS 6.265 6/25/2037		12/25/2013.	MBS Paydown		123,583	123,583	119,412	119,724		3,095		3,095		123,583			0	4,259	06/25/2037.
227170 AA 5	CRNN 2011-1A A1 ABS 4.94 11/18/2026	R	12/18/2013.	MBS Paydown		891,667	891,667	891,335	891,367		300		300		891,667			0	38,491	11/18/2026.
227170 AD 9	CRNN 2012-2A A ABS 3.81 09/18/2027	R	12/18/2013.	MBS Paydown		100,000	100,000	99,958	99,959		4		4		100,000			0	2,064	09/18/2027.
241912 AA 2	DWMC 1 P-O SEQ 6.50 12/1/2016		12/02/2013.	MBS Paydown		54	54	55	55		(0)		(0)		54			0	2	12/01/2016.
257867 AV 3	DONNELLEY & SONS 8.6 08/15/16		03/14/2013.	Cash Tender		568,750	500,000	492,990	985,980		4,180		4,180		500,000		68,750	68,750	24,964	08/15/2016.
260543 BW 2	DOW CHEMICAL CO 7.60 05/15/2014		03/25/2013.	Make Whole Call		219,984	204,000	203,364	203,802		198		198		204,000		15,984	15,984	5,599	05/15/2014.
36158F AB 6	GE GLOB INS 6.45 03/01/2019		07/08/2013.	Cash Tender		1,535,768	1,300,000	1,212,523	1,257,460		42,540		42,540		1,300,000		235,768	235,768	71,505	03/01/2019.
39121J AG 5	GREAT RIVER ENERGY 7.233 07/01/38		07/01/2013.	Sinking Fund Redemption		20,850	20,850	20,850	22,231		0		0		20,850			0	1,508	07/01/2038.
40426W AS 0	HRPT PROPERTIES 5.75 11/01/2015		03/12/2013.	Cash Tender		1,241,403	1,140,000	1,136,569	1,138,762		1,238		1,238		1,140,000		101,403	101,403	23,853	11/01/2015.
40432B AZ 2	HALO 2007-2 3A6 SEQ SSNR 6 0 9/25/2037		11/25/2013.	Pass-Through Loss			1,881	1,619					0		1,881		(1,881)	(1,881)	19	09/25/2037.
40432B AZ 2	HALO 2007-2 3A6 SEQ SSNR 6 0 9/25/2037		12/25/2013.	MBS Paydown		83,013	83,013	71,469	73,089		2,647		2,647		83,013			0	863	09/25/2037.
40432B AZ 2	HALO 2007-2 3A6 SEQ SSNR 6 0 9/25/2037		12/31/2013.	Book Value Adjustment					1,918,714				0		(1,881)		1,881	1,881		09/25/2037.
46632T AA 3	JPMMT 2008-R2 1A1 SEQ SSNR CSTR 7/27/37		12/27/2013.	MBS Paydown		54,663	54,663	40,724	41,772		10,513		10,513		54,663			0	762	07/27/2037.
46633K AY 9	JPMRR 2009-5 3A1 SEQ SSNR CSTR 5/26/37		12/26/2013.	MBS Paydown		147,286	147,286	139,554	143,975		2,304		2,304		147,286			0	3,351	05/26/2037.
47233A AW 7	JMAC 2009-R7 11A1 SEQ SSNR CSTR 03/26/37		12/26/2013.	MBS Paydown		109,196	109,196	100,733	103,103		3,139		3,139		109,196			0	1,553	03/26/2037.
47233A AW 7	JMAC 2009-R7 11A1 SEQ SSNR CSTR 03/26/37		12/31/2013.	Book Value Adjustment					2,214,680				0		(15)			0		03/26/2037.
47233D AA 9	JMAC 2009-R11 1A1 SEQ SSNR CSTR 9/26/36		12/26/2013.	MBS Paydown		1,459,473	1,459,487	1,371,917	1,423,977		17,634		17,634		1,459,487			0	42,711	09/26/2036.
48124W AA 7	JPMCC 2009-RR1 A4A SEQ SSNR CSTR 3/18/51		12/18/2013.	MBS Paydown		4,685	4,685	4,039	4,278		390		390		4,685			0	265	03/18/2051.
59748T AA 7	MIDLAND COGEN 6.00 03/15/2025		09/15/2013.	Sinking Fund Redemption		33,036	33,036	33,036	33,935		(0)		(0)		33,036			0	1,487	03/15/2025.
63860L AC 4	NSTR 2007-B 2AV2 SEQ FLT 04/25/2037		12/25/2013.	MBS Paydown		54,448	54,448	48,527	48,527		688		688		54,448			0	28	04/25/2037.
74928X BB 6	RBSSP 2009-6 3A2 MEZ CSTR 01-36 RE		12/26/2013.	Pass-Through Loss			22,181	13,308			154		154		22,181		(22,181)	(22,181)	597	01/26/2036.
74928X BB 6	RBSSP 2009-6 3A2 MEZ CSTR 01-36 RE		12/31/2013.	Book Value Adjustment					3,916,091				0		(22,181)		22,181	22,181		01/26/2036.
76111X HN 6	RFMSI 2004-S4 2A6 PAC 4.50 4/25/2019		12/25/2013.	MBS Paydown		238,700	238,700	235,646	418,875		(1,341)		(1,341)		238,700			0	5,459	04/25/2019.

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	Foreign	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
76111X J4 6	RFMSI 2006-S1 1A3 SSNR NAS 5.75 01/36	...	12/25/2013.	MBS Paydown		243,526	243,526	242,309	438,762				0		243,526			0	6,625	01/25/2036.
77876N AK 4	LFR 6 I PAC 9.4 08/20/2019	...	12/20/2013.	MBS Paydown		6,363	6,363	6,795	6,469	33			33		6,363			0	233	08/20/2019.
813084 A* 1	SEBRING 11.50 4/25/2018	...	12/31/2013.	Paydown		33,946	33,946	32,018	32,018		88		88		33,946			0	936	04/25/2018.
81375W JE 7	SABR 2006-OP1 A2C SEQ FLT 10/25/2035	...	12/25/2013.	MBS Paydown		108,875	108,875	96,321	96,964		2,254		2,254		108,875			0	362	10/25/2035.
86359D SW 8	SASC 2005-17 B1 SUB CSTR 10/25/35	...	01/25/2012.	Prior Year Adjustment									0					0	879	10/25/2035.
872225 AD 9	TBW 2006-5 A3 SEQ STP 11/25/2036	...	12/25/2013.	MBS Paydown		246,090	246,090	72,597	125,272		9,624		9,624		246,090			0	7,173	11/25/2036.
89655Y AA 4	TRL 2009-1A A ABS 6.657 11/16/2039	...	12/16/2013.	MBS Paydown		42,826	42,826	42,826	42,807		(4)		(4)		42,826			0	1,556	11/16/2039.
89656C AA 1	TRL 2010-1A A ABS 5.194 10/16/2040	...	12/16/2013.	MBS Paydown		39,600	39,600	36,336	39,600				0		39,600			0	1,106	10/16/2040.
90261X GD 8	UBS AG STAMFORD 4.875 08/04/20	R	02/22/2013.	Cash Tender		538,360	512,000	545,198	538,788		(428)		(428)		538,360			0	72,011	08/04/2020.
949832 AA 7	WFMBS 2005-14 1A1 SSNR NAS 5.5 12/35	...	12/25/2013.	MBS Paydown		195,807	195,807	188,602	352,581		2,399		2,399		195,807			0	5,921	12/25/2035.
94983Q AL 0	WFMBS 2006-3 A11 SSNR NAS 5.50 03/36	...	12/25/2013.	MBS Paydown		191,133	191,133	185,108	345,532		1,767		1,767		191,133			0	5,500	03/25/2036.
94983T AJ 9	WFMBS 2006-AR6 5A1 SEQ SSNR CSTR 03/36	...	12/25/2013.	MBS Paydown		163,183	163,183	144,620	143,009		8,148		8,148		163,183			0	2,656	03/25/2036.
3899999.	Total - Bonds - Industrial and Miscellaneous					18,039,530	17,363,994	15,823,889	40,053,335	33	400,447	0	400,480	0	17,281,644	0	757,886	757,886	797,883	XXX
8399997.	Total - Bonds - Part 4					21,028,804	20,353,268	18,683,209	45,276,052	33	440,170	0	440,203	0	20,270,918	0	757,886	757,886	870,131	XXX
8399998.	Total - Bonds - Summary Item from Part 5					196,938	200,000	191,375			960		960		192,335		4,603	4,603	6,063	XXX
8399999.	Total - Bonds					21,225,741	20,553,268	18,874,584	45,276,052	33	441,130	0	441,163	0	20,463,253	0	762,488	762,488	876,194	XXX
Common Stocks - Industrial and Miscellaneous																				
086516 10 1	BEST BUY CO INC	...	03/20/2013.	ISI GROUP	1,000.000	22,818	XXX	24,326	634				0		11,850		10,968	10,968	170	XXX
086516 10 1	BEST BUY CO INC	...	04/05/2013.	BERNSTEIN	2,000.000	49,418	XXX	48,545	1,375				0		23,700		25,718	25,718	340	XXX
086516 10 1	BEST BUY CO INC	...	04/30/2013.	INTERSTATE GROUP	300.000	7,989	XXX	7,274	214				0		3,555		4,434	4,434	51	XXX
086516 10 1	BEST BUY CO INC	...	05/01/2013.	INTERSTATE GROUP	900.000	23,313	XXX	21,821	643				0		10,665		12,648	12,648	153	XXX
87611X 10 5	TARGA RESOURCES PARTNERS LP	...	04/11/2013.	RAYMOND JAMES & ASSOCIATES.	1,750.000	81,979	XXX	62,036	62,036	(3,379)			(3,379)		62,036		19,943	19,943	1,190	XXX
87611X 10 5	TARGA RESOURCES PARTNERS LP	...	07/24/2013.	RAYMOND JAMES & ASSOCIATES.	3,250.000	166,607	XXX	115,210	115,210	(6,275)			(6,275)		115,210		51,397	51,397	4,477	XXX
9099999.	Total - Common Stocks - Industrial and Miscellaneous					352,125	XXX	279,212	180,113	(9,654)	0	0	(9,654)	0	227,017	0	125,108	125,108	6,381	XXX
9799997.	Total - Common Stocks - Part 4					352,125	XXX	279,212	180,113	(9,654)	0	0	(9,654)	0	227,017	0	125,108	125,108	6,381	XXX
9799999.	Total - Common Stocks					352,125	XXX	279,212	180,113	(9,654)	0	0	(9,654)	0	227,017	0	125,108	125,108	6,381	XXX
9899999.	Total - Preferred and Common Stocks					352,125	XXX	279,212	180,113	(9,654)	0	0	(9,654)	0	227,017	0	125,108	125,108	6,381	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					21,577,866	XXX	19,153,796	45,456,165	(9,621)	441,130	0	431,509	0	20,690,270	0	887,596	887,596	882,575	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
Bonds - Industrial and Miscellaneous																				
50179A AH 0	LBUBS 2007-C1 AJ MEZ 5.484 02/15/2040	...	02/20/2013	AMHERST SECURITIES GROUP..	08/27/2013	CANTOR FITZGERALD & CO....	200,000	191,375	196,938	192,335		960		960			4,603	4,603	6,063	427
3899999.	Total - Bonds - Industrial and Miscellaneous						200,000	191,375	196,938	192,335	0	960	0	960	0	0	4,603	4,603	6,063	427
8399998.	Total - Bonds						200,000	191,375	196,938	192,335	0	960	0	960	0	0	4,603	4,603	6,063	427
9999999.	Total - Bonds, Preferred and Common Stocks							191,375	196,938	192,335	0	960	0	960	0	0	4,603	4,603	6,063	427

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

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

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

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

NONE

SCHEDULE D - PART 6 - SECTION 2

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

NONE

SCHEDULE DA - PART 1

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

1	2	Codes		5	6	7	8	Change in Book/Adjusted Carrying Value				13	14	Interest						21
		3	4					9	10	11	12			15	16	17	18	19	20	
CUSIP Identification	Description	Code	Foreign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Par Value	Actual Cost	Amount Due and Accrued December 31 of Current Year on Bond Not in Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
Exempt Money Market Mutual Funds																				
825252 30 7	Invesco AIM Advisors Inc Treasury Portfolio Cash Management			12/26/2013.	The Bank of New York Mellon.	XXX	5,064,813						5,064,813	90		0.020	0.020	Mtly	1,275	
94975H 29 6	Wells Fargo Advantage Funds Treasury Plus Money Market Fund Institutional Shares			12/31/2005.	US Bank	XXX	25,000						25,000			0.010	0.010	Mtly		
8899999. Total - Exempt Money Market Mutual Funds							5,089,813	0	0	0	0	XXX	5,089,813	90	0	XXX	XXX	XXX	1,275	0
9199999. Total - Short-Term Investments							5,089,813	0	0	0	0	XXX	5,089,813	90	0	XXX	XXX	XXX	1,275	0

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

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

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

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

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

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

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

Sch. DL-Pt. 1
NONE

Sch. DL-Pt. 2
NONE

SCHEDULE E - PART 1 - CASH

1		2	3	4	5	6	7
Depository		Code	Rate of Interest	Amount of Interest Received During Year	Amount of Interest Accrued December 31 of Current Year	Balance	*
Open Depositories							
Bank of NY Mellon	New York, NY		0.010	2		57,949	XXX
JP Morgan Chase	Austin, TX					86,993	XXX
PNC Bank	Pittsburgh, PA					(94,177)	XXX
Wachovia Bank	Columbia, SC					125,894	XXX
0199999. Total - Open Depositories		XXX	XXX	2	0	176,659	XXX
0399999. Total Cash on Deposit		XXX	XXX	2	0	176,659	XXX
0599999. Total Cash		XXX	XXX	2	0	176,659	XXX

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

1. January	(487,699)	4. April	114,448	7. July	517,323	10. October	144,607
2. February	(1,393,409)	5. May	(1,263,149)	8. August	(1,213,052)	11. November	(628,314)
3. March	(1,100,375)	6. June	(787,697)	9. September	176,291	12. December	176,659

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity	6 Book/Adjusted Carrying Value	7 Amount of Interest Due & Accrued	8 Amount Received During Year

NONE

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

	States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits for the Benefit of All Policyholders 3 Book/Adjusted Carrying Value	4 Fair Value	All Other Special Deposits 5 Book/Adjusted Carrying Value	6 Fair Value
1.	Alabama AL						
2.	Alaska AK						
3.	Arizona AZ						
4.	Arkansas AR	B	LIFE INSURANCE			117,749	127,359
5.	California CA						
6.	Colorado CO						
7.	Connecticut CT						
8.	Delaware DE						
9.	District of Columbia DC						
10.	Florida FL	B	LIFE INSURANCE			2,063,049	2,674,877
11.	Georgia GA						
12.	Hawaii HI						
13.	Idaho ID						
14.	Illinois IL						
15.	Indiana IN						
16.	Iowa IA						
17.	Kansas KS						
18.	Kentucky KY						
19.	Louisiana LA						
20.	Maine ME						
21.	Maryland MD						
22.	Massachusetts MA	B	LIFE INSURANCE			107,044	115,781
23.	Michigan MI						
24.	Minnesota MN						
25.	Mississippi MS						
26.	Missouri MO						
27.	Montana MT						
28.	Nebraska NE						
29.	Nevada NV						
30.	New Hampshire NH						
31.	New Jersey NJ						
32.	New Mexico NM	B	LIFE INSURANCE			107,044	115,781
33.	New York NY						
34.	North Carolina NC	B	LIFE INSURANCE			428,177	463,125
35.	North Dakota ND						
36.	Ohio OH	B	LIFE INSURANCE	1,507,721	1,599,675		
37.	Oklahoma OK						
38.	Oregon OR						
39.	Pennsylvania PA						
40.	Rhode Island RI						
41.	South Carolina SC						
42.	South Dakota SD						
43.	Tennessee TN						
44.	Texas TX						
45.	Utah UT						
46.	Vermont VT						
47.	Virginia VA	B	LIFE INSURANCE			499,676	545,001
48.	Washington WA						
49.	West Virginia WV						
50.	Wisconsin WI						
51.	Wyoming WY						
52.	American Samoa AS						
53.	Guam GU						
54.	Puerto Rico PR						
55.	US Virgin Islands VI	B	LIFE INSURANCE			535,222	578,906
56.	Northern Mariana Islands MP						
57.	Canada CAN						
58.	Aggregate Alien and Other OT	XXX	XXX	0	0	0	0
59.	Total	XXX	XXX	1,507,721	1,599,675	3,857,961	4,620,830

DETAILS OF WRITE-INS

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

2013 ALPHABETICAL INDEX
LIFE ANNUAL STATEMENT BLANK