



ANNUAL STATEMENT

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

OHIO NATIONAL LIFE ASSURANCE CORPORATION

NAIC Group Code.....0704, 0704 (Current Period) (Prior Period)	NAIC Company Code..... 89206	Employer's ID Number..... 31-0962495
Organized under the Laws of Ohio	State of Domicile or Port of Entry Ohio	Country of Domicile US
Incorporated/Organized..... June 26, 1979	Commenced Business..... August 22, 1979	
Statutory Home Office	One Financial Way..... Cincinnati OH US 45242 (Street and Number) (City or Town, State, Country and Zip Code)	
Main Administrative Office	One Financial Way..... Cincinnati OH US..... 45242 (Street and Number) (City or Town, State, Country and Zip Code)	513-794-6100 (Area Code) (Telephone Number)
Mail Address	Post Office Box 237..... Cincinnati OH US 45201 (Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)	
Primary Location of Books and Records	One Financial Way..... Cincinnati OH US 45242 (Street and Number) (City or Town, State, Country and Zip Code)	513-794-6100-6015 (Area Code) (Telephone Number)
Internet Web Site Address	N/A	
Statutory Statement Contact	Amber Dawn Morris (Name) amber_morris@ohionational.com (E-Mail Address)	513-794-6100-6015 (Area Code) (Telephone Number) (Extension) 513-794-4516 (Fax Number)

OFFICERS

Name	Title	Name	Title
Gary Thomas Huffman	President, Chairman, & CEO	Therese Susan McDonough	Secretary
Joseph Richard Sander	Treasurer	Ronald John Dolan	Actuary, Vice Chairman & CRO
OTHER			
Thomas Abdo Barefield #	Executive Vice President, Distribution	Howard Charles Becker	Executive Vice President & CAO
Richard Jerome Bodner	Senior Vice President	Christopher Allen Carlson	Executive Vice President & CIO
Harry Douglas Cooke, III	Senior Vice President	John Andrew DelPozzo #	Senior Vice President
Anthony Gerard Esposito	Senior Vice President	Paul Gerard #	Senior Vice President
Diane Sue Hagenbuch	Senior Vice President	Kristal Elaine Hambrick #	Executive Vice President & Chief Product Officer
Michael Francis Haverkamp	Senior Vice President	Ronald Gene Heibert	Senior Vice President & Chief Corporate Actuary
David Dale Herr, Jr.	Senior Vice President	Stephen Ray Murphy	Senior Vice President
Arthur James Roberts	Senior Vice President & CFO	James Clive Smith	Senior Vice President
Barbara Ann Turner #	Senior Vice President & CCO; President & CEO, ONESCO	Paul Joseph Twilling	Senior Vice President

DIRECTORS OR TRUSTEES

Thomas Abdo Barefield #	Ronald John Dolan	Michael Francis Haverkamp	Gary Thomas Huffman
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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) Gary Thomas Huffman (Printed Name) President, Chairman, & CEO (Title)	(Signature) Therese Susan McDonough (Printed Name) Secretary (Title)	(Signature) Joseph Richard Sander (Printed Name) Treasurer (Title)
Subscribed and sworn to before me This _____ day of _____ February, _____ 2014	a. Is this an original filing? b. If no	Yes [X] No [] 1. State the amendment number 2. Date filed 3. Number of pages attached

Roxanna S Henry, Notary Public
May 11, 2014

OHIO NATIONAL LIFE ASSURANCE CORPORATION
SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1 Amount	2 Percentage	3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage
1. Bonds:						
1.1 U.S. treasury securities.....	2,930,156	0.1	2,930,156	0	2,930,156	0.1
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies.....	13,942,719	0.5	13,942,719	0	13,942,719	0.5
1.22 Issued by U.S. government sponsored agencies.....	8,311,542	0.3	8,311,542	0	8,311,542	0.3
1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities).....	1,075,172	0.0	1,075,172	0	1,075,172	0.0
1.4 Securities issued by states, territories and possessions and political subdivisions in the U.S.:						
1.41 States, territories and possessions general obligations.....	212,006,442	7.5	212,006,442	0	212,006,442	7.5
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations.....	8,725,000	0.3	8,725,000	0	8,725,000	0.3
1.43 Revenue and assessment obligations.....	2,006,174	0.1	2,006,174	0	2,006,174	0.1
1.44 Industrial development and similar obligations.....	0	0.0	0	0	0	0.0
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA.....	33,093,031	1.2	33,093,031	0	33,093,031	1.2
1.512 Issued or guaranteed by FNMA and FHLMC.....	29,413,699	1.0	29,413,699	0	29,413,699	1.0
1.513 All other.....	6,918,086	0.2	6,918,086	0	6,918,086	0.2
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA.....	76,728,769	2.7	76,728,769	0	76,728,769	2.7
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.....	4,466,988	0.2	4,466,988	0	4,466,988	0.2
1.523 All other.....	141,329,499	5.0	141,329,499	0	141,329,499	5.0
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities).....	1,310,957,086	46.1	1,310,957,086	0	1,310,957,086	46.1
2.2 Unaffiliated non-U.S. securities (including Canada).....	413,309,688	14.5	413,309,688	0	413,309,688	14.5
2.3 Affiliated securities.....	0	0.0	0	0	0	0.0
3. Equity interests:						
3.1 Investments in mutual funds.....	0	0.0	0	78,790,310	78,790,310	2.8
3.2 Preferred stocks:						
3.21 Affiliated.....	0	0.0	0	0	0	0.0
3.22 Unaffiliated.....	11,257,641	0.4	11,257,641	0	11,257,641	0.4
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated.....	0	0.0	0	0	0	0.0
3.32 Unaffiliated.....	116,188	0.0	116,188	0	116,188	0.0
3.4 Other equity securities:						
3.41 Affiliated.....	0	0.0	0	0	0	0.0
3.42 Unaffiliated.....	0	0.0	0	0	0	0.0
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated.....	0	0.0	0	0	0	0.0
3.52 Unaffiliated.....	0	0.0	0	0	0	0.0
4. Mortgage loans:						
4.1 Construction and land development.....	0	0.0	0	0	0	0.0
4.2 Agricultural.....	0	0.0	0	0	0	0.0
4.3 Single family residential properties.....	0	0.0	0	0	0	0.0
4.4 Multifamily residential properties.....	0	0.0	0	0	0	0.0
4.5 Commercial loans.....	391,901,955	13.8	391,901,955	0	391,901,955	13.8
4.6 Mezzanine real estate loans.....	0	0.0	0	0	0	0.0
5. Real estate investments:						
5.1 Property occupied by company.....	0	0.0	0	0	0	0.0
5.2 Property held for production of income (including \$.....0 of property acquired in satisfaction of debt).....	0	0.0	0	0	0	0.0
5.3 Property held for sale (including \$.....0 property acquired in satisfaction of debt).....	0	0.0	0	0	0	0.0
6. Contract loans.....	97,720,944	3.4	97,720,944	0	97,720,944	3.4
7. Derivatives.....	0	0.0	0	0	0	0.0
8. Receivables for securities.....	338,729	0.0	338,729	0	338,729	0.0
9. Securities lending (Line 10, Asset Page reinvested collateral).....	78,790,310	2.8	78,790,310	XXX	XXX	XXX.
10. Cash, cash equivalents and short-term investments.....	(4,531,710)	(0.2)	(4,531,710)	0	(4,531,710)	(0.2)
11. Other invested assets.....	200,040	0.0	200,040	0	200,040	0.0
12. Total invested assets.....	2,841,008,148	100.0	2,841,008,148	78,790,310	2,841,008,148	100.0

OHIO NATIONAL LIFE ASSURANCE CORPORATION

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

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

NONE

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year.....		400,005,805
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 7).....	48,380,000	
2.2	Additional investment made after acquisition (Part 2, Column 8).....	0	48,380,000
3.	Capitalized deferred interest and other:		
3.1	Totals, Part 1, Column 12.....	0	
3.2	Totals, Part 3, Column 11.....	0	0
4.	Accrual of discount.....		0
5.	Unrealized valuation increase (decrease):		
5.1	Totals, Part 1, Column 9.....	0	
5.2	Totals, Part 3, Column 8.....	0	0
6.	Total gain (loss) on disposals, Part 3, Column 18.....		0
7.	Deduct amounts received on disposals, Part 3, Column 15.....		56,338,196
8.	Deduct amortization of premium and mortgage interest points and commitment fees.....		0
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
9.1	Totals, Part 1, Column 13.....	0	
9.2	Totals, Part 3, Column 13.....	0	0
10.	Deduct current year's other-than-temporary impairment recognized:		
10.1	Totals, Part 1, Column 11.....	34,381	
10.2	Totals, Part 3, Column 10.....	111,273	145,654
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....		391,901,955
12.	Total valuation allowance.....		0
13.	Subtotal (Line 11 plus Line 12).....		391,901,955
14.	Deduct total nonadmitted amounts.....		0
15.	Statement value at end of current period (Line 13 minus Line 14).....		391,901,955

OHIO NATIONAL LIFE ASSURANCE CORPORATION

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year.....		411,824
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 8).....	0	
2.2	Additional investment made after acquisition (Part 2, Column 9).....	0	0
3.	Capitalized deferred interest and other:		
3.1	Totals, Part 1, Column 16.....	0	
3.2	Totals, Part 3, Column 12.....	0	0
4.	Accrual of discount.....		0
5.	Unrealized valuation increase (decrease):		
5.1	Totals, Part 1, Column 13.....	(55,663)	
5.2	Totals, Part 3, Column 9.....	(24,377)	(80,040)
6.	Total gain (loss) on disposals, Part 3, Column 19.....		0
7.	Deduct amounts received on disposals, Part 3, Column 16.....		131,743
8.	Deduct amortization of premium and depreciation.....		0
9.	Total foreign exchange change in book/adjusted carrying value:		
9.1	Totals, Part 1, Column 17.....	0	
9.2	Totals, Part 3, Column 14.....	0	0
10.	Deduct current year's other-than-temporary impairment recognized:		
10.1	Totals, Part 1, Column 15.....	0	
10.2	Totals, Part 3, Column 11.....	0	0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....		200,042
12.	Deduct total nonadmitted amounts.....		0
13.	Statement value at end of current period (Line 11 minus Line 12).....		200,042

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year.....		2,180,848,877
2.	Cost of bonds and stocks acquired, Part 3, Column 7.....		408,486,260
3.	Accrual of discount.....		2,810,832
4.	Unrealized valuation increase (decrease):		
4.1	Part 1, Column 12.....	19,204	
4.2	Part 2, Section 1, Column 15.....	(217)	
4.3	Part 2, Section 2, Column 13.....	9,009	
4.4	Part 4, Column 11.....	54	28,050
5.	Total gain (loss) on disposals, Part 4, Column 19.....		913,785
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7.....		312,436,392
7.	Deduct amortization of premium.....		3,019,462
8.	Total foreign exchange change in book/adjusted carrying value:		
8.1	Part 1, Column 15.....	0	
8.2	Part 2, Section 1, Column 19.....	0	
8.3	Part 2, Section 2, Column 16.....	0	
8.4	Part 4, Column 15.....	0	0
9.	Deduct current year's other-than-temporary impairment recognized:		
9.1	Part 1, Column 14.....	898,812	
9.2	Part 2, Section 1, Column 17.....	0	
9.3	Part 2, Section 2, Column 14.....	0	
9.4	Part 4, Column 13.....	145,265	1,044,077
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....		2,276,587,873
11.	Deduct total nonadmitted amounts.....		0
12.	Statement value at end of current period (Line 10 minus Line 11).....		2,276,587,873

SCHEDULE D - SUMMARY BY COUNTRY

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

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS Governments (Including all obligations guaranteed by governments)	1. United States.....	74,601,449	73,866,588	74,512,327	70,942,865
	2. Canada.....	999,933	1,016,820	999,330	1,000,000
	3. Other Countries.....	1,075,172	1,101,061	1,078,191	1,075,000
	4. Totals.....	76,676,554	75,984,469	76,589,848	73,017,865
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals.....	197,416,227	189,082,507	197,445,778	197,175,889
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals.....	6,930,000	6,337,936	6,930,000	6,930,000
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.....	111,242,040	108,132,991	111,250,029	108,525,148
Industrial and Miscellaneous and Hybrid Securities (Unaffiliated)	8. United States.....	1,361,659,926	1,453,230,491	1,365,398,246	1,368,613,349
	9. Canada.....	77,046,527	84,926,079	77,329,931	75,421,800
	10. Other Countries.....	434,242,781	458,038,902	434,266,688	445,698,831
	11. Totals.....	1,872,949,234	1,996,195,472	1,876,994,865	1,889,733,980
Parent, Subsidiaries and Affiliates	12. Totals.....	0	0	0	0
	13. Total Bonds.....	2,265,214,055	2,375,733,375	2,269,210,520	2,275,382,882
PREFERRED STOCKS Industrial and Miscellaneous (Unaffiliated)	14. United States.....	11,257,641	8,836,191	11,258,000	
	15. Canada.....	0	0	0	
	16. Other Countries.....	0	0	0	
	17. Totals.....	11,257,641	8,836,191	11,258,000	
Parent, Subsidiaries and Affiliates	18. Totals.....	0	0	0	
	19. Total Preferred Stocks.....	11,257,641	8,836,191	11,258,000	
COMMON STOCKS Industrial and Miscellaneous (Unaffiliated)	20. United States.....	3,295	3,295	5,328	
	21. Canada.....	0	0	0	
	22. Other Countries.....	112,894	112,894	0	
	23. Totals.....	116,189	116,189	5,328	
Parent, Subsidiaries and Affiliates	24. Totals.....	0	0	0	
	25. Total Common Stocks.....	116,189	116,189	5,328	
	26. Total Stocks.....	11,373,830	8,952,380	11,263,328	
	27. Total Bonds and Stocks....	2,276,587,885	2,384,685,755	2,280,473,848	

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	2	3	4	5	6	7	8	9	10	11
		1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	Total Current Year	Column 6 as a % of Line 9.7	Total from Column 6 Prior Year	% from Col. 7 Prior Year	Total Publicly Traded	Total Privately Placed (a)
1.	U.S. Governments											
	1.1 NAIC 1.....	4,217,242	10,028,788	21,925,216	29,395,688	9,034,514	74,601,448	3.3	49,318,611	2.3	67,823,526	6,777,923
	1.2 NAIC 2.....	0	0	0	0	0	0	0.0	0	0.0	0	0
	1.3 NAIC 3.....	0	0	0	0	0	0	0.0	0	0.0	0	0
	1.4 NAIC 4.....	0	0	0	0	0	0	0.0	0	0.0	0	0
	1.5 NAIC 5.....	0	0	0	0	0	0	0.0	0	0.0	0	0
	1.6 NAIC 6.....	0	0	0	0	0	0	0.0	0	0.0	0	0
	1.7 Totals.....	4,217,242	10,028,788	21,925,216	29,395,688	9,034,514	74,601,448	3.3	49,318,611	2.3	67,823,526	6,777,923
2.	All Other Governments											
	2.1 NAIC 1.....	2,075,105	0	0	0	0	2,075,105	0.1	2,150,868	0.1	999,933	1,075,172
	2.2 NAIC 2.....	0	0	0	0	0	0	0.0	0	0.0	0	0
	2.3 NAIC 3.....	0	0	0	0	0	0	0.0	0	0.0	0	0
	2.4 NAIC 4.....	0	0	0	0	0	0	0.0	0	0.0	0	0
	2.5 NAIC 5.....	0	0	0	0	0	0	0.0	0	0.0	0	0
	2.6 NAIC 6.....	0	0	0	0	0	0	0.0	0	0.0	0	0
	2.7 Totals.....	2,075,105	0	0	0	0	2,075,105	0.1	2,150,868	0.1	999,933	1,075,172
3.	U.S. States, Territories and Possessions, etc., Guaranteed											
	3.1 NAIC 1.....	0	6,337,909	68,046,002	68,964,478	49,000,573	192,348,962	8.5	136,623,264	6.3	192,348,962	0
	3.2 NAIC 2.....	0	0	0	5,067,266	0	5,067,266	0.2	1,066,045	0.0	5,067,266	0
	3.3 NAIC 3.....	0	0	0	0	0	0	0.0	0	0.0	0	0
	3.4 NAIC 4.....	0	0	0	0	0	0	0.0	0	0.0	0	0
	3.5 NAIC 5.....	0	0	0	0	0	0	0.0	0	0.0	0	0
	3.6 NAIC 6.....	0	0	0	0	0	0	0.0	0	0.0	0	0
	3.7 Totals.....	0	6,337,909	68,046,002	74,031,744	49,000,573	197,416,228	8.7	137,689,309	6.3	197,416,228	0
4.	U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed											
	4.1 NAIC 1.....	0	0	750,000	4,735,000	1,445,000	6,930,000	0.3	0	0.0	6,930,000	0
	4.2 NAIC 2.....	0	0	0	0	0	0	0.0	0	0.0	0	0
	4.3 NAIC 3.....	0	0	0	0	0	0	0.0	0	0.0	0	0
	4.4 NAIC 4.....	0	0	0	0	0	0	0.0	0	0.0	0	0
	4.5 NAIC 5.....	0	0	0	0	0	0	0.0	0	0.0	0	0
	4.6 NAIC 6.....	0	0	0	0	0	0	0.0	0	0.0	0	0
	4.7 Totals.....	0	0	750,000	4,735,000	1,445,000	6,930,000	0.3	0	0.0	6,930,000	0
5.	U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed											
	5.1 NAIC 1.....	8,701,927	19,614,084	37,399,952	41,446,366	2,284,707	109,447,036	4.8	91,054,120	4.2	105,374,023	4,073,013
	5.2 NAIC 2.....	90,000	430,000	765,000	510,000	0	1,795,000	0.1	1,875,000	0.1	0	1,795,000
	5.3 NAIC 3.....	0	0	0	0	0	0	0.0	0	0.0	0	0
	5.4 NAIC 4.....	0	0	0	0	0	0	0.0	0	0.0	0	0
	5.5 NAIC 5.....	0	0	0	0	0	0	0.0	0	0.0	0	0
	5.6 NAIC 6.....	0	0	0	0	0	0	0.0	0	0.0	0	0
	5.7 Totals.....	8,791,927	20,044,084	38,164,952	41,956,366	2,284,707	111,242,036	4.9	92,929,120	4.3	105,374,023	5,868,013

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	85,011,340	300,461,844	307,806,490	164,120,825	28,677,488	886,077,988	39.1	888,032,279	40.8	555,305,593	330,772,393
6.2	NAIC 2	36,282,619	335,503,815	348,805,757	107,171,738	16,727,967	844,491,896	37.3	849,668,775	39.0	479,419,500	365,072,395
6.3	NAIC 3	4,086,356	55,117,899	22,009,000	13,511,150	155	94,724,560	4.2	93,261,781	4.3	69,273,743	25,450,817
6.4	NAIC 4	2,282,430	5,034,054	8,705,955	5,290,120	0	21,312,559	0.9	35,190,914	1.6	16,715,505	4,597,053
6.5	NAIC 5	14,451	3,212,292	2,461,319	2,536,241	0	8,224,303	0.4	11,022,559	0.5	4,893,825	3,330,478
6.6	NAIC 6	23,584	491,343	247,729	1,873,629	755,000	3,391,285	0.1	3,429,352	0.2	1,638,119	1,753,167
6.7	Totals	127,700,780	699,821,247	690,036,251	294,503,703	46,160,610	1,858,222,591	82.0	1,880,605,660	86.4	1,127,246,285	730,976,304
7.	Hybrid Securities											
7.1	NAIC 1	0	0	0	0	0	0	0.0	0	0.0	0	0
7.2	NAIC 2	0	10,717,249	0	0	0	10,717,249	0.5	10,662,589	0.5	0	10,717,249
7.3	NAIC 3	0	4,009,395	0	0	0	4,009,395	0.2	4,013,872	0.2	4,009,395	0
7.4	NAIC 4	0	0	0	0	0	0	0.0	0	0.0	0	0
7.5	NAIC 5	0	0	0	0	0	0	0.0	0	0.0	0	0
7.6	NAIC 6	0	0	0	0	0	0	0.0	0	0.0	0	0
7.7	Totals	0	14,726,644	0	0	0	14,726,644	0.7	14,676,461	0.7	4,009,395	10,717,249
8.	Parent, Subsidiaries and Affiliates											
8.1	NAIC 1	0	0	0	0	0	0	0.0	0	0.0	0	0
8.2	NAIC 2	0	0	0	0	0	0	0.0	0	0.0	0	0
8.3	NAIC 3	0	0	0	0	0	0	0.0	0	0.0	0	0
8.4	NAIC 4	0	0	0	0	0	0	0.0	0	0.0	0	0
8.5	NAIC 5	0	0	0	0	0	0	0.0	0	0.0	0	0
8.6	NAIC 6	0	0	0	0	0	0	0.0	0	0.0	0	0
8.7	Totals	0	0	0	0	0	0	0.0	0	0.0	0	0

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

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

		1	2	3	4	5	6	7	8	9	10	11
	NAIC Designation	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	Total Current Year	Column 6 as a % of Line 9.7	Total from Column 6 Prior Year	% from Col. 7 Prior Year	Total Publicly Traded	Total Privately Placed (a)
9.	Total Bonds Current Year											
9.1	NAIC 1.....	(d).....100,005,614	336,442,625	435,927,660	308,662,357	90,442,282	1,271,480,539	56.1	XXX.....	XXX.....	928,782,037	342,698,501
9.2	NAIC 2.....	(d).....36,372,619	346,651,064	349,570,757	112,749,004	16,727,967	862,071,411	38.1	XXX.....	XXX.....	484,486,766	377,584,644
9.3	NAIC 3.....	(d).....4,086,356	59,127,294	22,009,000	13,511,150	155	98,733,955	4.4	XXX.....	XXX.....	73,283,138	25,450,817
9.4	NAIC 4.....	(d).....2,282,430	5,034,054	8,705,955	5,290,120	0	21,312,559	0.9	XXX.....	XXX.....	16,715,505	4,597,053
9.5	NAIC 5.....	(d).....14,451	3,212,292	2,461,319	2,536,241	0	(c).....8,224,303	0.4	XXX.....	XXX.....	4,893,825	3,330,478
9.6	NAIC 6.....	(d).....23,584	491,343	247,729	1,873,629	755,000	(c).....3,391,285	0.1	XXX.....	XXX.....	1,638,119	1,753,167
9.7	Totals.....	142,785,054	750,958,672	818,922,421	444,622,501	107,925,404	(b)....2,265,214,052	100.0	XXX.....	XXX.....	1,509,799,390	755,414,661
9.8	Line 9.7 as a % of Col. 6.....	6.3	33.2	36.2	19.6	4.8	100.0	XXX.....	XXX.....	XXX.....	66.7	33.3
10.	Total Bonds Prior Year											
10.1	NAIC 1.....	112,516,448	299,550,636	414,708,706	267,687,685	72,715,667	XXX.....	XXX.....	1,167,179,142	53.6	830,040,013	337,139,130
10.2	NAIC 2.....	31,289,370	323,685,761	377,343,468	107,326,923	23,626,887	XXX.....	XXX.....	863,272,409	39.6	498,061,155	365,211,253
10.3	NAIC 3.....	7,534,746	36,320,458	31,662,344	17,257,666	4,500,439	XXX.....	XXX.....	97,275,653	4.5	66,106,663	31,168,989
10.4	NAIC 4.....	1,474,363	15,134,590	10,441,426	8,140,535	0	XXX.....	XXX.....	35,190,914	1.6	29,035,080	6,155,834
10.5	NAIC 5.....	1,558,093	4,600,783	2,773,821	2,089,862	0	XXX.....	XXX.....	(c).....11,022,559	0.5	7,381,748	3,640,810
10.6	NAIC 6.....	0	410,873	0	0	3,018,479	XXX.....	XXX.....	(c).....3,429,352	0.2	1,663,479	1,765,873
10.7	Totals.....	154,373,020	679,703,101	836,929,765	402,502,671	103,861,472	XXX.....	XXX.....	(b)....2,177,370,029	100.0	1,432,288,138	745,081,889
10.8	Line 10.7 as a % of Col. 8.....	7.1	31.2	38.4	18.5	4.8	XXX.....	XXX.....	100.0	XXX.....	65.8	34.2
11.	Total Publicly Traded Bonds											
11.1	NAIC 1.....	64,451,468	222,474,318	318,724,611	248,048,497	75,083,143	928,782,037	41.0	830,040,013	38.1	928,782,037	XXX.....
11.2	NAIC 2.....	10,468,424	208,317,908	174,519,669	79,251,591	11,929,173	484,486,765	21.4	498,061,155	22.9	484,486,765	XXX.....
11.3	NAIC 3.....	2,698,308	48,725,465	8,943,596	12,915,614	155	73,283,138	3.2	66,106,663	3.0	73,283,138	XXX.....
11.4	NAIC 4.....	1,465,563	1,903,416	8,056,407	5,290,120	0	16,715,506	0.7	29,035,080	1.3	16,715,506	XXX.....
11.5	NAIC 5.....	0	2,960,722	0	1,933,103	0	4,893,825	0.2	7,381,748	0.3	4,893,825	XXX.....
11.6	NAIC 6.....	0	0	0	1,638,119	0	1,638,119	0.1	1,663,479	0.1	1,638,119	XXX.....
11.7	Totals.....	79,083,763	484,381,829	510,244,283	349,077,044	87,012,471	1,509,799,390	66.7	1,432,288,138	65.8	1,509,799,390	XXX.....
11.8	Line 11.7 as a % of Col. 6.....	5.2	32.1	33.8	23.1	5.8	100.0	XXX.....	XXX.....	XXX.....	100.0	XXX.....
11.9	Line 11.7 as a % of Line 9.7, Col. 6, Section 9.....	3.5	21.4	22.5	15.4	3.8	66.7	XXX.....	XXX.....	XXX.....	66.7	XXX.....
12.	Total Privately Placed Bonds											
12.1	NAIC 1.....	35,554,147	113,968,307	117,203,049	60,613,859	15,359,140	342,698,502	15.1	337,139,130	15.5	XXX.....	342,698,502
12.2	NAIC 2.....	25,904,195	138,333,155	175,051,088	33,497,412	4,798,794	377,584,644	16.7	365,211,253	16.8	XXX.....	377,584,644
12.3	NAIC 3.....	1,388,048	10,401,829	13,065,404	595,536	0	25,450,817	1.1	31,168,989	1.4	XXX.....	25,450,817
12.4	NAIC 4.....	816,867	3,130,638	649,548	0	0	4,597,053	0.2	6,155,834	0.3	XXX.....	4,597,053
12.5	NAIC 5.....	14,451	251,570	2,461,319	603,138	0	3,330,478	0.1	3,640,810	0.2	XXX.....	3,330,478
12.6	NAIC 6.....	23,584	491,343	247,729	235,510	755,000	1,753,166	0.1	1,765,873	0.1	XXX.....	1,753,166
12.7	Totals.....	63,701,292	266,576,842	308,678,137	95,545,455	20,912,934	755,414,661	33.3	745,081,889	34.2	XXX.....	755,414,661
12.8	Line 12.7 as a % of Col. 6.....	8.4	35.3	40.9	12.6	2.8	100.0	XXX.....	XXX.....	XXX.....	XXX.....	100.0
12.9	Line 12.7 as a % of Line 9.7, Col. 6, Section 9.....	2.8	11.8	13.6	4.2	0.9	33.3	XXX.....	XXX.....	XXX.....	XXX.....	33.3

(a) Includes \$.....400,751,571 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes \$.....20,898,097 current year, \$.....48,759,511 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 \$.....2,960,722 current year, \$.....3,023,173 prior year of bonds with 5* designations and \$.....325,000 current year, \$.....325,000 prior year of bonds with 6* designations. "5*" means the NAIC designation was assigned by the SVO in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.

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

SCHEDULE D - PART 1A - SECTION 2

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

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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.....	238,943	1,282,526	6,886,323	1,300,288	0	9,708,080	0.4	9,970,901	0.5	2,930,156	6,777,923
1.2	Residential Mortgage-Backed Securities.....	3,372,925	6,290,359	6,621,779	16,048,625	355,956	32,689,644	1.4	23,300,619	1.1	32,689,644	0
1.3	Commercial Mortgage-Backed Securities.....	605,375	2,455,904	8,417,114	12,046,775	8,678,558	32,203,726	1.4	16,047,090	0.7	32,203,725	0
1.4	Other Loan-Backed and Structured Securities.....	0	0	0	0	0	0	0.0	0	0.0	0	0
1.5	Totals.....	4,217,243	10,028,789	21,925,216	29,395,688	9,034,514	74,601,450	3.3	49,318,610	2.3	67,823,525	6,777,923
2.	All Other Governments											
2.1	Issuer Obligations.....	2,075,105	0	0	0	0	2,075,105	0.1	2,150,868	0.1	999,933	1,075,172
2.2	Residential Mortgage-Backed Securities.....	0	0	0	0	0	0	0.0	0	0.0	0	0
2.3	Commercial Mortgage-Backed Securities.....	0	0	0	0	0	0	0.0	0	0.0	0	0
2.4	Other Loan-Backed and Structured Securities.....	0	0	0	0	0	0	0.0	0	0.0	0	0
2.5	Totals.....	2,075,105	0	0	0	0	2,075,105	0.1	2,150,868	0.1	999,933	1,075,172
3.	U.S. States, Territories and Possessions, Guaranteed											
3.1	Issuer Obligations.....	0	6,337,909	68,046,002	74,031,743	49,000,573	197,416,227	8.7	137,689,309	6.3	197,416,227	0
3.2	Residential Mortgage-Backed Securities.....	0	0	0	0	0	0	0.0	0	0.0	0	0
3.3	Commercial Mortgage-Backed Securities.....	0	0	0	0	0	0	0.0	0	0.0	0	0
3.4	Other Loan-Backed and Structured Securities.....	0	0	0	0	0	0	0.0	0	0.0	0	0
3.5	Totals.....	0	6,337,909	68,046,002	74,031,743	49,000,573	197,416,227	8.7	137,689,309	6.3	197,416,227	0
4.	U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed											
4.1	Issuer Obligations.....	0	0	750,000	4,735,000	1,445,000	6,930,000	0.3	0	0.0	6,930,000	0
4.2	Residential Mortgage-Backed Securities.....	0	0	0	0	0	0	0.0	0	0.0	0	0
4.3	Commercial Mortgage-Backed Securities.....	0	0	0	0	0	0	0.0	0	0.0	0	0
4.4	Other Loan-Backed and Structured Securities.....	0	0	0	0	0	0	0.0	0	0.0	0	0
4.5	Totals.....	0	0	750,000	4,735,000	1,445,000	6,930,000	0.3	0	0.0	6,930,000	0
5.	U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed											
5.1	Issuer Obligations.....	90,000	2,353,143	13,659,405	12,633,072	898,516	29,634,136	1.3	28,822,520	1.3	23,766,123	5,868,013
5.2	Residential Mortgage-Backed Securities.....	8,143,523	15,092,011	15,108,834	24,086,871	442,903	62,874,142	2.8	59,106,600	2.7	62,874,142	0
5.3	Commercial Mortgage-Backed Securities.....	558,404	2,598,930	9,396,713	5,236,423	943,289	18,733,759	0.8	5,000,000	0.2	18,733,759	0
5.4	Other Loan-Backed and Structured Securities.....	0	0	0	0	0	0	0.0	0	0.0	0	0
5.5	Totals.....	8,791,927	20,044,084	38,164,952	41,956,366	2,284,708	111,242,037	4.9	92,929,120	4.3	105,374,024	5,868,013
6.	Industrial and Miscellaneous (unaffiliated)											
6.1	Issuer Obligations.....	59,116,763	538,330,065	619,997,312	259,836,082	41,975,218	1,519,255,440	67.1	1,514,997,056	69.6	924,686,670	594,568,770
6.2	Residential Mortgage-Backed Securities.....	34,819,342	73,507,573	35,836,190	23,164,807	1,799,643	169,127,555	7.5	196,084,347	9.0	146,486,746	22,640,810
6.3	Commercial Mortgage-Backed Securities.....	464,716	3,062,853	10,334,071	1,144,874	632,164	15,638,678	0.7	6,823,792	0.3	8,355,683	7,282,994
6.4	Other Loan-Backed and Structured Securities.....	33,299,960	84,920,756	23,868,678	10,357,939	1,753,584	154,200,916	6.8	162,700,465	7.5	47,717,186	106,483,730
6.5	Totals.....	127,700,781	699,821,247	690,036,251	294,503,702	46,160,609	1,858,222,590	82.0	1,880,605,660	86.4	1,127,246,285	730,976,305
7.	Hybrid Securities											
7.1	Issuer Obligations.....	0	14,726,643	0	0	0	14,726,643	0.7	14,676,461	0.7	4,009,395	10,717,249
7.2	Residential Mortgage-Backed Securities.....	0	0	0	0	0	0	0.0	0	0.0	0	0
7.3	Commercial Mortgage-Backed Securities.....	0	0	0	0	0	0	0.0	0	0.0	0	0
7.4	Other Loan-Backed and Structured Securities.....	0	0	0	0	0	0	0.0	0	0.0	0	0
7.5	Totals.....	0	14,726,643	0	0	0	14,726,643	0.7	14,676,461	0.7	4,009,395	10,717,249
8.	Parent, Subsidiaries and Affiliates											
8.1	Issuer Obligations.....	0	0	0	0	0	0	0.0	0	0.0	0	0
8.2	Residential Mortgage-Backed Securities.....	0	0	0	0	0	0	0.0	0	0.0	0	0
8.3	Commercial Mortgage-Backed Securities.....	0	0	0	0	0	0	0.0	0	0.0	0	0
8.4	Other Loan-Backed and Structured Securities.....	0	0	0	0	0	0	0.0	0	0.0	0	0
8.5	Totals.....	0	0	0	0	0	0	0.0	0	0.0	0	0

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

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

		1	2	3	4	5	6	7	8	9	10	11
	Distribution by Type	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	Total Current Year	Column 6 as a % of Line 9.5	Total from Column 6 Prior Year	% from Col. 7 Prior Year	Total Publicly Traded	Total Privately Placed
9.	Total Bonds Current Year											
	9.1 Issuer Obligations.....	61,520,811	563,030,286	709,339,042	352,536,185	93,319,307	1,779,745,631	78.6	XXX	XXX	1,160,738,504	619,007,127
	9.2 Residential Mortgage-Backed Securities.....	46,335,790	94,889,943	57,566,803	63,300,303	2,598,502	264,691,341	11.7	XXX	XXX	242,050,532	22,640,810
	9.3 Commercial Mortgage-Backed Securities.....	1,628,495	8,117,687	28,147,898	18,428,072	10,254,011	66,576,163	2.9	XXX	XXX	59,293,167	7,282,994
	9.4 Other Loan-Backed and Structured Securities.....	33,299,960	84,920,756	23,868,678	10,357,939	1,753,584	154,200,916	6.8	XXX	XXX	47,717,186	106,483,730
	9.5 Totals.....	142,785,056	750,958,672	818,922,421	444,622,499	107,925,404	2,265,214,052	100.0	XXX	XXX	1,509,799,389	755,414,662
	9.6 Line 9.5 as a % of Col. 6.....	6.3	33.2	36.2	19.6	4.8	100.0	XXX	XXX	XXX	66.7	33.3
10.	Total Bonds Prior Year											
	10.1 Issuer Obligations.....	58,240,852	496,297,265	729,206,786	330,723,882	93,838,330	XXX	XXX	1,708,307,115	78.5	1,093,940,410	614,366,706
	10.2 Residential Mortgage-Backed Securities.....	59,527,674	96,567,855	69,653,017	49,651,252	3,091,768	XXX	XXX	278,491,566	12.8	266,095,810	12,395,756
	10.3 Commercial Mortgage-Backed Securities.....	459,664	2,001,735	9,251,703	12,278,158	3,879,622	XXX	XXX	27,870,882	1.3	23,005,395	4,865,486
	10.4 Other Loan-Backed and Structured Securities.....	36,144,829	84,836,247	28,818,256	9,849,380	3,051,753	XXX	XXX	162,700,465	7.5	49,246,523	113,453,942
	10.5 Totals.....	154,373,019	679,703,102	836,929,762	402,502,672	103,861,473	XXX	XXX	2,177,370,028	100.0	1,432,288,138	745,081,890
	10.6 Line 10.5 as a % of Col. 8.....	7.1	31.2	38.4	18.5	4.8	XXX	XXX	100.0	XXX	65.8	34.2
11.	Total Publicly Traded Bonds											
	11.1 Issuer Obligations.....	27,783,282	369,465,151	419,260,970	268,480,011	75,749,090	1,160,738,504	51.2	1,093,940,410	50.2	1,160,738,504	XXX
	11.2 Residential Mortgage-Backed Securities.....	39,031,821	84,091,531	56,099,040	61,186,847	1,641,293	242,050,532	10.7	266,095,810	12.2	242,050,532	XXX
	11.3 Commercial Mortgage-Backed Securities.....	1,478,024	6,382,223	24,496,629	17,314,203	9,622,088	59,293,167	2.6	23,005,395	1.1	59,293,167	XXX
	11.4 Other Loan-Backed and Structured Securities.....	10,790,635	24,442,924	10,387,644	2,095,983	0	47,717,186	2.1	49,246,523	2.3	47,717,186	XXX
	11.5 Totals.....	79,083,762	484,381,829	510,244,283	349,077,044	87,012,471	1,509,799,389	66.7	1,432,288,138	65.8	1,509,799,389	XXX
	11.6 Line 11.5 as a % of Col. 6.....	5.2	32.1	33.8	23.1	5.8	100.0	XXX	XXX	XXX	100.0	XXX
11.7 Line 11.5 as a % of Line 9.5, Col. 6, Section 9.....	3.5	21.4	22.5	15.4	3.8	66.7	XXX	XXX	XXX	66.7	XXX	
12.	Total Privately Placed Bonds											
	12.1 Issuer Obligations.....	33,737,529	193,565,134	290,078,072	84,056,174	17,570,217	619,007,126	27.3	614,366,706	28.2	XXX	619,007,126
	12.2 Residential Mortgage-Backed Securities.....	7,303,968	10,798,412	1,467,763	2,113,457	957,210	22,640,810	1.0	12,395,756	0.6	XXX	22,640,810
	12.3 Commercial Mortgage-Backed Securities.....	150,471	1,735,464	3,651,268	1,113,868	631,923	7,282,994	0.3	4,865,486	0.2	XXX	7,282,994
	12.4 Other Loan-Backed and Structured Securities.....	22,509,325	60,477,832	13,481,033	8,261,956	1,753,584	106,483,730	4.7	113,453,942	5.2	XXX	106,483,730
	12.5 Totals.....	63,701,293	266,576,842	308,678,136	95,545,455	20,912,934	755,414,661	33.3	745,081,890	34.2	XXX	755,414,661
	12.6 Line 12.5 as a % of Col. 6.....	8.4	35.3	40.9	12.6	2.8	100.0	XXX	XXX	XXX	XXX	100.0
	12.7 Line 12.5 as a % of Line 9.5, Col. 6, Section 9.....	2.8	11.8	13.6	4.2	0.9	33.3	XXX	XXX	XXX	XXX	33.3

Sch. DA-Verification

NONE

Sch. DB-Pt. A-Verification

NONE

Sch. DB-Pt. B-Verification

NONE

Sch. DB-Pt. C-Sn. 1

NONE

Sch. DB-Pt. C-Sn. 2

NONE

Sch. DB-Verification

NONE

Sch. E-Verification

NONE

Sch. A-Pt. 1

NONE

Sch. A-Pt. 2

NONE

Sch. A-Pt. 3

NONE

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
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/ Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	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														
0024695.....		COEUR D'ALENE.....	ID.....		04/30/2001.....	8.000.....	1,320,596.....	0.....	0.....	0.....	0.....	0.....	3,360,000.....	12/31/2012.....
0024750.....		DOUGLASS TWP.....	PA.....		09/30/1997.....	8.000.....	825,659.....	0.....	0.....	0.....	0.....	0.....	5,530,000.....	12/31/2012.....
0024762.....	O.....	SODDY-DAISY.....	TN.....		04/30/2001.....	8.000.....	87,749.....	0.....	0.....	0.....	0.....	0.....	560,000.....	12/31/2012.....
0024786.....		COLUMBUS.....	GA.....		06/03/1998.....	7.250.....	368,839.....	0.....	0.....	0.....	0.....	0.....	2,390,000.....	12/31/2012.....
0024798.....	O.....	FAYETTEVILLE.....	NC.....		09/30/1998.....	7.165.....	76,124.....	0.....	0.....	0.....	0.....	0.....	342,499.....	12/31/2012.....
0024809.....		COLONIAL HGTS.....	TN.....		10/30/1998.....	7.400.....	768,778.....	0.....	0.....	0.....	0.....	0.....	3,295,000.....	12/31/2012.....
0024872.....	O.....	OAKWOOD.....	GA.....		10/22/1999.....	7.000.....	372,082.....	0.....	0.....	0.....	0.....	0.....	1,414,001.....	12/31/2012.....
0024881.....		ELKTON.....	MD.....		02/15/2000.....	8.050.....	2,394,707.....	0.....	0.....	0.....	0.....	0.....	6,000,000.....	12/31/2013.....
0024884.....		LOUISA.....	KY.....		04/28/2000.....	8.000.....	1,119,244.....	0.....	0.....	0.....	0.....	0.....	3,490,000.....	12/31/2012.....
0024885.....		BEAVERCREEK TWP.....	OH.....		05/11/2000.....	8.250.....	791,996.....	0.....	0.....	0.....	0.....	0.....	2,290,000.....	12/31/2012.....
0024891.....		TAYLORS.....	SC.....		09/07/2000.....	8.000.....	5,059,456.....	0.....	0.....	0.....	0.....	0.....	15,490,000.....	12/31/2012.....
0024893.....		ALBUQUERQUE.....	NM.....		11/06/2000.....	9.000.....	1,034,528.....	0.....	0.....	0.....	0.....	0.....	3,175,000.....	12/31/2012.....
0024902.....		HALLS CROSSROAD.....	TN.....		05/16/2001.....	8.000.....	243,299.....	0.....	0.....	0.....	0.....	0.....	1,875,000.....	12/31/2012.....
0024905.....		BATTLE CREEK.....	MI.....		08/30/2001.....	8.200.....	1,296,038.....	0.....	0.....	0.....	0.....	0.....	9,215,000.....	12/31/2012.....
0024906.....		OLIVE TWP.....	IN.....		08/30/2001.....	8.200.....	626,545.....	0.....	0.....	0.....	0.....	0.....	4,455,000.....	12/31/2012.....
0024907.....		TOWNSEND TWP.....	OH.....		08/30/2001.....	8.200.....	810,466.....	0.....	0.....	0.....	0.....	0.....	5,760,000.....	12/31/2012.....
0024909.....		KNOX COUNTY.....	TN.....		08/30/2001.....	8.200.....	371,186.....	0.....	0.....	0.....	0.....	0.....	2,925,000.....	12/31/2012.....
0024910.....		ROWAN COUNTY.....	NC.....		08/30/2001.....	8.200.....	648,019.....	0.....	0.....	0.....	0.....	0.....	4,605,000.....	12/31/2012.....
0024912.....		VERNON TOWNSHIP.....	PA.....		09/10/2001.....	8.210.....	307,099.....	0.....	0.....	0.....	0.....	0.....	2,370,000.....	12/31/2012.....
0024913.....		KNOX COUNTY.....	TN.....		10/12/2001.....	7.750.....	1,261,865.....	0.....	0.....	0.....	0.....	0.....	2,845,000.....	12/31/2012.....
0024917.....		MUSKOGEE.....	OK.....		12/21/2001.....	7.500.....	1,029,916.....	0.....	0.....	0.....	0.....	0.....	3,195,000.....	12/31/2012.....
0024922.....		BIRMINGHAM.....	AL.....		04/09/2002.....	7.680.....	4,706,033.....	0.....	0.....	0.....	0.....	0.....	16,145,000.....	12/31/2012.....
0024924.....		COLUMBUS.....	OH.....		05/01/2002.....	7.500.....	1,098,952.....	0.....	0.....	0.....	0.....	0.....	2,505,000.....	12/31/2012.....
0024926.....		EL PASO.....	TX.....		05/17/2002.....	7.850.....	1,747,743.....	0.....	0.....	0.....	0.....	0.....	9,110,000.....	12/31/2012.....
0024927.....		BROOKSVILLE.....	FL.....		05/20/2002.....	7.500.....	788,051.....	0.....	0.....	0.....	0.....	0.....	2,490,000.....	12/31/2012.....
0125139.....		PHENIX CITY.....	AL.....		05/17/2005.....	5.820.....	1,631,038.....	0.....	0.....	0.....	0.....	0.....	3,105,000.....	12/31/2012.....
0125329.....		MOUNTAIN BROOK.....	AL.....		06/21/2007.....	6.060.....	2,275,246.....	0.....	0.....	0.....	0.....	0.....	4,455,000.....	12/31/2012.....
0125488.....		BIRMINGHAM.....	AL.....		03/09/2011.....	5.070.....	966,908.....	0.....	0.....	0.....	0.....	0.....	2,860,000.....	12/31/2012.....
0125523.....		FORT PAYNE.....	AL.....		08/30/2011.....	5.500.....	1,460,265.....	0.....	0.....	0.....	0.....	0.....	4,115,000.....	12/31/2012.....
0125659.....		DAPHNE.....	AL.....		10/30/2013.....	4.500.....	824,511.....	0.....	0.....	0.....	0.....	0.....	1,599,000.....	09/05/2013.....
0325132.....		TUCSON.....	AZ.....		04/07/2005.....	5.850.....	602,251.....	0.....	0.....	0.....	0.....	0.....	855,000.....	12/31/2012.....
0325153.....		GILBERT.....	AZ.....		07/07/2005.....	5.750.....	969,770.....	0.....	0.....	0.....	0.....	0.....	1,645,000.....	12/31/2012.....
0325357.....		LAVEEN.....	AZ.....		11/30/2007.....	6.330.....	782,310.....	0.....	0.....	0.....	0.....	0.....	1,370,000.....	12/31/2012.....
0325372.....		SCOTTSDALE.....	AZ.....		01/07/2008.....	6.050.....	1,031,651.....	0.....	0.....	0.....	0.....	0.....	1,640,000.....	12/31/2012.....
0325431.....		TUCSON.....	AZ.....		12/05/2008.....	6.700.....	1,364,738.....	0.....	0.....	0.....	0.....	0.....	2,825,000.....	12/31/2012.....
0325510.....		CHANDLER.....	AZ.....		06/29/2011.....	5.125.....	1,296,570.....	0.....	0.....	0.....	0.....	0.....	2,555,000.....	12/31/2012.....
0325548.....		MESA.....	AZ.....		03/20/2012.....	5.000.....	1,898,716.....	0.....	0.....	0.....	0.....	0.....	2,555,000.....	12/31/2012.....
0425231.....		LITTLE ROCK.....	AR.....		04/25/2006.....	6.080.....	2,574,698.....	0.....	0.....	0.....	0.....	0.....	4,545,000.....	12/31/2012.....
0524994.....		TUSTIN.....	CA.....		04/17/2003.....	6.125.....	2,449,850.....	0.....	0.....	0.....	0.....	0.....	6,410,000.....	12/31/2012.....
0525133.....		PACOIMA.....	CA.....		04/20/2005.....	5.770.....	2,616,395.....	0.....	0.....	0.....	0.....	0.....	4,625,000.....	12/31/2012.....
0525142.....		FRESNO.....	CA.....		05/31/2005.....	5.820.....	2,836,519.....	0.....	0.....	0.....	0.....	0.....	7,265,000.....	12/31/2012.....
0525227.....		SAN DIEGO.....	CA.....		04/03/2006.....	6.200.....	1,340,674.....	0.....	0.....	0.....	0.....	0.....	8,495,000.....	12/31/2012.....
0525241.....		SANTA ANNA.....	CA.....		06/07/2006.....	6.110.....	1,811,490.....	0.....	0.....	0.....	0.....	0.....	16,110,000.....	12/31/2012.....

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

E04.1

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/ Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
0525291.....		LONG BEACH.....	CA.....	.....	12/27/2006	6.160	1,467,102	0	0	0	0	0	2,280,000	12/31/2012
0525295.....		MISSION VIEJO.....	CA.....	.....	12/28/2006	6.320	1,280,506	0	0	0	0	0	2,980,000	12/31/2012
0525373.....		WINDSOR.....	CA.....	.....	01/15/2008	6.050	3,256,526	0	0	0	0	0	4,175,000	12/31/2012
0525396.....		MORGAN HILLS.....	CA.....	.....	05/22/2008	6.000	2,605,029	0	0	0	0	0	16,080,000	12/31/2012
0525404.....		LOS ANGELES.....	CA.....	.....	07/09/2008	6.760	1,546,128	0	0	0	0	0	2,250,000	12/31/2012
0525417.....		DEL MAR.....	CA.....	.....	09/30/2008	6.600	1,285,615	0	0	0	0	0	4,610,000	12/31/2012
0525425.....		CHINO.....	CA.....	.....	10/30/2008	6.530	2,441,148	0	0	0	0	0	3,205,000	12/31/2012
0525452.....		SUNNYVALE.....	CA.....	.....	06/17/2010	6.490	951,872	0	0	0	0	0	2,210,000	12/31/2012
0525522.....		DANA POINT.....	CA.....	.....	08/19/2011	5.500	1,166,255	0	0	0	0	0	2,760,000	12/31/2012
0525583.....		VICTORVILLE.....	CA.....	.....	11/02/2012	4.750	1,126,199	0	0	0	0	0	4,030,000	12/31/2012
0525630.....		LOS ANGELES.....	CA.....	.....	06/19/2013	3.250	3,424,015	0	0	0	0	0	6,000,000	04/12/2013
0625232.....		DENVER.....	CO.....	.....	04/25/2006	6.050	1,218,413	0	0	0	0	0	2,650,000	12/31/2012
0R24234.....	O.....	NEW BRIGHTON.....	MN.....	.....	04/29/1999	7.250	3,942	0	0	0	0	0	170,999	12/31/2012
0R24298.....		ALBUQUERQUE.....	NM.....	.....	08/24/1999	7.500	65,590	0	0	0	0	0	785,000	12/31/2012
1025057.....		LAKELAND.....	FL.....	.....	02/27/2004	5.970	1,676,873	0	0	0	0	0	4,760,000	12/31/2012
1025169.....		PALMETTO.....	FL.....	.....	09/16/2005	5.770	1,521,805	0	0	0	0	0	1,580,000	12/31/2012
1025205.....		PORT ST LUCIE.....	FL.....	.....	01/31/2006	5.790	601,491	0	0	0	0	0	1,415,000	12/31/2012
1025264.....		WEST PALM BEACH.....	FL.....	.....	09/07/2006	6.540	1,533,262	0	0	0	0	0	3,570,000	12/31/2012
1025286.....		FORT LAUDERDALE.....	FL.....	.....	12/18/2006	6.330	2,144,117	0	0	0	0	0	2,792,000	12/31/2012
1025325.....		PLANTATION.....	FL.....	.....	05/14/2007	6.310	699,266	0	0	0	0	0	1,490,000	12/31/2012
1025349.....		WINTER HAVEN.....	FL.....	.....	09/28/2007	6.590	635,441	0	0	0	0	0	2,165,000	12/31/2012
1025363.....		CORAL SPRINGS.....	FL.....	.....	12/20/2007	6.600	1,538,058	0	0	0	0	0	3,070,000	12/31/2012
1025381.....		ROCKLEDGE.....	FL.....	.....	01/31/2008	6.450	2,306,359	0	0	0	0	0	7,815,000	12/31/2012
1025398.....		TAMPA.....	FL.....	.....	06/02/2008	6.550	809,107	0	0	0	0	0	3,140,000	12/31/2012
1025434.....		POMPAÑO BEACH.....	FL.....	.....	02/17/2009	7.670	656,340	0	0	0	0	0	1,715,000	12/31/2012
1025473.....		JACKSONVILLE.....	FL.....	.....	11/01/2010	6.125	1,629,861	0	0	0	0	0	3,930,000	12/31/2013
1025485.....		GROVELAND.....	FL.....	.....	01/26/2011	5.650	2,163,621	0	0	0	0	0	3,600,000	12/31/2012
1025486.....		GROVELAND.....	FL.....	.....	01/26/2011	5.650	405,672	0	0	0	0	0	2,600,000	12/31/2012
1025489.....		ORLANDO.....	FL.....	.....	03/24/2011	5.910	880,189	0	0	0	0	0	3,310,000	12/31/2012
1025495.....		ST PETERSBURG.....	FL.....	.....	04/07/2011	5.690	1,257,291	0	0	0	0	0	2,260,000	12/31/2012
1025502.....		BRADENTON.....	FL.....	.....	05/25/2011	5.650	745,973	0	0	0	0	0	3,620,000	12/31/2012
1025503.....		JACKSONVILLE.....	FL.....	.....	05/27/2011	5.625	1,373,202	0	0	0	0	0	2,960,000	12/31/2012
1025505.....		TAMPA.....	FL.....	.....	06/03/2011	5.625	1,014,592	0	0	0	0	0	1,470,000	12/31/2012
1025515.....		KISSIMMEE.....	FL.....	.....	07/07/2011	5.730	1,073,809	0	0	0	0	0	1,835,000	12/31/2012
1025519.....		DESTIN.....	FL.....	.....	07/27/2011	5.500	2,794,744	0	0	0	0	0	5,855,000	12/31/2012
1025528.....		ORLANDO.....	FL.....	.....	09/29/2011	5.500	901,175	0	0	0	0	0	1,585,000	12/31/2012
1025565.....		TAMPA.....	FL.....	.....	07/03/2012	4.875	2,685,990	0	0	0	0	0	5,770,000	12/31/2012
1025575.....		TITUSVILLE.....	FL.....	.....	09/26/2012	5.000	744,412	0	0	0	0	0	1,285,000	12/31/2012
1025581.....		MARIANNA.....	FL.....	.....	10/26/2012	4.875	1,519,417	0	0	0	0	0	3,425,000	12/31/2012
1025622.....		BRADENTON.....	FL.....	.....	05/13/2013	4.625	1,220,768	0	0	0	0	0	2,860,000	03/22/2013
1025647.....		OCOE.....	FL.....	.....	08/29/2013	4.450	1,383,489	0	0	0	0	0	2,600,000	07/03/2013
1025666.....		MIRAMAR BEACH.....	FL.....	.....	12/02/2013	4.375	1,700,000	0	0	0	0	0	5,000,000	11/01/2013
1125112.....		TIFTON.....	GA.....	.....	11/29/2004	6.300	308,747	0	0	0	0	0	875,000	12/31/2012
1125183.....		OAKWOOD.....	GA.....	.....	11/01/2005	6.210	1,879,221	0	0	0	0	0	3,340,000	12/31/2012

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

E04.2

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/ Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1125258.....		DALTON.....	GA.....	.....	.08/21/2006	6.720	2,090,868	0	0	0	0	0	3,630,000	12/31/2012
1125338.....		OAKWOOD.....	GA.....	.....	.08/13/2007	6.940	460,705	0	0	0	0	0	695,000	12/31/2012
1125362.....		SAVANNAH.....	GA.....	.....	.12/20/2007	6.260	1,968,495	0	0	0	0	0	2,370,000	12/31/2012
1125483.....		SAVANNAH.....	GA.....	.....	.12/22/2010	5.750	1,299,721	0	0	0	0	0	3,515,000	12/31/2012
1125531.....		SAVANNAH.....	GA.....	.....	.10/20/2011	5.500	737,886	0	0	0	0	0	1,885,000	12/31/2012
1125597.....		MACON.....	GA.....	.....	.01/22/2013	5.000	1,359,679	0	0	0	0	0	3,500,000	09/29/2012
1325092.....		COEUR D'ALENE.....	ID.....	.....	.09/16/2004	6.290	556,632	0	0	0	0	0	1,355,000	12/31/2012
1325224.....		COEUR D'ALENE.....	ID.....	.....	.03/30/2006	6.250	418,258	0	0	0	0	0	1,370,000	12/31/2012
1425146.....		KENILWORTH.....	IL.....	.....	.06/08/2005	5.750	926,634	0	0	0	0	0	1,070,000	12/31/2012
1425236.....		MIDLOTHIAN.....	IL.....	.....	.05/15/2006	6.010	1,129,438	0	0	0	0	0	1,835,000	12/31/2012
1425304.....		ARLINGTON HEIGHTS.....	IL.....	.....	.02/01/2007	6.270	1,729,386	0	0	0	0	0	2,940,000	12/31/2012
1425382.....		EDWARDSVILLE.....	IL.....	.....	.02/07/2008	6.670	1,848,819	0	0	0	0	0	2,685,000	12/31/2012
1425385.....		BOURBONNAIS.....	IL.....	.....	.02/28/2008	6.000	890,218	0	0	0	0	0	1,155,000	12/31/2012
1425429.....		LINCOLNWOOD.....	IL.....	.....	.12/01/2008	6.600	1,585,847	0	0	0	0	0	3,285,000	12/31/2012
1425458.....		CHICAGO.....	IL.....	.....	.07/16/2010	6.410	801,048	0	0	0	0	0	1,485,000	12/31/2012
1425459.....		GURNEE.....	IL.....	.....	.07/22/2010	6.125	849,420	0	0	0	0	0	1,580,000	12/31/2012
1425596.....		CHICAGO.....	IL.....	.....	.12/26/2012	4.950	972,521	0	0	0	0	0	2,170,000	12/06/2012
1425618.....		NORTHFIELD.....	IL.....	.....	.05/03/2013	4.500	1,341,830	0	0	0	0	0	2,425,000	03/08/2013
1425631.....		FRANKLIN PARK.....	IL.....	.....	.06/20/2013	4.750	1,225,935	0	0	0	0	0	2,170,000	05/31/2013
1425632.....		CHICAGO.....	IL.....	.....	.06/20/2013	4.750	1,225,935	0	0	0	0	0	2,150,000	05/31/2013
1425650.....		LAKE ZURICH.....	IL.....	.....	.09/06/2013	4.950	1,190,963	0	0	0	0	0	2,030,000	08/14/2013
1525141.....		ZIONSVILLE.....	IN.....	.....	.05/24/2005	5.890	1,048,171	0	0	0	0	0	1,790,000	12/31/2012
1525229.....		ST JOSEPH TWP.....	IN.....	.....	.04/07/2006	6.460	836,187	0	0	0	0	0	1,575,000	12/31/2012
1525287.....		BROWNSBURG.....	IN.....	.....	.12/20/2006	6.300	1,359,210	0	0	0	0	0	2,105,000	12/31/2012
1525331.....		INDIANAPOLIS.....	IN.....	.....	.06/26/2007	6.130	430,085	0	0	0	0	0	4,575,000	12/31/2012
1525332.....		MCCORDSVILLE.....	IN.....	.....	.06/28/2007	6.390	1,653,388	0	0	0	0	0	2,415,000	12/31/2012
1525371.....		INDIANAPOLIS.....	IN.....	.....	.12/26/2007	6.470	1,729,453	0	0	0	0	0	2,470,000	12/31/2012
1525491.....		FISHERS.....	IN.....	.....	.04/06/2011	5.880	884,002	0	0	0	0	0	1,725,000	12/31/2012
1525499.....		CARMEL.....	IN.....	.....	.04/28/2011	5.870	1,130,331	0	0	0	0	0	3,130,000	12/31/2012
1525573.....		GRIFFITH.....	IN.....	.....	.09/11/2012	5.000	1,892,358	0	0	0	0	0	4,600,000	08/02/2012
1525629.....		GREENFIELD.....	IN.....	.....	.06/14/2013	4.500	2,099,213	0	0	0	0	0	3,475,000	06/05/2013
1625230.....		DAVENPORT.....	IA.....	.....	.04/24/2006	6.300	297,405	0	0	0	0	0	1,275,000	12/31/2012
1625278.....		ELLSWORTH.....	IA.....	.....	.11/28/2006	6.510	740,489	0	0	0	0	0	1,335,000	12/31/2012
1625419.....		DES MOINES.....	IA.....	.....	.10/09/2008	6.490	2,302,891	0	0	0	0	0	4,105,000	12/31/2012
1825089.....		DANVILLE.....	KY.....	.....	.08/26/2004	6.660	676,782	0	0	0	0	0	1,420,000	12/31/2012
1825143.....		LEXINGTON.....	KY.....	.....	.05/31/2005	6.040	770,796	0	0	0	0	0	1,600,000	12/31/2012
1825352.....		LOUISVILLE.....	KY.....	.....	.10/17/2007	6.375	908,743	0	0	0	0	0	1,795,000	12/31/2012
1825599.....		MIDDLETOWN.....	KY.....	.....	.01/30/2013	4.625	1,847,496	0	0	0	0	0	3,000,000	11/02/2012
1825646.....		LEXINGTON.....	KY.....	.....	.08/22/2013	4.420	1,734,796	0	0	0	0	0	2,620,000	07/11/2013
1925658.....		BATON ROUGE.....	LA.....	.....	.10/30/2013	4.500	705,304	0	0	0	0	0	1,285,000	09/03/2013
2125621.....		ABERDEEN.....	MD.....	.....	.05/10/2013	4.500	788,981	0	0	0	0	0	1,500,000	02/25/2013
2225506.....		BURLINGTON.....	MA.....	.....	.06/09/2011	5.625	1,335,008	0	0	0	0	0	3,525,000	12/31/2012
2325307.....		PLYMOUTH TWP.....	MI.....	.....	.03/01/2007	6.320	1,591,421	0	0	0	0	0	4,220,000	12/31/2012
2325326.....		ROMULUS.....	MI.....	.....	.05/30/2007	6.300	835,571	0	0	0	0	0	1,755,000	12/31/2012

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

E04.3

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/ Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
2325550.....		ROCHESTER HILLS.....	MI.....	.....	04/04/2012	5.000	1,944,984	0	0	0	0	0	9,960,000	12/31/2012
2325669.....		ST CLAIR SHORES.....	MI.....	.....	12/17/2013	5.000	1,050,000	0	0	0	0	0	1,940,000	12/21/2013
2425080.....		MINNETONKA.....	MN.....	.....	06/18/2004	5.620	6,569,315	0	0	0	0	0	16,580,000	12/31/2012
2425368.....		ST PAUL.....	MN.....	.....	12/21/2007	6.100	2,548,674	0	0	0	0	0	4,060,000	12/31/2012
2425507.....		GOLDEN VALLEY.....	MN.....	.....	06/14/2011	5.690	1,162,958	0	0	0	0	0	2,130,000	12/31/2012
2425572.....		MAPLE GROVE.....	MN.....	.....	09/04/2012	4.750	1,397,831	0	0	0	0	0	3,100,000	08/22/2012
2425585.....		EDEN PRAIRIE.....	MN.....	.....	11/29/2012	4.500	817,002	0	0	0	0	0	2,220,000	12/31/2012
2625165.....		LEE'S SUMMIT.....	MO.....	.....	08/22/2005	5.910	754,969	0	0	0	0	0	2,055,000	12/31/2012
2625179.....		JEFFERSON COUNTY.....	MO.....	.....	10/06/2005	5.940	696,275	0	0	0	0	0	1,520,000	12/31/2012
2625233.....		ST LOUIS.....	MO.....	.....	04/26/2006	6.100	2,167,918	0	0	0	0	0	2,945,000	12/31/2012
2625406.....		EARTH CITY.....	MO.....	.....	07/23/2008	6.620	3,463,976	0	0	0	0	0	5,545,000	12/31/2012
2725159.....		BOZEMAN.....	MT.....	.....	07/29/2005	6.070	867,952	0	0	0	0	0	3,100,000	12/31/2012
2725206.....		BOZEMAN.....	MT.....	.....	02/08/2006	5.930	1,486,300	0	0	0	0	0	4,790,000	12/31/2012
2725366.....		BOZEMAN.....	MT.....	.....	12/20/2007	6.410	999,916	0	0	0	0	0	3,210,000	12/31/2012
2725477.....		BOZEMAN.....	MT.....	.....	11/29/2010	6.000	562,044	0	0	0	0	0	1,300,000	12/31/2012
2825149.....		OMAHA.....	NE.....	.....	06/22/2005	5.980	366,870	0	0	0	0	0	675,000	12/31/2012
2825151.....		OMAHA.....	NE.....	.....	06/29/2005	5.860	546,959	0	0	0	0	0	1,310,000	12/31/2012
2825251.....		LINCOLN.....	NE.....	.....	07/13/2006	6.350	960,115	0	0	0	0	0	2,865,000	12/31/2012
2825293.....		OMAHA.....	NE.....	.....	12/28/2006	6.330	1,795,677	0	0	0	0	0	2,635,000	12/31/2012
2825496.....		PAPILLION.....	NE.....	.....	04/15/2011	5.750	786,828	0	0	0	0	0	2,180,000	12/31/2012
2925469.....		LAS VEGAS.....	NV.....	.....	10/27/2010	5.900	1,805,254	0	0	0	0	0	4,390,000	12/31/2012
2925600.....		LAS VEGAS.....	NV.....	.....	01/30/2013	4.875	974,859	0	0	0	0	0	2,150,000	08/02/2012
3025334.....		COLEBROOK.....	NH.....	.....	07/31/2007	6.140	696,830	0	0	34,381	0	0	700,000	05/31/2013
3125190.....		ELIZABETH.....	NJ.....	.....	11/15/2005	5.690	1,328,995	0	0	0	0	0	2,325,000	12/31/2012
3225187.....		ALBUQUERQUE.....	NM.....	.....	11/09/2005	5.800	1,951,605	0	0	0	0	0	4,475,000	12/31/2012
3225235.....		ROSWELL.....	NM.....	.....	05/04/2006	7.640	2,218,082	0	0	0	0	0	9,060,000	12/31/2012
3225664.....		SANTA FE.....	NM.....	.....	11/18/2013	4.070	2,800,000	0	0	0	0	0	4,150,000	08/29/2013
3325115.....		MORAVIA.....	NY.....	.....	12/22/2004	6.970	751,003	0	0	0	0	0	1,530,000	12/31/2012
3325129.....		AUBURN.....	NY.....	.....	03/22/2005	6.160	687,847	0	0	0	0	0	1,465,000	12/31/2012
3325171.....		PENFIELD.....	NY.....	.....	09/22/2005	5.590	1,174,030	0	0	0	0	0	1,645,000	12/31/2012
3325194.....		MINEOLA.....	NY.....	.....	11/18/2005	5.850	1,948,071	0	0	0	0	0	6,750,000	12/31/2012
3325269.....		BOHEMIA.....	NY.....	.....	09/29/2006	6.630	2,089,070	0	0	0	0	0	3,090,000	12/31/2012
3425202.....		DURHAM.....	NC.....	.....	01/19/2006	6.040	1,304,259	0	0	0	0	0	1,765,000	12/31/2012
3425239.....		GREENSBORO.....	NC.....	.....	05/31/2006	6.230	1,353,680	0	0	0	0	0	4,170,000	12/31/2012
3425370.....		CHARLOTTE.....	NC.....	.....	12/21/2007	6.260	3,436,799	0	0	0	0	0	4,340,000	12/31/2012
3425403.....		GOLDSBORO.....	NC.....	.....	06/24/2008	6.510	2,567,439	0	0	0	0	0	5,180,000	12/31/2012
3425444.....		ROANOKE RAPIDS.....	NC.....	.....	03/01/2010	6.375	593,901	0	0	0	0	0	2,420,000	12/31/2012
3425457.....		CHARLOTTE.....	NC.....	.....	07/13/2010	6.375	1,356,609	0	0	0	0	0	3,360,000	12/31/2012
3425475.....		HOLLY SPRINGS.....	NC.....	.....	11/22/2010	6.260	1,192,260	0	0	0	0	0	1,695,000	12/31/2012
3425487.....		ASHEVILLE.....	NC.....	.....	01/26/2011	5.250	1,645,398	0	0	0	0	0	2,395,000	12/31/2012
3425582.....		MONROE.....	NC.....	.....	10/26/2012	4.500	2,212,718	0	0	0	0	0	4,185,000	12/31/2012
3425640.....		RALEIGH.....	NC.....	.....	08/01/2013	3.800	2,587,033	0	0	0	0	0	6,980,000	06/24/2013
3625138.....		VANDALIA.....	OH.....	.....	05/10/2005	5.810	1,542,925	0	0	0	0	0	7,050,000	12/31/2012
3625145.....		CINCINNATI.....	OH.....	.....	06/02/2005	5.870	3,233,105	0	0	0	0	0	7,325,000	12/31/2012

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

1 Loan Number	2 Code	Location		5 Loan Type	6 Date Acquired	7 Rate of Interest	8 Book Value/ Recorded Investment Excluding Accrued Interest	Change in Book Value/Recorded Investment					14 Value of Land and Buildings	15 Date of Last Appraisal or Valuation
		3 City	4 State					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		
3625166.....		COLUMBUS.....	OH.....	.....	.08/30/2005	5.820	524,080	0	0	0	0	0	1,385,000	12/31/2012
3625184.....		FRANKLIN TWP.....	OH.....	.....	.11/01/2005	5.820	690,623	0	0	0	0	0	1,430,000	12/31/2012
3625185.....		WASHINGTON TWP.....	OH.....	.....	.11/01/2005	6.240	4,794,177	0	0	0	0	0	10,905,000	12/31/2012
3625189.....		COLUMBUS.....	OH.....	.....	.11/10/2005	5.680	873,082	0	0	0	0	0	1,865,000	12/31/2012
3625192.....		GAHANNA.....	OH.....	.....	.11/18/2005	5.860	541,181	0	0	0	0	0	1,025,000	12/31/2012
3625197.....		WASHINGTON TWP.....	OH.....	.....	.12/16/2005	5.850	1,479,816	0	0	0	0	0	2,765,000	12/31/2012
3625240.....		BROOK PARK.....	OH.....	.....	.06/06/2006	5.990	1,635,178	0	0	0	0	0	3,265,000	12/31/2012
3625246.....		ELYRIA.....	OH.....	.....	.06/27/2006	6.420	995,861	0	0	0	0	0	1,915,000	12/31/2012
3625252.....		PAINESVILLE.....	OH.....	.....	.07/18/2006	6.420	912,162	0	0	0	0	0	2,335,000	12/31/2012
3625256.....		HUBER HEIGHTS.....	OH.....	.....	.08/08/2006	6.730	1,824,099	0	0	0	0	0	7,570,000	12/31/2012
3625274.....		GROVE CITY.....	OH.....	.....	.10/31/2006	6.600	860,582	0	0	0	0	0	5,120,000	12/31/2012
3625280.....		CINCINNATI.....	OH.....	.....	.11/28/2006	6.500	1,115,925	0	0	0	0	0	1,545,000	12/31/2012
3625283.....		BROOK PARK.....	OH.....	.....	.12/05/2006	6.500	839,475	0	0	0	0	0	2,245,000	12/31/2012
3625290.....		FAIRFIELD.....	OH.....	.....	.12/22/2006	6.340	718,460	0	0	0	0	0	2,140,000	12/31/2012
3625294.....		WEST CHESTER.....	OH.....	.....	.12/28/2006	6.380	1,294,596	0	0	0	0	0	3,225,000	12/31/2012
3625335.....		COLUMBUS.....	OH.....	.....	.07/31/2007	6.280	2,004,198	0	0	0	0	0	2,685,000	12/31/2012
3625361.....		CINCINNATI.....	OH.....	.....	.12/11/2007	6.250	1,542,738	0	0	0	0	0	3,620,000	12/31/2012
3625388.....		CARROLLTON.....	OH.....	.....	.03/24/2008	6.100	1,447,708	0	0	0	0	0	3,725,000	12/31/2012
3625534.....		FOREST PARK.....	OH.....	.....	.10/27/2011	5.375	1,067,864	0	0	0	0	0	2,370,000	12/31/2012
3625568.....		PATASKALA.....	OH.....	.....	.07/20/2012	4.500	1,414,462	0	0	0	0	0	2,930,000	06/21/2012
3625569.....		COLUMBUS.....	OH.....	.....	.07/20/2012	4.750	1,078,550	0	0	0	0	0	1,500,000	06/08/2012
3625607.....		SPRINGBORO.....	OH.....	.....	.03/18/2013	4.000	954,481	0	0	0	0	0	1,890,000	02/13/2013
3625615.....		CLEVELAND.....	OH.....	.....	.04/30/2013	4.750	1,124,148	0	0	0	0	0	3,760,000	03/04/2013
3625616.....		CINCINNATI.....	OH.....	.....	.05/01/2013	4.500	696,102	0	0	0	0	0	1,800,000	02/13/2013
3625627.....		CENTERVILLE.....	OH.....	.....	.06/05/2013	4.250	1,959,904	0	0	0	0	0	3,000,000	05/23/2013
3625645.....		CINCINNATI.....	OH.....	.....	.08/13/2013	4.650	2,174,479	0	0	0	0	0	3,400,000	06/24/2013
3625656.....		MEDINA.....	OH.....	.....	.10/30/2013	4.500	625,833	0	0	0	0	0	1,140,000	09/19/2013
3725123.....		OKLAHOMA CITY.....	OK.....	.....	.02/22/2005	5.860	1,790,800	0	0	0	0	0	3,575,000	12/31/2012
3725181.....		TULSA.....	OK.....	.....	.10/31/2005	5.810	335,478	0	0	0	0	0	1,680,000	12/31/2012
3725225.....		TULSA.....	OK.....	.....	.03/31/2006	6.110	745,082	0	0	0	0	0	1,760,000	12/31/2012
3725226.....		MUSKOGEE.....	OK.....	.....	.03/31/2006	6.210	439,332	0	0	0	0	0	1,170,000	12/31/2012
3725532.....		TULSA.....	OK.....	.....	.10/20/2011	5.500	1,224,569	0	0	0	0	0	2,490,000	12/31/2012
3825553.....		PORTLAND.....	OR.....	.....	.05/07/2012	5.375	948,461	0	0	0	0	0	3,165,000	12/31/2012
3925199.....		HORSHAM TWP.....	PA.....	.....	.12/28/2005	5.530	2,569,422	0	0	0	0	0	4,225,000	12/31/2012
3925244.....		CASTLE SHANNON BOROUGH.....	PA.....	.....	.06/15/2006	6.390	489,869	0	0	0	0	0	950,000	12/31/2012
3925248.....		QUAKERTOWN.....	PA.....	.....	.07/06/2006	6.380	2,970,261	0	0	0	0	0	5,770,000	12/31/2012
3925289.....		PITTSBURGH.....	PA.....	.....	.12/21/2006	6.375	719,125	0	0	0	0	0	2,115,000	12/31/2012
3925551.....		PITTSBURGH.....	PA.....	.....	.04/30/2012	4.750	862,326	0	0	0	0	0	2,400,000	12/31/2012
3925552.....		PITTSBURGH.....	PA.....	.....	.04/30/2012	4.750	592,859	0	0	0	0	0	1,920,000	12/31/2012
4125118.....		MOUNT PLEASANT.....	SC.....	.....	.01/18/2005	5.750	1,736,184	0	0	0	0	0	3,165,000	12/31/2012
4125271.....		NORTH MYRTLE BEACH.....	SC.....	.....	.09/29/2006	6.680	1,457,333	0	0	0	0	0	2,480,000	12/31/2012
4125272.....		CONWAY.....	SC.....	.....	.10/24/2006	6.940	1,306,157	0	0	0	0	0	2,680,000	12/31/2012
4125365.....		GEORGETOWN.....	SC.....	.....	.12/20/2007	6.040	2,776,755	0	0	0	0	0	12,450,000	12/31/2012

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
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/ Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
4125440.....		GREENVILLE.....	SC.....	.....	12/23/2009.....	6.875.....	1,802,059.....	0.....	0.....	0.....	0.....	0.....	6,135,000.....	12/31/2012.....
4125449.....		GREENVILLE.....	SC.....	.....	06/03/2010.....	6.000.....	862,438.....	0.....	0.....	0.....	0.....	0.....	1,770,000.....	12/31/2012.....
4125536.....		FORT MILL.....	SC.....	.....	10/31/2011.....	5.500.....	1,176,738.....	0.....	0.....	0.....	0.....	0.....	2,515,000.....	12/31/2012.....
4325113.....		LAKELAND.....	TN.....	.....	12/14/2004.....	6.200.....	1,481,391.....	0.....	0.....	0.....	0.....	0.....	2,440,000.....	12/31/2012.....
4325167.....		COLLIERVILLE.....	TN.....	.....	08/30/2005.....	5.770.....	1,035,482.....	0.....	0.....	0.....	0.....	0.....	2,510,000.....	12/31/2012.....
4325374.....		HENDERSONVILLE.....	TN.....	.....	01/24/2008.....	6.030.....	819,584.....	0.....	0.....	0.....	0.....	0.....	1,580,000.....	12/31/2012.....
4425058.....		ABILENE.....	TX.....	.....	02/27/2004.....	6.230.....	3,850,786.....	0.....	0.....	0.....	0.....	0.....	7,690,000.....	12/31/2012.....
4425107.....		DALLAS.....	TX.....	.....	11/16/2004.....	6.160.....	860,490.....	0.....	0.....	0.....	0.....	0.....	2,805,000.....	12/31/2013.....
4425108.....		EL PASO.....	TX.....	.....	11/17/2004.....	5.875.....	742,253.....	0.....	0.....	0.....	0.....	0.....	2,455,000.....	12/31/2012.....
4425120.....		LAREDO.....	TX.....	.....	01/25/2005.....	6.610.....	1,068,740.....	0.....	0.....	0.....	0.....	0.....	2,960,000.....	12/31/2012.....
4425161.....		EL PASO.....	TX.....	.....	08/10/2005.....	6.010.....	1,383,755.....	0.....	0.....	0.....	0.....	0.....	3,975,000.....	12/31/2012.....
4425188.....		SAN ANTONIO.....	TX.....	.....	11/09/2005.....	5.660.....	815,937.....	0.....	0.....	0.....	0.....	0.....	2,825,000.....	12/31/2012.....
4425193.....		PASADENA.....	TX.....	.....	11/18/2005.....	5.850.....	1,059,842.....	0.....	0.....	0.....	0.....	0.....	2,880,000.....	12/31/2012.....
4425222.....		CONROE.....	TX.....	.....	03/28/2006.....	6.170.....	1,424,284.....	0.....	0.....	0.....	0.....	0.....	2,725,000.....	12/31/2012.....
4425228.....		TEMPLE.....	TX.....	.....	04/06/2006.....	6.150.....	1,282,265.....	0.....	0.....	0.....	0.....	0.....	2,270,000.....	12/31/2012.....
4425249.....		HOUSTON.....	TX.....	.....	07/11/2006.....	6.630.....	1,854,422.....	0.....	0.....	0.....	0.....	0.....	4,225,000.....	12/31/2012.....
4425250.....		DALLAS.....	TX.....	.....	07/12/2006.....	6.700.....	1,843,061.....	0.....	0.....	0.....	0.....	0.....	3,470,000.....	12/31/2012.....
4425284.....		LEWISVILLE.....	TX.....	.....	12/12/2006.....	6.330.....	1,196,429.....	0.....	0.....	0.....	0.....	0.....	2,155,000.....	12/31/2012.....
4425299.....		CONROE.....	TX.....	.....	01/19/2007.....	6.610.....	560,486.....	0.....	0.....	0.....	0.....	0.....	1,185,000.....	12/31/2012.....
4425302.....		MCALLEN.....	TX.....	.....	01/31/2007.....	6.240.....	984,840.....	0.....	0.....	0.....	0.....	0.....	7,360,000.....	12/31/2012.....
4425312.....		HOUSTON.....	TX.....	.....	03/29/2007.....	6.300.....	863,436.....	0.....	0.....	0.....	0.....	0.....	1,055,000.....	12/31/2012.....
4425316.....		ADDISON.....	TX.....	.....	04/16/2007.....	6.200.....	1,191,608.....	0.....	0.....	0.....	0.....	0.....	1,955,000.....	12/31/2012.....
4425324.....		DALLAS.....	TX.....	.....	05/14/2007.....	6.100.....	1,750,319.....	0.....	0.....	0.....	0.....	0.....	3,365,000.....	12/31/2012.....
4425333.....		HOUSTON.....	TX.....	.....	06/29/2007.....	6.400.....	1,643,105.....	0.....	0.....	0.....	0.....	0.....	3,625,000.....	12/31/2012.....
4425367.....		CARROLLTON.....	TX.....	.....	12/21/2007.....	6.410.....	3,003,646.....	0.....	0.....	0.....	0.....	0.....	3,100,000.....	12/31/2012.....
4425369.....		SUGAR LAND.....	TX.....	.....	12/21/2007.....	6.300.....	1,313,348.....	0.....	0.....	0.....	0.....	0.....	2,090,000.....	12/31/2012.....
4425377.....		SAN ANTONIO.....	TX.....	.....	01/29/2008.....	6.100.....	1,039,378.....	0.....	0.....	0.....	0.....	0.....	2,725,000.....	12/31/2012.....
4425393.....		TEMPLE.....	TX.....	.....	05/12/2008.....	6.580.....	965,854.....	0.....	0.....	0.....	0.....	0.....	1,490,000.....	12/31/2012.....
4425415.....		HOUSTON.....	TX.....	.....	09/26/2008.....	6.580.....	1,038,330.....	0.....	0.....	0.....	0.....	0.....	1,550,000.....	12/31/2012.....
4425427.....		HOUSTON.....	TX.....	.....	11/21/2008.....	6.500.....	2,995,553.....	0.....	0.....	0.....	0.....	0.....	9,710,000.....	12/31/2012.....
4425462.....		HOUSTON.....	TX.....	.....	09/15/2010.....	5.750.....	1,067,446.....	0.....	0.....	0.....	0.....	0.....	1,840,000.....	12/31/2012.....
4425493.....		DALLAS.....	TX.....	.....	04/07/2011.....	5.680.....	1,304,665.....	0.....	0.....	0.....	0.....	0.....	3,870,000.....	12/31/2012.....
4425511.....		SAN ANTONIO.....	TX.....	.....	06/30/2011.....	5.610.....	1,004,160.....	0.....	0.....	0.....	0.....	0.....	2,685,000.....	12/31/2012.....
4425554.....		PORTLAND.....	TX.....	.....	05/14/2012.....	4.750.....	1,625,518.....	0.....	0.....	0.....	0.....	0.....	2,555,000.....	12/31/2012.....
4425571.....		EL PASO.....	TX.....	.....	08/28/2012.....	5.125.....	1,333,291.....	0.....	0.....	0.....	0.....	0.....	2,300,000.....	12/31/2012.....
4425592.....		LYTLE.....	TX.....	.....	12/20/2012.....	4.500.....	1,064,742.....	0.....	0.....	0.....	0.....	0.....	2,680,000.....	11/06/2012.....
4425602.....		CARROLLTON.....	TX.....	.....	02/11/2013.....	5.000.....	782,262.....	0.....	0.....	0.....	0.....	0.....	1,450,000.....	01/10/2013.....
4425604.....		HOUSTON.....	TX.....	.....	03/01/2013.....	4.000.....	1,125,664.....	0.....	0.....	0.....	0.....	0.....	3,130,000.....	02/06/2013.....
4425641.....		HOUSTON.....	TX.....	.....	08/02/2013.....	4.500.....	2,272,989.....	0.....	0.....	0.....	0.....	0.....	3,640,000.....	07/11/2013.....
4425651.....		HUMBLE.....	TX.....	.....	09/20/2013.....	4.270.....	1,909,826.....	0.....	0.....	0.....	0.....	0.....	4,500,000.....	08/29/2013.....
4425665.....		LAREDO.....	TX.....	.....	11/26/2013.....	4.711.....	1,400,000.....	0.....	0.....	0.....	0.....	0.....	2,440,000.....	10/07/2013.....
4525162.....		SALT LAKE CITY.....	UT.....	.....	08/15/2005.....	5.710.....	2,242,454.....	0.....	0.....	0.....	0.....	0.....	3,025,000.....	12/31/2012.....
4525163.....		SANDY.....	UT.....	.....	08/15/2005.....	5.830.....	900,047.....	0.....	0.....	0.....	0.....	0.....	2,245,000.....	12/31/2012.....
4525380.....		PROVO.....	UT.....	.....	01/31/2008.....	6.280.....	2,366,224.....	0.....	0.....	0.....	0.....	0.....	5,760,000.....	12/31/2012.....

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
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/ Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
4525637		SALT LAKE CITY.....	UT.....	.....	.06/27/2013	4.750	1,225,935	0	0	0	0	0	2,650,000	05/15/2013
4625461		BARRE.....	VT.....	.....	.08/26/2010	5.850	3,088,101	0	0	0	0	0	5,090,000	12/31/2012
4725131		STERLING.....	VA.....	.....	.03/30/2005	5.670	2,369,065	0	0	0	0	0	5,965,000	12/31/2012
4725134		MIDLOTHIAN.....	VA.....	.....	.04/28/2005	5.850	655,863	0	0	0	0	0	1,830,000	12/31/2012
4725204		POWHATAN.....	VA.....	.....	.01/30/2006	6.100	757,891	0	0	0	0	0	1,275,000	12/31/2012
4725237		MECHANICSVILLE.....	VA.....	.....	.05/15/2006	6.170	845,188	0	0	0	0	0	2,260,000	12/31/2012
4725261		NORFOLK.....	VA.....	.....	.08/30/2006	6.650	1,213,589	0	0	0	0	0	2,590,000	12/31/2012
4725411		NORFOLK.....	VA.....	.....	.09/02/2008	6.610	2,871,326	0	0	0	0	0	8,915,000	12/31/2012
4725450		VIRGINIA BEACH.....	VA.....	.....	.06/07/2010	6.000	1,012,322	0	0	0	0	0	3,980,000	12/31/2012
4725454		MIDLOTHIAN.....	VA.....	.....	.06/23/2010	6.860	634,445	0	0	0	0	0	1,525,000	12/31/2012
4725467		PORTSMOUTH.....	VA.....	.....	.10/27/2010	6.250	1,133,833	0	0	0	0	0	2,450,000	12/31/2012
4725546		ROANOKE.....	VA.....	.....	.02/27/2012	5.625	1,641,374	0	0	0	0	0	3,725,000	12/31/2012
4725634		VIRGINIA BEACH.....	VA.....	.....	.06/26/2013	4.125	1,449,047	0	0	0	0	0	3,200,000	05/09/2013
4825262		TACOMA.....	WA.....	.....	.09/01/2006	6.300	924,539	0	0	0	0	0	2,550,000	12/31/2012
4825435		GIG HARBOR.....	WA.....	.....	.02/19/2009	7.250	1,494,255	0	0	0	0	0	2,615,000	12/31/2012
4925383		HEDGESVILLE.....	WV.....	.....	.02/11/2008	6.240	2,005,963	0	0	0	0	0	4,485,000	12/31/2012
5025364		PRAIRIE DU CHIEN.....	WI.....	.....	.12/20/2007	6.400	1,773,874	0	0	0	0	0	6,000,000	12/31/2012
5025416		MADISON.....	WI.....	.....	.09/30/2008	6.850	2,094,911	0	0	0	0	0	4,120,000	12/31/2012
5025447		MADISON.....	WI.....	.....	.04/20/2010	6.300	899,520	0	0	0	0	0	4,815,000	12/31/2012
5325355		TOWNSEND TWP.....	OH.....	.....	.11/28/2007	6.770	1,210,134	0	0	0	0	0	8,660,000	12/31/2012
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other.....							391,901,955	0	0	34,381	0	0	957,013,499	...XXX.....
0899999. Total - Mortgages in Good Standing.....							391,901,955	0	0	34,381	0	0	957,013,499	...XXX.....
3399999. Totals.....							391,901,955	0	0	34,381	0	0	957,013,499	...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 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Rate of Interest	7 Actual Cost at Time of Acquisition	8 Additional Investment Made After Acquisition	9 Value of Land and Buildings
	2 City	3 State						
Mortgages in Good Standing - Commercial Mortgages - All Other								
0125659.....	DAPHNE.....	AL.....		10/30/2013	4.500	830,000	0	1,599,000
0525630.....	LOS ANGELES.....	CA.....		06/19/2013	3.250	3,500,000	0	6,000,000
1025622.....	BRADENTON.....	FL.....		05/13/2013	4.625	1,250,000	0	2,860,000
1025647.....	OCOE.....	FL.....		08/29/2013	4.450	1,400,000	0	2,600,000
1025666.....	MIRAMAR BEACH.....	FL.....		12/02/2013	4.375	1,700,000	0	5,000,000
1125597.....	MACON.....	GA.....		01/22/2013	5.000	1,500,000	0	3,500,000
1425618.....	NORTHFIELD.....	IL.....		05/03/2013	4.500	1,400,000	0	2,425,000
1425631.....	FRANKLIN PARK.....	IL.....		06/20/2013	4.750	1,250,000	0	2,170,000
1425632.....	CHICAGO.....	IL.....		06/20/2013	4.750	1,250,000	0	2,150,000
1425650.....	LAKE ZURICH.....	IL.....		09/06/2013	4.950	1,200,000	0	2,030,000
1525629.....	GREENFIELD.....	IN.....		06/14/2013	4.500	2,150,000	0	3,475,000
1825599.....	MIDDLETOWN.....	KY.....		01/30/2013	4.625	1,950,000	0	3,000,000
1825646.....	LEXINGTON.....	KY.....		08/22/2013	4.420	1,760,000	0	2,620,000
1925658.....	BATON ROUGE.....	LA.....		10/30/2013	4.500	710,000	0	1,285,000
2125621.....	ABERDEEN.....	MD.....		05/10/2013	4.500	810,000	0	1,500,000
2325669.....	ST CLAIR SHORES.....	MI.....		12/17/2013	5.000	1,050,000	0	1,940,000
2925600.....	LAS VEGAS.....	NV.....		01/30/2013	4.875	1,000,000	0	2,150,000
3225664.....	SANTA FE.....	NM.....		11/18/2013	4.070	2,800,000	0	4,150,000
3425640.....	RALEIGH.....	NC.....		08/01/2013	3.800	2,700,000	0	6,980,000
3625607.....	SPRINGBORO.....	OH.....		03/18/2013	4.000	1,010,000	0	1,890,000
3625615.....	CLEVELAND.....	OH.....		04/30/2013	4.750	1,200,000	0	3,760,000
3625616.....	CINCINNATI.....	OH.....		05/01/2013	4.500	750,000	0	1,800,000
3625627.....	CENTERVILLE.....	OH.....		06/05/2013	4.250	2,000,000	0	3,000,000
3625645.....	CINCINNATI.....	OH.....		08/13/2013	4.650	2,200,000	0	3,400,000
3625656.....	MEDINA.....	OH.....		10/30/2013	4.500	630,000	0	1,140,000
4425602.....	CARROLLTON.....	TX.....		02/11/2013	5.000	810,000	0	1,450,000
4425604.....	HOUSTON.....	TX.....		03/01/2013	4.000	1,200,000	0	3,130,000
4425641.....	HOUSTON.....	TX.....		08/02/2013	4.500	2,300,000	0	3,640,000
4425651.....	HUMBLE.....	TX.....		09/20/2013	4.270	1,920,000	0	4,500,000
4425665.....	LAREDO.....	TX.....		11/26/2013	4.711	1,400,000	0	2,440,000
4525637.....	SALT LAKE CITY.....	UT.....		06/27/2013	4.750	1,250,000	0	2,650,000
4725634.....	VIRGINIA BEACH.....	VA.....		06/26/2013	4.125	1,500,000	0	3,200,000
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other.....				XXX.....	XXX.....	48,380,000	0	93,434,000
0899999. Total - Mortgages in Good Standing.....				XXX.....	XXX.....	48,380,000	0	93,434,000
3399999. Totals.....				XXX.....	XXX.....	48,380,000	0	93,434,000

E05

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																	
0024745.....	SAN ANTONIO.....	TX.....		08/29/1997	10/25/2013	895,544	0	0	0	0	0	0	762,207	762,207	0	0	0
0024807.....	BROKEN ARROW.....	OK.....		10/22/1998	11/06/2013	145,070	0	0	0	0	0	0	13,439	13,439	0	0	0
0024883.....	LOS ANGELES.....	CA.....		04/26/2000	11/21/2013	310,900	0	0	0	0	0	0	200,476	200,476	0	0	0
0524992.....	DEL AIRE.....	CA.....		04/10/2003	06/19/2013	2,793,729	0	0	0	0	0	0	2,697,783	2,697,783	0	0	0
0524995.....	FRESNO.....	CA.....		04/23/2003	06/04/2013	1,086,971	0	0	0	0	0	0	1,069,633	1,069,633	0	0	0
0525116.....	SAN DIEGO.....	CA.....		12/29/2004	12/05/2013	4,291,724	0	0	0	0	0	0	4,156,368	4,156,368	0	0	0
0525267.....	SAN DIEGO.....	CA.....		09/27/2006	09/05/2013	1,761,817	0	0	0	0	0	0	1,729,751	1,729,751	0	0	0
0525315.....	SACRAMENTO.....	CA.....		04/16/2007	11/06/2013	1,424,278	0	0	0	0	0	0	1,325,391	1,325,391	0	0	0
1525180.....	BUCKCREEK TWP.....	IN.....		10/28/2005	06/14/2013	2,150,011	0	0	0	0	0	0	2,126,454	2,126,454	0	0	0
1625247.....	DES MOINES.....	IA.....		06/29/2006	06/03/2013	1,191,039	0	0	0	0	0	0	1,166,723	1,166,723	0	0	0
1625322.....	WATERLOO.....	IA.....		04/30/2007	12/01/2013	268,227	0	0	0	0	0	0	236,504	236,504	0	0	0
2225157.....	PLYMOUTH.....	MA.....		07/18/2005	08/16/2013	3,991,787	0	0	0	0	0	0	3,693,004	3,693,004	0	0	0
2825023.....	OMAHA.....	NE.....		09/09/2003	09/05/2013	774,204	0	0	0	0	0	0	736,307	736,307	0	0	0
3625002.....	LOVELAND.....	OH.....		05/30/2003	03/28/2013	3,427,488	0	0	0	0	0	0	3,393,682	3,393,682	0	0	0
3625144.....	GROVEPORT.....	OH.....		06/02/2005	12/17/2013	905,058	0	0	0	0	0	0	854,707	854,707	0	0	0
4425223.....	CONROE.....	TX.....		03/28/2006	06/13/2013	335,864	0	0	0	0	0	0	330,838	330,838	0	0	0
4725408.....	GAINESVILLE.....	VA.....		08/15/2008	08/01/2013	1,262,939	0	0	0	0	0	0	1,225,018	1,225,018	0	0	0
4725412.....	NORFOLK.....	VA.....		09/02/2008	03/27/2013	22,789	0	0	0	0	0	0	5,722	5,722	0	0	0
4725420.....	GAINESVILLE.....	VA.....		10/10/2008	08/01/2013	2,426,985	0	0	0	0	0	0	2,399,364	2,399,364	0	0	0
4825137.....	SPOKANE VALLEY.....	WA.....		05/02/2005	09/10/2013	345,098	0	0	0	0	0	0	6,584	6,584	0	0	0
0199999. Total - Mortgages Closed by Repayment.....						29,811,522	0	0	0	0	0	0	28,129,955	28,129,955	0	0	0
Mortgages With Partial Repayments																	
0024695.....	COEUR D'ALENE.....	ID.....		04/30/2001		1,427,898	0	0	0	0	0	0	0	107,302	0	0	0
0024745.....	SAN ANTONIO.....	TX.....		08/29/1997		895,544	0	0	0	0	0	0	0	133,337	0	0	0
0024750.....	DOUGLASS TWP.....	PA.....		09/30/1997		1,002,781	0	0	0	0	0	0	0	177,123	0	0	0
0024762.....	SODDY-DAISY.....	TN.....		04/30/2001		111,377	0	0	0	0	0	0	0	23,628	0	0	0
0024786.....	COLUMBUS.....	GA.....		06/03/1998		434,346	0	0	0	0	0	0	0	65,506	0	0	0
0024798.....	FAYETTEVILLE.....	NC.....		09/30/1998		91,627	0	0	0	0	0	0	0	15,504	0	0	0
0024807.....	BROKEN ARROW.....	OK.....		10/22/1998		145,070	0	0	0	0	0	0	0	131,632	0	0	0
0024809.....	COLONIAL HGTS.....	TN.....		10/30/1998		893,908	0	0	0	0	0	0	0	125,130	0	0	0
0024872.....	OAKWOOD.....	GA.....		10/22/1999		421,144	0	0	0	0	0	0	0	49,061	0	0	0
0024881.....	ELKTON.....	MD.....		02/15/2000		2,591,469	0	0	0	0	0	0	0	196,761	0	0	0
0024883.....	LOS ANGELES.....	CA.....		04/26/2000		310,900	0	0	0	0	0	0	0	110,424	0	0	0
0024884.....	LOUISA.....	KY.....		04/28/2000		1,260,235	0	0	0	0	0	0	0	140,992	0	0	0
0024885.....	BEAVERCREEK TWP.....	OH.....		05/11/2000		862,142	0	0	0	0	0	0	0	70,146	0	0	0
0024891.....	TAYLORS.....	SC.....		09/07/2000		5,594,806	0	0	0	0	0	0	0	535,350	0	0	0
0024893.....	ALBUQUERQUE.....	NM.....		11/06/2000		1,136,139	0	0	0	0	0	0	0	101,611	0	0	0
0024902.....	HALLS CROSSROAD.....	TN.....		05/16/2001		327,931	0	0	0	0	0	0	0	84,632	0	0	0
0024905.....	BATTLE CREEK.....	MI.....		08/30/2001		1,699,729	0	0	0	0	0	0	0	403,690	0	0	0
0024906.....	OLIVE TWP.....	IN.....		08/30/2001		821,750	0	0	0	0	0	0	0	195,205	0	0	0
0024907.....	TOWNSEND TWP.....	OH.....		08/30/2001		1,062,872	0	0	0	0	0	0	0	252,407	0	0	0
0024909.....	KNOX COUNTY.....	TN.....		08/30/2001		539,772	0	0	0	0	0	0	0	168,585	0	0	0

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
0024910.....	ROWAN COUNTY.....	NC.....		08/30/2001		849,864	0	0	0	0	0	0	0	201,845	0	0	0
0024912.....	VERNON TOWNSHIP.....	PA.....		09/10/2001		399,674	0	0	0	0	0	0	0	92,575	0	0	0
0024913.....	KNOX COUNTY.....	TN.....		10/12/2001		1,373,125	0	0	0	0	0	0	0	111,260	0	0	0
0024917.....	MUSKOGEE.....	OK.....		12/21/2001		1,136,202	0	0	0	0	0	0	0	106,285	0	0	0
0024922.....	BIRMINGHAM.....	AL.....		04/09/2002		5,094,587	0	0	0	0	0	0	0	388,556	0	0	0
0024924.....	COLUMBUS.....	OH.....		05/01/2002		1,144,361	0	0	0	0	0	0	0	45,409	0	0	0
0024926.....	EL PASO.....	TX.....		05/17/2002		2,165,337	0	0	0	0	0	0	0	417,594	0	0	0
0024927.....	BROOKSVILLE.....	FL.....		05/20/2002		851,996	0	0	0	0	0	0	0	63,945	0	0	0
0125139.....	PHENIX CITY.....	AL.....		05/17/2005		1,727,911	0	0	0	0	0	0	0	96,873	0	0	0
0125329.....	MOUNTAIN BROOK.....	AL.....		06/21/2007		2,380,108	0	0	0	0	0	0	0	104,862	0	0	0
0125488.....	BIRMINGHAM.....	AL.....		03/09/2011		1,093,203	0	0	0	0	0	0	0	126,295	0	0	0
0125523.....	FORT PAYNE.....	AL.....		08/30/2011		1,570,475	0	0	0	0	0	0	0	110,211	0	0	0
0125659.....	DAPHNE.....	AL.....		10/30/2013		0	0	0	0	0	0	0	0	5,490	0	0	0
0325132.....	TUCSON.....	AZ.....		04/07/2005		623,508	0	0	0	0	0	0	0	21,257	0	0	0
0325153.....	GILBERT.....	AZ.....		07/07/2005		1,003,547	0	0	0	0	0	0	0	33,777	0	0	0
0325357.....	LAVEEN.....	AZ.....		11/30/2007		824,549	0	0	0	0	0	0	0	42,239	0	0	0
0325372.....	SCOTTSDALE.....	AZ.....		01/07/2008		1,055,008	0	0	0	0	0	0	0	23,357	0	0	0
0325431.....	TUCSON.....	AZ.....		12/05/2008		1,395,960	0	0	0	0	0	0	0	31,222	0	0	0
0325510.....	CHANDLER.....	AZ.....		06/29/2011		1,340,924	0	0	0	0	0	0	0	44,354	0	0	0
0325548.....	MESA.....	AZ.....		03/20/2012		1,960,494	0	0	0	0	0	0	0	61,778	0	0	0
0425231.....	LITTLE ROCK.....	AR.....		04/25/2006		2,802,203	0	0	0	0	0	0	0	227,504	0	0	0
0524992.....	DEL AIRE.....	CA.....		04/10/2003		2,793,729	0	0	0	0	0	0	0	95,946	0	0	0
0524994.....	TUSTIN.....	CA.....		04/17/2003		2,636,565	0	0	0	0	0	0	0	186,714	0	0	0
0524995.....	FRESNO.....	CA.....		04/23/2003		1,086,971	0	0	0	0	0	0	0	17,338	0	0	0
0525116.....	SAN DIEGO.....	CA.....		12/29/2004		4,291,724	0	0	0	0	0	0	0	135,355	0	0	0
0525133.....	PACOIMA.....	CA.....		04/20/2005		2,709,455	0	0	0	0	0	0	0	93,060	0	0	0
0525142.....	FRESNO.....	CA.....		05/31/2005		3,005,003	0	0	0	0	0	0	0	168,484	0	0	0
0525227.....	SAN DIEGO.....	CA.....		04/03/2006		1,382,216	0	0	0	0	0	0	0	41,542	0	0	0
0525241.....	SANTA ANNA.....	CA.....		06/07/2006		2,703,909	0	0	0	0	0	0	0	892,419	0	0	0
0525267.....	SAN DIEGO.....	CA.....		09/27/2006		1,761,817	0	0	0	0	0	0	0	32,066	0	0	0
0525291.....	LONG BEACH.....	CA.....		12/27/2006		1,524,403	0	0	0	0	0	0	0	57,301	0	0	0
0525295.....	MISSION VIEJO.....	CA.....		12/28/2006		1,388,835	0	0	0	0	0	0	0	108,329	0	0	0
0525315.....	SACRAMENTO.....	CA.....		04/16/2007		1,424,278	0	0	0	0	0	0	0	98,887	0	0	0
0525373.....	WINDSOR.....	CA.....		01/15/2008		3,344,047	0	0	0	0	0	0	0	87,522	0	0	0
0525396.....	MORGAN HILLS.....	CA.....		05/22/2008		2,686,837	0	0	0	0	0	0	0	81,807	0	0	0
0525404.....	LOS ANGELES.....	CA.....		07/09/2008		1,582,581	0	0	0	0	0	0	0	36,453	0	0	0
0525417.....	DEL MAR.....	CA.....		09/30/2008		1,355,084	0	0	0	0	0	0	0	69,469	0	0	0
0525425.....	CHINO.....	CA.....		10/30/2008		2,499,057	0	0	0	0	0	0	0	57,908	0	0	0
0525452.....	SUNNYVALE.....	CA.....		06/17/2010		982,871	0	0	0	0	0	0	0	30,999	0	0	0
0525522.....	DANA POINT.....	CA.....		08/19/2011		1,227,740	0	0	0	0	0	0	0	61,485	0	0	0
0525583.....	VICTORVILLE.....	CA.....		11/02/2012		1,240,701	0	0	0	0	0	0	0	114,502	0	0	0
0525630.....	LOS ANGELES.....	CA.....		06/19/2013		0	0	0	0	0	0	0	0	75,985	0	0	0
0625232.....	DENVER.....	CO.....		04/25/2006		1,267,306	0	0	0	0	0	0	0	48,893	0	0	0

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
0R24234.....	NEW BRIGHTON.....	MN.....		04/29/1999		12,988	0	0	0	0	0	0	0	9,046	0	0	0
0R24298.....	ALBUQUERQUE.....	NM.....		08/24/1999		147,751	0	0	0	0	0	0	0	82,161	0	0	0
1025057.....	LAKELAND.....	FL.....		02/27/2004		1,792,135	0	0	0	0	0	0	0	115,261	0	0	0
1025169.....	PALMETTO.....	FL.....		09/16/2005		1,579,676	0	0	0	0	0	0	0	57,871	0	0	0
1025205.....	PORT ST LUCIE.....	FL.....		01/31/2006		629,812	0	0	0	0	0	0	0	28,322	0	0	0
1025264.....	WEST PALM BEACH.....	FL.....		09/07/2006		1,561,458	0	0	0	0	0	0	0	28,196	0	0	0
1025286.....	FORT LAUDERDALE.....	FL.....		12/18/2006		2,205,656	0	0	0	0	0	0	0	61,539	0	0	0
1025325.....	PLANTATION.....	FL.....		05/14/2007		744,818	0	0	0	0	0	0	0	45,552	0	0	0
1025349.....	WINTER HAVEN.....	FL.....		09/28/2007		695,488	0	0	0	0	0	0	0	60,047	0	0	0
1025363.....	CORAL SPRINGS.....	FL.....		12/20/2007		1,629,284	0	0	0	0	0	0	0	91,226	0	0	0
1025381.....	ROCKLEDGE.....	FL.....		01/31/2008		2,435,186	0	0	0	0	0	0	0	128,827	0	0	0
1025398.....	TAMPA.....	FL.....		06/02/2008		955,710	0	0	0	0	0	0	0	146,602	0	0	0
1025434.....	POMPANO BEACH.....	FL.....		02/17/2009		693,254	0	0	0	0	0	0	0	36,914	0	0	0
1025473.....	JACKSONVILLE.....	FL.....		11/01/2010		1,731,737	0	0	0	0	0	0	0	101,876	0	0	0
1025485.....	GROVELAND.....	FL.....		01/26/2011		2,251,391	0	0	0	0	0	0	0	87,770	0	0	0
1025486.....	GROVELAND.....	FL.....		01/26/2011		422,132	0	0	0	0	0	0	0	16,459	0	0	0
1025489.....	ORLANDO.....	FL.....		03/24/2011		927,339	0	0	0	0	0	0	0	47,150	0	0	0
1025495.....	ST PETERSBURG.....	FL.....		04/07/2011		1,355,487	0	0	0	0	0	0	0	98,195	0	0	0
1025502.....	BRADENTON.....	FL.....		05/25/2011		1,060,152	0	0	0	0	0	0	0	314,179	0	0	0
1025503.....	JACKSONVILLE.....	FL.....		05/27/2011		1,446,911	0	0	0	0	0	0	0	73,708	0	0	0
1025505.....	TAMPA.....	FL.....		06/03/2011		1,068,555	0	0	0	0	0	0	0	53,963	0	0	0
1025515.....	KISSIMMEE.....	FL.....		07/07/2011		1,129,957	0	0	0	0	0	0	0	56,149	0	0	0
1025519.....	DESTIN.....	FL.....		07/27/2011		2,885,938	0	0	0	0	0	0	0	91,193	0	0	0
1025528.....	ORLANDO.....	FL.....		09/29/2011		948,249	0	0	0	0	0	0	0	47,073	0	0	0
1025565.....	TAMPA.....	FL.....		07/03/2012		2,772,187	0	0	0	0	0	0	0	86,197	0	0	0
1025575.....	TITUSVILLE.....	FL.....		09/26/2012		812,367	0	0	0	0	0	0	0	67,955	0	0	0
1025581.....	MARIANNA.....	FL.....		10/26/2012		1,593,951	0	0	0	0	0	0	0	74,534	0	0	0
1025622.....	BRADENTON.....	FL.....		05/13/2013		0	0	0	0	0	0	0	0	29,232	0	0	0
1025647.....	OCOEE.....	FL.....		08/29/2013		0	0	0	0	0	0	0	0	16,511	0	0	0
1125112.....	TIFTON.....	GA.....		11/29/2004		349,813	0	0	0	0	0	0	0	41,066	0	0	0
1125183.....	OAKWOOD.....	GA.....		11/01/2005		2,003,753	0	0	0	0	0	0	0	124,532	0	0	0
1125258.....	DALTON.....	GA.....		08/21/2006		2,260,839	0	0	0	0	0	0	0	169,971	0	0	0
1125338.....	OAKWOOD.....	GA.....		08/13/2007		482,469	0	0	0	0	0	0	0	21,764	0	0	0
1125362.....	SAVANNAH.....	GA.....		12/20/2007		2,053,057	0	0	0	0	0	0	0	84,562	0	0	0
1125483.....	SAVANNAH.....	GA.....		12/22/2010		1,372,194	0	0	0	0	0	0	0	72,473	0	0	0
1125531.....	SAVANNAH.....	GA.....		10/20/2011		811,589	0	0	0	0	0	0	0	73,703	0	0	0
1125597.....	MACON.....	GA.....		01/22/2013		0	0	0	0	0	0	0	0	140,321	0	0	0
1325092.....	COEUR D'ALENE.....	ID.....		09/16/2004		576,566	0	0	0	0	0	0	0	19,934	0	0	0
1325224.....	COEUR D'ALENE.....	ID.....		03/30/2006		431,261	0	0	0	0	0	0	0	13,002	0	0	0
1425146.....	KENILWORTH.....	IL.....		06/08/2005		959,151	0	0	0	0	0	0	0	32,517	0	0	0
1425236.....	MIDLOTHIAN.....	IL.....		05/15/2006		1,164,878	0	0	0	0	0	0	0	35,440	0	0	0
1425304.....	ARLINGTON HEIGHTS.....	IL.....		02/01/2007		1,811,424	0	0	0	0	0	0	0	82,039	0	0	0
1425382.....	EDWARDSVILLE.....	IL.....		02/07/2008		1,894,616	0	0	0	0	0	0	0	45,796	0	0	0

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

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	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
1425385.....	BOURBONNAIS.....	IL.....		02/28/2008		914,117	0	0	0	0	0	0	0	23,899	0	0	0
1425429.....	LINCOLNWOOD.....	IL.....		12/01/2008		1,645,850	0	0	0	0	0	0	0	60,003	0	0	0
1425458.....	CHICAGO.....	IL.....		07/16/2010		832,977	0	0	0	0	0	0	0	31,929	0	0	0
1425459.....	GURNEE.....	IL.....		07/22/2010		897,855	0	0	0	0	0	0	0	48,435	0	0	0
1425596.....	CHICAGO.....	IL.....		12/26/2012		1,000,000	0	0	0	0	0	0	0	27,479	0	0	0
1425618.....	NORTHFIELD.....	IL.....		05/03/2013		0	0	0	0	0	0	0	0	58,170	0	0	0
1425631.....	FRANKLIN PARK.....	IL.....		06/20/2013		0	0	0	0	0	0	0	0	24,065	0	0	0
1425632.....	CHICAGO.....	IL.....		06/20/2013		0	0	0	0	0	0	0	0	24,065	0	0	0
1425650.....	LAKE ZURICH.....	IL.....		09/06/2013		0	0	0	0	0	0	0	0	9,037	0	0	0
1525141.....	ZIONSVILLE.....	IN.....		05/24/2005		1,084,725	0	0	0	0	0	0	0	36,554	0	0	0
1525180.....	BUCKCREEK TWP.....	IN.....		10/28/2005		2,150,011	0	0	0	0	0	0	0	23,557	0	0	0
1525229.....	ST JOSEPH TWP.....	IN.....		04/07/2006		878,777	0	0	0	0	0	0	0	42,589	0	0	0
1525287.....	BROWNSBURG.....	IN.....		12/20/2006		1,424,138	0	0	0	0	0	0	0	64,929	0	0	0
1525331.....	INDIANAPOLIS.....	IN.....		06/26/2007		534,246	0	0	0	0	0	0	0	104,161	0	0	0
1525332.....	MCCORDSVILLE.....	IN.....		06/28/2007		1,713,469	0	0	0	0	0	0	0	60,081	0	0	0
1525371.....	INDIANAPOLIS.....	IN.....		12/26/2007		1,802,415	0	0	0	0	0	0	0	72,962	0	0	0
1525491.....	FISHERS.....	IN.....		04/06/2011		931,001	0	0	0	0	0	0	0	46,998	0	0	0
1525499.....	CARMEL.....	IN.....		04/28/2011		1,178,813	0	0	0	0	0	0	0	48,482	0	0	0
1525573.....	GRIFFITH.....	IN.....		09/11/2012		1,985,003	0	0	0	0	0	0	0	92,646	0	0	0
1525629.....	GREENFIELD.....	IN.....		06/14/2013		0	0	0	0	0	0	0	0	50,787	0	0	0
1625230.....	DAVENPORT.....	IA.....		04/24/2006		354,057	0	0	0	0	0	0	0	56,652	0	0	0
1625247.....	DES MOINES.....	IA.....		06/29/2006		1,191,039	0	0	0	0	0	0	0	24,316	0	0	0
1625278.....	ELLSWORTH.....	IA.....		11/28/2006		785,157	0	0	0	0	0	0	0	44,667	0	0	0
1625322.....	WATERLOO.....	IA.....		04/30/2007		268,227	0	0	0	0	0	0	0	31,724	0	0	0
1625419.....	DES MOINES.....	IA.....		10/09/2008		2,391,662	0	0	0	0	0	0	0	88,771	0	0	0
1825089.....	DANVILLE.....	KY.....		08/26/2004		718,531	0	0	0	0	0	0	0	41,749	0	0	0
1825143.....	LEXINGTON.....	KY.....		05/31/2005		815,907	0	0	0	0	0	0	0	45,110	0	0	0
1825352.....	LOUISVILLE.....	KY.....		10/17/2007		989,034	0	0	0	0	0	0	0	80,290	0	0	0
1825599.....	MIDDLETOWN.....	KY.....		01/30/2013		0	0	0	0	0	0	0	0	102,504	0	0	0
1825646.....	LEXINGTON.....	KY.....		08/22/2013		0	0	0	0	0	0	0	0	25,204	0	0	0
1925658.....	BATON ROUGE.....	LA.....		10/30/2013		0	0	0	0	0	0	0	0	4,697	0	0	0
2125621.....	ABERDEEN.....	MD.....		05/10/2013		0	0	0	0	0	0	0	0	21,019	0	0	0
2225157.....	PLYMOUTH.....	MA.....		07/18/2005		3,991,787	0	0	0	0	0	0	0	298,783	0	0	0
2225506.....	BURLINGTON.....	MA.....		06/09/2011		1,406,004	0	0	0	0	0	0	0	70,996	0	0	0
2325307.....	PLYMOUTH TWP.....	MI.....		03/01/2007		1,733,957	0	0	0	0	0	0	0	142,536	0	0	0
2325326.....	ROMULUS.....	MI.....		05/30/2007		883,599	0	0	0	0	0	0	0	48,028	0	0	0
2325550.....	ROCHESTER HILLS.....	MI.....		04/04/2012		2,044,309	0	0	0	0	0	0	0	99,324	0	0	0
2425080.....	MINNETONKA.....	MN.....		06/18/2004		6,825,948	0	0	0	0	0	0	0	256,633	0	0	0
2425368.....	ST PAUL.....	MN.....		12/21/2007		2,617,273	0	0	0	0	0	0	0	68,599	0	0	0
2425507.....	GOLDEN VALLEY.....	MN.....		06/14/2011		1,200,429	0	0	0	0	0	0	0	37,471	0	0	0
2425572.....	MAPLE GROVE.....	MN.....		09/04/2012		1,442,723	0	0	0	0	0	0	0	44,892	0	0	0
2425585.....	EDEN PRAIRIE.....	MN.....		11/29/2012		900,000	0	0	0	0	0	0	0	82,998	0	0	0
2625165.....	LEE'S SUMMIT.....	MO.....		08/22/2005		843,418	0	0	0	0	0	0	0	88,448	0	0	0

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

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	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
2625179.....	JEFFERSON COUNTY.....	MO.....		10/06/2005		719,514	0	0	0	0	0	0	0	23,239	0	0	0
2625233.....	ST LOUIS.....	MO.....		04/26/2006		2,236,338	0	0	0	0	0	0	0	68,419	0	0	0
2625406.....	EARTH CITY.....	MO.....		07/23/2008		3,547,070	0	0	0	0	0	0	0	83,095	0	0	0
2725159.....	BOZEMAN.....	MT.....		07/29/2005		973,211	0	0	0	0	0	0	0	105,258	0	0	0
2725206.....	BOZEMAN.....	MT.....		02/08/2006		1,566,538	0	0	0	0	0	0	0	80,238	0	0	0
2725366.....	BOZEMAN.....	MT.....		12/20/2007		1,078,587	0	0	0	0	0	0	0	78,671	0	0	0
2725477.....	BOZEMAN.....	MT.....		11/29/2010		593,134	0	0	0	0	0	0	0	31,090	0	0	0
2825023.....	OMAHA.....	NE.....		09/09/2003		774,204	0	0	0	0	0	0	0	37,897	0	0	0
2825149.....	OMAHA.....	NE.....		06/22/2005		415,352	0	0	0	0	0	0	0	48,482	0	0	0
2825151.....	OMAHA.....	NE.....		06/29/2005		613,155	0	0	0	0	0	0	0	66,196	0	0	0
2825251.....	LINCOLN.....	NE.....		07/13/2006		1,008,000	0	0	0	0	0	0	0	47,885	0	0	0
2825293.....	OMAHA.....	NE.....		12/28/2006		1,960,698	0	0	0	0	0	0	0	165,021	0	0	0
2825496.....	PAPILLION.....	NE.....		04/15/2011		812,398	0	0	0	0	0	0	0	25,570	0	0	0
2925469.....	LAS VEGAS.....	NV.....		10/27/2010		1,906,766	0	0	0	0	0	0	0	101,513	0	0	0
2925600.....	LAS VEGAS.....	NV.....		01/30/2013		0	0	0	0	0	0	0	0	25,141	0	0	0
3025334.....	COLEBROOK.....	NH.....		07/31/2007		755,349	0	0	0	0	0	0	0	24,138	0	0	0
3125190.....	ELIZABETH.....	NJ.....		11/15/2005		1,377,528	0	0	0	0	0	0	0	48,533	0	0	0
3225187.....	ALBUQUERQUE.....	NM.....		11/09/2005		2,171,359	0	0	0	0	0	0	0	219,755	0	0	0
3225235.....	ROSWELL.....	NM.....		05/04/2006		2,449,480	0	0	0	0	0	0	0	231,398	0	0	0
3325115.....	MORAVIA.....	NY.....		12/22/2004		794,464	0	0	0	0	0	0	0	43,461	0	0	0
3325129.....	AUBURN.....	NY.....		03/22/2005		732,312	0	0	0	0	0	0	0	44,465	0	0	0
3325171.....	PENFIELD.....	NY.....		09/22/2005		1,214,948	0	0	0	0	0	0	0	40,918	0	0	0
3325194.....	MINEOLA.....	NY.....		11/18/2005		2,107,926	0	0	0	0	0	0	0	159,855	0	0	0
3325269.....	BOHEMIA.....	NY.....		09/29/2006		2,235,022	0	0	0	0	0	0	0	145,952	0	0	0
3425202.....	DURHAM.....	NC.....		01/19/2006		1,346,336	0	0	0	0	0	0	0	42,077	0	0	0
3425239.....	GREENSBORO.....	NC.....		05/31/2006		1,557,518	0	0	0	0	0	0	0	203,838	0	0	0
3425370.....	CHARLOTTE.....	NC.....		12/21/2007		3,527,572	0	0	0	0	0	0	0	90,773	0	0	0
3425403.....	GOLDSBORO.....	NC.....		06/24/2008		2,669,751	0	0	0	0	0	0	0	102,312	0	0	0
3425444.....	ROANOKE RAPIDS.....	NC.....		03/01/2010		711,828	0	0	0	0	0	0	0	117,927	0	0	0
3425457.....	CHARLOTTE.....	NC.....		07/13/2010		1,433,396	0	0	0	0	0	0	0	76,787	0	0	0
3425475.....	HOLLY SPRINGS.....	NC.....		11/22/2010		1,230,437	0	0	0	0	0	0	0	38,178	0	0	0
3425487.....	ASHEVILLE.....	NC.....		01/26/2011		1,739,602	0	0	0	0	0	0	0	94,204	0	0	0
3425582.....	MONROE.....	NC.....		10/26/2012		2,385,915	0	0	0	0	0	0	0	173,197	0	0	0
3425640.....	RALEIGH.....	NC.....		08/01/2013		0	0	0	0	0	0	0	0	112,967	0	0	0
3625002.....	LOVELAND.....	OH.....		05/30/2003		3,427,488	0	0	0	0	0	0	0	33,806	0	0	0
3625138.....	VANDALIA.....	OH.....		05/10/2005		1,732,862	0	0	0	0	0	0	0	189,938	0	0	0
3625144.....	GROVEPORT.....	OH.....		06/02/2005		905,058	0	0	0	0	0	0	0	50,351	0	0	0
3625145.....	CINCINNATI.....	OH.....		06/02/2005		3,345,198	0	0	0	0	0	0	0	112,093	0	0	0
3625166.....	COLUMBUS.....	OH.....		08/30/2005		585,722	0	0	0	0	0	0	0	61,642	0	0	0
3625184.....	FRANKLIN TWP.....	OH.....		11/01/2005		729,682	0	0	0	0	0	0	0	39,059	0	0	0
3625185.....	WASHINGTON TWP.....	OH.....		11/01/2005		4,949,221	0	0	0	0	0	0	0	155,045	0	0	0
3625189.....	COLUMBUS.....	OH.....		11/10/2005		922,494	0	0	0	0	0	0	0	49,412	0	0	0
3625192.....	GAHANNA.....	OH.....		11/18/2005		571,404	0	0	0	0	0	0	0	30,223	0	0	0

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
3625197.....	WASHINGTON TWP.....	OH.....		12/16/2005		1,528,874	0	0	0	0	0	0	0	49,058	0	0	0
3625240.....	BROOK PARK.....	OH.....		06/06/2006		1,686,185	0	0	0	0	0	0	0	51,007	0	0	0
3625246.....	ELYRIA.....	OH.....		06/27/2006		1,045,759	0	0	0	0	0	0	0	49,898	0	0	0
3625252.....	PAINESVILLE.....	OH.....		07/18/2006		939,115	0	0	0	0	0	0	0	26,953	0	0	0
3625256.....	HUBER HEIGHTS.....	OH.....		08/08/2006		2,447,035	0	0	0	0	0	0	0	622,936	0	0	0
3625274.....	GROVE CITY.....	OH.....		10/31/2006		901,509	0	0	0	0	0	0	0	40,928	0	0	0
3625280.....	CINCINNATI.....	OH.....		11/28/2006		1,147,600	0	0	0	0	0	0	0	31,675	0	0	0
3625283.....	BROOK PARK.....	OH.....		12/05/2006		916,000	0	0	0	0	0	0	0	76,525	0	0	0
3625290.....	FAIRFIELD.....	OH.....		12/22/2006		784,454	0	0	0	0	0	0	0	65,993	0	0	0
3625294.....	WEST CHESTER.....	OH.....		12/28/2006		1,413,276	0	0	0	0	0	0	0	118,680	0	0	0
3625335.....	COLUMBUS.....	OH.....		07/31/2007		2,059,043	0	0	0	0	0	0	0	54,845	0	0	0
3625361.....	CINCINNATI.....	OH.....		12/11/2007		1,710,696	0	0	0	0	0	0	0	167,959	0	0	0
3625388.....	CARROLLTON.....	OH.....		03/24/2008		1,550,443	0	0	0	0	0	0	0	102,735	0	0	0
3625534.....	FOREST PARK.....	OH.....		10/27/2011		1,113,375	0	0	0	0	0	0	0	45,510	0	0	0
3625568.....	PATASKALA.....	OH.....		07/20/2012		1,592,431	0	0	0	0	0	0	0	177,969	0	0	0
3625569.....	COLUMBUS.....	OH.....		07/20/2012		1,113,661	0	0	0	0	0	0	0	35,111	0	0	0
3625607.....	SPRINGBORO.....	OH.....		03/18/2013		0	0	0	0	0	0	0	0	55,519	0	0	0
3625615.....	CLEVELAND.....	OH.....		04/30/2013		0	0	0	0	0	0	0	0	75,852	0	0	0
3625616.....	CINCINNATI.....	OH.....		05/01/2013		0	0	0	0	0	0	0	0	53,898	0	0	0
3625627.....	CENTERVILLE.....	OH.....		06/05/2013		0	0	0	0	0	0	0	0	40,096	0	0	0
3625645.....	CINCINNATI.....	OH.....		08/13/2013		0	0	0	0	0	0	0	0	25,521	0	0	0
3625656.....	MEDINA.....	OH.....		10/30/2013		0	0	0	0	0	0	0	0	4,168	0	0	0
3725123.....	OKLAHOMA CITY.....	OK.....		02/22/2005		1,855,449	0	0	0	0	0	0	0	64,649	0	0	0
3725181.....	TULSA.....	OK.....		10/31/2005		444,629	0	0	0	0	0	0	0	109,151	0	0	0
3725225.....	TULSA.....	OK.....		03/31/2006		824,384	0	0	0	0	0	0	0	79,302	0	0	0
3725226.....	MUSKOGEE.....	OK.....		03/31/2006		485,912	0	0	0	0	0	0	0	46,580	0	0	0
3725532.....	TULSA.....	OK.....		10/20/2011		1,281,623	0	0	0	0	0	0	0	57,055	0	0	0
3825553.....	PORTLAND.....	OR.....		05/07/2012		983,279	0	0	0	0	0	0	0	34,818	0	0	0
3925199.....	HORSHAM TWP.....	PA.....		12/28/2005		2,657,484	0	0	0	0	0	0	0	88,063	0	0	0
3925244.....	CASTLE SHANNON BOROUGH.....	PA.....		06/15/2006		514,478	0	0	0	0	0	0	0	24,609	0	0	0
3925248.....	QUAKERTOWN.....	PA.....		07/06/2006		3,085,242	0	0	0	0	0	0	0	114,981	0	0	0
3925289.....	PITTSBURGH.....	PA.....		12/21/2006		785,066	0	0	0	0	0	0	0	65,941	0	0	0
3925551.....	PITTSBURGH.....	PA.....		04/30/2012		924,865	0	0	0	0	0	0	0	62,539	0	0	0
3925552.....	PITTSBURGH.....	PA.....		04/30/2012		635,848	0	0	0	0	0	0	0	42,989	0	0	0
4125118.....	MOUNT PLEASANT.....	SC.....		01/18/2005		1,799,554	0	0	0	0	0	0	0	63,370	0	0	0
4125271.....	NORTH MYRTLE BEACH.....	SC.....		09/29/2006		1,498,530	0	0	0	0	0	0	0	41,196	0	0	0
4125272.....	CONWAY.....	SC.....		10/24/2006		1,425,882	0	0	0	0	0	0	0	119,724	0	0	0
4125365.....	GEORGETOWN.....	SC.....		12/20/2007		2,898,282	0	0	0	0	0	0	0	121,527	0	0	0
4125440.....	GREENVILLE.....	SC.....		12/23/2009		1,906,994	0	0	0	0	0	0	0	104,936	0	0	0
4125449.....	GREENVILLE.....	SC.....		06/03/2010		937,064	0	0	0	0	0	0	0	74,626	0	0	0
4125536.....	FORT MILL.....	SC.....		10/31/2011		1,237,663	0	0	0	0	0	0	0	60,925	0	0	0
4325113.....	LAKELAND.....	TN.....		12/14/2004		1,533,541	0	0	0	0	0	0	0	52,150	0	0	0
4325167.....	COLLIERVILLE.....	TN.....		08/30/2005		1,157,480	0	0	0	0	0	0	0	121,998	0	0	0

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
4325374.....	HENDERSONVILLE.....	TN.....		01/24/2008		855,174	0	0	0	0	0	0	0	35,590	0	0	0
4425058.....	ABILENE.....	TX.....		02/27/2004		4,032,330	0	0	0	0	0	0	0	181,544	0	0	0
4425107.....	DALLAS.....	TX.....		11/16/2004		977,460	0	0	0	0	0	0	0	116,970	0	0	0
4425108.....	EL PASO.....	TX.....		11/17/2004		788,923	0	0	0	0	0	0	0	46,670	0	0	0
4425120.....	LAREDO.....	TX.....		01/25/2005		1,181,657	0	0	0	0	0	0	0	112,917	0	0	0
4425161.....	EL PASO.....	TX.....		08/10/2005		1,553,952	0	0	0	0	0	0	0	170,197	0	0	0
4425188.....	SAN ANTONIO.....	TX.....		11/09/2005		843,739	0	0	0	0	0	0	0	27,802	0	0	0
4425193.....	PASADENA.....	TX.....		11/18/2005		1,164,197	0	0	0	0	0	0	0	104,355	0	0	0
4425222.....	CONROE.....	TX.....		03/28/2006		1,472,864	0	0	0	0	0	0	0	48,580	0	0	0
4425223.....	CONROE.....	TX.....		03/28/2006		335,864	0	0	0	0	0	0	0	5,027	0	0	0
4425228.....	TEMPLE.....	TX.....		04/06/2006		1,349,083	0	0	0	0	0	0	0	66,818	0	0	0
4425249.....	HOUSTON.....	TX.....		07/11/2006		1,970,248	0	0	0	0	0	0	0	115,826	0	0	0
4425250.....	DALLAS.....	TX.....		07/12/2006		1,957,678	0	0	0	0	0	0	0	114,617	0	0	0
4425284.....	LEWISVILLE.....	TX.....		12/12/2006		1,218,662	0	0	0	0	0	0	0	22,232	0	0	0
4425299.....	CONROE.....	TX.....		01/19/2007		577,336	0	0	0	0	0	0	0	16,850	0	0	0
4425302.....	MCALLEN.....	TX.....		01/31/2007		1,074,572	0	0	0	0	0	0	0	89,732	0	0	0
4425312.....	HOUSTON.....	TX.....		03/29/2007		887,738	0	0	0	0	0	0	0	24,302	0	0	0
4425316.....	ADDISON.....	TX.....		04/16/2007		1,246,906	0	0	0	0	0	0	0	55,298	0	0	0
4425324.....	DALLAS.....	TX.....		05/14/2007		1,799,958	0	0	0	0	0	0	0	49,639	0	0	0
4425333.....	HOUSTON.....	TX.....		06/29/2007		1,782,372	0	0	0	0	0	0	0	139,266	0	0	0
4425367.....	CARROLLTON.....	TX.....		12/21/2007		3,081,583	0	0	0	0	0	0	0	77,938	0	0	0
4425369.....	SUGAR LAND.....	TX.....		12/21/2007		1,369,574	0	0	0	0	0	0	0	56,226	0	0	0
4425377.....	SAN ANTONIO.....	TX.....		01/29/2008		1,067,162	0	0	0	0	0	0	0	27,783	0	0	0
4425393.....	TEMPLE.....	TX.....		05/12/2008		1,004,459	0	0	0	0	0	0	0	38,605	0	0	0
4425415.....	HOUSTON.....	TX.....		09/26/2008		1,062,996	0	0	0	0	0	0	0	24,666	0	0	0
4425427.....	HOUSTON.....	TX.....		11/21/2008		3,109,927	0	0	0	0	0	0	0	114,374	0	0	0
4425462.....	HOUSTON.....	TX.....		09/15/2010		1,128,715	0	0	0	0	0	0	0	61,269	0	0	0
4425493.....	DALLAS.....	TX.....		04/07/2011		1,383,688	0	0	0	0	0	0	0	79,023	0	0	0
4425511.....	SAN ANTONIO.....	TX.....		06/30/2011		1,036,791	0	0	0	0	0	0	0	32,631	0	0	0
4425554.....	PORTLAND.....	TX.....		05/14/2012		1,709,485	0	0	0	0	0	0	0	83,968	0	0	0
4425571.....	EL PASO.....	TX.....		08/28/2012		1,386,997	0	0	0	0	0	0	0	53,706	0	0	0
4425592.....	LYTLE.....	TX.....		12/20/2012		1,150,000	0	0	0	0	0	0	0	85,258	0	0	0
4425602.....	CARROLLTON.....	TX.....		02/11/2013		0	0	0	0	0	0	0	0	27,738	0	0	0
4425604.....	HOUSTON.....	TX.....		03/01/2013		0	0	0	0	0	0	0	0	74,336	0	0	0
4425641.....	HOUSTON.....	TX.....		08/02/2013		0	0	0	0	0	0	0	0	27,011	0	0	0
4425651.....	HUMBLE.....	TX.....		09/20/2013		0	0	0	0	0	0	0	0	10,174	0	0	0
4525162.....	SALT LAKE CITY.....	UT.....		08/15/2005		2,346,938	0	0	0	0	0	0	0	104,484	0	0	0
4525163.....	SANDY.....	UT.....		08/15/2005		951,930	0	0	0	0	0	0	0	51,882	0	0	0
4525380.....	PROVO.....	UT.....		01/31/2008		2,491,948	0	0	0	0	0	0	0	125,724	0	0	0
4525637.....	SALT LAKE CITY.....	UT.....		06/27/2013		0	0	0	0	0	0	0	0	24,065	0	0	0
4625461.....	BARRE.....	VT.....		08/26/2010		3,192,889	0	0	0	0	0	0	0	104,788	0	0	0
4725131.....	STERLING.....	VA.....		03/30/2005		2,646,929	0	0	0	0	0	0	0	277,866	0	0	0
4725134.....	MIDLOTHIAN.....	VA.....		04/28/2005		737,745	0	0	0	0	0	0	0	81,882	0	0	0

OHIO NATIONAL LIFE ASSURANCE CORPORATION

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
4725204.....	POWHATAN.....	VA.....		01/30/2006		798,703	0	0	0	0	0	0	0	40,812	0	0	0
4725237.....	MECHANICSVILLE.....	VA.....		05/15/2006		918,615	0	0	0	0	0	0	0	73,427	0	0	0
4725261.....	NORFOLK.....	VA.....		08/30/2006		1,248,287	0	0	0	0	0	0	0	34,698	0	0	0
4725408.....	GAINESVILLE.....	VA.....		08/15/2008		1,262,939	0	0	0	0	0	0	0	37,921	0	0	0
4725411.....	NORFOLK.....	VA.....		09/02/2008		3,072,153	0	0	0	0	0	0	0	200,827	0	0	0
4725412.....	NORFOLK.....	VA.....		09/02/2008		22,789	0	0	0	0	0	0	0	17,067	0	0	0
4725420.....	GAINESVILLE.....	VA.....		10/10/2008		2,426,985	0	0	0	0	0	0	0	27,621	0	0	0
4725450.....	VIRGINIA BEACH.....	VA.....		06/07/2010		1,134,104	0	0	0	0	0	0	0	121,783	0	0	0
4725454.....	MIDLOTHIAN.....	VA.....		06/23/2010		686,966	0	0	0	0	0	0	0	52,521	0	0	0
4725467.....	PORTSMOUTH.....	VA.....		10/27/2010		1,196,638	0	0	0	0	0	0	0	62,805	0	0	0
4725546.....	ROANOKE.....	VA.....		02/27/2012		1,706,908	0	0	0	0	0	0	0	65,534	0	0	0
4725634.....	VIRGINIA BEACH.....	VA.....		06/26/2013		0	0	0	0	0	0	0	0	50,953	0	0	0
4825137.....	SPOKANE VALLEY.....	WA.....		05/02/2005		345,098	0	0	0	0	0	0	0	338,514	0	0	0
4825262.....	TACOMA.....	WA.....		09/01/2006		970,387	0	0	0	0	0	0	0	45,848	0	0	0
4825435.....	GIG HARBOR.....	WA.....		02/19/2009		1,525,628	0	0	0	0	0	0	0	31,373	0	0	0
4925383.....	HEDGESVILLE.....	WV.....		02/11/2008		2,176,015	0	0	0	0	0	0	0	170,052	0	0	0
5025191.....	OCONOMOWOC.....	WI.....		11/16/2005		1,921,527	0	0	0	0	0	0	0	10,254	0	0	0
5025364.....	PRAIRIE DU CHIEN.....	WI.....		12/20/2007		1,965,773	0	0	0	0	0	0	0	191,899	0	0	0
5025416.....	MADISON.....	WI.....		09/30/2008		2,173,753	0	0	0	0	0	0	0	78,843	0	0	0
5025447.....	MADISON.....	WI.....		04/20/2010		929,873	0	0	0	0	0	0	0	30,353	0	0	0
5325355.....	TOWNSEND TWP.....	OH.....		11/28/2007		1,597,412	0	0	0	0	0	0	0	387,278	0	0	0
0299999. Total - Mortgages With Partial Repayments.....						400,005,806	0	0	0	0	0	0	0	26,408,241	0	0	0
Mortgages Disposed																	
5025191.....	OCONOMOWOC.....	WI.....		11/16/2005	08/20/2013	1,921,527	0	0	111,273	0	(111,273)	0	1,800,000	1,800,000	0	0	0
0399999. Total - Mortgages Disposed.....						1,921,527	0	0	111,273	0	(111,273)	0	1,800,000	1,800,000	0	0	0
0599999. Total Mortgages.....						431,738,855	0	0	111,273	0	(111,273)	0	29,929,955	56,338,196	0	0	0

OHIO NATIONAL LIFE ASSURANCE CORPORATION

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Design- nation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) /Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																			
	BLUE CHIP CAPITAL FUND II.....		CINCINNATI.....	OH....	BLUE CHIP.....		04/30/2001	1	70,812	70,812	70,812	24,217	0	0	0	0	0	0	4.5
	R.W. ALLSOP AND ASSOCIATES III.....		CEDAR RAPIDS.....	IA.....	VENTURE CAPITAL LP.....		04/30/2001	1	129,228	129,228	129,228	(79,880)	0	0	0	0	0	0	1.6
1599999.	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....								200,040	200,040	200,040	(55,663)	0	0	0	0	0	0	...XXX....
4499999.	Subtotal - Unaffiliated.....								200,040	200,040	200,040	(55,663)	0	0	0	0	0	0	...XXX....
4699999.	Totals.....								200,040	200,040	200,040	(55,663)	0	0	0	0	0	0	...XXX....

SCHEDULE BA - PART 2

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Vendor or General Partner	6 Date Originally Acquired	7 Type and Strategy	8 Actual Cost at Time of Acquisition	9 Additional Investment Made After Acquisition	10 Amount of Encumbrances	11 Percentage of Ownership
		3 City	4 State							

NONE

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																			
	COMPASS PARTNERS EUROPEAN EQUITY FUND	NEW YORK.....	NY...	COMPASS PARTNERS.....	04/30/2001	10/08/2013	86,063	2,385	0	0	0	2,385	0	88,448	88,448	0	0	0	0
	R.W. ALLSOP AND ASSOCIATES III.....	CEDAR RAPIDS.....	IA.....	VENTURE CAPITAL LP	04/30/2001	01/18/2013	279,165	(26,762)	0	0	0	(26,762)	0	43,295	43,295	0	0	0	0
1599999.	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....						365,228	(24,377)	0	0	0	(24,377)	0	131,743	131,743	0	0	0	0
4499999.	Subtotal - Unaffiliated.....						365,228	(24,377)	0	0	0	(24,377)	0	131,743	131,743	0	0	0	0
4699999.	Totals.....						365,228	(24,377)	0	0	0	(24,377)	0	131,743	131,743	0	0	0	0

SCHEDULE D - PART 1

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

1	2			Codes		6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates			
				3	4			5	8			9	12	13	14	15	16	17	18	19	20	21	22	
CUSIP Identification	Description			Code	g	Bond CHAR	NAIC Design- ation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date	
U.S. Government - Issuer Obligations																								
233244	AD	4	US DEPT OF TRANSPORTATION 144A LEASE FXD.....	.....	..	.....	.....1	2,841,210	111.601	3,348,030	3,000,000	3,104,004	0	(10,200)	0	0	6.001	5.524	MON...	12,002	180,030	12/08/2004	12/07/2020	
36235*	AB	7	CANTON LEASE FINANCE TRUST-GSA US GOVT L.....	.....	..	.....2	1	3,568,983	107.313	3,829,980	3,568,983	3,568,983	0	0	0	0	4.730	4.777	MON...	7,503	168,813	09/09/2010	06/15/2030	
831641	EM	3	SMALL BUSINESS ADMIN 2008-10B.....	.....	..	.....	.....1	104,935	108.176	113,514	104,935	104,935	0	0	0	0	5.944	5.944	FMAN.	889	6,237	08/19/2008	08/10/2018	
912810	DT	2	US TREAS BOND.....	SD..	..	.....	.....1	103,500	117.704	117,704	100,000	100,598	0	(280)	0	0	9.875	9.518	MN.....	1,282	9,875	12/16/1985	11/15/2015	
912810	EJ	3	US TREAS BOND.....	SD..	..	.....	.....1	1,797,272	138.266	2,468,048	1,785,000	1,791,164	0	(593)	0	0	8.125	8.062	MN.....	18,830	145,031	03/23/1992	05/15/2021	
912810	EJ	3	US TREAS BOND.....	.....	..	.....	.....1	15,103	138.266	20,740	15,000	15,052	0	(5)	0	0	8.125	8.062	MN.....	158	1,219	03/23/1992	05/15/2021	
912810	EM	6	US TREAS BOND.....	SD..	..	.....	.....1	1,042,017	134.922	1,349,220	1,000,000	1,023,343	0	(1,928)	0	0	7.250	6.886	FA.....	27,385	72,500	01/21/1999	08/15/2022	
0199999	U.S. Government - Issuer Obligations.....			.....	.....	.....	.....	.....9,473,020	XXX.....	11,247,236	9,573,918	9,708,079	0	(13,006)	0	0	XXX.....	XXX.....	XXX.....	68,049	583,705	XXX.....	XXX.....	
U.S. Government - Residential Mortgage-Backed Securities																								
3136AA	3R	4	FANNIE MAE 2012-149 LV.....	.....	..	.....2	1	4,993,358	95.399	4,624,867	4,847,920	4,967,657	0	(25,700)	0	0	3.000	2.323	MON...	12,120	133,318	01/10/2013	03/25/2036	
3136AB	P9	8	FANNIE MAE 2013-6 VN.....	.....	..	.....2	1	2,127,500	96.156	1,923,120	2,000,000	2,120,837	0	(6,663)	0	0	3.500	2.966	MON...	5,833	64,167	01/25/2013	01/25/2030	
3136AB	YJ	6	FANNIE MAE 2013-1 VB.....	.....	..	.....2	1	5,131,250	93.247	4,662,350	5,000,000	5,122,443	0	(8,807)	0	0	3.000	2.749	MON...	12,500	137,500	01/10/2013	02/25/2033	
3136AB	ZF	3	FANNIE MAE 2013-1 VD.....	.....	..	.....2	1	3,892,820	96.888	3,658,491	3,776,000	3,884,729	0	(8,091)	0	0	3.000	2.696	MON...	9,440	103,840	01/24/2013	01/25/2033	
36202B	U9	4	GNMA II SF POOL# 001508.....	.....	..	.....2	1	574	113.838	653	574	574	0	0	0	0	10.000	10.146	MON...	5	57	11/21/1990	11/20/2020	
36202B	UP	8	GNMA II SF POOL# 001490.....	.....	..	.....2	1	1,086	113.527	1,236	1,088	1,084	0	0	0	0	10.000	10.164	MON...	9	109	10/18/1990	10/20/2020	
36202B	VT	9	GNMA II SF POOL# 001526.....	.....	..	.....2	1	1,384	114.136	1,549	1,357	1,364	0	0	0	0	10.000	9.822	MON...	11	136	12/20/1990	12/20/2020	
38373S	TM	9	GNMA 2003-20 MA.....	.....	..	.....2	1	2,712,944	102.346	2,791,427	2,727,434	2,720,226	0	(62)	0	0	5.500	5.601	MON...	12,501	150,009	11/03/2003	06/16/2032	
38373V	PY	0	GNMA 2002-64 ZH.....	.....	..	.....2	1	5,135,953	110.183	5,706,565	5,179,188	5,153,147	0	3,057	0	0	6.000	6.152	MON...	25,896	310,751	11/25/2002	09/16/2032	
38376G	AN	0	GNMA 2009-86 A.....	.....	..	.....2	1	427,337	101.626	433,743	426,803	427,183	0	(39)	0	0	3.536	3.538	MON...	1,258	15,092	08/26/2009	03/16/2035	
38377T	GE	5	GNMA 2011-2 HG.....	.....	..	.....2	1	5,584,375	103.704	5,185,210	5,000,000	5,539,852	0	(36,071)	0	0	4.000	2.951	MON...	16,667	200,000	10/09/2012	01/20/2041	
38377T	LL	3	GNMA 2011-3 QP.....	.....	..	.....2	1	2,766,752	102.150	2,540,448	2,486,968	2,750,548	0	(2,868)	0	0	4.000	3.199	MON...	8,290	99,479	08/06/2012	06/20/2040	
0299999	U.S. Government - Residential Mortgage-Backed Securities.....			.....	.....	.....	.....	.....32,775,333	XXX.....	31,529,659	31,447,332	32,689,644	0	(85,244)	0	0	XXX.....	XXX.....	XXX.....	104,530	1,214,458	XXX.....	XXX.....	
U.S. Government - Commercial Mortgage-Backed Securities																								
3132H3	7A	5	FREDDIE MAC GOLD POOL U90889.....	.....	..	.....2	1	5,185,084	98.247	4,772,752	4,857,933	5,179,073	0	(6,011)	0	0	3.500	2.951	MON...	14,169	99,183	04/23/2013	03/01/2043	
3136AC	GJ	4	FANNIE MAE-ACES 2013-MS A2.....	.....	..	.....2	1	5,096,875	93.552	4,677,600	5,000,000	5,090,198	0	(6,677)	0	0	2.509	2.273	MON...	10,452	83,618	04/25/2013	11/25/2022	
38373M	2F	6	GNMA 2008-80 IO.....	.....	..	.....2.4	1	471,534	8.770	598,784	0	459,508	0	(935)	0	0	1.246	5.095	MON...	7,091	162,975	11/17/2009	04/16/2050	
38373M	3S	7	GNMA 2008-86 IO.....	.....	..	.....2.4	1	286,768	3.399	244,721	0	281,730	0	(6,190)	68,595	0	0.570	0.430	MON...	3,422	259,243	11/19/2009	10/16/2048	
38373M	7D	6	GNMA 2009-37 IO.....		..	2.4	1	150,237	5.147	153,823	0	147,330	0	(5,321)	107,652	0	0	1.010	1.163	MON...	2,516	144,468	11/19/2009	05/16/2049
38374N	JX	6	GNMA 2006-42 B.....	.....	..	.....2	1	1,163,983	101.054	1,074,893	1,063,682	1,157,549	0	(2,124)	0	0	5.161	4.494	MON...	4,575	55,178	11/12/2010	08/16/2046	
38376G	2H	2	GNMA 2011-92 C.....	.....	..	.....2	1	1,961,875	99.025	1,980,500	2,000,000	1,964,926	0	627	0	0	4.045	4.214	MON...	6,741	82,426	07/20/2011	04/16/2052	
38376G	F4	7	GNMA 2011-16 C.....	.....	..	.....2	1	5,529,688	105.489	5,274,450	5,000,000	5,516,873	0	(12,814)	0	0	4.000	3.277	MON...	16,667	183,333	01/10/2013	09/16/2046	
38376G	QY	9	GNMA 2010-72 B.....	.....	..	.....2	1	4,986,133	103.516	5,175,800	5,000,000	4,986,900	0	223	0	0	3.459	3.496	MON...	14,413	172,950	06/16/2010	05/16/2036	
38376G	U2	4	GNMA 2011-77 D.....	.....	..	.....2	1	1,977,109	99.801	1,996,020	2,000,000	1,978,831	0	372	0	0	4.236	4.349	MON...	7,060	85,330	06/09/2011	10/16/2045	
38376G	ZU	7	GNMA 2011-9 C.....	.....	..	.....2	1	5,454,688	102.807	5,140,350	5,000,000	5,440,807	0	(13,881)	0	0	3.635	2.935	MON...	15,144	167,105	01/10/2013	09/16/2041	
0399999	U.S. Government - Commercial Mortgage-Backed Securities.....			.....	.....	.....	.....	.....32,263,974	XXX.....	31,089,693	29,921,615	32,203,725	0	(52,731)	176,247	0	XXX.....	XXX.....	XXX.....	102,250	1,495,809	XXX.....	XXX.....	
0599999	Total - U.S. Government.....			.....	.....	.....	.....	.....74,512,327	XXX.....	73,866,588	70,942,865	74,601,448	0	(150,981)	176,247	0	XXX.....	XXX.....	XXX.....	274,829	3,293,972	XXX.....	XXX.....	
All Other Governments - Issuer Obligations																								
683234	8A	9	PROVINCE OF ONTARIO.....	.....	A	.....	..1FE	999,330	101.682	1,016,820	1,000,000	999,933	0	142	0	0	4.100	4.115	JD.....	1,708	41,000	06/09/2009	06/16/2014	
46513E	GM	8	AGENCY FOR INTL DEV - ISRAEL 3RD JUBILEE.....	.....	R	.....	..1FE	1,000,000	102.477	1,024,770	1,000,000	1,000,000	0	0	0	0	5.650	5.652	MN.....	9,417	56,500	06/01/2004	07/01/2014	
50064Q	AA	8	KOREA LAND CORPORATION 144A.....	.....	R	.....	..1FE	78,191	101.721	76,291	75,000	75,172	0	(405)	0	0	5.750	5.177	MN.....	371	4,313	11/30/2004	05/30/2014	
0699999	All Other Governments - Issuer Obligations.....			.....	.....	.....	.....	.....2,077,521	XXX.....	2,117,881	2,075,000	2,075,105	0	(263)	0	0	XXX.....	XXX.....	XXX.....	11,496	101,813	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			
			F	o	r																		Rate Used to Obtain Fair Value	Fair Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
CUSIP Identification	Description					Code	gn	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
1099999	Total - All Other Governments.....									2,077,521	XXX.....	2,117,881	2,075,000	2,075,105	0	(263)	0	0	XXX.....	XXX.....	XXX...	11,496	101,813	XXX.....	XXX.....
U.S. States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																									
01170R	EF	5	ALASKA ST HSG FIN CORP MTG REV SERIES A.....			1	.1FE	1,961,320	92.331	1,846,620	2,000,000	1,962,545	0	890	0	0	4.125	4.251	JD.....	6,875	82,500	05/25/2012	12/01/2037		
011770	2D	5	STATE OF ALASKA.....			1	.1FE	1,000,000	88.267	882,670	1,000,000	1,000,000	0	0	0	3.858	3.858	FA.....	16,075	20,147	01/16/2013	08/01/2037			
040484	GP	6	ARIZONA BOARD OF REGENTS UNIV ARIZONA SY.....			2	.1FE	1,495,000	87.455	1,307,452	1,495,000	1,495,000	0	0	0	3.912	3.912	JD.....	4,874	51,011	12/20/2012	06/01/2034			
040507	NB	7	ARIZONA ST HLTH FACS AUTH BANN.....				.1FE	1,000,000	91.620	916,200	1,000,000	1,000,000	0	0	0	4.162	4.162	JJ.....	20,810	23,700	10/18/2012	01/01/2030			
04300D	AD	2	ART INSTITUTE OF CHICAGO.....				.1FE	2,000,000	91.287	1,825,740	2,000,000	2,000,000	0	0	0	3.782	3.782	MS.....	25,213	65,765	10/11/2012	03/01/2027			
052414	NR	6	AUSTIN TX ELEC UTILITY SYS REV.....			1	.1FE	3,000,000	86.216	2,586,480	3,000,000	3,000,000	0	0	0	3.156	3.156	MN.....	12,098	86,001	12/04/2012	11/15/2027			
052451	AP	6	CITY OF AUSTIN CONRAC 2013.....			1	.2FE	4,000,000	93.428	3,737,120	4,000,000	4,000,000	0	0	0	5.460	5.460	MN.....	27,907	160,160	01/30/2013	11/15/2032			
130333	CA	3	CALIFORNIA HOUSING 2013 SERIES A.....			1	.1FE	1,734,579	94.930	1,646,635	1,734,579	1,734,579	0	0	0	2.900	2.900	MON.....	4,192	29,483	04/19/2013	02/01/2042			
14916R	AC	8	CATHOLIC HEALTH INITIATIVE.....				.1FE	2,493,350	89.442	2,236,050	2,500,000	2,494,033	0	585	0	2.950	2.981	MN.....	12,292	73,955	10/25/2012	11/01/2022			
16772P	AK	2	CHICAGO ILLINOIS TRANSIT AUTH.....				.1FE	2,000,000	101.481	2,029,620	2,000,000	2,000,000	0	0	0	5.070	5.070	JD.....	8,450	101,400	03/24/2010	12/01/2020			
172217	GX	3	CITY OF CINCINNATI OHIO BUILD AMERICA BO.....			1	.1FE	1,055,000	104.308	1,100,449	1,055,000	1,055,000	0	0	0	4.630	4.630	JD.....	4,071	48,847	07/14/2010	12/01/2020			
199098	BS	2	COLUMBUS FRANKLIN CNTY OH FIN AUTH RES &.....			1	.1FE	3,000,000	101.215	3,036,450	3,000,000	3,000,000	0	0	0	4.982	4.982	FA.....	59,784	0	07/25/2013	02/15/2027			
207758	KL	6	CONNECTICUT ST SPL TAX OBLIG.....				.1FE	7,000,000	106.093	7,426,510	7,000,000	7,000,000	0	0	0	4.576	4.576	MN.....	53,387	320,320	10/28/2010	11/01/2022			
20775B	YZ	3	CONNECTICUT ST HSG FIN PROGRAM 2012 SERI.....			1	.1FE	1,115,000	90.988	1,014,516	1,115,000	1,115,000	0	0	0	4.150	4.150	MN.....	5,913	46,273	05/23/2012	05/15/2042			
230563	AS	7	CUMBERLAND COUNTY NJ.....			1	.1FE	1,000,000	106.338	1,063,380	1,000,000	1,000,000	0	0	0	5.094	5.094	AO.....	10,754	50,940	10/09/2009	04/15/2020			
234667	HV	8	DALLAS COUNTY HOSPITAL DISTR.....			1	.1FE	500,000	109.841	549,205	500,000	500,000	0	0	0	5.048	5.048	FA.....	9,535	25,240	08/26/2009	08/15/2021			
246395	YC	5	DELAWARE ST HSG AUTH REV 2013-1.....			1	.1FE	2,295,000	94.041	2,158,241	2,295,000	2,295,000	0	0	0	2.750	2.750	MON.....	5,259	47,860	02/07/2013	12/01/2041			
246412	EC	0	DELAWARE ST SOLID WASTE AUTH.....				.1FE	1,000,000	105.268	1,052,680	1,000,000	1,000,000	0	0	0	5.120	5.120	JD.....	4,267	51,200	06/11/2010	06/01/2020			
246412	ED	8	DELAWARE ST SOLID WASTE AUTH.....			1	.1FE	2,000,000	104.899	2,097,980	2,000,000	2,000,000	0	0	0	5.270	5.270	JD.....	8,783	105,400	06/11/2010	06/01/2021			
249174	SQ	7	DENVER SCHOOL DIST NO 1 2012C.....				.1FE	2,000,000	84.898	1,697,960	2,000,000	2,000,000	0	0	0	3.773	3.773	JD.....	6,288	71,687	12/05/2012	12/01/2035			
249218	BA	5	DENVER COLORADO PUBLIC SCHOOL DISTRICT C.....				.1FE	2,200,000	89.342	1,965,524	2,200,000	2,200,000	0	0	0	3.598	3.598	JD.....	3,518	51,012	04/18/2013	12/15/2027			
249218	BC	1	DENVER COLORADO PUBLIC SCHOOL DISTRICT C.....			2	.1FE	1,000,000	89.379	893,790	1,000,000	1,000,000	0	0	0	4.242	4.242	JD.....	1,885	27,337	04/18/2013	12/15/2037			
29270C	YV	1	ENERGY NORTHWEST.....				.1FE	1,000,000	90.440	904,400	1,000,000	1,000,000	0	0	0	3.603	3.603	JJ.....	18,015	30,826	08/15/2012	07/01/2027			
34160P	CW	7	FLORIDA ST DEPT OF MGMT SVCS.....				.1FE	2,700,000	104.256	2,814,912	2,700,000	2,700,000	0	0	0	4.277	4.277	FA.....	48,116	115,479	10/29/2009	08/01/2015			
372546	AN	1	GEORGE WASHINGTON UNIVERSITY.....				.1FE	1,000,000	105.033	1,050,330	1,000,000	1,000,000	0	0	0	4.452	4.452	MS.....	13,109	44,520	03/24/2011	09/15/2021			
372546	AQ	4	GEORGE WASHINGTON UNIVERSITY.....				.1FE	1,000,000	96.777	967,770	1,000,000	1,000,000	0	0	0	3.485	3.485	MS.....	10,261	34,850	03/20/2012	09/15/2022			
372546	AS	0	GEORGE WASHINGTON UNIVERSITY.....				.1FE	1,000,000	88.711	887,110	1,000,000	1,000,000	0	0	0	4.363	4.363	MS.....	12,847	24,118	02/05/2013	09/15/2043			
373384	J6	4	STATE OF GEORGIA Series E.....			1	.1FE	2,500,000	96.606	2,415,150	2,500,000	2,500,000	0	0	0	4.280	4.280	FA.....	48,447	0	06/28/2013	02/01/2030			
373384	RV	0	STATE OF GEORGIA.....				.1FE	4,000,000	101.398	4,055,920	4,000,000	4,000,000	0	0	0	3.720	3.720	AO.....	37,200	148,800	10/13/2010	10/01/2023			
373539	MA	0	GEORGIA ST HSG & FIN AUTH REV 2006 SERIE.....			1	.1FE	998,691	100.198	996,970	995,000	996,794	0	(875)	0	4.900	4.800	JD.....	4,063	48,755	08/31/2011	12/01/2031			
373539	QP	3	GEORGIA ST HSG & FIN AUTH REV 2007 SERIE.....			1	.1FE	985,000	94.583	945,830	1,000,000	985,776	0	306	0	4.850	4.952	JD.....	4,042	48,500	08/10/2011	12/01/2037			
434682	AA	8	HOKE CNTY NC LMTD OBLIG TXBL QUALIFIED S.....				.1FE	1,000,000	99.864	998,640	1,000,000	1,000,000	0	0	0	4.914	4.914	JD.....	4,095	49,140	06/21/2012	06/01/2032			
45201Y	QJ	0	ILLINOIS ST HSG DEV AUTH REV 2012A.....			1	.1FE	4,511,310	90.429	4,079,532	4,511,310	4,511,310	0	0	0	2.625	2.625	MON.....	9,868	118,422	11/06/2012	12/01/2042			
452152	QV	6	ILLINOIS ST GOV OBLIGATION.....				.1FE	1,000,000	93.444	934,440	1,000,000	1,000,000	0	0	0	5.010	5.010	AO.....	12,525	23,798	04/02/2013	04/01/2028			
452227	FN	6	ILLINOIS ST SALES TAX REVENUE.....				.1FE	1,500,000	91.598	1,373,970	1,500,000	1,500,000	0	0	0	3.081	3.081	JD.....	2,054	46,215	05/10/2012	06/15/2023			
452227	FP	1	ILLINOIS ST SALES TAX REVENUE.....				.1FE	770,000	90.875	699,738	770,000	770,000	0	0	0	3.231	3.231	JD.....	1,106	24,879	05/10/2012	06/15/2024			
469466	EV	4	JACKSONVILLE PORT AUTHORITY.....			1	.1FE	1,032,760	91.377	913,770	1,000,000	1,029,316	0	(2,705)	0	4.500	4.101	MN.....	7,500	45,000	09/13/2012	11/01/2031			
472149	BE	2	JACKSONVILLE ELECTRIC AUTHORITY.....				.1FE	250,000	106.281	265,703	250,000	250,000	0	0	0	5.050	5.050	AO.....	3,156	12,625	03/19/2010	10/01/2021			
47770V	AZ	3	JOBS OHIO BEVERAGE SYSTEM.....			2	.1FE	5,000,000	92.987	4,649,350	5,000,000	5,000,000	0	0	0	4.532	4.532	JJ.....	113,300	94,417	01/29/2013	01/01/2035			
491189	FA	9	KENTUCKY ASSET/LIABILITY COMMI.....				.1FE	2,000,000	105.224	2,104,480	2,000,000	2,000,000	0	0	0	4.104	4.104	AO.....	20,520	82,080	08/18/2010	04/01/2019			

SCHEDULE D - PART 1

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

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	F o r e i g n	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date	
49130T PQ	KENTUCKY ST HSG CORP HSG REV 2012 SERIES.....	3	..	1	..1FE	815,000	95.098	775,049	815,000	815,000	0	0	0	0	4.268	4.268	JJ.....	17,392	35,171	06/06/2012	01/01/2028	
49130T PS	KENTUCKY ST HSG CORP HSG REV 2013 SERIES.....	9	..	1	..1FE	2,790,000	95.727	2,670,783	2,790,000	2,790,000	0	0	0	0	3.000	3.000	MON...	6,975	49,058	04/19/2013	11/01/2041	
49151E 7A	COMMONWEALTH OF KENTUCKY.....	5	..	1	..1FE	1,000,000	102.836	1,028,360	1,000,000	1,000,000	0	0	0	0	4.403	4.403	MN.....	7,338	44,030	10/26/2010	11/01/2020	
514136 AY	LANCASTER COUNTY SCHOOL DISTR SERIES A.....	6	..	1	..1FE	1,505,000	92.621	1,393,946	1,505,000	1,505,000	0	0	0	0	2.463	2.463	JD.....	3,089	19,976	04/25/2013	12/01/2020	
544525 NV	LOS ANGELES DEP WATER & POWER.....	6	..	1	..1FE	1,000,000	109.831	1,098,310	1,000,000	1,000,000	0	0	0	0	5.081	5.081	JJ.....	25,405	50,810	11/20/2009	07/01/2021	
544712 2E	LOS ANGELES CNTY CALIF MET TRANSN AUTH S.....	1	..	1	..1FE	500,000	103.042	515,210	500,000	500,000	0	0	0	0	4.280	4.280	JD.....	1,783	21,400	11/05/2010	06/01/2021	
544712 2F	LOS ANGELES CNTY CALIF MET TRANSN AUTH S.....	8	..	1	..1FE	1,000,000	104.981	1,049,810	1,000,000	1,000,000	0	0	0	0	4.530	4.530	JD.....	3,775	45,300	11/05/2010	06/01/2022	
56052E 2H	MAINE ST HSG AUTH MTG PUR 2011 SERIES C.....	0	..	1	..1FE	1,665,000	98.718	1,643,655	1,665,000	1,665,000	0	0	0	0	4.875	4.875	MN.....	10,372	81,169	08/18/2011	11/15/2041	
57419P MC	MARYLAND ST CMNTY DEV ADMIN 2007 SERIES.....	0	..	1	..1FE	2,010,000	98.130	1,962,600	2,000,000	2,006,174	0	(1,711)	0	0	6.500	6.391	MS.....	43,333	130,000	08/16/2011	03/01/2043	
57420P GS	MARYLAND ST ECON DEV CORP LEASE REVENUE.....	9	..	1	..1FE	2,985,930	88.623	2,658,690	3,000,000	2,986,946	0	990	0	0	3.150	3.193	JD.....	7,875	102,638	12/19/2012	06/01/2026	
574218 NU	MARYLAND ST HLTH & HGR EDUCNTL FACS AUTH.....	3	..	1	..1FE	1,035,290	92.403	924,030	1,000,000	1,033,050	0	(2,240)	0	0	4.000	3.591	FA.....	15,111	16,000	03/14/2013	08/15/2028	
574300 JN	MARYLAND TRANS AUTHORITY BUILD AMERICA B.....	0	..	2	..1FE	500,000	109.055	545,275	500,000	500,000	0	0	0	0	5.164	5.164	JJ.....	12,910	25,820	07/14/2010	07/01/2025	
57563R JN	MASSACHUSETTS EDL ING AUTH ED LN REV SER.....	0	..	1	..1FE	3,007,500	103.825	3,114,750	3,000,000	3,006,022	0	(634)	0	0	5.500	5.467	JJ.....	82,500	165,000	07/21/2011	07/01/2026	
57563R KE	MASSACHUSETTS EDL ING AUTH ED LN REV SER.....	8	..	1	..1FE	1,000,000	95.967	959,670	1,000,000	1,000,000	0	0	0	0	4.800	4.800	JD.....	24,000	48,533	06/01/2012	07/01/2027	
57586P R4	MASSACHUSETTS ST HSG FIN AGY SERIES 157.....	0	..	1	..1FE	790,000	97.481	770,100	790,000	790,000	0	0	0	0	4.350	4.350	JD.....	2,864	34,365	03/08/2012	12/01/2027	
59259Y BD	METROPOLITAN TRANS AUTH NY.....	0	..	1	..1FE	2,000,000	108.120	2,162,400	2,000,000	2,000,000	0	0	0	0	5.013	5.013	MN.....	12,811	100,260	10/07/2009	11/15/2020	
59334D HN	MIAMI DADE CNTY FL WTR & SWR REV 2013 SE.....	7	..	1	..1FE	5,289,650	107.500	5,375,000	5,000,000	5,279,759	0	(9,891)	0	0	5.000	4.291	AO.....	62,500	40,972	07/19/2013	10/01/2028	
594610 7A	MICHIGAN STATE.....	9	..	1	..1FE	2,495,075	103.261	2,581,525	2,500,000	2,496,051	0	382	0	0	4.650	4.673	AO.....	24,542	116,250	04/14/2011	04/15/2022	
594612 BK	MICHIGAN ST ULT GO.....	8	..	1	..1FE	4,000,000	86.505	3,460,200	4,000,000	4,000,000	0	0	0	0	3.800	3.800	MN.....	19,422	87,400	04/30/2013	05/15/2033	
59465M C8	MICHIGAN ST HSG DEV AUTH 2012 B-2.....	6	..	1	..1FE	1,745,000	91.720	1,600,514	1,745,000	1,745,000	0	0	0	0	5.372	5.373	AO.....	23,435	93,741	02/08/2012	10/01/2028	
59465M C9	MICHIGAN ST HSG DEV AUTH 2012 B-2.....	4	..	1	..1FE	1,257,300	91.234	1,158,672	1,270,000	1,257,683	0	329	0	0	5.622	5.704	AO.....	17,850	71,399	02/08/2012	10/01/2036	
597502 BF	MIDLAND CNTY TEX HOSP DIST.....	9	..	1	..1FE	1,500,000	112.138	1,682,070	1,500,000	1,500,000	0	0	0	0	5.605	5.605	MN.....	10,743	84,075	08/18/2009	05/15/2020	
602245 ZA	MILWAUKEE COUNTY G.O.....	3	..	1	..1FE	2,000,000	90.456	1,809,120	2,000,000	2,000,000	0	0	0	0	3.862	3.862	JD.....	6,437	62,007	01/25/2013	12/01/2030	
60416Q EP	MINNESOTA ST HSG FIN AGY 2011 SERIES E.....	5	..	1	..1FE	1,785,000	100.666	1,796,888	1,785,000	1,785,000	0	0	0	0	4.450	4.450	JJ.....	39,716	79,538	08/26/2011	07/01/2031	
605580 6J	STATE OF MISSISSIPPI.....	3	..	1	..1FE	2,000,000	104.131	2,082,620	2,000,000	2,000,000	0	0	0	0	3.931	3.931	MN.....	13,103	78,620	11/01/2010	11/01/2021	
60636Y HL	MISSOURI ST HSG 2012 SERIES 1.....	8	..	1	..1FE	1,000,000	88.890	888,900	1,000,000	1,000,000	0	0	0	0	3.723	3.723	JJ.....	18,615	24,200	10/17/2012	07/01/2028	
60637B CN	MISSOURI HOUSING 2013 SERIES A.....	8	..	1	..1FE	1,750,000	93.484	1,635,970	1,750,000	1,750,000	0	0	0	0	2.650	2.650	MON...	3,865	38,775	01/18/2013	11/01/2040	
60637B CP	MISSOURI HOUSING 2013 SERIES B.....	3	..	1	..1FE	1,830,000	93.184	1,705,267	1,830,000	1,830,000	0	0	0	0	2.650	2.650	MON...	4,041	40,547	01/18/2013	11/01/2041	
646080 MV	NEW JERSEY ST HIGHER ED ASSIST 2011-1.....	0	..	1	..1FE	1,487,895	103.307	1,549,605	1,500,000	1,489,423	0	693	0	0	5.375	5.462	JD.....	6,719	80,625	06/08/2011	12/01/2024	
647200 W8	NEW MEXICO ST MTGE FIN AUTH 2012 B-3.....	3	..	1	..1FE	1,880,000	89.016	1,673,501	1,880,000	1,880,000	0	0	0	0	3.550	3.550	MS.....	22,247	63,588	08/15/2012	09/01/2032	
64763F QD	NEW ORLEANS, LOUISIANA.....	4	..	1	..1FE	3,000,000	90.834	2,725,020	3,000,000	3,000,000	0	0	0	0	4.242	4.242	MS.....	42,420	108,878	10/12/2012	09/01/2025	
649902 S7	THE DORMITORY AUTH OF STATE NY BUILD AME.....	9	..	1	..1FE	2,001,000	106.543	2,130,860	2,000,000	2,000,735	0	(72)	0	0	4.750	4.745	MS.....	27,972	95,000	07/14/2010	03/15/2022	
658289 B7	NORTH CAROLINA ST UNIVERSITY.....	7	..	2	..1FE	500,000	90.069	450,345	500,000	500,000	0	0	0	0	3.825	3.825	AO.....	4,781	10,891	02/13/2013	10/01/2033	
678553 AS	OKLAHOMA CITY ECONOMIC DEV 2013A.....	7	..	1	..1FE	1,000,000	90.676	906,760	1,000,000	1,000,000	0	0	0	0	3.804	3.804	MS.....	12,680	14,159	03/27/2013	03/01/2027	
678553 AT	OKLAHOMA CITY ECONOMIC DEV 2013A.....	5	..	1	..1FE	2,000,000	90.137	1,802,740	2,000,000	2,000,000	0	0	0	0	4.297	4.297	MS.....	28,647	31,989	03/27/2013	03/01/2032	
678553 AU	OKLAHOMA CITY ECONOMIC DEV 2013A.....	2	..	1	..1FE	1,000,000	91.087	910,870	1,000,000	1,000,000	0	0	0	0	3.997	3.997	MS.....	13,323	14,878	03/27/2013	03/01/2028	
678553 AV	OKLAHOMA CITY ECONOMIC DEV 2013A.....	0	..	1	..1FE	1,000,000	91.239	912,390	1,000,000	1,000,000	0	0	0	0	4.097	4.097	MS.....	13,657	15,250	03/27/2013	03/01/2029	
67910H NR	OKLAHOMA ST MUNI PWR AUTH 2013 SERIES B.....	7	..	1	..1FE	2,147,460	108.757	2,175,140	2,000,000	2,141,979	0	(5,481)	0	0	5.000	4.051	JJ.....	41,667	0	07/24/2013	01/01/2026	
68608E MW	OREGON HSG MULTIFAM 2012 SER B.....	9	..	1	..1FE	1,500,000	83.610	1,254,150	1,500,000	1,500,000	0	0	0	0	4.125	4.125	JJ.....	30,938	41,422	10/04/2012	07/01/2043	
686343 CQ	ORLAND IL FIRE PROTECTION DIST.....	5	..	1	..1FE	1,038,996	88.892	937,811	1,055,000	1,039,964	0	959	0	0	3.750	3.900	JD.....	1,758	38,134	12/20/2012	12/15/2025	
70914P PG	PENNSYLVANIA (COMMONWEALTH OF).....	1	..	1	..1FE	1,500,000	107.451	1,611,765	1,500,000	1,500,000	0	0	0	0	4.750	4.750	JJ.....	32,854	71,250	01/26/2011	07/15/2022	
735000 QX	PORT OF OAKLAND CA.....	2	..	1	..1FE	3,279,780	91.563	3,204,705	3,500,000	3,283,526	0	3,746	0	0	4.500	5.020	MN.....	26,250	78,750	07/01/2013	05/01/2032	

SCHEDULE D - PART 1

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

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
			Code	F o r e i g n	Bond CHAR			Rate Used to Obtain Fair Value	Fair Value			Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
736740 MS 7	PORTLAND OREGON TAX REVENUE 2012 SER A J.....				1	1FE	2,010,580	91.922	1,838,440	2,000,000	2,009,507	0	(680)	0	0	3.250	3.200	JD	5,417	65,000	04/13/2012	06/01/2025
745190 TR 9	PUERTO RICO HWY & TRANS AUTH.....	SD			1	2FE	1,062,875	63.595	699,545	1,100,000	1,067,266	0	1,221	0	0	5.000	5.272	JJ	27,500	55,000	03/16/2010	07/01/2030
76221R RB 1	RHODE ISLAND HSG & MTG FIN COR SERIES 63.....				1	1FE	1,838,718	107.762	1,869,671	1,735,000	1,826,555	0	(10,267)	0	0	4.000	3.225	AO	17,350	64,773	10/11/2012	10/01/2040
76222R HP 0	RHODE ISLAND ST & PROVIDENCE PLANTATIONS.....				1	1FE	1,090,000	106.346	1,159,171	1,090,000	1,090,000	0	0	0	0	4.863	4.863	AO	13,252	53,007	05/13/2010	04/01/2022
762315 MB 2	RHODE ISLAND ST STUDENT LOAN 2012 A.....				1	1FE	1,447,057	96.088	1,393,276	1,450,000	1,447,325	0	192	0	0	4.000	4.021	JD	4,833	58,000	02/09/2012	12/01/2024
762315 MC 0	RHODE ISLAND ST STUDENT LOAN 2012 A.....				1	1FE	1,271,572	94.376	1,212,732	1,285,000	1,272,870	0	776	0	0	4.000	4.101	JD	4,283	51,400	02/09/2012	12/01/2025
783186 NF 2	RUTGERS ST UNIV NJ.....				1	1FE	1,000,000	101.457	1,014,570	1,000,000	1,000,000	0	0	0	0	4.126	4.126	MN	6,877	41,260	11/04/2010	05/01/2021
797669 UQ 9	SAN FRANCISCO CA BAY AREA 2012 SER B (R.....				1	1FE	2,000,000	87.284	1,745,680	2,000,000	2,000,000	0	0	0	0	4.287	4.287	JJ	42,870	63,591	09/21/2012	07/01/2042
798186 YY 2	SAN JOSE CA UNIFIED SCHOOL DIS ELECTION.....				1	1FE	3,000,000	88.683	2,660,490	3,000,000	3,000,000	0	0	0	0	4.469	4.469	FA	55,863	65,173	01/17/2013	08/01/2034
799017 KY 3	SAN MATEO CA UNION HS DISTRICT.....				1	1FE	1,000,000	90.314	903,140	1,000,000	1,000,000	0	0	0	0	3.220	3.220	MS	10,733	26,297	10/25/2012	09/01/2024
83712T DA 6	SOUTH CAROLINA ST HOUSING FIN 2013-1.....				1	1FE	2,750,000	100.132	2,753,630	2,750,000	2,750,000	0	0	0	0	2.950	2.950	MON	6,760	50,478	04/12/2013	01/01/2041
843146 3Q 2	SOUTHERN ILLINOIS UNIV 2012B-2.....				1	1FE	2,365,000	78.643	1,859,907	2,365,000	2,365,000	0	0	0	0	4.400	4.400	AO	26,015	81,514	12/06/2012	04/01/2035
843375 ZM 1	SOUTHERN MINNESOTA MUNICIPAL POWER AGENC.....				1	1FE	935,000	97.602	912,579	935,000	935,000	0	0	0	0	4.324	4.324	JJ	20,215	40,429	10/14/2010	01/01/2023
850593 AE 4	SPRINGFIELD ILL METRO SAN DIST.....				1	1FE	500,000	107.991	539,955	500,000	500,000	0	0	0	0	5.161	5.161	JJ	12,903	25,805	04/09/2010	01/01/2018
875301 FH 1	TAMPA-HILLSBOROUGH CNTY FL EXP.....				1	1FE	1,000,000	90.643	906,430	1,000,000	1,000,000	0	0	0	0	3.790	3.790	JJ	18,950	20,108	12/13/2012	07/01/2025
875301 FJ 7	TAMPA-HILLSBOROUGH CNTY FL EXP.....				1	1FE	1,000,000	89.788	897,880	1,000,000	1,000,000	0	0	0	0	3.840	3.840	JJ	19,200	20,373	12/13/2012	07/01/2026
87638T EG 4	TARRANT CNTY EDU FACS FIN CORP.....				2	1FE	500,000	83.605	418,025	500,000	500,000	0	0	0	0	4.366	4.366	MN	2,789	24,316	09/27/2012	11/15/2047
88271H FL 8	TEXAS ST AFFORDABLE HSG CORP 2013A.....				1	1FE	2,100,000	93.810	1,970,010	2,100,000	2,100,000	0	0	0	0	2.700	2.700	MS	18,900	31,028	02/01/2013	09/01/2041
882722 JX 0	TEXAS STATE.....				1	1FE	500,000	113.080	565,400	500,000	500,000	0	0	0	0	5.113	5.113	AO	6,391	25,565	08/12/2009	10/01/2020
882722 VK 4	TEXAS TRANSPORTATION COMMISSIO.....				1	1FE	2,000,000	99.474	1,989,480	2,000,000	2,000,000	0	0	0	0	3.823	3.823	AO	19,115	76,460	09/22/2010	04/01/2023
91412G QL 2	UNIVERSITY OF CALIFORNIA.....				1	1FE	1,000,000	89.646	896,460	1,000,000	1,000,000	0	0	0	0	4.062	4.062	MN	5,190	27,193	02/28/2013	05/15/2033
92817Q KR 2	VIRGINIA RES AUTH INF REV BND SERIES 20.....				1	1FE	134,865	107.671	145,356	135,000	134,940	0	19	0	0	4.470	4.487	MN	1,006	6,035	06/09/2009	11/01/2016
92817Q Q6 2	VIRGINIA RES AUTH INF REV BND SERIES 20.....				1	1FE	750,000	104.922	786,915	750,000	750,000	0	0	0	0	4.130	4.130	MN	5,163	30,975	11/05/2010	11/01/2022
928181 GY 6	VIRGINIA RES AUTH WTR & SEWER.....				2	1FE	2,000,000	89.675	1,793,500	2,000,000	2,000,000	0	0	0	0	3.820	3.820	MN	12,733	73,429	11/07/2012	11/01/2029
93265P BT 5	WALNUT ENERGY CENTER AUTHORITY.....				1	1FE	1,008,050	102.205	1,022,050	1,000,000	1,005,832	0	(678)	0	0	5.200	5.100	JJ	26,000	52,000	05/21/2010	01/01/2021
935187 HJ 6	WARREN COUNTY SCHOOL DISTRICT QZAB 2012.....				1	1FE	2,000,000	88.363	1,767,260	2,000,000	2,000,000	0	0	0	0	4.185	4.185	MN	10,695	87,188	10/25/2012	11/15/2033
93978P KP 1	WASHINGTON ST HSG FIN COMMN SERIES 2011A.....				1	1FE	1,634,175	101.768	1,648,642	1,620,000	1,631,267	0	(1,230)	0	0	4.750	4.639	JJ	38,475	76,950	08/12/2011	07/01/2029
93978P LL 9	WASHINGTON ST HSG FIN COMMN SERIES 2012.....				2	1FE	1,325,000	91.915	1,217,874	1,325,000	1,325,000	0	0	0	0	3.700	3.700	JJ	24,513	49,025	05/31/2012	07/01/2030
93978P ML 8	WASHINGTON ST HSG FIN COMMN SERIES 2012.....				1	1FE	2,000,000	84.182	1,683,640	2,000,000	2,000,000	0	0	0	0	3.500	3.500	JJ	35,000	44,333	11/07/2012	07/01/2030
93978X EM 8	WASHINGTON ST HSG FIN COMMN 2011 SERIES.....				1	1FE	2,535,000	100.730	2,553,506	2,535,000	2,535,000	0	0	0	0	4.600	4.600	AO	29,153	116,610	08/24/2011	10/01/2033
940858 L4 3	WASHOE COUNTY NEVADA SCH DIST.....				1	1FE	1,000,000	106.386	1,063,860	1,000,000	1,000,000	0	0	0	0	5.220	5.220	JD	4,350	52,200	10/28/2009	06/01/2019
956704 YL 8	WEST VIRGINIA ST UNIV REVENUES TXBL-REF&.....				2	1FE	2,000,000	88.455	1,769,100	2,000,000	2,000,000	0	0	0	0	4.338	4.338	AO	21,690	54,948	01/30/2013	10/01/2042
1199999	U.S. States, Territories & Possessions - Issuer Obligations.....						197,445,778	XXX	189,082,507	197,175,889	197,416,227	0	(25,376)	0	0	XXX	XXX	XXX	2,064,353	6,594,993	XXX	XXX
1799999	Total - U.S. States, Territories & Possessions (Direct and Guaranteed).....						197,445,778	XXX	189,082,507	197,175,889	197,416,227	0	(25,376)	0	0	XXX	XXX	XXX	2,064,353	6,594,993	XXX	XXX
U.S. Political Subdivisions of States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																						
004284 B6 1	ACALANES CA UNION HIGH SCH DIS.....				1	1FE	2,355,000	88.216	2,077,487	2,355,000	2,355,000	0	0	0	0	2.931	2.931	FA	40,456	0	05/03/2013	08/01/2024
213248 BB 2	COOK CNTY IL SALES TAX REV.....				1	1FE	1,445,000	97.672	1,411,360	1,445,000	1,445,000	0	0	0	0	5.354	5.354	MN	9,886	24,069	07/12/2013	11/15/2035
623040 HH 8	MT SAN ANTONIO CA CMNTY CLG DI 2013 SERI.....				1	1FE	750,000	97.820	733,650	750,000	750,000	0	0	0	0	4.103	4.103	FA	12,822	0	07/10/2013	08/01/2023
890125 WX 1	TOMS RIVER NJ BOARD OF EDU.....				1	1FE	2,380,000	88.884	2,115,439	2,380,000	2,380,000	0	0	0	0	3.122	3.122	JJ	34,262	10,733	05/01/2013	07/15/2024
1899999	U.S. Political Subdivisions of States, Territories & Possessions - Issuer Obligations.....						6,930,000	XXX	6,337,936	6,930,000	6,930,000	0	0	0	0	XXX	XXX	XXX	97,426	34,802	XXX	XXX
2499999	Total - U.S. Political Subdivisions of States, Territories & Possessions.....						6,930,000	XXX	6,337,936	6,930,000	6,930,000	0	0	0	0	XXX	XXX	XXX	97,426	34,802	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																						

OHIO NATIONAL LIFE ASSURANCE CORPORATION

SCHEDULE D - PART 1

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

1	2				6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
							8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification					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
05914F	JL	5			.1FE	3,998,720	99.313	3,972,520	4,000,000	3,998,951	0	86	0	0	3.810	3.813	MN.....	25,400	152,400	11/09/2010	11/01/2023
076523	AA	7			.2	1,795,000	99.129	1,779,366	1,795,000	1,795,000	0	0	0	0	7.810	7.811	MN.....	23,365	140,190	06/07/1996	05/01/2026
313373	KN	1			.1	3,105,480	103.332	3,099,960	3,000,000	3,091,784	0	(5,644)	0	0	4.375	4.057	AO.....	22,969	131,250	06/22/2011	04/28/2026
33803W	AA	7			.1FE	4,080,000	93.289	3,731,560	4,000,000	4,073,013	0	(5,843)	0	0	3.666	3.479	MON...	10,591	146,640	10/16/2012	08/05/2030
452024	HF	2			.1FE	1,000,000	105.946	1,059,460	1,000,000	1,000,000	0	0	0	0	5.599	5.599	FA.....	23,329	55,990	11/19/2010	02/01/2021
452151	8V	8			.1FE	500,000	103.228	516,140	500,000	500,000	0	0	0	0	4.421	4.421	JJ.....	11,053	22,105	01/08/2010	01/01/2015
452151	LD	3			.1FE	955,610	103.403	1,034,030	1,000,000	973,922	0	5.157	0	0	4.350	5.016	JD.....	3,625	43,500	03/16/2010	06/01/2018
59333A	LC	3			.1FE	1,500,000	91.919	1,378,785	1,500,000	1,500,000	0	0	0	0	2.958	2.958	AO.....	11,093	35,619	11/29/2012	04/01/2021
658203	V7	6			.1FE	1,090,000	87.655	955,440	1,090,000	1,090,000	0	0	0	0	3.742	3.742	JJ.....	20,394	22,660	11/30/2012	01/01/2029
677521	HN	9			.1FE	5,000,000	107.774	5,388,700	5,000,000	5,000,000	0	0	0	0	4.461	4.461	FA.....	92,938	223,050	11/23/2010	08/01/2022
74529J	NX	9			.1FE	897,930	78.509	785,090	1,000,000	898,516	0	586	0	0	5.250	6.020	FA.....	21,875	0	08/20/2013	08/01/2040
841215	AA	4			.1FE	3,000,000	97.584	2,927,520	3,000,000	3,000,000	0	0	0	0	3.846	3.846	FA.....	45,511	0	08/06/2013	08/15/2033
880591	CU	4			.1	82,858	118.336	88,752	75,000	77,951	0	(657)	0	0	6.250	5.137	JD.....	208	4,688	11/30/2004	12/15/2017
977100	CU	8			.1FE	1,635,000	91.760	1,500,276	1,635,000	1,635,000	0	0	0	0	3.939	3.939	MN.....	10,734	59,394	11/06/2012	05/01/2030
977100	CV	6			.1FE	1,000,000	91.481	914,810	1,000,000	1,000,000	0	0	0	0	4.019	4.019	MN.....	6,698	37,064	11/06/2012	05/01/2031
2599999	U.S. Special Revenue & Assessment Obligations - Issuer Obligations					29,640,598	XXX	29,132,409	29,595,000	29,634,137	0	(6,315)	0	0	XXX	XXX	XXX...	329,783	1,074,550	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	4Z	9			.2	25,952	107.465	26,656	24,804	24,887	0	(48)	0	0	8.500	8.154	MON...	176	2,108	04/14/1993	11/15/2020
31358P	HV	2			.2	50,472	113.211	57,016	50,362	50,205	0	(21)	0	0	7.500	7.552	MON...	315	3,777	05/07/1993	07/25/2022
31358Q	EU	5			.2	236,431	115.250	281,186	243,979	241,101	0	134	0	0	7.000	7.354	MON...	1,423	17,078	03/04/1996	09/25/2022
3136A6	TH	7			.2	9,463,866	102.292	8,588,436	8,396,000	9,359,732	0	(54,474)	0	0	4.000	2.785	MON...	27,987	335,840	08/03/2012	05/24/2034
3136A8	DP	2			.2	7,689,640	97.421	6,916,398	7,099,494	7,599,026	0	(70,063)	0	0	3.500	2.278	MON...	20,707	248,482	08/06/2012	02/25/2038
3136A9	2W	7			.2	5,200,000	94.905	4,745,250	5,000,000	5,184,794	0	(12,317)	0	0	3.000	2.648	MON...	12,500	150,000	10/15/2012	10/25/2032
3136A9	LC	0			.2	3,218,438	97.164	2,914,920	3,000,000	3,203,175	0	(12,282)	0	0	3.500	2.882	MON...	8,750	105,000	10/17/2012	09/25/2029
3136A9	V7	0			.2	3,740,287	98.881	3,430,182	3,469,000	3,724,602	0	(15,241)	0	0	3.500	2.854	MON...	10,118	121,415	12/18/2012	10/25/2029
3136AG	HV	7			.2	2,455,167	98.864	2,442,638	2,470,705	2,455,438	0	271	0	0	3.500	3.614	MON...	1,441	28,825	08/14/2013	07/25/2033
3137AG	DP	2			.2	1,447,425	103.150	1,406,016	1,363,084	1,442,364	0	(1,527)	0	0	4.500	4.076	MON...	5,112	61,339	03/14/2012	10/15/2041
3137AR	WS	1			.2	5,194,863	96.125	4,615,655	4,801,722	5,113,796	0	(64,654)	0	0	3.500	2.008	MON...	14,005	168,060	08/06/2012	03/15/2035
3137B3	2W	5			.2	2,934,683	98.276	2,896,302	2,947,116	2,934,858	0	175	0	0	3.500	3.584	MON...	4,584	34,383	08/21/2013	04/15/2033
31392D	2B	7			.2	4,402,804	111.023	5,085,111	4,580,232	4,520,966	0	7,054	0	0	6.000	6.494	MON...	22,901	274,814	08/27/2002	09/25/2032
31392R	WT	4			.2	1,785,213	108.846	2,153,604	1,978,571	1,945,166	0	25,708	0	0	5.500	6.816	MON...	9,068	108,821	08/19/2002	08/15/2032
31393A	5P	8			.2	2,617,653	109.218	2,911,260	2,665,549	2,647,920	0	1,596	0	0	5.500	5.732	MON...	12,217	146,605	09/19/2003	05/25/2033
31393N	4A	4			.2	4,960,230	109.280	5,463,220	4,999,287	4,982,865	0	728	0	0	5.500	5.628	MON...	22,913	274,961	04/11/2003	03/15/2033
31398Q	TQ	0			.2	5,284,375	102.958	5,147,905	5,000,000	5,279,987	0	(4,388)	0	0	4.500	3.740	MON...	18,750	18,750	11/01/2013	11/15/2039
31398Q	UG	0			.2	2,060,000	102.476	2,049,520	2,000,000	2,059,865	0	(135)	0	0	4.000	3.610	MON...	6,667	0	12/18/2013	10/15/2039
31405W	QT	5			.2	103,908	106.505	110,015	103,295	103,397	0	(72)	0	0	5.000	4.898	MON...	430	5,165	08/25/2005	01/01/2020
2699999	U.S. Special Revenue - Residential Mortgage-Backed Securities					62,871,407	XXX	61,241,290	60,193,200	62,874,144	0	(199,556)	0	0	XXX	XXX	XXX...	200,064	2,105,423	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 - Commercial Mortgage-Backed Securities

3136AE	TT	4			.2	5,051,290	97.261	4,748,231	4,881,948	5,044,749	0	(6,542)	0	0	3.000	2.608	MON...	12,205	85,434	04/26/2013	06/25/2043
3137B1	U7	5			.2	3,059,937	93.706	2,811,180	3,000,000	3,055,857	0	(4,080)	0	0	2.522	2.270	MON...	6,305	44,135	05/02/2013	01/25/2023
3138L4	EQ	2			.2	1,873,125	95.707	1,914,141	2,000,000	1,876,519	0	3,394	0	0	3.150	4.013	MON...	5,425	15,925	08/15/2013	09/01/2025
3138L4	J3	8			.2	1,970,234	100.497	2,009,946	2,000,000	1,971,150	0	915	0	0	3.830	4.063	MON...	6,383	19,362	09/05/2013	08/01/2025

SCHEDULE D - PART 1

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

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
			Code	F o r e i g n	Bond CHAR	NAIC Design- ation		Rate Used to Obtain Fair Value	Fair Value			Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3138L4	S2	0	FANNIE MAE AM4136.....	..	2	1	1,928,438	98.007	1,960,141	2,000,000	1,930,484	0	2,047	0	0	3.370	3.861	MON...	5,617	17,037	09/05/2013	08/01/2023
43232E	CU	1	HSG FIN AUTH OF HILLSBOROUGH.....	..	1	..1FE	2,000,000	84.524	1,690,480	2,000,000	2,000,000	0	0	0	0	3.600	3.600	JD.....	6,000	68,000	12/19/2012	12/01/2032
476565	AA	4	JERSEY CITY MEDICAL CNTR 2012.....	..	1	..1FE	2,855,000	91.950	2,625,173	2,855,000	2,855,000	0	0	0	0	3.039	3.035	MN.....	9,881	84,353	11/15/2012	11/20/2028
2799999	U.S. Special Revenue - Commercial Mortgage-Backed Securities.....						18,738,024	XXX.....	17,759,292	18,736,948	18,733,759	0	(4,266)	0	0	XXX.....	XXX.....	XXX...	51,816	334,246	XXX.....	XXX.....
3199999	Total - U.S. Special Revenue & Special Assessment Obligations.....						111,250,029	XXX.....	108,132,991	108,525,148	111,242,040	0	(210,137)	0	0	XXX.....	XXX.....	XXX...	581,663	3,514,219	XXX.....	XXX.....
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																						
00003#	AB	9	A&E TELEVISION NETWORKS LLC.....	..	.....	.....2	2,000,000	98.766	1,975,320	2,000,000	2,000,000	0	0	0	0	3.630	3.630	FA.....	26,015	72,600	08/22/2012	08/22/2022
00037B	AB	8	ABB FINANCE USA INC.....	..	.....	..1FE	1,964,620	94.494	1,889,880	2,000,000	1,969,734	0	3,132	0	0	2.875	3.082	MN.....	8,465	57,500	05/04/2012	05/08/2022
00101J	AF	3	ADT CORP.....	..	.....	..3FE	2,738,872	86.666	2,426,648	2,800,000	2,741,669	0	2,796	0	0	3.500	3.779	JJ.....	45,189	14,000	06/25/2013	07/15/2022
00103Y	AF	8	AES RED OAK SENIOR SECURED BONDS.....	..	2	..4FE	5,000,000	110.500	5,525,000	5,000,000	5,000,000	0	0	0	0	9.200	9.305	FMAN.....	39,611	460,000	09/26/2000	11/30/2029
001055	AJ	1	AFLAC INC.....	..	.....	..1FE	1,025,940	100.653	1,006,530	1,000,000	1,022,128	0	(2,299)	0	0	4.000	3.682	FA.....	15,111	40,000	04/16/2012	02/15/2022
001192	AG	8	AGL CAPITAL CORP.....	..	.....	..2FE	3,034,460	111.098	3,332,940	3,000,000	3,021,564	0	(3,238)	0	0	5.250	5.101	FA.....	59,500	157,500	08/28/2009	08/15/2019
00139P	AA	6	AIG SUNAMERICA GLOBAL FIN IX 144A.....	..	.....	..1FE	86,226	122.229	91,672	75,000	84,198	0	(279)	0	0	6.900	5.800	MS.....	1,524	5,175	11/30/2004	03/15/2032
00228#	AA	0	AV CINGULAR LLC CINGULAR WIRELESS LLC.....	..	2	1	3,022,498	122.130	3,515,603	2,878,570	2,958,271	0	(8,573)	0	0	7.450	6.873	MON...	9,531	214,453	12/16/2005	08/15/2021
00440E	AC	1	ACE INA HOLDINGS INC.....	..	.....	..1FE	5,833,650	142.969	7,148,450	5,000,000	5,658,278	0	(21,778)	0	0	8.875	7.436	FA.....	167,639	443,750	06/05/2002	08/15/2029
00817Y	AE	8	AETNA INC.....	..	.....	..2FE	3,969,203	111.865	4,474,600	4,000,000	3,990,689	0	3,419	0	0	6.000	6.104	JD.....	10,667	240,000	07/07/2006	06/15/2016
008548	AE	9	AGUA CALIENTE BAND OF CAHUILLA INDIANS 1.....	..	2	..3FE	395,000	94.043	371,470	395,000	395,000	0	0	0	0	6.080	6.082	AO.....	6,004	24,016	11/15/2006	10/01/2016
00855L	AC	3	AGUA CALIENTE BAND OF CAHUILLA 144A.....	..	2	..3FE	282,000	99.154	279,614	282,000	282,000	0	0	0	0	6.350	6.346	AO.....	4,477	17,907	02/07/2008	10/01/2015
00912X	A#	1	AIR LEASE CORPORATION SENIOR UNSEC NOTES.....	..	.....	.....1Z	3,000,000	106.589	3,197,682	3,000,000	3,000,000	0	0	0	0	4.490	4.490	JJ.....	33,675	0	10/01/2013	01/15/2019
013078	AA	8	ALBERTO-CULVER COMPANY.....	..	.....	..1FE	999,590	111.141	1,111,410	1,000,000	999,727	0	35	0	0	5.150	5.155	JD.....	4,292	51,500	05/18/2010	06/01/2020
018522	E#	5	ALLETE INC.....	\$.....	.....	.....1	1,000,000	95.039	950,390	1,000,000	1,000,000	0	0	0	0	3.200	3.200	JJ.....	14,756	33,156	07/02/2012	07/15/2026
01885@	AB	2	ALLIANCE RESOURCES OPERATING PARTNERS LP.....	..	.....	.....2	1,000,000	110.000	1,100,000	1,000,000	1,000,000	0	0	0	0	6.720	6.720	JD.....	933	67,200	06/26/2008	06/26/2018
02360X	AJ	6	AMERENERGY GENERATING CORP SENIOR NOTES.....	..	.....	..4FE	2,973,750	79.354	3,868,508	4,875,000	2,973,750	0	0	0	0	7.950	7.982	JD.....	32,297	387,563	01/21/2003	06/01/2032
025816	AX	7	AMERICAN EXPRESS.....	..	.....	..1FE	2,001,490	115.362	2,307,240	2,000,000	2,000,648	0	(154)	0	0	6.150	6.140	FA.....	42,025	123,000	08/23/2007	08/28/2017
02581F	YE	3	AMERICAN EXPRESS CENTURION BK.....	..	.....	..1FE	1,995,100	114.918	2,298,360	2,000,000	1,997,844	0	507	0	0	6.000	6.033	MS.....	36,000	120,000	09/10/2007	09/13/2017
025932	40	1	AMERICAN FINANCIAL GROUP.....	C.....	.....	.....1	82,500	94.720	78,150	82,500	82,500	0	0	0	0	6.375	6.375	MJSD.....	11	210	06/07/2012	06/12/2042
025932	40	1	AMERICAN FINANCIAL GROUP.....	..	.....	.....1	1,917,500	94.720	1,816,250	1,917,500	1,917,500	0	0	0	0	6.375	6.375	MJSD.....	6,718	127,290	06/07/2012	06/12/2042
026074	AA	2	AMERICAN FINANCIAL GROUP.....	..	.....	..2FE	1,000,000	128.182	1,281,820	1,000,000	1,000,000	0	0	0	0	9.875	9.875	JD.....	4,389	98,750	06/10/2009	06/15/2019
026609	AD	1	WYETH DEBENTURES.....	..	.....	..1FE	82,393	124.953	93,715	75,000	79,740	0	(372)	0	0	7.250	6.330	MS.....	1,813	5,438	11/30/2004	03/01/2023
029163	AC	4	MUNICH RE AMERICAN CORP SENIOR NOTES SER.....	..	.....	..1FE	79,529	125.624	94,218	75,000	78,417	0	(159)	0	0	7.450	6.912	JD.....	248	5,588	11/30/2004	12/15/2028
03027W	AJ	1	AMERICAN TOWER TRUST I 144A.....	..	.....	.....1	1,700,000	92.928	1,579,776	1,700,000	1,700,000	0	0	0	0	3.070	3.070	MON...	2,320	39,143	03/06/2013	03/15/2023
03040W	AB	1	AMERICAN WATER CAP CORP.....	..	.....	..2FE	3,852,466	113.217	4,358,855	3,850,000	3,851,357	0	(310)	0	0	6.085	6.074	AO.....	49,458	234,273	06/18/2008	10/15/2017
03073E	AJ	4	AMERISOURCEBERGEN CORPORATION.....	C.....	.....	.....1	180,980	98.339	172,093	175,000	179,910	0	(563)	0	0	3.500	3.084	MN.....	783	6,125	01/19/2012	11/15/2021
03073E	AJ	4	AMERISOURCEBERGEN CORPORATION.....	..	.....	.....1	1,887,360	98.339	1,794,687	1,825,000	1,876,201	0	(5,869)	0	0	3.500	3.084	MN.....	8,161	63,875	01/19/2012	11/15/2021
03076C	AE	6	AMERIPRISE FINANCIAL INC.....	..	.....	..1FE	1,261,243	112.423	1,405,288	1,250,000	1,257,628	0	(1,021)	0	0	5.300	5.184	MS.....	19,507	66,250	03/09/2010	03/15/2020
03076C	AF	3	AMERIPRISE FINANCIAL INC.....	..	.....	..1FE	2,636,737	99.715	2,642,448	2,650,000	2,637,087	0	350	0	0	4.000	4.060	AO.....	33,861	0	09/04/2013	10/15/2023
031162	AX	8	AMGEN INC.....	..	.....	..2FE	998,280	116.937	1,169,370	1,000,000	999,124	0	168	0	0	6.150	6.173	JD.....	5,125	61,500	05/20/2008	06/01/2018
031162	BG	4	AMGEN INC.....	..	.....	.....1	2,002,140	104.470	2,089,400	2,000,000	2,001,658	0	(187)	0	0	4.100	4.087	JD.....	3,644	82,000	06/28/2011	06/15/2021
037411	AW	5	APACHE CORP.....	..	.....	.....1	841,160	101.370	810,960	800,000	839,465	0	(747)	0	0	5.100	4.768	MS.....	13,600	40,800	08/25/2011	09/01/2040
038222	AF	2	APPLIED MATERIALS INC.....	..	.....	..1FE	1,003,580	102.859	1,028,590	1,000,000	1,002,850	0	(319)	0	0	4.300	4.255	JD.....	1,911	43,000	06/30/2011	06/15/2021
039483	AT	9	ARCHER-DANIELS-MIDLAND.....	..	.....	..1FE	5,111,644	112.527	5,626,350	5,000,000	5,093,997	0	(2,729)	0	0	5.935	5.770	AO.....	74,188	296,750	12/16/2005	10/01/2032
040555	CM	4	ARIZONA PUBLIC SERV CO.....	C.....		1	1,105,038	102.919	1,132,109	1,100,000	1,104,861	0	(83)	0	0	5.050	5.020	MS.....	18,517	55,550	08/22/2011	09/01/2041

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

E10.6

1	2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description	Code	F o r e i g n	Bond CHAR	NAIC Design- ation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
040555	CM	4	ARIZONA PUBLIC SERV CO.....	.....	..	.....1	.1FE	904,122	102.919	926,271	900,000	903,978	0	(68)	0	0	5.050	5.020	MS.....	15,150	45,450	08/22/2011	09/01/2041
045604	A@	4	ASSOCIATED ESTATES REALTY CORP SERIES B.....	.....	..	.....2	.....	.....2,000,000	95.407	1,908,142	2,000,000	2,000,000	0	0	0	0	4.450	4.450	JJ.....	39,308	44,500	01/22/2013	01/22/2023
046003	JU	4	ASSOCIATES CORP OF N AMERICA DEBENTURES.....	.....	..	.....1	.1FE	8,931,683	119.368	9,042,126	7,575,000	8,117,832	0	(96,385)	0	0	6.950	5.251	MN.....	87,744	526,463	04/03/2003	11/01/2018
04621X	AC	2	ASSURANT INC.....	.....	..	.....2	.2FE	75,888	100.552	75,414	75,000	75,015	0	(119)	0	0	5.625	5.458	FA.....	1,594	4,219	11/30/2004	02/15/2014
04626R	AA	4	ASTORIA POWER PROJECT SERIES A 144A.....	.....	..	.....2	.2FE	2,142,274	103.500	2,217,253	2,142,274	2,142,274	0	0	0	0	5.744	5.813	MON.....	10,254	123,052	05/24/2005	05/01/2016
049164	AK	2	ATLAS AIR INC.....	.....	..	.....2	3	1,015,285	101.000	1,018,133	1,008,053	1,010,281	0	(669)	0	0	7.336	7.103	MON.....	4,930	74,394	08/07/1998	01/02/2018
049164	BE	5	ATLAS AIR INC 2000-1 PASS THROUGH CERT.....	C.....	..	2	3	1,000	104.500	1,044	1,000	1,000	0	0	0	0	8.707	8.866	MON.....	7	87	07/20/2000	07/02/2021
049164	BE	5	ATLAS AIR INC 2000-1 PASS THROUGH CERT.....	.....	..	.....2	3	1,048,631	104.500	1,095,820	1,048,631	1,048,631	0	0	0	0	8.707	8.866	MON.....	7,355	91,305	07/20/2000	07/02/2021
05330K	AA	3	AUTO METRO PUERTO RICO AUTOPISTAS LLC 14.....	.....	..	.....2	.2FE	3,000,000	93.516	2,805,480	3,000,000	3,000,000	0	0	0	0	6.750	6.807	MJSD.....	563	79,313	08/02/2013	06/30/2035
053332	AF	9	AUTOZONE INC SENIOR NOTES.....	.....	..	.....2	.2FE	2,913,345	108.425	3,252,750	3,000,000	2,981,021	0	9,345	0	0	5.500	5.862	MN.....	21,083	165,000	01/03/2005	11/15/2015
053332	AP	7	AUTOZONE INC.....	.....	..	.....2	.2FE	497,235	90.771	453,855	500,000	497,422	0	187	0	0	3.125	3.188	JJ.....	10,503	0	04/18/2013	07/15/2023
053611	AF	6	AVERY DENNISON CORP.....	.....	..	.....2	.2FE	1,002,230	103.605	1,036,050	1,000,000	1,001,536	0	(201)	0	0	5.375	5.346	AO.....	11,347	53,750	04/08/2010	04/15/2020
053611	AG	4	AVERY DENNISON CORP.....	.....	..	.....2	.2FE	599,388	91.519	549,114	600,000	599,429	0	41	0	0	3.350	3.362	AO.....	4,243	10,441	04/03/2013	04/15/2023
05366#	AG	8	AVIATION CAPITAL GROUP CORP SERIES B.....	.....	..	.....3	.....	.....1,000,000	110.000	1,100,000	1,000,000	1,000,000	0	0	0	0	6.540	6.540	AO.....	15,078	65,400	04/08/2010	04/08/2017
05366#	AH	6	AVIATION CAPITAL GROUP CORP SERIES C.....	.....	..	.....3	.....	.....1,000,000	110.000	1,100,000	1,000,000	1,000,000	0	0	0	0	7.200	7.200	AO.....	16,600	72,000	04/08/2010	04/08/2020
05379B	AN	7	AVISTA CORP.....	.....	..	.....1	.1FE	1,993,320	113.295	2,265,900	2,000,000	1,996,788	0	619	0	0	5.950	5.992	JD.....	9,917	119,000	03/27/2008	06/01/2018
054937	AF	4	BB&T CORPORATION SUB NOTES.....	C.....	..	1	.1FE	14,572	111.988	16,798	15,000	14,791	0	30	0	0	5.250	5.533	MN.....	131	788	11/30/2004	11/01/2019
054937	AF	4	BB&T CORPORATION SUB NOTES.....	.....	..	.....1	.1FE	58,290	111.988	67,193	60,000	59,165	0	118	0	0	5.250	5.533	MN.....	525	3,150	11/30/2004	11/01/2019
057224	AZ	0	BAKER HUGHES INC.....	C.....	..	1	.1FE	1,060,369	106.185	1,051,232	990,000	1,057,550	0	(1,253)	0	0	5.125	4.675	MS.....	14,939	50,738	08/30/2011	09/15/2040
057224	AZ	0	BAKER HUGHES INC.....	.....	..	.....1	.1FE	10,711	106.185	10,619	10,000	10,682	0	(13)	0	0	5.125	4.675	MS.....	151	513	08/30/2011	09/15/2040
059438	AH	4	BANK ONE CORP SUB DEBENTURES.....	.....	..	.....1	.1FE	89,419	125.717	94,288	75,000	85,554	0	(535)	0	0	7.625	6.030	AO.....	1,207	5,719	11/30/2004	10/15/2026
060505	DH	4	BANK OF AMERICA CORP.....	.....	..	.....1	.1FE	1,995,500	114.062	2,281,240	2,000,000	1,998,057	0	461	0	0	6.000	6.030	MS.....	40,000	120,000	08/20/2007	09/01/2017
07385T	AJ	5	BEAR STEARNS CO INC SENIOR NOTES.....	.....	..	.....1	.1FE	129,790	104.538	130,673	125,000	125,489	0	(536)	0	0	5.700	5.234	MN.....	910	7,125	12/11/2003	11/15/2014
078167	BA	0	BELL TELEPHONE CO PENNSYLVANIA DEBENTURE.....	.....	..	.....2	.2FE	96,683	123.695	92,771	75,000	92,895	0	(533)	0	0	8.750	6.462	FA.....	2,479	6,563	11/30/2004	08/15/2031
080555	AE	5	BELO CORPORATION DEBENTURES.....	.....	..	.....3	.3FE	84,939	108.500	81,375	75,000	82,527	0	(340)	0	0	7.750	6.610	JD.....	484	5,813	11/30/2004	06/01/2027
084423	40	9	BERKLEY (WR) CORPORATION.....	C.....	..	1	.2FE	185,000	82.440	152,525	185,000	185,000	0	0	0	0	5.625	5.625	JAJO.....	71	206	04/25/2013	04/30/2053
084423	40	9	BERKLEY (WR) CORPORATION.....	.....	..	.....1	.2FE	1,815,000	82.440	1,496,275	1,815,000	1,815,000	0	0	0	0	5.625	5.625	JAJO.....	18,992	55,419	04/25/2013	04/30/2053
084423	AM	4	BERKLEY (WR) CORPORATION PROPERTY/CASUAL.....	.....	..	.....2	.2FE	2,747,883	105.663	2,905,733	2,750,000	2,749,643	0	244	0	0	5.600	5.610	MN.....	19,678	154,000	05/04/2005	05/15/2015
09247X	AC	5	BLACKROCK INC.....	.....	..	.....1	.1FE	4,959,800	116.223	5,811,150	5,000,000	4,982,118	0	4,163	0	0	6.250	6.360	MS.....	92,014	312,500	09/12/2007	09/15/2017
09256B	AA	5	BLACKSTONE HOLDINGS 144A.....	.....	..	.....1	.1FE	1,994,650	117.527	2,350,540	2,000,000	1,996,542	0	491	0	0	6.625	6.662	FA.....	50,056	132,500	08/13/2009	08/15/2019
093662	AC	8	BLOCK FINANCIAL CORP GUAR H&R BLOCK.....	C.....	..	2	.2FE	4,953,020	103.537	5,125,082	4,950,000	4,950,317	0	(367)	0	0	5.125	5.117	AO.....	42,986	253,687	10/26/2004	10/30/2014
093662	AC	8	BLOCK FINANCIAL CORP GUAR H&R BLOCK.....	.....	..	.....2	.2FE	50,031	103.537	51,769	50,000	50,003	0	(4)	0	0	5.125	5.117	AO.....	434	2,563	10/26/2004	10/30/2014
096629	AA	8	BOARDWALK PIPELINES LLC.....	.....	..	.....2	.2FE	249,207	107.666	269,165	250,000	249,740	0	75	0	0	5.500	5.537	FA.....	5,729	13,750	09/15/2005	02/01/2017
099738	AA	4	BORGER ENERGY ASSOCIATED LP.....	.....	..	.....2	.4FE	2,610,084	98.437	2,569,289	2,610,084	2,610,084	0	0	0	0	7.260	7.259	JD.....	526	189,492	06/11/1998	12/31/2022
10112R	AU	8	BOSTON PROPERTIES LP.....		..	1	.2FE	798,232	97.339	778,712	800,000	798,422	0	141	0	0	3.850	3.876	FA.....	12,833	30,800	05/31/2012	02/01/2023
10510K	AA	5	BRAMBLES USA INC.....		..	2	.2FE	3,010,150	105.444	3,163,32													

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

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
			Code	F o r e i g n	Bond CHAR			Rate Used to Obtain Fair Value	Fair Value			Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
E10.7	124857	AG	8			.2FE	172,425	95,711	168,451	176,000	172,952	0	316	0	0	3.375	3.622	MS	1,980	5,940	04/27/2012	03/01/2022
	124857	AG	8			.2FE	2,276,800	95,711	2,224,324	2,324,000	2,283,749	0	4,169	0	0	3.375	3.622	MS	26,145	78,435	04/27/2012	03/01/2022
	12527G	AC	7			.2FE	1,399,785	91.036	1,365,540	1,500,000	1,402,693	0	2,908	0	0	3.450	4.295	JD	4,313	27,025	08/27/2013	06/01/2023
	12542R	B*	0				3,200,000	110.000	3,520,000	3,200,000	3,200,000	0	0	0	0	6.180	6.180	AO	47,792	197,760	10/04/2007	10/04/2017
	125509	BM	0			.2FE	51,046	108.987	55,256	50,700	50,943	0	(31)	0	0	5.125	5.037	JD	115	2,598	05/12/2010	06/15/2020
	125509	BM	0			.2FE	955,784	108.987	1,034,614	949,300	953,852	0	(584)	0	0	5.125	5.037	JD	2,163	48,652	05/12/2010	06/15/2020
	12572Q	AE	5			.1FE	2,990,730	94.433	2,832,990	3,000,000	2,991,801	0	819	0	0	3.000	3.036	MS	26,500	91,250	09/05/2012	09/15/2022
	126117	AH	3			.2FE	78,907	114.456	85,842	75,000	76,560	0	(329)	0	0	6.950	6.358	JJ	2,404	5,213	11/30/2004	01/15/2018
	126117	AL	4			.2FE	995,860	104.757	1,047,570	1,000,000	999,498	0	498	0	0	5.850	5.905	JD	2,600	58,500	01/11/2005	12/15/2014
	126408	GT	4			.2FE	2,998,470	103.518	3,105,540	3,000,000	2,998,918	0	137	0	0	3.700	3.706	AO	18,808	111,000	10/18/2010	10/30/2020
	12673P	AE	5			.2FE	995,390	99.648	996,480	1,000,000	995,527	0	137	0	0	4.500	4.558	FA	16,875	0	08/13/2013	08/15/2023
	127097	B#	9				3,000,000	110.000	3,300,000	3,000,000	3,000,000	0	0	0	0	6.440	6.440	JJ	88,550	193,200	07/16/2008	07/16/2018
	127097	D*	1				1,000,000	110.000	1,100,000	1,000,000	1,000,000	0	0	0	0	5.420	5.420	JJ	24,992	54,200	12/30/2010	01/15/2021
	13052@	AA	6			.2FE	1,000,000	107.124	1,071,235	1,000,000	1,000,000	0	0	0	0	5.190	5.190	JD	144	51,900	12/29/2010	12/29/2020
	13342B	AC	9			.2FE	998,990	116.468	1,164,680	1,000,000	999,495	0	93	0	0	6.375	6.388	JJ	29,396	63,750	06/23/2008	07/15/2018
	14149Y	AG	3			.2FE	113,191	104.847	131,059	125,000	123,106	0	1,225	0	0	4.000	5.095	JD	222	5,000	12/09/2003	06/15/2015
	141781	AE	4			.1FE	87,743	126.439	94,829	75,000	84,309	0	(477)	0	0	7.500	6.080	MS	1,875	5,625	11/30/2004	09/01/2026
	14428T	BA	8			.2FE	79,459	107.553	80,665	75,000	76,855	0	(365)	0	0	6.990	6.324	AO	1,107	5,243	11/30/2004	04/20/2018
	14754D	A@	9			.2	1,200,000	109.967	1,319,604	1,200,000	1,200,000	0	0	0	0	6.090	6.090	JD	2,436	73,080	12/19/2006	12/19/2016
	14754D	B@	8			.2	1,000,000	111.995	1,119,953	1,000,000	1,000,000	0	0	0	0	6.000	6.000	FA	20,500	60,000	08/28/2012	08/28/2019
	149123	BF	7			.1FE	84,359	122.195	91,646	75,000	82,106	0	(308)	0	0	6.625	5.660	JJ	2,291	4,969	11/30/2004	07/15/2028
	14912L	5X	5			.1FE	649,467	98.978	643,357	650,000	649,471	0	4	0	0	3.750	3.760	MN	2,370	0	11/19/2013	11/24/2023
	149162	B*	9				2,000,000	107.193	2,143,860	2,000,000	2,000,000	0	0	0	0	6.090	6.092	JJ	60,900	121,800	05/28/2008	05/15/2015
	149162	B@	7				2,000,000	110.000	2,200,000	2,000,000	2,000,000	0	0	0	0	6.450	6.452	JJ	64,500	129,000	05/28/2008	05/15/2018
	151020	AE	4			.2FE	1,504,155	104.263	1,563,945	1,500,000	1,502,993	0	(379)	0	0	3.950	3.916	AO	12,508	59,250	10/05/2010	10/15/2020
	151020	AH	7			.2FE	867,757	94.467	820,162	868,200	867,814	0	39	0	0	3.250	3.256	FA	10,660	28,687	08/06/2012	08/15/2022
	151020	AH	7			.2FE	131,733	94.467	124,508	131,800	131,741	0	6	0	0	3.250	3.256	FA	1,618	4,355	08/06/2012	08/15/2022
	15133K	AC	7			.2FE	4,137,177	118.624	4,774,616	4,025,000	4,073,620	0	(6,231)	0	0	9.000	8.730	AO	76,475	362,250	12/27/1991	10/15/2019
	151895	B@	7				4,000,000	109.564	4,382,548	4,000,000	4,000,000	0	0	0	0	6.320	6.320	JD	11,236	252,800	06/15/2006	06/15/2016
	156686	AJ	6			.3FE	3,235,406	96.099	3,003,094	3,125,000	3,205,424	0	(4,247)	0	0	7.200	6.880	JD	18,750	225,000	08/18/2004	12/01/2025
	165087	AN	7			.2FE	7,740,013	118.297	8,132,919	6,875,000	7,394,656	0	(47,576)	0	0	7.875	6.646	JJ	249,648	541,406	07/27/2004	01/15/2022
	171232	AE	1			.1FE	82,216	123.059	92,294	75,000	80,920	0	(180)	0	0	6.800	6.070	MN	652	5,100	11/30/2004	11/15/2031
	171232	AR	2			.1FE	991,060	115.111	1,151,110	1,000,000	995,474	0	885	0	0	5.750	5.869	MN	7,347	57,500	05/01/2008	05/15/2018
	172062	AF	8			.2FE	80,924	115.873	86,905	75,000	79,594	0	(193)	0	0	6.920	6.267	MN	663	5,190	05/09/2005	05/15/2028
	17252M	AH	3			.1FE	5,824,003	112.397	6,462,828	5,750,000	5,784,667	0	(7,653)	0	0	6.125	5.950	JD	29,349	352,188	01/09/2008	12/01/2017
	172967	BF	0			.2FE	245,125	104.978	262,445	250,000	249,270	0	511	0	0	4.875	5.102	MN	1,828	12,188	12/05/2003	05/07/2015
	185508	AF	5			.2FE	1,992,860	116.326	2,326,520	2,000,000	1,996,287	0	694	0	0	6.650	6.699	JD	5,911	133,000	05/28/2008	06/15/2018
	19075Q	AB	8			.1FE	2,804,300	120.147	3,304,043	2,750,000	2,778,303	0	(5,417)	0	0	7.875	7.589	AO	45,117	216,563	04/25/2008	04/16/2018
	19416Q	EC	0			.1FE	2,462,625	88.598	2,214,950	2,500,000	2,464,862	0	2,237	0	0	2.100	2.268	MN	8,750	26,104	04/29/2013	05/01/2023
	195869	AG	7			.1FE	94,292	127.408	95,556	75,000	90,799	0	(478)	0	0	7.630	5.753	MN	493	5,723	11/30/2004	04/15/2032
	195891	AJ	5			.2FE	2,952,180	107.698	3,230,940	3,000,000	2,989,425	0	5,606	0	0	5.500	5.715	AO	41,250	165,000	01/17/2006	10/01/2015
	199575	AW	1			.2FE	997,740	113.683	1,136,830	1,000,000	998,834	0	229	0	0	6.050	6.081	MN	10,083	60,500	05/13/2008	05/01/2018

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1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
			Code	F o r e i g n	Bond CHAR	NAIC Design- ation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
20030N 60 6	COMCAST CORP.....	.....	..	.....	1	..1FE	1,500,000	82.560	1,238,400	1,500,000	1,500,000	0	0	0	0	5.000	5.000	MJSD.	3,333	76,875	11/29/2012	12/15/2061
20035C AA 8	COMERICA BANK.....	.....	..	.....	1	..1FE	994,060	102.143	1,021,430	1,000,000	999,681	0	740	0	0	5.700	5.779	JD.....	4,750	57,000	06/07/2004	06/01/2014
202795 HU 7	COMMONWEALTH EDISON.....	C.....	..	.....	2	..2FE	6,038	115.195	6,969	6,050	6,044	0	1	0	0	5.800	5.826	MS.....	103	351	03/19/2008	03/15/2018
202795 HU 7	COMMONWEALTH EDISON.....	.....	..	.....	2	..2FE	2,988,202	115.195	3,448,881	2,993,950	2,991,086	0	586	0	0	5.800	5.826	MS.....	51,130	173,649	03/19/2008	03/15/2018
207597 DY 8	CONNECTICUT LT & PWR CO.....	.....	..	.....	1	..1FE	2,992,920	111.268	3,338,040	3,000,000	2,996,878	0	745	0	0	5.750	5.782	MS.....	57,500	172,500	09/10/2007	09/01/2017
209111 ET 6	CONSOLIDATED EDISON CO NY Inc.....	.....	..	.....	1	..1FE	2,001,800	115.995	2,319,900	2,000,000	2,000,895	0	(181)	0	0	5.850	5.838	AO.....	29,250	117,000	04/03/2008	04/01/2018
209115 A* 5	CONSOLIDATED EDISON INC.....	.....	..	.....	2	1	3,653,227	133.744	4,885,957	3,653,227	3,653,227	0	0	0	0	8.710	8.710	JD.....	884	318,196	06/27/2008	06/30/2022
210518 CT 1	CONSUMERS ENERGY CO.....	.....	..	.....	1	..1FE	1,506,095	95.630	1,434,450	1,500,000	1,505,186	0	(560)	0	0	2.850	2.802	MN.....	5,463	42,750	05/01/2012	05/15/2022
216831 AE 7	COOPER TIRE & RUBBER CO.....	C.....	..	.....	4	..4FE	111,499	109.333	109,333	100,000	105,595	0	(739)	0	0	8.000	6.840	JD.....	356	8,000	01/22/2003	12/15/2019
216831 AE 7	COOPER TIRE & RUBBER CO.....	.....	..	.....	4	..4FE	5,463,451	109.333	5,357,317	4,900,000	5,174,160	0	(36,220)	0	0	8.000	6.840	JD.....	17,422	392,000	01/22/2003	12/15/2019
219023 AF 5	CORN PRODUCTS INTERNATIONAL.....	.....	..	.....	2	..2FE	1,007,480	104.829	1,048,290	1,000,000	1,005,471	0	(670)	0	0	4.625	4.531	MN.....	7,708	46,250	09/15/2010	11/01/2020
222372 AJ 3	COUNTRYWIDE FINANCIAL CORP.....	.....	..	.....	2	..2FE	5,098,450	110.631	5,531,550	5,000,000	5,030,826	0	(11,779)	0	0	6.250	5.967	MN.....	39,931	312,500	03/05/2007	05/15/2016
224044 BM 8	COX COMMUNICATIONS INC.....	.....	..	.....	2	..2FE	159,447	104.553	167,285	160,000	159,932	0	68	0	0	5.450	5.497	JD.....	388	8,720	05/31/2005	12/15/2014
224044 CA 3	COX COMMUNICATIONS INC 144A.....	.....	..	.....	1	..2FE	1,647,773	87.029	1,435,979	1,650,000	1,647,972	0	199	0	0	2.950	2.965	JD.....	135	32,315	04/26/2013	06/30/2023
22541L AE 3	CREDIT SUISSE FB USA INC.....	.....	..	.....	1	..1FE	87,554	131.343	98,507	75,000	85,363	0	(302)	0	0	7.125	5.890	JJ.....	2,464	5,344	11/30/2004	07/15/2032
226829 AA 7	CROCKET COGENERATION 144A.....	.....	..	.....	2	..2FE	609,498	104.550	637,230	609,498	609,498	0	0	0	0	5.869	5.912	MJSD.	99	35,771	03/10/2005	03/30/2025
22822R AX 8	CROWN CASTLE TOWERS LLC SERIES 2010-5 CL.....	.....	..	.....	1	..1FE	1,507,920	106.048	1,590,720	1,500,000	1,504,380	0	(1,100)	0	0	4.174	4.122	MON...	2,783	62,610	07/29/2010	08/15/2037
22845# AC 3	CROWN PINE PARENT LP TIMBER LP.....	.....	..	.....	2	2	4,027,897	110.000	4,400,000	4,000,000	4,019,436	0	(4,206)	0	0	6.480	5.841	JD.....	12,240	259,200	10/26/2011	12/14/2017
231516 AA 3	CURTIS PALMER INC 144A GUAR EPCOR POWER.....	.....	..	.....	4	..4FE	498,110	100.300	501,500	500,000	499,870	0	232	0	0	5.900	5.950	JJ.....	13,603	29,500	06/23/2004	07/15/2014
23157# AG 4	CURTISS-WRIGHT CORPORATION.....	.....	..	.....	2	2	2,000,000	94.248	1,884,962	2,000,000	2,000,000	0	0	0	0	3.850	3.850	FA.....	26,736	38,500	02/26/2013	02/26/2025
23314# AG 4	DCT IND OPERATING PARTNERSHIP CLASS K.....	.....	..	.....	2	2	2,000,000	106.050	2,121,002	2,000,000	2,000,000	0	0	0	0	4.690	4.690	FA.....	36,738	93,800	08/01/2011	08/01/2018
233326 C* 6	DST SYSTEMS INC.....	.....	..	.....	2	2	2,000,000	107.698	2,153,960	2,000,000	2,000,000	0	0	0	0	5.420	5.420	FA.....	42,758	108,400	08/09/2010	08/09/2020
22303Q AN 0	COVIDIEN INTERNATIONAL FINANCE.....	C.....	F	.....	1	..1FE	2,406,732	96.361	3,096,924	2,135,000	2,356,117	0	(6,311)	0	0	3.200	3.236	JD.....	82,168	181,475	05/22/2012	06/15/2022
22303Q AN 0	COVIDIEN INTERNATIONAL FINANCE.....	.....	F	.....	1	..1FE	8,866,018	96.361	11,408,576	7,865,000	8,679,562	0	(23,250)	0	0	3.200	3.236	JD.....	302,693	668,525	05/22/2012	06/15/2022
235851 AM 4	DANAHER CORP.....	.....	..	.....	1	..1FE	999,750	103.405	1,034,050	1,000,000	999,804	0	22	0	0	3.900	3.903	JD.....	867	39,000	06/20/2011	06/23/2021
237194 A# 2	DARDEN RESTAURANTS INC SERIES B.....	.....	..	.....	2	2	3,000,000	99.829	2,994,870	3,000,000	3,000,000	0	0	0	0	4.520	4.520	FA.....	46,330	135,600	08/28/2012	08/28/2024
24422E QR 3	JOHN DEERE CAPITAL CORP SERIES D.....	.....	..	.....	1	..1FE	249,235	112.626	281,565	250,000	249,625	0	77	0	0	5.350	5.390	AO.....	3,269	13,375	03/31/2008	04/03/2018
24422E QV 4	JOHN DEERE CAPITAL CORP.....	.....	..	.....	1	..1FE	1,992,940	116.549	2,330,980	2,000,000	1,996,196	0	688	0	0	5.750	5.797	MS.....	35,458	115,000	09/03/2008	09/10/2018
24424C AU 5	JOHN DEERE CAPITAL CORP.....	.....	..	.....	1	..1FE	1,000,000	107.098	1,070,980	1,000,000	1,000,000	0	0	0	0	5.250	5.250	JD.....	2,333	52,500	06/12/2009	06/15/2015
24715@ AD 6	DELOITTE LLP SERIES B.....	.....	..	.....	1	1	5,000,000	110.000	5,500,000	5,000,000	5,000,000	0	0	0	0	6.290	6.290	MS.....	90,856	314,500	09/17/2009	09/17/2019
249030 AC 1	DENTSPLY INTERNATIONAL.....	.....	..	.....	1	..2FE	996,530	100.126	1,001,260	1,000,000	997,219	0	304	0	0	4.125	4.168	FA.....	15,583	41,250	08/16/2011	08/15/2021
250847 H* 4	DETROIT EDISON COMPANY 2011 SERIES D.....	.....	..	.....	1	1	4,000,000	104.629	4,185,160	4,000,000	4,000,000	0	0	0	0	4.310	4.310	MS.....	57,467	172,400	09/01/2011	09/01/2023
25087* AB 9	DETROIT INTL BRIDGE COMPANY SERIES C.....	.....	..	.....	2	..2FE	3,000,000	110.672	3,320,160	3,000,000	3,000,000	0	0	0	0	6.280	6.363	MON...	15,177	188,400	09/14/2009	09/02/2017
25179M AL 7	DEVON ENERGY CORPORATION.....	.....	..	.....	1	..2FE	2,107,500	104.208	2,084,160	2,000,000	2,103,771	0	(1,716)	0	0	5.600	5.239	JJ.....	51,644	112,000	08/24/2011	07/15/2041
252747 AD 2	ULTRAMAR DIAMOND SHAMROCK DEBENTURES.....	.....	..	.....	2	..2FE	5,868,694	111.964	6,577,885	5,875,000	5,873,940	0	656	0	0	8.750	8.763	JD.....	22,847	514,063	02/17/1995	06/15/2015
25468P CB 0	WALT DISNEY COMPANY MTN SERIES B.....	.....	..	.....	1	..1FE	257,225	117.320	293,300	250,000	252,628	0	(579)	0	0	5.875	5.575	JD.....	653	14,688	12/08/2003	12/15/2017
254709 AD 0	DISCOVER FINANCIAL SVS.....	.....	..	.....	2	..2FE	5,009,702	113.491	5,674,550	5,000,000	5,004,426	0	(1,115)	0	0	6.450	6.421	JD.....	17,021	322,500	06/02/2008	06/12/2017
25470D AE 9	DISCOVERY COMMUNICATIONS.....	.....	..	.....	2	..2FE	1,993,920	103.473	2,069,460	2,000,000	1,995,211	0	532	0	0	4.375	4.413	JD.....	3,889	87,500	06/13/2011	06/15/2021
256747 A@ 5	DOLLAR TREE INC SERIES B.....	.....	..	.....	2	2	2,000,000	97.696	1,953,920	2,000,000	2,000,000	0	0	0	0	4.630	4.631	JJ.....	27,008	0	09/16/2013	09/16/2023
257867 AR 2	RR DONNELLEY & SONS.....	C.....	..	.....	3	..3FE	676,080	105.469	714,194	677,160	676,973	0	129	0	0	5.500	5.521	MN.....	4,759	37,244	12/13/2005	05/15/2015
257867 AR 2	RR DONNELLEY & SONS.....	.....	..	.....	3	..3FE	6,829	105.469	7,214	6,840	6,838	0	1	0	0	5.500	5.521	MN.....	48	376	12/13/2005	05/15/2015

SCHEDULE D - PART 1

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

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
			Code	F o r e i g n	Bond CHAR			Rate Used to Obtain Fair Value	Fair Value			Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
260543	BA	0				.2FE	95,998	125.422	94,067	75,000	86,916	0	(1,266)	0	0	9.000	6.241	AO.....	1,688	6,750	11/30/2004	04/01/2021
261561	AB	0				.3FE	1,135,853	108.496	1,118,594	1,031,000	1,049,856	0	(10,226)	0	0	7.250	6.101	MS.....	22,009	74,748	10/04/2002	09/15/2015
261561	AB	0				.3FE	4,372,647	108.496	4,306,206	3,969,000	4,041,591	0	(39,365)	0	0	7.250	6.101	MS.....	84,727	287,752	10/04/2002	09/15/2015
263534	CE	7				.1FE	3,990,920	105.715	4,228,600	4,000,000	3,993,092	0	798	0	0	4.250	4.278	AO.....	42,500	170,000	03/24/2011	04/01/2021
26439R	AK	2				.2FE	4,724,600	103.116	5,155,800	5,000,000	4,773,743	0	5,935	0	0	6.750	7.201	FA.....	127,500	337,500	06/12/2002	02/15/2032
26441C	AD	7				.2FE	1,975,713	110.594	2,189,761	1,980,000	1,977,383	0	386	0	0	5.050	5.077	MS.....	29,442	99,990	10/15/2009	09/15/2019
26441C	AD	7				.2FE	19,957	110.594	22,119	20,000	19,974	0	4	0	0	5.050	5.077	MS.....	297	1,010	10/15/2009	09/15/2019
268648	AN	2			1	.1FE	961,020	96.620	966,200	1,000,000	962,249	0	1,229	0	0	3.375	3.857	JD.....	2,813	16,406	08/19/2013	06/01/2023
26875P	AA	9				.1FE	3,004,390	114.300	3,429,000	3,000,000	3,001,937	0	(457)	0	0	5.875	5.855	MS.....	51,896	176,250	09/05/2007	09/15/2017
26875P	AC	5				.1FE	745,988	120.657	904,928	750,000	747,757	0	387	0	0	6.875	6.950	AO.....	12,891	51,563	09/25/2008	10/01/2018
26882P	BB	7				.2FE	4,000,040	114.652	4,586,080	4,000,000	4,000,008	0	(2)	0	0	6.375	6.375	AO.....	53,833	255,000	10/11/2007	10/15/2017
27430*	AG	8				.2	3,000,000	109.054	3,271,620	3,000,000	3,000,000	0	0	0	0	5.940	5.940	AO.....	39,105	181,200	04/12/2006	04/12/2016
27430*	AJ	2				.2	1,000,000	107.497	1,074,970	1,000,000	1,000,000	0	0	0	0	6.880	6.880	MN.....	7,453	68,800	05/22/2008	05/22/2015
27430*	AK	9				.2	2,000,000	110.000	2,200,000	2,000,000	2,000,000	0	0	0	0	7.260	7.260	MN.....	15,730	145,200	05/22/2008	05/22/2018
277432	AN	0				.2FE	2,787,032	96.289	2,696,092	2,800,000	2,788,943	0	1,159	0	0	3.600	3.654	FA.....	38,080	120,400	05/30/2012	08/15/2022
278058	AM	4				.2FE	94,793	126.681	95,011	75,000	87,068	0	(1,057)	0	0	8.100	5.711	FA.....	2,295	6,075	11/30/2004	08/15/2022
278265	AC	7				.1FE	3,030,000	114.927	3,447,810	3,000,000	3,013,486	0	(3,094)	0	0	6.500	6.363	AO.....	48,208	195,000	10/01/2007	10/02/2017
29078E	AB	1				.3FE	6,065,500	111.829	6,709,740	6,000,000	6,020,806	0	(7,676)	0	0	7.082	6.923	JD.....	35,410	424,920	01/25/2007	06/01/2016
29266R	K#	4				.2	4,000,000	103.953	4,158,120	4,000,000	4,000,000	0	0	0	0	6.230	6.230	AO.....	52,609	249,200	10/15/2007	10/15/2014
29273R	AB	5				.2FE	997,129	105.249	1,052,490	1,000,000	999,587	0	359	0	0	5.950	5.990	FA.....	24,792	59,500	07/29/2005	02/01/2015
29348Q	AB	8				.2FE	1,035,590	105.366	1,053,660	1,000,000	1,024,774	0	(3,240)	0	0	6.250	5.769	MS.....	18,403	62,500	05/13/2010	03/15/2020
29364D	AJ	9				.1FE	2,990,445	100.060	3,001,800	3,000,000	2,992,317	0	207	0	0	5.900	5.922	JD.....	14,750	177,000	01/23/2004	06/01/2033
29364L	AL	6			1	.1FE	1,540,500	100.003	1,500,045	1,500,000	1,500,000	0	0	0	0	6.200	5.319	JJ.....	46,500	93,000	02/02/2005	07/01/2033
29364N	AK	4				.2FE	70,089	99.273	74,455	75,000	72,975	0	394	0	0	4.950	5.650	JD.....	309	3,713	11/30/2004	06/01/2018
29379V	AP	8				.2FE	997,010	110.939	1,109,390	1,000,000	997,829	0	266	0	0	5.200	5.239	MS.....	17,333	52,000	05/11/2010	09/01/2020
299808	AD	7				.1FE	3,038,820	103.399	3,101,970	3,000,000	3,003,823	0	(4,656)	0	0	5.400	5.232	AO.....	34,200	162,000	10/12/2004	10/15/2014
30161M	AH	6			1	.2FE	1,001,960	98.800	988,000	1,000,000	1,001,403	0	(179)	0	0	4.000	3.976	AO.....	10,000	40,000	09/28/2010	10/01/2020
302491	AQ	8				.1FE	1,010,100	111.085	1,110,850	1,000,000	1,006,606	0	(929)	0	0	5.200	5.070	JD.....	2,311	52,000	11/24/2009	12/15/2019
302491	AR	6				.1FE	1,038,230	97.594	975,940	1,000,000	1,032,658	0	(3,443)	0	0	3.950	3.483	FA.....	16,458	39,500	04/25/2012	02/01/2022
30251B	AB	4			1	.1FE	2,088,180	114.463	2,289,260	2,000,000	2,085,427	0	(1,331)	0	0	6.450	6.119	MN.....	16,483	129,000	08/26/2011	11/15/2039
30251B	AD	0				.1FE	3,745,244	97.406	3,613,763	3,710,000	3,744,287	0	(957)	0	0	4.950	4.875	FA.....	76,519	91,823	01/31/2013	02/01/2033
30256Y	AA	1			2	.2FE	911,434	100.000	911,434	911,434	911,434	0	0	0	0	7.590	7.591	JJ.....	32,859	69,178	07/01/2008	07/10/2018
303250	C@	1				.3	1,000,000	104.073	1,040,730	1,000,000	1,000,000	0	0	0	0	5.420	5.420	JJ.....	25,143	54,200	07/14/2010	07/14/2019
313747	AU	1				.1FE	1,732,815	98.885	1,730,488	1,750,000	1,732,867	0	52	0	0	3.950	4.070	JJ.....	4,224	0	12/04/2013	01/15/2024
316773	AD	2				.2FE	233,525	107.471	268,678	250,000	243,637	0	1,254	0	0	4.500	5.152	JD.....	938	11,250	12/16/2003	06/01/2018
31953*	AL	6			2	.1	1,191,691	110.000	1,310,860	1,191,691	1,191,691	0	0	0	0	5.960	5.959	MN.....	9,075	71,025	10/16/2007	10/15/2027
31953*	AM	4			2	.1	119,761	110.000	131,737	119,761	119,761	0	0	0	0	5.960	5.959	MN.....	912	7,138	10/16/2007	10/15/2027
31953*	AN	2			2	.1	757,863	110.000	833,649	757,863	757,863	0	0	0	0	5.960	5.959	MN.....	5,772	45,169	10/16/2007	10/15/2027
31953*	AP	7			2	.1	306,924	110.000	337,616	306,924	306,924	0	0	0	0	5.960	5.959	MN.....	2,337	18,293	10/16/2007	10/15/2027
31953*	AQ	5			2	.1	407,129	110.000	447,841	407,129	407,129	0	0	0	0	5.960	5.959	MN.....	3,101	24,265	10/16/2007	10/15/2027
32055R	AN	7				.3FE	2,491,325	107.515	2,687,875	2,500,000	2,497,819	0	981	0	0	5.750	5.796	JJ.....	66,285	143,750	01/05/2006	01/15/2016
32055T	AG	8				.3FE	84,039	113.249	84,937	75,000	78,499	0	(769)	0	0	7.500	6.141	JD.....	469	5,625	11/30/2004	12/01/2017

SCHEDULE D - PART 1

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

E10.10

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	For e i g n Bond CHAR	NAIC Design- ation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value		Par Value	Book/Adjusted Carrying Value													Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date		
33582V	AB	4	FIRST NIAGRA FINANCIAL GROUP.....	.....	..	.....	2FE	.....	1,565,437	.....	115,568	.....	1,733,520	.....	1,500,000	.....	1,545,815	.....	0	.....	(5,910)	.....	0	.....	0	.....	6.750	.....	6.150	MS.....	.....	28,688	.....	101,250	06/10/2010	03/19/2020
337358	BD	6	FIRST UNION CORP (WACHOVIA) SUB DEBENTUR.....	.....	..	.....	1FE	.....	82,202	.....	112,474	.....	84,356	.....	75,000	.....	81,204	.....	0	.....	(138)	.....	0	.....	0	.....	6.550	.....	5.872	AO.....	.....	1,037	.....	4,913	11/30/2004	10/15/2035
33761N	A*	0	FIRST SERVICE CORPORATION SENIOR SECURED.....	.....	..	.....	2	.....	800,000	.....	90,091	.....	720,728	.....	800,000	.....	800,000	.....	0	.....	0	.....	0	.....	0	.....	5.440	.....	5.440	AO.....	.....	10,880	.....	43,520	04/04/2005	04/01/2015
341099	CG	2	FLORIDA POWER CORP.....	.....	..	.....	2	.....	997,310	.....	113,571	.....	1,135,710	.....	1,000,000	.....	998,817	.....	0	.....	279	.....	0	.....	0	.....	5.800	.....	5.836	MS.....	.....	17,078	.....	58,000	09/13/2007	09/15/2017
343412	AB	8	FLUOR CORP.....	.....	..	.....	1FE	.....	1,014,940	.....	97,408	.....	974,080	.....	1,000,000	.....	1,012,269	.....	0	.....	(1,385)	.....	0	.....	0	.....	3.375	.....	3.194	MS.....	.....	9,938	.....	33,750	01/04/2012	09/15/2021
34354P	AC	9	FLOWSERVE CORPORATION.....	.....	..	.....	2FE	.....	996,150	.....	94,549	.....	945,490	.....	1,000,000	.....	996,583	.....	0	.....	333	.....	0	.....	0	.....	3.500	.....	3.546	MS.....	.....	10,306	.....	35,389	09/06/2012	09/15/2022
345397	WB	5	FORD MOTOR CREDIT 2011-1.....	.....	..	.....	2FE	.....	1,000,000	.....	106,576	.....	1,065,760	.....	1,000,000	.....	1,000,000	.....	0	.....	0	.....	0	.....	0	.....	4.207	.....	4.207	AO.....	.....	8,881	.....	42,070	09/21/2012	04/15/2016
345397	WF	6	FORD MOTOR CREDIT CO LLC.....	.....	..	.....	2FE	.....	495,550	.....	100,757	.....	503,785	.....	500,000	.....	496,013	.....	0	.....	368	.....	0	.....	0	.....	4.250	.....	4.361	MS.....	.....	5,962	.....	20,955	09/20/2012	09/20/2022
354613	AG	6	FRANKLIN RESOURCES INC.....	.....	..	.....	1FE	.....	998,890	.....	107,484	.....	1,074,840	.....	1,000,000	.....	999,234	.....	0	.....	101	.....	0	.....	0	.....	4.625	.....	4.639	MN.....	.....	5,267	.....	46,250	05/17/2010	05/20/2020
35669#	AA	2	FREPORT LNG DEVELOPMENT LP SENIOR NOTE.....	.....	..	.....	2FE	.....	4,075,891	.....	113,959	.....	4,644,853	.....	4,075,891	.....	4,075,891	.....	0	.....	0	.....	0	.....	0	.....	6.500	.....	6.554	MJSD.....	.....	736	.....	264,933	12/19/2005	12/19/2025
361561	AA	1	SYSTEM ENERGY RESOURCES GG1C FUNDING COR.....	.....	..	.....	2FE	.....	10,532	.....	100,089	.....	10,575	.....	10,566	.....	10,565	.....	0	.....	4	.....	0	.....	0	.....	5.129	.....	5.207	JJ.....	.....	250	.....	542	11/30/2004	01/15/2014
362338	AQ	8	GTE SOUTHWEST INC 1ST MORTGAGE.....	.....	..	.....	1FE	.....	94,388	.....	119,462	.....	89,597	.....	75,000	.....	91,059	.....	0	.....	(468)	.....	0	.....	0	.....	8.500	.....	6.462	MN.....	.....	815	.....	6,375	11/30/2004	11/15/2031
36804P	AH	9	GATX FINANCIAL CORP GMT5.7 4/15/15.....	.....	..	.....	2FE	.....	1,993,360	.....	106,209	.....	2,124,180	.....	2,000,000	.....	1,998,923	.....	0	.....	787	.....	0	.....	0	.....	5.700	.....	5.744	AO.....	.....	24,067	.....	114,000	04/11/2005	04/15/2015
369550	AR	9	GENERAL DYNAMICS.....	.....	..	.....	1FE	.....	998,350	.....	103,269	.....	1,032,690	.....	1,000,000	.....	998,703	.....	0	.....	145	.....	0	.....	0	.....	3.875	.....	3.895	JJ.....	.....	17,868	.....	38,750	07/05/2011	07/15/2021
369622	42	8	GENERAL ELECTRIC CAPITAL CORP.....	C.....	..	.....	1FE	.....	1,095,000	.....	81,680	.....	894,400	.....	1,095,000	.....	1,095,000	.....	0	.....	0	.....	0	.....	0	.....	4.875	.....	4.875	JAJO.....	.....	451	.....	2,165	10/02/2012	10/15/2052
369622	42	8	GENERAL ELECTRIC CAPITAL CORP.....	.....	..	.....	1FE	.....	905,000	.....	81,680	.....	739,200	.....	905,000	.....	905,000	.....	0	.....	0	.....	0	.....	0	.....	4.875	.....	4.875	JAJO.....	.....	20,132	.....	96,689	10/02/2012	10/15/2052
36962G	6F	6	GENERAL ELECTRIC CAPITAL CORP.....	.....	..	.....	1FE	.....	2,995,650	.....	96,847	.....	2,905,410	.....	3,000,000	.....	2,996,150	.....	0	.....	380	.....	0	.....	0	.....	3.150	.....	3.167	MS.....	.....	29,925	.....	94,500	09/04/2012	09/07/2022
37048@	AB	0	GENERAL PARTS INTL INC FKA THE INTL GROU.....	.....	..	.....	3FE	.....	1,500,000	.....	107,126	.....	1,606,887	.....	1,500,000	.....	1,503,367	.....	0	.....	(1,031)	.....	0	.....	0	.....	8.480	.....	8.310	MN.....	.....	21,200	.....	127,200	11/01/2011	11/01/2016
378272	AA	6	GLENCORE FUNDING LLC 144A GUAR: GLENCOR.....	.....	..	.....	2FE	.....	2,927,040	.....	101,270	.....	3,038,100	.....	3,000,000	.....	2,997,134	.....	0	.....	9,702	.....	0	.....	0	.....	6.000	.....	6.345	AO.....	.....	38,000	.....	180,000	10/18/2004	04/15/2014
38141G	CU	6	GOLDMAN SACHS GROUP INC.....	C.....	..	.....	1FE	.....	2,062,669	.....	112,421	.....	2,316,997	.....	2,061,000	.....	2,062,375	.....	0	.....	(37)	.....	0	.....	0	.....	6.125	.....	6.119	FA.....	.....	47,689	.....	126,236	02/10/2003	02/15/2033
38141G	CU	6	GOLDMAN SACHS GROUP INC.....	.....	..	.....	1FE	.....	7,820,330	.....	112,421	.....	8,784,577	.....	7,814,000	.....	7,819,211	.....	0	.....	(141)	.....	0	.....	0	.....	6.125	.....	6.119	FA.....	.....	180,808	.....	478,608	02/10/2003	02/15/2033
39121J	A*	1	GREAT RIVER ENERGY 2009B.....	.....	..	.....	2	.....	2,720,930	.....	112,216	.....	3,053,305	.....	2,720,930	.....	2,720,930	.....	0	.....	0	.....	0	.....	0	.....	5.810	.....	5.811	JJ.....	.....	79,043	.....	158,086	09/02/2009	07/01/2021
39121J	AE	0	GREAT RIVER ENERGY 144A.....	.....	..	.....	1FE	.....	905,700	.....	102,319	.....	1,023,190	.....	1,000,000	.....	911,980	.....	0	.....	1,329	.....	0	.....	0	.....	6.254	.....	7.011	JJ.....	.....	31,270	.....	62,540	08/12/2008	07/01/2038
404119	AL	3	HCA INC.....	.....	..	.....	4FE	.....	929,400	.....	101,250	.....	1,012,500	.....	1,000,000	.....	998,055	.....	0	.....	9,362	.....	0	.....	0	.....	5.750	.....	6.747	MS.....	.....	16,931	.....	57,500	06/08/2004	03/15/2014
406216	AV	3	HALLIBURTON CO.....	C.....	..	.....	1FE	.....	49,992	.....	115,708	.....	57,854	.....	50,000	.....	49,996	.....	0	.....	1	.....	0	.....	0	.....	5.900	.....	5.902	MS.....	.....	869	.....	2,950	09/09/2008	09/15/2018
406216	AV	3	HALLIBURTON CO.....	.....	..	.....	1FE	.....	949,848	.....	115,708	.....	1,099,226	.....	950,000	.....	949,921	.....	0	.....	14	.....	0	.....	0	.....	5.900	.....	5.902	MS.....	.....	16,503	.....	56,050	09/09/2008	09/15/2018
406216	BD	2	HALLIBURTON CO.....	.....	..	.....	1FE	.....	994,170	.....	96,397	.....	963,970	.....	1,000,000	.....	994,364	.....	0	.....	194	.....	0	.....	0	.....	3.500	.....	3.570	FA.....	.....	14,194	.....	0	08/05/2013	08/01/2023
41242*	AJ	1	HARDWOOD FUNDING LLC (NBA) SENIOR NOTES.....	.....	..	.....	2FE	.....	3,000,000	.....	109,322	.....	3,279,663	.....	3,000,000	.....	3,000,000	.....	0	.....	0	.....	0	.....	0	.....	5.670	.....	5.670	JD.....	.....	11,340	.....	170,100	06/07/2010	06/08/2020
416515	AT	1	HARTFORD FINL SVCS GRP.....	.....	..	.....	2FE	.....	4,942,355	.....	110,221	.....	5,511,050	.....	5,000,000	.....	4,976,463																			

SCHEDULE D - PART 1

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

E10.11

1		2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates												
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22											
CUSIP Identification	Description	Code	F o r e i g n	Bond CHAR	NAIC Design- ation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value			Par Value	Book/Adjusted Carrying Value												Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
44266R AC 1	HOWARD HUGHES MEDICAL IN.....	.....	..	.....	..1FE	.....	997,930	.....	98.343	.....	983,430	.....	1,000,000	.....	998,026	.....	0	.....	96	.....	0	.....	0	.....	3.500	.....	3.524	MS.....	.....	15,458	.....	0	07/16/2013	09/01/2023
443510 AF 9	HUBBELL INC.....	.....	..	.....	..1FE	.....	1,963,680	.....	96.964	.....	1,939,280	.....	2,000,000	.....	1,970,677	.....	0	.....	2,722	.....	0	.....	0	.....	3.625	.....	3.821	MN.....	.....	9,264	.....	72,500	06/28/2011	11/15/2022
44643T AC 1	HUNTINGTON NATIONAL BANK SUB NOTES.....	.....	..	.....	..2FE	.....	124,380	.....	100.175	.....	125,219	.....	125,000	.....	124,997	.....	0	.....	76	.....	0	.....	0	.....	4.900	.....	4.963	JJ.....	.....	2,824	.....	6,125	12/19/2003	01/15/2014
45138L AZ 6	IDAHO POWER CORP.....	.....	..	.....	..1FE	.....	998,290	.....	94.876	.....	948,760	.....	1,000,000	.....	998,545	.....	0	.....	154	.....	0	.....	0	.....	2.950	.....	2.970	AO.....	.....	7,375	.....	29,500	04/10/2012	04/01/2022
45326T AA 6	INCITEC PIVOT FIN LLC.....	.....	..	.....	..2FE	.....	3,012,880	.....	109.023	.....	3,270,690	.....	3,000,000	.....	3,009,093	.....	0	.....	(1,276)	.....	0	.....	0	.....	6.000	.....	5.938	JD.....	.....	10,500	.....	180,000	06/01/2010	12/10/2019
458140 AM 2	INTEL CORP.....	C.....	..	.....	..1FE	.....	2,761,337	.....	92.036	.....	2,544,795	.....	2,765,000	.....	2,761,681	.....	0	.....	330	.....	0	.....	0	.....	2.700	.....	2.715	JD.....	.....	3,318	.....	75,485	12/05/2012	12/15/2022
458140 AM 2	INTEL CORP.....	.....	..	.....	..1FE	.....	883,828	.....	92.036	.....	814,519	.....	885,000	.....	883,938	.....	0	.....	106	.....	0	.....	0	.....	2.700	.....	2.715	JD.....	.....	1,062	.....	24,160	12/05/2012	12/15/2022
459200 GJ 4	IBM CORP.....	.....	..	.....	..1FE	.....	996,540	.....	115.179	.....	1,151,790	.....	1,000,000	.....	998,488	.....	0	.....	357	.....	0	.....	0	.....	5.700	.....	5.746	MS.....	.....	16,942	.....	57,000	09/11/2007	09/14/2017
459200 GM 7	IBM CORP.....	.....	..	.....	..1FE	.....	996,280	.....	125.498	.....	1,254,980	.....	1,000,000	.....	997,873	.....	0	.....	356	.....	0	.....	0	.....	7.625	.....	7.679	AO.....	.....	16,097	.....	76,250	10/09/2008	10/15/2018
459200 HP 9	IBM CORP.....	C.....	..	.....	..1FE	.....	3,957,980	.....	97.593	.....	3,864,683	.....	3,960,000	.....	3,958,054	.....	0	.....	73	.....	0	.....	0	.....	3.375	.....	3.381	FA.....	.....	55,688	.....	0	07/30/2013	08/01/2023
459200 HP 9	IBM CORP.....	.....	..	.....	..1FE	.....	39,980	.....	97.593	.....	39,037	.....	40,000	.....	39,980	.....	0	.....	1	.....	0	.....	0	.....	3.375	.....	3.381	FA.....	.....	563	.....	0	07/30/2013	08/01/2023
459902 AS 1	INTERNATIONAL GAME TECHNOLOGY.....	.....	..	.....	..2FE	.....	2,003,600	.....	106.095	.....	2,121,900	.....	2,000,000	.....	2,002,546	.....	0	.....	(324)	.....	0	.....	0	.....	5.500	.....	5.476	JD.....	.....	4,889	.....	110,000	06/03/2010	06/15/2020
46051M AD 4	INTERNATIONAL TRANSMISSION CO 144A.....	.....	..	.....	..1FE	.....	1,248,588	.....	110.205	.....	1,377,563	.....	1,250,000	.....	1,249,302	.....	0	.....	141	.....	0	.....	0	.....	5.750	.....	5.765	AO.....	.....	17,969	.....	71,875	03/25/2008	04/01/2018
461070 AC 8	INTERSTATE POWER AND LIGHT.....	.....	..	.....	..1FE	.....	3,865,855	.....	114.898	.....	4,452,298	.....	3,875,000	.....	3,867,267	.....	0	.....	189	.....	0	.....	0	.....	6.450	.....	6.468	AO.....	.....	52,765	.....	249,938	10/14/2003	10/15/2033
461202 AB 9	INTUIT INC.....	.....	..	.....	..2FE	.....	1,991,120	.....	113.009	.....	2,260,180	.....	2,000,000	.....	1,996,597	.....	0	.....	942	.....	0	.....	0	.....	5.750	.....	5.809	MS.....	.....	33,861	.....	115,000	03/07/2007	03/15/2017
46132F AB 6	INVESCO FINANCE PLC.....	.....	..	.....	..1FE	.....	1,491,200	.....	98.893	.....	1,483,395	.....	1,500,000	.....	1,491,246	.....	0	.....	46	.....	0	.....	0	.....	4.000	.....	4.069	JJ.....	.....	8,167	.....	0	11/06/2013	01/30/2024
465685 AC 9	ITC HOLDINGS CORP 144A.....	.....	..	.....	..2FE	.....	1,236,863	.....	109.204	.....	1,365,050	.....	1,250,000	.....	1,245,576	.....	0	.....	1,443	.....	0	.....	0	.....	5.875	.....	6.017	MS.....	.....	18,563	.....	73,438	10/25/2006	09/30/2016
46625H AX 8	JP MORGAN CHASE & CO SUB NOTES.....	.....	..	.....	..1FE	.....	125,748	.....	105.646	.....	132,058	.....	125,000	.....	125,113	.....	0	.....	(80)	.....	0	.....	0	.....	5.250	.....	5.179	MN.....	.....	1,094	.....	6,563	12/12/2003	05/01/2015
46849E AP 2	JACKSON NATIONAL LIFE 144A GIC BACKED N.....	.....	..	.....	..1FE	.....	67,874	.....	105.986	.....	79,490	.....	75,000	.....	72,054	.....	0	.....	572	.....	0	.....	0	.....	4.700	.....	5.720	JD.....	.....	294	.....	3,525	11/30/2004	06/01/2018
47102X AF 2	JANUS CAPITAL GROUP.....	.....	..	.....	..2FE	.....	997,410	.....	112.014	.....	1,120,140	.....	1,000,000	.....	997,147	.....	0	.....	711	.....	0	.....	0	.....	6.700	.....	6.794	JD.....	.....	2,978	.....	67,000	06/07/2007	06/15/2017
472319 AB 8	JEFFERIES GROUP INC SENIOR NOTES.....	.....	..	.....	..2FE	.....	684,551	.....	107.780	.....	754,460	.....	700,000	.....	695,934	.....	0	.....	1,686	.....	0	.....	0	.....	5.500	.....	5.785	MS.....	.....	11,336	.....	38,500	10/28/2005	03/15/2016
476556 CM 5	JERSEY CENT PWR & LT CO 1ST MORTGAGE.....	.....	..	.....	..2FE	.....	2,860,126	.....	109.082	.....	3,136,108	.....	2,875,000	.....	2,871,171	.....	0	.....	1,496	.....	0	.....	0	.....	5.625	.....	5.687	MN.....	.....	26,953	.....	161,719	11/05/2004	05/01/2016
478366 AR 8	JOHNSON CONTROLS INC.....	C.....	..	.....	..2FE	.....	3,863,548	.....	108.805	.....	4,200,961	.....	3,861,000	.....	3,861,632	.....	0	.....	(286)	.....	0	.....	0	.....	5.500	.....	5.491	JJ.....	.....	97,919	.....	212,355	01/10/2006	01/15/2016
478366 AR 8	JOHNSON CONTROLS INC.....	.....	..	.....	..2FE	.....	39,026	.....	108.805	.....	42,434	.....	39,000	.....	39,006	.....	0	.....	(3)	.....	0	.....	0	.....	5.500	.....	5.491	JJ.....	.....	989	.....	2,145	01/10/2006	01/15/2016
480081 AH 1	JONES APPAREL GROUP.....	.....	..	.....	..4FE	.....	242,013	.....	103.000	.....	257,500	.....	250,000	.....	249,079	.....	0	.....	1,007	.....	0	.....	0	.....	5.125	.....	5.565	MN.....	.....	1,637	.....	12,813	06/16/2005	11/15/2014
481165 AF 5	JOY GLOBAL INC.....	C.....	..	.....	..2FE	.....	14,969	.....	110.867	.....	16,630	.....	15,000	.....	14,990	.....	0	.....	3	.....	0	.....	0	.....	6.000	.....	6.027	MN.....	.....	115	.....	900	02/12/2007	11/15/2016
481165 AF 5	JOY GLOBAL INC.....	.....	..	.....	..2FE	.....	4,974,625	.....	110.867	.....	5,526,720	.....	4,985,000	.....	4,981,525	.....	0	.....	1,079	.....	0	.....	0	.....	6.000	.....	6.027	MN.....	.....	38,218	.....	299,100	02/12/2007	11/15/2016
482480 AA 8	KLA-TENCOR CORP.....	.....	..	.....	..2FE	.....	992,760	.....	117.140	.....	1,171,400	.....	1,000,000	.....	996,248	.....	0	.....	719	.....	0	.....	0	.....	6.900	.....	7.002	MN.....	.....	11,500	.....	69,000	04/29/2008	05/01/2018
48305Q AA 1	KAISER FOUNDATION HOSPITALS.....		..		..1FE		991,940		96.000		960,000		1,000,000		993,131		0		704		0		0		3.500		3.597	AO.....		8,750		35,000	04/03/2012	04/01/2022
485260 BH 5	KANSAS GAS & ELEC.....		..		..2FE		6																											

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

E10.12

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
			Code	F o r e i g n	Bond CHAR			Rate Used to Obtain Fair Value	Fair Value			Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
CUSIP Identification	Description					NAIC Design- ation	Actual Cost			Par Value	Book/Adjusted Carrying Value											
501044 BM 2	KROGER CO.....					.2FE	82,664	119,034	89,276	75,000	78,417	0	(581)	0	0	6.800	5.730	JD.....	227	5,100	11/30/2004	12/15/2018
501044 CQ 2	KROGER CO.....				1	.2FE	993,550	96,311	963,110	1,000,000	994,503	0	564	0	0	3.400	3.477	AO.....	7,178	34,000	04/10/2012	04/15/2022
502413 AZ 0	L-3 COMMUNICATIONS CORP.....					.2FE	996,790	103,666	1,036,660	1,000,000	997,835	0	276	0	0	4.750	4.789	JJ.....	21,903	47,500	05/18/2010	07/15/2020
50540R AL 6	LABORATORY CORP OF AMERICA HLD.....				1	.2FE	1,012,680	96,515	965,150	1,000,000	1,011,176	0	(1,118)	0	0	3.750	3.595	FA.....	13,333	37,500	08/21/2012	08/23/2022
511546 AA 1	ENBRIDGE ENERGY PARTNERS LP SENIOR NOTES.....					.2FE	4,862,033	115,657	5,638,279	4,875,000	4,870,161	0	833	0	0	7.000	7.025	AO.....	85,313	341,250	10/01/1998	10/01/2018
52465# AD 7	LEGG MASON CAPITAL CORP HUNTINGTON NATL.....				2		5,113,379	118,722	6,070,695	5,113,379	5,113,379	0	0	0	0	7.240	7.350	MON...	26,737	370,206	12/16/1998	12/05/2020
524660 AW 7	LEGGET & PLATT INC.....				1	.2FE	797,648	95,199	761,592	800,000	797,927	0	203	0	0	3.400	3.435	FA.....	10,276	27,200	08/08/2012	08/15/2022
526057 AS 3	LENNAR CORP.....					.3FE	4,989,174	106,200	5,310,000	5,000,000	4,997,961	0	1,336	0	0	5.600	5.630	JD.....	23,333	280,000	12/08/2005	05/31/2015
530715 AD 3	LIBERTY MEDIA CORP DEBENTURES.....		C.....			.3FE	5,500,738	108,616	6,022,757	5,545,000	5,509,269	0	1,070	0	0	8.500	8.576	JJ.....	217,333	471,325	01/09/2002	07/15/2029
530715 AD 3	LIBERTY MEDIA CORP DEBENTURES.....					.3FE	1,592,189	108,616	1,743,287	1,605,000	1,594,658	0	310	0	0	8.500	8.576	JJ.....	62,907	136,425	01/09/2002	07/15/2029
53079E AC 8	LIBERTY MUTUAL GROUP 144A.....					.2FE	3,977,560	100,887	4,035,480	4,000,000	3,999,326	0	3,258	0	0	5.750	5.836	MS.....	67,722	230,000	01/12/2006	03/15/2014
53117C AM 4	LIBERTY PROPERTY LP.....					.2FE	498,815	104,518	522,590	500,000	499,144	0	105	0	0	4.750	4.780	AO.....	5,938	23,750	09/22/2010	10/01/2020
53117C AN 2	LIBERTY PROPERTY LP.....					.2FE	1,005,440	97,694	976,940	1,000,000	1,004,736	0	(461)	0	0	4.125	4.058	JD.....	1,833	41,250	06/07/2012	06/15/2022
532716 AL 1	THE LIMITED BRANDS INC 5 1/4 11/01/14.....					.3FE	866,843	103,500	930,465	899,000	895,451	0	4,061	0	0	5.250	5.744	MN.....	7,866	47,198	04/28/2005	11/01/2014
534187 AL 3	LINCOLN NATIONAL CORP.....					.2FE	1,054,680	116,278	1,162,780	1,000,000	1,027,518	0	(5,570)	0	0	7.000	6.245	MS.....	20,611	70,000	05/15/2008	03/15/2018
540424 AN 8	LOEWS CORP SENIOR NOTES.....					.1FE	71,672	109,270	81,953	75,000	74,175	0	342	0	0	5.250	5.790	MS.....	1,159	3,938	11/30/2004	03/15/2016
548661 CN 5	LOWES COMPANIES INC.....					.1FE	5,026,500	113,678	5,683,900	5,000,000	5,011,656	0	(2,744)	0	0	6.100	6.029	MS.....	89,806	305,000	09/11/2007	09/15/2017
548661 CT 2	LOWES COMPANIES INC.....		C.....			.1FE	423,118	102,775	434,738	423,000	423,107	0	(11)	0	0	3.750	3.746	AO.....	3,349	15,863	07/21/2011	04/15/2021
548661 CT 2	LOWES COMPANIES INC.....					.1FE	577,162	102,775	593,012	577,000	577,146	0	(14)	0	0	3.750	3.746	AO.....	4,568	21,637	07/21/2011	04/15/2021
5526J0 AB 4	MDC HOLDINGS INC.....					.3FE	1,996,960	105,071	2,101,420	2,000,000	1,999,430	0	356	0	0	5.375	5.395	JJ.....	53,750	107,500	06/28/2005	07/01/2015
55448Q AS 5	MACK-CALI REALTY LP.....					.2FE	2,444,800	87,277	2,181,925	2,500,000	2,447,855	0	3,055	0	0	3.150	3.412	MN.....	10,063	40,906	04/29/2013	05/15/2023
565849 AB 2	MARATHON OIL.....					.2FE	10,730,832	119,269	12,493,428	10,475,000	10,684,925	0	(5,877)	0	0	6.800	6.609	MS.....	209,733	712,300	12/08/2003	03/15/2032
571748 AP 7	MARSH & MCLENNAN HQ.....					.2FE	1,664,305	108,015	1,811,412	1,677,000	1,674,297	0	1,470	0	0	5.750	5.851	MS.....	28,393	96,428	10/05/2005	09/15/2015
573284 AK 2	MARTIN MARIETTA MATERIAL.....					.3FE	751,478	112,438	843,285	750,000	750,746	0	(146)	0	0	6.600	6.573	AO.....	10,450	49,500	04/17/2008	04/15/2018
574599 BD 7	MASCO CORP.....					.3FE	5,973,580	111,627	6,697,620	6,000,000	5,991,067	0	2,894	0	0	6.125	6.185	AO.....	89,833	367,500	10/04/2006	10/03/2016
574754 AL 1	MASHANTUCKET WESTERN PEQUOT 144A.....				5		603,138	47,262	601,483	1,272,650	603,138	0	0	0	0	6.350	16.198	MS.....	20,428	23,068	10/18/2013	07/01/2026
575767 AJ 7	MASS MUTUAL LIFE 144A.....					.1FE	6,104,080	101,449	6,086,940	6,000,000	6,100,719	0	(1,629)	0	0	5.375	5.259	JD.....	26,875	322,500	01/20/2012	12/01/2041
577081 AT 9	MATTEL INC.....					.2FE	3,026,500	104,303	3,129,090	3,000,000	3,019,059	0	(2,394)	0	0	4.350	4.241	AO.....	32,625	130,500	09/23/2010	10/01/2020
577778 BF 9	MACYS RETAIL HLDGS INC.....					.2FE	1,121,960	116,070	1,160,700	1,000,000	1,035,999	0	(11,546)	0	0	7.450	6.026	AO.....	15,728	74,500	07/13/2004	10/15/2016
577778 BM 4	MACYS RETAIL HLDGS INC.....					.2FE	6,187,900	120,294	6,014,700	5,000,000	5,560,122	0	(85,124)	0	0	8.500	6.043	JD.....	35,417	425,000	08/24/2004	06/01/2019
577778 BS 1	MACYS RETAIL HLDGS INC.....					.2FE	381,500	102,562	358,967	350,000	356,697	0	(12,249)	0	0	5.750	2.153	JJ.....	9,280	20,125	12/09/2011	07/15/2014
579780 AH 0	MCCORMICK & CO.....				1	.1FE	996,460	103,495	1,034,950	1,000,000	997,218	0	311	0	0	3.900	3.943	JJ.....	17,983	39,000	07/05/2011	07/15/2021
580645 AE 9	MCGRAW HILL COS INC.....					.2FE	4,977,020	108,621	5,431,050	5,000,000	4,989,580	0	2,395	0	0	5.900	5.962	AO.....	62,278	295,000	10/31/2007	11/15/2017
58155Q AD 5	MCKESSON CORP.....				1	.1FE	3,556,185	105,888	3,706,080	3,500,000	3,542,569	0	(5,133)	0	0	4.750	4.543	MS.....	55,417	166,250	03/24/2011	03/01/2021
585055 AP 1	MEDTRONIC INC.....					.1FE	1,828,488	100,892	1,765,610	1,750,000	1,753,538	0	(17,275)	0	0	4.500	3.480	MS.....	23,188	78,750	05/15/2009	03/15/2014
585055 AV 8	MEDTRONIC INC.....				1	.1FE	3,989,600	103,924	4,156,960	4,000,000	3,992,116	0	922	0	0	4.125	4.157	MS.....	48,583	165,000	03/24/2011	03/15/2021
585515 AD 1	MELLON FUNDING CORP.....					.1FE	251,883	104,250	260,625	250,000	250,199	0	(207)	0	0	5.000	4.910	JD.....	1,042	12,500	12/11/2003	12/01/2014
590188 JF 6	MERRILL LYNCH CO.....					.1FE	5,072,900	117,329	5,866,450	5,000,000	5,028,975	0	(5,353)	0	0	6.500	6.351	JJ.....	149,861	325,000	10/04/2002	07/15/2018
59022C CS 0	MERRILL LYNCH & CO.....					.2FE	947,690	111,051	1,110,510	1,000,000	978,499	0	5,616	0	0	5.700	6.427	MN.....	9,342	57,000	07/19/2007	05/02/2017
594918 AT 1	MICROSOFT CORP.....		C.....		1	.1FE	1,973,248	90,394	1,789,711	1,979,900	1,973,643	0	395	0	0	2.375	2.413	MN.....	7,837	23,381	04/25/2013	05/01/2023
594918 AT 1	MICROSOFT CORP.....				1	.1FE	20,032	90,394	18,169	20,100	20,036	0	4	0	0	2.375	2.413	MN.....	80	237	04/25/2013	05/01/2023
59531# AB 6	MID-AMERICAN APARTMENTS SERIES B.....				2		2,000,000	107,603	2,152,060	2,000,000	2,000,000	0	0	0	0	5.400	5.403	FA.....	36,300	108,000	07/29/2011	07/29/2021

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
			Code	F o r e i g n	Bond CHAR	NAIC Designation		Rate Used to Obtain Fair Value	Fair Value			Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
60040#	AA	0			2	.2FE	813,673	107,840	877,462	813,673	813,673	0	0	0	0	5.330	5.366	MJSD	120	43,369	08/26/2010	06/30/2027
605068	AA	3			2	.1FE	2,000,000	87,931	1,758,620	2,000,000	2,000,000	0	0	0	0	4.244	4.244	JD	7,073	84,480	11/08/2012	12/01/2034
608190	AH	7				.2FE	4,008,960	109,700	4,388,000	4,000,000	4,002,293	0	(1,025)	0	0	6.375	6.345	JJ	117,583	255,000	01/12/2006	01/15/2016
615369	AB	1				.2FE	2,519,410	99,251	2,481,275	2,500,000	2,517,266	0	(1,589)	0	0	4.500	4.403	MS	37,500	115,938	08/16/2012	09/01/2022
61980A	AC	7				.2FE	998,040	112,011	1,120,110	1,000,000	998,694	0	176	0	0	5.750	5.776	JJ	26,514	57,500	01/06/2010	01/15/2020
620076	BB	4			1	.2FE	2,060,960	97,502	1,950,404	2,000,000	2,053,404	0	(5,436)	0	0	3.750	3.381	MN	9,583	75,000	07/31/2012	05/15/2022
626717	AD	4			1	.2FE	699,766	94,808	639,954	675,000	696,674	0	(2,174)	0	0	4.000	3.555	JD	2,250	27,000	07/17/2012	06/01/2022
628464	B*	9				.1Z	4,000,000	104,926	4,197,032	4,000,000	4,000,000	0	0	0	0	5.250	5.250	JD	7,000	0	12/19/2013	01/15/2024
629568	AQ	9				.2FE	100,701	112,277	112,277	100,000	100,363	0	(75)	0	0	6.150	6.049	FA	2,323	6,150	10/16/2008	02/15/2018
629568	AQ	9				.2FE	654,554	112,277	729,801	650,000	652,359	0	(491)	0	0	6.150	6.049	FA	15,102	39,975	10/16/2008	02/15/2018
629568	AJ	4				.2FE	1,782,710	100,768	1,713,056	1,700,000	1,770,725	0	(7,706)	0	0	4.625	3.992	MS	23,151	78,625	06/26/2012	09/15/2021
62963#	AX	0			2	2	5,000,000	103,005	5,150,250	5,000,000	5,000,000	0	0	0	0	5.030	5.031	JD	20,958	251,500	04/20/2011	12/01/2026
636180	BG	5				.2FE	1,991,315	112,765	2,255,300	2,000,000	1,995,411	0	901	0	0	6.500	6.562	AO	27,444	130,000	02/23/2009	04/15/2018
637432	KT	1				.1FE	1,995,540	112,608	2,252,160	2,000,000	1,997,904	0	447	0	0	5.450	5.479	FA	45,417	109,000	01/15/2008	02/01/2018
637432	MV	4			1	.1FE	2,997,690	97,090	2,912,700	3,000,000	2,997,723	0	33	0	0	3.400	3.409	MN	15,867	0	10/29/2013	11/15/2023
638585	AN	9				.2FE	89,278	110,379	82,784	75,000	77,718	0	(1,563)	0	0	7.750	5.386	FA	2,196	5,813	11/30/2004	08/15/2015
638620	AD	6				.2FE	3,019,480	106,914	3,207,420	3,000,000	3,003,481	0	(2,349)	0	0	6.000	5.911	MN	20,500	180,000	07/05/2005	05/20/2015
638671	AJ	6			1	.1FE	4,568,390	101,183	4,553,235	4,500,000	4,512,361	0	(12,305)	0	0	5.810	5.510	JD	11,620	261,450	12/03/2008	12/15/2024
63946B	AE	0				.1FE	2,040,873	106,117	2,122,340	2,000,000	2,032,223	0	(3,748)	0	0	4.375	4.116	AO	21,875	87,500	08/25/2011	04/01/2021
644239	AY	1				.2FE	12,420,672	116,479	13,884,297	11,920,000	12,317,370	0	(12,746)	0	0	7.875	7.512	MN	119,945	938,700	05/07/2002	11/15/2029
645767	AW	4				.2FE	88,333	114,800	86,100	75,000	85,640	0	(378)	0	0	7.850	6.412	MN	752	5,888	11/30/2004	11/15/2029
650094	CJ	2				.2FE	1,556,625	99,574	1,493,610	1,500,000	1,543,669	0	(1,860)	0	0	6.500	6.190	AO	20,583	97,500	03/02/2005	04/15/2028
651229	AG	1				.2FE	1,495,515	112,926	1,693,890	1,500,000	1,497,781	0	439	0	0	6.250	6.290	AO	19,792	93,750	03/25/2008	04/15/2018
651229	AM	8				.2FE	498,205	97,855	489,275	500,000	498,439	0	152	0	0	4.000	4.044	JD	889	20,000	06/12/2012	06/15/2022
651639	AN	6			1	.2FE	1,462,859	85,111	1,263,898	1,485,000	1,466,166	0	1,934	0	0	3.500	3.681	MS	15,303	51,975	04/16/2012	03/15/2022
651639	AN	6			1	.2FE	14,776	85,111	12,767	15,000	14,810	0	20	0	0	3.500	3.681	MS	155	525	04/16/2012	03/15/2022
652482	BX	7				.2FE	997,125	111,019	1,110,190	1,000,000	998,028	0	239	0	0	5.650	5.686	FA	21,344	56,500	03/24/2010	08/15/2020
65339K	88	6				.2FE	1,000,000	73,040	730,400	1,000,000	1,000,000	0	0	0	0	5.000	5.000	JAJO	10,556	37,083	01/15/2013	01/15/2073
65364U	AA	4				.1FE	1,000,000	110,020	1,100,200	1,000,000	1,000,000	0	0	0	0	4.881	4.881	FA	18,439	48,810	08/03/2009	08/15/2019
65473Q	AQ	6				.2FE	3,719,360	110,503	4,420,120	4,000,000	3,881,326	0	27,760	0	0	5.250	6.159	MS	61,833	210,000	01/30/2007	09/15/2017
654894	AF	1				.2FE	10,725,066	127,064	13,214,656	10,400,000	10,643,708	0	(10,556)	0	0	8.000	7.712	AO	208,000	832,000	11/30/2004	04/01/2027
655855	FA	7				.2FE	103,989	136,784	102,588	75,000	90,251	0	(1,891)	0	0	9.750	5.913	JD	325	7,313	11/30/2004	06/15/2020
66416T	AF	2			2	.3FE	6,442,188	105,000	6,764,297	6,442,188	6,442,188	0	0	0	0	8.812	8.810	AO	119,845	567,686	02/07/2002	10/15/2026
665501	AJ	1			1	.1FE	2,056,440	102,764	2,055,280	2,000,000	2,043,960	0	(5,213)	0	0	4.250	3.896	JD	7,083	85,000	06/27/2011	06/01/2021
66586G	CC	9				.1FE	6,007,380	112,657	6,759,420	6,000,000	6,003,348	0	(756)	0	0	5.850	5.834	MN	50,700	351,000	11/07/2007	11/09/2017
666807	BG	6				.2FE	945,340	93,127	931,270	1,000,000	947,647	0	2,307	0	0	3.250	3.910	FA	19,049	0	06/26/2013	08/01/2023
66765R	BF	2				.1FE	95,600	119,404	89,553	75,000	84,996	0	(1,413)	0	0	7.630	5.007	JD	477	5,723	11/30/2004	12/09/2019
670346	AK	1				.2FE	1,741,513	113,193	1,980,878	1,750,000	1,745,638	0	842	0	0	5.850	5.915	JD	8,531	102,375	05/28/2008	06/01/2018
67059T	AC	9			1	.3FE	2,793,392	89,093	2,494,604	2,800,000	2,794,424	0	553	0	0	4.750	4.780	FA	55,417	133,000	01/30/2012	02/01/2022
670877	AA	7			1	.1FE	1,000,000	111,295	1,112,950	1,000,000	999,889	0	(5)	0	0	5.420	5.420	AO	9,334	54,200	12/13/2004	01/29/2020
67088C	AA	5			1	.6	130,000	40,788	407,880	1,000,000	130,000	0	0	0	0	5.540	43.545	AO	0	98,125	12/13/2004	01/29/2020
67103H	AC	1				.2FE	1,011,150	96,444	964,440	1,000,000	1,009,871	0	(946)	0	0	3.800	3.666	MS	12,667	39,056	08/17/2012	09/01/2022

SCHEDULE D - PART 1

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

E10.14

1	2			Codes		6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4			8	9			12	13	14	15	16	17	18	19	20	21	22
	CUSIP Identification		Description	Code	For 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
67612W	AD 0		ODYSSEY RE HOLDINGS P/C / Reinsurance.....			.2FE	993,570	106.371	1,063,710	1,000,000	998,862	0	790	0	0	6.875	6.966	MN.....	11,458	68,750	05/10/2005	05/01/2015
679574	AH 6		OLD DOMINION ELEC FIRST MORTGAGE.....			.1FE	3,775,231	106.518	3,957,449	3,715,287	3,759,959	0	(2,096)	0	0	5.676	5.476	JD.....	17,573	206,542	12/16/2005	12/01/2028
68268N	AJ 2		ONEOK PARTNERS LP.....	C.....		.2FE	103,161	93.970	97,353	103,600	103,211	0	39	0	0	3.375	3.425	AO.....	874	3,671	09/10/2012	10/01/2022
68268N	AJ 2		ONEOK PARTNERS LP.....			.2FE	892,599	93.970	842,347	896,400	893,035	0	338	0	0	3.375	3.425	AO.....	7,564	31,767	09/10/2012	10/01/2022
690742	AA 9		OWENS CORNING.....			.2FE	5,023,608	111.207	5,560,350	5,000,000	5,008,937	0	(2,706)	0	0	6.500	6.432	JD.....	27,083	325,000	06/22/2007	12/01/2016
69349L	AA 6		PNC BANK NA.....			.1FE	4,813,650	110.338	5,516,900	5,000,000	4,927,409	0	21,278	0	0	5.250	5.778	JJ.....	121,042	262,500	11/07/2007	01/15/2017
693506	AZ 0		PPG INDUSTRIES DEBENTURES.....			.2FE	6,995,590	117.712	8,239,840	7,000,000	6,998,197	0	250	0	0	7.400	7.406	FA.....	195,689	518,000	01/31/2002	08/15/2019
693506	BB 2		PPG INDUSTRIES.....			.2FE	334,482	115.760	347,280	300,000	319,292	0	(4,040)	0	0	6.650	4.936	MS.....	5,874	19,950	12/09/2009	03/15/2018
69362B	AW 2		PSEG POWER LLC.....			.2FE	2,495,621	109.071	2,726,775	2,500,000	2,497,059	0	387	0	0	5.125	5.147	AO.....	27,049	128,125	08/17/2010	04/15/2020
693659	AC 8		ARIZONA PUBLIC SERVICE.....			.1FE	14,380	105.624	13,731	13,000	13,303	0	(114)	0	0	8.000	5.883	JD.....	3	1,040	11/30/2004	12/30/2015
694476	AC 6		PACIFIC LIFECORP 144A.....			.2FE	1,043,380	110.430	1,104,300	1,000,000	1,029,926	0	(4,035)	0	0	6.000	5.418	FA.....	23,500	60,000	05/24/2010	02/10/2020
70342@	AC 2		PATTERSON COMPANIES INC.....			.2	1,000,000	110.000	1,100,000	1,000,000	1,000,000	0	0	0	0	5.750	5.750	MS.....	15,333	57,500	03/19/2008	03/25/2018
703481	A* 2		PATTERSON-UTI ENERGY INC.....			.2	2,000,000	108.007	2,160,140	2,000,000	2,000,000	0	0	0	0	4.970	4.970	AO.....	23,746	99,400	07/01/2010	10/05/2020
707567	AA 1		PENN MUTUAL LIFE INSURANCE CO 144A.....			.1FE	1,070,930	110.039	1,100,390	1,000,000	1,067,513	0	(1,632)	0	0	6.650	6.070	AO.....	16,625	66,500	08/26/2011	06/15/2034
708696	BM 0		PENNSLYVANIA ELECTRIC CO SERIES C SENIOR.....	C.....		.2FE	78,244	112.747	83,714	74,250	76,120	0	(295)	0	0	6.625	6.057	AO.....	1,230	4,919	11/30/2004	04/01/2019
708696	BM 0		PENNSLYVANIA ELECTRIC CO SERIES C SENIOR.....			.2FE	790	112.747	846	750	769	0	(3)	0	0	6.625	6.057	AO.....	12	50	11/30/2004	04/01/2019
708696	BW 8		PENNSYLVANIA ELECTRIC CO.....			.2FE	747,360	107.692	807,690	750,000	748,262	0	230	0	0	5.200	5.244	AO.....	9,750	39,000	09/28/2009	04/01/2020
713409	AC 4		PEPSI BOTTLING GROUP INC SR NOTE GTD BO.....			.1FE	87,827	125.428	94,071	75,000	84,890	0	(402)	0	0	7.000	5.690	MS.....	1,750	5,250	11/30/2004	03/01/2029
718172	AH 2		PHILIP MORRIS INTL INC.....			.1FE	3,771,462	108.562	4,016,794	3,700,000	3,749,242	0	(6,769)	0	0	4.500	4.255	MS.....	43,938	166,500	07/01/2010	03/26/2020
72447X	AC 1		PITNEY BOWES INC.....	C.....		.2FE	977,754	110.634	1,094,834	989,600	984,407	0	1,222	0	0	5.750	5.910	MS.....	16,755	56,902	09/06/2007	09/15/2017
72447X	AC 1		PITNEY BOWES INC.....			.2FE	10,276	110.634	11,506	10,400	10,345	0	13	0	0	5.750	5.910	MS.....	176	598	09/06/2007	09/15/2017
72650R	AW 2		PLAINS ALL AMERICAN PIPELINE.....	C.....		.2FE	251,413	113.877	284,693	250,000	250,986	0	(136)	0	0	5.750	5.671	JJ.....	6,629	14,375	05/25/2010	01/15/2020
72650R	AW 2		PLAINS ALL AMERICAN PIPELINE.....			.2FE	2,765,538	113.877	3,131,618	2,750,000	2,760,850	0	(1,493)	0	0	5.750	5.671	JJ.....	72,914	158,125	05/25/2010	01/15/2020
72925P	AB 1		PLUM CREEK TIMBERLANDS.....			.2FE	2,219,270	108.631	2,444,198	2,250,000	2,242,139	0	3,859	0	0	5.875	6.076	MN.....	16,891	132,188	01/11/2007	11/15/2015
737679	DD 9		POTOMAC ELEC PWR CO.....			.1FE	1,495,650	96.761	1,451,415	1,500,000	1,496,315	0	387	0	0	3.050	3.084	AO.....	11,438	45,750	03/28/2012	04/01/2022
73932#	AA 4		POWER MINN 9090 LLC SERIES A SENIOR SECU.....			.6FE	637,696	75.000	637,696	850,261	637,696	0	0	212,565	0	7.170	7.235	JAJO.....	12,870	60,964	12/10/2004	07/15/2027
74170*	AC 3		PRIME PROPERTY FUND LLC.....			.2	1,000,000	98.719	987,190	1,000,000	1,000,000	0	0	0	0	4.610	4.610	FA.....	16,519	0	08/22/2013	08/22/2025
74251V	AE 2		PRINCIPAL FINANCIAL GROUP.....			.2FE	996,360	94.856	948,560	1,000,000	996,775	0	318	0	0	3.300	3.343	MS.....	9,717	33,458	09/05/2012	09/15/2022
74273@	AB 9		PRIT CORE REALTY HLDGS LLC.....			.2	2,000,000	94.266	1,885,314	2,000,000	2,000,000	0	0	0	0	3.850	3.850	FA.....	29,303	38,500	02/14/2013	02/14/2023
743263	AL 9		PROGRESS ENERGY INC.....			.2FE	3,994,220	108.548	4,341,920	4,000,000	3,998,553	0	652	0	0	5.625	5.644	JJ.....	103,750	225,000	01/10/2006	01/15/2016
743315	AJ 2		PROGRESSIVE CORP SENIOR NOTES.....			.1FE	10,388,300	118.839	11,883,900	10,000,000	10,294,730	0	(11,335)	0	0	6.625	6.320	MS.....	220,833	662,500	10/08/2002	03/01/2029
74340X	AL 5		PROLOGIS TRUST FORMERLY SEC CAP IND.....			.2FE	2,996,833	117.031	3,510,930	3,000,000	2,998,151	0	445	0	0	7.625	7.645	JJ.....	114,375	228,750	06/08/2011	07/01/2017
74438G	AE 1		PRUDENTIAL HOLDINGS LLC 144A.....			.1FE	89,732	121.515	87,230	71,786	81,214	0	(831)	0	0	8.695	6.121	JD.....	225	6,242	11/30/2004	12/18/2023
744538	AC 3		PUBLIC SVC NEW HAMP.....			.1FE	1,514,835	97.632	1,464,480	1,500,000	1,512,198	0	(1,391)	0	0	3.200	3.080	MS.....	16,000	48,000	01/19/2012	09/01/2021
74730*	AJ 1		QUAD GRAPHICS INC.....			.2	3,261,402	107.888	3,518,655	3,261,402	3,261,402	0	0	0	0	8.000	8.001	MS.....	86,971	260,912	09/28/1995	09/01/2020
74834L	AP 5		QUEST DIAGNOSTICS.....			.2FE	492,455	103.929	519,645	500,000	495,115	0	674	0	0	4.750	4.938	JJ.....	9,962	23,750	11/12/2009	01/30/2020
749685	AQ 6		RPM INTERNATIONAL INC.....			.2FE	1,981,820	113.668	2,273,360	2,000,000	1,991,038	0	1,835	0	0	6.500	6.626	FA.....	49,111	130,000	02/19/2008	02/15/2018
750236	AM 3		RADIAN GROUP INC.....			.4FE	1,172,743	114.381	2,287,620	2,000,000	1,277,489	0	104,746	0	0	9.000	25.310	JD.....	8,000	170,500	02/28/2013	06/15/2017
755111	AU 5		RAYTHEON CO DEBENTURES.....			.1FE	5,404,800	118.054	5,902,700	5,000,000	5,172,679	0	(29,499)	0	0	6.400	5.592	JD.....	14,222	320,000	01/12/2004	12/15/2018
758203	AA 1		REED ELSEVIER 144A.....			.2FE	80,156	113.655	85,241	75,000	78,374	0	(247)	0	0	6.625	6.010	AO.....	1,049	4,969	11/30/2004	10/15/2023
75820Q	AC 6		REED ELSEVIER CAPITAL MTN.....			.2FE	87,049	116.230	87,173	75,000	83,435	0	(501)	0	0	7.500	6.113	MN.....	719	5,625	11/30/2004	05/15/2025
75884R	AS 2		REGENCY CENTERS LP.....			.2FE	1,001,880	105.148	1,051,480	1,000,000	1,001,406	0	(158)	0	0	4.800	4.777	AO.....	10,133	48,000	09/30/2010	04/15/2021

SCHEDULE D - PART 1

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

E10.15

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
			Code	F o r e i g n	Bond CHAR			Rate Used to Obtain Fair Value	Fair Value			Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
75913M	AB	5	REGIONS BANK.....	.....	..	..	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	MN.....	.....	.....	.....	.....
759509	AD	4	RELIANCE STEEL & ALUMINUM CO.....	.....	..	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	MN.....	.....	.....	04/02/2007	11/15/2016
75952A	AF	4	RELIANT ENERGY MID-ATLANTIC PW SERIES B.....	.....	..	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	JJ.....	.....	.....	03/23/2001	07/02/2017
760761	AB	2	REPUBLIC SERVICES INC.....	.....	..	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	MS.....	.....	.....	08/03/2010	09/15/2019
76169#	AG	8	REYES HOLDINGS LLC SERIES 2012A.....	.....	..	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	JJ.....	.....	.....	08/07/2012	07/31/2022
77340R	AC	1	ROCKIES EXPRESS PIPELINE 144A.....	C.....	..	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	JJ.....	.....	.....	06/24/2008	07/15/2018
77340R	AC	1	ROCKIES EXPRESS PIPELINE 144A.....	.....	..	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	JJ.....	.....	.....	06/24/2008	07/15/2018
776696	AC	0	ROPER INDUSTRIES.....	.....	..	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	MS.....	.....	.....	08/27/2009	09/01/2019
783549	AZ	1	RYDER SYSTEM INC.....	.....	..	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	JD.....	.....	.....	06/13/2005	12/01/2025
783764	AK	9	RYLAND GROUP.....	.....	..	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	JJ.....	.....	.....	01/06/2005	01/15/2015
78387G	AL	7	AT&T INC.....	.....	..	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	JD.....	.....	.....	08/11/2004	06/15/2016
78403D	AA	8	SBA TOWER TRUST 144A.....	.....	..	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	MON...	.....	.....	04/08/2010	04/15/2015
78403D	AC	4	SBA TOWER TRUST 144A.....	.....	..	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	MON...	.....	.....	07/26/2012	12/15/2042
78403D	AF	7	SBA TOWER TRUST 144A.....	.....	..	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	MON...	.....	.....	04/04/2013	04/15/2023
78412D	AN	9	SEMCO ENERGY.....	.....	..	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	AO.....	.....	.....	04/14/2010	04/21/2020
78442F	AR	9	SLM CORP SENIOR NOTES SERIES MTNA.....	.....	..	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	AO.....	.....	.....	01/09/2004	04/25/2018
790849	AD	2	ST JUDE MEDICAL INC.....	.....	..	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	AO.....	.....	.....	03/21/2013	04/15/2023
808513	AJ	7	CHARLES SCHWAB CORP.....	.....	..	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	JJ.....	.....	.....	07/20/2010	07/22/2020
80851Q	DA	9	CHARLES SCHWAB CORP.....	.....	..	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	MS.....	.....	.....	09/11/2007	09/01/2017
808626	AE	5	SCIENCE APPLICATIONS INTL.....	.....	..	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	JJ.....	.....	.....	11/30/2004	07/01/2032
812404	AX	9	SEARS ROEBUCK ACCEPTANCE.....	.....	..	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	AO.....	.....	.....	07/19/2002	10/15/2027
81721M	20	8	SENIOR HOUSING PROP TRUST.....	.....	..	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	FMAN.....	.....	.....	07/17/2012	08/01/2042
824348	AL	0	SHERWIN-WILLIAMS CO DEBENTURES.....	.....	..	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	FA.....	.....	.....	11/30/2004	02/01/2027
828783	AT	7	SIMON PROPERTY INVESTORS REIT.....	.....	..	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	JD.....	.....	.....	11/30/2004	06/15/2018
828807	BZ	9	SIMON PROPERTY GROUP INC.....	.....	..	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	MN.....	.....	.....	05/12/2008	05/30/2018
82894*	AS	6	J R SIMPLOT COMPANY J R SIMPLOT COMPANY.....	.....	..	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	MS.....	.....	.....	03/01/2005	03/01/2015
82894*	AT	4	J R SIMPLOT COMPANY.....	.....	..	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	MN.....	.....	.....	05/08/2007	05/08/2017
82894*	AV	9	J R SIMPLOT COMPANY SENIOR NOTES.....	.....	..	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	MN.....	.....	.....	05/22/2012	05/22/2024
833034	AH	4	SNAP-ON INC.....	.....	..	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	MS.....	.....	.....	08/14/2009	09/01/2021
837004	BY	5	SOUTH CAROLINA ELEC & GAS FIRST MORTGAGE.....	.....	..	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	MN.....	.....	.....	12/18/2003	11/01/2018
837004	CC	2	SOUTH CAROLINA ELEC & GAS.....	C.....	..	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	MN.....	.....	.....	09/25/2008	11/01/2018
837004	CC	2	SOUTH CAROLINA ELEC & GAS.....	.....	..	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	MN.....	.....	.....	09/25/2008	11/01/2018
84055*	AA	6	SOUTH TEXAS ELECTRIC COOP SERIES A.....	.....	..	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	JJ.....	.....	.....	11/19/2009	01/01/2028
84265V	AD	7	SOUTHERN COPPER CORP.....	C.....	..	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	AO.....	.....	.....	05/04/2010	04/16/2020
84265V	AD	7	SOUTHERN COPPER CORP.....	.....	..	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	AO.....	.....	.....	05/04/2010	04/16/2020
84314#	AB	7	SOUTHERN ILLINOIS POWER COOP SENIOR SECUR.....	.....	..	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	JD.....	.....	.....	07/01/2010	06/15/2040
84314#	AC	5	SOUTHERN ILLINOIS POWER COOP SENIOR SECUR.....	.....	..	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	JD.....	.....	.....	07/01/2010	06/15/2025
844030	AA	4	SOUTHERN UNION CO SENIOR NOTES.....	.....	..	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	FA.....	.....	.....	01/30/2002	02/01/2024
84489P	AE	8	SOUTHWEST GAS COMPANY SERIES MTNA.....	.....	..	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	AO.....	.....	.....	11/30/2004	09/24/2027
845743	BN	2	SOUTHWESTERN PUBLIC SERVICE.....	.....	..	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	FA.....	.....	.....	08/24/2011	08/15/2041
852060	AT	9	SPRINT CAPITAL CORP.....		..													MS.....			11/30/2004	03/15/2032
852891	AC	4	STANCORP FINANCIAL GROUP.....		..													FA.....			08/06/2012	08/15/2022

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

E10.16

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
			Code	F o r e i g n	Bond CHAR	NAIC Design- ation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
854502	70	5	C	..	1	..2FE	122,500	85.520	104,750	122,500	122,500	0	0	0	0	5.750	5.750	MJSD	13	282	07/18/2012	07/25/2052
854502	70	5			1	..2FE	377,500	85.520	322,850	377,500	377,500	0	0	0	0	5.750	5.750	MJSD	1,265	28,468	07/18/2012	07/25/2052
855244	AC	3				..1FE	5,175,600	115.947	5,797,350	5,000,000	5,078,086	0	(18,880)	0	0	6.250	5.766	FA	118,056	312,500	01/24/2008	08/15/2017
857473	AE	2				..1FE	88,858	128.226	96,170	75,000	84,978	0	(533)	0	0	7.350	5.832	JD	245	5,513	11/30/2004	06/15/2026
867914	AZ	6				..2FE	2,999,760	113.743	3,412,290	3,000,000	2,999,898	0	24	0	0	6.000	6.001	MS	55,000	180,000	09/05/2007	09/11/2017
871503	AK	4				..2FE	1,288,630	96.199	1,250,587	1,300,000	1,290,108	0	963	0	0	3.950	4.057	JD	2,282	51,350	06/12/2012	06/15/2022
872287	AF	4				..1FE	89,279	130.116	97,587	75,000	85,304	0	(555)	0	0	7.875	6.242	FA	2,231	5,906	11/30/2004	02/15/2026
87236Y	AA	6				..1FE	1,510,870	115.203	1,728,045	1,500,000	1,507,296	0	(1,020)	0	0	5.600	5.502	JD	7,000	84,000	03/02/2010	12/01/2019
87236Y	AB	4				..1FE	499,505	103.273	516,365	500,000	499,903	0	102	0	0	4.150	4.172	JD	1,729	20,750	11/20/2009	12/01/2014
87243B	AB	5				..2FE	70,095	106.839	80,129	75,000	72,958	0	394	0	0	5.200	5.910	JD	325	3,900	11/30/2004	06/01/2018
872540	AP	4			1	..1FE	2,652,862	90.527	2,398,966	2,650,000	2,652,702	0	(159)	0	0	2.500	2.487	MN	8,465	35,517	04/30/2013	05/15/2023
87265C	AH	3				..2FE	6,025,139	124.873	6,805,579	5,450,000	5,751,721	0	(34,310)	0	0	9.350	8.226	FA	192,506	509,575	01/09/2002	06/04/2020
87408#	AB	7				..2FE	1,000,000	105.824	1,058,240	1,000,000	1,000,000	0	0	0	0	5.410	5.410	AO	9,167	54,100	04/12/2012	04/30/2024
87612E	AF	3				..1FE	5,555,050	123.914	6,195,700	5,000,000	5,442,021	0	(13,698)	0	0	7.000	6.168	JJ	161,389	350,000	01/07/2003	07/15/2031
87612E	AK	2				..1FE	5,025,248	117.626	5,734,268	4,875,000	4,997,691	0	(3,398)	0	0	6.350	6.123	MN	51,594	309,563	01/06/2003	11/01/2032
87875U	AK	8				..2FE	1,992,420	109.686	2,193,720	2,000,000	1,994,854	0	687	0	0	5.150	5.199	MS	30,328	103,000	03/05/2010	03/15/2020
879868	AL	1	C	.....		..2FE	228,572	114.787	264,010	230,000	232,470	0	(522)	0	0	6.625	6.319	JJ	7,026	15,238	12/02/2005	01/15/2018
879868	AL	1				..2FE	2,752,798	114.787	3,179,600	2,770,000	2,799,750	0	(6,284)	0	0	6.625	6.319	JJ	84,620	183,512	12/02/2005	01/15/2018
88031J	AB	2			2	..2FE	6,278,492	120.539	7,208,061	5,979,858	6,175,727	0	(9,523)	0	0	9.500	8.950	FA	236,703	568,087	01/10/2002	02/01/2030
88031Q	AA	8			2	..2FE	3,569,800	99.627	3,556,485	3,569,800	3,569,800	0	0	0	0	6.119	6.165	MJSD	607	218,436	04/29/2004	03/30/2024
88031R	AA	6			2	..2FE	7,627,860	102.275	7,769,647	7,596,819	7,613,579	0	(1,553)	0	0	6.125	6.121	MJSD	1,293	465,305	10/20/2003	03/30/2023
88162F	B@	3			2		1,000,000	106.791	1,067,910	1,000,000	1,000,000	0	0	0	0	6.560	6.560	AO	11,116	65,600	04/30/2008	04/30/2015
881685	AV	3				..1FE	101,279	132.892	99,669	75,000	90,038	0	(1,533)	0	0	8.875	5.618	MS	2,219	6,656	11/30/2004	09/01/2021
883203	BL	4				..2FE	490,265	111.049	555,245	500,000	495,271	0	1,046	0	0	5.600	5.874	JD	2,333	28,000	08/20/2008	12/01/2017
883556	AX	0	C	.....		..2FE	3,570,895	105.606	3,659,248	3,465,000	3,547,303	0	(9,737)	0	0	4.500	4.113	MS	51,975	155,925	06/29/2011	03/01/2021
883556	AX	0				..2FE	36,070	105.606	36,962	35,000	35,831	0	(98)	0	0	4.500	4.113	MS	525	1,575	06/29/2011	03/01/2021
884315	AG	7				..1FE	495,930	112.208	561,040	500,000	497,024	0	292	0	0	5.625	5.720	MN	3,594	28,125	11/16/2009	11/15/2021
88643@	AJ	5			2		4,000,000	101.378	4,055,124	4,000,000	4,000,000	0	0	0	0	4.610	4.610	JD	512	184,400	10/15/2010	12/30/2022
887315	BJ	7				..2FE	5,765,100	119.054	5,952,700	5,000,000	5,273,156	0	(63,106)	0	0	7.250	5.627	AO	76,528	362,500	02/20/2004	10/15/2017
891027	AF	1				..2FE	5,096,666	124.662	6,077,273	4,875,000	5,016,252	0	(10,128)	0	0	7.875	7.440	MN	49,055	383,906	08/01/2002	05/15/2023
89233P	4C	7				..1FE	1,034,250	107.445	1,074,450	1,000,000	1,023,866	0	(3,170)	0	0	4.500	4.076	JD	1,750	45,000	07/15/2010	06/17/2020
89233P	7F	7				..1FE	993,730	92.286	922,860	1,000,000	994,271	0	541	0	0	2.625	2.697	JJ	12,469	13,125	01/07/2013	01/10/2023
893830	AF	6				..2FE	88,675	117.124	87,843	75,000	86,119	0	(355)	0	0	7.500	6.100	AO	1,188	5,625	11/30/2004	04/15/2031
89417E	AC	3				..1FE	958,230	114.757	1,147,570	1,000,000	979,345	0	4,466	0	0	5.750	6.349	JD	2,556	57,500	08/14/2008	12/15/2017
89417E	AE	9				..1FE	1,998,180	115.318	2,306,360	2,000,000	1,999,081	0	180	0	0	5.800	5.812	MN	14,822	116,000	05/08/2008	05/15/2018
89566E	AB	4			2	..1FE	5,128,850	118.544	5,927,200	5,000,000	5,086,643	0	(5,275)	0	0	7.144	6.911	JJ	149,826	357,200	10/21/2003	07/31/2033
902494	AF	0				..2FE	5,655,460	116.500	5,825,000	5,000,000	5,268,439	0	(53,411)	0	0	7.000	5.587	MN	58,333	350,000	01/31/2005	05/01/2018
902911	AN	6				..2FE	747,240	113.532	851,490	750,000	748,659	0	277	0	0	5.750	5.799	MS	14,375	43,125	02/26/2008	03/01/2018
90333W	AC	2				..1FE	122,936	105.571	131,964	125,000	124,705	0	217	0	0	4.800	4.992	AO	1,267	6,000	12/18/2003	04/15/2015
904764	AH	0				..1FE	77,167	122.668	92,001	75,000	76,789	0	(52)	0	0	5.900	5.692	MN	565	4,425	11/30/2004	11/15/2032
905641	AA	4				..1FE	1,300,000	105.902	2,118,040	2,000,000	1,365,127	0	17,955	0	0	8.200	13.463	MN	27,333	164,000	07/23/2009	11/01/2026

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

E10.17

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
			Code	F o r e i g n	Bond CHAR	NAIC Design- ation		Rate Used to Obtain Fair Value	Fair Value			Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
908906	AC	4	UNIONBANCAL CORP.....	..	..	.1FE	2,296,955	98.664	2,269,272	2,300,000	2,297,353	0	261	0	0	3.500	3.516	JD.....	2,907	80,500	06/12/2012	06/18/2022
90919@	AA	7	UNIPAC VI SENIOR SECURED NOTES.....	..	..	.5	2,461,319	68.469	2,461,319	3,594,800	2,461,319	0	0	0	0	5.000	15.059	JAJO..	44,436	179,740	08/20/2007	05/31/2020
91155@	AA	8	ARMY LODGING FUND SENIOR SECURED NOTES.....	..	..	.2	2,699,201	109.572	2,957,574	2,699,201	2,699,201	0	0	0	0	5.250	5.308	MON...	3,149	141,708	09/23/2010	09/23/2030
91169#	AA	0	UNITED STATES COLD STORAGE INC.....	..	..	.2	2,000,000	110.000	2,200,000	2,000,000	2,000,000	0	0	0	0	6.110	6.110	FA.....	44,128	122,200	02/21/2008	02/21/2018
913017	BH	1	UNITED TECHNOLOGIES CORP.....	..	..	.1FE	1,831,218	105.894	1,853,145	1,750,000	1,769,963	0	(14,330)	0	0	4.875	3.986	MN.....	14,219	85,313	05/27/2009	05/01/2015
913017	BV	0	UNITED TECHNOLOGIES CORP.....	C..	..	.1FE	989,238	98.214	972,319	990,000	989,344	0	67	0	0	3.100	3.109	JD.....	2,557	30,690	05/24/2012	06/01/2022
913017	BV	0	UNITED TECHNOLOGIES CORP.....	..	..	.1FE	99,992	98.214	9,821	10,000	9,993	0	1	0	0	3.100	3.109	JD.....	26	310	05/24/2012	06/01/2022
913026	AT	7	UNITED TELEPHONE FLORIDA SERIES HH 1ST.....	..	..	.2FE	2,195,910	104.916	2,069,993	1,973,000	2,127,826	0	(8,864)	0	0	8.375	7.326	JJ.....	76,193	165,239	04/24/2003	01/15/2025
91324P	BC	5	UNITEDHEALTH GROUP INC.....	..	..	.1FE	5,963,020	112.787	6,767,220	6,000,000	5,982,970	0	3,797	0	0	6.000	6.083	MN.....	46,000	360,000	02/22/2008	11/15/2017
918204	AV	0	VF CORP.....	..	..	.1FE	499,705	99.763	498,815	500,000	499,768	0	26	0	0	3.500	3.507	MS.....	5,833	17,500	08/17/2011	09/01/2021
92240@	AL	9	VECTREN CAPITAL CORP.....	..	..	.1	3,000,000	103.275	3,098,250	3,000,000	3,000,000	0	0	0	0	4.530	4.530	JD.....	6,040	135,900	12/15/2010	12/15/2025
92276M	20	4	VENTAS REALTY LP.....	..	..	.2FE	1,000,000	85.360	853,600	1,000,000	1,000,000	0	0	0	0	5.450	5.450	MJSD..	2,422	42,086	02/28/2013	03/15/2043
925524	BB	5	VIACOM INC.....	..	..	.2FE	2,989,020	111.842	3,355,260	3,000,000	2,996,732	0	1,266	0	0	6.250	6.301	AO.....	31,771	187,500	01/25/2007	04/30/2016
92553P	AD	4	VIACOM INC.....	..	..	.2FE	997,830	114.039	1,140,390	1,000,000	998,651	0	195	0	0	5.625	5.653	MS.....	16,563	56,250	08/20/2009	09/15/2019
92553P	AL	6	VIACOM INC.....	..	..	.2FE	490,315	86.334	431,670	500,000	490,604	0	160	0	0	4.500	4.620	FA.....	7,750	22,500	02/23/2012	02/27/2042
92928Q	AA	6	WEA FINANCE LLC 144A.....	..	..	.1FE	1,984,400	116.248	2,324,960	2,000,000	1,991,946	0	1,553	0	0	7.125	7.236	AO.....	30,083	142,500	04/09/2008	04/15/2018
94403*	AY	2	WAWA INC SENIOR UNSECURED NOTES.....	..	..	.2Z	635,000	105.495	669,893	635,000	635,000	0	0	0	0	5.870	5.870	MN.....	5,902	37,275	05/04/2005	05/04/2016
94874R	AY	2	WEINGARTEN REALTY MTN SERIES A.....	..	..	.2FE	5,969,250	112.602	5,911,605	5,250,000	5,748,729	0	(26,864)	0	0	6.640	5.577	MS.....	102,643	348,600	06/09/2003	07/15/2026
94973V	AM	9	WELLPOINT INC.....	..	..	.2FE	1,040,350	113.333	1,133,330	1,000,000	1,019,945	0	(5,143)	0	0	5.875	5.236	JD.....	2,611	58,750	08/27/2009	06/15/2017
958587	BH	9	WESTERN MASS ELECTRIC CO.....	..	..	.1FE	498,230	106.490	532,450	500,000	498,800	0	162	0	0	5.100	5.146	MS.....	8,500	25,500	03/03/2010	03/01/2020
960402	AS	4	CBS CORP WESTINGHOUSE ELEC CORP.....	..	..	.2FE	90,306	117.575	88,181	75,000	84,961	0	(741)	0	0	7.875	6.040	MS.....	1,969	5,906	11/30/2004	09/01/2023
961548	AQ	7	WESTVACO CORP DEBENTURES.....	..	..	.2FE	41,527	104.453	38,648	37,000	39,781	0	(156)	0	0	7.650	6.173	MS.....	833	2,831	11/30/2004	03/15/2027
962166	BR	4	WEYERHAEUSER CO DEBENTURES.....	..	..	.2FE	6,395,400	123.567	7,414,020	6,000,000	6,325,535	0	(8,811)	0	0	7.375	6.849	MS.....	130,292	442,500	01/02/2003	03/15/2032
969133	AJ	3	WEYERHAEUSER CO DEBENTURES.....	..	..	.2FE	88,154	118.989	89,242	75,000	84,634	0	(493)	0	0	7.850	6.346	JJ.....	2,944	5,888	11/30/2004	07/01/2026
96950F	AK	3	WILLIAMS PARTNER LP.....	..	..	.2FE	2,007,240	92.155	1,843,100	2,000,000	2,006,378	0	(631)	0	0	3.350	3.307	FA.....	25,311	67,186	08/10/2012	08/15/2022
970648	AB	7	WILLIS GROUP.....	..	..	.2FE	2,012,808	106.492	2,129,840	2,000,000	2,002,459	0	(1,492)	0	0	5.625	5.540	JJ.....	51,875	112,500	06/29/2005	07/15/2015
98310W	AB	4	WYNDHAM WORLDWIDE.....	..	..	.2FE	4,716,022	109.956	5,222,910	4,750,000	4,737,475	0	3,817	0	0	6.000	6.100	JD.....	23,750	285,000	06/19/2007	12/01/2016
984121	BP	7	XEROX CORPORATION.....	..	..	.2FE	2,020,000	110.613	2,212,260	2,000,000	2,005,949	0	(2,449)	0	0	6.400	6.253	MS.....	37,689	128,000	01/25/2007	03/15/2016
G3424#	AD	3	G4S PLC.....	..	..	.2	3,000,000	110.000	3,300,000	3,000,000	3,000,000	0	0	0	0	6.780	6.780	JJ.....	93,790	203,400	07/15/2008	07/15/2018
008474	A@	7	AGNICO-EAGLE MINES LIMITED.....	A..	..	.2	2,000,000	110.000	2,200,000	2,000,000	2,000,000	0	0	0	0	6.670	6.670	AO.....	31,127	133,400	04/07/2010	04/07/2020
064149	C8	8	BANK OF NOVA SCOTIA.....	A..	..	.1FE	1,030,540	107.643	1,076,430	1,000,000	1,023,532	0	(2,847)	0	0	4.375	3.988	JJ.....	20,417	43,750	06/09/2011	01/13/2021
067901	AL	2	BARRICK GOLD CORP.....	C...A	..	.2FE	489,725	89.874	440,383	490,000	489,780	0	23	0	0	3.850	3.856	AO.....	4,716	18,865	06/14/2012	04/01/2022
067901	AL	2	BARRICK GOLD CORP.....	..	..	.2FE	509,714	89.874	458,357	510,000	509,771	0	23	0	0	3.850	3.856	AO.....	4,909	19,635	06/14/2012	04/01/2022
09784Y	A*	9	BONAVISTA ENERGY CORPORATION.....	..	..	.2	1,000,000	98.340	983,400	1,000,000	1,000,000	0	0	0	0	4.250	4.250	AO.....	7,792	42,500	10/25/2011	10/25/2021
09784Y	B*	8	BONAVISTA ENERGY CORPORATION SERIES B.....	..	..	.2	1,500,000	101.305	1,519,575	1,500,000	1,500,000	0	0	0	0	4.370	4.370	MN.....	10,743	65,550	10/04/2011	11/02/2020
13643E	AG	0	CANADIAN OIL SANDS LTD 144A.....	..	..	.2FE	3,035,950	97.936	2,938,080	3,000,000	3,030,662	0	(3,200)	0	0	4.500	4.346	AO.....	33,750	135,000	04/24/2012	04/01/2022
13645R	AH	7	CANADIAN PACIFIC RR CO.....	A..	..	.2FE	1,008,260	115.958	1,159,580	1,000,000	1,004,248	0	(819)	0	0	6.500	6.387	MN.....	8,306	65,000	05/15/2008	05/15/2018
20825U	AC	8	CONOCO FUNDING CO GUAR CONOCOPHILLIPS.....	..	..	.1FE	17,122,910	129.012	19,190,535	14,875,000	16,671,028	0	(54,650)	0	0	7.250	6.126	AO.....	227,670	1,078,438	12/19/2002	10/15/2031
22576C	A@	0	CRESCENT POINT ENERGY CORP.....	..	..	.2	1,000,000	110.000	1,100,000	1,000,000	1,000,000	0	0	0	0	5.480	5.480	MS.....	14,766	54,800	03/24/2010	03/24/2017
22576C	C*	0	CRESCENT POINT ENERGY CORP SERIES H.....	..	..	.2	3,000,000	108.457	3,253,710	3,000,000	3,000,000	0	0	0	0	5.130	5.130	AO.....	32,918	153,900	04/14/2011	04/14/2021
22576C	D@	7	CRESCENT POINT ENERGY CORP SENIOR NOTES.....	..	..	.2	1,000,000	98.819	988,190	1,000,000	1,000,000	0	0	0	0	4.000	4.000	MN.....	4,333	40,000	05/22/2012	05/22/2022
29357#	AC	8	ENSIGN US FINANCIAL LP.....	..	..	.2	3,000,000	106.234	3,187,020	3,000,000	3,000,000	0	0	0	0	4.540	4.542	MN.....	11,728	136,200	02/22/2012	02/22/2022

SCHEDULE D - PART 1

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

E10.18

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
			Code	F o r e i g n	Bond CHAR	NAIC Designation		Rate Used to Obtain Fair Value	Fair Value			Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
30217V AC 1	EXPRESS PIPELINE LP LP 144A	.....	A	.....	2	.2FE	.....	1,246,800	109,743	1,368,276	1,246,800	0	0	0	0	7.390	7.390	JD	256	92,139	02/06/1998	12/31/2017
448055 AB 9	HUSKY ENERGY INC.	.....	I	.....		.2FE	.....	7,802,350	113,780	9,102,400	8,000,000	0	18,024	0	0	6.150	6.493	JD	21,867	492,000	12/18/2008	06/15/2019
707064 AA 9	PENGROWTH CORPORATION	.....	A	.....		.2	.....	4,000,000	112,068	4,482,720	4,000,000	0	0	0	0	6.350	6.350	JJ	109,361	254,000	07/26/2007	07/26/2017
707886 B# 3	PENN WEST PETROLEUM LTD	.....	A	.....		.2	.....	2,000,000	110,000	2,200,000	2,000,000	0	0	0	0	6.300	6.300	MN	11,200	126,000	05/29/2008	05/29/2018
707886 B@ 5	PENN WEST PETROLEUM LTD	.....	A	.....		.2	.....	1,000,000	110,000	1,100,000	1,000,000	0	0	0	0	6.120	6.120	MN	5,440	61,200	05/29/2008	05/29/2016
72605X AG 0	PLACER DOME INC.	.....	I	.....		.2FE	.....	2,589,225	104,212	2,996,095	2,875,000	0	15,978	0	0	7.310	8.364	JJ	96,908	210,163	02/20/2002	01/26/2021
77509N AF 0	ROGERS COMMUNICATIONS	.....	A	.....		.2FE	.....	4,960,203	130,250	6,512,500	5,000,000	0	713	0	0	8.750	8.824	MN	72,917	437,500	06/28/2002	05/01/2032
86722T AA 0	SUNCOR ENERGY INC.	.....	A	.....		.2FE	.....	246,600	115,584	288,960	250,000	0	340	0	0	6.100	6.287	JD	1,271	15,250	08/21/2008	06/01/2018
87425E AG 8	TALISMAN ENERGY INC.	.....	A	.....		.2FE	.....	1,014,430	104,417	1,044,170	1,000,000	0	(2,657)	0	0	5.125	4.831	MN	6,549	51,250	08/28/2009	05/15/2015
87425E AH 6	TALISMAN ENERGY INC.	.....	A	.....		.2FE	.....	1,838,200	95,213	1,666,228	1,750,000	0	(2,082)	0	0	5.750	5.366	MN	12,858	100,625	04/13/2012	05/15/2035
87425E AM 5	TALISMAN ENERGY INC.	.....	C	A	.....	.2FE	.....	493,464	96,936	474,986	490,000	0	(368)	0	0	3.750	3.651	FA	7,656	18,375	06/21/2012	02/01/2021
87425E AM 5	TALISMAN ENERGY INC.	.....	A	.....		.2FE	.....	513,606	96,936	494,374	510,000	0	(383)	0	0	3.750	3.651	FA	7,969	19,125	06/21/2012	02/01/2021
878742 AY 1	TECK RESOURCES LTD	.....	C	A	.....	.2FE	.....	894,015	92,652	834,563	900,750	0	540	0	0	3.750	3.837	FA	14,074	33,121	07/31/2012	02/01/2023
878742 AY 1	TECK RESOURCES LTD	.....	A	.....		.2FE	.....	24,069	92,652	22,468	24,250	0	15	0	0	3.750	3.837	FA	379	892	07/31/2012	02/01/2023
89153U AF 8	TOTAL CAPITAL CANADA LTD	.....	C	A	.....	.1FE	.....	423,233	92,382	391,700	424,000	0	61	0	0	2.750	2.770	JJ	5,377	5,765	01/10/2013	07/15/2023
89153U AF 8	TOTAL CAPITAL CANADA LTD	.....	A	.....		.1FE	.....	574,957	92,382	532,120	576,000	0	82	0	0	2.750	2.770	JJ	7,304	7,832	01/10/2013	07/15/2023
89346D AC 1	TRANSALTA CORP	.....	A	.....		.2FE	.....	2,011,680	112,046	2,240,920	2,000,000	0	(1,156)	0	0	6.650	6.570	MN	16,994	133,000	05/08/2008	05/15/2018
895945 B@ 1	TRICAN WELL SERVICE LTD SERIES G	.....	A	.....		.2	.....	4,000,000	109,960	4,398,400	4,000,000	0	0	0	0	5.900	5.900	AO	41,300	236,000	04/28/2011	04/28/2021
90388@ AB 7	ULTRA RESOURCES INC.	.....	A	.....		.2	.....	3,000,000	110,000	3,300,000	3,000,000	0	0	0	0	5.920	5.920	MS	59,200	177,600	03/06/2008	03/01/2018
C0445# AM 8	ARC RESOURCES LTD SENIOR UNSEC NOTES SER	.....	A	.....		.2	.....	1,000,000	96,534	965,340	1,000,000	0	0	0	0	3.810	3.810	FA	13,547	38,100	08/23/2012	08/23/2024
C4931* AU 7	KEYERA PARTNERSHIP SERIES P	.....	A	.....		.2	.....	2,000,000	100,730	2,014,600	2,000,000	0	0	0	0	4.750	4.750	MN	10,819	0	11/20/2013	11/20/2025
007634 AA 6	AEGON FUNDING CORP	.....	F	.....		.1FE	.....	8,751,695	110,696	9,685,900	8,750,000	0	(114)	0	0	5.750	5.748	JD	22,361	503,125	12/05/2005	12/15/2020
01959E AA 6	ALLIED WORLD ASSURANCE	.....	F	.....		.2FE	.....	4,337,500	114,800	4,592,000	4,000,000	0	(38,721)	0	0	7.500	6.309	FA	125,000	300,000	01/16/2007	08/01/2016
02343* AA 0	AMCOR FINANCE INC.	.....	F	.....		.2	.....	1,000,000	110,000	1,100,000	1,000,000	0	0	0	0	5.380	5.380	JD	2,391	53,800	12/15/2009	12/15/2016
02343* AB 8	AMCOR FINANCE INC.	.....	F	.....		.2	.....	2,000,000	110,000	2,200,000	2,000,000	0	0	0	0	5.690	5.690	JD	5,058	113,800	12/15/2009	12/15/2018
02364W AH 8	AMERICA MOVIL SA DE CV GUAR RADIOMOVIL D	.....	F	.....		.1FE	.....	3,973,913	104,744	4,189,760	4,000,000	0	2,986	0	0	5.750	5.833	JJ	106,056	230,000	01/21/2005	01/15/2015
02364W AX 3	AMERICA MOVIL SA DE CV	.....	F	.....		.1FE	.....	992,420	108,812	1,088,120	1,000,000	0	749	0	0	5.000	5.104	AO	10,417	50,000	08/31/2010	10/16/2019
034863 AD 2	ANGLO AMERICAN CAPITAL	.....	C	F	.....	.2FE	.....	502,678	100,544	502,720	500,000	0	(242)	0	0	4.450	4.383	MS	5,810	22,250	09/21/2010	09/27/2020
034863 AD 2	ANGLO AMERICAN CAPITAL	.....	F	.....		.2FE	.....	1,508,033	100,544	1,508,160	1,500,000	0	(725)	0	0	4.450	4.383	MS	17,429	66,750	09/21/2010	09/27/2020
03938L AF 1	ARCELORMITTAL	.....	F	.....		.3FE	.....	1,062,300	109,950	1,099,500	1,000,000	0	(7,345)	0	0	6.125	5.169	JD	5,104	61,250	05/06/2010	06/01/2018
05070F A* 1	AUCKLAND INTERNATIONAL AIRPORT LIMITED S	.....	F	.....		.1	.....	4,000,000	104,855	4,194,196	4,000,000	0	0	0	0	4.420	4.420	FA	66,791	176,800	02/15/2011	02/15/2021
05252A AM 3	AUST & NZ BANKING GROUP 144A	.....	F	.....		.1FE	.....	1,044,180	103,245	1,032,450	1,000,000	0	(10,378)	0	0	3.700	2.613	JJ	17,267	37,000	09/10/2010	01/13/2015
05257H AF 8	JEMENA LTD 144A	.....	F	.....		.2FE	.....	8,855,475	105,679	9,379,011	8,875,000	0	1,952	0	0	5.300	5.325	MS	125,433	470,375	09/22/2003	09/25/2015
054536 AA 5	AXA SUB NOTES	.....	F	.....		.2FE	.....	96,213	123,094	92,321	75,000	0	(554)	0	0	8.600	6.362	JD	287	6,450	11/30/2004	12/15/2030
05461T AA 5	AXIS CAPITAL HOLDINGS	.....	R	.....		.1FE	.....	3,999,785	104,218	4,168,720	4,000,000	0	8	0	0	5.750	5.750	JD	19,167	230,000	11/12/2004	12/01/2014
05530H A@ 9	BBA AVIATION PLC SERIES B	.....	F	.....		.2	.....	2,000,000	109,244	2,184,880	2,000,000	0	0	0	0	5.810	5.810	MN	13,879	116,200	05/18/2011	05/18/2021
05530Q AF 7	BRITISH AMER TOBACCO INTL FIN 144A	.....	F	.....		.1FE	.....	2,989,040	95,190	2,855,700	3,000,000	0	955	0	0	3.250	3.293	JD	6,500	97,500	07/06/2012	06/07/2022
055451 AR 9	BHP FINANCE USA BHP BILLITON FIN USA LTD	.....	F	.....		.1FE	.....	1,975,590	89,562	1,791,240	2,000,000	0	432	0	0	4.125	4.197	FA	29,104	82,500	02/22/2012	02/24/2042
05565Q BL 1	BP CAPITAL MARKETS PLC	.....	F	.....		.1FE	.....	3,937,800	101,135	4,045,400	4,000,000	0	13,449	0	0	3.625	3.976	MN	21,347	145,000	06/05/2009	05/08/2014
05565Q CD 8	BP CAPITAL MARKETS PLC	.....	F	.....		.1FE	.....	889,080	91,383	913,830	1,000,000	0	2,779	0	0	2.750	4.157	MN	3,896	13,750	09/12/2013	05/10/2023
05607M AA 5	BAA FUNDING LTD 144A	.....	F	.....		.1FE	.....	5,079,100	104,310	5,215,500	5,000,000	0	(7,480)	0	0	4.875	4.659	JJ	112,396	243,750	02/22/2012	07/15/2021
06849U AC 9	BARRICK AUSTRALIA FINANCE	.....	F	.....		.2FE	.....	990,426	101,273	1,012,730	1,000,000	0	875	0	0	4.950	5.073	JJ	22,825	49,500	12/30/2009	01/15/2020

SCHEDULE D - PART 1

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

E10.19

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
			Code	F o r e i g n	Bond CHAR	NAIC Design- ation		Rate Used to Obtain Fair Value	Fair Value			Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
111013	AG	3		F		.2FE	2,510,400	112.869	2,821,725	2,500,000	2,505,044	0	(1,048)	0	0	6.100	6.044	FA.....	57,611	152,500	02/08/2008	02/15/2018
12622N	AB	8		F		.1FE	3,915,700	100.677	4,027,080	4,000,000	3,934,547	0	7,313	0	0	4.500	4.767	AO.....	31,500	180,000	04/21/2011	04/28/2021
146230	AD	9		R		.5*	3,451,811	106.526	3,062,623	2,875,000	2,960,722	0	(62,451)	0	0	8.375	5.929	AO.....	50,832	240,781	11/13/2003	04/15/2015
15639K	AA	0		C.....	F	1	.1FE	999,860	97.578	990,000	999,732	0	(129)	0	0	4.000	3.876	AO.....	8,250	0	10/30/2013	10/16/2023
15639K	AA	0		F	1	.1FE	10,100	97.578	9,758	10,000	10,098	0	(1)	0	0	4.000	3.876	AO.....	83	0	10/30/2013	10/16/2023
191241	AD	0		F		.1FE	2,066,840	105.557	2,111,140	2,000,000	2,050,018	0	(7,039)	0	0	4.625	4.158	FA.....	34,944	92,500	07/06/2011	02/15/2020
202712	AG	0		R		.1FE	69,234	105.066	78,800	75,000	72,626	0	459	0	0	4.650	5.460	JD.....	155	3,488	11/30/2004	06/15/2018
21685W	BT	3		F		.1FE	2,990,160	105.832	3,174,960	3,000,000	2,992,670	0	868	0	0	4.500	4.541	JJ.....	63,750	135,000	03/03/2011	01/11/2021
22303Q	AN	0		C.....	F	1	.1FE	986,951	96.361	990,000	987,380	0	265	0	0	3.200	3.236	JD.....	1,408	31,680	05/22/2012	06/15/2022
22303Q	AN	0		F	1	.1FE	9,969	96.361	9,636	10,000	9,974	0	3	0	0	3.200	3.236	JD.....	14	320	05/22/2012	06/15/2022
23380Y	AA	5		R		.1FE	75,599	100.616	75,462	75,000	75,017	0	(80)	0	0	5.730	5.617	MS.....	1,422	4,298	11/30/2004	03/17/2014
23636T	AA	8		F		.1FE	3,495,305	93.739	3,280,865	3,500,000	3,495,968	0	413	0	0	3.000	3.016	JD.....	4,667	105,000	05/30/2012	06/15/2022
25156P	AR	4		F		.2FE	3,956,800	97.305	3,892,200	4,000,000	3,958,008	0	676	0	0	4.875	4.944	MS.....	62,292	195,000	02/29/2012	03/06/2042
25245B	AB	3		F		.1FE	997,240	95.255	952,550	1,000,000	997,640	0	246	0	0	2.875	2.907	MN.....	3,993	28,750	05/09/2012	05/11/2022
26824K	AA	2		F		.1FE	1,994,960	91.044	1,820,880	2,000,000	1,995,274	0	314	0	0	2.700	2.729	AO.....	11,100	27,000	04/09/2013	04/17/2023
268317	AD	6		F		.1FE	3,084,030	107.130	3,213,900	3,000,000	3,057,327	0	(8,121)	0	0	4.600	4.240	JJ.....	59,033	138,000	07/09/2010	01/27/2020
26835P	AC	4		C.....	F	3FE	2,383,915	98.249	2,431,663	2,475,000	2,414,948	0	8,700	0	0	4.900	5.397	AO.....	30,319	121,275	03/02/2010	10/01/2019
26835P	AC	4		F		.3FE	24,080	98.249	24,562	25,000	24,393	0	88	0	0	4.900	5.397	AO.....	306	1,225	03/02/2010	10/01/2019
29268B	AE	1		F		.2FE	3,982,400	107.256	4,290,240	4,000,000	3,988,779	0	1,632	0	0	5.125	5.182	AO.....	47,833	205,000	09/30/2009	10/07/2019
302154	AX	7		F		.1FE	2,991,900	102.133	3,063,990	3,000,000	2,993,967	0	723	0	0	4.000	4.033	JJ.....	50,667	120,000	10/14/2010	01/29/2021
368266	AF	9		F		.2FE	4,007,500	107.375	4,295,000	4,000,000	4,004,943	0	(447)	0	0	6.510	6.490	MS.....	82,460	260,400	03/02/2007	03/07/2022
377372	AH	0		R		.1FE	989,920	92.615	926,150	1,000,000	990,615	0	695	0	0	2.800	2.917	MS.....	8,011	14,000	03/13/2013	03/18/2023
377373	AD	7		F		.1FE	2,985,530	95.009	2,850,270	3,000,000	2,987,635	0	1,291	0	0	2.850	2.906	MN.....	12,587	85,500	05/03/2012	05/08/2022
37930E	AA	4		F	2	.6Z	300,000	21.000	630,000	3,000,000	300,000	0	0	0	0	6.310	189.317	JJ.....	0	0	07/28/2006	12/31/2013
423012	A@	2		F		.2	3,000,000	110.000	3,300,000	3,000,000	3,000,000	0	0	0	0	6.340	6.340	FA.....	71,853	190,200	08/15/2008	08/15/2018
448414	AC	6		R		.1FE	10,218,150	117.194	11,719,400	10,000,000	10,074,767	0	(17,701)	0	0	7.450	7.209	FA.....	310,417	745,000	06/12/2002	08/01/2017
45074G	AB	6		F		.2FE	3,480,795	105.278	3,684,730	3,500,000	3,487,631	0	1,833	0	0	5.000	5.072	MS.....	53,472	175,000	09/02/2010	09/11/2019
48268E	AB	1		R		.1FE	490,430	104.475	522,375	500,000	498,196	0	1,100	0	0	4.875	5.122	JJ.....	11,240	24,375	07/11/2005	07/15/2015
49245P	AA	4		F	1	.2FE	1,851,200	89.346	1,786,920	2,000,000	1,856,210	0	5,010	0	0	3.200	4.142	AO.....	14,578	32,000	08/07/2013	04/09/2023
500631	AS	5		R		.1FE	1,845,638	97.125	1,821,094	1,875,000	1,850,784	0	658	0	0	5.125	5.229	AO.....	18,151	96,094	04/19/2004	04/23/2034
50064Y	AC	7		F		.1FE	975,910	104.473	1,044,730	1,000,000	980,787	0	2,049	0	0	4.750	5.060	JJ.....	22,167	47,500	07/06/2011	07/13/2021
50066A	AA	1		F		.1FE	1,990,980	102.351	2,047,020	2,000,000	1,993,433	0	811	0	0	4.250	4.306	MN.....	13,931	85,000	10/26/2010	11/02/2020
505861	AB	0		F		.3FE	1,991,760	110.323	2,206,460	2,000,000	1,997,376	0	922	0	0	6.500	6.557	JJ.....	59,944	130,000	07/13/2006	07/15/2016
52605#	AC	0		F		.2FE	2,000,000	110.703	2,214,066	2,000,000	2,000,000	0	0	0	0	5.780	5.780	AO.....	25,368	115,600	10/12/2005	10/12/2017
55608J	AA	6		F		.1FE	2,026,630	103.487	2,069,740	2,000,000	2,003,569	0	(5,817)	0	0	7.300	6.982	FA.....	60,833	146,000	07/31/2009	08/01/2014
55608J	AB	4		F		.1FE	995,660	118.546	1,185,460	1,000,000	997,171	0	390	0	0	7.625	7.688	FA.....	29,229	76,250	08/06/2009	08/13/2019
59146Q	A#	0		F		.2	2,000,000	102.794	2,055,884	2,000,000	2,000,000	0	0	0	0	4.990	4.990	MS.....	31,049	99,800	09/09/2011	09/11/2023
59934#	AA	1		F		.2Z	2,000,000	102.862	2,057,240	2,000,000	2,000,000	0	0	0	0	4.490	4.490	JD.....	2,993	0	12/19/2013	12/19/2020
59934#	AD	5		F		.2Z	3,000,000	111.746	3,352,365	3,000,000	3,000,000	0	0	0	0	6.120	6.120	JD.....	6,120	0	12/19/2013	12/19/2023
65504L	AC	1		C.....	F	2FE	116,678	105.726	123,699	117,000	116,772	0	29	0	0	4.900	4.935	FA.....	2,389	5,733	07/21/2010	08/01/2020
65504L	AC	1		F		.2FE	381,947	105.726	404,931	383,000	382,254	0	94	0	0	4.900	4.935	FA.....	7,819	18,767	07/21/2010	08/01/2020
65504L	AJ	6		C.....	F	2FE	1,026,967	97.225	962,528	990,000	1,022,445	0	(3,364)	0	0	3.950	3.487	MS.....	11,515	39,105	08/20/2012	03/15/2022

SCHEDULE D - PART 1

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

E10.20

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
			Code	F o r e i g n	Bond CHAR	NAIC Design- ation		Rate Used to Obtain Fair Value	Fair Value			Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
65504L	AJ	6		F		.2FE	10,373	97.225	9,723	10,000	10,328	0	(34)	0	0	3.950	3.487	MS	116	395	08/20/2012	03/15/2022
65535H	AA	7		F		.2FE	1,008,130	104.664	1,046,640	1,000,000	1,002,079	0	(1,688)	0	0	5.000	4.815	MS	16,250	50,000	02/26/2010	03/04/2015
68210*	AC	7		R	2	1	364,387	109.615	399,423	364,387	364,387	0	0	0	0	5.980	5.980	JAJO	4,782	21,743	07/12/2009	07/12/2016
68278#	AB	4		F		.3	3,000,000	110.000	3,300,000	3,000,000	3,000,000	0	0	0	0	7.330	7.330	JJ	105,063	219,900	07/09/2008	07/09/2018
705010	AB	2		F		.2FE	998,160	113.528	1,135,280	1,000,000	999,060	0	183	0	0	6.250	6.275	MN	9,549	62,500	04/29/2008	05/06/2018
705011	AA	2		F		.2FE	2,989,690	94.121	2,823,630	3,000,000	2,991,135	0	886	0	0	3.750	3.792	MN	16,563	112,500	05/01/2012	05/08/2022
71645W	AP	6		F		.2FE	103,320	103.320	2,583,000	2,500,000	2,500,026	0	(6)	0	0	5.750	5.750	JJ	64,288	143,750	10/26/2009	01/20/2020
71645W	AR	2		F		.2FE	2,107,700	99.184	1,983,680	2,000,000	2,088,485	0	(10,359)	0	0	5.375	4.634	JJ	45,986	107,500	02/06/2012	01/27/2021
71654Q	AW	2		F		.2FE	988,545	111.225	1,112,250	1,000,000	991,826	0	1,059	0	0	6.000	6.161	MS	19,333	60,000	10/01/2010	03/05/2020
71654Q	BH	4		F		.2FE	1,996,093	100.155	2,003,100	2,000,000	1,996,268	0	175	0	0	4.875	4.899	JJ	44,146	0	08/29/2013	01/18/2024
731011	AR	3		F		.1FE	1,536,250	117.028	1,755,420	1,500,000	1,522,755	0	(3,367)	0	0	6.375	6.049	JJ	44,094	95,625	07/22/2009	07/15/2019
73931@	AE	9		F		.2	5,000,000	106.793	5,339,650	5,000,000	5,000,000	0	0	0	0	4.470	4.470	JD	17,383	223,500	06/02/2011	06/03/2020
75625Q	AB	5		F	1	.1FE	493,725	98.141	490,705	500,000	493,869	0	144	0	0	3.625	3.777	MS	4,934	0	09/16/2013	09/21/2023
759470	A#	4		F		.2	2,000,000	110.000	2,200,000	2,000,000	2,000,000	0	0	0	0	6.240	6.240	MS	32,933	124,800	03/26/2007	03/26/2017
759470	A*	8		F		.2	4,000,000	110.000	4,400,000	4,000,000	4,000,000	0	0	0	0	6.510	6.510	MS	74,503	260,400	09/18/2006	09/18/2016
761655	B*	9		F		.2	3,000,000	94.021	2,820,630	3,000,000	3,000,000	0	0	0	0	4.300	4.300	JD	4,658	129,000	12/18/2012	12/18/2024
780097	AY	7	C	F		.3FE	720,050	102.261	736,279	720,000	720,050	0	0	0	0	6.100	6.099	JD	2,562	21,960	06/10/2013	06/10/2023
780097	AY	7		F		.3FE	2,280,160	102.261	2,331,551	2,280,000	2,280,160	0	0	0	0	6.100	6.099	JD	8,113	69,540	06/10/2013	06/10/2023
78413H	AA	7	C	F		.2FE	985,228	93.565	926,294	990,000	985,527	0	299	0	0	3.600	3.658	AO	8,613	17,820	03/26/2013	04/04/2023
78413H	AA	7		F		.2FE	9,952	93.565	9,357	10,000	9,955	0	3	0	0	3.600	3.658	AO	87	180	03/26/2013	04/04/2023
78440P	AC	2		F		.1FE	3,964,910	117.974	4,718,960	4,000,000	3,971,680	0	1,248	0	0	6.625	6.705	JJ	118,514	265,000	07/17/2007	07/20/2027
78467K	A#	4		F		.1	2,000,000	103.002	2,060,040	2,000,000	2,000,000	0	0	0	0	3.890	3.890	AO	16,208	77,800	04/16/2012	04/16/2022
78467K	B*	7		F		.1	4,000,000	101.489	4,059,560	4,000,000	4,000,000	0	0	0	0	4.010	4.010	AO	33,417	160,400	04/16/2012	04/16/2024
789547	AD	8		R		.1FE	7,983,120	104.773	8,381,840	8,000,000	7,996,767	0	1,684	0	0	5.300	5.324	AO	89,511	424,000	10/08/2003	10/15/2015
80105N	AG	0		F		.1FE	5,969,940	105.101	6,306,060	6,000,000	5,977,336	0	2,612	0	0	4.000	4.060	MS	61,333	240,000	06/10/2011	03/29/2021
806854	AB	1		F	1	.1FE	4,087,500	97.664	3,906,560	4,000,000	4,072,034	0	(8,488)	0	0	3.300	3.028	MS	39,233	132,000	03/30/2012	09/14/2021
822582	AX	0		F		.1FE	997,900	97.312	973,120	1,000,000	997,969	0	69	0	0	3.400	3.425	FA	13,128	0	08/07/2013	08/12/2023
82929R	AC	0		F		.1FE	9,918,300	127.128	12,712,800	10,000,000	9,932,829	0	1,750	0	0	7.375	7.443	JD	61,458	737,500	06/07/2002	12/01/2031
833636	AC	7		F		.2FE	4,987,300	108.149	5,407,450	5,000,000	4,996,432	0	1,413	0	0	6.125	6.159	AO	64,653	306,250	03/30/2006	04/15/2016
83363R	AA	5		R	2	.2FE	5,757,500	96.013	5,527,948	5,757,500	5,757,500	0	0	0	0	6.223	6.223	JD	15,924	358,289	12/17/2003	12/15/2026
83368R	AA	0		F		.1FE	2,999,670	109.806	3,294,180	3,000,000	2,999,747	0	30	0	0	5.200	5.201	AO	31,633	156,000	04/12/2011	04/15/2021
83545*	AB	4		F		.2	1,000,000	109.579	1,095,790	1,000,000	1,000,000	0	0	0	0	5.730	5.730	JJ	26,899	57,300	01/12/2010	01/12/2020
853250	AA	6		F		.1FE	93,142	127.058	95,294	75,000	89,790	0	(465)	0	0	8.000	6.140	MN	517	6,000	11/30/2004	05/30/2031
85771P	AN	2		R		.1FE	999,270	99.118	991,180	1,000,000	999,270	0	0	0	0	3.700	3.709	MS	5,447	0	11/05/2013	03/01/2024
873152	AC	6		R		.1FE	85,303	108.623	81,467	75,000	78,167	0	(974)	0	0	7.250	5.658	JD	453	5,438	11/30/2004	12/01/2016
87927V	AQ	1		F		.3FE	4,547,150	105.204	5,260,200	5,000,000	4,892,503	0	56,342	0	0	5.250	6.574	AO	65,625	262,500	07/11/2006	10/01/2015
87938W	AP	8		F		.2FE	998,745	106.401	1,064,010	1,000,000	999,039	0	108	0	0	5.462	5.478	FA	20,483	54,620	02/08/2011	02/16/2021
879403	AS	2		F		.1FE	2,975,527	104.683	3,140,490	3,000,000	2,996,558	0	3,038	0	0	5.500	5.612	JJ	70,583	165,000	08/23/2005	01/27/2015
87969N	AC	9		F		.1FE	4,469,490	107.340	4,830,300	4,500,000	4,475,987	0	2,484	0	0	4.800	4.883	AO	47,400	216,000	04/08/2011	10/12/2021
880334	AA	5		F	2	.2FE	36,089	102.213	36,704	35,909	35,927	0	(16)	0	0	6.124	6.028	MN	281	2,553	01/10/2005	11/15/2014
88166J	AA	1		F		.1FE	3,038,370	98.285	2,948,550	3,000,000	3,032,328	0	(3,520)	0	0	3.650	3.492	MN	15,513	109,500	03/22/2012	11/10/2021
89152U	AD	4		F		.1FE	4,062,840	108.762	4,350,480	4,000,000	4,043,745	0	(5,752)	0	0	4.450	4.255	JD	3,461	178,000	06/28/2010	06/24/2020

SCHEDULE D - PART 1

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

E10.21

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
			Code	F o r e i g n	Bond CHAR	NAIC Design- ation		Rate Used to Obtain Fair Value	Fair Value			Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
89675*	AN	7		F	2	2	3,000,000	110.000	3,300,000	3,000,000	3,000,000	0	0	0	0	6.070	6.070	AO	30,856	182,100	04/30/2010	04/30/2020
90261X	GD	8		F	1FE	1FE	2,009,780	111.425	2,228,500	2,000,000	2,006,949	0	(878)	0	0	4.875	4.813	FA	39,813	97,500	07/29/2010	08/04/2020
91020Q	AB	3		R	2FE	2FE	76,029	104.466	78,350	75,000	75,260	0	(104)	0	0	5.450	5.287	AO	863	4,088	11/30/2004	04/15/2016
91311Q	AE	5		R	2FE	2FE	10,567,824	106.339	11,484,612	10,800,000	10,697,669	0	16,952	0	0	5.375	5.592	FA	241,875	580,500	11/30/2004	02/01/2019
91911T	AM	5		C	F	2FE	3,012,728	97.813	2,905,046	2,970,000	3,006,458	0	(3,749)	0	0	4.375	4.193	JJ	61,359	129,937	03/29/2012	01/11/2022
91911T	AM	5		F	2FE	2FE	30,432	97.813	29,344	30,000	30,368	0	(38)	0	0	4.375	4.193	JJ	620	1,313	03/29/2012	01/11/2022
92852T	AE	2		F	2FE	2FE	2,989,860	97.553	2,926,590	3,000,000	2,991,284	0	840	0	0	4.750	4.793	AO	31,271	142,500	04/03/2012	04/12/2022
92857W	AE	0		C	R	1FE	68,701	110.130	81,772	74,250	71,942	0	438	0	0	4.625	5.407	JJ	1,583	3,434	11/30/2004	07/15/2018
92857W	AE	0		R	1FE	1FE	694	110.130	826	750	727	0	4	0	0	4.625	5.407	JJ	16	35	11/30/2004	07/15/2018
928670	AB	4		F	1FE	1FE	4,066,480	103.436	4,137,440	4,000,000	4,046,582	0	(6,186)	0	0	4.000	3.797	FA	61,778	160,000	06/30/2011	08/12/2020
92979@	AC	6		F	2	2	2,000,000	94.778	1,895,560	2,000,000	2,000,000	0	0	0	0	4.180	4.180	AO	15,791	41,800	04/23/2013	04/23/2023
947075	AD	9		F	2FE	2FE	1,989,240	112.764	2,255,280	2,000,000	1,994,657	0	1,086	0	0	6.000	6.073	MS	35,333	120,000	03/19/2008	03/15/2018
964152	AA	0		F	2FE	2FE	1,994,300	108.254	2,165,080	2,000,000	1,997,767	0	607	0	0	6.375	6.414	MS	35,771	127,500	03/14/2007	03/20/2017
980888	AF	8		F	1FE	1FE	3,994,290	104.243	4,169,720	4,000,000	3,995,597	0	499	0	0	4.550	4.568	AO	39,939	182,000	04/06/2011	04/12/2021
98372P	AF	5		R	2FE	2FE	1,988,640	102.879	2,057,580	2,000,000	1,999,009	0	1,354	0	0	5.250	5.323	MS	30,917	105,000	08/18/2004	09/15/2014
98372P	AG	3		F	2FE	2FE	1,581,975	114.542	1,718,130	1,500,000	1,556,454	0	(3,618)	0	0	6.375	5.901	MN	12,219	95,625	03/03/2005	11/15/2024
D5861#	AA	7		F	2	2	1,000,000	110.000	1,100,000	1,000,000	1,000,000	0	0	0	0	6.125	6.125	JJ	25,691	61,250	07/30/2012	07/30/2019
D6574*	AB	5		F	2	2	1,000,000	98.236	982,360	1,000,000	1,000,000	0	0	0	0	3.980	3.980	FA	15,036	39,800	08/15/2012	08/15/2022
F5309#	AC	1		F	2	2	2,000,000	106.834	2,136,688	2,000,000	2,000,000	0	0	0	0	5.180	5.180	MS	26,763	103,600	09/28/2010	09/28/2020
F6519#	AG	6		\$	F	1	1,000,000	104.737	1,047,368	1,000,000	1,000,000	0	0	0	0	4.500	4.500	JD	1,375	45,000	06/20/2012	06/20/2022
G0646#	AN	9		F	1	1	2,000,000	110.000	2,200,000	2,000,000	2,000,000	0	0	0	0	3.920	3.920	MS	20,036	78,400	03/29/2012	03/29/2024
G0754#	AD	9		F	2	2	3,000,000	108.462	3,253,860	3,000,000	3,000,000	0	0	0	0	5.640	5.640	MS	48,880	169,200	03/17/2011	03/17/2021
G1108#	AE	8		F	1	1	3,000,000	106.609	3,198,264	3,000,000	3,000,000	0	0	0	0	4.635	4.635	MS	46,350	139,050	09/01/2011	09/01/2021
G1253*	AD	7		F	2	2	2,000,000	103.451	2,069,020	2,000,000	2,000,000	0	0	0	0	6.940	6.940	FA	55,906	138,800	08/06/2009	08/06/2014
G1257*	AE	1		\$	F	2	2,000,000	98.110	1,962,200	2,000,000	2,000,000	0	0	0	0	4.460	4.460	JJ	42,370	89,200	07/10/2012	07/10/2022
G2163#	AH	1		F	2Z	2Z	2,000,000	105.767	2,115,332	2,000,000	2,002,375	0	2,375	0	0	4.970	4.951	MS	28,992	99,400	12/16/2010	12/16/2020
G2615@	AB	0		F	2	2	3,000,000	97.594	2,927,820	3,000,000	3,000,000	0	0	0	0	4.040	4.040	AO	22,220	60,600	04/25/2013	04/25/2023
G2978#	AJ	2		F	2	2	2,500,000	102.123	2,553,083	2,500,000	2,500,000	0	0	0	0	6.360	6.360	JD	7,067	159,000	06/25/2009	06/15/2014
G3157#	AB	0		F	2	2	818,182	106.671	872,763	818,182	818,182	0	0	0	0	4.600	4.600	JD	1,464	37,636	12/17/2010	12/17/2022
G3651@	AA	5		F	6	6	360,471	14.344	360,471	2,513,102	360,471	0	0	0	0	0.000	42.864	MJSD	0	3,106	12/02/2011	12/02/2016
G3652@	AA	4		F	4	4	1,487,099	103.093	1,533,095	1,487,099	1,487,099	0	0	0	0	8.553	8.553	MJSD	10,246	127,192	12/02/2011	12/02/2016
G4622#	AB	5		F	1	1	4,000,000	109.664	4,386,544	4,000,000	4,000,000	0	0	0	0	5.230	5.230	JJ	95,883	209,200	08/25/2010	07/16/2025
G4939@	AA	7		F	2	2	2,268,366	108.306	2,475,566	2,285,714	2,280,953	0	1,475	0	0	5.990	6.139	JD	3,423	136,914	10/06/2006	12/22/2015
G4939@	AB	5		F	2	2	2,000,000	108.557	2,171,140	2,000,000	2,000,000	0	0	0	0	6.120	6.120	JD	3,060	122,400	12/22/2005	12/22/2015
G6177#	AA	1		F	2	2	1,571,429	110.000	1,728,571	1,571,429	1,571,429	0	0	0	0	5.940	5.940	MN	9,853	93,343	05/23/2007	05/23/2017
G7866#	AD	9		F	2	2	1,000,000	110.000	1,100,000	1,000,000	1,000,000	0	0	0	0	5.150	5.150	MS	15,736	51,500	03/11/2010	03/11/2017
G9224*	AE	4		F	2	2	1,000,000	106.635	1,066,350	1,000,000	1,000,000	0	0	0	0	5.250	5.250	MS	16,625	52,500	09/07/2010	09/07/2020
G9224*	AF	1		F	2	2	3,000,000	97.193	2,915,790	3,000,000	3,000,000	0	0	0	0	4.480	4.480	MS	35,840	0	09/25/2013	09/25/2023
G9284#	AY	3		F	2	2	3,000,000	108.533	3,255,990	3,000,000	3,000,000	0	0	0	0	5.740	5.740	JJ	73,185	172,200	07/28/2011	07/28/2021
K2162@	AA	4		\$	F	2	1,000,000	103.612	1,036,122	1,000,000	1,000,000	0	0	0	0	4.940	4.940	JD	2,470	49,400	06/13/2012	06/13/2022
K2162@	AB	2		\$	F	2	1,000,000	104.660	1,046,599	1,000,000	1,000,000	0	0	0	0	5.090	5.090	JD	2,545	50,900	06/13/2012	06/13/2024
K3752#	AE	8		F	2	2	2,000,000	110.000	2,200,000	2,000,000	2,000,000	0	0	0	0	6.000	6.000	JD	667	120,000	06/29/2010	06/29/2020

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	g n	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date		
N1492@ AC 0		BOSKALIS FINANCE BV GUARANTEED SNR UNSEC.....	.....	F	.....	2	.....	1,000,000	110.144	1,101,442	1,000,000	1,000,000	0	0	0	0	5.860	5.860	JJ.....	25,882	58,600	07/22/2010	07/22/2022	
N3386# AG 4		FUGRO N.V. SERIES C.....	.....	F	.....	2	.....	1,000,000	103.680	1,036,800	1,000,000	1,000,000	0	0	0	0	4.880	4.880	FA.....	18,164	48,800	08/17/2011	08/17/2023	
N4281@ BW 4		KONINKLIJKE VOPAK N.V. SENIOR NOTES SERI.....	.....	F	.....	2	.....	2,000,000	90.343	1,806,860	2,000,000	2,000,000	0	0	0	0	4.140	4.140	JD.....	2,760	82,800	12/19/2012	06/19/2027	
N4281@ BX 2		KONINKLIJKE VOPAK N.V. SNR SUBORDINATED.....	.....	F	.....	3	.....	2,000,000	101.365	2,027,300	2,000,000	2,000,000	0	0	0	0	5.050	5.050	JD.....	3,367	101,000	12/19/2012	12/19/2019	
N4282* AE 6		KONINKLIJKE FRIESLANDCAMPINA SENIOR NOTE.....	.....	F	.....	2	.....	3,000,000	98.308	2,949,240	3,000,000	3,000,000	0	0	0	0	4.010	4.010	FA.....	40,434	120,300	08/30/2012	08/30/2022	
N6704@ AP 4		OILTANKING FINANCE BV.....	.....	F	.....	2	.....	3,000,000	95.690	2,870,700	3,000,000	3,000,000	0	0	0	0	4.940	4.940	AO.....	27,993	148,200	10/23/2012	10/23/2032	
N8783# AD 9		TRAFIGURA BEHEER BV SERIES A.....	.....	F	.....	2	.....	1,000,000	108.680	1,086,800	1,000,000	1,000,000	0	0	0	0	5.800	5.800	AO.....	13,533	58,000	04/07/2011	04/07/2016	
N8783# AE 7		TRAFIGURA BEHEER BV SERIES B.....	.....	F	.....	2	.....	2,000,000	110.000	2,200,000	2,000,000	2,000,000	0	0	0	0	6.500	6.500	AO.....	30,333	130,000	04/07/2011	04/07/2018	
N9146# AC 1		VAN OORD FINANCE BV SERIES G.....	.....	F	.....	2	.....	3,000,000	106.747	3,202,404	3,000,000	3,000,000	0	0	0	0	5.530	5.530	AO.....	32,719	165,900	04/20/2011	04/20/2023	
P7077@ AF 1		NASSAU AIRPORT DEVELOPMENT CO.....	.....	F	.....	2	.....	3,000,000	110.000	3,300,000	3,000,000	3,000,000	0	0	0	0	7.000	7.062	MJSD.....	583	210,000	11/30/2010	11/30/2033	
Q0455# AF 5		APT PIPELINES LTD AUSTRALIAN PIPELINE LT.....	.....	F	.....	2	.....	2,000,000	109.959	2,199,186	2,000,000	2,000,000	0	0	0	0	5.890	5.890	MN.....	15,052	117,800	05/15/2007	05/15/2017	
Q0832* AB 2		AUSTRALIA PACIFIC AIRPORTS PTY SR SECURE.....	.....	F	.....	1	.....	2,000,000	106.946	2,138,920	2,000,000	2,000,000	0	0	0	0	4.470	4.470	MS.....	26,323	89,400	09/15/2011	09/15/2021	
Q1629# AB 3		BRISBANE AIRPORT CORP PTY LTD SERIES B.....	.....	F	.....	2	.....	1,000,000	107.302	1,073,020	1,000,000	1,000,000	0	0	0	0	5.340	5.340	JJ.....	24,772	53,400	04/20/2011	07/14/2023	
Q1798# AB 8		BROADCAST AUSTRALIA FINANCE.....	.....	F	.....	2	.....	4,000,000	101.068	4,042,720	4,000,000	4,000,000	0	0	0	0	4.350	4.350	JD.....	7,733	174,000	12/15/2010	12/15/2020	
Q2107# AH 9		CONTACT ENERGY LTD SR NOTES SERIES B.....	.....	F	.....	2	.....	3,500,000	96.339	3,371,865	3,500,000	3,500,000	0	0	0	0	4.090	4.090	JD.....	40,559	0	09/19/2013	12/19/2023	
Q2759# AP 2		CONSOLIDATED PRESS FINANCE LTD SERIES N.....	.....	F	.....	2FE	.....	2,500,000	109.595	2,739,873	2,500,000	2,500,000	0	0	0	0	5.720	5.720	JD.....	8,739	143,000	06/09/2005	06/09/2017	
Q3079# AA 6		DBCT FINANCE PTY LIMITED SERIES A.....	.....	F	.....	2	.....	2,000,000	109.798	2,195,960	2,000,000	2,000,000	0	0	0	0	5.230	5.230	AO.....	18,305	104,600	04/28/2011	04/28/2020	
Q3629# AD 5		ETSA UTILITIES FINANCE PTY LTD.....	.....	F	.....	1	.....	2,000,000	110.000	2,200,000	2,000,000	2,000,000	0	0	0	0	5.890	5.890	MS.....	34,358	117,800	09/16/2009	09/16/2016	
Q3946* AC 7		FOXTEL MANAGEMENT PTY LIMITED SERIES C.....	.....	F	.....	2FE	.....	1,000,000	113.153	1,131,527	1,000,000	1,000,000	0	0	0	0	6.200	6.200	MS.....	16,706	62,000	09/24/2009	09/24/2019	
Q5516* AB 4		LEIGHTON FINANCE (USA) PTY LTD GURANTD S.....	.....	F	.....	2	.....	1,000,000	108.784	1,087,840	1,000,000	1,000,000	0	0	0	0	5.220	5.220	JJ.....	23,200	52,200	07/21/2010	07/21/2017	
Q5516* AC 2		LEIGHTON FINANCE (USA) PTY LTD GURANTD S.....	.....	F	.....	2	.....	1,000,000	109.841	1,098,410	1,000,000	1,000,000	0	0	0	0	5.780	5.780	JJ.....	25,689	57,800	07/21/2010	07/21/2020	
Q6077# AA 1		MIGHTY RIVER POWER LIMITED.....	.....	F	.....	2	.....	5,000,000	104.577	5,228,850	5,000,000	5,000,000	0	0	0	0	4.250	4.250	JD.....	13,576	212,500	12/08/2010	12/08/2020	
Q6270# AE 8		MURRAY GOULBURN CO-OP LTD SERIES C.....	.....	F	.....	2	.....	2,000,000	110.000	2,200,000	2,000,000	2,000,000	0	0	0	0	5.810	5.810	AO.....	20,658	116,200	10/27/2009	10/27/2019	
Q6634@ AB 7		NEWCASTLE COAL INFRASTRUCTURE GROUP PTY.....	.....	F	.....	2FE	.....	3,000,000	98.831	2,964,915	3,000,000	3,000,000	0	0	0	0	4.720	4.720	JD.....	6,687	141,993	12/13/2012	12/14/2022	
Q7397# AM 6		PRATT FINANCE PTY LTD GUAR SERIES A.....	.....	F	.....	2FE	.....	3,000,000	105.283	3,158,481	3,000,000	3,000,000	0	0	0	0	5.320	5.320	JJ.....	74,480	159,600	07/13/2011	07/13/2023	
Q9103# AC 9		TOLL FINANCE PTY LTD.....	.....	F	.....	2	.....	1,000,000	101.005	1,010,050	1,000,000	1,000,000	0	0	0	0	4.340	4.340	JD.....	2,893	43,400	12/07/2010	12/07/2020	
Q9749# AF 2		WES TRAC PTY LTD SERIES A.....	.....	F	.....	2FE	.....	1,000,000	104.252	1,042,521	1,000,000	1,000,000	0	0	0	0	5.190	5.190	JD.....	3,460	51,900	06/07/2011	06/07/2023	
Q9749# AG 0		WES TRAC PTY LTD SERIES B.....	.....	F	.....	2FE	.....	2,000,000	104.285	2,085,698	2,000,000	2,000,000	0	0	0	0	5.190	5.190	JJ.....	50,170	103,800	07/07/2011	07/07/2023	
R8047# AA 3		SOLVEIG GAS NORWAY AS.....	\$.....	F	.....	2	1FE	2,000,000	94.259	1,885,188	2,000,000	2,000,000	0	0	0	0	4.000	4.000	JD.....	222	80,000	06/27/2012	12/27/2027	
W2469* AC 9		ELEKTA AB SERIES B.....	.....	F	.....	2FE	.....	1,000,000	105.584	1,055,840	1,000,000	1,000,000	0	0	0	0	5.110	5.110	MN.....	8,091	51,100	05/04/2011	05/04/2021	
X4761* AB 1		LANDSBANKI ISLANDS HF.....	.....	F	.....	6*	.....	325,000	6.500	325,000	5,000,000	325,000	0	0	0	0	5.740	92.065	MS.....	0	0	03/30/2006	12/31/2013	
X5152* AD 1		MJ MAILLIS SA PACKAGING SYSTEM SENIOR C.....	.....	F	.....	2	.....	158,946	83.000	1,012,094	1,219,390	158,946	0	0	93,787	0	7.000	53.248	AO.....	19,680	82,146	10/10/2013	10/06/2016	
X5152* AJ 8		MJ MAILLIS SA PACKAGING SYSTEM CONVERTIB.....	.....	F	.....	5	.....	107,075	12.292	107,075	871,119	107,075	0	0	93,321	0	0.000	41.103	AO.....	0	82,033	10/10/2013	10/06/2016	
Y3915# AA 5		INDIAN RAIL FINANCE CORP.....	.....	F	.....	2	.....	1,000,000	110.000	1,100,000	1,000,000	1,000,000	0	0	0	0	5.940	5.940	MS.....	15,510	59,400	03/27/2007	03/27/2017	
Y3915@ AA 7		INDIAN OIL CORPORATION LIMITED.....	.....	F	.....	2Z	.....	3,000,000	109.818	3,294,531	3,000,000	3,000,000	0	0	0	0	6.120	6.119	FA.....	76,500	183,600	07/02/2007	08/01/2018	
3299999.		Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations.....	.....				.....	1,526,015,122	XXX.....	1,637,647,183	1,526,541,424	1,519,255,444	0	(831,367)	399,673	0	...XXX.....	...XXX.....	...XXX...	20,540,811	84,347,254	XXX.....	XXX.....	
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																								
000780 LC 8		ABN AMRO MORTGAGE GROUP 2003-9 A1.....		..		2	1FM		124,620	99.508	123,160	123,769	123,760	0	(103)	0	0	4.500	4.340	MON...	464	5,569	10/14/2009	08/25/2018
008414 AA 2		AGATE BAY MORTGAGE LOAN TRUST 2013-1 A1.....		..		2	1FM		1,870,071	96.009	1,876,973	1,954,991	1,871,010	0	939	0	0	3.500	3.889	MON...	1,140	22,808	08/21/2013	07/25/2043
02640C AF 2		AMERICAN GENERAL MORTG LOAN TR 2009-1 A6.....		..		2	1FM		545,157	99.723	554,742	556,283	553,523	0	2,414	0	0	5.750	6.329	MON...	2,666	31,986	06/24/2010	09/25/2048
02640F AG 3		AMERICAN GEN MRTGE LOAN TR 2010-1A A4.....	.....	..	.....	2	1FM	.....	2,020,000															

E10.22

SCHEDULE D - PART 1

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

E10.23

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
			Code	F o r e i g n	Bond CHAR			Rate Used to Obtain Fair Value	Fair Value			Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
03072S	P9	0			2	1FM	1,900,000	93.274	1,772,206	1,900,000	1,900,000	0	0	0	0	5.818	5.839	MON...	9,212	93,736	10/21/2005	11/25/2035
04542B	MS	8			2	1FM	1,466,403	102.514	1,523,261	1,485,906	1,473,634	0	2,868	0	0	5.010	5.300	MON...	6,204	74,067	05/12/2011	06/25/2035
05949A	EC	0			2	1FM	2,719,134	100.336	2,755,394	2,746,167	2,734,937	0	382	0	0	5.500	5.648	MON...	12,587	151,039	09/28/2004	05/25/2034
05955P	AJ	7			2	1FM	31,531	99.863	31,766	31,810	31,694	0	55	0	0	5.000	5.198	MON...	133	1,588	11/18/2009	06/26/2021
05955Q	AE	6			2	1FM	403,216	103.697	416,042	401,210	400,643	0	(939)	0	0	5.500	5.359	MON...	1,839	22,067	12/08/2009	02/26/2020
073914	VK	6			2	1FM	291,724	103.562	313,073	302,305	296,413	0	1,288	0	0	3.145	3.648	MON...	792	9,967	12/04/2009	10/25/2025
12642M	AQ	3			2	1FM	561,274	102.273	567,647	555,030	555,009	0	(1,164)	0	0	6.500	6.031	MON...	3,006	37,798	11/05/2009	05/27/2037
126673	ZS	4			2	1FM	1,281,126	103.911	1,360,134	1,308,941	1,297,855	0	6,936	0	0	5.308	6.283	MON...	5,790	69,479	05/07/2012	08/25/2035
12667F	R5	6			2	1FM	2,490,435	84.512	2,535,360	3,000,000	2,512,033	0	29,837	181,827	0	5.500	8.444	MON...	13,750	165,877	01/05/2005	02/25/2035
12667F	VF	9			2	1FM	2,984,496	98.281	3,275,023	3,332,305	3,118,582	0	81,376	0	0	6.500	8.041	MON...	18,050	217,892	08/13/2008	10/25/2034
12667F	Y3	3			2	1FM	902,826	86.867	868,670	1,000,000	902,826	0	0	7,020	0	5.500	7.006	MON...	4,583	55,269	02/24/2005	03/25/2035
12667F	YF	6			2	2FM	4,946,289	100.365	5,018,250	5,000,000	4,967,287	0	7,785	0	0	5.500	5.641	MON...	22,917	275,805	01/04/2005	01/25/2035
12668A	MN	2			2	1FM	2,914,176	86.574	3,098,267	3,578,750	3,008,666	0	57,937	0	0	5.500	8.747	MON...	16,403	127,825	03/07/2006	11/25/2035
12669A	CV	8			2	3FM	488,983	93.691	488,027	520,890	514,174	0	4,934	0	0	5.500	7.449	MON...	2,387	28,781	10/28/2010	10/25/2035
12669E	S2	3			2	1FM	1,535,521	99.855	1,609,692	1,612,030	1,600,756	0	2,254	0	0	5.000	5.618	MON...	6,717	80,852	01/02/2004	10/25/2033
12669F	C7	6			2	1FM	179,742	99.861	185,043	185,301	184,292	0	431	0	0	5.000	5.417	MON...	772	9,304	12/03/2004	07/25/2034
12669G	C8	2			2	1FM	1,278,822	95.964	1,256,656	1,309,507	1,278,822	0	2,509	14,005	0	5.500	6.541	MON...	6,002	72,197	07/21/2005	06/25/2035
12669G	EZ	0			2	1FM	780,007	101.091	800,246	791,609	786,785	0	1,091	0	0	5.500	5.840	MON...	3,628	43,657	12/01/2004	08/25/2033
152314	MV	9			2	1FM	500,000	99.009	495,045	500,000	500,000	0	0	0	0	5.310	5.343	MON...	443	26,550	03/22/2005	03/25/2035
152314	PH	7			2	1FM	303,861	99.645	302,782	303,861	302,779	0	(120)	0	0	5.590	5.541	MON...	1,415	16,986	10/05/2005	11/25/2035
16165T	AJ	2			2	1FM	1,591,626	101.822	1,929,316	1,894,793	1,731,763	0	18,893	0	0	5.500	8.008	MON...	8,684	104,204	08/28/2008	02/25/2035
172973	2R	9			2	1FM	2,781,929	98.277	2,863,589	2,913,793	2,781,929	0	0	0	0	5.625	6.583	MON...	13,658	163,860	02/08/2006	09/25/2035
172973	5F	2			2	1FM	208,510	97.473	207,256	212,629	210,536	0	230	0	0	5.000	5.402	MON...	886	10,631	06/14/2010	02/25/2021
17309N	AD	3			2	1FM	1,383,294	98.731	1,509,105	1,528,501	1,479,027	0	40,660	0	0	5.939	8.396	MON...	7,565	90,778	06/02/2010	07/25/2036
17312D	AC	2			2	1FM	853,301	100.204	859,339	857,589	853,701	0	121	0	0	6.000	6.099	MON...	4,288	51,395	04/15/2011	09/25/2037
21075W	BF	1			2	5FM	206,513	103.869	214,738	206,739	206,739	0	0	0	0	8.100	8.216	MON...	1,395	16,746	05/23/1995	08/15/2025
22541N	SZ	8			2	1FM	157,508	99.783	154,845	155,182	155,436	0	(247)	0	0	5.000	4.658	MON...	647	7,759	10/28/2009	05/25/2018
22541Q	VG	4			2	1FM	3,284,245	100.785	3,354,314	3,328,188	3,292,280	0	(12,170)	0	0	5.500	5.654	MON...	15,254	183,050	01/03/2006	10/25/2033
225458	AY	4			2	1FM	2,948,717	97.866	2,935,980	3,000,000	2,948,717	0	0	0	0	5.500	5.815	MON...	13,750	165,000	03/04/2005	02/25/2035
2254W0	KD	6			2	1FM	705,426	101.201	698,191	689,906	695,345	0	(2,304)	0	0	5.250	4.720	MON...	3,018	35,934	11/10/2010	10/25/2019
22943Y	UB	3			2	1FM	885,869	99.543	908,508	912,679	889,096	0	908	0	0	2.782	3.009	MON...	2,116	26,368	02/11/2010	08/27/2037
29977J	AB	2			2	1FM	1,833,598	90.031	1,641,046	1,822,767	1,830,083	0	(3,515)	0	0	2.500	2.233	MON...	3,797	34,177	03/26/2013	03/25/2043
29977K	AA	1			2	1FM	2,811,855	99.187	2,811,872	2,834,931	2,816,024	0	4,170	0	0	3.000	3.506	MON...	1,417	49,611	06/04/2013	06/25/2043
32051D	3U	4			2	1FM	288,103	99.802	298,106	298,697	297,561	0	753	0	0	5.250	5.776	MON...	1,307	15,682	01/10/2005	09/25/2034
32051D	X5	6			2	1FM	920,613	100.401	933,641	929,912	926,136	0	1,734	0	0	5.500	5.652	MON...	4,262	51,145	11/15/2004	05/25/2034
36157R	D9	3			2	1FM	788,657	98.750	914,940	926,522	820,351	0	8,023	0	0	6.705	8.946	MON...	5,177	62,123	04/16/2010	05/25/2029
36185N	5V	8			2	1FM	2,545,513	100.688	2,621,289	2,603,377	2,571,912	0	1,868	0	0	5.500	5.762	MON...	11,932	143,186	01/03/2005	02/25/2035
40432B	AA	7			2	1FM	321,808	98.502	348,333	353,630	337,233	0	(1,400)	0	0	5.500	7.374	MON...	1,621	19,450	06/15/2010	09/25/2037
437185	AC	5			2	1FM	457,256	99.634	497,905	499,734	492,840	0	5,268	0	0	5.790	8.468	MON...	2,411	28,935	07/26/2010	02/25/2036
45254T	PM	0			2	1FM	824,698	102.025	855,840	838,853	827,923	0	2,945	0	0	4.417	4.665	MON...	3,088	37,946	04/14/2011	08/25/2034
45660N	QC	2			2	1FM	185,695	100.615	212,311	211,014	207,442	0	1,106	0	0	4.750	7.364	MON...	835	10,023	10/01/2008	06/25/2033
45660N	QF	5			2	1FM	6,905,937	102.850	7,199,500	7,000,000	6,933,440	0	(2,042)	0	0	5.500	5.647	MON...	32,083	385,000	05/06/2003	06/25/2033

SCHEDULE D - PART 1

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

1	2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates		
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22	
	CUSIP Identification			Code	F o r e i g n	Bond CHAR			NAIC Designation	Rate Used to Obtain Fair Value			Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
94982W	BB	9	WELLS FARGO MB TRST 2005-9 2A8.....	.....	..	.....2	1FM	2,990,187	93.940	2,957,796	3,148,601	3,083,561	0	4,307	0	0	5.500	6.171	MON.....	14,431	173,045	02/23/2006	10/25/2035	
94984F	AV	1	WELLS FARGO MBS 2006-11 A20.....	.....	..	.....2	3FM	2,285,546	90.437	2,181,324	2,411,982	2,285,546	0	29,734	16,224	0	6.000	8.508	MON.....	12,060	72,704	09/27/2006	09/25/2036	
3399999	Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities.....								167,380,634	XXX.....	170,057,941	173,822,624	169,127,557	0	573,153	322,892	0	XXX.....	XXX.....	XXX.....	747,890	8,824,594	XXX.....	XXX.....

Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities

05955R	AA	2			..	2	1FM	977,586	109,0441,009,827	926,073	973,480	0	(1,329)	0	0	5.204	4.761	MON...	4,016	48,193	10/27/2010	01/25/2042
12646W	AH	7			..	2	1FM	1,948,866	92,7381,777,819	1,917,040	1,942,810	0	(6,056)	0	0	3.000	2.465	MON...	4,793	38,341	04/17/2013	04/25/2043
17321L	AA	7			..	2	1FM	2,424,466	97,2412,406,651	2,474,932	2,424,884	0	418	0	0	3.500	3.778	MON...	1,444	14,437	11/01/2013	10/25/2043
30261X	AA	6			..	2	1FM	2,894,063	104,9913,149,730	3,000,000	2,916,811	0	12,135	0	0	5.192	5.697	MON...	12,981	157,070	04/07/2011	09/25/2045
30262B	AL	9			..	2	1FM	1,782,346	100,0232,000,460	2,000,000	1,830,776	0	18,405	0	0	4.421	5.919	MON...	7,368	89,655	03/21/2011	12/25/2048
30290D	AN	7			..	2	1FM	956,974	101,4041,014,040	1,000,000	967,820	0	5,912	0	0	4.023	4.681	MON...	3,353	40,811	02/15/2012	11/25/2044
36198E	AD	7			..	2	1FM	2,524,917	100,4972,512,425	2,500,000	2,524,178	0	(738)	0	0	3.871	3.763	MON...	5,645	40,323	07/17/2013	07/10/2046
92938C	AD	9			..	2	1FM	2,059,846	102,4462,048,920	2,000,000	2,057,919	0	(1,927)	0	0	4.153	3.801	MON...	6,922	27,687	08/06/2013	08/15/2046
3499999	Industrial & Miscellaneous - Commercial Mortgage-Backed Securities							15,569,064	XXX15,919,872	15,818,045	15,638,678	0	26,820	0	0	XXX	XXX	XXX	46,522	456,517	XXX	XXX

Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities

00213R	AB	9			..	2	1FE	1,498,821	94,6971,420,455	1,500,000	1,498,874	0	51	0	0	3.810	3.850	MON...	2,540	56,833	12/06/2012	12/15/2042
00442Q	AG	3			..	2	3AM	474,496	100,138449,847	449,227	456,183	0	(3,807)	0	0	6.500	5.051	MON...	2,433	29,200	10/12/2010	08/15/2030
009325	AD	3			..	2	3AM	174,627	103,000197,114	191,372	191,372	0	2,431	0	0	6.455	11.448	MS...	3,466	12,353	07/23/2009	09/20/2022
02005A	CW	6			..	2	1FE	2,007,266	99,0581,981,160	2,000,000	2,005,770	0	(1,496)	0	0	1.540	1.464	MON...	1,369	30,800	12/28/2012	09/15/2019
03064J	AE	5			..	2	1FE	1,249,607	99,0951,238,688	1,250,000	1,249,682	0	75	0	0	1.790	1.806	MON...	1,430	14,730	04/03/2013	03/08/2019
03064N	AF	3			..	2	1FE	2,499,863	101,9542,548,850	2,500,000	2,499,969	0	36	0	0	3.190	3.213	MON...	5,095	79,750	04/06/2011	10/12/2016
03064Y	AD	4			..	2	1FE	999,748	99,068990,680	1,000,000	999,827	0	79	0	0	1.070	1.081	MON...	684	9,333	01/15/2013	03/08/2018
05377R	BA	1			..	2	2AM	1,499,975	104,0781,561,170	1,500,000	1,499,981	0	5	0	0	3.887	3.919	MON...	1,782	58,305	03/15/2012	05/20/2018
05463S	AA	5			..	2	1FE	55,978	100,03557,487	57,467	57,375	0	819	0	0	1.250	4.336	MON...	22	718	03/21/2012	03/20/2015
05606T	AA	1			E	2	1FE	1,173,103	103,8291,218,954	1,174,001	1,172,187	0	(364)	0	0	5.100	5.122	MON...	4,823	59,874	12/14/2010	03/02/2026
05606U	AA	8			..	2	1FE	763,365	98,694753,400	763,369	763,366	0	1	0	0	2.660	2.675	MON...	1,636	20,306	09/06/2012	12/02/2027
123168	AA	4			..	2	1FE	387,369	99,531386,464	388,285	387,184	0	(63)	0	0	5.000	5.000	MON...	1,618	19,414	03/04/2011	09/25/2018
1248P8	AD	1			..	2	1FE	1,344,350	103,2351,315,488	1,274,266	1,284,531	0	(42,839)	0	0	5.912	3.787	MON...	6,278	76,582	08/26/2011	10/25/2036
1248P8	AH	2			..	2	1FE	2,020,000	92,7201,854,400	2,000,000	2,011,763	0	8,592	0	0	5.606	5.489	MON...	9,343	115,151	06/01/2010	10/25/2036
12502Y	AP	8			..	2	1FE	2,000,000	100,0002,000,000	2,000,000	2,000,000	0	0	0	0	4.750	4.754	MON...	5,542	95,000	07/06/2012	07/11/2022
12558B	AE	6			..	2	1FE	1,999,925	100,1022,002,040	2,000,000	1,999,962	0	23	0	0	2.550	2.565	MON...	1,558	51,000	04/19/2012	09/20/2016
12558B	AF	3			..	2	1FE	2,880,289	100,4582,894,195	2,881,000	2,880,641	0	215	0	0	4.120	4.164	MON...	3,297	118,697	04/19/2012	10/21/2019
126185	AA	5			..	2	1FE	708,114	101,122716,149	708,203	708,156	0	21	0	0	2.780	2.800	MON...	875	19,688	03/13/2012	06/17/2019
126185	AB	3			..	2	2AM	732,775	103,139755,866	732,861	732,816	0	24	0	0	5.010	5.067	MON...	1,632	36,716	03/13/2012	06/17/2019
126186	AA	3			..	2	1FE	490,479	101,158496,227	490,547	490,530	0	12	0	0	2.820	2.841	MON...	576	13,833	04/21/2011	04/16/2018
13056T	AC	6			..	2	1FE	2,487,500	98,9992,474,975	2,500,000	2,487,584	0	84	0	0	2.310	2.445	MON...	2,567	0	12/17/2013	07/15/2019
13975D	AF	2			..	2	1FE	2,999,591	101,2383,037,140	3,000,000	2,999,619	0	28	0	0	2.790	2.809	MON...	2,558	27,668	08/14/2013	10/22/2018
13975E	AE	3			..	2	1FE	999,946	99,264992,640	1,000,000	999,959	0	13	0	0	1.290	1.295	MON...	394	11,682	01/15/2013	04/20/2018
13975E	AF	0			..	2	1FE	999,898	99,448994,480	1,000,000	999,921	0	23	0	0	1.740	1.749	MON...	532	15,757	01/15/2013	10/22/2018
14041N	BX	8			..	2	1FE	842,500	104,0651,040,650	1,000,000	962,606	0	30,483	0	0	4.900	8.551	MON...	2,178	49,000	06/10/2009	12/15/2017
14366U	AB	8			..	2	1FE	208,106	100,120208,365	208,116	208,115	0	4	0	0	3.240	3.265	MON...	300	6,743	04/30/2012	03/15/2016
14366U	AC	6			..	2	2AM	1,374,765	101,1781,391,198	1,375,000	1,374,963	0	107	0	0	4.940	5.000	MON...	3,019	67,925	04/30/2012	03/15/2016

E10.25

SCHEDULE D - PART 1

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

E10.26

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
			Code	F o r e i g n	Bond CHAR	NAIC Designation		Rate Used to Obtain Fair Value	Fair Value			Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
165182	BC	9			2	1FE	2,000,000	100.775	2,015,500	2,000,000	2,000,000	0	0	0	0	2.168	2.170	MON	3,011	45,219	05/10/2012	11/07/2023
17308B	AL	2			2	1FE	2,048,125	103.132	2,062,640	2,000,000	2,006,913	0	(10,875)	0	0	5.350	4.770	FA	40,422	107,000	12/03/2009	08/15/2018
20846Q	HE	1			2	6FE	1,738,611	27.065	1,638,119	6,052,536	1,638,119	19,204	0	0	0	7.690	0.000	MON	38,787	137,997	06/13/2001	02/01/2033
22540A	AJ	7			2	1FE	2,747,401	106.878	3,251,341	3,042,105	2,956,091	0	23,579	0	0	7.600	8.867	MON	10,276	231,200	04/03/2000	06/15/2028
22540A	CP	1			2	1FE	1,507,522	101.432	1,671,158	1,647,565	1,589,308	0	(1,864)	0	0	7.025	8.030	MON	5,144	115,741	03/03/2000	03/15/2028
301655	AC	0			2	1FE	1,699,595	101.417	1,724,089	1,700,000	1,699,814	0	123	0	0	3.180	3.209	MON	2,403	54,060	02/23/2012	03/15/2017
301657	AA	0			2	1FE	1,569,967	99.850	1,567,677	1,570,032	1,569,983	0	16	0	0	1.290	1.297	MON	900	12,152	05/01/2013	10/16/2017
30291D	AB	2			2	1FE	999,733	97.660	976,348	999,742	999,733	0	0	0	0	3.080	3.100	MON	1,369	20,271	04/10/2013	04/15/2043
31331F	AL	5			2	1FE	1,000,000	118.322	1,183,220	1,000,000	1,000,000	0	0	0	0	8.060	8.062	JJ	39,404	80,600	08/21/1995	01/05/2016
32058B	AE	9			2	1FE	1,999,537	99.265	1,985,300	2,000,000	1,999,585	0	48	0	0	2.910	2.948	MON	2,587	5,173	11/06/2013	01/15/2020
33843B	AC	1			2	1FE	1,535,688	101.444	1,557,894	1,535,718	1,535,707	0	13	0	0	3.320	3.344	MON	2,266	50,977	06/26/2012	10/16/2017
33843C	AA	3			2	1FE	2,135,111	99.408	2,122,728	2,135,369	2,135,174	0	62	0	0	1.320	1.329	MON	1,253	18,556	04/10/2013	04/16/2018
34528Q	AT	1			2	1FE	1,995,938	104.159	2,083,180	2,000,000	1,998,973	0	864	0	0	4.990	5.090	MON	4,436	99,800	03/24/2010	02/15/2017
34528Q	CG	7			2	1FE	1,999,647	99.545	1,990,900	2,000,000	1,999,812	0	165	0	0	1.370	1.383	MON	1,218	24,508	01/15/2013	01/15/2018
36159J	DM	0			2	1FE	2,499,239	93.977	2,349,425	2,500,000	2,499,343	0	87	0	0	2.210	2.224	MON	2,456	55,250	10/10/2012	09/15/2022
39153V	AZ	7			2	1FE	999,928	102.993	1,029,930	1,000,000	999,955	0	10	0	0	3.380	3.406	MON	1,502	33,800	02/16/2011	02/15/2018
39153V	BF	0			2	1FE	999,925	102.940	1,029,400	1,000,000	999,942	0	11	0	0	3.000	3.020	MON	1,333	30,000	03/21/2012	11/15/2018
393505	KF	7			2	1FE	12,641	101.425	12,869	12,688	12,688	0	1	0	0	8.300	8.485	MON	47	1,053	05/10/1994	05/15/2019
393505	CX	9			2	1FE	660,817	100.691	671,680	667,070	665,339	0	295	0	0	7.000	7.207	MON	2,075	46,695	07/18/2001	02/15/2027
42710T	AA	7			2	1FE	1,385,259	100.438	1,391,326	1,385,259	1,385,259	0	0	0	0	3.320	3.343	MON	1,916	45,985	12/12/2012	12/16/2017
46616M	AA	8			2	1FE	1,086,194	104.801	1,145,502	1,093,026	1,087,668	0	964	0	0	3.820	3.929	MON	1,856	41,754	06/01/2011	12/15/2048
50187V	AF	8			2	1FE	1,499,692	100.743	1,511,145	1,500,000	1,499,710	0	18	0	0	3.460	3.496	MON	2,307	11,389	09/19/2013	09/15/2021
53688Q	AA	8			2	2AM	552,816	102.544	570,445	556,292	555,446	0	1,415	0	0	5.270	5.852	JAJO	5,375	29,317	01/06/2012	10/25/2032
55264T	CN	9			2	1FE	3,429,731	100.749	3,823,425	3,795,000	3,776,714	0	85,357	0	0	4.450	6.913	MON	7,506	168,878	06/02/2009	08/15/2016
55313U	AD	1			2	1FE	1,662,489	102.348	1,701,845	1,662,802	1,662,735	0	37	0	0	3.510	3.540	MON	2,594	58,364	12/02/2009	01/15/2030
57164X	AA	7			2	1FE	354,381	102.886	364,613	354,386	354,384	0	1	0	0	4.809	4.858	MON	521	17,042	10/16/2009	07/20/2031
57165A	AA	6			2	1FE	1,332,185	101.650	1,354,354	1,332,369	1,332,239	0	38	0	0	2.510	2.526	MON	1,022	33,442	06/20/2012	05/20/2030
57165A	AB	4			2	2AM	1,332,275	102.205	1,361,748	1,332,369	1,332,305	0	18	0	0	3.500	3.527	MON	1,425	46,633	06/20/2012	05/20/2030
59549N	AD	5			2	1AM	642,884	104.490	707,105	676,720	655,228	0	2,918	0	0	7.790	8.973	JAJO	13,179	52,717	06/09/2010	07/01/2035
59549W	AA	1			2	1AM	1,379,296	106.580	1,551,508	1,455,722	1,400,541	0	5,920	0	0	4.864	5.858	MON	3,147	70,806	04/22/2010	07/15/2038
59560U	AA	9			2	3AM	1,204,006	109.712	1,290,885	1,176,613	1,199,685	0	(1,637)	0	0	6.005	5.670	MON	5,888	70,656	04/19/2011	08/15/2037
59560W	AC	1			2	1FM	1,623,056	104.344	1,695,910	1,625,307	1,622,869	0	(50)	0	0	5.250	5.299	MON	7,111	85,329	11/12/2010	12/15/2045
685049	AA	6			2	1FE	1,031,534	102.672	1,059,157	1,031,593	1,031,549	0	9	0	0	3.450	3.477	MON	2,076	35,590	02/29/2012	03/10/2027
685049	AB	4			2	2AM	773,546	102.136	790,221	773,695	773,585	0	22	0	0	4.870	4.926	MON	2,198	37,679	02/29/2012	03/10/2027
68619A	BK	2			2	1FE	1,638,000	104.978	1,679,648	1,600,000	1,629,575	0	(2,950)	0	0	5.410	5.016	MON	7,213	86,560	02/11/2011	06/15/2036
69138V	AB	7			2	1FE	1,999,912	100.000	2,000,000	2,000,000	1,999,950	0	1	0	0	4.969	5.000	FMAN	16,563	99,380	03/25/2011	05/01/2036
69144X	AA	7			2	1FE	838,159	100.875	841,810	834,508	837,335	0	(761)	0	0	3.900	3.688	MON	1,446	32,546	12/14/2012	03/15/2017
74112V	AJ	0			2	1FE	999,900	101.147	1,011,470	1,000,000	999,944	0	29	0	0	3.250	3.275	MON	1,444	32,500	03/21/2012	07/15/2019
74112W	AG	4			2	1FE	1,999,541	96.544	1,930,880	2,000,000	1,999,628	0	87	0	0	1.740	1.753	MON	1,547	23,683	04/04/2013	05/15/2019
78392N	AC	5			2	1FE	1,999,735	99.608	1,992,160	2,000,000	1,999,822	0	87	0	0	2.090	2.105	MON	1,858	28,447	04/02/2013	07/16/2018
78446D	AB	5			2	1FE	999,992	106.572	1,065,720	1,000,000	999,998	0	0	0	0	4.370	4.410	MON	1,942	43,700	04/14/2011	04/17/2028
78446V	AB	5			2	1FE	999,985	105.209	1,052,090	1,000,000	999,989	0	2	0	0	3.830	3.861	MON	1,702	38,300	02/03/2012	01/17/2045

SCHEDULE D - PART 1

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

E10.27

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description	Code	F o r e i g n	Bond CHAR	NAIC Design- ation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
78447B	AB	8	SLM STUDENT LOAN TRUST 2012-C A2.....	.....	..	2..1FE	1,999,744	103.837	2,076,740	2,000,000	1,999,837	0	57	0	0	3.310	3.336	MON.....	2,942	66,200	05/23/2012	10/15/2046
78459T	AC	2	SNAAC AUTO RECEIVABLES TRUST 2012-1A B.....	.....	..	2..1FE	999,981	101.084	1,010,840	1,000,000	999,996	0	11	0	0	3.110	3.131	MON.....	1,382	31,100	06/06/2012	06/15/2017
78487Y	AA	1	SVO VOI MORTGAGE CORP 2010-AA A.....	.....	..	2..1FE	721,444	101.977	735,712	721,449	720,639	0	(186)	0	0	3.650	3.638	MON.....	2,194	26,333	08/23/2010	07/20/2027
78488B	AA	0	SVO VOI MORTGAGE CORP 2012-AA A.....	.....	..	2..1FE	678,886	99.428	675,082	678,966	678,904	0	8	0	0	2.000	2.011	MON.....	1,132	13,579	10/16/2012	09/20/2029
80281A	AE	9	SANTANDER DRIVE AUTO REC TRUST 2012-1 C.....	.....	..	2..1FE	2,589,708	103.327	2,676,169	2,590,000	2,589,883	0	93	0	0	3.780	3.814	MON.....	4,351	97,902	01/11/2012	11/15/2017
80282P	AE	5	SANTANDER DRIVE AUTO REC TRUST 2011-1 C.....	.....	..	2..1FE	1,499,841	101.775	1,526,625	1,500,000	1,499,964	0	40	0	0	3.110	3.134	MON.....	2,073	46,650	04/28/2011	05/16/2016
80282V	AE	2	SANTANDER DRIVE AUTO REC TR 2012-2 C.....	.....	..	2..1FE	1,499,849	102.879	1,543,185	1,500,000	1,499,933	0	53	0	0	3.200	3.225	MON.....	2,133	48,000	03/14/2012	02/15/2018
80283F	AD	8	SANTANDER DRIVE AUTO REC TRUST 2013-1 B.....	.....	..	2..1FE	999,834	99.664	996,640	1,000,000	999,893	0	59	0	0	1.160	1.169	MON.....	516	10,601	01/09/2013	01/15/2019
81783R	AA	1	SETTLEMENT FEE FINANCE LLC 2013-1A A.....	.....	..	2..1FE	2,500,000	100.000	2,500,000	2,500,000	2,500,000	0	0	0	0	3.980	3.663	JAJO.....	11,056	0	11/15/2013	01/25/2044
82651L	AA	1	SIERRA RECEIVABLES FUNDING CO 2010-1A A1.....	.....	..	2..1FE	310,663	100.173	311,258	310,721	310,695	0	7	0	0	4.480	4.526	MON.....	425	13,920	03/12/2010	07/20/2026
82651N	AA	7	SIERRA RECEIVABLES FUNDING CO 2010-3A A.....	.....	..	2..1FE	246,837	103.234	254,844	246,860	246,850	0	5	0	0	3.510	3.538	MON.....	265	8,665	10/14/2010	11/20/2025
82651P	AA	2	SIERRA RECEIVABLES FUNDING CO 2010-2A A.....	.....	..	2..1FE	362,542	100.993	366,181	362,580	362,562	0	5	0	0	3.840	3.873	MON.....	425	13,923	07/16/2010	11/15/2025
82651R	AA	8	SIERRA RECEIVABLES FUNDING CO 2011-1A A.....	.....	..	2..1FE	387,135	102.895	398,382	387,174	387,156	0	7	0	0	3.350	3.376	MON.....	396	12,970	03/16/2011	06/20/2018
82652A	AA	4	SIERRA RECEIVABLES FUNDING CO 2012-1A A.....	.....	..	2..1FE	379,787	101.958	387,304	379,866	379,818	0	15	0	0	2.840	2.862	MON.....	330	10,788	03/14/2012	11/20/2028
82667I	AD	1	SIGNAL SEC CORP MFD HSG 1998-2 A.....	.....	..	2..3AM	475,392	100.225	476,732	475,662	474,996	0	(33)	0	0	7.420	7.513	MON.....	2,941	35,300	04/30/1998	04/15/2030
82838U	AA	7	SILVERLEAF FINANCE LLC 2012-D A.....	.....	..	2..1FE	1,427,993	99.555	1,425,512	1,431,883	1,428,662	0	578	0	0	3.000	3.125	MON.....	1,909	42,956	11/09/2012	03/17/2025
82838U	AB	5	SILVERLEAF FINANCE LLC 2012-D B.....	.....	..	2..2AM	572,633	100.025	572,897	572,753	572,653	0	19	0	0	4.450	4.499	MON.....	1,133	25,488	11/09/2012	03/17/2025
82838W	AA	3	SILVERLEAF FINANCE LLC 2010-B A.....	.....	..	2..1FE	908,067	103.291	938,478	908,577	907,688	0	(126)	0	0	6.000	6.038	MON.....	4,543	54,515	12/23/2010	05/16/2022
82838W	AB	1	SILVERLEAF FINANCE LLC 2010-B B.....	.....	..	2..2AM	227,031	105.090	238,706	227,144	226,891	0	(47)	0	0	8.475	8.562	MON.....	1,604	19,251	12/23/2010	05/16/2022
84474I	AS	7	SOUTHWEST AIR 95 A4.....	.....	..	2..2AM	5,000,000	105.974	5,298,700	5,000,000	5,000,000	0	0	0	0	7.640	7.642	JJ.....	191,000	382,000	10/04/1995	01/01/2018
86365L	AB	7	STRUCTURED RECEIVABLES FINANCE 2010-B B.....	.....	..	2..1FE	3,095,625	123.556	3,706,680	3,000,000	3,090,149	0	(3,006)	0	0	7.970	7.650	MON.....	10,627	239,100	02/08/2012	08/15/2036
872162	AF	9	TAL ADVANTAGE LLC 2011-1A A.....	.....	..	2..1FE	1,770,833	99.778	1,766,902	1,770,833	1,770,833	0	0	0	0	4.600	4.644	MON.....	2,036	82,590	01/14/2011	01/20/2026
87407P	AE	0	TAL ADVANTAGE LLC 2013-2A A.....	.....	..	2..1FE	2,478,101	99.370	2,463,548	2,479,167	2,478,112	0	11	0	0	3.550	3.580	MON.....	2,689	10,512	10/31/2013	11/20/2038
88314S	AJ	3	TEXTAINER MARINE CONTAINERS 2011-1A A.....	.....	..	2..1FE	1,500,000	99.744	1,496,160	1,500,000	1,500,000	0	0	0	0	4.700	4.746	MON.....	3,133	71,283	06/17/2011	06/15/2026
88314R	AA	4	TEXTAINER MARINE CONTAINERS 2013-1A A.....	.....	..	2..1FE	970,003	100.928	984,048	975,000	970,142	0	138	0	0	3.900	4.050	MON.....	1,162	8,978	09/13/2013	09/20/2038
88641U	AE	3	TIDEWATER AUTO RECEIVABLE TRUS 2012-AA C.....	.....	..	2..1FE	999,763	100.545	1,005,450	1,000,000	999,860	0	92	0	0	2.830	2.856	MON.....	1,258	28,300	11/19/2012	10/15/2019
89656C	AA	1	TRINITY RAIL LEASING LP 2010-1A A.....	.....	..	2..1FE	1,770,848	98.036	1,736,069	1,770,848	1,770,848	0	0	0	0	5.194	5.251	MON.....	3,832	91,978	10/18/2010	10/16/2040
89678D	AA	3	TRITON CONTAINER FINANCE LLC 2012-1A A.....	.....	..	2..1FE	1,683,125	100.528	1,692,221	1,683,333	1,683,152	0	19	0	0	4.210	4.250	MON.....	3,347	70,869	05/16/2012	05/14/2027
89690E	AC	1	TRIP RAIL MASTER FUNDING LLC 2011-1A A2.....	.....	..	2..1FE	2,000,000	111.079	2,221,580	2,000,000	2,000,000	0	0	0	0	6.024	6.100	MON.....	5,355	120,480	06/29/2011	07/15/2041
949456	AA	5	WELK RESORTS LLC 2013-A A.....	.....	..	2..1FE	2,902,329	99.523	2,888,879	2,902,725	2,902,356	0	28	0	0	3.100	3.132	MON.....	3,999	4,749	11/21/2013	03/15/2029
96032T	AA	4	WESTGATE RESORTS 2012-2A A.....	.....	E	2..1FE	1,144,145	100.781	1,153,081	1,144,145	1,144,145	0	0	0	0	3.000	2.949	MON.....	2,860	34,324	09/14/2012	01/20/2025
96328U	AL	0	WHEELS SPV LLC 2012-1 B.....	.....	..	2..1FE	1,499,535	102.096	1,531,440	1,500,000	1,499,620	0	51	0	0	2.300	2.318	MON.....	1,054	34,500	04/18/2012	03/20/2021
96328U	AM	8	WHEELS SPV LLC 2012-1 C.....	.....	..	2..1FE	3,964,949	102.658	4,070,390	3,965,000	3,964,955	0	6	0	0	2.820	2.837	MON.....	3,417	111,813	04/18/2012	03/20/2021
981464	CW	8	WORLD FINANCIAL NETWORK 2012-A A.....	.....	..	1..1FE	1,999,952	103.353	2,067,060	2,000,000	1,999,959	0	4	0	0	3.140	3.161	MON.....	2,442	62,800	04/05/2012	01/17/2023
227170	AC	1	CRONOS CONTAINERS PROGRAM LTD 2012-1A A.....	.....	F	2..1FE	1,683,126	100.541	1,692,440	1,683,333	1,683,152	0	19	0	0	4.210	4.250	MON.....	2,559	70,869	05/18/2012	05/18/2027
227170	AD	9	CRONOS CONTAINERS PROGRAM LTD 2012-2A A.....	.....	F	2..1FE	874,633	99.188	867,895	875,000	874,675	0	35	0	0	3.810	3.849	MON.....	1,204	33,337	09/21/2012	09/18/2027
37952U	AA	1	SEACO CONTAINER 2012-1A A.....	.....	F	2..1FE	1,716,326	102.725	1,763,446	1,716,667	1,716,365	0	31	0	0	4.110	4.150	MON.....	2,744	70,555	07/25/2012	07/17/2027
92848E	AA	0	VITALITY RE III LTD.....	.....	F	2AM	2,000,000	102.110	2,042,200	2,000,000	2,000,000	0	0	0	0	4.110	4.131	JAJO.....	21,005	85,193	01/23/2012	01/07/2015
3599999	Industrial & Miscellaneous - Other Loan-Backed and Structured Securities.....						153,627,109	XXX.....	157,353,923	158,751,886	154,200,916	19,204	96,610	0	0	XXX.....	XXX.....	XXX.....	627,745	5,650,178	XXX.....	XXX.....
3899999	Total - Industrial & Miscellaneous (Unaffiliated).....						1,862,591,929	XXX.....	1,980,978,919	1,874,933,979	1,858,222,595	19,204	(134,784)	722,565	0	XXX.....	XXX.....	XXX.....	21,962,968	99,278,543	XXX.....	XXX.....
Hybrid Securities - Issuer Obligations																						
22303Q	AN	0	COVIDIEN INTERNATIONAL FINANCE.....																			

SCHEDULE D - PART 1

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

1	2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description			Code	F o r e i g n	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
22303Q AN 0	COVIDIEN INTERNATIONAL FINANCE.....			.....	F	1	..1FE	9,969	96.361	10,274	10,000	9,992	0	4	0	0	3.200	3.236	JD.....	253	563	05/22/2012	06/15/2022
05565A AA 1	BNP PARIBAS 144A.....			C.....	F	1	..2FE	4,047,140	102.267	4,357,597	4,261,000	4,218,521	0	26,485	0	0	5.186	5.894	JD.....	1,228	220,975	03/09/2006	06/29/2015
05565A AA 1	BNP PARIBAS 144A.....			.....	F	1	..2FE	606,929	102.267	653,486	639,000	632,630	0	3,972	0	0	5.186	5.894	JD.....	184	33,139	03/09/2006	06/29/2015
456837 AC 7	ING GROEP NV FLOATING PERPETUAL DEBT.....			C.....	F	1	..3FE	3,998,214	103.500	4,098,600	3,960,000	3,969,301	0	(4,432)	0	0	5.775	5.645	JD.....	14,610	228,690	01/25/2006	12/08/2049
456837 AC 7	ING GROEP NV FLOATING PERPETUAL DEBT.....			.....	F	1	..3FE	40,386	103.500	41,400	40,000	40,094	0	(45)	0	0	5.775	5.645	JD.....	148	2,310	01/25/2006	12/08/2049
65557A AB 3	NORDEA BANK AB 144A.....			.....	F	1	..2FE	4,713,408	102.818	5,038,082	4,900,000	4,866,879	0	23,852	0	0	5.424	5.973	AO.....	52,417	265,776	03/23/2006	04/20/2015
4299999	Hybrid Securities - Issuer Obligations.....							14,402,967	XXX.....	15,216,585	14,800,000	14,726,643	0	50,183	0	0	...XXX.....	...XXX.....	XXX...	93,913	807,170	XXX.....	XXX.....
4899999	Total - Hybrid Securities.....							14,402,967	XXX.....	15,216,585	14,800,000	14,726,643	0	50,183	0	0	...XXX.....	...XXX.....	XXX...	93,913	807,170	XXX.....	XXX.....
Totals																							
7799999	Total - Issuer Obligations.....							1,785,985,006	XXX.....	1,890,781,737	1,786,691,231	1,779,745,635	0	(826,144)	399,673	0	...XXX.....	...XXX.....	XXX...	23,205,831	93,544,287	XXX.....	XXX.....
7899999	Total - Residential Mortgage-Backed Securities.....							263,027,374	XXX.....	262,828,890	265,463,156	264,691,345	0	288,353	322,892	0	...XXX.....	...XXX.....	XXX...	1,052,484	12,144,475	XXX.....	XXX.....
7999999	Total - Commercial Mortgage-Backed Securities.....							66,571,062	XXX.....	64,768,857	64,476,608	66,576,162	0	(30,177)	176,247	0	...XXX.....	...XXX.....	XXX...	200,588	2,286,572	XXX.....	XXX.....
8099999	Total - Other Loan-Backed and Structured Securities.....							153,627,109	XXX.....	157,353,923	158,751,886	154,200,916	19,204	96,610	0	0	...XXX.....	...XXX.....	XXX...	627,745	5,650,178	XXX.....	XXX.....
8399999	Grand Total - Bonds.....							2,269,210,551	XXX.....	2,375,733,407	2,275,382,881	2,265,214,058	19,204	(471,358)	898,812	0	...XXX.....	...XXX.....	XXX...	25,086,648	113,625,512	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			
			F	O																		Rate Per Share Used to Obtain Fair Value	Fair Value	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.
CUSIP Identification				r e i g n	Number of Shares	Par Value Per Share	Rate Per Share	Book/ Adjusted Carrying Value			Actual Cost								NAIC Designation	Date Acquired		
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)																						
02005N	60	5	ALLY FINANCIAL INC 144A.....	.....	.....8.000	1,000.00	1,000.000	7,641	...955.094	7,641	8,000	0	560	0	(217)	0	0	(217)	0	P4LFE...	02/16/2012	
064058	20	9	BANK OF NEW YORK MELLON PFD 5.20%.....	.....	.....70,000.000	25.00	0.000	1,750,000	20.750	1,452,500	1,750,000	0	90,903	0	0	0	0	0	0	P2LFE...	09/12/2012	
101121	40	8	BOSTON PROPERTIES INC PFD 5.25%.....	.....	.....20,000.000	25.00	0.000	500,000	19.020	380,400	500,000	0	16,698	0	0	0	0	0	0	P2LFE...	03/18/2013	
49446R	74	5	KIMCO REALTY CORP SER K 5.625% REITS.....	.....	...1,500,000.000	25.00	0.000	1,500,000	0.786	1,179,000	1,500,000	0	72,187	0	0	0	0	0	0	P2UFE...	11/28/2012	
55261F	70	8	M&T BANK CORPORATION PFD SER C 5%.....	.....	.....1,000.000	1,000.00	0.000	1,000,000	...914.850	914,850	1,000,000	0	50,000	0	0	0	0	0	0	P2LFE...	08/17/2012	
74460W	80	0	PUBLIC STORAGE SERIES V.....	.....	.....40,000.000	25.00	0.000	1,000,000	19.530	781,200	1,000,000	0	53,749	0	0	0	0	0	0	P1LFE...	09/11/2012	
74460W	87	5	PUBLIC STORAGE PFD 5.20%.....	.....	.....80,000.000	25.00	0.000	2,000,000	18.850	1,508,000	2,000,000	0	99,956	0	0	0	0	0	0	P1LFE...	01/07/2013	
78407R	20	4	SCE TRUST II PFD 5.1%.....	C.....	5,400.000	25.00	.....	.....132,500	18.000	97,732	132,500	0	5,931	0	0	0	0	0	0	P2LFE...	01/23/2013	
78407R	20	4	SCE TRUST II PFD 5.1%.....	.....	.....34,600.000	25.00	.....	.....867,500	18.000	639,868	867,500	0	38,835	0	0	0	0	0	0	P2LFE...	01/23/2013	
929042	84	4	VORNADO REALTY TRUST PFD 5.4%.....	.....	.....100,000.000	25.00	0.000	2,500,000	18.750	1,875,000	2,500,000	0	92,250	0	0	0	0	0	0	P2LFE...	01/17/2013	
84999999.			Total - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated).....					11,257,641	...XXX.....	8,836,191	11,258,000	0	521,069	0	(217)	0	0	(217)	0	...XXX.....	...XXX.....	
89999999.			Total - Preferred Stocks.....					11,257,641	...XXX.....	8,836,191	11,258,000	0	521,069	0	(217)	0	0	(217)	0	...XXX.....	...XXX.....	

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2			Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
				3	4			7	8		10	11	12	13	14	15	16		
CUSIP	Description			Code	F o r e i g n	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
Identification																			
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																			
747301	10	9	QUAD GRAPHICS INC.....	C.....	...	119,000	3,241	27.230	3,241	5,240	0	143	0	814	0	814	0	L.....	02/23/2012
747301	10	9	QUAD GRAPHICS INC.....	.....	...	2,000	54	27.230	54	88	0	2	0	14	0	14	0	L.....	02/23/2012
000000	00	0	MJ MAILLIS SA INDUSTRIAL.....	.....	F..	1,636,140,000	112,894	0.069	112,894	0	0	0	0	8,181	0	8,181	0	U.....	10/06/2011
000000	00	0	QUINN MANUFACTURING GROUP HOLD.....	.....	F..	19,407,000	0	0.000	0	0	0	0	0	0	0	0	0	U.....	12/02/2011
9099999.			Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated).....				116,189	XXX.....	116,189	5,328	0	145	0	9,009	0	9,009	0	XXX.....	XXX.....
9799999.			Total - Common Stock.....				116,189	XXX.....	116,189	5,328	0	145	0	9,009	0	9,009	0	XXX.....	XXX.....
9899999.			Total Common and Preferred Stock.....				11,373,830	XXX.....	8,952,380	11,263,328	0	521,214	0	8,792	0	8,792	0	XXX.....	XXX.....

(a) For all common stocks bearing the NAIC market indicator "U" provide: the number of such issues.....2, the total \$ value (included in Column 8) of all such issues \$.....112,894.

SCHEDULE D - PART 3

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

1	2			3	4	5	6	7	8	9
CUSIP Identification	Description			Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
Bonds - U.S. Government										
3132H3	7A	5	FREDDIE MAC GOLD POOL U90889.....		04/23/2013	Goldman Sachs & Co.....		5,185,084	4,857,933	5,668
3136AA	3R	4	FANNIE MAE 2012-149 LV.....		01/10/2013	Citi.....		4,993,358	4,847,920	5,656
3136AB	P9	8	FANNIE MAE 2013-6 VN 3.500% 01/25/30.....		01/25/2013	Bank of America.....		2,127,500	2,000,000	5,639
3136AB	YJ	6	FANNIE MAE 2013-1 VB 3.000% 02/25/33.....		01/10/2013	Barclays Capital Inc.....		5,131,250	5,000,000	12,083
3136AB	ZF	3	FANNIE MAE 2013-1 VD 3.000% 01/25/33.....		01/24/2013	Barclays Capital Inc.....		3,892,820	3,776,000	9,125
3136AC	GJ	4	FANNIE MAE-ACES 2013-MS A2.....		04/25/2013	Barclays Capital Inc.....		5,096,875	5,000,000	10,104
38376G	F4	7	GNMA 2011-16 C 4.000% 09/16/46.....		01/10/2013	RBS Securities Corp.....		5,529,688	5,000,000	7,778
38376G	ZU	7	GNMA 2011-9 C 3.635% 09/16/41.....		01/10/2013	FTN Financial.....		5,454,688	5,000,000	7,128
0599999.	Total - Bonds - U.S. Government.....							37,411,263	35,481,853	63,181
Bonds - U.S. States, Territories and Possessions										
011770	2D	5	STATE OF ALASKA 3.858% 08/01/37.....		01/16/2013	Citi.....		1,000,000	1,000,000	.0
052451	AP	6	CITY OF AUSTIN CONRAC 2013.....		01/30/2013	Wells Fargo Securities.....		4,000,000	4,000,000	.0
130333	CA	3	CALIFORNIA HOUSING 2013 SERIES A.....		04/19/2013	Bank of America.....		1,734,579	1,734,579	.0
199098	BS	2	COLUMBUS FRANKLIN CNTY OH FIN AUTH RES &.....		07/25/2013	Key Bank.....		3,000,000	3,000,000	.0
246395	YC	5	DELAWARE ST HSG AUTH REV 2013-1.....		02/07/2013	George Baum.....		2,295,000	2,295,000	.0
249218	BA	5	DENVER COLORADO PUBLIC SCHOOL DISTRICT C.....		04/18/2013	RBC Capital Markets.....		2,200,000	2,200,000	.0
249218	BC	1	DENVER COLORADO PUBLIC SCHOOL DISTRICT C.....		04/18/2013	RBC Capital Markets.....		1,000,000	1,000,000	.0
372546	AS	0	GEORGE WASHINGTON UNIVERSITY.....		02/05/2013	Barclays Capital Inc.....		1,000,000	1,000,000	.0
373384	J6	4	STATE OF GEORGIA Series E.....		06/28/2013	Citi.....		2,500,000	2,500,000	.0
452152	QV	6	ILLINOIS ST GOV OBLIGATION.....		04/02/2013	Bank of America.....		1,000,000	1,000,000	.0
47770V	AZ	3	JOBS OHIO BEVERAGE SYSTEM.....		01/29/2013	J P Morgan & Co.....		5,000,000	5,000,000	.0
49130T	PS	9	KENTUCKY ST HSG CORP HSG REV 2013 SERIES.....		04/19/2013	Citi.....		2,790,000	2,790,000	.0
514136	AY	6	LANCASTER COUNTY SCHOOL DISTR SERIES A.....		04/25/2013	Bank of America.....		1,505,000	1,505,000	.0
574218	NU	3	MARYLAND ST HLTH & HGR EDUCNTL FACS AUTH.....		03/14/2013	Citi.....		1,035,290	1,000,000	.0
59334D	HN	7	MIAMI DADE CNTY FL WTR & SWR REV 2013 SE.....		07/19/2013	Morgan Stanley & Co.....		5,289,650	5,000,000	.0
594612	BK	8	MICHIGAN ST ULT GO 3.800% 05/15/33.....		04/30/2013	Citi.....		4,000,000	4,000,000	6,333
602245	ZA	3	MILWAUKEE COUNTY G.O. 3.862% 12/01/30.....		01/25/2013	J P Morgan & Co.....		2,000,000	2,000,000	.0
60637B	CN	8	MISSOURI HOUSING 2013 SERIES A.....		01/18/2013	George Baum.....		1,750,000	1,750,000	.0
60637B	CP	3	MISSOURI HOUSING 2013 SERIES B.....		01/18/2013	George Baum.....		1,830,000	1,830,000	.0
658289	B7	7	NORTH CAROLINA ST UNIVERSITY.....		02/13/2013	Wells Fargo Securities.....		500,000	500,000	.0
678553	AS	7	OKLAHOMA CITY ECONOMIC DEV 2013A.....		03/27/2013	Bank of America.....		1,000,000	1,000,000	.0
678553	AT	5	OKLAHOMA CITY ECONOMIC DEV 2013A.....		03/27/2013	Bank of America.....		2,000,000	2,000,000	.0
678553	AU	2	OKLAHOMA CITY ECONOMIC DEV 2013A.....		03/27/2013	Bank of America.....		1,000,000	1,000,000	.0
678553	AV	0	OKLAHOMA CITY ECONOMIC DEV 2013A.....		03/27/2013	Bank of America.....		1,000,000	1,000,000	.0
67910H	NR	7	OKLAHOMA ST MUNI PWR AUTH 2013 SERIES B.....		07/24/2013	RBC Capital Markets.....		2,147,460	2,000,000	.0
735000	QX	2	PORT OF OAKLAND CA 4.500% 05/01/32.....		07/01/2013	Bank of America.....		3,279,780	3,500,000	28,000
798186	YY	2	SAN JOSE CA UNIFIED SCHOOL DIS ELECTION.....		01/17/2013	Stifel Nicolaus.....		3,000,000	3,000,000	.0
83712T	DA	6	SOUTH CAROLINA ST HOUSING FIN 2013-1.....		04/12/2013	Citi.....		2,750,000	2,750,000	.0
88271H	FL	8	TEXAS ST AFFORDABLE HSG CORP 2013A.....		02/01/2013	Raymond James & Associates.....		2,100,000	2,100,000	.0
91412G	QL	2	UNIVERSITY OF CALIFORNIA.....		02/28/2013	J P Morgan & Co.....		1,000,000	1,000,000	.0
956704	YL	8	WEST VIRGINIA ST UNIV REVENUES TXBL-REF&.....		01/30/2013	Wells Fargo Securities.....		2,000,000	2,000,000	.0
1799999.	Total - Bonds - U.S. States, Territories & Possessions.....							66,706,759	66,454,579	34,333
Bonds - U.S. Political Subdivisions of States										
004284	B6	1	ACALANES CA UNION HIGH SCH DIS.....		05/03/2013	Piper Jaffray Inc.....		2,355,000	2,355,000	.0
213248	BB	2	COOK CNTY IL SALES TAX REV.....		07/12/2013	Raymond James & Associates.....		1,445,000	1,445,000	.0
623040	HH	8	MT SAN ANTONIO CA CMNTY CLG DI 2013 SERI.....		07/10/2013	RBC Capital Markets.....		750,000	750,000	.0

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description			3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
890125 WX 1	TOMS RIVER NJ BOARD OF EDU.....				05/01/2013	RBC Capital Markets.....		2,380,000	2,380,000	0
2499999.	Total - Bonds - U.S. Political Subdivisions of States.....							6,930,000	6,930,000	0
Bonds - U.S. Special Revenue and Special Assessment										
3136AE TT 4	FANNIE MAE 2013-54 BA	3.000%	06/25/43.....		04/26/2013	Citi.....		5,051,290	4,881,948	11,798
3136AG HV 7	FANNIE MAE 2013-94 CV	3.500%	07/25/33.....		08/14/2013	Wells Fargo Securities.....		2,455,167	2,470,705	6,966
3137B1 U7 5	FHLMC MULTIFAM STRU PASS THRU KSO1 A2.....				05/02/2013	Wells Fargo Securities.....		3,059,937	3,000,000	2,732
3137B3 4W 5	FHLMC MULTIFAM STRU PASS THRU 4215 LV.....				08/21/2013	Citi.....		2,934,683	2,947,116	7,163
3138L4 EQ 2	FANNIE MAE AM3742	3.150%	09/01/25.....		08/15/2013	Deutsche Bank Securities.....		1,873,125	2,000,000	3,150
3138L4 J3 8	FANNIE MAE AM3881	3.830%	08/01/25.....		09/05/2013	Bank of America.....		1,970,234	2,000,000	1,915
3138L4 S2 0	FANNIE MAE AM4136	3.370%	08/01/23.....		09/05/2013	Bank of America.....		1,928,438	2,000,000	1,685
31398Q TQ 0	FREDDIE MAC 3747 HX	4.500%	11/15/39.....		11/01/2013	Wells Fargo Securities.....		5,284,375	5,000,000	3,125
31398Q UG 0	FREDDIE MAC 3747 PW	4.000%	10/15/39.....		12/18/2013	Wells Fargo Securities.....		2,060,000	2,000,000	4,889
74529J NX 9	PUERTO RICO SALES TAX FIN CORP.....				08/20/2013	Citi.....		897,930	1,000,000	3,208
841215 AA 4	SOUTHAVEN CMBD CYCLE GEN LLC.....				08/06/2013	Bank of America.....		3,000,000	3,000,000	0
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments.....							30,515,179	30,299,769	46,631
Bonds - Industrial and Miscellaneous										
00101J AF 3	ADT CORP	3.500%	07/15/22.....		06/25/2013	FTN Financial.....		733,056	800,000	12,678
00101J AF 3	ADT CORP	3.500%	07/15/22.....		05/03/2013	Tax Free Exchange.....		2,005,816	2,000,000	0
008414 AA 2	AGATE BAY MORTGAGE LOAN TRUST 2013-1 A1.....				08/21/2013	Bank of America.....		1,870,071	1,954,991	5,132
00912X A# 1	AIR LEASE CORPORATION SENIOR UNSEC NOTES.....				10/01/2013	Citi Global Markets Inc.....		3,000,000	3,000,000	0
03027W AJ 1	AMERICAN TOWER TRUST I 144A.....				03/06/2013	Barclays Capital Inc.....		1,700,000	1,700,000	0
03064J AE 5	AMERICREDIT AUTOMOBILE REC TR 2013-2 C.....				04/03/2013	J P Morgan & Co.....		1,249,607	1,250,000	0
03064Y AD 4	AMERICREDIT AUTO REC TRUST 2013-1 B.....				01/15/2013	Deutsche Bank Securities.....		999,748	1,000,000	0
03076C AF 3	AMERIPRISE FINANCIAL INC.....				09/04/2013	Various.....		2,636,737	2,650,000	333
045604 A@ 4	ASSOCIATED ESTATES REALTY CORP SERIES B.....				01/22/2013	Bank of America.....		2,000,000	2,000,000	0
05330K AA 3	AUTO METRO PUERTO RICO AUTOPISTAS LLC 14.....				08/02/2013	Goldman Sachs & Co.....		3,000,000	3,000,000	0
053332 AP 7	AUTOZONE INC	3.125%	07/15/23.....		04/18/2013	Suntrust.....		497,235	500,000	0
053611 AG 4	AVERY DENNISON CORP	3.350%	04/15/23.....		04/03/2013	Bank of America.....		599,388	600,000	0
084423 40 9	BERKLEY (WR) CORPORATION.....				04/25/2013	Bank of America.....		2,000,000	2,000,000	0
12527G AC 7	CF INDUSTRIES INC	3.450%	06/01/23.....		08/27/2013	Sterne Agee.....		1,399,785	1,500,000	13,944
12646W AH 7	CREDIT SUISSE COM MTGE TRUST 2013-IVR2 A.....				04/17/2013	Credit Suisse First Boston.....		1,948,866	1,917,040	4,633
12673P AE 5	CA INC	4.500%	08/15/23.....		08/13/2013	Bank of America.....		995,390	1,000,000	0
13056T AC 6	CALIFORNIA REPUBLIC AUTO REC 2013-2 B.....				12/17/2013	Credit Suisse First Boston.....		2,487,500	2,500,000	802
13975D AF 2	CAPITAL AUTO REC ASSET TRUST 2013-3 C.....				08/14/2013	Credit Suisse First Boston.....		2,999,591	3,000,000	0
13975E AE 3	CAPITAL AUTO REC ASSET TRUST 2013-1 B.....				01/15/2013	Bank of America Merrill Lynch.....		999,946	1,000,000	0
13975E AF 0	CAPITAL AUTO REC ASSET TRUST 2013-1 C.....				01/15/2013	Bank of America Merrill Lynch.....		999,898	1,000,000	0
14912L 5X 5	CATERPILLAR FINL SERV CORP.....				11/19/2013	Bank of America.....		649,467	650,000	0
17321L AA 7	CITIGROUP MRTGE LOAN TRUST INC 2013-J1 A.....				11/01/2013	Citi.....		2,424,466	2,474,932	8,422
19416Q EC 0	COLGATE-PALMOLIVE CO	2.100%	05/01/23.....		04/29/2013	Citi.....		2,462,625	2,500,000	0
224044 CA 3	COX COMMUNICATIONS INC 144A.....				04/26/2013	Wells Fargo Securities.....		1,647,773	1,650,000	0
23157# AG 4	CURTISS-WRIGHT CORPORATION.....				02/26/2013	Bank of America.....		2,000,000	2,000,000	0
256747 A@ 5	DOLLAR TREE INC SERIES B.....				09/16/2013	Wells Fargo Securities.....		2,000,000	2,000,000	0
268648 AN 2	EMC CORP	3.375%	06/01/23.....		08/19/2013	Citi.....		961,020	1,000,000	7,125
29977J AB 2	EVERBANK MTGE LOAN TRUST 2013-1 A2.....				03/26/2013	Bank of America.....		1,833,598	1,822,767	3,418
29977K AA 1	EVERBANK MTGE LOAN TRUST 2013-2 A.....				06/04/2013	Barclays Capital Inc.....		2,811,855	2,834,931	8,505
301657 AA 0	EXETER AUTOMOBILE REC TRUST 2013-1A A.....				05/01/2013	Citi.....		1,569,967	1,570,032	0
30251B AD 0	FMR LLC 144A	4.950%	02/01/33.....		01/31/2013	Various.....		3,745,244	3,710,000	1,491

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
30291D AB 2	FRS LLC 2013-1A A2 3.080% 04/15/43.....		04/10/2013	Wells Fargo Securities.....		999,733	999,742	0
313747 AU 1	FEDERAL REALTY INVS TRST.....		12/04/2013	Wells Fargo Securities.....		1,732,815	1,750,000	0
32058B AE 9	FIRST INVESTORS AUTO OWNER TR 2013-3A C.....		11/06/2013	Credit Suisse First Boston.....		1,999,537	2,000,000	0
33843C AA 3	FLAGSHIP CREDIT AUTO TRUST 2013-1 A.....		04/10/2013	Wells Fargo Securities.....		2,135,111	2,135,369	0
34528Q CG 7	FORD CREDIT FLOORPLAN MSTR TR 2013-1 C.....		01/15/2013	Barclays Capital Inc.....		1,999,647	2,000,000	0
36198E AD 7	GS MORTGAGE SECURITIES TRUST 2013-GC13 A.....		07/17/2013	Goldman Sachs & Co.....		2,524,917	2,500,000	8,065
406216 BD 2	HALLIBURTON CO 3.500% 08/01/23.....		08/05/2013	Bank of America.....		994,170	1,000,000	292
437076 AZ 5	HOME DEPOT INC 2.700% 04/01/23.....		04/02/2013	Bank of America.....		998,440	1,000,000	0
437076 BC 5	HOME DEPOT INC 3.750% 02/15/24.....		09/03/2013	Bank of America.....		1,989,620	2,000,000	0
44266R AC 1	HOWARD HUGHES MEDICAL IN.....		07/16/2013	Goldman Sachs & Co.....		997,930	1,000,000	0
459200 HP 9	IBM CORP 3.375% 08/01/23.....		07/30/2013	Goldman Sachs & Co.....		3,997,960	4,000,000	375
46132F AB 6	INVESCO FINANCE PLC 4.000% 01/30/24.....		11/06/2013	Various.....		1,491,200	1,500,000	0
46639G AL 0	JP MORGAN MTGE TRUST 2013-1 1A2.....		03/26/2013	J P Morgan & Co.....		1,618,514	1,582,357	0
46640B AC 8	JP MORGAN MORTGAGE TRUST 2013-2 A2.....		05/29/2013	J P Morgan & Co.....		4,670,229	4,611,860	13,451
489170 AC 4	KENNAMETAL INC 3.875% 02/15/22.....		07/01/2013	Key Bank.....		2,678,885	2,750,000	41,441
500255 AT 1	KOHL'S CORPORATION 4.750% 12/15/23.....		09/05/2013	Morgan Stanley & Co.....		997,500	1,000,000	0
50187V AF 8	LEAF II RECEIVABLES FNDG LLC 2013-1 C.....		09/19/2013	Credit Suisse First Boston.....		1,499,692	1,500,000	0
55448Q AS 5	MACK-CALI REALTY LP 3.150% 05/15/23.....		04/29/2013	Bank of America.....		2,444,800	2,500,000	0
574754 AL 1	MASHANTUCKET WESTERN PEQUOT 144A.....		10/18/2013	Interest Capitalization.....		3,138	3,138	0
574754 AL 1	MASHANTUCKET WESTERN PEQUOT 144A.....		07/01/2013	Tax Free Exchange.....		600,000	1,269,512	0
594918 AT 1	MICROSOFT CORP 2.375% 05/01/23.....		04/25/2013	Bank of America.....		1,993,280	2,000,000	0
628464 B* 9	MYERS INDUSTRIES INC SERIES B.....		12/19/2013	US Bancorp.....		4,000,000	4,000,000	0
637432 MV 4	NATIONAL RURAL UTILITIES COOP.....		10/29/2013	RBS Securities Corp.....		2,997,690	3,000,000	0
65339K 88 6	NEXTERA ENERGY CAPITAL.....		01/15/2013	Wells Fargo Securities.....		1,000,000	1,000,000	0
666807 BG 6	NORTHROP GRUMMAN CORP 3.250% 08/01/23.....		06/26/2013	Bank of America.....		945,340	1,000,000	2,799
74112W AG 4	PRESTIGE AUTO REC TRUST 2013-1A B.....		04/04/2013	Wells Fargo Securities.....		1,999,541	2,000,000	0
74170* AC 3	PRIME PROPERTY FUND LLC.....		08/22/2013	J P Morgan & Co.....		1,000,000	1,000,000	0
74273@ AB 9	PRIT CORE REALTY HLDGS LLC.....		02/14/2013	J P Morgan & Co.....		2,000,000	2,000,000	0
750236 AM 3	RADIAN GROUP INC 9.000% 06/15/17.....		02/28/2013	Tax Free Exchange.....		1,172,743	2,000,000	0
76110G ZD 6	RESIDENTIAL ACCREDIT LOANS 2002-QS6 A7.....		03/01/2013	Interest Capitalization.....		140,198	140,198	0
78392N AC 5	SNAAC AUTO REC TRUST 2013-1A B.....		04/02/2013	Wells Fargo Securities.....		1,999,735	2,000,000	0
78403D AF 7	SBA TOWER TRUST 144A 3.722% 04/15/23.....		04/04/2013	Deutsche Bank Securities.....		1,500,000	1,500,000	0
790849 AJ 2	ST JUDE MEDICAL INC 3.250% 04/15/23.....		03/21/2013	Bank of America.....		1,990,480	2,000,000	0
80283F AD 8	SANTANDER DRIVE AUTO REC TRUST 2013-1 B.....		01/09/2013	Citigroup.....		999,834	1,000,000	0
81745A AB 3	SEQUOIA MORTGAGE TRUST 2013-5 A2.....		04/08/2013	RBS Securities Corp.....		2,953,061	2,902,605	4,112
81783R AA 1	SETTLEMENT FEE FINANCE LLC 2013-1A A.....		11/15/2013	Barclays Capital Inc.....		2,500,000	2,500,000	0
822804 AA 8	SHELLPOINT ASSET FUNDING TRUST 2013-1 A1.....		06/27/2013	Credit Suisse First Boston.....		1,788,412	1,828,474	5,143
85172G AB 3	SPRINGLEAF MORTGAGE LOAN TRUST 2013-2A M.....		07/03/2013	Bank of America.....		1,444,841	1,500,000	5,573
872540 AP 4	TJX COMPANIES INC 2.500% 05/15/23.....		04/30/2013	Various.....		2,652,862	2,650,000	69
87407P AE 0	TAL ADVANTAGE LLC 2013-2A A.....		10/31/2013	Nomura Securities.....		2,478,101	2,479,167	0
88314R AA 4	TEXTAINER MARINE CONTAINERS 2013-1A A.....		09/13/2013	Bank of America.....		970,003	975,000	0
89233P 7F 7	TOYOTA MOTOR CREDIT CORP.....		01/07/2013	RBC Capital Markets.....		993,730	1,000,000	0
92276M 20 4	VENTAS REALTY LP 5.450% 03/15/43.....		02/28/2013	U B S.....		1,000,000	1,000,000	0
92938C AD 9	WFRBS COMM MORTG TRUST 2013-C15 A4.....		08/06/2013	RBS Securities Corp.....		2,059,846	2,000,000	4,384
949456 AA 5	WELK RESORTS LLC 2013-A A.....		11/21/2013	BB&T Capital Markets.....		2,902,329	2,902,725	0
89153U AF 8	TOTAL CAPITAL CANADA LTD.....	A.....	01/10/2013	Barclays Capital Inc.....		998,190	1,000,000	0

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description		3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
C4931* AU 7	KEYERA PARTNERSHIP SERIES P.....		A.....	11/20/2013	RBC Capital Markets.....		2,000,000	2,000,000	0
05565Q CD 8	BP CAPITAL MARKETS PLC.....		F.....	09/12/2013	Citi.....		889,080	1,000,000	9,701
15639K AA 0	CENTRICA PLC 144A 4.000% 10/16/23.....		F.....	10/30/2013	RBC Capital Markets.....		1,009,960	1,000,000	2,000
26824K AA 2	EADS FINANCE B.V. 144A.....		F.....	04/09/2013	J P Morgan & Co.....		1,994,960	2,000,000	0
377372 AH 0	GLAXOSMITHKLINE CAPITAL INC.....		R.....	03/13/2013	J P Morgan & Co.....		989,920	1,000,000	0
49245P AA 4	KERRY GROUP FIN SERVICES 144A.....		F.....	08/07/2013	Citi.....		1,851,200	2,000,000	21,867
59934# AA 1	MILESTONE AVIATION HOLDCO NO 8 SERIES A.....		F.....	12/19/2013	Bank of America Merrill Lynch.....		2,000,000	2,000,000	0
59934# AD 5	MILESTONE AVIATION HOLDCO NO 8 SERIES A.....		F.....	12/19/2013	Bank of America Merrill Lynch.....		3,000,000	3,000,000	0
71654Q BH 4	PETROLEOS MEXICANOS 4.875% 01/18/24.....		F.....	08/29/2013	Tax Free Exchange.....		1,996,093	2,000,000	0
75625Q AB 5	RECKITT BENCKISER TRSY SRV PLC 144A.....		F.....	09/16/2013	Citi.....		493,725	500,000	0
780097 AY 7	ROYAL BANK OF SCOTLAND GRP PLC.....		F.....	06/10/2013	Deutsche Bank Securities.....		3,000,210	3,000,000	1,525
78413H AA 7	SES SA 144A 3.600% 04/04/23.....		F.....	03/26/2013	Bank of America.....		995,180	1,000,000	0
822582 AX 0	SHELL INTERNATIONAL FINANCE.....		F.....	08/07/2013	Barclays Capital Inc.....		997,900	1,000,000	0
85771P AN 2	STATOIL ASA 3.700% 03/01/24.....		R.....	11/05/2013	Deutsche Bank Securities.....		999,270	1,000,000	0
92979@ AC 6	WACKER CHEMICAL CORP SERIES C.....		F.....	04/23/2013	HSBC Securities.....		2,000,000	2,000,000	0
G2615@ AB 0	DCC TREASURY IRELAND 2013 LMTD SERIES B.....		F.....	04/25/2013	Barclays Capital Inc.....		3,000,000	3,000,000	0
G9224* AF 1	UNITED DRUG FINANCE LIMITED SERIES A.....		F.....	09/25/2013	HSBC Securities.....		3,000,000	3,000,000	0
Q2107# AH 9	CONTACT ENERGY LTD SR NOTES SERIES B.....		F.....	09/19/2013	Commonwealth Australia Sec.....		3,500,000	3,500,000	0
X5152* AD 1	MJ MAILLIS SA PACKAGING SYSTEM SENIOR C.....		F.....	10/10/2013	Interest Capitalization.....		82,146	82,146	0
X5152* AJ 8	MJ MAILLIS SA PACKAGING SYSTEM CONVERTIB.....		F.....	10/10/2013	Interest Capitalization.....		82,033	82,033	0
3899999.	Total - Bonds - Industrial and Miscellaneous.....						172,964,380	175,229,019	187,280
8399997.	Total - Bonds - Part 3.....						314,527,581	314,395,220	331,425
8399998.	Total - Bonds - Summary Item from Part 5.....						87,958,679	87,994,291	670,894
8399999.	Total - Bonds.....						402,486,260	402,389,511	1,002,319
Preferred Stocks - Industrial and Miscellaneous									
101121 40 8	BOSTON PROPERTIES INC PFD 5.25%.....			03/18/2013	Wells Fargo Securities.....	20,000.000	500,000	0.00	0
74460W 87 5	PUBLIC STORAGE PFD 5.20%.....			01/07/2013	Morgan Stanley & Co.....	80,000.000	2,000,000	0.00	0
78407R 20 4	SCE TRUST II PFD 5.1%.....			01/23/2013	Wells Fargo Securities.....	40,000.000	1,000,000	0.00	0
929042 84 4	VORNADO REALTY TRUST PFD 5.4%.....			01/17/2013	Morgan Stanley & Co.....	100,000.000	2,500,000	0.00	0
8499999.	Total - Preferred Stocks - Industrial and Miscellaneous.....						6,000,000	XXX	0
8999997.	Total - Preferred Stocks - Part 3.....						6,000,000	XXX	0
8999999.	Total - Preferred Stocks.....						6,000,000	XXX	0
9899999.	Total - Preferred and Common Stocks.....						6,000,000	XXX	0
9999999.	Total - Bonds, Preferred and Common Stocks.....						408,486,260	XXX	1,002,319

OHIO NATIONAL LIFE ASSURANCE CORPORATION

SCHEDULE D - PART 4

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

1	2			3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																		
												11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other-Than- Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																								
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SCHEDULE D - PART 4

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

1	2	3 F o r e i g n	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description		Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
31358Q EU 5	FNMA REMIC 1992-162 D 7.000% 09/25/22.....	...	12/01/2013.	Paydown.....		68,868	68,868	66,737	68,018	0	850	0	850	0	68,868	0	0	0	2,316	06/30/2017.
3136A8 DP 2	FANNIE MAE 2012-104 V 3.500% 02/25/38.....	...	12/01/2013.	Paydown.....		185,341	185,341	200,747	200,211	0	(14,870)	0	(14,870)	0	185,341	0	0	0	3,532	07/28/2020.
3137AR WS 1	FHR 4073 HC 3.500% 03/15/35.....	...	12/01/2013.	Paydown.....		141,121	141,121	152,675	152,193	0	(11,072)	0	(11,072)	0	141,121	0	0	0	2,692	10/13/2018.
31392D 2B 7	FNMA 2002-59 ZB 6.000% 09/25/32.....	...	12/01/2013.	Paydown.....		2,387,612	2,387,612	2,295,121	2,353,040	0	34,572	0	34,572	0	2,387,612	0	0	0	68,043	07/16/2016.
31392R WT 4	FHLMC 2492 Z 5.500% 08/15/32.....	...	12/01/2013.	Paydown.....		1,173,817	1,173,817	1,059,104	1,138,747	0	35,070	0	35,070	0	1,173,817	0	0	0	31,125	04/25/2015.
31393A 5P 8	FNMA 2003-43 PE 5.500% 05/25/33.....	...	12/01/2013.	Paydown.....		1,922,851	1,922,851	1,888,299	1,908,982	0	13,868	0	13,868	0	1,922,851	0	0	0	49,475	12/27/2015.
31393N 4A 4	FHLMC 2589 GM 5.500% 03/15/33.....	...	12/01/2013.	Paydown.....		2,918,742	2,918,742	2,895,939	2,908,729	0	10,013	0	10,013	0	2,918,742	0	0	0	76,979	01/05/2016.
31405W QT 5	FNMA POOL 801566 5.000% 01/01/20.....	...	12/01/2013.	Paydown.....		14,418	14,418	14,504	14,443	0	(24)	0	(24)	0	14,418	0	0	0	394	03/20/2017.
452024 HG 0	ILLINOIS MUNICIPAL ELEC AGENCY.....	...	12/31/2013.	KENW REINS TRUST.....		3,143,520	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	143,520	143,520	246,458	02/01/2022.
476565 AA 4	JERSEY CITY MEDICAL CNTR 2012.....	...	11/20/2013.	Paydown.....		145,000	145,000	145,000	145,000	0	0	0	0	0	145,000	0	0	0	3,221	11/20/2028.
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments.....					12,204,015	12,060,495	11,821,455	11,992,126	0	68,369	0	68,369	0	12,060,495	0	143,520	143,520	489,907	XXX.....
Bonds - Industrial and Miscellaneous																				
E14.1	000780 HW 9	ABN AMRO MORTGAGE GROUP 2003-8 A3.....	12/01/2013.	Paydown.....		447,682	447,682	428,673	445,506	0	2,276	0	2,276	0	447,682	0	0	0	9,236	12/25/2013.
	000780 LC 8	ABN AMRO MORTGAGE GROUP 2003-9 A1.....	12/01/2013.	Paydown.....		107,438	107,438	108,177	107,521	0	(82)	0	(82)	0	107,438	0	0	0	1,961	07/21/2015.
	00101J AB 2	ADT CORP 3.500% 07/15/22.....	05/03/2013.	Tax Free Exchange.....		2,005,816	2,000,000	2,006,240	2,005,995	0	(179)	0	(179)	0	2,005,816	0	0	0	71,944	07/15/2022.
	00228# AA 0	AV CINGULAR LLC CINGULAR WIRELESS LLC....	12/15/2013.	Redemption 100.0000.....		180,028	180,028	189,030	185,549	0	(284)	0	(284)	0	185,265	0	(5,237)	(5,237)	7,414	08/15/2021.
	00442Q AG 3	ACE SECURITIES CORP 2003-MH1 B1.....	12/01/2013.	Paydown.....		229,476	229,476	242,384	234,974	0	(5,498)	0	(5,498)	0	229,476	0	0	0	8,091	04/02/2015.
	008548 AE 9	AGUA CALIENTE BAND OF CAHUILLA INDIANS 1.....	10/01/2013.	Redemption 100.0000.....		117,000	117,000	117,000	117,000	0	0	0	0	0	117,000	0	0	0	7,114	10/01/2016.
	00855L AC 3	AGUA CALIENTE BAND OF CAHUILLA 144A.....	10/01/2013.	Redemption 100.0000.....		128,000	128,000	128,000	128,000	0	0	0	0	0	128,000	0	0	0	8,128	10/01/2015.
	009325 AD 3	ACBN 2003-1A D 6.455% 09/20/22.....	09/20/2013.	Paydown.....		759,125	759,125	692,702	749,483	0	9,642	0	9,642	0	759,125	0	0	0	29,772	09/20/2022.
	020002 AC 5	ALLSTATE CORP 7.500% 06/15/13.....	06/15/2013.	Maturity.....		75,000	75,000	88,451	75,861	0	(861)	0	(861)	0	75,000	0	0	0	2,813	06/15/2013.
	025816 AQ 2	AMERICAN EXPRESS 4.875% 07/15/13.....	07/15/2013.	Maturity.....		125,000	125,000	125,451	125,031	0	(31)	0	(31)	0	125,000	0	0	0	6,094	07/15/2013.
	02640C AF 2	AMERICAN GENERAL MTG LOAN TR 2009-1 A6..	12/01/2013.	Paydown.....		2,943,717	2,943,717	2,884,843	2,916,338	0	27,379	0	27,379	0	2,943,717	0	0	0	154,659	03/24/2014.
	037411 AT 2	APACHE CORP 5.250% 04/15/13.....	04/15/2013.	Maturity.....		1,750,000	1,750,000	1,847,475	1,757,594	0	(7,594)	0	(7,594)	0	1,750,000	0	0	0	45,938	04/15/2013.
	04542B MS 8	ASSET BACKED FUNDING CERT 2005-AQ1 A4....	12/01/2013.	Paydown.....		171,509	171,509	169,258	169,762	0	1,748	0	1,748	0	171,509	0	0	0	4,800	04/20/2016.
	04626R AA 4	ASTORIA POWER PROJECT SERIES A 144A.....	12/01/2013.	Redemption 100.0000.....		462,051	462,051	462,051	462,051	0	0	0	0	0	462,051	0	0	0	14,272	02/28/2015.
	049164 AK 2	ATLAS AIR INC 7.336% 01/02/18.....	12/07/2013.	Redemption 100.0000.....		434,834	434,834	437,954	436,084	0	(19)	0	(19)	0	436,065	0	(1,231)	(1,231)	16,307	01/02/2018.
	049164 BE 5	ATLAS AIR INC 2000-1 PASS THROUGH CERT....	12/02/2013.	Redemption 100.0000.....		315,861	315,861	315,861	315,861	0	0	0	0	0	315,861	0	0	0	17,242	07/02/2021.
	054303 A@ 1	AVON PRODUCTS INC 4.030% 11/23/20.....	03/29/2013.	Redemption 100.0000.....		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	840,971	11/23/2020.
	05463S AA 5	AXIS EQUIPMENT FIN REC 2012-1A A.....	12/20/2013.	Paydown.....		1,124,725	1,124,725	1,095,572	1,106,901	0	17,824	0	17,824	0	1,124,725	0	0	0	6,866	03/20/2015.
	05606T AA 1	BXG RECEIVABLES NOTE TRUST 2010-A A.....	12/02/2013.	Paydown.....	E.	362,120	362,120	361,843	361,672	0	447	0	447	0	362,120	0	0	0	9,748	06/21/2016.
	05606U AA 8	BXG RECEIVABLES NOTE TRUST 2012-A A.....	12/02/2013.	Paydown.....		195,625	195,625	195,624	195,624	0	1	0	1	0	195,625	0	0	0	2,750	04/01/2017.
	05949A EC 0	BANK OF AMERICA MTG SEC 2004-4 1A2.....	12/01/2013.	Paydown.....		3,624,959	3,624,959	3,589,276	3,609,632	0	15,327	0	15,327	0	3,624,959	0	0	0	98,511	07/07/2014.
	05955P AJ 7	BANC OF AMERICA FNDG CORP 2009-R15A.....	12/01/2013.	Paydown.....		134,679	134,679	133,501	133,957	0	722	0	722	0	134,679	0	0	0	3,935	02/10/2014.
	05955Q AE 6	BANC OF AMERICA FNDG CORP 2009-R17 3A....	12/01/2013.	Paydown.....		258,244	258,244	259,535	258,483	0	(240)	0	(240)	0	258,244	0	0	0	6,424	04/07/2015.
	05955R AA 2	BANC OF AMERICA LARGE LOAN 2009-FDG A....	12/01/2013.	Paydown.....		22,889	22,889	24,162	24,094	0	(1,205)	0	(1,205)	0	22,889	0	0	0	677	06/06/2031.
	05956T AA 7	BANC OF AMERICA FNDG CORP 2011-R1 A1.....	09/01/2013.	Paydown.....		657,915	657,915	654,215	655,822	0	2,093	0	2,093	0	657,915	0	0	0	9,175	05/26/2036.
	060505 BS 5	BANK OF AMERICA CORP SUB NOTES.....	08/15/2013.	Maturity.....		125,000	125,000	122,718	124,820	0	180	0	180	0	125,000	0	0	0	5,938	08/15/2013.
	06423A AS 2	BANK ONE CORP SUB NOTES.....	01/30/2013.	Maturity.....		125,000	125,000	127,933	125,031	0	(31)	0	(31)	0	125,000	0	0	0	3,281	01/30/2013.
	073914 VK 6	BEAR STEARNS MTGE SEC INC 1997-4 A4.....	12/01/2013.	Paydown.....		232,107	232,107	223,983	226,594	0	5,513	0	5,513	0	232,107	0	0	0	4,748	12/09/2017.
	097023 AT 2	BOEING CO SENIOR NOTES.....	02/15/2013.	Maturity.....		250,000	250,000	252,130	250,035	0	(35)	0	(35)	0	250,000	0	0	0	6,406	02/15/2013.
	099738 AA 4	BORGER ENERGY ASSOCIATED LP.....	12/31/2013.	Redemption 100.0000.....		286,350	286,350	286,350	286,350	0	0	0	0	0	286,350	0	0	0	15,592	12/31/2022.

SCHEDULE D - PART 4

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

E14.2

1	2	3 F o r e i g n	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description		Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
10138M AF 2	BOTTLING GROUP LLC 5.000% 11/15/13.....	...	11/15/2013.	Maturity.....		125,000	125,000	126,036	125,113	0	(113)	0	(113)	0	125,000	0	0	0	6,250	11/15/2013.
10623* AA 4	BRAZOS SANDY CREEK ELEC COOP.....	...	12/30/2013.	Redemption 100.0000.....		91,667	91,667	91,667	91,667	0	0	0	0	0	91,667	0	0	0	4,496	06/30/2024.
116663 AC 9	BRUCE MANSFIELD 6.850% 06/01/34.....	...	06/01/2013.	Redemption 100.0000.....		108,253	108,253	108,253	108,253	0	0	0	0	0	108,253	0	0	0	3,708	06/01/2034.
123168 AA 4	BUSH TRUCK LEASING LLC 2011-AA A.....	...	12/01/2013.	Paydown.....		449,919	449,919	448,857	448,716	0	1,203	0	1,203	0	449,919	0	0	0	11,909	01/09/2015.
12542R B* 0	CHS INC 6.180% 10/04/17.....	...	10/04/2013.	Redemption 100.0000.....		800,000	800,000	800,000	800,000	0	0	0	0	0	800,000	0	0	0	49,440	10/04/2017.
12557Y AE 7	CIT EQUIPMENT COLLATERAL 2010-VT1A C.....	...	06/15/2013.	Paydown.....		1,684,786	1,684,786	1,684,620	1,684,748	0	38	0	38	0	1,684,786	0	0	0	20,925	03/15/2014.
125634 AA 3	CLI FUNDING LLC 2011-1A NOTE.....	...	06/18/2013.	Paydown.....		1,255,340	1,255,340	1,255,340	1,255,340	0	0	0	0	0	1,255,340	0	0	0	27,861	03/18/2026.
12612B AE 0	CNH EQUIPMENT TRUST 2010-A B.....	...	09/15/2013.	Paydown.....		1,000,000	1,000,000	999,791	999,890	0	110	0	110	0	1,000,000	0	0	0	30,300	09/15/2016.
126168 AB 9	RIO TINTO FIN USA LTD 7.125% 12/01/13.....	...	12/01/2013.	Maturity.....		3,000,000	3,000,000	2,982,600	2,998,570	0	1,431	0	1,431	0	3,000,000	0	0	0	213,750	12/01/2013.
126185 AA 5	CPS AUTO TRUST 2012-A A.....	...	12/15/2013.	Paydown.....		446,682	446,682	446,626	446,639	0	43	0	43	0	446,682	0	0	0	6,082	09/28/2015.
126185 AB 3	CPS AUTO TRUST 2012-A B.....	...	12/15/2013.	Paydown.....		267,137	267,137	267,106	267,112	0	25	0	25	0	267,137	0	0	0	9,180	07/14/2015.
126186 AA 3	CPS AUTO TRUST 2011-A A.....	...	12/16/2013.	Paydown.....		393,563	393,563	393,509	393,540	0	23	0	23	0	393,563	0	0	0	5,632	09/29/2014.
12642M AQ 3	CREDIT SUISSE MORT CAPITAL CER 2009-12R.....	...	12/01/2013.	Paydown.....		317,522	317,522	321,094	318,177	0	(654)	0	(654)	0	317,522	0	0	0	11,897	11/21/2014.
126673 ZS 4	COUNTRYWIDE ASSET-BACKED CERT 2005-3 AF4.....	...	12/01/2013.	Paydown.....		218,696	218,696	214,049	215,685	0	3,011	0	3,011	0	218,696	0	0	0	6,640	07/24/2014.
12667F VF 9	COUNTRYWIDE ALTERNATIVE LOAN 2004-J10 4C.....	...	12/01/2013.	Paydown.....		475,555	475,555	425,919	433,442	0	42,114	0	42,114	0	475,555	0	0	0	14,574	08/14/2019.
12668A MN 2	COUNTRYWIDE ALTERNATIVE LOAN 2005-49CB A.....	...	12/01/2013.	Paydown.....		707,756	707,756	576,325	583,554	0	124,202	0	124,202	0	707,756	0	0	0	14,310	09/25/2021.
12668A MN 2	COUNTRYWIDE ALTERNATIVE LOAN 2005-49CB A.....	...	03/31/2013.	Security Withdraw.....		0	24,496	19,947	20,198	0	13	0	13	0	20,210	0	(20,210)	(20,210)	338	09/25/2021.
126694 CV 8	COUNTRYWIDE HOME LOANS 2005-21 A17.....	...	12/01/2013.	Paydown.....		520,970	520,970	489,058	509,318	0	11,653	0	11,653	0	520,970	0	0	0	13,844	07/07/2014.
12669E S2 3	COUNTRYWIDE ALTERNATIVE LOAN 2003-39 A8.....	...	12/01/2013.	Paydown.....		1,386,935	1,386,935	1,321,110	1,375,297	0	11,638	0	11,638	0	1,386,935	0	0	0	35,950	09/06/2014.
12669F C7 6	COUNTRYWIDE HOME LOANS 2004-10 A7.....	...	12/01/2013.	Paydown.....		184,160	184,160	178,635	182,730	0	1,430	0	1,430	0	184,160	0	0	0	4,363	08/09/2014.
12669G 4J 7	COUNTRYWIDE HOME LOANS 2005-J3 1A1.....	...	02/01/2013.	Paydown.....		71,823	71,823	71,240	71,546	0	277	0	277	0	71,823	0	0	0	466	09/25/2035.
12669G C8 2	COUNTRYWIDE HOME LOANS 2005-13 A8.....	...	12/01/2013.	Paydown.....		313,465	313,465	308,227	308,871	0	5,145	551	4,594	0	313,465	0	0	0	9,477	04/13/2016.
12669G EZ 0	COUNTRYWIDE HOME LOANS 2004-28R A2.....	...	12/01/2013.	Paydown.....		208,391	208,391	205,337	206,834	0	1,557	0	1,557	0	208,391	0	0	0	8,738	12/07/2014.
133131 AL 6	CAMDEN PROPERTY TRUST 5.375% 12/15/13.....	...	12/15/2013.	Maturity.....		125,000	125,000	125,091	125,011	0	(11)	0	(11)	0	125,000	0	0	0	6,719	12/15/2013.
134429 AS 8	CAMPBELL SOUP COMPANY 4.875% 10/01/13.....	...	10/01/2013.	Maturity.....		125,000	125,000	123,980	124,905	0	95	0	95	0	125,000	0	0	0	6,094	10/01/2013.
14366U AB 8	CARNOW AUTO REC TRUST 2012-1A B.....	...	12/15/2013.	Paydown.....		791,884	791,884	791,847	791,865	0	19	0	19	0	791,884	0	0	0	22,077	01/30/2014.
144285 AH 6	CARPENTER TECHNOLOGY 6.625% 05/15/13.....	...	05/15/2013.	Maturity.....		75,000	75,000	77,267	75,125	0	(125)	0	(125)	0	75,000	0	0	0	2,484	05/15/2013.
14754D A@ 9	CASH AMERICA INTERNATIONAL INC SERIES A.....	...	12/19/2013.	Redemption 100.0000.....		400,000	400,000	400,000	400,000	0	0	0	0	0	400,000	0	0	0	24,360	12/19/2016.
152314 PH 7	CENTEX HOME EQUITY LOAN TR 2005-D AF5....	...	12/01/2013.	Paydown.....		174,112	174,112	174,112	173,560	0	552	0	552	0	174,112	0	0	0	6,326	02/25/2014.
161546 FW 1	CHASE FUNDING MORTGAGE LOAN 2003-4 1A6.....	...	08/01/2013.	Paydown.....		190,846	190,846	185,596	188,934	0	1,911	0	1,911	0	190,846	0	0	0	3,222	10/25/2014.
16162W BV 0	CHASE MTG FINANCE CORP 2003-S12 1A1.....	...	02/01/2013.	Paydown.....		332,305	332,305	335,628	333,194	0	(889)	0	(889)	0	332,305	0	0	0	2,534	12/25/2018.
16165T AJ 2	CHASEFLEX TRUST 2005-1 2A4.....	...	12/01/2013.	Paydown.....		437,038	437,038	367,112	395,077	0	41,961	0	41,961	0	437,038	0	0	0	13,536	04/17/2018.
165069 AS 4	VERIZON MARYLAND INC.....	...	06/17/2013.	Call 100.0000.....		75,000	75,000	79,584	75,228	0	(228)	0	(228)	0	75,000	0	0	0	3,366	05/01/2023.
17290D AD 6	CITIFINANCIAL AUTO ISSUANCE TR 2009-1 A4....	...	05/15/2013.	Paydown.....		1,415,759	1,415,759	1,415,605	1,415,748	0	11	0	11	0	1,415,759	0	0	0	12,583	08/15/2016.
172973 2R 9	CITICORP MORTGAGE SECURITIES 2005-6 1A5.....	...	12/01/2013.	Paydown.....		814,216	814,216	777,369	777,369	0	36,848	0	36,848	0	814,216	0	0	0	28,515	04/11/2016.
172973 5F 2	CITICORP MORTGAGE SECURITIES 2006-1 2A1.....	...	12/01/2013.	Paydown.....		162,777	162,777	159,623	160,998	0	1,779	0	1,779	0	162,777	0	0	0	3,084	02/01/2016.
17309N AD 3	CITICORP RESIDENTIAL MORT SEC 2006-1 A4....	...	12/01/2013.	Paydown.....		435,478	435,478	394,107	409,798	0	25,680	0	25,680	0	435,478	0	0	0	11,869	04/27/2015.
17312D AC 2	CITICORP MORTGAGE SECURITIES 2007-8 1A3.....	...	12/01/2013.	Paydown.....		359,637	359,637	357,839	357,955	0	1,681	0	1,681	0	359,637	0	0	0	9,927	09/01/2016.
195891 AE 6	COLONIAL REALTY LP SENIOR NOTES.....	...	04/15/2013.	Maturity.....		75,000	75,000	76,430	75,061	0	(61)	0	(61)	0	75,000	0	0	0	2,306	04/15/2013.

SCHEDULE D - PART 4

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

E14.3

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
208245 AA 8	CONN FUNDING II LP 2012-AA A	...	...	04/15/2013.	Paydown.....	.....	.....739,494	739,494	734,828	738,398	0	1,096	0	1,096	0	739,494	0	0	0	7,721	04/15/2016.
20846Q HE 1	CONSECO FINANCE SEC 2001-2 M1 MH	.....	...	12/01/2013.	Paydown.....	.....	.....44,564	44,565	44,565	44,565	0	0	0	0	0	44,565	0	0	0	0	02/01/2033.
209115 A* 5	CONSOLIDATED EDISON INC	.....	...	12/30/2013.	Various.....	.....	.....17,936	17,936	17,936	17,936	0	0	0	0	0	17,936	0	0	0	1,180	06/30/2022.
21075W BF 1	CONTI MTGE HOME EQUITY 1995-2 A5	.....	...	12/01/2013.	Paydown.....	.....	.....36,146	36,146	36,106	36,146	0	0	0	0	0	36,146	0	0	0	1,561	12/31/2013.
22540A AJ 7	ASSOCIATES MANUF HOUSING 1997-1 B1	.....	...	12/15/2013.	Paydown.....	.....	.....686,712	686,712	620,186	661,973	0	24,739	0	24,739	0	686,712	0	0	0	29,292	01/08/2017.
22540A CP 1	ASSOCIATES MANUF HOUSING 1997-2 CL M	.....	...	12/15/2013.	Paydown.....	.....	.....549,049	549,049	502,380	530,256	0	18,793	0	18,793	0	549,049	0	0	0	21,266	03/28/2019.
22541N SZ 8	CS FIRST BOSTON MTG SEC CORP 2003-10 2A1	.....	...	12/01/2013.	Paydown.....	.....	.....179,808	179,808	182,503	180,387	0	(580)	0	(580)	0	179,808	0	0	0	4,622	05/08/2015.
22541Q VG 4	CS FIRST BOSTON MORTGAGE 2003-23 1A4	.....	...	12/01/2013.	Paydown.....	.....	.....953,640	953,640	941,049	946,839	0	6,801	0	6,801	0	953,640	0	0	0	28,127	08/22/2025.
2254W0 KD 6	CS FIRST BOSTON MRTGE SEC 2004-7 6A1	.....	...	12/01/2013.	Paydown.....	.....	.....300,791	300,791	307,558	304,167	0	(3,376)	0	(3,376)	0	300,791	0	0	0	7,863	02/19/2016.
226829 AA 7	CROCKET COGENERATION 144A	.....	...	12/30/2013.	Redemption 100.0000	.....	.....51,244	51,244	51,244	51,244	0	0	0	0	0	51,244	0	0	0	1,940	03/30/2025.
22943Y UB 3	CREDIT SUISSE MTG CAPITAL CERT 2009-3R 2	.....	...	12/01/2013.	Paydown.....	.....	.....406,964	406,964	395,010	396,044	0	10,920	0	10,920	0	406,964	0	0	0	6,062	09/08/2028.
23336E AC 0	DT AUTO OWNER TRUST 2011-1A C	.....	...	10/15/2013.	Paydown.....	.....	.....1,850,361	1,850,361	1,850,141	1,850,327	0	34	0	34	0	1,850,361	0	0	0	22,619	08/15/2015.
244217 BK 0	JOHN DEERE CAPITAL CORP DEBENTURES	.....	...	01/15/2013.	Maturity.....	.....	.....250,000	250,000	254,353	250,022	0	(22)	0	(22)	0	250,000	0	0	0	6,375	01/15/2013.
24702R AQ 4	DELL INC 4.625% 04/01/21	.....	...	03/06/2013.	Various.....	.....	.....2,465,000	2,500,000	2,488,525	2,490,179	0	149	0	149	0	2,490,328	0	(25,328)	(25,328)	46,507	04/01/2021.
254683 AH 8	DISCOVER CARD MASTER TRUST 2008-A4 A4	.....	...	06/15/2013.	Paydown.....	.....	.....2,000,000	2,000,000	2,033,281	2,004,142	0	(4,142)	0	(4,142)	0	2,000,000	0	0	0	56,500	12/15/2015.
264411 AC 3	DUKE REALTY LP 4.625% 05/15/13	.....	...	05/15/2013.	Maturity.....	.....	.....125,000	125,000	121,066	124,809	0	191	0	191	0	125,000	0	0	0	2,891	05/15/2013.
291011 AT 1	EMERSON ELECTRIC CO 4.500% 05/01/13	.....	...	05/01/2013.	Maturity.....	.....	.....250,000	250,000	245,825	249,820	0	180	0	180	0	250,000	0	0	0	5,625	05/01/2013.
293791 AD 1	ENTERPRISE PRODUCTS OPERATING GUAR ENTER	.....	...	02/01/2013.	Maturity.....	.....	.....75,000	75,000	79,616	75,058	0	(58)	0	(58)	0	75,000	0	0	0	2,391	02/01/2013.
29379V AJ 2	ENTERPRISE PRODUCTS OPERATING	.....	...	02/01/2013.	Maturity.....	.....	.....75,000	75,000	76,967	75,055	0	(55)	0	(55)	0	75,000	0	0	0	2,297	02/01/2013.
302508 BA 3	FMR LLC 144A 4.750% 03/01/13	.....	...	03/01/2013.	Maturity.....	.....	.....400,000	400,000	400,416	400,021	0	(21)	0	(21)	0	400,000	0	0	0	9,500	03/01/2013.
30256Y AA 1	FPL ENERGY MARCUS HOOK LP 144A	.....	...	07/10/2013.	Redemption 100.0000	.....	.....27,537	27,537	27,537	27,537	0	0	0	0	0	27,537	0	0	0	1,165	07/10/2018.
303250 A@ 3	FAIR ISAAC CORPORATION SERIES A	.....	...	05/07/2013.	Maturity.....	.....	.....1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	31,850	05/07/2013.
31953* AL 6	BNSF RAILWAY COMPANY SERIES A	.....	...	11/15/2013.	Redemption 100.0000	.....	.....85,888	85,888	85,888	85,888	0	0	0	0	0	85,888	0	0	0	3,850	10/15/2027.
31953* AM 4	BNSF RAILWAY COMPANY SERIES B	.....	...	11/15/2013.	Redemption 100.0000	.....	.....8,631	8,631	8,631	8,631	0	0	0	0	0	8,631	0	0	0	387	10/15/2027.
31953* AN 2	BNSF RAILWAY COMPANY SERIES C	.....	...	11/15/2013.	Redemption 100.0000	.....	.....54,621	54,621	54,621	54,621	0	0	0	0	0	54,621	0	0	0	2,448	10/15/2027.
31953* AP 7	BNSF RAILWAY COMPANY SERIES D	.....	...	11/15/2013.	Redemption 100.0000	.....	.....22,121	22,121	22,121	22,121	0	0	0	0	0	22,121	0	0	0	992	10/15/2027.
31953* AQ 5	BNSF RAILWAY COMPANY SERIES E	.....	...	11/15/2013.	Redemption 100.0000	.....	.....29,343	29,343	29,343	29,343	0	0	0	0	0	29,343	0	0	0	1,315	10/15/2027.
32051D 3U 4	FIRST HORIZON ASSET SEC INC 2004-4 1A3	.....	...	12/01/2013.	Paydown.....	.....	.....1,561,899	1,561,899	1,506,501	1,552,020	0	9,879	0	9,879	0	1,561,899	0	0	0	37,027	01/25/2014.
32051D X5 6	FIRST HORIZON ASSET SEC INC 2004-2 1A7	.....	...	12/01/2013.	Paydown.....	.....	.....1,028,240	1,028,240	1,017,958	1,022,147	0	6,093	0	6,093	0	1,028,240	0	0	0	24,527	06/18/2014.
32051D XN 3	FIRST HORIZON ASSET SEC INC 2004-3 1A2	.....	...	08/01/2013.	Paydown.....	.....	.....1,806,710	1,806,710	1,726,255	1,798,360	0	8,350	0	8,350	0	1,806,710	0	0	0	32,435	06/25/2034.
32051G CZ 3	FIRST HORIZON MTG PASS-THRU TR 2004-7 1A	.....	...	08/01/2013.	Paydown.....	.....	.....254,205	254,205	251,345	252,836	0	1,369	0	1,369	0	254,205	0	0	0	4,814	01/25/2035.
33761N A* 0	FIRST SERVICE CORP SR SECURED	.....	...	04/01/2013.	Redemption 100.0000	.....	.....400,000	400,000	400,000	400,000	0	0	0	0	0	400,000	0	0	0	10,880	04/01/2015.
33843B AC 1	FLAGSHIP CREDIT AUTO TRUST 2012-1 B	.....	...	12/15/2013.	Paydown.....	.....	.....464,282	464,282	464,273	464,275	0	7	0	7	0	464,282	0	0	0	12,786	08/27/2014.
341099 CC 1	FLORIDA POWER CORP FIRST MORTGAGE	.....	...	03/01/2013.	Maturity.....	.....	.....125,000	125,000	125,120	125,003	0	(3)	0	(3)	0	125,000	0	0	0	3,000	03/01/2013.
34529G AG 0	FORD CREDIT AUTO OWNER TRUST 2009-D A4	.....	...	08/15/2013.	Paydown.....	.....	.....1,336,402	1,336,402	1,336,182	1,336,382	0	20	0	20	0	1,336,402	0	0	0	13,815	08/15/2014.
35669# AA 2	FREEMPORT LNG DEVELOPMENT LP SR NOTE	.....	...	12/31/2013.	Redemption 100.0000	.....	.....246,082	246,082	246,082	246,082	0	0	0	0	0	246,082	0	0	0	10,073	12/19/2025.
361561 AA 1	SYSTEM ENERGY RESOURCES GG1C FUNDING COR	.....	...	01/15/2013.	Redemption 100.0000	.....	.....8,055	8,055	8,029	8,051	0	0	0	0	0	8,052	0	3	3	207	01/15/2014.
36157R D9 3	GE CAPITAL MTG 1999-HE M	.....	...	12/01/2013.	Paydown.....	.....	.....219,686	219,686	186,997	192,610	0	27,076	0	27,076	0	219,686	0	0	0	7,312	12/26/2021.
36185N 5V 8	GMAC MORTGAGE CORP LOAN TR 2004-J6 2A	.....	...	12/01/2013.	Paydown.....	.....	.....396,623	396,623	387,807	391,544	0	5,078	0	5,078	0	396,623	0	0	0	20,039	07/20/2019.
362341 4B 2	GSR MORTGAGE LOAN TRUST 2006-AR1 2A2	.....	...	10/01/2013.	Paydown.....	.....	.....602,856	602,856	583,261	598,932	0	3,924	0	3,924	0	602,856	0	0	0	4,778	01/25/2036.
362341 DK 2	GSR MORTGAGE LOAN TRUST 2005-6F 1A1	.....	...	07/01/2013.	Paydown.....	.....	.....248,615	248,615	250,480	248,215	0	401	0	401	0	248,615	0	0	0	4,166	07/25/2035.

SCHEDULE D - PART 4

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

E14.4

1	2		3 F o r e i g n	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
	CUSIP Identification	Description		Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other-Than- Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 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
36962G	ZY 3	GENERAL ELECTRIC CAPITAL CORP.....	...	01/15/2013.	Maturity.....		250,000	250,000	260,520	250,054	0	(54)	0	(54)	0	250,000	0	0	0	6,813	01/15/2013.
37048@	AB 0	GENERAL PARTS INTL INC.....	...	11/01/2013.	Redemption 100.0000.....		500,000	500,000	500,000	501,466	0	(230)	0	(230)	0	501,235	0	(1,235)	(1,235)	31,800	10/29/2016.
39121J	A* 1	GREAT RIVER ENERGY 2009B.....	...	07/01/2013.	Redemption 100.0000.....		139,535	139,535	139,535	139,535	0	0	0	0	0	139,535	0	0	0	8,107	07/01/2021.
39153V	AR 5	GREAT AMERICA LEASING REC 2009-1 A4.....	...	04/15/2013.	Paydown.....		1,546,437	1,546,437	1,546,310	1,546,432	0	5	0	5	0	1,546,437	0	0	0	11,642	12/15/2013.
39153V	AS 3	GREAT AMERICA LEASING REC 2009-1 B.....	...	04/15/2013.	Paydown.....		1,000,000	1,000,000	999,774	999,908	0	92	0	92	0	1,000,000	0	0	0	15,067	11/15/2014.
393505	CF 7	GREEN TREE FINANCIAL CORP 1994-2 A5.....	...	12/15/2013.	Paydown.....		58,163	58,163	57,945	58,160	0	3	0	3	0	58,163	0	0	0	2,120	12/31/2013.
393505	KX 9	GREEN TREE FINANCIAL CORP 1995-10 M1.....	...	12/15/2013.	Paydown.....		1,392,084	1,392,084	1,379,033	1,387,855	0	4,229	0	4,229	0	1,392,084	0	0	0	53,618	12/07/2016.
40432B	AA 7	HSI ASSET LOAN OBLIGATION 2007-2 1A1.....	...	12/01/2013.	Paydown.....		242,551	242,551	220,724	232,265	0	10,286	0	10,286	0	242,551	0	0	0	7,114	11/03/2016.
421946	AF 1	HEALTH CARE REALTY TR REIT.....	...	04/18/2013.	Various.....		4,257,927	4,075,000	3,908,168	4,044,472	0	6,978	0	6,978	0	4,051,449	0	206,477	206,477	114,284	04/01/2014.
42710T	AA 7	HERCULES CAPITAL FUNDING TR 2012-1A A.....	...	12/16/2013.	Paydown.....		614,741	614,741	614,741	614,741	0	0	0	0	0	614,741	0	0	0	11,137	12/16/2017.
42805R	AU 3	HERTZ VEHICLE FINANCING LLC 2009-2A A1.....	...	03/25/2013.	Paydown.....		750,000	750,000	749,955	749,997	0	3	0	3	0	750,000	0	0	0	5,325	03/25/2014.
42805R	AW 9	HERTZ VEHICLE FINANCING LLC 2009-2A B1.....	...	03/25/2013.	Paydown.....		1,250,000	1,250,000	1,249,736	1,249,936	0	64	0	64	0	1,250,000	0	0	0	10,292	03/25/2016.
431116	AA 0	HIGHMARK INC 144A 6.800% 08/15/13.....	...	08/15/2013.	Maturity.....		5,000,000	5,000,000	4,988,600	4,999,042	0	958	0	958	0	5,000,000	0	0	0	340,000	08/15/2013.
437185	AC 5	RESIDENTIAL FUNDING MRTGE SEC 2006-HI2 A.....	...	12/01/2013.	Paydown.....		507,142	507,142	464,035	494,800	0	12,342	0	12,342	0	507,142	0	0	0	15,901	05/26/2014.
43718W	AB 8	RESIDENTIAL FUNDING MRTGE SECU 2007-HI1.....	...	01/01/2013.	Paydown.....		411	411	403	411	0	0	0	0	0	411	0	0	0	2	03/25/2037.
443510	AF 9	HUBBELL INC 3.625% 11/15/22.....	...	12/31/2013.	KENW REINS TRUST.....		1,943,560	2,000,000	1,977,380	1,980,686	0	1,646	0	1,646	0	1,982,332	0	(38,772)	(38,772)	81,764	11/15/2022.
44921A	AD 3	HYUNDAI AUTO REC TRUST 2009-A A4.....	...	10/15/2013.	Paydown.....		2,153,836	2,153,836	2,153,470	2,153,768	0	67	0	67	0	2,153,836	0	0	0	38,689	03/15/2016.
449909	AL 4	ICI WILMINGTON GUAR IMPERIAL CHEM INDUS.....	...	12/01/2013.	Maturity.....		75,000	75,000	76,672	75,208	0	(208)	0	(208)	0	75,000	0	0	0	4,219	12/01/2013.
45254T	PM 0	IMPAC SEC ASSETS CMN OWNER 2004-2 A6.....	...	12/01/2013.	Paydown.....		552,269	552,269	542,949	543,134	0	9,135	0	9,135	0	552,269	0	0	0	13,199	12/03/2019.
45660N	QC 2	RESIDENTIAL ASSET SEC TRUST 2003-A5 A4.....	...	12/01/2013.	Paydown.....		436,914	436,914	384,491	427,229	0	9,685	0	9,685	0	436,914	0	0	0	9,584	07/25/2014.
45820E	AH 5	INTELSAT LTD SENIOR NOTES.....	...	05/23/2013.	Call 102.6573.....		1,539,859	1,500,000	1,558,607	1,506,414	0	(2,979)	0	(2,979)	0	1,503,436	0	36,423	36,423	54,708	11/01/2013.
459200	AL 5	IBM CORP 7.500% 06/15/13.....	...	06/15/2013.	Maturity.....		3,000,000	3,000,000	3,135,840	3,005,699	0	(5,699)	0	(5,699)	0	3,000,000	0	0	0	112,500	06/15/2013.
465685	AA 3	ITC HOLDINGS CORP 144A DEBENTURES.....	...	07/15/2013.	Maturity.....		75,000	75,000	72,921	74,840	0	160	0	160	0	75,000	0	0	0	3,938	07/15/2013.
46616M	AA 8	HENDERSON RECEIVABLES LLC 2010-3A A.....	...	12/15/2013.	Paydown.....		142,686	142,686	141,794	141,860	0	825	0	825	0	142,686	0	0	0	2,914	09/02/2021.
46625M	RC 5	JP MORGAN CHASE CMMRCL MOR 2002-C3 B.....	...	01/01/2013.	Paydown.....		145,934	145,934	152,250	145,934	0	0	0	0	0	145,934	0	0	0	626	07/12/2035.
46628C	AC 2	JP MORGAN ALT LOAN TRUST 2006-S2 A2.....	...	04/01/2013.	Paydown.....		164,148	164,148	161,276	163,407	0	741	0	741	0	164,148	0	0	0	2,132	05/25/2036.
484168	AC 3	KANEB PIPELINE OPERATING PART.....	...	06/01/2013.	Maturity.....		250,000	250,000	250,458	250,035	0	(35)	0	(35)	0	250,000	0	0	0	7,344	06/01/2013.
485260	BH 5	KANSAS GAS & ELEC 5.647% 03/29/21.....	...	03/29/2013.	Redemption 100.0000.....		6,564	6,564	6,564	6,564	0	0	0	0	0	6,564	0	0	0	185	09/29/2015.
49327H	AE 5	KEYCORP STUDENT LOAN TRUST 2006-A 2A2.....	...	06/27/2013.	Paydown.....		354,782	354,782	337,930	349,504	0	5,278	0	5,278	0	354,782	0	0	0	431	06/27/2025.
494492	AA 9	KINCAID GENERATION LLC 144A.....	...	05/21/2013.	Redemption 100.0000.....		3,557,231	3,557,231	3,566,049	3,561,000	0	(321)	0	(321)	0	3,560,679	0	(3,448)	(3,448)	969,406	06/15/2020.
494550	AR 7	KINDER MORGAN ENERGY PARTNERS SR NT.....	...	12/15/2013.	Maturity.....		125,000	125,000	123,404	124,812	0	188	0	188	0	125,000	0	0	0	6,250	12/15/2013.
501044	CQ 2	KROGER CO 3.400% 04/15/22.....	...	12/31/2013.	KENW REINS TRUST.....		1,939,960	2,000,000	1,999,110	1,999,158	0	63	0	63	0	1,999,221	0	(59,261)	(59,261)	82,356	04/15/2022.
52176Y	AD 6	LEAF II RECEIVABLES FUNDING LL 2010-4 B.....	...	03/20/2013.	Paydown.....		1,339,320	1,339,320	1,302,623	1,310,749	0	28,571	0	28,571	0	1,339,320	0	0	0	7,771	01/20/2019.
52177A	AB 1	LEAF II RECEIVABLES FNDG LLC 2010-3 B.....	...	05/20/2013.	Paydown.....		970,325	970,325	960,622	969,390	0	935	0	935	0	970,325	0	0	0	10,060	02/20/2022.
52465#	AD 7	LEGG MASON CAPITAL CORP HUNTINGTON NATL.....	...	12/05/2013.	Redemption 100.0000.....		194,220	194,220	194,220	194,220	0	0	0	0	0	194,220	0	0	0	7,704	12/05/2020.
52520M	AE 3	LEHMAN MTG TRUST 2005-1 2A2.....	...	12/01/2013.	Paydown.....		182,065	182,065	170,878	170,878	0	11,187	0	11,187	0	182,065	0	0	0	7,751	12/25/2016.
52520M	AG 8	LEHMAN MTG TRUST 2005-1 2A4.....	...	12/01/2013.	Paydown.....		684,777	684,777	655,332	655,332	0	29,445	0	29,445	0	684,777	0	0	0	21,256	12/25/2016.
53688Q	AA 8	LITIGATION SETTLEMENT MONETIZE 2002-4A A.....	...	10/25/2013.	Paydown.....		1,431,805	1,431,805	1,422,857	1,425,984	0	5,821	0	5,821	0	1,431,805	0	0	0	47,471	10/25/2032.
55265K	2C 2	MASTR ASSET SEC TRUST 2003-11 6A15.....	...	12/01/2013.	Paydown.....		2,665,808	2,665,808	2,568,756	2,648,272	0	17,536	0	17,536	0	2,665,808	0	0	0	66,122	02/24/2014.
55265K	2X 6	MASTR ASSET SEC TRUST 2003-11 10A1.....	...	12/01/2013.	Paydown.....		127,180	127,180	127,657	127,091	0	89	0	89	0	127,180	0	0	0	3,018	01/18/2015.
55265K	VE 6	MASTR ASSET SEC TRUST 2003-4 3A1.....	...	12/01/2013.	Paydown.....		38,436	38,436	37,908	38,127	0	310	0	310	0	38,436	0	0	0	882	05/28/2015.

SCHEDULE D - PART 4

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

E14.5

1	2	3 F o r e i g n	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description		Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
55313U AD 1	MMAF EQUIPMENT FINANCE LLC 2009-AA A4...	...	12/15/2013.	Paydown.....		1,188,464	1,188,464	1,188,240	1,188,390	0	74	0	74	0	1,188,464	0	0	0	20,927	12/19/2014.
57164X AA 7	MARRIOTT VACATION CLUB OWNR TR 2009-2A A	...	12/20/2013.	Paydown.....		196,477	196,477	196,474	196,475	0	1	0	1	0	196,477	0	0	0	4,924	02/17/2015.
57165A AA 6	MARRIOTT VACATION CLUB OWNR TR 2012-1A A	...	12/20/2013.	Paydown.....		436,103	436,103	436,043	436,048	0	55	0	55	0	436,103	0	0	0	5,567	04/28/2017.
57165A AB 4	MARRIOTT VACATION CLUB OWNR TR 2012-1A B	...	12/20/2013.	Paydown.....		436,103	436,103	436,073	436,077	0	27	0	27	0	436,103	0	0	0	7,763	04/28/2017.
571748 AP 7	MARSH & MCLENNAN HQ 5.750% 09/15/15.....	...	10/24/2013.	Call 109.6920.....		1,999,685	1,823,000	1,811,745	1,819,300	0	1,049	0	1,049	0	1,820,349	0	179,336	179,336	116,178	09/15/2015.
574599 AN 6	MASCO CORP 7.125% 08/15/13.....	...	08/15/2013.	Maturity.....		75,000	75,000	85,321	75,897	0	(897)	0	(897)	0	75,000	0	0	0	5,344	08/15/2013.
574754 AC 1	MASHANTUCKET WESTERN PEQUOT 144A.....	...	07/01/2013.	Tax Free Exchange.....		600,000	1,000,000	600,000	600,000	0	0	0	0	0	600,000	0	0	0	0	09/01/2021.
57643M JK 1	MASTR ASSET SEC TRUST 2004-11 5A3.....	...	12/01/2013.	Paydown.....		460,894	460,894	373,324	394,463	0	66,431	0	66,431	0	460,894	0	0	0	10,815	08/18/2015.
58013M DU 5	MCDONALDS CORPORATION MTN SERIES H.....	...	06/01/2013.	Maturity.....		250,000	250,000	236,045	249,248	0	752	0	752	0	250,000	0	0	0	5,156	06/01/2013.
59156R AG 3	METLIFE INC SENIOR NOTES.....	...	11/24/2013.	Maturity.....		250,000	250,000	250,283	250,032	0	(32)	0	(32)	0	250,000	0	0	0	12,500	11/24/2013.
59549N AD 5	MID-STATE TRUST 6 A4 7.790% 07/01/35.....	...	10/01/2013.	Paydown.....		86,503	86,503	82,178	83,382	0	3,120	0	3,120	0	86,503	0	0	0	4,202	08/04/2017.
59549W AA 1	MID STATE TRUST SERIES 11 A1.....	...	12/15/2013.	Paydown.....		82,308	82,308	77,987	78,854	0	3,455	0	3,455	0	82,308	0	0	0	2,260	11/16/2018.
59560U AA 9	MID-STATE TRUST 2004-1 A.....	...	12/01/2013.	Paydown.....		88,179	88,179	90,232	90,031	0	(1,852)	0	(1,852)	0	88,179	0	0	0	2,884	12/12/2020.
59560W AC 1	MID-STATE TRUST 2010-1 M.....	...	12/01/2013.	Paydown.....		151,881	151,881	151,671	151,658	0	223	0	223	0	151,881	0	0	0	4,430	01/13/2022.
60040# AA 0	MILLENNIUM PIPELINE LLC.....	...	12/30/2013.	Redemption 100.0000.....		53,121	53,121	53,121	53,121	0	0	0	0	0	53,121	0	0	0	2,124	06/30/2027.
617446 HR 3	MORGAN STANLEY GROUP SENIOR NOTES.....	...	03/01/2013.	Maturity.....		250,000	250,000	256,275	250,137	0	(137)	0	(137)	0	250,000	0	0	0	6,625	03/01/2013.
629568 AX 4	NABORS INDUSTRIES INC 4.625% 09/15/21.....	...	12/31/2013.	KENW REINS TRUST.....		2,002,340	2,000,000	1,993,406	1,993,968	0	575	0	575	0	1,994,543	0	7,797	7,797	119,736	09/15/2021.
64952W AM 5	NEW YORK LIFE GLOBAL FDG 144A.....	...	04/15/2013.	Maturity.....		750,000	750,000	745,575	749,651	0	349	0	349	0	750,000	0	0	0	17,250	04/15/2013.
66416T AF 2	NORTHEAST GENERATION CO.....	...	10/15/2013.	Redemption 100.0000.....		118,750	118,750	118,750	118,750	0	0	0	0	0	118,750	0	0	0	7,848	10/15/2026.
676220 AF 3	OFFICE DEPOT INC 6.250% 08/15/13.....	...	08/15/2013.	Maturity.....		23,000	23,000	24,275	23,112	0	(112)	0	(112)	0	23,000	0	0	0	1,438	08/15/2013.
677415 CJ 8	OHIO POWER CO SENIOR NOTES.....	...	08/12/2013.	Call 100.0000.....		1,875,000	1,875,000	1,859,625	1,861,863	0	195	0	195	0	1,862,059	0	12,941	12,941	128,496	07/15/2033.
679574 AH 6	OLD DOMINION ELEC FIRST MORTGAGE.....	...	12/01/2013.	Redemption 100.0000.....		247,698	247,698	251,695	250,816	0	(288)	0	(288)	0	250,528	0	(2,830)	(2,830)	13,770	12/01/2028.
685049 AA 6	ORANGE LAKE TIMESHARE TRUST 2012-AA A.....	...	12/10/2013.	Paydown.....		353,282	353,282	353,262	353,264	0	18	0	18	0	353,282	0	0	0	6,846	05/18/2016.
685049 AB 4	ORANGE LAKE TIMESHARE TRUST 2012-AA B.....	...	12/10/2013.	Paydown.....		264,962	264,962	264,911	264,917	0	45	0	45	0	264,962	0	0	0	7,248	05/18/2016.
69144X AA 7	OXFORD FINANCE FUNDING TRUST 2012-1A A.....	...	12/15/2013.	Paydown.....		1,104,622	1,104,622	1,109,455	1,109,372	0	(4,750)	0	(4,750)	0	1,104,622	0	0	0	20,462	03/15/2017.
693659 AC 8	ARIZONA PUBLIC SERVICE.....	...	12/30/2013.	Redemption 100.0000.....		7,000	7,000	7,743	7,224	0	(100)	0	(100)	0	7,124	0	(124)	(124)	480	12/30/2015.
694032 AX 1	PACIFIC BELL TELEPHONE DEBENTURES.....	...	10/15/2013.	Call 101.1200.....		75,840	75,000	76,553	75,921	0	(81)	0	(81)	0	75,840	0	0	0	4,969	10/15/2034.
714046 A@ 8	PERKIN ELMER INC 6.000% 05/30/15.....	...	12/26/2013.	Redemption 100.0000.....		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	138,462	05/30/2015.
714290 A# 0	PERRIGO COMPANY 6.370% 05/29/18.....	...	12/23/2013.	Redemption 100.0000.....		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	258,565	05/29/2018.
718546 AA 2	PHILLIPS 66 144A 4.300% 04/01/22.....	...	01/29/2013.	Tax Free Exchange.....		1,496,737	1,500,000	1,496,445	1,496,714	0	22	0	22	0	1,496,737	0	0	0	0	04/01/2022.
72447W AN 9	PITNEY BOWES INC MTN 3.875% 06/15/13.....	...	06/15/2013.	Maturity.....		125,000	125,000	117,808	124,581	0	419	0	419	0	125,000	0	0	0	2,422	06/15/2013.
73651E AA 6	PORTLAND GENERAL ELEC CO 144A.....	...	08/01/2013.	Maturity.....		75,000	75,000	74,798	74,984	0	16	0	16	0	75,000	0	0	0	4,219	08/01/2013.
73932# AA 4	POWER MINN 9090 LLC SERIES A.....	...	10/15/2013.	Redemption 100.0000.....		40,281	40,281	40,281	40,281	0	0	0	0	0	40,281	0	0	0	2,271	07/15/2027.
74005P AL 8	PRAXAIR INC 3.950% 06/01/13.....	...	06/01/2013.	Maturity.....		125,000	125,000	118,365	124,645	0	355	0	355	0	125,000	0	0	0	2,469	06/01/2013.
74112R AA 8	PRESTIGE AUTO REC TRUST 2009-1A A.....	...	06/15/2013.	Paydown.....		615,198	615,198	615,091	615,194	0	4	0	4	0	615,198	0	0	0	14,816	04/15/2017.
74160M BP 6	PRIME MORTGAGE TRUST 2003-2 1A10.....	...	12/01/2013.	Paydown.....		1,229,676	1,229,676	1,175,493	1,208,285	0	21,391	0	21,391	0	1,229,676	0	0	0	28,347	03/01/2016.
74254P YE 6	PRINCIPAL LIFE INC FDG.....	...	04/24/2013.	Maturity.....		500,000	500,000	491,750	499,273	0	727	0	727	0	500,000	0	0	0	13,250	04/24/2013.
74340X AB 7	PROLOGIS 5.500% 03/01/13.....	...	03/01/2013.	Maturity.....		125,000	125,000	125,756	125,075	0	(75)	0	(75)	0	125,000	0	0	0	3,438	03/01/2013.
74432Q AB 1	PRUDENTIAL FINANCIAL INC MTN SERIES B.....	...	07/15/2013.	Maturity.....		125,000	125,000	120,083	124,658	0	342	0	342	0	125,000	0	0	0	5,625	07/15/2013.
74438G AE 1	PRUDENTIAL HOLDINGS LLC 144A.....	...	12/18/2013.	Redemption 100.0000.....		3,214	3,214	4,018	3,674	0	(53)	0	(53)	0	3,620	0	(406)	(406)	279	12/18/2023.

SCHEDULE D - PART 4

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

E14.6

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
74730* AJ 1	QUAD GRAPHICS INC	8.000% 09/01/20.....	...	09/01/2013.	Redemption 100.0000.....		357,310	357,310	357,310	357,310	0	0	0	0	0	357,310	0	0	0	28,585	09/01/2020.
74927D AL 0	RBSSP RESECURITIZATION TRUST 2010-4 6A1.			12/01/2013.	Paydown.....		179,757	179,757	178,331	179,757	0	1,426	1,426	0	0	179,757	0	0	0	5,637	05/26/2018.
74930E AM 1	RBSSP RESECURITIZATION TR 2010-12 3A4.....			12/01/2013.	Paydown.....		519,848	519,848	524,072	519,313	0	536	0	536	0	519,848	0	0	0	11,403	12/31/2013.
74958D AH 1	RESIDENTIAL FUNDING MTG SEC I 2006-S10 2..			12/01/2013.	Paydown.....		204,775	204,775	194,664	199,204	0	5,571	0	5,571	0	204,775	0	0	0	5,227	10/29/2015.
750236 AJ 0	RADIAN GROUP INC 06/15/15.....			01/04/2013.	Tax Free Exchange.....		1,135,546	2,000,000	925,000	1,133,446	0	2,099	0	2,099	0	1,135,546	0	0	0	5,674	06/15/2015.
75952A AF 4	RELIANT ENERGY MID-ATLANTIC PW SERIES B			07/02/2013.	Redemption 100.0000.....		207,862	207,862	209,627	208,465	0	(114)	0	(114)	0	208,351	0	(489)	(489)	19,200	12/29/2015.
760985 7E 5	RESIDENTIAL FDG SEC CORP 2004-RS7 AI5.....			10/01/2013.	Paydown.....		45,216	45,216	39,261	39,261	0	5,955	0	5,955	0	45,216	0	0	0	1,079	08/16/2018.
760985 7E 5	RESIDENTIAL FDG SEC CORP 2004-RS7 AI5.....			03/31/2013.	Security Withdraw.....		0	40,095	34,815	34,815	0	0	0	0	0	34,815	0	(34,815)	(34,815)	557	08/16/2018.
760985 L6 6	RESIDENTIAL FDG SEC CORP 2003-RS11 AI6B..			12/01/2013.	Paydown.....		231,617	231,617	231,613	231,102	0	515	0	515	0	231,617	0	0	0	7,539	04/20/2017.
760985 UX 7	RESIDENTIAL FDG SEC CORP 2003-RM2 AI3.....			12/01/2013.	Paydown.....		100,377	100,377	95,468	99,534	0	843	0	843	0	100,377	0	0	0	2,320	03/22/2014.
76110G ZD 6	RESIDENTIAL ACCREDIT LOANS 2002-QS6 A7..			12/01/2013.	Paydown.....		781,730	781,730	778,265	776,752	0	4,978	0	4,978	0	781,730	0	0	0	38,278	01/18/2023.
76110H TW 9	RESIDENTIAL ACCREDIT LOANS INC 2004-QS7..			12/01/2013.	Paydown.....		106,461	106,461	103,633	104,440	0	2,021	0	2,021	0	106,461	0	0	0	4,907	11/06/2021.
76111X HD 8	RESIDENTIAL FUNDING MTG SEC I 2004-S4 1A..			09/01/2013.	Paydown.....		978,197	978,197	926,230	972,897	0	5,300	0	5,300	0	978,197	0	0	0	18,159	04/25/2034.
76111X QK 2	RESIDENTIAL FUNDING MTG SEC I 2004-S9 1A..			12/01/2013.	Paydown.....		1,291,614	1,291,614	1,278,697	1,285,815	0	5,798	0	5,798	0	1,291,614	0	0	0	35,909	06/25/2014.
76112B EN 6	RESIDENTIAL ASSET MTG PROD 2004-SP3.....			12/01/2013.	Paydown.....		636,808	636,808	636,805	634,897	0	1,910	0	1,910	0	636,808	0	0	0	29,097	04/16/2019.
76176L EQ 0	REYNOLDS METAL 8.100% 02/04/13.....			02/04/2013.	Maturity.....		75,000	75,000	88,455	75,190	0	(190)	0	(190)	0	75,000	0	0	0	1,333	02/04/2013.
78442F AG 3	SLM CORP MTN SERIES A 5.375% 01/15/13.....			01/15/2013.	Maturity.....		250,000	250,000	257,700	250,040	0	(40)	0	(40)	0	250,000	0	0	0	6,719	01/15/2013.
78487Y AA 1	SVO VOI MORTGAGE CORP 2010-AA A.....			12/01/2013.	Paydown.....		266,751	266,751	266,749	266,521	0	231	0	231	0	266,751	0	0	0	4,972	03/03/2016.
78488B AA 0	SVO VOI MORTGAGE CORP 2012-AA A.....			12/01/2013.	Paydown.....		256,325	256,325	256,295	256,298	0	26	0	26	0	256,325	0	0	0	2,585	09/09/2017.
805564 PA 3	SAXON ASSET SECURITIES TRUST 2003-3 AF5..			12/01/2013.	Paydown.....		332,997	332,997	332,997	327,365	0	5,633	0	5,633	0	332,997	0	0	0	8,482	03/21/2022.
806605 AE 1	MERCK & CO INC 5.300% 12/01/13.....			12/01/2013.	Maturity.....		250,000	250,000	254,273	250,487	0	(487)	0	(487)	0	250,000	0	0	0	13,250	12/01/2013.
81683R AB 0	SEMINOLE TRIBE OF FLORIDA 144A.....			10/01/2013.	Redemption 100.0000.....		120,000	120,000	120,000	120,000	0	0	0	0	0	120,000	0	0	0	6,958	10/01/2013.
81744T AB 3	SEQUOIA MORTGAGE TRUST 2012-1 2A1.....			12/01/2013.	Paydown.....		353,763	353,763	353,751	353,544	0	219	0	219	0	353,763	0	0	0	4,833	11/10/2014.
82651L AA 1	SIERRA RECEIVABLES FUNDING CO 2010-1A A1			12/20/2013.	Paydown.....		163,984	163,984	163,954	163,967	0	18	0	18	0	163,984	0	0	0	3,797	08/03/2016.
82651N AA 7	SIERRA RECEIVABLES FUNDING CO 2010-3A A..			12/20/2013.	Paydown.....		163,924	163,924	163,909	163,914	0	10	0	10	0	163,924	0	0	0	2,998	04/26/2016.
82651P AA 2	SIERRA RECEIVABLES FUNDING CO 2010-2A A..			12/20/2013.	Paydown.....		206,525	206,525	206,503	206,512	0	13	0	13	0	206,525	0	0	0	4,036	07/14/2016.
82651R AA 8	SIERRA RECEIVABLES FUNDING CO 2011-1A A..			12/20/2013.	Paydown.....		310,086	310,086	310,055	310,067	0	19	0	19	0	310,086	0	0	0	5,413	11/23/2015.
82652A AA 4	SIERRA RECEIVABLES FUNDING CO 2012-1A A..			12/20/2013.	Paydown.....		255,584	255,584	255,530	255,541	0	43	0	43	0	255,584	0	0	0	3,691	06/07/2016.
826671 AD 1	SIGNAL SEC CORP MFD HSG 1998-2 A.....			12/01/2013.	Paydown.....		210,071	210,071	209,952	209,791	0	279	0	279	0	210,071	0	0	0	8,519	04/15/2030.
82838U AA 7	SILVERLEAF FINANCE LLC 2012-D A.....			12/15/2013.	Paydown.....		884,077	884,077	881,675	881,732	0	2,346	0	2,346	0	884,077	0	0	0	14,268	03/29/2016.
82838U AB 5	SILVERLEAF FINANCE LLC 2012-D B.....			12/15/2013.	Paydown.....		353,631	353,631	353,556	353,557	0	74	0	74	0	353,631	0	0	0	8,466	07/08/2016.
82838W AA 3	SILVERLEAF FINANCE LLC 2010-B A.....			12/01/2013.	Paydown.....		603,745	603,745	603,406	603,238	0	507	0	507	0	603,745	0	0	0	18,665	06/08/2018.
82838W AB 1	SILVERLEAF FINANCE LLC 2010-B B.....			12/01/2013.	Paydown.....		150,936	150,936	150,861	150,799	0	137	0	137	0	150,936	0	0	0	6,591	06/08/2018.
84055* AA 6	SOUTH TEXAS ELECTRIC COOP SERIES A.....			01/01/2013.	Redemption 100.0000.....		176,471	176,471	176,471	176,471	0	0	0	0	0	176,471	0	0	0	4,774	01/01/2028.
84314# AB 7	SOUTHERN ILLINOIS POWER COOP SR SEC.....			12/15/2013.	Redemption 100.0000.....		71,429	71,429	71,429	71,429	0	0	0	0	0	71,429	0	0	0	3,080	06/15/2040.
84314# AC 5	SOUTHERN ILLINOIS POWER COOP SR SEC.....			12/15/2013.	Redemption 100.0000.....		76,923	76,923	76,923	76,923	0	0	0	0	0	76,923	0	0	0	2,885	06/15/2025.
855707 AB 1	STATE AUTO FINANCIAL CORP SENIOR NOTES			07/18/2013.	Redemption 101.9790.....		76,484	75,000	75,200	75,025	0	(15)	0	(15)	0	75,009	0	1,475	1,475	3,125	11/15/2013.
86359A X7 3	STRUCTURED ASSET SECURITIES 2003-29 A2..			12/01/2013.	Paydown.....		1,916,323	1,916,323	1,731,279	1,883,379	0	32,944	0	32,944	0	1,916,323	0	0	0	52,331	11/12/2014.
86359B AB 7	STRUCTURED ASSET SECURITIES 2005-1 5A1..			12/01/2013.	Paydown.....		167,337	167,337	158,552	161,454	0	5,883	0	5,883	0	167,337	0	0	0	4,163	03/19/2017.
86359B 5G 2	STRUCTURED ASSET SEC 2005-4XS 3A4.....			10/01/2013.	Paydown.....		842,692	842,692	839,532	839,884	0	2,807	0	2,807	0	842,692	0	0	0	13,788	10/31/2013.
86359D GT 8	STRUCTURED ASSET SEC 2005-10 5A9.....			12/01/2013.	Paydown.....		544,081	544,081	526,866	538,717	0	5,364	0	5,364	0	544,081	0	0	0	14,036	02/18/2015.
86359D JT 5	STRUCTURED ASSET SEC 2005-14 2A1.....			12/01/2013.	Paydown.....		782,897	782,897	757,559	760,815	0	22,082	0	22,082	0	782,897	0	0	0	27,303	02/26/2017.

SCHEDULE D - PART 4

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

E14.7

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
												11	12	13	14	15						
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
872162 AD 4	TAL ADVANTAGE LLC 2010-2A A.....			...	11/20/2013.	Paydown.....		783,333	783,333	783,333	783,333	0	0	0	0	0	783,333	0	0	0	29,679	06/05/2020.
872162 AF 9	TAL ADVANTAGE LLC 2011-1A A.....			...	12/23/2013.	Paydown.....		250,000	250,000	250,000	250,000	0	0	0	0	0	250,000	0	0	0	6,328	11/03/2016.
88031J AB 2	TENASKA GEORGIA PARTNERS SR SECURED..			...	08/01/2013.	Redemption 100.0000.....		146,262	146,262	153,566	151,286	0	(65)	0	(65)	0	151,221	0	(4,959)	(4,959)	10,421	02/01/2030.
88031Q AA 8	TENASKA VIRGINA PARTNERS 144A.....			...	12/30/2013.	Redemption 100.0000.....		217,335	217,335	217,335	217,335	0	0	0	0	0	217,335	0	0	0	8,312	03/30/2024.
88031R AA 6	TENASKA ALABAMA II PARTNERS 144A SR.....			...	12/30/2013.	Various.....		540,063	540,063	542,270	541,365	0	(89)	0	(89)	0	541,276	0	(1,213)	(1,213)	20,674	03/30/2023.
883145 AJ 3	TEXTAINER MARINE CONTAINERS 2011-1A A....			...	12/16/2013.	Paydown.....		200,000	200,000	200,000	200,000	0	0	0	0	0	200,000	0	0	0	5,113	10/27/2020.
89420G AJ 8	TRAVELERS PROPERTY CASUALTY SR NT.....			...	03/15/2013.	Maturity.....		250,000	250,000	251,693	250,046	0	(46)	0	(46)	0	250,000	0	0	0	6,250	03/15/2013.
89656C AA 1	TRINITY RAIL LEASING LP 2010-1A A.....			...	12/16/2013.	Paydown.....		79,199	79,199	79,199	79,199	0	0	0	0	0	79,199	0	0	0	2,213	12/20/2023.
89678D AA 3	TRITON CONTAINER FINANCE LLC 2012-1A A....			...	12/14/2013.	Paydown.....		200,000	200,000	199,975	199,975	0	24	0	24	0	200,000	0	0	0	4,561	04/26/2018.
902905 AM 0	USX CORPORATION 9.125% 01/15/13.....			...	01/15/2013.	Maturity.....		3,000,000	3,000,000	3,254,700	3,000,979	0	(979)	0	(979)	0	3,000,000	0	0	0	136,875	01/15/2013.
91155@ AA 8	ARMY LODGING FUND SENIOR SEC NOTES.....			...	12/23/2013.	Redemption 100.0000.....		98,065	98,065	98,065	98,065	0	0	0	0	0	98,065	0	0	0	2,811	09/23/2030.
913026 AS 9	UNITED TELE FLORIDA SERIES FF 1ST MTGE....			...	07/15/2013.	Maturity.....		2,269,000	2,269,000	2,088,501	2,256,296	0	12,704	0	12,704	0	2,269,000	0	0	0	155,994	07/15/2013.
91324P AE 2	UNITEDHEALTH GROUP INC SENIOR NOTES.....			...	04/01/2013.	Maturity.....		125,000	125,000	127,053	125,067	0	(67)	0	(67)	0	125,000	0	0	0	3,047	04/01/2013.
919138 AD 9	VALERO ENERGY SENIOR NOTES.....			...	01/15/2013.	Maturity.....		75,000	75,000	82,693	75,043	0	(43)	0	(43)	0	75,000	0	0	0	2,513	01/15/2013.
91914C AC 1	VALERO LOGISTICS 6.050% 03/15/13.....			...	03/15/2013.	Maturity.....		75,000	75,000	78,520	75,105	0	(105)	0	(105)	0	75,000	0	0	0	2,269	03/15/2013.
92344R AB 8	VERIZON NEW ENGLAND SENIOR NOTES.....			...	10/01/2013.	Maturity.....		125,000	125,000	121,301	124,650	0	350	0	350	0	125,000	0	0	0	5,938	10/01/2013.
92922F VE 5	WASHINGTON MUTUAL 2004-S3 3A1.....			...	10/01/2013.	Paydown.....		211,293	211,293	211,953	210,788	0	506	0	506	0	211,293	0	0	0	5,631	07/25/2034.
931142 BT 9	WAL-MART STORES 4.550% 05/01/13.....			...	05/01/2013.	Maturity.....		250,000	250,000	247,958	249,913	0	87	0	87	0	250,000	0	0	0	5,688	05/01/2013.
94403* AY 2	WAWA INC SENIOR UNSECURED NOTES.....			...	05/04/2013.	Redemption 100.0000.....		145,000	145,000	145,000	145,000	0	0	0	0	0	145,000	0	0	0	4,256	05/04/2016.
949746 FJ 5	WELLS FARGO & COMPANY SUB NOTES.....			...	10/16/2013.	Maturity.....		125,000	125,000	124,013	124,903	0	97	0	97	0	125,000	0	0	0	6,188	10/16/2013.
94980K AG 7	WELLS FARGO MBS 2004-4 A7.....			...	12/01/2013.	Paydown.....		2,756,759	2,756,759	2,580,154	2,722,989	0	33,771	0	33,771	0	2,756,759	0	0	0	67,984	01/12/2015.
94981A AA 1	WELLS FARGO MBS 2003-14 1A1.....			...	04/01/2013.	Paydown.....		218,036	218,036	218,377	217,736	0	300	0	300	0	218,036	0	0	0	3,112	12/25/2018.
94981B AA 9	WELLS FARGO MBS 2004-T A1.....			...	12/01/2013.	Paydown.....		54,962	54,962	47,680	49,996	0	4,966	0	4,966	0	54,962	0	0	0	568	01/18/2021.
94982C AF 5	WELLS FARGO MB TRST 2004-DD 2A5.....			...	02/01/2013.	Paydown.....		135,598	135,598	132,886	135,076	0	522	0	522	0	135,598	0	0	0	370	01/25/2035.
94982J AA 1	WELLS FARGO MTG BACKED SEC 2005-6 A1.....			...	03/01/2013.	Paydown.....		301,445	301,445	306,343	300,951	0	494	0	494	0	301,445	0	0	0	2,300	08/25/2035.
94982W AZ 7	WELLS FARGO MB TRST 2005-9 2A6.....			...	12/01/2013.	Paydown.....		756,581	756,581	722,582	722,582	0	33,999	0	33,999	0	756,581	0	0	0	22,461	05/18/2017.
94982W BB 9	WELLS FARGO MB TRST 2005-9 2A8.....			...	12/01/2013.	Paydown.....		737,683	737,683	700,568	721,436	0	16,247	0	16,247	0	737,683	0	0	0	26,321	06/11/2017.
94984F AV 1	WELLS FARGO MBS 2006-11 A20.....			...	12/01/2013.	Paydown.....		822,379	822,379	766,635	766,662	0	55,717	0	55,717	0	822,379	0	0	0	(20,668)	05/16/2016.
94984F AV 1	WELLS FARGO MBS 2006-11 A20.....			...	02/01/2013.	Security Withdraw.....		0	(24,828)	(23,145)	(23,321)	0	0	0	0	0	(23,321)	0	23,321	23,321	0	05/16/2016.
96032T AA 4	WESTGATE RESORTS 2012-2A A.....			E.	12/01/2013.	Paydown.....		626,024	626,024	626,024	626,024	0	0	0	0	0	626,024	0	0	0	10,226	03/10/2015.
961548 AQ 7	WESTVACO CORP DEBENTURES.....			...	03/15/2013.	Redemption 100.0000.....		7,000	7,000	7,856	7,556	0	(13)	0	(13)	0	7,543	0	(543)	(543)	268	03/15/2027.
973582 AA 7	WINDSOR FINANCING LLC 144A.....			...	01/09/2013.	Redemption 100.0000.....		1,072,837	1,072,837	1,072,837	1,072,837	0	0	0	0	0	1,072,837	0	0	0	137,313	07/15/2017.
976656 BX 5	WISCONSIN ELECTRIC POWER.....			...	05/15/2013.	Maturity.....		125,000	125,000	123,254	124,916	0	84	0	84	0	125,000	0	0	0	2,813	05/15/2013.
983024 AE 0	WYETH 5.500% 02/01/14.....			...	12/16/2013.	Call 100.6510.....		125,814	125,000	124,755	124,969	0	27	0	27	0	124,996	0	817	817	9,453	02/01/2014.
013716 AS 4	RIO TINTO ALCAN INC 4.500% 05/15/13.....			A.	05/15/2013.	Maturity.....		250,000	250,000	243,378	249,680	0	320	0	320	0	250,000	0	0	0	5,625	05/15/2013.
064149 AS 6	BANK OF NOVA SCOTIA 2.250% 01/22/13.....			A.	01/22/2013.	Maturity.....		2,000,000	2,000,000	2,009,520	2,000,200	0	(200)	0	(200)	0	2,000,000	0	0	0	22,500	01/22/2013.
30217V AC 1	EXPRESS PIPELINE LP LP 144A.....			A.	12/31/2013.	Redemption 100.0000.....		336,000	336,000	336,000	336,000	0	0	0	0	0	336,000	0	0	0	18,623	12/31/2019.
65334H AS 8	NEXEN INC SUB NOTES 7.350% 11/01/143.....			I.	03/28/2013.	Call 100.0000.....		4,500,000	4,500,000	4,500,000	4,500,000	0	0	0	0	0	4,500,000	0	0	0	135,056	11/01/2043.
75944R A* 2	RELIANCE LP SENIOR SECURED NOTE.....			A.	04/03/2013.	Maturity.....		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	43,050	04/03/2013.
C2107# AA 9	CANFOR PULP FINANCE INC.....			I.	11/30/2013.	Maturity.....		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	128,200	11/30/2013.
04530D AB 8	ASPEN INSURANCE HOLDINGS LTD SR NOTE....			F.	12/16/2013.	Call 103.7188.....		4,148,750	4,000,000	4,088,342	4,018,690	0	(10,830)	0	(10,830)	0	4,007,860	0	140,890	140,890	320,668	08/15/2014.
055451 AA 6	BHP FINANCE USA 4.800% 04/15/13.....			F.	04/15/2013.	Maturity.....		125,000	125,000	126,716	125,064	0	(64)	0	(64)	0	125,000	0	0	0	3,000	04/15/2013.
227170 AC 1	CRONOS CONTAINERS PROGRAM 2012-1A A....			F.	12/18/2013.	Paydown.....		200,000	200,000	199,975	199,976	0	24	0	24	0	200,000	0	0	0	4,561	04/30/2018.

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other-Than- Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 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
227170	AD	9		12/18/2013.	Paydown.....		100,000	100,000	99,958	99,959	0	41	0	41	0	100,000	0	0	0	2,064	08/16/2018.
37952U	AA	1		12/17/2013.	Paydown.....		200,000	200,000	199,960	199,961	0	39	0	39	0	200,000	0	0	0	4,452	05/30/2018.
68210*	AC	7		10/12/2013.	Redemption 100.0000.....		31,946	31,946	31,946	31,946	0	0	0	0	0	31,946	0	0	0	1,194	07/12/2016.
69319H	AA	1		07/15/2013.	Various.....		6,500,000	6,500,000	6,505,925	6,501,036	0	(1,036)	0	(1,036)	0	6,500,000	0	0	0	390,000	07/15/2013.
71912N	AA	5		04/01/2013.	Redemption 100.0000.....		237,500	237,500	237,500	237,500	0	0	0	0	0	237,500	0	0	0	6,132	04/01/2013.
780097	AM	3		06/10/2013.	RBS Securities Corp.....		75,089	75,000	70,284	72,678	0	166	0	166	0	72,844	0	2,245	2,245	3,329	07/03/2018.
80105N	AG	0		12/31/2013.	KENW REINS TRUST.....		2,095,220	2,000,000	1,975,000	1,978,691	0	2,212	0	2,212	0	1,980,903	0	114,317	114,317	100,444	03/29/2021.
83363R	AA	5		12/15/2013.	Redemption 100.0000.....		29,375	29,375	29,375	29,375	0	0	0	0	0	29,375	0	0	0	1,371	12/15/2026.
880334	AA	5		11/15/2013.	Redemption 100.0000.....		35,682	35,682	35,860	35,715	0	(13)	0	(13)	0	35,702	0	(21)	(21)	1,285	11/15/2014.
950840	AA	6		04/10/2013.	Maturity.....		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	69,980	04/10/2013.
96008Y	AB	1		07/16/2013.	Redemption 106.1980.....		79,649	75,000	73,274	74,604	0	110	0	110	0	74,714	0	4,935	4,935	2,573	11/15/2014.
G3157#	AB	0		12/17/2013.	Redemption 100.0000.....		90,909	90,909	90,909	90,909	0	0	0	0	0	90,909	0	0	0	4,182	12/17/2022.
G3651@	AA	5		11/07/2013.	Redemption 100.0000.....		351,390	351,390	50,402	50,402	54	0	0	54	0	50,457	0	300,933	300,933	350	12/02/2016.
G3652@	AA	4		03/06/2013.	Redemption 100.0000.....		14,643	14,643	14,643	14,643	0	0	0	0	0	14,643	0	0	0	313	12/02/2016.
G4939@	AA	7		12/22/2013.	Redemption 100.0000.....		1,142,857	1,142,857	1,134,183	1,139,739	0	1,522	0	1,522	0	1,141,261	0	1,596	1,596	68,457	12/22/2015.
G9020*	AA	8		01/26/2013.	Maturity.....		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	57,700	01/26/2013.
P4948@	AE	8		02/08/2013.	Redemption 100.0000.....		2,251,734	2,251,734	2,251,734	2,321,646	0	(69,912)	0	(69,912)	0	2,251,734	0	0	0	23,205	05/27/2015.
Q2759#	AL	1		06/09/2013.	Maturity.....		2,500,000	2,500,000	2,500,000	2,500,000	0	0	0	0	0	2,500,000	0	0	0	68,125	06/09/2013.
3899999.	Total - Bonds - Industrial and Miscellaneous.....						194,384,881	195,184,369	191,546,602	192,623,123	54	930,297	1,977	928,374	0	193,551,495	0	833,384	833,384	8,430,404	XXX.....
8399997.	Total - Bonds - Part 4.....						224,514,751	225,170,719	222,065,141	223,446,411	54	249,100	145,265	103,889	0	223,550,296	0	964,453	964,453	9,705,217	XXX.....
8399998.	Total - Bonds - Summary Item from Part 5.....						87,018,610	87,994,291	87,958,679	0	0	13,627	0	13,627	0	87,972,309	0	(953,699)	(953,699)	997,468	XXX.....
8399999.	Total - Bonds.....						311,533,361	313,165,010	310,023,820	223,446,411	54	262,727	145,265	117,516	0	311,522,605	0	10,754	10,754	10,702,685	XXX.....
Common Stocks - Industrial and Miscellaneous																					
71709*	11	3		11/18/2013.	Seaport Group.....	62,540.310	766,119	XXX.....	0	0	0	0	0	0	0	0	0	766,119	766,119	0	XXX.....
9099999.	Total - Common Stocks - Industrial and Miscellaneous.....						766,119	XXX.....	0	0	0	0	0	0	0	0	0	766,119	766,119	0	XXX.....
9799997.	Total - Common Stocks - Part 4.....						766,119	XXX.....	0	0	0	0	0	0	0	0	0	766,119	766,119	0	XXX.....
9799998	Total - Common Stocks - Summary Item from Part 5.....						136,912	XXX.....	0	0	0	0	0	0	0	0	0	136,912	136,912	0	XXX.....
9799999.	Total - Common Stocks.....						903,031	XXX.....	0	0	0	0	0	0	0	0	0	903,031	903,031	0	XXX.....
9899999.	Total - Preferred and Common Stocks.....						903,031	XXX.....	0	0	0	0	0	0	0	0	0	903,031	903,031	0	XXX.....
9999999.	Total - Bonds, Preferred and Common Stocks.....						312,436,392	XXX.....	310,023,820	223,446,411	54	262,727	145,265	117,516	0	311,522,605	0	913,785	913,785	10,702,685	XXX.....

SCHEDULE D - PART 5

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

1	2			3 F o r e i g n	4 Date Acquired	5 Name of Vendor	6 Disposal Date	7 Name of Purchaser	8 Par Value (Bonds) or Number of Shares (Stock)	9 Actual Cost	10 Consideration	11 Book/ Adjusted Carrying Value at Disposal	Change in Book/Adjusted Carrying Value					17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Interest and Dividends Received During Year	21 Paid for Accrued Interest and Dividends									
													12	13	14	15	16														
CUSIP Identification	Description												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.														
Bonds - U.S. Government																															
3132H3	7A	5	FREDDIE MAC GOLD POOL U90889.....	...	04/23/2013	Goldman Sachs & Co.....	12/01/2013	Paydown.....	121,326	129,497	121,326	121,326	0	(8,171)	0	(8,171)	0	0	0	0	1,675	142									
3136AA	3R	4	FANNIE MAE 2012-149 LV.....	...	01/10/2013	Citi.....	12/01/2013	Paydown.....	139,580	143,767	139,580	139,580	0	(4,187)	0	(4,187)	0	0	0	0	2,102	163									
0599999. Total - Bonds - U.S. Government.....									260,906	273,264	260,906	260,906	0	(12,358)	0	(12,358)	0	0	0	0	3,777	305									
Bonds - U.S. States, Territories and Possessions																															
057507	HV	0	BAKERSFIELD SCHOOL DISTRICT QSCB 2012.....	...	12/31/2013	MONT Redundant Reserves.....	12/31/2013	KENW REINS TRUST.....	2,500,000	2,028,500	2,028,500	2,028,500	0	0	0	0	0	0	0	0	18,292	18,292									
130333	CA	3	CALIFORNIA HOUSING 2013 SERIES A.....	...	04/19/2013	Bank of America.....	12/01/2013	Redemption 100.0000.....	265,421	265,421	265,421	265,421	0	0	0	0	0	0	0	0	2,467	0									
246395	YC	5	DELAWARE ST HSG AUTH REV 2013-1.....	...	02/07/2013	George Baum.....	11/01/2013	Redemption 100.0000.....	205,000	205,000	205,000	205,000	0	0	0	0	0	0	0	0	3,141	0									
29270C	YU	3	ENERGY NORTHWEST 3.503% 07/01/26.....	...	12/31/2013	MONT Redundant Reserves.....	12/31/2013	KENW REINS TRUST.....	2,000,000	1,741,000	1,741,000	1,741,000	0	0	0	0	0	0	0	0	35,030	35,030									
47770V	AY	6	JOBS OHIO BEVERAGE SYSTEM.....	...	12/31/2013	MONT Economic Reserves.....	12/31/2013	KENW REINS TRUST.....	1,000,000	912,860	912,860	912,860	0	0	0	0	0	0	0	0	19,925	19,925									
491189	FX	9	KENTUCKY ASSET/LIABILITY COMMI.....	...	12/31/2013	MONT Economic Reserves.....	12/31/2013	KENW REINS TRUST.....	1,000,000	893,430	893,430	893,430	0	0	0	0	0	0	0	0	7,495	7,495									
49130T	PS	9	KENTUCKY ST HSG CORP HSG REV 2013.....	...	04/19/2013	Citi.....	11/01/2013	Redemption 100.0000.....	210,000	210,000	210,000	210,000	0	0	0	0	0	0	0	0	2,155	0									
60637B	CN	8	MISSOURI HOUSING 2013 SERIES A.....	...	01/18/2013	George Baum.....	12/01/2013	Redemption 100.0000.....	250,000	250,000	250,000	250,000	0	0	0	0	0	0	0	0	2,845	0									
60637B	CP	3	MISSOURI HOUSING 2013 SERIES B.....	...	01/18/2013	George Baum.....	12/01/2013	Redemption 100.0000.....	170,000	170,000	170,000	170,000	0	0	0	0	0	0	0	0	2,210	0									
649883	TM	7	NEW YORK HOUSING 2012 SERIES 172.....	...	12/31/2013	MONT Redundant Reserves.....	12/31/2013	KENW REINS TRUST.....	2,000,000	1,906,680	1,906,680	1,906,680	0	0	0	0	0	0	0	0	21,015	21,015									
791078	BB	3	ST LAWRENCE CNTY NY IDA CDC.....	...	12/31/2013	MONT Economic Reserves.....	12/31/2013	KENW REINS TRUST.....	1,500,000	1,406,925	1,406,925	1,406,925	0	0	0	0	0	0	0	0	20,640	20,640									
798186	YW	6	SAN JOSE CA UNIFIED SCHOOL DIS ELECTION.....	...	12/31/2013	MONT Economic Reserves.....	12/31/2013	KENW REINS TRUST.....	1,000,000	887,360	887,360	887,360	0	0	0	0	0	0	0	0	14,058	14,058									
83712T	DA	6	SOUTH CAROLINA ST HOUSING FIN 2013-1.....	...	04/12/2013	Citi.....	12/01/2013	Redemption 100.0000.....	250,000	250,000	250,000	250,000	0	0	0	0	0	0	0	0	2,462	0									
88271H	FL	8	TEXAS ST AFFORDABLE HSG CORP 2013A.....	...	02/01/2013	Raymond James & Associates.....	12/02/2013	Redemption 100.0000.....	400,000	400,000	400,000	400,000	0	0	0	0	0	0	0	0	5,375	0									
1799999. Total - Bonds - U.S. States, Territories & Possessions.....									12,750,421	11,527,176	11,527,176	11,527,176	0	0	0	0	0	0	0	0	157,110	136,455									
Bonds - U.S. Political Subdivisions of States																															
213248	BB	2	COOK CNTY IL SALES TAX REV.....	...	12/31/2013	MONT Redundant Reserves.....	12/31/2013	KENW REINS TRUST.....	2,500,000	2,434,075	2,434,075	2,434,075	0	0	0	0	0	0	0	0	17,103	17,103									
623040	HH	8	MT SAN ANTONIO CA CMNTY CLG DI 2013 SERI.....	...	12/31/2013	MONT Economic Reserves.....	12/31/2013	KENW REINS TRUST.....	1,250,000	1,220,363	1,220,363	1,220,363	0	0	0	0	0	0	0	0	21,370	21,370									
2499999. Total - Bonds - U.S. Political Subdivisions of States.....									3,750,000	3,654,438	3,654,438	3,654,438	0	0	0	0	0	0	0	0	38,473	38,473									
Bonds - U.S. Special Revenue and Special Assessment																															
3136AE	TT	4	FANNIE MAE 2013-54 BA 3.000% 06/25/43.....	...	04/26/2013	Citi.....	12/01/2013	Paydown.....	118,052	122,147	118,052	118,052	0	(4,095)	0	(4,095)	0	0	0	0	1,470	285									
3136AG	HV	7	FANNIE MAE 2013-94 CV 3.500% 07/25/33.....	...	08/14/2013	Wells Fargo Securities.....	12/25/2013	Paydown.....	29,295	29,110	29,295	29,295	0	184	0	184	0	0	0	0	214	83									
3137B1	UG	5	FHLMC MULTIFAM STRU PASS THRU K027 A2.....	...	12/31/2013	MONT Economic Reserves.....	12/31/2013	KENW REINS TRUST.....	500,000	469,565	469,565	469,565	0	0	0	0	0	0	0	0	1,099	1,099									
3137B3	4W	5	FHLMC MULTIFAM STRU PASS THRU 4215 LV.....	...	08/21/2013	Citi.....	12/15/2013	Paydown.....	35,359	35,210	35,359	35,359	0	149	0	149	0	0	0	0	258	86									
686053	HE	2	OREGON SCHOOL BOARD ASSN TAXABLE- PENSION.....	...	12/31/2013	MONT Economic Reserves.....	12/31/2013	KENW REINS TRUST.....	1,000,000	1,043,910	1,043,910	1,043,910	0	0	0	0	0	0	0	0	0	0									
3199999. Total - Bonds - U.S. Special Revenue and Special Assessments.....									1,682,706	1,699,942	1,696,181	1,696,181	0	(3,762)	0	(3,762)	0	0	0	0	3,041	1,553									
Bonds - Industrial and Miscellaneous																															
00038A	AB	9	ABB TREASURY CENTER USA 144A.....	...	12/31/2013	MONT Economic Reserves.....	12/31/2013	KENW REINS TRUST.....	1,000,000	1,025,720	1,025,720	1,025,720	0	0	0	0	0	0	0	0	1,778	1,778									
001055	AJ	1	AFLAC INC 4.000% 02/15/22.....	...	12/31/2013	MONT Economic Reserves.....	12/31/2013	KENW REINS TRUST.....	1,000,000	1,006,470	1,006,470	1,006,470	0	0	0	0	0	0	0	0	15,111	15,111									
008414	AA	2	AGATE BAY MRTGE LOAN TRUST 2013-1 A1.....	...	08/21/2013	Bank of America.....	12/25/2013	Paydown.....	45,009	43,054	45,009	45,009	0	1,955	0	1,955	0	0	0	0	322	118									
031162	BG	4	AMGEN INC 4.100% 06/15/21.....	...	12/31/2013	MONT Economic Reserves.....	12/31/2013	KENW REINS TRUST.....	1,000,000	1,042,070	1,042,070	1,042,070	0	0	0	0	0	0	0	0	1,822	1,822									
035242	AA	4	ANHEUSER-BUSCH INBEV FIN.....	...	01/14/2013	Deutsche Bank Securities.....	12/31/2013	KENW REINS TRUST.....	2,000,000	1,986,940	1,836,700	1,988,040	0	1,100	0	1,100	0	0	(151,340)	(151,340)	50,167	0									
037833	AK	6	APPLE INC 2.400% 05/03/23.....	...	04/30/2013	Goldman Sachs & Co.....	12/31/2013	KENW REINS TRUST.....	4,000,000	3,994,680	3,596,840	3,994,994	0	314	0	314	0	0	(398,154)	(398,154)	63,467	0									
084664	BN	0	BERSHIRE HATHAWAY FIN 2.450% 12/15/15.....	...	12/31/2013	MONT Economic Reserves.....	12/31/2013	KENW REINS TRUST.....	1,000,000	1,036,330	1,036,330	1,036,330	0	0	0	0	0	0	0	0	1,089	1,089									
09247X	AD	3	BLACKROCK INC.....	...	12/31/2013	MONT Economic Reserves.....	12/31/2013	KENW REINS TRUST.....	1,000,000	1,029,220	1,029,220	1,029,220	0	0	0	0	0	0	0	0	2,042	2,042									
12189L	AE	1	BURLINGTON NORTHERN SANTA FE.....	...	12/31/2013	MONT Redundant Reserves.....	12/31/2013	KENW REINS TRUST.....	2,000,000	2,074,440	2,074,440	2,074,440	0	0	0	0	0	0	0	0	9,000	9,000									

SCHEDULE D - PART 5

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

1	2		3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
												12	13	14	15	16					
CUSIP Identification	Description		F o r e i g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
931142 DB 6	WAL-MART STORES	5.625% 04/15/41.....	...	12/31/2013	MONT Redundant Reserves.....	12/31/2013	KENW REINS TRUST.....	2,000,000	2,270,940	2,270,940	2,270,940	0	0	0	0	0	0	0	0	23,750	23,750
949456 AA 5	WELK RESORTS LLC 2013-A A.....		...	11/21/2013	BB&T Capital Markets.....	12/21/2013	Paydown.....	97,275	97,262	97,275	97,275	0	13	0	13	0	0	0	0	159	0
064149 C8 8	BANK OF NOVA SCOTIA	4.375% 01/13/21.....	A.	12/31/2013	MONT Economic Reserves.....	12/31/2013	KENW REINS TRUST.....	1,000,000	1,076,300	1,076,300	1,076,300	0	0	0	0	0	0	0	0	20,417	20,417
73755L AK 3	POTASH CORP OF SASKATCHEWAN.....		A.	12/31/2013	MONT Redundant Reserves.....	12/31/2013	KENW REINS TRUST.....	3,000,000	3,185,760	3,185,760	3,185,760	0	0	0	0	0	0	0	0	14,063	14,063
35177P AW 7	FRANCE TELECOM	4.125% 09/14/21.....	F.	12/31/2013	MONT Economic Reserves.....	12/31/2013	KENW REINS TRUST.....	500,000	506,205	506,205	506,205	0	0	0	0	0	0	0	0	6,130	6,130
71656L AQ 4	PETROLEOS MEXICANOS 144A.....		F.	07/12/2013	Various.....	08/29/2013	Tax Free Exchange.....	2,000,000	1,996,060	1,996,093	1,996,093	0	33	0	33	0	0	0	0	0	0
980888 AF 8	WOOLWORTHS LIMITED 144A.....		F.	12/31/2013	MONT Economic Reserves.....	12/31/2013	KENW REINS TRUST.....	1,000,000	1,056,620	1,056,620	1,056,620	0	0	0	0	0	0	0	0	9,985	9,985
3899999.	Total - Bonds - Industrial and Miscellaneous.....							69,550,258	70,803,859	69,879,909	70,833,608	0	29,747	0	29,747	0	0	(953,699)	(953,699)	795,067	494,108
8399998.	Total - Bonds.....							87,994,291	87,958,679	87,018,610	87,972,309	0	13,627	0	13,627	0	0	(953,699)	(953,699)	997,468	670,894
Common Stocks - Industrial and Miscellaneous																					
71709* 11 3	PH HOLDING LLC CLASS A.....		...	10/01/2013	No Broker.....	11/18/2013	Seaport Group.....	11,176,530	0	136,912	0	0	0	0	0	0	0	136,912	136,912	0	0
9099999.	Total - Common Stocks - Industrial and Miscellaneous.....								0	136,912	0	0	0	0	0	0	0	136,912	136,912	0	0
9799998.	Total - Common Stocks.....								0	136,912	0	0	0	0	0	0	0	136,912	136,912	0	0
9899999.	Total - Preferred and Common Stocks.....							0	0	136,912	0	0	0	0	0	0	0	136,912	136,912	0	0
9999999.	Total - Bonds, Preferred and Common Stocks.....								87,958,679	87,155,522	87,972,309	0	13,627	0	13,627	0	0	(816,787)	(816,787)	997,468	670,894

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

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

Sch. DA-Pt. 1
NONE

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

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

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

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

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

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

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

OHIO NATIONAL LIFE ASSURANCE CORPORATION

SCHEDULE DL - PART 1

SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation /Market Indicator	Fair Value	Book/Adjusted Carrying Value	Maturity Dates
Common Stocks - Money Market Mutual Funds						
000000 00 0	MOUNT VERNON SECURITIES LENDING TRUST PRIME PORTFOLIO.....		U.....	78,790,310	78,790,310	
7499999.	Total - Common Stocks - Money Market Mutual Funds.....			78,790,310	78,790,310	...XXX.....
7599999.	Total - Common Stock.....			78,790,310	78,790,310	...XXX.....
7699999.	Total - Preferred and Common Stock.....			78,790,310	78,790,310	...XXX.....
9999999.	Totals.....			78,790,310	78,790,310	...XXX.....

General Interrogatories:

1. The activity for the year: Fair Value \$.....78,790,310 Book/Adjusted Carrying Value \$.....78,790,310
2. Average balance for the year: Fair Value \$.....81,573,687 Book/Adjusted Carrying Value \$.....81,573,687
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
NAIC 1: \$.....78,790,310 NAIC 2: \$.....0 NAIC 3: \$.....0 NAIC 4: \$.....0 NAIC 5: \$.....0 NAIC 6: \$.....0

OHIO NATIONAL LIFE ASSURANCE CORPORATION

SCHEDULE DL - PART 2

SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

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

General Interrogatories:

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

NONE

SCHEDULE E - PART 1 - CASH

1	2	3	4	5	6	7
Depository	Code	Rate of Interest	Amount of Interest Received During Year	Amount of Interest Accrued December 31 of Current Year	Balance	*
Open Depositories						
U.S. Bank NA..... Cincinnati, OH .....	.....	.....0.000	0	0	(4,531,710)	XXX
0199999. Total - Open Depositories.....	.XXX...	..XXX.....	0	0	(4,531,710)	XXX..
0399999. Total Cash on Deposit.....	.XXX...	..XXX.....	0	0	(4,531,710)	XXX..
0599999. Total Cash.....	.XXX...	..XXX.....	0	0	(4,531,710)	XXX..

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

1. January.....	(8,377,364)	4. April.....	(5,155,959)	7. July.....	(6,306,802)	10. October.....	(7,346,107)
2. February.....	(8,102,468)	5. May.....	(5,140,466)	8. August.....	(13,806,586)	11. November.....	(11,123,578)
3. March.....	(5,202,030)	6. June.....	(7,831,313)	9. September.....	(8,717,875)	12. December.....	(4,531,710)

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

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

NONE

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

		1	2	Deposits for the Benefit of All Policyholders		All Other Special Deposits	
		Type of Deposit	Purpose of Deposit	3 Book/Adjusted Carrying Value	4 Fair Value	5 Book/Adjusted Carrying Value	6 Fair Value
States, Etc.							
1.	Alabama.....AL			0	0	0	0
2.	Alaska.....AK			0	0	0	0
3.	Arizona.....AZ			0	0	0	0
4.	Arkansas.....AR	ST..	State regulatory requirement	200,691	276,532	0	0
5.	California.....CA			0	0	0	0
6.	Colorado.....CO			0	0	0	0
7.	Connecticut.....CT			0	0	0	0
8.	Delaware.....DE			0	0	0	0
9.	District of Columbia.....DC			0	0	0	0
10.	Florida.....FL			0	0	0	0
11.	Georgia.....GA	ST..	State regulatory requirement	60,207	82,960	0	0
12.	Hawaii.....HI			0	0	0	0
13.	Idaho.....ID			0	0	0	0
14.	Illinois.....IL			0	0	0	0
15.	Indiana.....IN			0	0	0	0
16.	Iowa.....IA			0	0	0	0
17.	Kansas.....KS			0	0	0	0
18.	Kentucky.....KY			0	0	0	0
19.	Louisiana.....LA			0	0	0	0
20.	Maine.....ME			0	0	0	0
21.	Maryland.....MD			0	0	0	0
22.	Massachusetts.....MA	ST..	State regulatory requirement	100,345	138,266	0	0
23.	Michigan.....MI			0	0	0	0
24.	Minnesota.....MN			0	0	0	0
25.	Mississippi.....MS			0	0	0	0
26.	Missouri.....MO			0	0	0	0
27.	Montana.....MT			0	0	0	0
28.	Nebraska.....NE			0	0	0	0
29.	Nevada.....NV			0	0	0	0
30.	New Hampshire.....NH			0	0	0	0
31.	New Jersey.....NJ			0	0	0	0
32.	New Mexico.....NM	ST..	State regulatory requirement	100,598	117,704	0	0
33.	New York.....NY			0	0	0	0
34.	North Carolina.....NC	ST..	State regulatory requirement	401,381	553,064	0	0
35.	North Dakota.....ND			0	0	0	0
36.	Ohio.....OH	ST..	State regulatory requirement	1,625,415	2,178,816	0	0
37.	Oklahoma.....OK			0	0	0	0
38.	Oregon.....OR			0	0	0	0
39.	Pennsylvania.....PA			0	0	0	0
40.	Rhode Island.....RI			0	0	0	0
41.	South Carolina.....SC	ST..	State regulatory requirement	175,604	241,966	0	0
42.	South Dakota.....SD			0	0	0	0
43.	Tennessee.....TN			0	0	0	0
44.	Texas.....TX			0	0	0	0
45.	Utah.....UT			0	0	0	0
46.	Vermont.....VT			0	0	0	0
47.	Virginia.....VA	ST..	State regulatory requirement	250,863	345,665	0	0
48.	Washington.....WA			0	0	0	0
49.	West Virginia.....WV			0	0	0	0
50.	Wisconsin.....WI			0	0	0	0
51.	Wyoming.....WY			0	0	0	0
52.	American Samoa.....AS			0	0	0	0
53.	Guam.....GU			0	0	0	0
54.	Puerto Rico.....PR	B...	State regulatory requirement	1,170,663	809,560	0	0
55.	US Virgin Islands.....VI			0	0	0	0
56.	Northern Mariana Islands.....MP			0	0	0	0
57.	Canada.....CAN			0	0	0	0
58.	Aggregate Alien and Other.....OT	XXX..	XXX	0	0	0	0
59.	Total.....	XXX..	XXX	4,085,767	4,744,533	0	0
DETAILS OF WRITE-INS							
5801.	.....			.....0	0	0	0
5802.	.....			.....0	0	0	0
5803.	.....			.....0	0	0	0
5898.	Summary of remaining write-ins for line 58 from overflow page.....	XXX..	XXX	0	0	0	0
5899.	Total (Lines 5801 thru 5803+5898) (Line 58 above).....	XXX..	XXX	0	0	0	0

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