



ANNUAL STATEMENT

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

WESTERN RESERVE LIFE ASSURANCE CO. OF OHIO

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

Organized under the Laws of OHIO
Incorporated/Organized..... May 14, 1979

Statutory Home Office

Main Administrative Office

Mail Address

Primary Location of Books and Records

Internet Web Site Address

Statutory Statement Contact

NAIC Company Code..... 91413

State of Domicile or Port of Entry OHIO

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

570 Carillon Parkway..... St Petersburg FL US..... 33716-1202
(Street and Number) (City or Town, State, Country and Zip Code)

P.O. Box 5068..... Clearwater FL US 33758-5068
(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)

570 Carillon Parkway..... St Petersburg FL US 33716-1202
(Street and Number) (City or Town, State, Country and Zip Code)

www.transamerica.com

Brenda Kay Kraemer
(Name)

brenda.kraemer@transamerica.com
(E-Mail Address)

Employer's ID Number..... 43-1162657

Country of Domicile US

Commenced Business..... June 17, 1980

727-299-1800
(Area Code) (Telephone Number)

727-299-1800
(Area Code) (Telephone Number)

319-355-8549
(Area Code) (Telephone Number) (Extension)

319-355-2210
(Fax Number)

OFFICERS

Name	Title	Name	Title
1. Brenda Kay Clancy	President & Chairman of the Board	2. William Harold Geiger	Secretary, Group Vice President, Compliance & Corp Counsel
3. Eric John Martin	Senior Vice President & Corporate Controller	4.	

OTHER

DIRECTORS OR TRUSTEES

Arthur Carl Schneider

Brenda Kay Clancy

C. Michiel van Katwijk

Scott W. Ham #

John Roger Hunter

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

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

(Signature) Brenda Kay Clancy	(Signature) William Harold Geiger	(Signature) Eric John Martin
1. (Printed Name) President & Chairman of the Board	2. (Printed Name) Secretary, Group Vice President, Compliance & Corp Counsel	3. (Printed Name) Senior Vice President & Corporate Controller
(Title)	(Title)	(Title)

Subscribed and sworn to before me

This 21st day of February 2014

a. Is this an original filing?

Yes [X] No []

b. If no

1. State the amendment number

2. Date filed

3. Number of pages attached

WESTERN RESERVE LIFE ASSURANCE CO. OF OHIO
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.....	82,813,569	3.7	82,813,569	0	82,813,569	3.7
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies.....	114,838	0.0	114,838	0	114,838	0.0
1.22 Issued by U.S. government sponsored agencies.....	11,281,976	0.5	11,281,976	0	11,281,976	0.5
1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities).....	19,943,684	0.9	19,943,684	0	19,943,684	0.9
1.4 Securities issued by states, territories and possessions and political subdivisions in the U.S.:						
1.41 States, territories and possessions general obligations.....	0	0.0	0	0	0	0.0
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations.....	0	0.0	0	0	0	0.0
1.43 Revenue and assessment obligations.....	783,912	0.0	783,912	0	783,912	0.0
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.....	29,548,302	1.3	29,548,302	0	29,548,302	1.3
1.512 Issued or guaranteed by FNMA and FHLMC.....	42,059,927	1.9	42,059,927	0	42,059,927	1.9
1.513 All other.....	16,247,977	0.7	16,247,977	0	16,247,977	0.7
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA.....	0	0.0	0	0	0	0.0
1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-based securities issued or guaranteed by agencies shown in Line 1.521.....	0	0.0	0	0	0	0.0
1.523 All other.....	188,293,774	8.4	188,293,774	257,782	188,551,556	8.4
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities).....	801,171,922	35.8	801,025,021	14,415,730	815,440,751	36.4
2.2 Unaffiliated non-U.S. securities (including Canada).....	256,440,474	11.5	256,440,474	0	256,440,474	11.5
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	0	0	0.0
3.2 Preferred stocks:						
3.21 Affiliated.....	0	0.0	0	0	0	0.0
3.22 Unaffiliated.....	0	0.0	0	0	0	0.0
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated.....	0	0.0	0	0	0	0.0
3.32 Unaffiliated.....	0	0.0	0	0	0	0.0
3.4 Other equity securities:						
3.41 Affiliated.....	35,347,837	1.6	35,347,837	0	35,347,837	1.6
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.....	1,336,542	0.1	1,336,542	0	1,336,542	0.1
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.....	76,468,389	3.4	76,468,389	0	76,468,389	3.4
4.6 Mezzanine real estate loans.....	0	0.0	0	0	0	0.0
5. Real estate investments:						
5.1 Property occupied by company.....	27,382,074	1.2	27,382,074	0	27,382,074	1.2
5.2 Property held for production of income (including \$.....0 of property acquired in satisfaction of debt).....	2,511,914	0.1	2,511,913	0	2,511,913	0.1
5.3 Property held for sale (including \$.....0 property acquired in satisfaction of debt).....	6,259,139	0.3	6,259,139	0	6,259,139	0.3
6. Contract loans.....	442,799,902	19.8	442,799,902	0	442,799,902	19.8
7. Derivatives.....	0	0.0	0	0	0	0.0
8. Receivables for securities.....	0	0.0	0	0	0	0.0
9. Securities lending (Line 10, Asset Page reinvested collateral).....	88,265,219	3.9	88,265,219	XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments.....	110,546,907	4.9	110,546,907	73,591,707	184,138,614	8.2
11. Other invested assets.....	0	0.0	0	0	0	0.0
12. Total invested assets.....	2,239,618,277	100.0	2,239,471,377	88,265,219	2,239,471,376	100.0

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year.....		35,208,984
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).....	235,150	235,150
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.....	829,662	
7.2	Totals, Part 3, Column 10.....	0	829,662
8.	Deduct current year's depreciation:		
8.1	Totals, Part 1, Column 11.....	973,260	
8.2	Totals, Part 3, Column 9.....	0	973,260
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....		33,641,213
10.	Deduct total nonadmitted amounts.....		0
11.	Statement value at end of current period (Line 9 minus Line 10).....		33,641,213

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year.....		50,713,672
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 7).....	31,500,000	
2.2	Additional investment made after acquisition (Part 2, Column 8).....	(16,000)	31,484,000
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.....		36,375
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.....		3,846,409
8.	Deduct amortization of premium and mortgage interest points and commitment fees.....		582,709
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
9.1	Totals, Part 1, Column 13.....	0	
9.2	Totals, Part 3, Column 13.....	0	0
10.	Deduct current year's other-than-temporary impairment recognized:		
10.1	Totals, Part 1, Column 11.....	0	
10.2	Totals, Part 3, Column 10.....	0	0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....		77,804,929
12.	Total valuation allowance.....		0
13.	Subtotal (Line 11 plus Line 12).....		77,804,929
14.	Deduct total nonadmitted amounts.....		0
15.	Statement value at end of current period (Line 13 minus Line 14).....		77,804,929

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year.....		3,293,307
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 8).....	650,955	
2.2	Additional investment made after acquisition (Part 2, Column 9).....	0	650,955
3.	Capitalized deferred interest and other:		
3.1	Totals, Part 1, Column 16.....	0	
3.2	Totals, Part 3, Column 12.....	0	0
4.	Accrual of discount.....		0
5.	Unrealized valuation increase (decrease):		
5.1	Totals, Part 1, Column 13.....	0	
5.2	Totals, Part 3, Column 9.....	0	0
6.	Total gain (loss) on disposals, Part 3, Column 19.....		0
7.	Deduct amounts received on disposals, Part 3, Column 16.....		5,916
8.	Deduct amortization of premium and depreciation.....		779,533
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).....		3,158,814
12.	Deduct total nonadmitted amounts.....		146,901
13.	Statement value at end of current period (Line 11 minus Line 12).....		3,011,913

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year.....		1,148,190,039
2.	Cost of bonds and stocks acquired, Part 3, Column 7.....		658,193,366
3.	Accrual of discount.....		3,070,225
4.	Unrealized valuation increase (decrease):		
4.1	Part 1, Column 12.....	83,538	
4.2	Part 2, Section 1, Column 15.....	0	
4.3	Part 2, Section 2, Column 13.....	2,678,612	
4.4	Part 4, Column 11.....	4,499,076	7,261,226
5.	Total gain (loss) on disposals, Part 4, Column 19.....		(3,503,639)
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7.....		321,480,315
7.	Deduct amortization of premium.....		7,407,079
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.....	286,196	
9.2	Part 2, Section 1, Column 17.....	0	
9.3	Part 2, Section 2, Column 14.....	0	
9.4	Part 4, Column 13.....	636,347	922,543
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....		1,483,401,280
11.	Deduct total nonadmitted amounts.....		0
12.	Statement value at end of current period (Line 10 minus Line 11).....		1,483,401,280

WESTERN RESERVE LIFE ASSURANCE CO. OF OHIO

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.....	112,476,707	112,950,051	113,462,202	115,708,395
	2. Canada.....	0	0	0	0
	3. Other Countries.....	20,727,595	20,645,101	21,531,382	20,290,000
	4. Totals.....	133,204,302	133,595,152	134,993,584	135,998,395
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals.....	0	0	0	0
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals.....	0	0	0	0
U.S. Special Revenue and Special Assessment Obligations and All Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions	7. Totals.....	53,341,906	52,612,886	53,355,373	51,859,250
Industrial and Miscellaneous and Hybrid Securities (Unaffiliated)	8. United States.....	1,005,066,773	1,035,308,472	1,008,917,717	1,007,345,028
	9. Canada.....	35,604,647	36,410,794	35,968,685	33,200,000
	10. Other Countries.....	220,835,829	223,918,753	222,610,838	215,738,000
	11. Totals.....	1,261,507,249	1,295,638,019	1,267,497,240	1,256,283,028
Parent, Subsidiaries and Affiliates	12. Totals.....	0	0	0	0
	13. Total Bonds.....	1,448,053,457	1,481,846,057	1,455,846,197	1,444,140,673
PREFERRED STOCKS Industrial and Miscellaneous (Unaffiliated)	14. United States.....	0	0	0	
	15. Canada.....	0	0	0	
	16. Other Countries.....	0	0	0	
	17. Totals.....	0	0	0	
Parent, Subsidiaries and Affiliates	18. Totals.....	0	0	0	
	19. Total Preferred Stocks.....	0	0	0	
COMMON STOCKS Industrial and Miscellaneous (Unaffiliated)	20. United States.....	0	0	0	
	21. Canada.....	0	0	0	
	22. Other Countries.....	0	0	0	
	23. Totals.....	0	0	0	
Parent, Subsidiaries and Affiliates	24. Totals.....	35,347,837	35,347,837	24,342,865	
	25. Total Common Stocks.....	35,347,837	35,347,837	24,342,865	
	26. Total Stocks.....	35,347,837	35,347,837	24,342,865	
	27. Total Bonds and Stocks....	1,483,401,294	1,517,193,894	1,480,189,062	

SCHEDULE D - PART 1A - SECTION 1

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

5015

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.7	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
1. U.S. Governments											
1.1 NAIC 1.....	2,203,170	31,076,754	19,045,126	22,620	60,132,412	112,480,082	7.2	82,900,810	6.4	112,480,082	0
1.2 NAIC 2.....	0	0	0	0	0	0	0.0	0	0.0	0	0
1.3 NAIC 3.....	0	0	0	0	0	0	0.0	0	0.0	0	0
1.4 NAIC 4.....	0	0	0	0	0	0	0.0	0	0.0	0	0
1.5 NAIC 5.....	0	0	0	0	0	0	0.0	0	0.0	0	0
1.6 NAIC 6.....	0	0	0	0	0	0	0.0	0	0.0	0	0
1.7 Totals.....	2,203,170	31,076,754	19,045,126	22,620	60,132,412	112,480,082	7.2	82,900,810	6.4	112,480,082	0
2. All Other Governments											
2.1 NAIC 1.....	0	3,318,358	3,970,817	0	0	7,289,175	0.5	4,400,009	0.3	2,168,839	5,120,336
2.2 NAIC 2.....	0	6,051,212	2,694,031	0	0	8,745,243	0.6	6,195,422	0.5	3,525,220	5,220,023
2.3 NAIC 3.....	0	0	0	0	0	0	0.0	0	0.0	0	0
2.4 NAIC 4.....	0	3,624,267	0	1,068,910	0	4,693,177	0.3	4,705,870	0.4	2,167,711	2,525,466
2.5 NAIC 5.....	0	0	0	0	0	0	0.0	0	0.0	0	0
2.6 NAIC 6.....	0	0	0	0	0	0	0.0	0	0.0	0	0
2.7 Totals.....	0	12,993,837	6,664,848	1,068,910	0	20,727,595	1.3	15,301,301	1.2	7,861,770	12,865,825
3. U.S. States, Territories and Possessions, etc., Guaranteed											
3.1 NAIC 1.....	0	0	0	0	0	0	0.0	0	0.0	0	0
3.2 NAIC 2.....	0	0	0	0	0	0	0.0	0	0.0	0	0
3.3 NAIC 3.....	0	0	0	0	0	0	0.0	0	0.0	0	0
3.4 NAIC 4.....	0	0	0	0	0	0	0.0	0	0.0	0	0
3.5 NAIC 5.....	0	0	0	0	0	0	0.0	0	0.0	0	0
3.6 NAIC 6.....	0	0	0	0	0	0	0.0	0	0.0	0	0
3.7 Totals.....	0	0	0	0	0	0	0.0	0	0.0	0	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed											
4.1 NAIC 1.....	0	0	0	0	0	0	0.0	0	0.0	0	0
4.2 NAIC 2.....	0	0	0	0	0	0	0.0	0	0.0	0	0
4.3 NAIC 3.....	0	0	0	0	0	0	0.0	0	0.0	0	0
4.4 NAIC 4.....	0	0	0	0	0	0	0.0	0	0.0	0	0
4.5 NAIC 5.....	0	0	0	0	0	0	0.0	0	0.0	0	0
4.6 NAIC 6.....	0	0	0	0	0	0	0.0	0	0.0	0	0
4.7 Totals.....	0	0	0	0	0	0	0.0	0	0.0	0	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed											
5.1 NAIC 1.....	2,757,290	8,110,251	3,557,220	2,135,119	36,782,026	53,341,906	3.4	59,309,306	4.6	53,341,906	0
5.2 NAIC 2.....	0	0	0	0	0	0	0.0	792,748	0.1	0	0
5.3 NAIC 3.....	0	0	0	0	0	0	0.0	0	0.0	0	0
5.4 NAIC 4.....	0	0	0	0	0	0	0.0	0	0.0	0	0
5.5 NAIC 5.....	0	0	0	0	0	0	0.0	0	0.0	0	0
5.6 NAIC 6.....	0	0	0	0	0	0	0.0	0	0.0	0	0
5.7 Totals.....	2,757,290	8,110,251	3,557,220	2,135,119	36,782,026	53,341,906	3.4	60,102,054	4.6	53,341,906	0

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

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

901S

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.7	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
6. Industrial and Miscellaneous (unaffiliated)											
6.1 NAIC 1.....	158,369,876	196,432,429	287,420,179	21,938,632	57,383,516	721,544,632	46.4	708,009,536	54.5	473,285,666	248,258,966
6.2 NAIC 2.....	28,868,576	127,196,281	336,369,341	58,502,968	31,762,684	582,699,850	37.5	364,360,569	28.1	396,107,156	186,592,694
6.3 NAIC 3.....	305,934	5,735,021	8,356,063	83,548	2,512,026	16,992,592	1.1	12,239,249	0.9	11,357,259	5,635,333
6.4 NAIC 4.....	125,633	3,934,864	11,978,743	366,362	602,879	17,008,481	1.1	22,874,220	1.8	10,473,330	6,535,151
6.5 NAIC 5.....	116,801	2,723,029	1,973,741	0	190,198	5,003,769	0.3	5,071,207	0.4	3,576,889	1,426,880
6.6 NAIC 6.....	9,164	39,074	54,763	132,751	5,667,589	5,903,341	0.4	8,559,320	0.7	51,265	5,852,076
6.7 Totals.....	187,795,984	336,060,698	646,152,830	81,024,261	98,118,892	1,349,152,665	86.8	1,121,114,101	86.3	894,851,565	454,301,100
7. Hybrid Securities											
7.1 NAIC 1.....	0	0	0	0	10,792,500	10,792,500	0.7	10,792,500	0.8	9,487,500	1,305,000
7.2 NAIC 2.....	0	8,245,335	0	0	0	8,245,335	0.5	8,262,544	0.6	8,245,335	0
7.3 NAIC 3.....	0	0	0	0	0	0	0.0	0	0.0	0	0
7.4 NAIC 4.....	0	0	0	0	0	0	0.0	0	0.0	0	0
7.5 NAIC 5.....	0	0	0	0	0	0	0.0	0	0.0	0	0
7.6 NAIC 6.....	0	0	0	0	0	0	0.0	0	0.0	0	0
7.7 Totals.....	0	8,245,335	0	0	10,792,500	19,037,835	1.2	19,055,044	1.5	17,732,835	1,305,000
8. Parent, Subsidiaries and Affiliates											
8.1 NAIC 1.....	0	0	0	0	0	0	0.0	0	0.0	0	0
8.2 NAIC 2.....	0	0	0	0	0	0	0.0	0	0.0	0	0
8.3 NAIC 3.....	0	0	0	0	0	0	0.0	0	0.0	0	0
8.4 NAIC 4.....	0	0	0	0	0	0	0.0	0	0.0	0	0
8.5 NAIC 5.....	0	0	0	0	0	0	0.0	0	0.0	0	0
8.6 NAIC 6.....	0	0	0	0	0	0	0.0	0	0.0	0	0
8.7 Totals.....	0	0	0	0	0	0	0.0	0	0.0	0	0

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

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

SI07

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.7	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
9. Total Bonds Current Year											
9.1 NAIC 1.....	(d).....163,330,336	238,937,792	313,993,342	24,096,371	165,090,454	905,448,295	58.2	XXX.....	XXX.....	650,763,993	254,684,302
9.2 NAIC 2.....	(d).....28,868,576	141,492,828	339,063,372	58,502,968	31,762,684	599,690,428	38.6	XXX.....	XXX.....	407,877,711	191,812,717
9.3 NAIC 3.....	(d).....305,934	5,735,021	8,356,063	83,548	2,512,026	16,992,592	1.1	XXX.....	XXX.....	11,357,259	5,635,333
9.4 NAIC 4.....	(d).....125,633	7,559,131	11,978,743	1,435,272	602,879	21,701,658	1.4	XXX.....	XXX.....	12,641,041	9,060,617
9.5 NAIC 5.....	(d).....116,801	2,723,029	1,973,741	0	190,198	(c).....5,003,769	0.3	XXX.....	XXX.....	3,576,889	1,426,880
9.6 NAIC 6.....	(d).....9,164	39,074	54,763	132,751	5,667,589	(c).....5,903,341	0.4	XXX.....	XXX.....	51,265	5,852,076
9.7 Totals.....	192,756,444	396,486,875	675,420,024	84,250,910	205,825,830	(b)....1,554,740,083	100.0	XXX.....	XXX.....	1,086,268,158	468,471,925
9.8 Line 9.7 as a % of Col. 6.....	12.4	25.5	43.4	5.4	13.2	100.0	XXX.....	XXX.....	XXX.....	69.9	30.1
10. Total Bonds Prior Year											
10.1 NAIC 1.....	218,013,042	259,688,835	254,418,531	16,793,904	116,497,849	XXX.....	XXX.....	865,412,161	66.6	639,561,439	225,850,721
10.2 NAIC 2.....	11,666,971	156,003,721	180,326,013	9,213,799	22,400,779	XXX.....	XXX.....	379,611,283	29.2	319,632,163	59,979,121
10.3 NAIC 3.....	1,660,547	5,092,574	5,471,701	14,427	0	XXX.....	XXX.....	12,239,249	0.9	7,387,537	4,851,713
10.4 NAIC 4.....	1,506,793	12,209,546	8,724,814	4,596,071	542,866	XXX.....	XXX.....	27,580,090	2.1	22,565,013	5,015,077
10.5 NAIC 5.....	112,763	956,539	1,272,767	358,088	2,371,050	XXX.....	XXX.....	(c).....5,071,207	0.4	4,066,445	1,004,763
10.6 NAIC 6.....	8,842	37,704	52,843	128,097	8,331,834	XXX.....	XXX.....	(c).....8,559,320	0.7	0	8,559,319
10.7 Totals.....	232,968,958	433,988,919	450,266,669	31,104,386	150,144,378	XXX.....	XXX.....	(b). 1,298,473,310	100.0	993,212,597	305,260,714
10.8 Line 10.7 as a % of Col. 8.....	17.9	33.4	34.7	2.4	11.6	XXX.....	XXX.....	100.0	XXX.....	76.5	23.5
11. Total Publicly Traded Bonds											
11.1 NAIC 1.....	92,541,463	169,347,949	212,230,063	21,337,055	155,307,467	650,763,997	41.9	639,561,439	49.3	650,763,997	XXX.....
11.2 NAIC 2.....	25,375,470	114,374,447	212,319,536	29,412,084	26,396,176	407,877,713	26.2	319,632,163	24.6	407,877,713	XXX.....
11.3 NAIC 3.....	305,934	4,946,925	3,508,827	83,548	2,512,026	11,357,260	0.7	7,387,537	0.6	11,357,260	XXX.....
11.4 NAIC 4.....	109,058	4,247,123	6,834,440	1,068,910	381,510	12,641,041	0.8	22,565,013	1.7	12,641,041	XXX.....
11.5 NAIC 5.....	116,801	2,723,030	546,860	0	190,198	3,576,889	0.2	4,066,445	0.3	3,576,889	XXX.....
11.6 NAIC 6.....	0	0	0	0	51,266	51,266	0.0	0	0.0	51,266	XXX.....
11.7 Totals.....	118,448,726	295,639,474	435,439,726	51,901,597	184,838,643	1,086,268,166	69.9	993,212,597	76.5	1,086,268,166	XXX.....
11.8 Line 11.7 as a % of Col. 6.....	10.9	27.2	40.1	4.8	17.0	100.0	XXX.....	XXX.....	XXX.....	100.0	XXX.....
11.9 Line 11.7 as a % of Line 9.7, Col. 6, Section 9.....	7.6	19.0	28.0	3.3	11.9	69.9	XXX.....	XXX.....	XXX.....	69.9	XXX.....
12. Total Privately Placed Bonds											
12.1 NAIC 1.....	70,788,873	69,589,854	101,763,279	2,759,316	9,782,979	254,684,301	16.4	225,850,721	17.4	XXX.....	254,684,301
12.2 NAIC 2.....	3,493,106	27,118,381	126,743,836	29,090,884	5,366,508	191,812,715	12.3	59,979,121	4.6	XXX.....	191,812,715
12.3 NAIC 3.....	0	788,097	4,847,236	0	0	5,635,333	0.4	4,851,713	0.4	XXX.....	5,635,333
12.4 NAIC 4.....	16,574	3,312,009	5,144,303	366,362	221,368	9,060,616	0.6	5,015,077	0.4	XXX.....	9,060,616
12.5 NAIC 5.....	0	0	1,426,880	0	0	1,426,880	0.1	1,004,763	0.1	XXX.....	1,426,880
12.6 NAIC 6.....	9,164	39,074	54,763	132,751	5,616,323	5,852,075	0.4	8,559,319	0.7	XXX.....	5,852,075
12.7 Totals.....	74,307,717	100,847,415	239,980,297	32,349,313	20,987,178	468,471,920	30.1	305,260,714	23.5	XXX.....	468,471,920
12.8 Line 12.7 as a % of Col. 6.....	15.9	21.5	51.2	6.9	4.5	100.0	XXX.....	XXX.....	XXX.....	XXX.....	100.0
12.9 Line 12.7 as a % of Line 9.7, Col. 6, Section 9.....	4.8	6.5	15.4	2.1	1.3	30.1	XXX.....	XXX.....	XXX.....	XXX.....	30.1

(a) Includes \$.....366,095,244 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.
(b) Includes \$.....28,000,000 current year, \$.....2,746,738 prior year of bonds with Z designations and \$.....0 current year, \$.....0 prior year of bonds with Z* designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement. "Z*" means the SVO could not evaluate the obligation because valuation procedures for the security class are under regulatory review.
(c) Includes \$.....0 current year, \$.....0 prior year of bonds with 5* designations and \$.....0 current year, \$.....0 prior year of bonds with 6* designations. "5*" means the NAIC designation was assigned by the SVO in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.
(d) Includes the following amount of non-rated short-term and cash equivalent bonds by NAIC designation: NAIC 1 \$.....0; NAIC 2 \$.....0; NAIC 3 \$.....0; NAIC 4 \$.....0; NAIC 5 \$.....0; NAIC 6 \$.....0.

SCHEDULE D - PART 1A - SECTION 2

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

801S

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.....	3,375	4,555,784	18,125,372	0	60,132,412	82,816,943	5.3	52,943,301	4.1	82,816,942	0
1.2	Residential Mortgage-Backed Securities.....	2,199,795	26,520,970	919,754	22,620	0	29,663,139	1.9	29,957,509	2.3	29,663,140	0
1.3	Commercial Mortgage-Backed Securities.....	0	0	0	0	0	0	0.0	0	0.0	0	0
1.4	Other Loan-Backed and Structured Securities.....	0	0	0	0	0	0	0.0	0	0.0	0	0
1.5	Totals.....	2,203,170	31,076,754	19,045,126	22,620	60,132,412	112,480,082	7.2	82,900,810	6.4	112,480,082	0
2.	All Other Governments											
2.1	Issuer Obligations.....	0	12,993,837	6,664,848	1,068,910	0	20,727,595	1.3	15,301,301	1.2	7,861,770	12,865,825
2.2	Residential Mortgage-Backed Securities.....	0	0	0	0	0	0	0.0	0	0.0	0	0
2.3	Commercial Mortgage-Backed Securities.....	0	0	0	0	0	0	0.0	0	0.0	0	0
2.4	Other Loan-Backed and Structured Securities.....	0	0	0	0	0	0	0.0	0	0.0	0	0
2.5	Totals.....	0	12,993,837	6,664,848	1,068,910	0	20,727,595	1.3	15,301,301	1.2	7,861,770	12,865,825
3.	U.S. States, Territories and Possessions, Guaranteed											
3.1	Issuer Obligations.....	0	0	0	0	0	0	0.0	0	0.0	0	0
3.2	Residential Mortgage-Backed Securities.....	0	0	0	0	0	0	0.0	0	0.0	0	0
3.3	Commercial Mortgage-Backed Securities.....	0	0	0	0	0	0	0.0	0	0.0	0	0
3.4	Other Loan-Backed and Structured Securities.....	0	0	0	0	0	0	0.0	0	0.0	0	0
3.5	Totals.....	0	0	0	0	0	0	0.0	0	0.0	0	0
4.	U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed											
4.1	Issuer Obligations.....	0	0	0	0	0	0	0.0	0	0.0	0	0
4.2	Residential Mortgage-Backed Securities.....	0	0	0	0	0	0	0.0	0	0.0	0	0
4.3	Commercial Mortgage-Backed Securities.....	0	0	0	0	0	0	0.0	0	0.0	0	0
4.4	Other Loan-Backed and Structured Securities.....	0	0	0	0	0	0	0.0	0	0.0	0	0
4.5	Totals.....	0	0	0	0	0	0	0.0	0	0.0	0	0
5.	U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed											
5.1	Issuer Obligations.....	0	1,410,898	0	0	9,871,080	11,281,978	0.7	12,076,805	0.9	11,281,979	0
5.2	Residential Mortgage-Backed Securities.....	2,757,290	6,699,353	3,557,220	2,135,119	26,910,946	42,059,928	2.7	48,025,249	3.7	42,059,927	0
5.3	Commercial Mortgage-Backed Securities.....	0	0	0	0	0	0	0.0	0	0.0	0	0
5.4	Other Loan-Backed and Structured Securities.....	0	0	0	0	0	0	0.0	0	0.0	0	0
5.5	Totals.....	2,757,290	8,110,251	3,557,220	2,135,119	36,782,026	53,341,906	3.4	60,102,054	4.6	53,341,906	0
6.	Industrial and Miscellaneous (unaffiliated)											
6.1	Issuer Obligations.....	134,714,817	208,984,452	554,133,496	64,522,786	80,766,995	1,043,122,546	67.1	902,665,024	69.5	739,481,008	303,641,536
6.2	Residential Mortgage-Backed Securities.....	8,252,883	20,599,096	8,476,886	8,945,713	16,066,041	62,340,619	4.0	79,055,051	6.1	55,126,223	7,214,397
6.3	Commercial Mortgage-Backed Securities.....	7,640,194	59,903,164	57,761,026	648,769	0	125,953,153	8.1	81,936,469	6.3	67,381,882	58,571,273
6.4	Other Loan-Backed and Structured Securities.....	37,188,090	46,573,986	25,781,422	6,906,993	1,285,856	117,736,347	7.6	57,457,557	4.4	32,862,452	84,873,894
6.5	Totals.....	187,795,984	336,060,698	646,152,830	81,024,261	98,118,892	1,349,152,665	86.8	1,121,114,101	86.3	894,851,565	454,301,100
7.	Hybrid Securities											
7.1	Issuer Obligations.....	0	8,245,335	0	0	10,792,500	19,037,835	1.2	19,055,044	1.5	17,732,835	1,305,000
7.2	Residential Mortgage-Backed Securities.....	0	0	0	0	0	0	0.0	0	0.0	0	0
7.3	Commercial Mortgage-Backed Securities.....	0	0	0	0	0	0	0.0	0	0.0	0	0
7.4	Other Loan-Backed and Structured Securities.....	0	0	0	0	0	0	0.0	0	0.0	0	0
7.5	Totals.....	0	8,245,335	0	0	10,792,500	19,037,835	1.2	19,055,044	1.5	17,732,835	1,305,000
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.....	134,718,192	236,190,306	578,923,716	65,591,696	161,562,987	1,176,986,897	75.7	XXX	XXX	859,174,534	317,812,361
	9.2 Residential Mortgage-Backed Securities.....	13,209,968	53,819,419	12,953,860	11,103,452	42,976,987	134,063,686	8.6	XXX	XXX	126,849,290	7,214,397
	9.3 Commercial Mortgage-Backed Securities.....	7,640,194	59,903,164	57,761,026	648,769	0	125,953,153	8.1	XXX	XXX	67,381,882	58,571,273
	9.4 Other Loan-Backed and Structured Securities.....	37,188,090	46,573,986	25,781,422	6,906,993	1,285,856	117,736,347	7.6	XXX	XXX	32,862,452	84,873,894
	9.5 Totals.....	192,756,444	396,486,875	675,420,024	84,250,910	205,825,830	1,554,740,083	100.0	XXX	XXX	1,086,268,158	468,471,925
	9.6 Line 9.5 as a % of Col. 6.....	12.4	25.5	43.4	5.4	13.2	100.0	XXX	XXX	XXX	69.9	30.1
10.	Total Bonds Prior Year											
	10.1 Issuer Obligations.....	193,418,602	274,362,145	414,718,984	14,773,785	104,767,959	XXX	XXX	1,002,041,475	77.2	771,337,718	230,703,758
	10.2 Residential Mortgage-Backed Securities.....	21,155,936	55,653,346	22,172,297	13,006,896	45,049,334	XXX	XXX	157,037,809	12.1	146,975,367	10,062,442
	10.3 Commercial Mortgage-Backed Securities.....	12,052,563	62,614,992	7,268,914	0	0	XXX	XXX	81,936,469	6.3	57,828,271	24,108,198
	10.4 Other Loan-Backed and Structured Securities.....	6,341,856	41,358,437	6,106,475	3,323,706	327,083	XXX	XXX	57,457,557	4.4	17,071,241	40,386,316
	10.5 Totals.....	232,968,957	433,988,920	450,266,670	31,104,387	150,144,376	XXX	XXX	1,298,473,310	100.0	993,212,597	305,260,714
	10.6 Line 10.5 as a % of Col. 8.....	17.9	33.4	34.7	2.4	11.6	XXX	XXX	100.0	XXX	76.5	23.5
11.	Total Publicly Traded Bonds											
	11.1 Issuer Obligations.....	73,228,671	201,104,197	400,595,396	36,703,808	147,542,469	859,174,541	55.3	771,337,718	59.4	859,174,541	XXX
	11.2 Residential Mortgage-Backed Securities.....	12,239,928	53,743,426	12,832,673	10,737,089	37,296,174	126,849,290	8.2	146,975,367	11.3	126,849,290	XXX
	11.3 Commercial Mortgage-Backed Securities.....	7,203,575	40,172,849	20,005,458	0	0	67,381,882	4.3	57,828,271	4.5	67,381,882	XXX
	11.4 Other Loan-Backed and Structured Securities.....	25,776,552	619,002	2,006,199	4,460,700	0	32,862,453	2.1	17,071,241	1.3	32,862,453	XXX
	11.5 Totals.....	118,448,726	295,639,474	435,439,726	51,901,597	184,838,643	1,086,268,166	69.9	993,212,597	76.5	1,086,268,166	XXX
	11.6 Line 11.5 as a % of Col. 6.....	10.9	27.2	40.1	4.8	17.0	100.0	XXX	XXX	XXX	100.0	XXX
11.7 Line 11.5 as a % of Line 9.5, Col. 6, Section 9.....	7.6	19.0	28.0	3.3	11.9	69.9	XXX	XXX	XXX	69.9	XXX	
12.	Total Privately Placed Bonds											
	12.1 Issuer Obligations.....	61,489,519	35,086,127	178,328,317	28,887,888	14,020,509	317,812,360	20.4	230,703,758	17.8	XXX	317,812,360
	12.2 Residential Mortgage-Backed Securities.....	970,040	75,994	121,188	366,362	5,680,813	7,214,397	0.5	10,062,442	0.8	XXX	7,214,397
	12.3 Commercial Mortgage-Backed Securities.....	436,620	19,730,315	37,755,569	648,769	0	58,571,273	3.8	24,108,198	1.9	XXX	58,571,273
	12.4 Other Loan-Backed and Structured Securities.....	11,411,538	45,954,984	23,775,223	2,446,294	1,285,856	84,873,895	5.5	40,386,316	3.1	XXX	84,873,895
	12.5 Totals.....	74,307,717	100,847,420	239,980,297	32,349,313	20,987,178	468,471,925	30.1	305,260,714	23.5	XXX	468,471,925
	12.6 Line 12.5 as a % of Col. 6.....	15.9	21.5	51.2	6.9	4.5	100.0	XXX	XXX	XXX	XXX	100.0
12.7 Line 12.5 as a % of Line 9.5, Col. 6, Section 9.....	4.8	6.5	15.4	2.1	1.3	30.1	XXX	XXX	XXX	XXX	30.1	

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

SI10

	1	2	3	4	5
	Total	Bonds	Mortgage Loans	Other Short-term Investment Assets (a)	Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year.....	47,262,962	47,262,962	0	0	0
2. Cost of short-term investments acquired.....	835,220,296	815,220,296	0	0	20,000,000
3. Accrual of discount.....	29,666	29,666	0	0	0
4. Unrealized valuation increase (decrease).....	0	0	0	0	0
5. Total gain (loss) on disposals.....	473	473	0	0	0
6. Deduct consideration received on disposals.....	837,316,293	817,316,293	0	0	20,000,000
7. Deduct amortization of premium.....	0	0	0	0	0
8. Total foreign exchange change in book/adjusted carrying value.....	0	0	0	0	0
9. Deduct current year's other-than-temporary impairment recognized.....	0	0	0	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	45,197,104	45,197,104	0	0	0
11. Deduct total nonadmitted amounts.....	0	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	45,197,104	45,197,104	0	0	0

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

WESTERN RESERVE LIFE ASSURANCE CO. OF OHIO
SCHEDULE DB - PART A - VERIFICATION BETWEEN YEARS

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 9, prior year).....			(1,841,165)
2.	Cost paid/(consideration received) on additions:			
2.1	Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12.....	0		
2.2	Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14.....	0		0
3.	Unrealized valuation increase/(decrease):			
3.1	Section 1, Column 17.....	(4,100,401)		
3.2	Section 2, Column 19.....	1,841,165		(2,259,236)
4.	Total gain (loss) on termination recognized, Section 2, Column 22.....			(3,588,862)
5.	Considerations received/(paid) on terminations, Section 2, Column 15.....			(3,588,862)
6.	Amortization:			
6.1	Section 1, Column 19.....	0		
6.2	Section 2, Column 21.....	0		0
7.	Adjustment to the Book/Adjusted Carrying Value of hedged item:			
7.1	Section 1, Column 20.....	0		
7.2	Section 2, Column 23.....	0		0
8.	Total foreign exchange change in Book/Adjusted Carrying Value:			
8.1	Section 1, Column 18.....	0		
8.2	Section 2, Column 20.....	0		0
9.	Book/Adjusted Carrying Value at end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 + 7 + 8).....			(4,100,401)
10.	Deduct nonadmitted assets.....			0
11.	Statement value at end of current period (Line 9 minus Line 10).....			(4,100,401)

SCHEDULE DB - PART B - VERIFICATION BETWEEN YEARS

Futures Contracts

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 6 prior year).....				(6)
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column).....				0
3.1	Add:				
	Change in variation margin on open contracts - highly effective hedges:				
3.11	Section 1, Column 15, current year minus.....	0			
3.12	Section 1, Column 15, prior year.....	0		0	
	Change in the valuation margin on open contracts - all other:				
3.13	Section 1, Column 18, current year minus.....	6,545,269			
3.14	Section 1, Column 18, prior year.....	558,924	5,986,345	5,986,345	
3.2	Add:				
	Change in adjustment to basis of hedged item:				
3.21	Section 1, Column 17, current year to date minus.....	0			
3.22	Section 1, Column 17, prior year.....	0		0	
	Change in amount recognized:				
3.23	Section 1, Column 19, current year to date minus.....	6,545,272			
3.24	Section 1, Column 19, prior year.....	558,931	5,986,341	5,986,341	
3.3	Subtotal (Line 3.1 minus Line 3.2).....				4
4.1	Cumulative variation margin on terminated contracts during the year (Section 2, Column 15).....		10,369,085		
4.2	Less:				
4.21	Amount used to adjust basis of hedged item (Section 2, Column 17)...	0			
4.22	Amount recognized (Section 2, Column 16).....	10,369,084	10,369,084		
4.3	Subtotal (Line 4.1 minus Line 4.2).....				1
5.	Dispositions gains (losses) on contracts terminated in prior year:				
5.1	Total gain (loss) recognized for terminations in prior year.....				0
5.2	Total gain (loss) adjusted into the hedged item(s) for terminations in prior year.....				0
6.	Book/Adjusted Carrying Value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2).....				(3)
7.	Deduct nonadmitted assets.....				0
8.	Statement value at end of current period (Line 6 minus Line 7).....				(3)

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

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

WESTERN RESERVE LIFE ASSURANCE CO. OF OHIO
SCHEDULE DB - VERIFICATION

Verification of Book/Adjusted Carrying Value, Fair Value and Potential Exposure of all Open Derivative Contracts

		Book/Adjusted Carrying Value Check	
1.	Part A, Section 1, Column 14.....	(4,100,401)	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote-Total Ending Cash Balance.....	0	
3.	Subtotal (Line 1 plus Line 2).....		(4,100,401)
4.	Part D, Section 1, Column 5.....	0	
5.	Part D, Section 1, Column 6.....	(4,100,401)	
6.	Total (Line 3 minus Line 4 minus Line 5).....		0
		Fair Value Check	
7.	Part A, Section 1, Column 16.....	(4,100,401)	
8.	Part B, Section 1, Column 13.....	0	
9.	Total (Line 7 plus Line 8).....		(4,100,401)
10.	Part D, Section 1, Column 8.....	0	
11.	Part D, Section 1, Column 9.....	(4,100,401)	
12.	Total (Line 9 minus Line 10 minus Line 11).....		0
		Potential Exposure Check	
13.	Part A, Section 1, Column 21.....	132,591	
14.	Part B, Section 1, Column 20.....	13,469,849	
15.	Part D, Section 1, Column 11.....	13,602,440	
16.	Total (Line 13 plus Line 14 minus Line 15).....		0

WESTERN RESERVE LIFE ASSURANCE CO. OF OHIO

SCHEDULE E - VERIFICATION BETWEEN YEARS

Cash Equivalents

	1 Total	2 Bonds	3 Other (a)
1. Book/adjusted carrying value, December 31 of prior year.....	135,226,038	134,981,161	244,877
2. Cost of cash equivalents acquired.....	638,014,261	589,795,791	48,218,470
3. Accrual of discount.....	128,436	128,436	0
4. Unrealized valuation increase (decrease).....	0	0	0
5. Total gain (loss) on disposals.....	21	21	0
6. Deduct consideration received on disposals.....	711,784,842	663,415,889	48,368,953
7. Deduct amortization of premium.....	0	0	0
8. Total foreign exchange change in book/adjusted carrying value.....	0	0	0
9. Deduct current year's other-than-temporary impairment recognized.....	0	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	61,583,913	61,489,519	94,394
11. Deduct total nonadmitted amounts.....	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	61,583,913	61,489,519	94,394

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

SCHEDULE A - PART 1

Showing all Real Estate OWNED December 31 of Current Year

1	2	Location		5	6	7	8	9	10	Change in Book/Adjusted Carrying Value Less Encumbrances					16	17
		3	4							11	12	13	14	15		
Description of Property	Code	City	State	Date Acquired	Date of Last Appraisal	Actual Cost	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Fair Value Less Encumbrances	Current Year's Depreciation	Current Year's Other-Than- Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in B./A.C.V (13 - 11 - 12)	Total Foreign Exchange Change in B./A.C.V	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs, and Expenses Incurred
Properties Occupied by the Reporting Entity - Administrative																
FL-ST. PETERSBURG 570 CARILLON		ST PETERSBURG.....	FL.....	05/22/1996	12/31/2013	29,780,678	0	20,275,484	37,000,000	680,274	0	0	(680,274)	0	3,278,421	2,652,055
GA-DULUTH 11315 JOHNS CREEK.....		ATLANTA.....	GA.....	01/20/1998	12/31/2013	11,516,650	0	7,106,590	14,640,861	292,986	0	0	(292,986)	0	1,241,694	1,065,393
0299999. Properties Occupied by the Reporting Entity - Administrative.....						41,297,328	0	27,382,074	51,640,861	973,260	0	0	(973,260)	0	4,520,115	3,717,447
0399999. Total - Properties Occupied by the Reporting Entity.....						41,297,328	0	27,382,074	51,640,861	973,260	0	0	(973,260)	0	4,520,115	3,717,447
Properties Held for Sale																
GA-DULUTH 11315 JOHNS CREEK.....		ATLANTA.....	GA....	01/20/1998	12/31/2013	359,139	0	359,139	359,139	0	0	0	0	0	0	0
FL-ST. PETERSBURG 570 CARILLON PHASE 2.....		ST PETERSBURG.....	FL.....	05/15/1996	12/31/2013	6,729,662	0	5,900,000	5,900,000	0	829,662	0	(829,662)	0	0	32,234
0599999. Total - Properties Held for Sale.....						7,088,801	0	6,259,139	6,259,139	0	829,662	0	(829,662)	0	0	32,234
0699999. Totals.....						48,386,129	0	33,641,213	57,900,000	973,260	829,662	0	(1,802,921)	0	4,520,115	3,749,682

SCHEDULE A - PART 2

Showing all Real Estate ACQUIRED and Additions Made During the Year

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
Acquired by Purchase								
FL-ST. PETERSBURG 570 CARILLON.....	ST PETERSBURG.....	FL.....	..2013.....	VARIOUS.....	0	0	0	235,150
0199999. Total - Acquired by Purchase.....					0	0	0	235,150
0399999. Totals.....					0	0	0	235,150

SCHEDULE A - PART 3

Showing all Real Estate DISPOSED During the Year, Including Payments During the Final Year on "Sales under Contract"

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book Adjusted Carrying Value Less Encumbrances Prior Year	Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in B./A. C. V. (11 - 9 - 10)	Total Foreign Exchange Change in B./A. C. V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs, and Expenses Incurred

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														
10512130.....		El Paso.....	TX.....	.....	.10/17/2012	3.750	5,271,323	0	0	0	0	0	9,860,000	10/02/2013
10512133.....		Port Orange.....	FL.....	.....	.11/01/2012	3.700	4,865,528	0	0	0	0	0	7,117,438	11/18/2013
10513152.....		Ocala.....	FL.....	.....	.07/11/2013	3.600	24,844,657	0	0	0	0	0	47,500,000	06/05/2013
10513212.....		Houston.....	TX.....	.....	.12/23/2013	3.800	6,500,000	0	0	0	0	0	10,100,000	11/14/2013
87847.....		Calabasas.....	CA.....	.....	.03/01/2011	7.150	9,452,810	0	(307,394)	0	0	0	57,100,000	11/04/2013
88465.....		Mankato.....	MN.....	.....	.09/01/2011	6.970	4,676,489	0	10,376	0	0	0	8,800,000	11/14/2013
88880.....		Jacksonville.....	FL.....	.....	.09/01/2011	5.250	5,006,072	0	(51,641)	0	0	0	11,400,000	11/25/2013
89423.....		Ellenton.....	FL.....	.....	.09/01/2011	5.520	9,387,475	0	(162,788)	0	0	0	12,300,000	11/18/2013
89520.....		Westminster.....	CO.....	.....	.08/17/2005	5.460	2,245,956	0	0	0	0	0	4,200,000	11/11/2013
89891.....		Northvale.....	NJ.....	.....	.09/01/2011	5.950	5,554,621	0	(34,885)	0	0	0	7,000,000	11/26/2013
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other.....							77,804,931	0	(546,333)	0	0	0	175,377,438	...XXX.....
0899999. Total - Mortgages in Good Standing.....							77,804,931	0	(546,333)	0	0	0	175,377,438	...XXX.....
3399999. Totals.....							77,804,931	0	(546,333)	0	0	0	175,377,438	...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								
10513152.....	Ocala.....	FL.....	.....	07/11/2013	3.600	25,000,000	0	47,500,000
10513212.....	Houston.....	TX.....	.....	12/23/2013	3.800	6,500,000	0	10,100,000
89423.....	Ellenton.....	FL.....	.....	02/04/2013	5.520	0	(16,000)	12,300,000
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other.....				...XXX.....	...XXX.....	31,500,000	(16,000)	69,900,000
0899999. Total - Mortgages in Good Standing.....				...XXX.....	...XXX.....	31,500,000	(16,000)	69,900,000
3399999. Totals.....				...XXX.....	...XXX.....	31,500,000	(16,000)	69,900,000

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 With Partial Repayments																	
10512130.....	El Paso.....	TX.....	.....	10/17/2012	.....	.....5,760,089	0	0	0	0	0	0	0	488,767	0	0	0
10512133.....	Port Orange.....	FL.....	.....	11/01/2012	.....	.....4,989,846	0	0	0	0	0	0	0	124,318	0	0	0
10513152.....	Ocala.....	FL.....	.....	07/11/2013	.....	.....0	0	0	0	0	0	0	0	155,343	0	0	0
87847.....	Calabasas.....	CA.....	.....	03/01/2011	.....	.....11,998,531	0	0	0	0	0	0	0	2,238,326	0	0	0
88465.....	Mankato.....	MN.....	.....	09/01/2011	.....	.....4,880,168	0	0	0	0	0	0	0	214,054	0	0	0
88880.....	Jacksonville.....	FL.....	.....	09/01/2011	.....	.....5,384,238	0	0	0	0	0	0	0	326,525	0	0	0
89423.....	Ellenton.....	FL.....	.....	09/01/2011	.....	.....9,681,757	0	0	0	0	0	0	0	115,494	0	0	0
89520.....	Westminster.....	CO.....	.....	08/17/2005	.....	.....2,326,457	0	0	0	0	0	0	0	80,502	0	0	0
89891.....	Northvale.....	NJ.....	.....	09/01/2011	.....	.....5,692,586	0	0	0	0	0	0	0	103,080	0	0	0
0299999. Total - Mortgages With Partial Repayments.....						50,713,673	0	0	0	0	0	0	0	3,846,409	0	0	0
0599999. Total Mortgages.....						50,713,673	0	0	0	0	0	0	0	3,846,409	0	0	0

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 Real Estate - Unaffiliated																			
000000 00 0	Foss Virginia 2009 Fund I, LLC.....		Dover.....	DE....	State Credit Acquisition & Management Associates, LLC		05/04/2009	0	199,482	(268)	0	0	0	0	0	0	0	0	2.2
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....									199,482	(268)	0	0	0	0	0	0	0	0	XXX....
Surplus Debentures - Unaffiliated																			
309601 AA 0	FARMERS INSURANCE EXCHANGE 144A 8.625%.....		LOS ANGELES.....	CA....	CANTOR FITZGERALD & CO.....	2	08/13/2013	0	650,955	500,000	646,901	0	(4,054)	0	0	0	21,563	0	0.0
2399999. Total - Surplus Debentures - Unaffiliated.....									650,955	500,000	646,901	0	(4,054)	0	0	0	21,563	0	XXX....
Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated																			
000000 00 0	Apollo Tax Credit Fund VIII LP.....		Boston.....	MA....	Apollo Housing II LLC.....		06/30/2000	0	20,485,882	1,084,790	1,067,003	0	(296,556)	0	0	0	0	0	59.5
000000 00 0	WNC Institutional Tax Credit Fund IX LP.....		Sacramento.....	CA....	WNC Institutional Partners IX, L.P.....		11/06/2000	0	11,405,976	495,749	569,003	0	(303,814)	0	0	0	0	0	50.0
000000 00 0	California Dreaming, LP, a Hawaii Limited Partnership.....		Honolulu.....	HI.....	California Dreaming.....		07/19/2007	0	904,293	294,369	331,574	0	(90,294)	0	0	0	0	0	0.5
3399999. Total - Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated.....									32,796,151	1,874,909	1,967,580	0	(690,663)	0	0	0	0	0	XXX....
Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated																			
000000 00 0	The Tower at Dorsey Manor, L.P.....		Atlanta.....	GA....	Lemon Street Tower GP, LLC and Columbia at Dorsey Manor Tower Partners, LLC		04/27/2010	0	678,455	962,186	520,397	0	(67,990)	0	0	0	0	0	28.7
3799999. Total - Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated.....									678,455	962,186	520,397	0	(67,990)	0	0	0	0	0	XXX....
All Other Low Income Housing Tax Credit - Unaffiliated																			
000000 00 0	BC Wilber School LLC.....		Boston.....	MA....	Beacon Wilber LLC.....		12/01/2009	0	312,054	140,183	23,937	0	(16,825)	0	0	0	(92)	0	9.5
3999999. Total - All Other Low Income Housing Tax Credit - Unaffiliated.....									312,054	140,183	23,937	0	(16,825)	0	0	0	(92)	0	XXX....
4499999. Subtotal - Unaffiliated.....									34,637,097	3,477,009	3,158,815	0	(779,533)	0	0	0	21,471	0	XXX....
4699999. Totals.....									34,637,097	3,477,009	3,158,815	0	(779,533)	0	0	0	21,471	0	XXX....

SCHEDULE BA - PART 2

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

1	2		Location		5	6	7	8	9	10	11
CUSIP Identification	Name or Description		3	4	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
Surplus Debentures - Unaffiliated											
309601 AA 0	FARMERS INSURANCE EXCHANGE 144A 8.625%.....		LOS ANGELES.....	CA.....	CANTOR FITZGERALD & CO.....	08/13/2013	0	650,955	0	0	0.0
2399999. Total - Surplus Debentures - Unaffiliated.....								650,955	0	0	XXX.....
4499999. Subtotal - Unaffiliated.....								650,955	0	0	XXX.....
4699999. Totals.....								650,955	0	0	XXX.....

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
All Other Low Income Housing Tax Credit - Unaffiliated																			
000000 00 0	BC Wilber School LLC.....	Boston.....	MA...	Capital Distribution.....	12/01/2009	06/11/2013	5,916	0	0	0	0	0	0	5,916	5,916	0	0	0	0
3999999. Total - All Other Low Income Housing Tax Credit - Unaffiliated.....							5,916	0	0	0	0	0	0	5,916	5,916	0	0	0	0
4499999. Subtotal - Unaffiliated.....							5,916	0	0	0	0	0	0	5,916	5,916	0	0	0	0
4699999. Totals.....							5,916	0	0	0	0	0	0	5,916	5,916	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	n	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date												
U.S. Government - Issuer Obligations																																					
912810	EQ	7	US TREASURY BOND.....	C.....	..	.....	1	.....	1,182,656	.....	128.440	.....	1,284,450	.....	1,000,000	.....	1,117,925	.....	0	.....	(9,497)	.....	0	.....	0	.....	6.250	.....	4.710	FA.....	.....	23,607	.....	62,500	01/11/2006	08/15/2023	
912810	RB	6	US TREASURY BOND.....	LS.....	..	.....	1	.....	21,158,561	.....	81.040	.....	20,260,000	.....	25,000,000	.....	21,187,556	.....	0	.....	28,995	.....	0	.....	0	.....	2.870	.....	3.730	MN.....	.....	93,318	.....	359,375	08/05/2013	05/15/2043	
912810	RC	4	US TREASURY BOND.....	.....	..	.....	1	.....	29,207,813	.....	94.420	.....	28,326,599	.....	30,000,000	.....	29,210,301	.....	0	.....	2,489	.....	0	.....	0	.....	3.620	.....	3.770	FA.....	.....	410,768	.....	0	11/06/2013	08/15/2043	
912810	RD	2	US TREASURY.....	.....	..	.....	1	.....	9,734,375	.....	96.630	.....	9,663,300	.....	10,000,000	.....	9,734,556	.....	0	.....	181	.....	0	.....	0	.....	3.750	.....	3.900	MN.....	.....	48,688	.....	0	12/04/2013	11/15/2043	
912828	EE	6	US TREASURY.....	C.....	..	.....	1	.....	1,485,234	.....	106.400	.....	1,596,120	.....	1,500,000	.....	1,497,068	.....	0	.....	1,670	.....	0	.....	0	.....	4.250	.....	4.370	FA.....	.....	24,079	.....	63,750	10/03/2005	08/15/2015	
912828	GS	3	US TREASURY.....	SD.....	..	.....	1	.....	2,683,888	.....	111.600	.....	2,650,547	.....	2,375,000	.....	2,508,779	.....	0	.....	(37,550)	.....	0	.....	0	.....	4.500	.....	2.730	MN.....	.....	13,876	.....	106,875	03/19/2009	05/15/2017	
912828	KD	1	US TREASURY.....	C.....	..	.....	1	.....	5,884,712	.....	104.780	.....	6,287,100	.....	6,000,000	.....	5,935,582	.....	0	.....	11,458	.....	0	.....	0	.....	2.750	.....	2.970	FA.....	.....	62,323	.....	165,000	04/24/2009	02/15/2019	
912828	MP	2	US TREASURY NOTE.....	.....	..	.....	1	.....	3,952,829	.....	108.850	.....	4,354,240	.....	4,000,000	.....	3,968,569	.....	0	.....	4,467	.....	0	.....	0	.....	3.620	.....	3.760	FA.....	.....	54,769	.....	145,000	04/21/2010	02/15/2020	
912828	NT	3	US TREASURY NOTE.....	.....	..	.....	1	.....	506,643	.....	102.050	.....	510,270	.....	500,000	.....	504,653	.....	0	.....	(640)	.....	0	.....	0	.....	2.620	.....	2.470	FA.....	.....	4,958	.....	13,125	10/20/2010	08/15/2020	
912828	QN	3	US TREASURY NOTE.....	C.....	..	.....	1	.....	5,406,250	.....	104.230	.....	5,211,800	.....	5,000,000	.....	5,314,604	.....	0	.....	(38,927)	.....	0	.....	0	.....	3.120	.....	2.190	MN.....	.....	20,287	.....	156,250	08/10/2011	05/15/2021	
912828	TM	2	US TREASURY NOTE.....	SD.....	..	.....	1	.....	549,914	.....	98.120	.....	539,693	.....	550,000	.....	549,936	.....	0	.....	17	.....	0	.....	0	.....	0.620	.....	0.620	FA.....	.....	1,168	.....	3,438	09/26/2012	08/31/2017	
912828	VB	3	US TREASURY NOTE.....	C.....	..	.....	1	.....	1,281,730	.....	90.120	.....	1,194,130	.....	1,325,000	.....	1,284,038	.....	0	.....	2,307	.....	0	.....	0	.....	1.750	.....	2.110	MN.....	.....	3,011	.....	11,594	05/29/2013	05/15/2023	
0199999	U.S. Government - Issuer Obligations.....								.....	83,034,605	.....	XXX.....	.....	81,878,249	.....	87,250,000	.....	82,813,567	.....	0	.....	(35,030)	.....	0	.....	0	.....	XXX.....	.....	XXX.....	.....	760,852	.....	1,086,907	XXX.....	XXX.....	
U.S. Government - Residential Mortgage-Backed Securities																																					
36176F	ZZ	7	GNMA REV MTG 765161.....	.....	..	.....	1	.....	3,437,751	.....	109.030	.....	3,506,084	.....	3,215,470	.....	3,352,026	.....	0	.....	(35,487)	.....	0	.....	0	.....	4.650	.....	3.180	MON.....	.....	12,481	.....	146,901	12/01/2013	09/01/2061	
36176F	ZU	5	GNMA REV MTG 765155.....	.....	..	.....	1	.....	22,588,307	.....	109.160	.....	23,083,187	.....	21,145,614	.....	22,015,955	.....	0	.....	(236,574)	.....	0	.....	0	.....	4.660	.....	3.270	MON.....	.....	82,115	.....	978,858	11/01/2013	08/01/2061	
36230R	NF	9	GNMA REV MTG 756690.....	.....	..	.....	1	.....	2,143,618	.....	109.220	.....	2,169,825	.....	1,986,655	.....	2,086,740	.....	0	.....	(24,310)	.....	0	.....	0	.....	4.660	.....	3.000	MON.....	.....	7,718	.....	92,031	10/01/2013	10/01/2061	
36230R	NM	4	GNMA REV MTG 756696.....	.....	..	.....	1	.....	2,143,083	.....	109.300	.....	2,181,509	.....	1,995,818	.....	2,093,581	.....	0	.....	(22,311)	.....	0	.....	0	.....	4.690	.....	3.150	MON.....	.....	7,814	.....	93,298	08/01/2013	12/01/2061	
83162C	PS	6	SBA 2005-20H.....	.....	..	.....	1	.....	114,838	.....	114.240	.....	131,197	.....	114,838	.....	114,838	.....	0	.....	0	.....	0	.....	0	.....	5.110	.....	5.110	FA.....	.....	2,445	.....	5,868	08/09/2005	08/01/2025	
0299999	U.S. Government - Residential Mortgage-Backed Securities.....								.....	30,427,597	.....	XXX.....	.....	31,071,802	.....	28,458,395	.....	29,663,140	.....	0	.....	(318,682)	.....	0	.....	0	.....	XXX.....	.....	XXX.....	.....	112,573	.....	1,316,956	XXX.....	XXX.....	
0599999	Total - U.S. Government.....								.....	113,462,202	.....	XXX.....	.....	112,950,051	.....	115,708,395	.....	112,476,707	.....	0	.....	(353,712)	.....	0	.....	0	.....	XXX.....	.....	XXX.....	.....	873,425	.....	2,403,863	XXX.....	XXX.....	
All Other Governments - Issuer Obligations																																					
105756	AP	5	FEDERAL REPUBLIC OF BRAZIL.....		F.....		1	2FE		3,326,718		113.500		2,820,475		2,485,000		2,741,308		0		(148,928)		0		0		11.000		4.360	FA.....		101,747		273,350	10/31/2009	08/17/2040
455780	AS	5	REPUBLIC OF INDONESIA 144A.....	.....	F.....	.....	2FE	.....	2,600,000	.....	110.000	.....	2,750,000	.....	2,500,000	.....	2,525,992	.....	0	.....	(11,536)	.....	0	.....	0	.....	7.500	.....	6.940	JJ.....	.....	86,458	.....	187,500	12/13/2005	01/15/2016	
455780	BK	1	REPUBLIC OF INDONESIA 144A.....	.....	F.....	.....	2FE	.....	767,250	.....	89.750	.....	695,563	.....	775,000	.....	768,323	.....	0	.....	665	.....	0	.....	0	.....	3.750	.....	3.870	AO.....	.....	5,328	.....	29,063	04/19/2012	04/25/2022	
465138	7M	1	ISRAEL (STATE OF).....	LS.....	F.....	.....	1FE	.....	2,167,966	.....	95.500	.....	2,081,900	.....	2,180,000	.....	2,168,839	.....	0	.....	873	.....	0	.....	0	.....	3.150	.....	3.210	JD.....	.....	191	.....	62,948	01/28/2013	06/30/2023	
50065W	AC	0	KOREA NATIONAL OIL CORP 144A.....	.....	F.....	.....	1FE	.....	3,315,225	.....	102.620	.....	3,412,281	.....	3,325,000	.....	3,318,358	.....	0	.....	1,877	.....	0	.....	0	.....	3.120	.....	3.180	AO.....	.....	25,399	.....	103,906	03/26/2012	04/03/2017	
74526Q	CT	7	PUERTO RICO ELEC PWR AUTH.....	SD.....	F.....	.....	2FE	.....	846,195	.....	91.050	.....	682,890	.....	750,000	.....	783,912	.....	0	.....	(8,837)	.....	0	.....	0	.....	5.500	.....	4.100	JJ.....	.....	20,625	.....	41,250	11/16/2005	07/01/2017	
831588	AB	4	SLOVAKIA (REPUBLIC OF) 144A.....	.....	F.....	.....	1FE	.....	1,809,863	.....	103.810	.....	1,764,821	.....	1,700,000	.....	1,801,978	.....	0	.....	(7,885)	.....	0	.....	0	.....	4.370	.....	3.540	MN.....	.....	8,264	.....	74,375	03/21/2013	05/21/2022	
831594	AB	2	SLOVENIA (REPUBLIC OF) 144A.....	.....	F.....	.....	2FE	.....	1,083,401	.....	99.750	.....	1,097,250	.....	1,100,000	.....	1,084,813	.....	0	.....	1,285	.....	0	.....	0	.....	5.500	.....	5.700	AO.....	.....	10,924	.....	60,500	10/19/2012	10/26/2022	
831594	AD	8	SLOVENIA (REPUBLIC OF) 144A.....	.....	F.....	.....	2FE	.....	840,514	.....	101.620	.....	863,796	.....	850,000	.....	840,895	.....	0	.....	381	.....	0	.....	0	.....	5.850	.....	6.000	MN.....	.....	7,044	.....	24,863	05/02/2013	05/10/2023	
922646	AS	3	REPUBLIC OF VENEZUELA GLOBAL BONDS.....	LS.....	F.....	.....	4FE	.....	1,077,275	.....	77.000	.....	789,250	.....	1,025,000	.....	1,068,910	.....	0	.....	(1,628)	.....	0	.....	0	.....	9.250	.....	8.700	MS.....	.....	27,917	.....	94,813	10/02/2007	09/15/2027	
92670L	AD	1	SOCIALIST REP OF VIETNAM 144A.....	.....	F.....	.....	4FE	.....	2,600,000	.....	106.500	.....	2,662,500	.....	2,500,000	.....	2,525,466	.....	0	.....	(11,399)	.....	0	.....	0	.....	6.870	.....	6.330	JJ.....	.....	79,253	.....	171,875	12/13/2005	01/15/2016	
X54003	AD	4	UKRAINE GOVERNMENT REGS.....	.....	F.....	.....	4FE	.....	1,096,975	.....	93.120	.....	1,024,375	.....	1,100,000	.....	1,098,801	.....	0	.....	334	.....	0	.....	0	.....	6.580	.....	6.610	MN.....	.....	8,042	.....	72,380	06/25/2007	11/21/2016	
0699999	All Other Governments - Issuer Obligations.....								.....	21,531,382	.....	XXX.....	.....	20,645,101	.....	20,290,000	.....	20,727,595	.....	0	.....	(184,798)	.....	0	.....	0	.....	XXX.....	.....	XXX.....	.....	381,192	.....	1,196,823	XXX.....	XXX.....	
1099999	Total - All Other Governments.....								.....	21,531,382	.....	XXX.....	.....	20,645,101	.....	20,290,000	.....	20,727,595	.....	0	.....	(184,798)	.....	0	.....	0	.....	XXX.....	.....	XXX.....	.....	381,192	.....	1,196,823	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																																					
31398A	DM	1	FNMA.....	.....	..	.....	1	.....	1,424,029	.....	114.320	.....	1,600,553	.....	1,400,000	.....	1,410,898	.....	0	.....	(2,833)	.....	0	.....	0	.....	5.370	.....	5.120	JD.....	.....	3,972	.....	75,250	11/19/2008	06/12/2017	
880591	EJ	7	TN VLY AUTH.....	.....	..	.....	1	.....	9,869,300	.....	89.230	.....	8,923,400	.....	10,000,000	.....	9,871,078	.....	0	.....	752	.....	0	.....	0	.....	4.620	.....	4.690	MS.....	.....	136,181	.....	462,500	09/16/2010	09/15/2060	
2599999	U.S. Special Revenue & Assessment Obligations - Issuer Obligations.....								.....	11,293,329	.....	XXX.....	.....	10,523,953	.....	11,400,000	.....	11,281,976	.....	0	.....	(2,081)	.....	0	.....	0	.....	XXX.....	.....	XXX.....	.....	140,153	.....	537,750	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																																					

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
31368H	NM	1	FNMA 190396.....	DR..	..	1	26,474,609	105.920	26,482,354	25,000,000	26,474,609	0	0	0	0	4.500	4.160	MON...	93,750	375,000	08/08/2013	06/01/2039
3138A4	A2	1	FNMA AH2724.....	C.....	..	1	5,859,138	103.000	6,063,680	5,886,611	5,859,320	0	(49)	0	0	4.000	4.080	MON...	19,622	235,513	11/09/2012	01/01/2041
3138AF	3C	2	FNMA AI2594.....	.....	..	.....1	400,269	105.990	420,589	396,790	400,172	0	3	0	0	4.500	4.140	MON...	1,488	17,856	05/10/2012	05/01/2041
3138AV	D7	7	FNMA AJ3725.....	.....	..	.....1	181,953	103.030	188,345	182,806	181,960	0	(1)	0	0	4.000	4.080	MON...	609	7,312	03/08/2012	10/01/2041
3138EJ	2K	3	FNMA AL2577.....	.....	..	.....1	43,079	103.000	44,581	43,281	43,080	0	0	0	0	4.000	4.080	MON...	144	1,731	11/09/2012	06/01/2042
3138WM	XL	0	FNMA AT0682.....	C.....	..	1	1,071,133	95.030	986,432	1,037,967	1,070,794	0	(339)	0	0	3.000	2.520	MON...	2,595	7,785	09/10/2013	04/01/2043
3138X0	Y2	8	FNMA AU1628.....	.....	..	.....1	370,419	95.050	341,185	358,949	370,303	0	(116)	0	0	3.000	2.520	MON...	897	2,692	09/10/2013	07/01/2043
3138X1	Q8	2	FNMA AU2278.....	.....	..	.....1	749,056	95.040	689,910	725,862	748,822	0	(234)	0	0	3.000	2.520	MON...	1,815	5,444	09/10/2013	09/01/2043
3138X3	XH	0	FNMA AU4279.....	.....	..	.....1	2,167,759	95.040	1,996,593	2,100,637	2,167,081	0	(678)	0	0	3.000	2.520	MON...	5,252	15,755	09/10/2013	09/01/2043
31402R	RN	1	FNMA 735893.....	C.....	..	1	528,321	108.550	567,803	523,070	528,024	0	(32)	0	0	5.000	4.390	MON...	2,179	26,154	12/09/2008	10/01/2035
31412T	NX	7	FNMA 934306.....	.....	..	.....1	195,119	109.760	200,276	182,461	194,687	0	(67)	0	0	5.500	1.980	MON...	836	10,035	10/08/2010	06/01/2038
31414X	U8	3	FNMA 979507.....	.....	..	.....1	26,646	109.760	27,350	24,917	26,587	0	(9)	0	0	5.500	1.980	MON...	114	1,370	10/08/2010	04/01/2038
31417E	ZB	0	FNMA AB7937.....	.....	..	.....1	478,374	95.040	440,588	463,562	478,222	0	(152)	0	0	3.000	2.520	MON...	1,159	3,477	09/10/2013	02/01/2043
31417M	NG	4	FNMA AC3090.....	C.....	..	1	29,708	105.940	31,284	29,528	29,700	0	(1)	0	0	4.500	4.240	MON...	111	1,329	09/10/2009	09/01/2039
31419L	YC	1	FNMA AE9706.....	.....	..	.....1	3,486,461	103.000	3,607,963	3,502,809	3,486,569	0	(13)	0	0	4.000	4.080	MON...	11,676	140,112	11/09/2012	12/01/2040
2699999	U.S.		Special Revenue - Residential Mortgage-Backed Securities.....				42,062,044	XXX.....	42,088,933	40,459,250	42,059,930	0	(1,688)	0	0	XXX.....	XXX.....	XXX...	142,247	851,565	XXX.....	XXX.....
3199999	Total - U.S.		Special Revenue & Special Assessment Obligations.....				53,355,373	XXX.....	52,612,886	51,859,250	53,341,906	0	(3,769)	0	0	XXX.....	XXX.....	XXX...	282,400	1,389,315	XXX.....	XXX.....
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																						
00084D	AE	0	ABN AMRO BANK NV 144A.....	.....	F	.....	.....3,841,242	107.700	3,769,630	3,500,000	3,779,104	0	(62,137)	0	0	4.250	1.590	FA.....	61,566	74,375	04/16/2013	02/02/2017
00817Y	AG	3	AETNA INC.....	.....	..	.....1FE	10,171,578	121.940	9,419,968	7,725,000	10,092,811	0	(53,213)	0	0	6.750	4.620	JD.....	23,175	521,438	06/27/2012	12/15/2037
00817Y	AH	1	AETNA INC.....	LS..	..	1FE	4,448,655	104.730	4,712,831	4,500,000	4,463,366	0	4,666	0	0	3.950	4.090	MS.....	59,250	177,750	08/24/2010	09/01/2020
008190	AH	3	AFFILIATED COMPUTER SERVICES.....	LS..	..	2FE	533,891	105.360	526,801	500,000	522,747	0	(11,145)	0	0	5.200	1.920	JD.....	2,167	26,000	04/16/2013	06/01/2015
00846U	AC	5	AGILENT TECH INC.....	.....	..	.....2FE	4,865,050	116.170	5,227,653	4,500,000	4,697,737	0	(45,574)	0	0	6.500	5.210	MN.....	48,750	292,500	01/13/2010	11/01/2017
015271	AC	3	ALEXANDRIA REAL ESTATE EQ INC.....	.....	..	.....2FE	3,201,085	101.040	3,140,313	3,108,000	3,199,343	0	(1,742)	0	0	4.600	4.160	AO.....	35,742	0	10/24/2013	04/01/2022
017475	AC	8	ALLEGIANCE CORP.....	.....	..	.....2FE	1,085,665	120.760	1,068,788	885,000	1,081,407	0	(4,258)	0	0	7.000	4.670	AO.....	13,078	30,975	08/09/2013	10/15/2026
018490	AP	7	ALLERGAN INC.....	C.....	..	1FE	1,995,860	96.840	1,936,941	2,000,000	1,996,494	0	634	0	0	1.350	1.390	MS.....	7,950	13,725	03/07/2013	03/15/2018
021441	AF	7	ALTERA CORPORATION.....	.....	..	.....2FE	3,204,210	96.390	3,127,886	3,245,000	3,204,600	0	389	0	0	4.100	4.250	MN.....	22,174	0	10/29/2013	11/15/2023
02209S	AL	7	ALTRIA GROUP INC.....	.....	..	.....2FE	9,345,863	107.310	8,584,944	8,000,000	9,148,273	0	(140,252)	0	0	4.750	2.590	MN.....	59,111	380,000	07/31/2012	05/05/2021
02209S	AZ	2	ALTRIA GROUP INC.....	.....	..	.....2FE	3,354,907	97.480	3,280,514	3,365,000	3,354,883	0	(24)	0	0	4.000	4.030	JJ.....	22,807	0	11/04/2013	01/31/2024
026351	AS	9	AMERICAN GENERAL CORP.....	.....	..	.....2FE	4,341,966	115.410	4,270,281	3,700,000	4,331,045	0	(10,921)	0	0	6.620	5.000	FA.....	92,603	122,563	08/09/2013	02/15/2029
02666Q	G7	2	AMERICAN HONDA FINANCE 144A.....	.....	E	1FE	5,984,220	104.930	6,295,929	6,000,000	5,988,459	0	1,439	0	0	3.870	3.900	MS.....	64,583	232,500	09/14/2010	09/21/2020
026874	CS	4	AMERICAN INTERNATIONAL GROUP.....	.....	..	.....2FE	4,740,358	106.600	5,063,551	4,750,000	4,743,360	0	1,838	0	0	3.800	3.840	MS.....	49,638	180,500	03/19/2012	03/22/2017
029912	AY	8	AMERICAN TOWER CORP.....	.....	..	.....2FE	2,234,679	116.360	2,327,294	2,000,000	2,154,553	0	(24,099)	0	0	7.250	5.560	MN.....	18,528	145,000	06/10/2010	05/15/2019
03523T	AM	0	ANHEUSER-BUSCH INBEV WORLDWIDE.....	.....	E	1FE	1,997,282	103.660	2,073,201	2,000,000	1,999,445	0	484	0	0	4.120	4.150	JJ.....	38,042	82,500	02/05/2010	01/15/2015
03523T	AN	8	ANHEUSER-BUSCH INBEV WORLDWIDE.....	.....	E	1FE	509,960	113.570	567,884	500,000	506,799	0	(941)	0	0	5.370	5.110	JJ.....	12,392	26,875	04/05/2010	01/15/2020
03523T	BN	7	ANHEUSER-BUSCH INBEV NV.....	LS..	F	1FE	2,358,189	99.610	2,355,841	2,365,000	2,360,122	0	1,333	0	0	1.370	1.430	JJ.....	14,995	32,428	07/11/2012	07/15/2017
037389	AW	3	AON PLC.....	LS..	E	2FE	14,945,550	108.890	16,334,272	15,000,000	14,959,793	0	4,748	0	0	5.000	5.040	MS.....	189,583	750,000	09/07/2010	09/30/2020
037411	AY	1	APACHE CORP.....	.....	..	.....1FE	1,474,695	102.860	1,543,016	1,500,000	1,475,895	0	362	0	0	5.250	5.360	FA.....	32,813	78,750	11/30/2010	02/01/2042
037833	AK	6	APPLE INC.....	LS..	..	1FE	460,387	89.610	413,108	461,000	460,416	0	29	0	0	2.400	2.410	MN.....	1,783	5,532	04/30/2013	05/03/2023
053807	AP	8	AVNET INC.....	.....	..	.....2FE	1,064,370	101.020	1,010,240	1,000,000	1,003,249	0	(16,073)	0	0	5.870	4.200	MS.....	17,299	58,750	12/07/2009	03/15/2014
05665Q	BQ	0	BP CAPITAL MARKETS PLC.....	.....	F	1FE	1,248,850	105.170	1,314,682	1,250,000	1,249,435	0	228	0	0	3.200	3.220	MS.....	12,222	40,000	03/08/2011	03/11/2016
05574L	FY	9	BNP PARIBAS GROUP.....	LS..	F	1FE	907,843	94.600	860,870	910,000	907,968	0	125	0	0	3.250	3.270	MS.....	9,694	14,788	04/16/2013	03/03/2023

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
05578Q	AA	1	BPCE SA 144A.....	F		.2FE	2,009,329	102.960	2,012,966	1,955,000	2,008,482	0	(847)	0	0	5.700	5.330	AO.....	21,358	0	10/25/2013	10/22/2023
06051G	EM	7	BANK OF AMERICA CORP.....	..		.1FE	258,703	113.030	282,586	250,000	257,425	0	(724)	0	0	5.700	5.240	JJ.....	6,215	14,250	03/06/2012	01/24/2022
06053F	AA	7	BANK OF AMERICA CORP.....	LS..		.1FE	3,965,442	100.020	3,900,782	3,900,000	3,964,485	0	(957)	0	0	4.100	3.890	JJ.....	70,178	0	10/17/2013	07/24/2023
06406H	BY	4	BANK OF NEW YORK MELLON CORP.....	LS..		.1FE	4,057,939	101.640	4,065,623	4,000,000	4,047,709	0	(5,394)	0	0	3.550	3.370	MS.....	38,656	142,000	12/31/2011	09/23/2021
064149	C8	8	BANK OF NOVA SCOTIA.....	..	A	.1FE	5,491,200	107.620	5,919,458	5,500,000	5,493,343	0	782	0	0	4.370	4.390	JJ.....	112,292	240,625	01/06/2011	01/13/2021
06739F	FU	0	BARCLAYS BANK PLC LT2 144A.....	F		.2FE	27,272,200	133.290	26,658,093	20,000,000	26,735,301	0	(536,899)	0	0	10.180	4.750	JD.....	107,456	2,036,000	04/05/2013	06/12/2021
06739F	GF	2	BARCLAYS BANK PLC.....	F		.1FE	2,996,130	110.110	3,303,340	3,000,000	2,998,102	0	558	0	0	5.000	5.020	MS.....	41,250	150,000	09/17/2009	09/22/2016
07556Q	BB	0	BEAZER HOMES USA INC EXCHGD.....	..		.4FE	1,765,630	107.250	1,876,875	1,750,000	1,762,631	0	(2,999)	0	0	6.620	6.390	AO.....	24,476	115,962	01/11/2013	04/15/2018
084423	AS	1	WR BERKLEY CORP.....	LS..		.2FE	1,743,350	101.130	1,769,895	1,750,000	1,744,212	0	556	0	0	4.620	4.670	MS.....	23,832	80,938	03/13/2012	03/15/2022
097023	BC	8	BOEING CO.....	..		.1FE	9,839,700	107.340	10,734,229	10,000,000	9,928,141	0	22,931	0	0	3.750	4.010	MN.....	42,708	375,000	11/17/2009	11/20/2016
097751	AS	0	BOMBARDIER INC 144A.....	A		.3FE	450,000	113.750	511,875	450,000	450,000	0	0	0	0	7.500	7.500	MS.....	9,938	33,750	03/15/2010	03/15/2018
10112R	AS	3	BOSTON PROPERTIES LTD LP.....	..		.2FE	744,450	101.700	762,756	750,000	745,822	0	471	0	0	4.120	4.210	MN.....	30,938	0	11/08/2010	05/15/2021
101137	AN	7	BOSTON SCIENTIFIC CORP.....	..		.2FE	1,534,018	99.330	1,524,830	1,535,000	1,533,985	0	(33)	0	0	4.120	4.130	AO.....	24,272	0	08/08/2013	10/01/2023
10510K	AA	5	BRAMBLES USA INC 144A.....	..	E	.2FE	6,040,552	108.500	5,967,698	5,500,000	6,032,267	0	(8,285)	0	0	5.350	3.600	AO.....	73,563	0	11/22/2013	04/01/2020
10553Y	AE	5	BRASKEM FINANCE LTD 144A.....	LS..	F	.2FE	200,300	93.000	186,000	200,000	200,246	0	(24)	0	0	5.370	5.350	MN.....	1,762	10,750	05/01/2012	05/02/2022
110122	AQ	1	BRISTOL-MYERS SQUIBB CO.....	..		.1FE	26,150	118.150	29,539	25,000	26,080	0	(20)	0	0	6.120	5.790	MN.....	255	1,531	04/07/2010	05/01/2038
12189T	BA	1	BURLINGTON NORTHERN SANTA FE.....	..		.2FE	976,630	114.270	1,142,782	1,000,000	988,065	0	2,401	0	0	5.750	6.070	MS.....	16,931	57,500	07/24/2008	03/15/2018
125509	BQ	1	CIGNA CORP.....	..		.2FE	2,980,680	112.080	3,362,460	3,000,000	2,981,149	0	270	0	0	5.870	5.920	MS.....	51,896	176,250	03/02/2011	03/15/2041
126117	AR	1	CNA FINANCIAL CORP.....	..		.2FE	6,361,109	111.690	6,701,583	6,000,000	6,358,886	0	(3,548)	0	0	5.750	4.780	FA.....	130,333	172,500	11/22/2013	08/15/2021
12626P	AL	7	CRH AMERICA INC.....	..	E	.2FE	499,720	109.950	549,762	500,000	499,812	0	19	0	0	5.750	5.750	JJ.....	13,257	28,750	11/30/2010	01/15/2021
126408	GJ	6	CSX CORPORATION.....	..		.2FE	2,101,660	112.450	2,249,068	2,000,000	2,049,155	0	(13,336)	0	0	5.600	4.790	MN.....	18,667	112,000	09/30/2009	05/01/2017
126408	GN	7	CSX CORPORATION.....	..		.2FE	2,218,260	106.780	2,135,640	2,000,000	2,054,186	0	(41,576)	0	0	6.250	4.000	AO.....	31,250	125,000	10/16/2009	04/01/2015
126650	BH	2	CVS CAREMARK CORP.....	LS..		.2FE	5,344,000	113.430	5,671,516	5,000,000	5,173,610	0	(45,937)	0	0	5.750	4.630	JD.....	23,958	287,500	01/08/2010	06/01/2017
126650	BN	9	CVS CAREMARK CORP.....	..		.2FE	3,742,038	117.440	3,523,434	3,000,000	3,586,616	0	(104,084)	0	0	6.600	2.560	MS.....	58,300	198,000	06/30/2012	03/15/2019
12673P	AB	1	CA INC.....	..		.2FE	2,185,100	104.640	2,092,977	2,000,000	2,035,753	0	(37,602)	0	0	6.120	4.110	JD.....	10,208	122,500	09/30/2009	12/01/2014
12673P	AC	9	CA INC.....	..		.2FE	2,029,980	109.890	2,197,920	2,000,000	2,019,529	0	(2,772)	0	0	5.370	5.180	JD.....	8,958	107,500	11/24/2009	12/01/2019
13466*	AA	8	CAMPUSPARC LP SER 2013 SR SECURED NOTES.....	..		.2FE	6,000,000	93.670	5,620,222	6,000,000	6,000,000	0	0	0	0	5.130	5.170	MJSD..	11,989	0	11/26/2013	12/31/2043
141781	AX	2	CARGILL INCORPORATED 144A.....	..		.1FE	4,975,550	114.590	5,729,900	5,000,000	4,987,992	0	2,574	0	0	6.000	6.060	MN.....	28,333	300,000	07/01/2008	11/27/2017
151895	B#	5	CENTERPOINT PROPERTIES TRUST SERIES A.....	..		.2	7,000,000	94.150	6,591,138	7,000,000	7,000,000	0	0	0	0	3.020	3.020	JD.....	11,157	105,700	04/24/2013	06/12/2020
17121E	AB	3	CHRYSLER GROUP LLC/CG CO-ISSR EXCHGD.....	E		.4FE	609,652	110.500	773,500	700,000	627,055	0	9,464	0	0	8.000	10.550	JD.....	2,489	56,000	02/01/2012	06/15/2019
17275R	AE	2	CISCO SYSTEMS INC.....	LS..		.1FE	2,097,800	112.280	2,245,647	2,000,000	2,058,269	0	(9,982)	0	0	4.950	4.300	FA.....	37,400	99,000	09/30/2009	02/15/2019
17275R	AH	5	CISCO SYSTEMS INC.....	..		.1FE	8,001,470	109.060	8,725,304	8,000,000	8,000,546	0	(103)	0	0	4.450	4.440	JJ.....	164,156	356,000	11/24/2009	01/15/2020
172967	HD	6	CITIGROUP INC.....	..		.1FE	3,117,813	97.970	3,061,783	3,125,000	3,117,785	0	(27)	0	0	3.870	3.900	AO.....	22,201	0	10/21/2013	10/25/2023
178566	AC	9	CITY NATIONAL CORP.....	LS..		.1FE	4,986,900	109.080	5,454,013	5,000,000	4,990,090	0	1,153	0	0	5.250	5.280	MS.....	77,292	262,500	09/08/2010	09/15/2020
179584	AM	9	CLAIRES STORES INC EXCHGD 144A.....	..		.4FE	208,250	108.500	217,000	200,000	206,531	0	(1,267)	0	0	9.000	8.060	MS.....	5,300	18,000	08/16/2012	03/15/2019
18451Q	AH	1	CLEAR CHANNEL WORLDWIDE HLDING EXCHGD.....	LS..		.4FE	615,000	105.120	646,519	615,000	615,000	0	0	0	0	7.620	7.620	MS.....	13,808	46,894	08/02/2012	03/15/2020
191216	AR	1	COCA-COLA.....	..		.1FE	1,993,880	101.060	2,021,298	2,000,000	1,995,543	0	565	0	0	3.150	3.180	MN.....	8,050	63,000	11/04/2010	11/15/2020
200339	AE	9	COMERICA BK.....	..		.1FE	2,209,720	104.020	2,080,460	2,000,000	2,052,619	0	(95,237)	0	0	8.370	3.400	JJ.....	77,236	167,500	04/30/2012	07/15/2024
205363	AL	8	COMPUTER SCIENCES CORP.....	..		.2FE	2,709,717	113.900	2,767,915	2,430,000	2,590,368	0	(33,744)	0	0	6.500	4.740	MS.....	46,508	157,950	03/23/2010	03/15/2018
205887	BR	2	CONAGRA FOODS INC.....	..		.2FE	4,374,213	92.820	4,070,555	4,385,000	4,375,015	0	802	0	0	3.200	3.220	JJ.....	60,805	70,160	01/15/2013	01/25/2023
20825C	AU	8	CONOCOPHILLIPS.....	..		.1FE	4,431,440	116.410	4,656,543	4,000,000	4,278,787	0	(39,144)	0	0	6.000	4.660	JJ.....	110,667	240,000	10/09/2009	01/15/2020
209615	CA	9	CONSOLIDATED NATURAL GAS.....	..		.2FE	5,462,124	103.900	5,195,335	5,000,000	5,176,524	0	(190,579)	0	0	5.000	1.110	JD.....	20,833	250,000	06/30/2012	12/01/2014

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
E10.3	CUSIP Identification	Description					Actual Cost			Par Value	Book/Adjusted Carrying Value											
	21685W DF 1	RABOBANK NEDERLAND.....	.....	F	.....	.1FE	1,997,380	96.310	1,926,363	2,000,000	1,997,551	0	219	0	0	3.950	3.960	MN.....	11,411	79,000	11/02/2012	11/09/2022
	219868 BN 5	CORPORACION ANDINA DE FOMENTO.....	.....	F	.....	.1FE	1,611,384	122.500	1,684,375	1,375,000	1,523,197	0	(22,681)	0	0	8.120	5.780	JD.....	8,379	111,719	09/30/2009	06/04/2019
	22546Q AC 1	CREDIT SUISSE FIRST BOSTON NY.....	.....	E	.....	.1FE	2,036,160	112.690	2,253,957	2,000,000	2,022,804	0	(3,448)	0	0	5.300	5.060	FA.....	40,633	106,000	10/14/2009	08/13/2019
	23157# AF 6	CURTISS-WRIGHT CORPORATION SERIES F.....	.....	..	.....	.2	15,000,000	93.060	13,960,011	15,000,000	15,000,000	0	0	0	0	3.700	3.700	FA.....	192,708	277,500	02/07/2013	02/26/2023
	23329P AA 8	DEN NORSKE BANK 144A.....	LS..	F	.....	.1FE	999,130	104.440	1,044,456	1,000,000	999,386	0	167	0	0	3.200	3.210	AO.....	7,822	32,000	03/26/2012	04/03/2017
	233851 AR 5	DAIMLER FINANCE NORTH AMERICA 144A.....	.....	E	.....	.1FE	933,965	97.230	914,036	940,000	935,102	0	813	0	0	2.550	2.350	JJ.....	21,150	21,150	07/25/2012	07/31/2019
	23918K AP 3	DAVITA INC.....	.....	..	.....	.4FE	1,030,000	101.250	1,012,500	1,000,000	1,029,371	0	(629)	0	0	5.750	5.210	FA.....	21,722	0	10/23/2013	08/15/2022
	244199 BC 8	DEERE & CO.....	.....	..	.....	.1FE	1,989,120	110.400	2,208,041	2,000,000	1,993,008	0	1,020	0	0	4.370	4.440	AO.....	18,229	87,500	10/13/2009	10/16/2019
	24422E RE 1	JOHN DEERE CAPITAL CORP.....	.....	..	.....	.1FE	6,992,510	103.920	7,274,581	7,000,000	6,994,023	0	662	0	0	3.900	3.910	JJ.....	128,158	273,000	07/07/2011	07/12/2021
	24422E SB 6	JOHN DEERE CAPITAL CORP.....	LS..	..	.....	.1FE	1,995,380	98.230	1,964,700	2,000,000	1,996,093	0	713	0	0	1.300	1.340	MS.....	7,872	13,072	03/06/2013	03/12/2018
	25156P AC 7	DEUTSCHE TELEKOM INTL FIN COMPANY GUARAN.....	.....	F	.....	.2FE	7,376,003	139.680	6,984,013	5,000,000	7,252,133	0	(88,493)	0	0	8.750	4.760	JD.....	19,444	437,500	07/31/2012	06/15/2030
	25159X AB 9	DEVELOPMENT BANK OF KAZAKHSTAN 144A.....	.....	F	.....	.2FE	959,171	89.370	862,421	965,000	959,626	0	454	0	0	4.120	4.200	JD.....	2,322	39,806	02/06/2013	12/10/2022
	251799 AA 0	DEVON ENERGY CORP.....	.....	..	.....1	.2FE	330,405	130.550	326,396	250,000	329,412	0	(993)	0	0	7.950	5.230	AO.....	4,196	9,938	08/08/2013	04/15/2032
	25179M AH 6	DEVON ENERGY CORP.....	LS..	..	.....	.2FE	4,446,320	115.990	4,639,823	4,000,000	4,267,107	0	(45,860)	0	0	6.300	4.790	JJ.....	116,200	252,000	10/07/2009	01/15/2019
	25243Y AM 1	DIAGEO CAP PLC.....	.....	F	.....	.1FE	7,123,554	114.130	6,848,115	6,000,000	6,753,440	0	(187,164)	0	0	5.750	2.280	AO.....	65,167	345,000	12/31/2011	10/23/2017
	25271C AM 4	DIAMOND OFFSHORE DRILLING INC.....	.....	..	.....	.1FE	995,900	96.610	966,115	1,000,000	995,922	0	22	0	0	3.450	3.490	MN.....	5,367	0	10/31/2013	11/01/2023
	25459H AL 9	DIRECTV HOLDINGS LLC/DIRECTV F.....	.....	..	.....	.2FE	2,992,667	102.970	3,089,250	3,000,000	2,998,455	0	1,705	0	0	4.750	4.810	AO.....	35,625	142,500	04/13/2010	10/01/2014
	25459H AW 5	DIRECTV HOLDINGS LLC.....	.....	..	.....	.2FE	1,019,630	103.010	1,030,125	1,000,000	1,014,211	0	(1,738)	0	0	4.600	4.350	FA.....	17,378	46,000	08/26/2010	02/15/2021
	25459H BA 2	DIRECTV HOLDINGS LLC/DIRECTV F.....	.....	..	.....	.2FE	1,244,488	104.850	1,310,700	1,250,000	1,245,672	0	480	0	0	5.000	5.050	MS.....	20,833	62,500	03/07/2011	03/01/2021
	25459H BF 1	DIRECTV HOLDINGS LLC/DIRECTV F EXCHGD.....	.....	..	.....	.2FE	3,998,183	95.850	3,834,086	4,000,000	3,998,430	0	143	0	0	3.800	3.800	MS.....	44,756	152,000	05/09/2012	03/15/2022
	254709 AG 3	DISCOVER FINANCIAL SERVICES.....	.....	..	.....	.2FE	1,195,322	104.400	1,096,248	1,050,000	1,185,518	0	(9,803)	0	0	5.200	3.400	AO.....	9,707	54,600	04/16/2013	04/27/2022
	254709 AJ 7	DISCOVER FINANCIAL SERVICES.....	.....	..	.....	.2FE	1,837,401	94.520	1,673,085	1,770,000	1,833,170	0	(4,231)	0	0	3.850	3.380	MN.....	7,572	68,145	04/16/2013	11/21/2022
	25470D AA 7	DISCOVERY COMMUNICATIONS INC.....	.....	..	.....	.2FE	2,635,825	113.000	2,825,002	2,500,000	2,587,114	0	(13,181)	0	0	5.620	4.900	FA.....	53,125	140,625	01/12/2010	08/15/2019
	260543 CH 4	DOW CHEMICAL.....	.....	..	.....	.2FE	982,660	92.890	928,942	1,000,000	984,333	0	1,503	0	0	3.000	3.200	MN.....	3,833	30,083	11/06/2012	11/15/2022
	263534 CB 3	DU PONT E I DE NEMOURS & CO.....	.....	..	.....	.1FE	277,826	101.980	254,951	250,000	275,465	0	(2,361)	0	0	3.620	2.060	JJ.....	4,179	4,531	04/16/2013	01/15/2021
	26824K AA 2	EADS FINANCE BV 144A.....	LS..	F	.....	.1FE	9,974,800	91.760	9,176,793	10,000,000	9,976,141	0	1,341	0	0	2.700	2.720	AO.....	55,500	135,000	04/09/2013	04/17/2023
	268648 AN 2	EMC CORPORATION.....	.....	..	.....	.1FE	2,422,616	96.220	2,405,520	2,500,000	2,422,824	0	208	0	0	3.370	3.760	JD.....	7,031	0	12/19/2013	06/01/2023
	26884A AH 6	ERP OPERATING LP.....	.....	..	.....	.2FE	1,880,900	107.180	1,875,764	1,750,000	1,774,911	0	(18,400)	0	0	6.580	5.410	AO.....	24,964	115,220	05/01/2007	04/13/2015
	278642 AC 7	EBAY INC.....	.....	..	.....	.1FE	1,066,356	100.250	1,002,564	1,000,000	1,060,315	0	(6,041)	0	0	3.250	2.250	AO.....	6,861	16,250	04/16/2013	10/15/2020
	29078E AC 3	EMBARQ.....	.....	..	.....	.2FE	2,511,050	101.750	2,543,750	2,500,000	2,510,383	0	(168)	0	0	7.990	7.950	JD.....	16,656	199,875	08/16/2007	06/01/2036
	291011 AY 0	EMERSON ELECTRIC.....	LS..	..	.....	.1FE	22,396,651	111.930	21,122,058	18,870,000	21,838,015	0	(479,298)	0	0	4.870	1.980	AO.....	194,204	919,913	10/31/2012	10/15/2019
	29250R AN 6	ENBRIDGE ENERGY PARTNERS LP EXCHGD.....	.....	G	.....	.2FE	3,356,100	115.560	3,466,814	3,000,000	3,205,948	0	(42,446)	0	0	6.500	4.710	AO.....	41,167	195,000	03/23/2010	04/15/2018
	29273R AH 2	ENERGY TRANSFER PARTNERS.....	.....	..	.....	.2FE	4,405,234	115.980	4,204,265	3,625,000	4,304,630	0	(100,605)	0	0	6.700	2.290	JJ.....	121,438	121,438	04/16/2013	07/01/2018
	29380T AT 2	ENTERTAINMENT PROPERTIES TR.....	LS..	..	.....	.2FE	1,018,290	100.280	1,002,812	1,000,000	1,017,922	0	(368)	0	0	5.750	5.480	FA.....	21,722	0	10/07/2013	08/15/2022
	29455J AN 7	EQT CORPORATION MED TERM NOTE SERIES A.....	.....	..	.....	.2FE	10,194,720	118.790	9,503,840	8,000,000	9,915,721	0	(236,074)	0	0	8.880	4.690	FA.....	296,000	710,400	10/23/2012	10/01/2020
	30251B AC 2	FMR LLC 144A.....	.....	..	.....	.1FE	1,988,560	114.800	2,296,108	2,000,000	1,988,838	0	148	0	0	6.500	6.540	JD.....	6,139	130,000	06/30/2010	12/14/2040
	319963 AZ 7	FIRST DATA CORP 144A.....	.....	..	.....	.5FE	1,005,000	106.750	1,067,500	1,000,000	1,004,123	0	(639)	0	0	8.750	8.640	JJ.....	40,347	87,500	07/30/2012	01/15/2022
	319963 BK 9	FIRST DATA CORP 144A.....	LS..	..	.....	.6FE	422,625	105.500	443,100	420,000	422,757	0	132	0	0	11.750	11.570	FA.....	28,925	0	10/30/2013	08/15/2021
	32055R AR 8	FIRST INDUSTRIAL LP.....	LS..	..	.....	.3FE	1,500,540	108.580	1,628,790	1,500,000	1,500,290	0	(108)	0	0	5.950	5.940	MN.....	11,404	89,250	04/30/2012	05/15/2017
	341081 FD 4	FLORIDA POWER & LIGHT.....	.....	..	.....	.1FE	498,760	108.360	541,809	500,000	498,760	0	20	0	0	5.250	5.260	FA.....	10,938	26,250	12/06/2010	02/01/2041
	345397 VX 8	FORD MOTOR CREDIT CO LLC.....	.....	..	.....	.2FE	6,367,500	107.830	6,470,155	6,000,000	6,248,759	0	(76,044)	0	0	4.250	2.830	FA.....	104,833	255,000	05/30/2012	02/03/2017
	345397 WF 6	FORD MOTOR CREDIT CO LLC.....		..		.2FE	3,221,075	100.880	3,278,817	3,250,000	3,223,891	0	2,379	0	0	4.250	4.360	MS.....	38,752	136,207	09/20/2012	09/20/2022

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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													
	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		
35177P	AT	4	ORANGE SA.....	.....	F	.....	..2FE	.....	2,117,200	.....	111,520	.....	2,230,507	.....	2,000,000	.....	2,072,711	.....	0	.....	(11,325)	.....	0	.....	0	.....	5.370	.....	4.620	JJ.....	.....	51,660	.....	107,500	10/01/2009	07/08/2019
35671D	AZ	8	FREEMORE MCMORAN COPPER & GOLD EXCHGD.....	LS..	..	.....	..2FE	.....	4,821,971	.....	94,330	.....	4,716,818	.....	5,000,000	.....	4,822,462	.....	0	.....	492	.....	0	.....	0	.....	3.870	.....	4.340	MS.....	.....	57,049	.....	0	12/19/2013	03/15/2023
35687M	AY	3	FREESCALE SEMICONDUCTOR INC 144A.....	LS..	..	.....	..4FE	.....	2,150,000	.....	97,250	.....	2,090,875	.....	2,150,000	.....	2,150,000	.....	0	.....	0	.....	0	.....	0	.....	5.000	.....	5.000	MN.....	.....	13,736	.....	51,958	05/16/2013	05/15/2021
362320	AZ	6	VERIZON COMMUNICATIONS INC.....	.....	..	.....	..2FE	.....	1,087,580	.....	116,930	.....	1,169,304	.....	1,000,000	.....	1,039,758	.....	0	.....	(7,979)	.....	0	.....	0	.....	6.840	.....	5.770	AO.....	.....	14,440	.....	68,400	11/29/2006	04/15/2018
36962G	4F	8	GENERAL ELEC CAP CORP.....	.....	..	.....	..1FE	.....	2,989,680	.....	106,480	.....	3,194,482	.....	3,000,000	.....	2,996,577	.....	0	.....	1,775	.....	0	.....	0	.....	4.370	.....	4.440	MS.....	.....	36,458	.....	131,250	09/16/2009	09/21/2015
36962G	XZ	2	GENERAL ELEC CAP CORP SER A.....	.....	..	.....	..1FE	.....	1,042,265	.....	123,540	.....	1,204,552	.....	975,000	.....	1,031,913	.....	0	.....	(1,655)	.....	0	.....	0	.....	6.750	.....	6.200	MS.....	.....	19,378	.....	65,813	05/31/2006	03/15/2032
37247D	AM	8	GENWORTH FINANCIAL INC.....	.....	..	.....	..2FE	.....	549,611	.....	118,630	.....	527,913	.....	445,000	.....	540,814	.....	0	.....	(8,796)	.....	0	.....	0	.....	7.700	.....	3.890	JD.....	.....	1,523	.....	34,265	04/22/2013	06/15/2020
37247D	AN	6	GENWORTH FINANCIAL INC.....	.....	..	.....	..2FE	.....	2,253,263	.....	115,580	.....	2,145,243	.....	1,856,000	.....	2,223,375	.....	0	.....	(29,888)	.....	0	.....	0	.....	7.200	.....	3.980	FA.....	.....	50,483	.....	66,816	04/26/2013	02/15/2021
37247D	AP	1	GENWORTH FINANCIAL INC.....	.....	..	.....	..2FE	.....	1,070,163	.....	118,710	.....	1,026,886	.....	865,000	.....	1,063,626	.....	0	.....	(6,537)	.....	0	.....	0	.....	7.620	.....	4.120	MS.....	.....	17,772	.....	8,197	10/25/2013	09/24/2021
37373W	AB	6	GERDAU TRADE INC 144A.....	LS..	F	.....	..2FE	.....	940,690	.....	93,630	.....	889,545	.....	950,000	.....	941,148	.....	0	.....	458	.....	0	.....	0	.....	4.750	.....	4.870	AO.....	.....	9,526	.....	22,563	04/08/2013	04/15/2023
375558	AS	2	GILEAD SCIENCES INC.....	.....	..	.....	..2FE	.....	698,890	.....	111,310	.....	656,731	.....	590,000	.....	696,034	.....	0	.....	(1,933)	.....	0	.....	0	.....	5.650	.....	4.500	JD.....	.....	2,778	.....	33,335	06/28/2012	12/01/2041
38060A	AA	2	GOLD FIELDS OROGEN HOLDING BVI 144A.....	.....	F	.....	..3FE	.....	4,382,545	.....	80,860	.....	3,639,011	.....	4,500,000	.....	4,412,236	.....	0	.....	10,523	.....	0	.....	0	.....	4.870	.....	5.210	AO.....	.....	51,188	.....	219,375	01/11/2011	10/07/2020
38141G	CU	6	GOLDMAN SACHS GROUP INC.....	.....	..	.....	..1FE	.....	1,406,205	.....	112,470	.....	1,687,110	.....	1,500,000	.....	1,418,741	.....	0	.....	2,065	.....	0	.....	0	.....	6.120	.....	6.620	FA.....	.....	34,708	.....	91,875	07/17/2006	02/15/2033
38141G	GM	0	GOLDMAN SACHS GROUP INC.....	.....	..	.....	..1FE	.....	1,494,345	.....	114,420	.....	1,716,426	.....	1,500,000	.....	1,494,463	.....	0	.....	75	.....	0	.....	0	.....	6.250	.....	6.270	FA.....	.....	39,063	.....	93,750	01/21/2011	02/01/2041
38141G	GQ	1	GOLDMAN SACHS GROUP INC.....	.....	..	.....	..1FE	.....	490,255	.....	109,410	.....	547,058	.....	500,000	.....	491,746	.....	0	.....	855	.....	0	.....	0	.....	5.250	.....	5.510	JJ.....	.....	11,229	.....	26,250	03/23/2012	07/27/2021
38141G	GS	7	GOLDMAN SACHS GROUP INC.....	LS..	..	.....	..1FE	.....	766,668	.....	112,270	.....	842,038	.....	750,000	.....	764,263	.....	0	.....	(1,378)	.....	0	.....	0	.....	5.750	.....	5.450	JJ.....	.....	18,807	.....	43,125	03/12/2012	01/24/2022
404280	AK	5	HSBC HOLDINGS PLC.....	.....	F	.....	..1FE	.....	2,993,490	.....	111,480	.....	3,344,519	.....	3,000,000	.....	2,994,718	.....	0	.....	560	.....	0	.....	0	.....	5.100	.....	5.120	AO.....	.....	36,550	.....	153,000	03/29/2011	04/05/2021
404280	AN	9	HSBC HOLDINGS PLC.....	.....	F	.....	..1FE	.....	2,150,884	.....	103,490	.....	2,240,751	.....	2,165,000	.....	2,152,858	.....	0	.....	1,205	.....	0	.....	0	.....	4.000	.....	4.080	AO.....	.....	21,650	.....	86,600	03/27/2012	03/30/2022
4042Q1	AE	7	HSBC BANK USA.....	.....	E	.....	..1FE	.....	1,499,175	.....	107,430	.....	1,611,447	.....	1,500,000	.....	1,499,317	.....	0	.....	74	.....	0	.....	0	.....	4.870	.....	4.880	FA.....	.....	25,797	.....	73,125	08/17/2010	08/24/2020
40963L	AE	4	HANA BANK 144A.....	.....	F	.....	..1FE	.....	774,845	.....	103,120	.....	799,242	.....	775,000	.....	774,862	.....	0	.....	27	.....	0	.....	0	.....	3.500	.....	3.500	AO.....	.....	4,973	.....	27,125	04/19/2012	10/25/2017
410867	AC	9	HANOVER INSURANCE GROUP INC.....	.....	..	.....	..2FE	.....	996,570	.....	118,300	.....	1,183,040	.....	1,000,000	.....	997,467	.....	0	.....	293	.....	0	.....	0	.....	7.500	.....	7.540	MS.....	.....	25,000	.....	75,000	02/18/2010	03/01/2020
410867	AD	7	HANOVER INSURANCE GROUP INC.....	.....	..	.....	..2FE	.....	529,133	.....	108,740	.....	489,353	.....	450,000	.....	523,341	.....	0	.....	(5,792)	.....	0	.....	0	.....	6.370	.....	3.840	JD.....	.....	1,275	.....	28,688	04/17/2013	06/15/2021
41242*	AP	7	HARDWOOD FUNDING LLC SER N.....	.....	..	.....	..2FE	.....	2,000,000	.....	96,470	.....	1,929,438	.....	2,000,000	.....	2,000,000	.....	0	.....	0	.....	0	.....	0	.....	3.980	.....	3.980	JD.....	.....	5,307	.....	76,275	04/19/2012	06/07/2022
413875	AN	5	HARRIS CORPORATION.....	.....	..	.....	..2FE	.....	1,491,810	.....	105,500	.....	1,582,553	.....	1,500,000	.....	1,492,123	.....	0	.....	111	.....	0	.....	0	.....	6.150	.....	6.190	JD.....	.....	4,100	.....	92,250	11/30/2010	12/15/2040
416515	AP	9	HARTFORD FINL SVCS GRP INC EXCHGD.....	LS..	..	.....	..2FE	.....	2,562,419	.....	113,200	.....	2,830,023	.....	2,500,000	.....	2,561,184	.....	0	.....	(861)	.....	0	.....	0	.....	6.100	.....	5.910	AO.....	.....	38,125	.....	152,500	07/31/2012	10/01/2041
42217K	AV	8	HEALTH CARE REIT.....	.....	..	.....	..2FE	.....	4,910,896	.....	103,890	.....	5,194,624	.....	5,000,000	.....	4,951,282	.....	0	.....	20,601	.....	0	.....	0	.....	3.620	.....	4.080	MS.....	.....	53,368	.....	181,250	12/31/2011	03/15/2016
42217K	AW	6	HEALTH CARE REIT.....	LS..	..	.....	..2FE	.....	4,966,950	.....	106,200	.....	5,310,393	.....	5,000,000	.....	4,973,347	.....	0	.....	2,583	.....	0	.....	0	.....	5.250	.....	5.330	JJ.....	.....	121,042	.....	262,500	03/09/2011	01/15/2022
42225U	AB	0	HEALTHCARE TRUST OF AMERICA HO.....		..		..2FE		3,711,149		92,270		3,451,026		3,740,000		3,711,378		0		229		0		0		3.700		3.790	AO.....		29,214			11/21/2013	04/15/2023
427866	AR	9	HERSHEY COMPANY THE.....		..		..1FE																													

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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 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
46361# AN 2	THE IRVINE COMPANY SR NOTE.....					.1FE	5,000,000	96.200	4,810,058	5,000,000	5,000,000	0	0	0	0	3.500	3.500	FA.....	72,917	175,000	05/25/2012	08/01/2022
46625H HQ 6	JPMORGAN CHASE & CO.....		LS..			.1FE	9,803,381	110.660	10,513,100	9,500,000	9,738,279	0	(32,855)	0	0	4.950	4.480	MS.....	125,400	470,250	12/31/2011	03/25/2020
46639U AA 3	KAZMUNAYGAZ NATIONAL CO 144A.....			F		.2FE	398,400	92.750	371,000	400,000	398,465	0	65	0	0	4.400	4.450	AO.....	2,982	8.800	04/24/2013	04/30/2023
472319 AE 2	JEFFERIES GROUP INC.....					.2FE	295,144	104.980	272,951	260,000	293,937	0	(1,207)	0	0	6.450	5.090	JD.....	1,071	16,770	04/16/2013	06/08/2027
472319 AH 5	JEFFERIES GROUP INC.....		LS..			.2FE	1,962,518	113.890	1,890,691	1,660,000	1,939,936	0	(22,582)	0	0	6.870	4.160	AO.....	24,093	57,063	04/17/2013	04/15/2021
472319 AL 6	JEFFERIES GROUP INC.....					.2FE	2,088,250	101.210	1,958,404	1,935,000	2,079,400	0	(8,850)	0	0	5.120	4.120	JJ.....	44,350	50,135	04/22/2013	01/20/2023
478165 AG 8	JOHNSON SC & SONS INC 144A.....					.1FE	3,463,180	97.120	3,399,398	3,500,000	3,464,943	0	628	0	0	4.800	4.860	MS.....	56,000	168,000	08/25/2010	09/01/2040
48124B AC 9	JPMORGAN CHASE & CO.....					.2FE	1,624,988	89.750	1,453,950	1,620,000	1,624,686	0	(302)	0	0	5.150	5.110	MN.....	13,905	43,569	04/16/2013	12/31/2049
48203R AF 1	JUNIPER NETWORKS INC.....					.2FE	1,639,665	101.170	1,517,603	1,500,000	1,629,021	0	(10,644)	0	0	4.600	3.250	MS.....	20,317	34,500	04/29/2013	03/15/2021
48667Q AF 2	KMG FINANCE SUB 144A.....			F		.2FE	5,402,438	108.500	4,963,875	4,575,000	5,331,010	0	(71,428)	0	0	6.370	3.750	AO.....	66,433	291,656	03/11/2013	04/09/2021
487836 ED 5	KELLOGG CORPORATION.....		LS..		1	.2FE	161,389	126.120	157,659	125,000	160,889	0	(499)	0	0	7.450	4.950	AO.....	2,328	4,656	08/12/2013	04/01/2031
49326E AT 1	KEYCORP MTN.....					.2FE	552,137	108.620	532,266	490,000	542,875	0	(6,352)	0	0	5.100	3.400	MS.....	6,733	24,990	07/09/2012	03/24/2021
494550 BE 5	KINDER MORGAN ENERGY PRTRNS.....					.2FE	5,888,520	109.870	6,592,367	6,000,000	5,919,728	0	9,582	0	0	5.300	5.540	MS.....	93,633	318,000	05/24/2010	09/15/2020
500472 AC 9	KONINKLIJKE PHILIPS ELECTRONIC.....			F		.1FE	2,458,250	122.960	3,074,137	2,500,000	2,460,874	0	601	0	0	6.870	7.000	MS.....	52,517	171,875	03/05/2008	03/11/2038
50066D AA 5	KOREA WESTERN POWER CO LTD 144A.....			F		.1FE	199,596	102.210	204,438	200,000	199,717	0	77	0	0	3.120	3.160	MN.....	885	6,250	05/03/2012	05/10/2017
50066J 2A 1	KOREA RESOURCES CORP 144A.....		LS..	F		.1FE	1,763,327	96.640	1,710,581	1,770,000	1,764,149	0	822	0	0	2.120	2.200	MN.....	6,164	18,806	04/25/2013	05/02/2018
50075N BA 1	MONDELEZ INTERNATIONAL INC.....					.2FE	2,443,843	121.340	2,196,349	1,810,000	2,426,163	0	(13,894)	0	0	6.870	4.530	FA.....	51,849	124,438	09/14/2012	02/01/2038
50075N BA 1	MONDELEZ INTERNATIONAL INC.....					.2FE	4,817,607	112.820	4,512,898	4,000,000	4,674,560	0	(101,417)	0	0	5.370	2.390	FA.....	84,208	215,000	07/31/2012	02/10/2020
52107Q AF 2	LAZARD GROUP LLC.....			E		.2FE	698,476	99.470	696,350	700,000	698,470	0	(6)	0	0	4.250	4.280	MN.....	3,884	0	11/06/2013	11/14/2020
53079E AE 4	LIBERTY MUTUAL GROUP 144A.....					.2FE	2,155,553	114.220	2,084,606	1,825,000	2,152,108	0	(3,445)	0	0	7.000	5.510	MS.....	37,615	63,875	08/09/2013	03/15/2034
53079Q AC 1	LIBERTY MUTUAL INSURANCE 144A.....					.2FE	2,861,529	119.480	2,597,582	2,174,000	2,836,428	0	(25,101)	0	0	7.870	4.680	AO.....	36,143	85,601	04/26/2013	10/15/2026
53117E AD 0	LIBERTY PPTY LP.....				1	.2FE	3,193,476	117.650	3,059,056	2,600,000	3,109,057	0	(84,419)	0	0	7.500	2.380	MS.....	57,417	97,500	04/16/2013	01/15/2018
53217V AB 5	LIFE TECHNOLOGIES CORP.....					.2FE	1,993,360	103.670	2,073,521	2,000,000	1,998,227	0	1,360	0	0	4.400	4.470	MS.....	29,333	88,000	02/11/2010	03/01/2015
53219L AC 5	LIFEPOINT HOSPITALS INC EXCHGD.....					.3FE	783,700	106.500	766,800	720,000	772,072	0	(11,347)	0	0	6.620	4.130	AO.....	11,925	26,169	04/16/2013	10/01/2020
536022 AC 0	LINN ENERGY LLC/FIN CORP.....		LS..			.4FE	732,832	108.000	810,000	750,000	736,539	0	1,514	0	0	8.620	9.000	AO.....	13,656	64,688	04/06/2011	04/15/2020
53947N AA 2	LLOYDS BANKING GROUP PLC 144A.....		LS..	F		.2FE	1,975,255	112.950	1,971,012	1,745,000	1,970,451	0	(4,805)	0	0	6.500	4.260	MS.....	33,712	0	11/04/2013	09/14/2020
55181X AA 0	LYNX II CORP 144A.....			E		.4FE	1,010,000	101.750	1,017,500	1,000,000	1,009,696	0	(304)	0	0	6.370	6.200	AO.....	13,458	0	10/17/2013	04/15/2023
552081 AD 3	LYONDELLBASELL INDUSTRIES NV.....		LS..	F		.2FE	1,794,375	114.790	1,721,853	1,500,000	1,772,262	0	(22,113)	0	0	6.000	3.290	MN.....	11,500	90,000	04/10/2013	11/15/2021
565849 AD 8	MARATHON OIL CORP.....					.2FE	2,632,925	114.620	2,865,539	2,500,000	2,571,655	0	(16,968)	0	0	6.000	5.140	AO.....	37,500	150,000	02/10/2010	10/01/2017
56585A AD 4	MARATHON PETROLEUM CORPORATION EXCHGD.....		LS..			.2FE	1,499,223	108.320	1,624,848	1,500,000	1,499,357	0	60	0	0	5.120	5.130	MS.....	25,625	76,875	11/14/2011	03/01/2021
577081 AU 6	MATTEL INC.....					.2FE	490,600	109.790	548,992	500,000	490,914	0	127	0	0	6.200	6.340	AO.....	7,750	31,000	02/24/2011	10/01/2040
58013M EB 6	MCDONALDS CORP.....					.1FE	590,269	115.620	566,572	490,000	574,799	0	(15,470)	0	0	5.800	1.120	AO.....	6,000	14,210	04/16/2013	10/15/2017
581557 AV 7	MCKESSON CORP.....					.1FE	1,078,930	110.490	1,104,920	1,000,000	1,037,638	0	(10,865)	0	0	5.700	4.410	MS.....	19,000	57,000	12/07/2009	03/01/2017
582839 AE 6	MEAD JOHNSON NUTRITION.....					.2FE	6,996,493	108.870	6,532,702	6,000,000	6,815,017	0	(128,751)	0	0	4.900	2.390	MN.....	49,000	294,000	07/31/2012	11/01/2019
590188 JB 5	MERRILL LYNCH & CO INC.....					.1FE	1,875,463	113.320	1,671,474	1,475,000	1,862,594	0	(12,869)	0	0	6.750	4.280	JD.....	8,297	99,563	04/25/2013	06/01/2028
59018Y J6 9	MERRILL LYNCH & CO INC.....					.1FE	5,505,083	115.300	5,488,279	4,760,000	5,322,026	0	(143,436)	0	0	6.400	2.960	FA.....	104,085	304,640	09/13/2012	08/28/2017
594918 AH 7	MICROSOFT CORPORATION.....		LS..			.1FE	991,360	101.480	1,014,839	1,000,000	993,861	0	802	0	0	3.000	3.100	AO.....	7,500	30,000	09/22/2010	10/01/2020
60688Q AS 4	MIZUHO CORPORATE BANK LTD 144A.....			F		.1FE	3,612,376	95.370	3,433,449	3,600,000	3,611,425	0	(951)	0	0	3.500	3.450	MS.....	35,000	63,000	03/15/2013	03/21/2023
615369 AA 3	MOODYS CORPORATION.....		LS..			.2FE	4,012,400	106.540	4,261,775	4,000,000	4,009,165	0	(1,153)	0	0	5.500	5.450	MS.....	73,333	220,000	01/11/2011	09/01/2020
61747W AF 6	MORGAN STANLEY.....					.1FE	988,000	112.920	1,129,266	1,000,000	989,970	0	1,108	0	0	5.750	5.920	JJ.....	24,917	57,500	03/15/2012	01/25/2021
61747W AL 3	MORGAN STANLEY.....					.1FE	6,716,592	111.390	7,240,619	6,500,000	6,718,730	0	942	0	0	5.500	4.940	JJ.....	151,938	247,500	12/19/2013	07/28/2021
617482 V9 2	MORGAN STANLEY.....					.1FE	8,186,188	116.610	9,655,878	8,280,000	8,187,282	0	1,104	0	0	6.370	6.460	JJ.....	230,201	527,850	07/19/2012	07/24/2042

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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
CUSIP Identification	Description																					
61945C AC 7	MOSAIC CO.....		.....	..	.....	.2FE	3,038,606	98.740	3,038,883	3,045,000	3,038,540	0	(65)	0	0	4.250	4.270	MN.....	17,255	0	11/07/2013	11/15/2023
620076 AZ 2	MOTOROLA SOLUTIONS INC.....		.....	..	.....	.2FE	10,405,400	113.080	11,308,369	10,000,000	10,229,489	0	(52,218)	0	0	6.000	5.330	MN.....	76,667	600,000	05/25/2010	11/15/2017
629377 BS 0	NRG ENERGY INC EXCHGD.....		.....	..	.....	.4FE	329,250	110.750	332,250	300,000	328,107	0	(1,143)	0	0	7.870	5.200	MN.....	3,019	11,813	10/23/2013	05/15/2021
629568 AV 8	NABORS INDS INC.....		LS...	E	.....	.2FE	2,566,025	104.340	2,608,673	2,500,000	2,550,174	0	(6,266)	0	0	5.000	4.640	MS.....	36,806	125,000	05/12/2011	09/15/2020
64952G AE 8	NEW YORK LIFE INS CO 144A.....		.....	..	.....	.1FE	493,490	108.610	543,052	500,000	494,041	0	159	0	0	5.870	5.970	MN.....	3,753	29,375	03/24/2010	05/15/2033
64952G AF 5	NEW YORK LIFE INS CO 144A.....		.....	..	.....	.1FE	748,268	121.970	914,775	750,000	748,371	0	22	0	0	6.750	6.760	MN.....	6,469	50,625	10/05/2009	11/15/2039
651229 AK 2	NEWELL RUBBERMAID INC.....		LS...	..	.....	.2FE	3,176,105	105.470	3,164,351	3,000,000	3,173,640	0	(2,465)	0	0	4.700	3.700	FA.....	53,267	0	11/22/2013	08/15/2020
65504L AG 2	NOBLE HOLDING INTL LTD.....		.....	F	.....	.2FE	1,490,835	104.710	1,570,723	1,500,000	1,491,142	0	123	0	0	6.050	6.090	MS.....	30,250	90,750	01/31/2011	03/01/2041
65557F AB 2	NORDEA BANK AB 144A.....		.....	F	.....	.1FE	749,445	104.540	784,110	750,000	749,610	0	107	0	0	3.120	3.140	MS.....	6,576	23,438	03/14/2012	03/20/2017
66989G AA 8	NOVARTIS SEC INVESTMENT LTD.....		.....	F	.....	.1FE	1,027,540	112.570	1,125,755	1,000,000	1,016,195	0	(2,748)	0	0	5.120	4.760	FA.....	20,073	51,250	07/08/2009	02/10/2019
681919 AS 5	OMNICOM GROUP.....		.....	..	.....	.2FE	2,800,096	110.540	2,874,051	2,600,000	2,679,558	0	(32,391)	0	0	5.900	4.470	AO.....	32,384	153,400	01/07/2010	04/15/2016
68389X AC 9	ORACLE CORP.....		.....	..	.....	.1FE	2,177,800	115.610	2,312,276	2,000,000	2,100,355	0	(20,831)	0	0	5.750	4.450	AO.....	24,278	115,000	01/11/2010	04/15/2018
68389X AG 0	ORACLE CORP.....		.....	..	.....	.1FE	2,631,600	112.880	2,822,038	2,500,000	2,581,933	0	(12,886)	0	0	5.000	4.320	JJ.....	60,069	125,000	11/10/2009	07/08/2019
68389X AM 7	ORACLE CORP EXCHGD.....		.....	..	.....	.1FE	3,069,862	106.300	3,189,085	3,000,000	3,067,620	0	(1,163)	0	0	5.370	5.210	JJ.....	74,354	161,250	12/12/2011	07/15/2040
693476 BG 7	PNC FNDG CORP.....		.....	..	.....	.1FE	2,994,660	105.910	3,177,399	3,000,000	2,998,159	0	917	0	0	4.250	4.280	MS.....	35,417	127,500	09/16/2009	09/21/2015
693506 BD 8	PPG INDUSTRIES INC.....		.....	..	.....	.2FE	740,805	101.470	761,074	750,000	743,306	0	836	0	0	3.600	3.740	MN.....	3,450	27,000	11/08/2010	11/15/2020
69352J AG 2	PPL ENERGY SUP LLC A.....		.....	..	.....	.2FE	6,293,000	105.500	6,119,000	5,800,000	6,022,321	0	(118,632)	0	0	5.700	3.460	AO.....	69,793	330,600	08/31/2011	10/15/2035
69369E AC 3	PERTAMINA (PERSERO) PT 144A.....		.....	F	.....	.2FE	200,750	91.750	183,500	200,000	200,638	0	(62)	0	0	4.870	4.820	MN.....	1,571	9,750	05/02/2012	05/03/2022
69419B AA 3	PACIFIC DRILLING SA 144A.....		.....	F	.....	.4FE	1,350,000	100.500	1,356,750	1,350,000	1,350,000	0	0	0	0	5.370	5.370	JD.....	6,047	35,878	05/17/2013	06/01/2020
694476 AA 0	PACIFIC LIFE CORP 144A.....		.....	..	.....1	.2FE	22,210,000	109.360	21,872,693	20,000,000	22,188,056	0	(21,944)	0	0	6.600	5.670	MS.....	388,667	660,000	08/26/2013	09/15/2033
695114 CJ 5	PACIFICORP.....		.....	..	.....	.1FE	198,886	122.270	244,551	200,000	198,959	0	17	0	0	6.350	6.390	JJ.....	5,856	12,700	07/14/2008	07/15/2038
709599 AH 7	PENSKE TRUCK LEASING CO LP/PTL 144A.....		.....	..	.....	.2FE	1,653,135	100.470	1,507,170	1,500,000	1,643,390	0	(9,745)	0	0	4.870	3.560	JJ.....	34,531	36,563	04/18/2013	07/11/2022
709599 AN 4	PENSKE TRUCK LEASING CO LP/PTL 144A.....		.....	..	.....	.2FE	1,050,960	96.660	966,622	1,000,000	1,047,893	0	(3,067)	0	0	4.250	3.620	JJ.....	19,361	21,250	04/16/2013	01/17/2023
714264 AA 6	PERNOD-RICARD SA 144A.....		.....	F	.....	.2FE	602,694	110.220	595,211	540,000	601,600	0	(1,094)	0	0	5.750	3.920	AO.....	7,245	0	11/05/2013	04/07/2021
714294 AC 9	PERRIGO CO PLC 144A.....		.....	F	.....	.2FE	443,144	97.940	435,832	445,000	443,148	0	4	0	0	4.000	4.050	MN.....	2,621	0	11/05/2013	11/15/2023
71644E AF 9	PETRO-CANADA.....		.....	A	1	.2FE	9,651,850	124.310	9,634,647	7,750,000	9,620,588	0	(31,262)	0	0	7.000	4.720	MN.....	69,319	271,250	08/15/2013	11/15/2028
71645W AR 2	PETROBRAS INTL FIN CO LTD.....		.....	F	.....	.2FE	3,819,610	98.630	3,526,309	3,575,000	3,792,749	0	(22,896)	0	0	5.370	4.350	JJ.....	82,200	98,094	08/29/2013	01/27/2021
71645W AU 5	PETROBRAS INTL FIN CO LTD.....		LS...	F	.....	.2FE	3,007,425	100.560	3,042,212	3,025,000	3,013,669	0	3,375	0	0	3.500	3.620	FA.....	42,644	105,875	02/01/2012	02/06/2017
71647N AF 6	PETROBRAS GLOBAL FINANCE VB.....		LS...	F	.....	.2FE	2,470,700	88.390	2,209,925	2,500,000	2,472,039	0	1,339	0	0	4.370	4.520	MN.....	12,457	54,688	05/13/2013	05/20/2023
71654Q BG 7	PETROLEOS MEXICANOS EXCHGD.....		.....	F	.....	.2FE	989,625	102.500	999,375	975,000	989,172	0	(453)	0	0	4.870	4.650	JJ.....	20,729	0	08/29/2013	01/24/2022
71654Q BB 6	PETROLEOS MEXICANOS WI EXCHGD.....		LS...	F	.....	.2FE	4,313,080	91.500	3,975,675	4,345,000	4,314,048	0	968	0	0	3.500	3.590	JJ.....	63,787	0	08/29/2013	01/30/2023
716743 AD 1	PETRONAS CAPITAL LTD 144A.....		.....	F	.....	.1FE	655,090	108.930	708,078	650,000	653,175	0	(482)	0	0	5.250	5.140	FA.....	13,176	34,125	09/10/2009	08/12/2019
718172 AA 7	PHILIP MORRIS INTL INC.....		LS...	..	.....	.1FE	1,150,715	114.900	1,083,586	943,000	1,104,827	0	(35,460)	0	0	5.650	1.570	MN.....	6,660	53,280	09/11/2012	05/16/2018
718546 AC 8	PHILLIPS 66 EXCHGD.....		.....	..	.....	.2FE	498,872	101.470	507,363	500,000	498,974	0	99	0	0	4.300	4.320	AO.....	5,375	21,500	12/14/2012	04/01/2022
74005P AN 4	PRAXAIR INC.....		.....	..	.....	.1FE	748,628	111.990	839,957	750,000	749,474	0	148	0	0	5.370	5.390	MN.....	6,719	40,313	10/30/2006	11/01/2016
74170* AB 5	PRIME PROPERTY FUND LLC SERIES B.....		.....	..	.....	.2Z	10,000,000	98.490	9,849,753	10,000,000	10,000,000	0	0	0	0	3.840	3.840	FA.....	137,600	0	08/01/2013	08/22/2020
74348T AJ 1	PROSPECT CAPITAL CORP.....		.....	..	.....	.2FE	729,488	97.250	714,788	735,000	729,749	0	262	0	0	5.870	5.970	MS.....	12,714	21,591	04/16/2013	03/15/2023
744320 AN 2	PRUDENTIAL FINANCIAL INC.....		LS...	..	.....	.2FE	2,660,000	96.250	2,560,250	2,660,000	2,660,000	0	0	0	0	5.200	5.200	MS.....	40,728	66,470	03/19/2013	03/15/2044
74432Q BM 6	PRUDENTIAL FINANCIAL INC.....		.....	..	.....	.2FE	993,900	112.260	1,122,682	1,000,000	995,670	0	542	0	0	5.370	5.450	JD.....	1,493	53,750	06/16/2010	06/21/2020
74986@ AM 3	REEF AMERICA REIT II INC.....		.....	..	.....	.1Z	8,000,000	100.210	8,017,164	8,000,000	8,000,000	0	0	0	0	3.710	3.710	JJ.....	0	0	10/16/2013	01/15/2021
760761 AD 8	REPUBLIC SERVICES INC EXCHGD.....		.....	..	.....	.2FE	6,830,876	109.370	7,442,946	6,805,000	6,824,552	0	(2,008)	0	0	5.250	5.200	MN.....	45,650	357,263	08/02/2010	11/15/2021
761519 BD 8	REVLON CONS PRODS CORP EXCHGD.....		.....	..	.....	.4FE	493,852	98.620	493,125	500,000	493,871	0	20	0	0	5.750	5.960	FA.....	10,861	0	12/23/2013	02/15/2021

SCHEDULE D - PART 1

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

E10.7

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
			Code	F o r e i g n	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
761735	AH	2	REYNOLDS GROUP ISSUER EXCHGD.....	E		.5FE	1,552,250	111.250	1,557,500	1,400,000	1,544,687	0	(7,563)	0	0	9.870	6.020	FA.....	52,228	0	10/24/2013	08/15/2019
767201	AL	0	RIO TINTO FINANCE (USA) LTD.....	F		.1FE	2,445,000	102.240	2,556,168	2,500,000	2,447,422	0	863	0	0	5.200	5.340	MN.....	21,306	130,000	11/09/2010	11/02/2040
771196	AS	1	ROCHE HOLDINGS INC 144A.....	E		.1FE	505,484	116.660	529,648	454,000	486,020	0	(5,405)	0	0	6.000	4.450	MS.....	9,080	27,240	03/02/2010	03/01/2019
779382	AP	5	ROWAN COMPANIES INC.....	..		.2FE	1,493,055	102.050	1,382,878	1,355,000	1,483,752	0	(9,303)	0	0	4.870	3.520	JD.....	5,505	66,056	04/25/2013	06/01/2022
780099	CE	5	ROYAL BK OF SCOTLAND GRP PLC.....	LS..	F	.3FE	312,759	102.200	319,886	313,000	312,775	0	33	0	0	6.120	6.130	JD.....	852	19,757	11/27/2012	12/15/2022
78387G	AM	5	AT&T INC AKA SBC COMMUNICATIONS.....	..	1	.1FE	1,030,360	114.310	1,143,096	1,000,000	1,028,134	0	(671)	0	0	6.450	6.200	JD.....	2,867	64,500	04/12/2010	06/15/2034
806854	AB	1	SCHLUMBERGER INVESTMENT SA 144A.....	R		.1FE	996,790	99.610	996,116	1,000,000	997,403	0	287	0	0	3.300	3.330	MS.....	9,808	33,000	09/07/2011	09/14/2021
806854	AD	7	SCHLUMBERGER INVESTMENT SA 144A.....	R		.1FE	998,320	91.500	915,038	1,000,000	998,525	0	152	0	0	2.400	2.410	FA.....	10,000	24,067	07/24/2012	08/01/2022
822582	AC	6	ROYAL DUTCH SHELL PLC.....	LS..	F	.1FE	3,209,130	112.140	3,364,477	3,000,000	3,102,308	0	(29,179)	0	0	5.200	4.050	MS.....	42,900	156,000	02/11/2010	03/22/2017
822582	AH	5	SHELL INTERNATIONAL FINANCE BV.....	..		.1FE	2,993,850	104.650	3,139,609	3,000,000	2,998,009	0	1,050	0	0	3.250	3.280	MS.....	26,813	97,500	09/15/2009	09/22/2015
822582	AM	4	SHELL INTERNATIONAL FINANCE BV.....	..		.1FE	13,734,864	108.310	14,946,724	13,800,000	13,755,294	0	5,989	0	0	4.370	4.430	MS.....	161,000	603,750	03/18/2010	03/25/2020
828807	BZ	9	SIMON PROPERTY GROUP LP.....	LS..	..	.1FE	10,830,200	115.790	11,579,324	10,000,000	10,496,207	0	(98,643)	0	0	6.120	4.860	MN.....	52,743	612,500	05/24/2010	05/30/2018
828807	CF	2	SIMON PROPERTY GROUP LP.....	..		.1FE	2,527,045	105.840	2,646,086	2,500,000	2,519,553	0	(2,414)	0	0	4.370	4.240	MS.....	36,458	109,375	08/26/2010	03/01/2021
835407	AA	5	SOMPO JAPAN INSURANCE INC 144A.....	..		.1FE	610,000	100.000	610,000	610,000	610,000	0	0	0	0	5.320	5.320	MS.....	8,391	16,241	03/21/2013	03/28/2073
842400	FA	6	SOUTHERN CALIFORNIA EDISON.....	..		.1FE	475,905	108.800	544,015	500,000	477,719	0	516	0	0	5.350	5.710	JJ.....	12,335	26,750	04/07/2010	07/15/2035
845467	AH	2	SOUTHWESTERN ENERGY CO EXCHGD.....	..		.2FE	2,746,734	99.460	2,735,248	2,750,000	2,747,023	0	285	0	0	4.100	4.110	MS.....	33,199	112,750	12/28/2012	03/15/2022
852061	AK	6	SPRINT NEXTEL CORP 144A.....	E		.3FE	344,914	120.500	336,195	279,000	338,097	0	(6,817)	0	0	9.000	4.150	MN.....	3,209	12,555	05/10/2013	11/15/2018
85207U	AA	3	SPRINT CORP 144A.....	LS..	E	.4FE	513,750	107.370	536,875	500,000	513,420	0	(330)	0	0	7.250	6.790	MS.....	11,076	0	10/07/2013	09/15/2021
85771S	AA	4	STATOIL ASA.....	F		.1FE	2,164,960	113.600	2,272,125	2,000,000	2,099,505	0	(16,504)	0	0	5.250	4.190	AO.....	22,167	105,000	10/06/2009	04/15/2019
867363	AU	7	SUNGARD DATA SYSTEMS INC EXCHGD.....	..		.5FE	706,875	109.000	708,500	650,000	704,221	0	(2,654)	0	0	7.620	4.870	MN.....	6,333	24,781	10/23/2013	11/15/2020
86959L	AE	3	SVENSKA HANDELSBANKEN AB 144A.....	..		.1FE	496,410	112.580	562,911	500,000	497,505	0	325	0	0	5.120	5.210	MS.....	6,477	25,625	04/05/2010	03/30/2020
87612E	AK	2	TARGET CORP.....	..	1	.1FE	1,071,540	119.120	1,191,249	1,000,000	1,065,035	0	(1,875)	0	0	6.350	5.770	MN.....	10,583	63,500	04/15/2010	11/01/2032
878091	BC	0	TIAA OF AMERICA 144A.....	LS..	..	.1FE	538,755	123.090	615,482	500,000	536,850	0	(557)	0	0	6.850	6.270	JD.....	1,427	34,250	03/03/2010	12/16/2039
878742	AE	5	TECK RESOURCES LIMITED.....	..	A	.2FE	4,276,330	97.400	3,896,115	4,000,000	4,267,148	0	(6,194)	0	0	6.120	5.590	AO.....	61,250	245,000	06/30/2012	10/01/2035
87938W	AH	6	TELEFONICA EMISIONES SAU.....	..	F	.2FE	4,475,000	111.930	5,596,919	5,000,000	4,564,464	0	60,668	0	0	5.870	7.840	JJ.....	135,498	293,850	06/30/2012	07/15/2019
87938W	AR	4	TELEFONICA EMISIONES SAU.....	..	F	.2FE	2,000,000	98.450	1,969,000	2,000,000	2,000,000	0	0	0	0	4.570	4.570	AO.....	16,249	45,192	04/17/2013	04/27/2023
88033G	BP	4	TENET HEALTHCARE CORP.....	LS..	..	.3FE	735,000	110.750	775,250	700,000	732,929	0	(2,071)	0	0	6.250	5.130	MN.....	7,292	21,875	08/21/2013	11/01/2018
88033G	CA	6	TENET HEALTHCARE CORP EXCHGD.....	LS..	..	.4FE	958,367	94.000	987,000	1,050,000	958,791	0	424	0	0	4.370	5.780	JJ.....	26,924	0	12/16/2013	10/01/2021
880451	AT	6	TENNESSEE GAS PIPELINE CO.....	..		.2FE	10,533,678	116.640	10,731,033	9,200,000	9,871,989	0	(186,220)	0	0	7.500	5.030	AO.....	172,500	690,000	03/23/2010	04/01/2017
88731E	AJ	9	TIME WARNER ENT NOTES.....	..		.2FE	2,992,597	108.930	2,723,469	2,500,000	2,951,576	0	(10,974)	0	0	8.370	6.700	JJ.....	96,545	209,375	10/31/2009	07/15/2033
89152U	AB	8	TOTAL CAPITAL SA.....	..	F	.1FE	988,980	105.820	1,058,289	1,000,000	992,058	0	817	0	0	4.250	4.360	JD.....	1,889	42,500	12/08/2009	12/15/2021
89233P	4C	7	TOYOTA MOTOR CREDIT CORP MTN.....	..	E	.1FE	5,791,943	108.700	5,435,297	5,000,000	5,659,854	0	(93,731)	0	0	4.500	2.290	JD.....	8,750	225,000	07/31/2012	06/17/2020
89233P	4S	2	TOYOTA MOTOR CREDIT CORP.....	LS..	E	.1FE	4,992,350	106.510	5,325,719	5,000,000	4,994,238	0	682	0	0	4.250	4.260	JJ.....	100,347	212,500	01/05/2011	01/11/2021
89352H	AL	3	TRANS-CANADA PIPELINES LTD.....	..	A	.1FE	2,978,730	99.290	2,978,821	3,000,000	2,978,569	0	(161)	0	0	5.000	5.040	AO.....	35,000	0	10/02/2013	10/16/2043
89417E	AD	1	TRAVELERS CO INC MTN.....	..		.1FE	4,221,760	118.760	4,750,503	4,000,000	4,207,902	0	(4,072)	0	0	6.250	5.840	JD.....	11,111	250,000	03/24/2010	06/15/2037
900151	AD	3	TURKIYE IS BANKASI AS 144A.....	..	F	.2FE	645,600	92.950	604,175	650,000	646,099	0	499	0	0	3.750	3.880	AO.....	5,484	12,188	04/03/2013	10/10/2018
907818	DK	1	UNION PACIFIC CORP EXCHGD.....	..		.2FE	675,823	103.230	593,602	575,000	656,798	0	(8,872)	0	0	4.160	2.270	JJ.....	11,038	23,937	10/28/2011	07/15/2022
911312	AM	8	UNITED PARCEL SERVICE.....	..		.1FE	496,650	100.230	501,185	500,000	497,586	0	301	0	0	3.120	3.200	JJ.....	7,205	15,625	11/08/2010	01/15/2021
911312	AQ	9	UNITED PARCEL SERVICE.....	..		.1FE	1,997,340	92.440	1,848,973	2,000,000	1,997,606	0	242	0	0	2.450	2.460	AO.....	12,250	49,544	09/24/2012	10/01/2022
911365	AX	2	UNITED RENTALS (N AMER) INC.....	..		.4FE	343,875	101.500	355,250	350,000	344,056	0	181	0	0	6.120	6.360	JD.....	953	10,719	08/26/2013	06/15/2023
911365	AZ	7	UNITED RENTALS (N AMER) INC.....	..		.4FE	698,750	111.120	722,313	650,000	696,662	0	(2,088)	0	0	7.620	6.210	AO.....	10,463	24,781	08/26/2013	04/15/2022
911596	AL	8	US BANCORP.....	..		.1FE	891,897	122.940	774,579	630,000	880,744	0	(11,153)	0	0	7.500	3.510	JD.....	3,938	47,250	04/16/2013	06/01/2026

SCHEDULE D - PART 1

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

1		2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates		
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22	
CUSIP			Description	Code	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	
91159H	GT	1	US BANCORP.....	.....	..		..1FE	11,943,480	102.140	12,256,920	12,000,000	11,989,141	0	11,672	0	0	2.870	2.970	MN.....	39,292	345,000	11/17/2009	11/20/2014	
914906	AH	5	UNIVISION COMMUNICATIONS INC 144A.....	.....	..		..4FE	505,625	109.870	549,375	500,000	504,018	0	(677)	0	0	7.870	7.660	MN.....	6,563	39,375	06/24/2011	11/01/2020	
918204	AS	7	VF CORPORATION.....	LS.....	..		..1FE	2,203,000	112.460	2,249,270	2,000,000	2,110,287	0	(25,922)	0	0	5.950	4.370	MN.....	19,833	119,000	03/10/2010	11/01/2017	
91911T	AM	5	VALE OVERSEAS LTD.....	.....	F		..2FE	4,370,588	96.610	4,106,053	4,250,000	4,359,945	0	(9,334)	0	0	4.370	3.990	JJ.....	87,804	120,313	03/20/2013	01/11/2022	
92344G	AX	4	VERIZON GLOBAL FUNDING CORP.....	.....	..		..2FE	3,291,470	107.090	3,212,718	3,000,000	3,270,352	0	(6,654)	0	0	5.850	5.150	MS.....	51,675	175,500	08/26/2010	09/15/2035	
92553P	AF	9	VIACOM INC.....	.....	..		..2FE	1,996,280	105.750	2,115,023	2,000,000	1,998,719	0	649	0	0	4.250	4.280	MS.....	25,028	85,000	09/24/2009	09/15/2015	
92718W	AD	1	VIMPELCOM HOLDINGS BV 144A.....	LS.....	F		..3FE	435,000	100.000	435,000	435,000	435,000	0	0	0	0	5.200	5.200	FA.....	8,671	11,310	02/06/2013	02/13/2019	
927804	FJ	8	VIRGINIA ELECTRIC AND POWER.....	.....	..		..1FE	4,490,370	99.200	4,464,158	4,500,000	4,492,511	0	715	0	0	3.450	3.470	MS.....	51,750	155,250	08/25/2010	09/01/2022	
931142	CK	7	WAL-MART STORES INC.....	.....	..		..1FE	1,031,760	123.920	1,239,282	1,000,000	1,029,183	0	(532)	0	0	6.500	6.260	FA.....	24,556	65,000	08/19/2008	08/15/2037	
931142	CS	0	WAL-MART STORES INC.....	.....	..		..1FE	1,983,100	113.100	2,262,190	2,000,000	1,983,807	0	260	0	0	5.620	5.680	AO.....	28,125	112,500	03/24/2010	04/01/2040	
931422	AE	9	WALGREEN CO.....	.....	..		..2FE	149,103	112.750	154,471	137,000	144,219	0	(1,266)	0	0	5.250	4.080	JJ.....	3,317	7,193	11/18/2009	01/15/2019	
947074	AJ	9	WEATHERFORD INTL INC.....	.....	E		..2FE	4,336,800	113.600	4,544,012	4,000,000	4,172,538	0	(44,736)	0	0	6.350	4.970	JD.....	11,289	254,000	01/15/2010	06/15/2017	
94973V	AS	6	WELLPOINT INC.....	.....	..		..2FE	2,017,760	105.840	2,116,965	2,000,000	2,012,508	0	(1,615)	0	0	4.350	4.240	FA.....	32,867	87,000	08/12/2010	08/15/2020	
94974B	FC	9	WELLS FARGO & CO.....	LS.....	..		..1FE	1,995,640	100.080	2,001,746	2,000,000	1,996,251	0	381	0	0	3.500	3.520	MS.....	21,972	70,000	03/01/2012	03/08/2022	
959802	AB	5	WESTERN UNION.....	.....	..		..2FE	6,838,153	110.160	7,018,452	6,371,000	6,707,206	0	(118,404)	0	0	5.930	3.840	AO.....	94,450	377,800	06/30/2012	10/01/2016	
959802	AL	3	WESTERN UNION EXCHGD.....	.....	..		..2FE	2,140,000	105.400	2,255,727	2,140,000	2,140,000	0	0	0	0	5.250	5.250	AO.....	28,104	112,414	10/04/2010	04/01/2020	
959802	AM	1	WESTERN UNION.....	.....	..		..2FE	499,390	92.720	463,625	500,000	499,406	0	9	0	0	6.200	6.200	JD.....	861	31,000	06/16/2010	06/21/2040	
960394	AP	9	WESTINGHOUSE CREDIT CORP PUTABLE BOND.....	.....	..		..2FE	821,250	103.630	777,278	750,000	752,998	0	(6,524)	0	0	8.870	7.920	JD.....	3,143	66,563	01/07/1994	06/14/2014	
981058	AD	2	WOORI BANK 144A.....	.....	F		..2FE	1,060,000	107.000	1,070,000	1,000,000	1,015,904	0	(11,622)	0	0	7.630	6.310	AO.....	16,320	76,300	10/31/2009	04/14/2015	
98385X	AL	0	XTO ENERGY INC.....	.....	..		..1FE	6,857,580	115.420	6,925,199	6,000,000	6,440,277	0	(112,113)	0	0	6.250	4.020	FA.....	156,250	375,000	01/19/2010	08/01/2017	
984121	BY	8	XEROX CORP.....	.....	..		..2FE	2,258,240	102.680	2,053,600	2,000,000	2,022,829	0	(60,211)	0	0	8.250	5.070	MN.....	21,083	165,000	09/30/2009	05/15/2014	
984121	CA	9	XEROX CORP.....	.....	..		..2FE	2,060,860	111.970	2,239,462	2,000,000	2,040,600	0	(5,686)	0	0	5.620	5.220	JD.....	5,000	112,500	03/12/2010	12/15/2019	
98412J	BA	1	XEROX CORP MTN.....	.....	..		..2FE	4,109,072	112.020	4,025,113	3,593,000	3,897,059	0	(128,297)	0	0	7.200	3.260	AO.....	64,674	258,696	04/30/2012	04/01/2016	
98417E	AB	6	XSTRATA FIN (CANADA) LTD 144A.....	.....	B		..2FE	10,626,900	110.950	11,095,068	10,000,000	10,300,838	0	(95,933)	0	0	5.800	4.660	MN.....	74,111	580,000	05/20/2010	11/15/2016	
98417E	AT	7	XSTRATA FIN (CANADA) LTD 144A.....	.....	B		..2FE	2,493,675	94.990	2,374,810	2,500,000	2,494,161	0	507	0	0	4.250	4.280	AO.....	19,479	103,125	10/18/2012	10/25/2022	
984851	AC	9	YARA INTERNATIONAL ASA.....	.....	F		..2FE	5,933,950	120.480	6,024,050	5,000,000	5,599,549	0	(92,749)	0	0	7.870	5.300	JD.....	21,875	393,750	02/09/2010	06/11/2019	
988498	AH	4	YUM! BRANDS INC.....	.....	..		..2FE	2,490,375	97.950	2,448,806	2,500,000	2,492,337	0	815	0	0	3.750	3.790	MN.....	15,625	93,750	08/22/2011	11/01/2021	
98978V	AB	9	ZOETIS INC EXCHGD.....	LS.....	..		..2FE	6,183,434	93.550	5,790,976	6,190,000	6,183,631	0	198	0	0	3.250	3.260	FA.....	83,823	0	10/25/2013	02/01/2023	
G2044@	AZ	8	COMPASS GROUP PLC SERIES L.....	.....	F		1Z	5,000,000	99.010	4,950,631	5,000,000	5,000,000	0	0	0	0	3.090	3.090	AO.....	44,204	0	06/27/2013	09/18/2020	
G5480@	AA	7	LIBERTY LIVING PROPERTY LTD SERIES A.....	.....	F		2	6,000,000	99.920	5,995,221	6,000,000	6,000,000	0	0	0	0	4.600	4.600	MS.....	69,767	276,000	01/23/2012	02/28/2022	
G9284#	BC	0	VITOL FINANCE LTD SERIES O.....	.....	R		2	7,000,000	98.140	6,870,394	7,000,000	7,000,000	0	0	0	0	3.710	3.710	JD.....	2,886	129,850	05/24/2013	06/27/2020	
G9284#	BD	8	VITOL FINANCE LTD SERIES P.....	.....	R		2	13,000,000	97.990	12,738,890	13,000,000	13,000,000	0	0	0	0	4.400	4.400	JD.....	6,356	286,000	05/24/2013	06/27/2023	
Q6235#	AE	2	MIRVAC GROUP SER E.....	.....	F		2Z	5,000,000	97.550	4,877,780	5,000,000	5,000,000	0	0	0	0	4.440	4.440	JD.....	8,017	0	11/07/2013	12/18/2022	
3299999.	Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations.....								946,650,552	XXX.....	957,355,205	892,392,000	936,439,291	0	(5,212,216)	0	0	XXX.....	XXX.....	XXX...	11,390,670	38,111,952	XXX.....	XXX.....
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																								
000759	BP	4	AMERICAN BUS FIN SERV 2000-1 A1.....	.....	..		..4FM	198,413	69.860	215,100	307,904	215,890	0	0	0	0	8.420	0.080	MON...	0	0	12/19/2013	07/01/2031	
02148Y	AJ	3	COUNTRYWIDE ALT LN 2006-42 2A1.....	.....	..		..1FM	150,903	40.330	172,316	427,189	169,845	0	0	0	0	6.000	0.060	MON...	0	0	12/19/2013	12/01/2046	
026930	AA	5	AMERICAN HOME MTG ASSET 2007-2 A1.....	.....	..		..1FM	1,459,498	73.220	2,322,291	3,171,290	1,781,483	0	135,818	0	0	0.290	0.070	MON...	153	10,254	05/29/2012	03/25/2047	
05948K	L3	1	BANC OF A ALT LN 2005-8 3CB1.....	.....	..		..3FM	328,096	91.810	335,114	364,997	337,079	0	0	0	0	6.000	0.060	MON...	0	0	12/19/2013	09/01/2035	
1248MA	AC	1	CREDIT BASED SER&SEC 2007-SP1 A3 144A.....	.....	..		..1FM	953,466	100.510	962,324	957,355	953,466	0	(191)	0	0	5.740	5.950	MON...	4,584	55,010	04/09/2007	12/01/2037	
126380	AA	2	CREDIT SUISSE MTGE CAP 2006-9 1A1.....	.....	..		..1FM	682,385	93.170	670,355	719,483	696,161	0	(3,551)	0	0	5.000	5.870	MON...	2,998	35,974	09/07/2006	11/01/2036	

SCHEDULE D - PART 1

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

1		2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates		
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22	
CUSIP Identification		Description	Code	F o r e i g n	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date	
126673	DP	4				.1FM	1,908,521	104.350	1,991,643	1,908,613	1,908,521	0	0	0	0	4.710	4.710	MON	7,493	89,910	08/30/2004	12/01/2034	
126673	ZU	9				.1FM	423,243	93.570	396,048	423,262	423,243	0	0	0	0	5.210	5.150	MON	1,841	22,090	03/23/2005	08/01/2035	
12668A	HA	6				.1FM	821,036	82.140	1,358,624	1,653,988	1,009,743	0	61,979	(0)	0	0.470	0.070	MON	131	8,506	04/13/2012	11/25/2035	
12668W	AC	1				.3FM	785,122	72.720	727,255	1,000,000	785,122	0	15,800	27,696	0	5.710	0.050	MON	0	0	03/20/2007	04/01/2047	
126694	A3	2				.1FM	186,943	71.620	187,146	261,288	187,167	0	0	0	0	0.370	0.004	MON	0	0	12/19/2013	03/20/2046	
126694	YQ	5				.4FM	164,250	82.010	166,059	202,473	165,620	0	0	0	0	0.410	0.005	MON	0	0	12/19/2013	02/25/2036	
12670B	AF	6				.4FM	411,837	98.890	407,290	411,863	411,837	0	0	0	0	5.770	5.770	MON	1,983	23,802	03/23/2007	05/01/2037	
172973	5J	4				.1FM	33,744	92.260	32,910	35,670	34,778	0	(126)	0	0	5.000	6.360	MON	149	1,784	09/14/2006	02/01/2036	
23332U	GM	0				.1FM	53,198	86.350	54,031	62,566	53,875	0	0	0	0	1.080	0.010	MON	0	0	12/19/2013	04/01/2047	
291701	CR	9				.6FE	60,117	26.380	51,266	194,322	51,266	(8,073)	0	122,588	0	7.490	7.490	MON	0	35,013	05/01/2013	06/01/2024	
362334	BR	4				.1FM	624,626	55.710	853,348	1,531,606	690,437	0	50,908	0	0	0.350	0.080	MON	91	5,963	04/10/2012	03/25/2036	
40430H	FL	7				.1FM	2,640,118	92.030	2,904,393	3,155,913	2,789,198	0	72,206	0	0	0.340	6.290	MON	181	11,877	02/29/2012	02/25/2036	
40431F	AL	5				.1FM	1,365,000	85.400	1,708,140	2,000,000	1,518,594	0	105,728	0	0	0.640	7.870	MON	431	13,629	06/13/2012	03/20/2036	
525221	HA	8				.1FM	4,773,753	73.280	7,237,398	9,875,890	5,189,999	0	323,474	(0)	0	0.420	0.070	MON	699	49,204	05/18/2012	02/25/2046	
52522Q	AM	4				.1FM	1,595,112	63.410	1,715,874	2,705,696	1,808,665	0	49,676	0	0	6.000	0.060	MON	0	0	12/19/2013	12/01/2037	
550279	BA	0				.1FM	64,387	70.350	62,835	89,313	64,387	0	0	0	0	0.360	0.002	MON	0	0	12/19/2013	02/25/2046	
576435	AT	8				.1FM	136,822	52.390	156,182	298,115	158,755	0	0	0	0	5.000	15.952	MON	0	0	12/19/2013	03/01/2034	
59020U	SU	5				.1FM	2,587,642	76.510	3,577,700	4,676,023	2,764,596	0	88,157	0	0	2.750	0.080	MON	10,717	134,295	04/27/2012	03/01/2036	
61915R	CJ	3				.1FM	171,957	83.080	172,082	207,120	172,178	0	0	0	0	0.370	0.004	MON	0	0	12/19/2013	04/25/2036	
65536P	AA	8				.1FM	52,633	42.250	47,954	113,488	52,641	0	8	0	0	0.260	0.002	MON	0	0	12/19/2013	05/25/2036	
73316P	CE	8				.1FM	5,000,000	99.730	4,986,500	5,000,000	5,000,000	0	0	0	0	5.160	5.390	MON	21,505	264,012	03/18/2005	04/01/2035	
73316P	CF	5				.1FM	961,980	99.000	952,373	961,980	961,980	0	0	0	0	5.000	4.990	MON	4,008	48,099	03/18/2005	04/01/2035	
73316P	CK	4				.3FM	3,955,716	83.090	3,361,928	4,045,982	3,983,868	0	14,390	0	0	5.160	5.480	MON	17,401	213,638	06/30/2007	04/01/2035	
74925F	AA	1				.3FM	147,747	77.750	141,970	182,589	151,196	0	1,975	0	0	1.560	0.010	MON	0	0	07/31/2009	08/25/2036	
75970Q	AH	3				.3FM	1,218,426	57.990	1,149,126	1,981,272	1,238,629	0	41,026	94,536	0	6.200	0.060	MON	0	0	05/14/2007	06/01/2037	
759950	FG	8				.2FM	3,591,455	97.160	3,489,817	3,591,485	3,591,455	0	0	0	0	4.970	4.960	MON	14,875	178,497	03/03/2005	05/01/2035	
759950	FH	6				.5FM	1,527,260	74.490	1,137,783	1,527,261	1,137,783	352,281	0	0	0	5.350	5.370	MON	6,818	81,815	06/01/2013	05/01/2035	
759950	FJ	2				.5FM	185,039	36.230	207,496	572,723	190,198	0	30,573	41,376	0	5.400	0.050	MON	0	0	12/19/2013	05/01/2035	
761118	VY	1				.1FM	70,652	48.090	70,753	147,114	70,820	0	0	0	0	0.380	0.004	MON	0	0	12/19/2013	02/25/2046	
83613G	AA	7				.4FM	801,464	94.490	760,285	804,624	801,487	0	22	0	0	1.660	1.700	MON	223	2,312	10/31/2013	02/25/2038	
86362X	AA	6				.1FM	7,883,532	68.340	13,601,456	19,900,793	10,127,552	0	757,066	0	0	0.320	0.070	MON	1,258	71,399	05/09/2012	01/25/2037	
86363V	AA	9				.6FE	5,050,691	77.250	5,945,215	7,696,071	5,300,690	0	206,608	0	0	0.540	0.030	MON	0	0	10/01/2012	06/25/2037	
92910K	AA	9				..6*	1	0.000	0	1	0	(1)	0	0	0	0.360	0.002	MON	0	0	12/19/2013	02/19/2046	
93934F	MN	9				.1FM	4,758,175	76.630	7,778,727	10,150,451	5,390,416	0	317,786	0	0	1.070	0.070	MON	9,129	112,617	05/18/2012	04/01/2046	
3399999	Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities							57,784,960	XXX	72,069,107	93,317,773	62,340,620	344,207	2,269,333	286,196	0	XXX	XXX	XXX	106,668	1,469,700	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																							
055359	AC	7				.1FE	3,082,660	106.910	3,187,368	2,981,228	3,024,899	0	(22,513)	0	0	5.850	5.260	MON	9,702	175,329	03/29/2010	07/11/2040	
05947U	4C	9				.1FM	243,661	100.100	243,073	242,826	242,826	0	0	0	0	5.180	5.230	MON	1,049	18,118	12/16/2005	09/01/2047	
05947U	7L	6				.1FM	1,479,993	107.310	1,604,341	1,495,000	1,488,554	0	2,186	0	0	5.370	5.600	MON	6,693	80,311	10/16/2009	09/01/2045	
05950E	AD	0				.1FM	58,600	102.780	61,552	59,882	59,521	0	198	0	0	5.710	6.480	MON	285	3,468	10/09/2009	05/01/2045	
05950X	AD	8				.1FM	803,433	100.680	804,865	799,407	799,407	0	0	0	0	5.370	5.320	MON	3,583	43,022	09/28/2006	09/01/2047	
059512	AD	5				.1FM	2,510,087	100.440	2,558,826	2,547,528	2,541,832	0	2,662	0	0	5.640	6.030	MON	11,992	144,996	07/18/2007	06/01/2049	

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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
			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
059513	AE	1	BANC OF A COMM MTGE 2007-4 A4.....	.....	..	.....	1FM	5,856,538	110,620	5,531,315	5,000,000	5,600,539	(184,388)	0	0	5.740	1.920	MON...	23,941	291,210	07/31/2012	02/01/2051
05955F	AA	8	BANC OF AMERICA LARGE LOAN 2009-UB1 A4A.....	.....	..	.....	1FE	1,370,203	109,570	1,368,773	1,249,188	1,304,549	(22,335)	0	0	5.610	3.780	MON...	5,841	70,474	09/16/2010	06/01/2050
07387B	FR	9	BEAR STEARNS COMM 2006-T22 AAB.....	.....	..	.....	1FM	11,815	99,950	11,811	11,816	11,815	0	0	0	5.570	5.580	MON...	55	668	04/06/2006	04/01/2038
07387M	AE	9	BEAR STEARNS COMM 2006-PW11 A4.....	.....	..	.....	1FM	2,992,500	107,690	3,230,690	3,000,000	2,995,599	159	0	0	5.430	5.610	MON...	13,598	165,456	10/16/2009	03/01/2039
07388L	AE	0	BEAR STEARNS COMM 2006-PW13 A4.....	.....	..	.....	1FM	2,421,461	109,150	2,788,990	2,555,000	2,498,346	20,666	0	0	5.540	6.570	MON...	11,796	141,547	09/17/2009	09/01/2041
07388N	AD	8	BEAR STEARNS COMM 2006-TOP24 A AB.....	.....	..	.....	1FM	15,929	99,860	15,820	15,842	15,842	0	0	0	5.530	5.460	MON...	73	877	10/18/2006	10/01/2041
12513X	AD	4	CITIGROUP/DEUTSCHE 2006-CD2 AAB.....	.....	..	.....	1FM	347,847	101,200	350,315	346,131	346,131	0	0	0	5.330	5.390	MON...	1,539	18,723	02/27/2006	01/01/2046
125278	AA	9	CITIGROUP COMM MTG 2010 RR2 CA3A 144A.....	.....	..	.....	1FE	484,172	108,880	544,442	500,000	492,698	2,453	0	0	5.310	5.970	MON...	1,180	26,555	03/03/2010	12/15/2039
12591K	AE	5	COMM MORTGAGE TRUST COMM_13-CR.....	.....	..	.....	1FM	5,149,973	100,850	5,042,798	5,000,000	5,146,919	(3,054)	0	0	4.040	3.410	MON...	16,858	16,858	10/24/2013	10/01/2046
12624U	AC	8	COMM MTGE TRUST 2013-GAM A2 144A.....	.....	..	.....	1FM	4,612,306	95,060	4,277,885	4,500,000	4,602,036	(10,270)	0	0	3.360	3.010	MON...	12,626	113,636	03/13/2013	02/01/2028
12625C	AC	7	COMM MORTGAGE TRUST 2013-WWP A2 144A.....	.....	..	.....	1FM	1,025,000	95,080	950,825	1,000,000	1,023,320	(1,680)	0	0	3.420	3.140	MON...	2,854	25,683	03/25/2013	03/01/2031
12625E	AC	3	COMM MORTGAGE TRUST 2013-SFS A2 144A.....	.....	..	.....	1FM	1,888,616	92,100	1,749,944	1,900,000	1,889,178	562	0	0	2.980	3.100	MON...	4,729	38,464	04/04/2013	04/01/2035
17320D	AN	8	CITI COMM MTG TR 2013-GC11 AS.....	.....	..	.....	1FM	1,029,955	95,180	951,805	1,000,000	1,028,149	(1,806)	0	0	3.420	3.080	MON...	2,852	22,813	04/16/2013	04/01/2046
20047E	AE	2	COMM MTGE PT CERT 2006-C8 A4.....	.....	..	.....	1FM	1,330,605	109,540	1,643,131	1,500,000	1,419,970	21,464	0	0	5.300	7.550	MON...	6,633	79,590	10/15/2009	12/01/2046
22541S	2R	8	CSFB MTG SEC CORP 2004-C5 AAB.....	.....	..	.....	1FM	75,111	99,900	76,491	76,567	76,403	87	0	0	4.580	4.930	MON...	293	3,512	03/21/2005	11/01/2037
22544Q	AD	1	CREDIT SUISSE MTG 2007-C3 AAB.....	.....	..	.....	1FM	3,051,323	106,530	3,248,824	3,049,628	3,046,546	(441)	0	0	5.680	5.800	MON...	14,444	175,675	10/03/2007	06/01/2039
225470	F7	3	CREDIT SUISSE MTG 2006-C1 A4.....	.....	..	.....	1FM	103,469	107,690	118,459	110,000	107,563	1,237	0	0	5.460	6.760	MON...	501	6,028	09/30/2009	02/01/2039
225470	TA	1	CREDIT SUISSE MTGE 2006-OMA A 144A.....	.....	..	.....	1FM	1,005,000	110,950	1,109,517	1,000,000	1,000,444	(687)	0	0	5.380	5.350	MON...	4,487	53,840	01/27/2006	05/01/2023
30225A	BJ	1	EXTD STAY AMERICA TR 2013-ESH7 A27 144A.....	.....	..	.....	1FM	5,049,995	97,040	4,851,975	5,000,000	5,043,822	(6,173)	0	0	2.950	2.800	MON...	12,323	123,229	01/31/2013	12/01/2031
34461A	AA	6	FONTAINEBLEAU MB TR 2012-FBLU A.....	.....	..	.....	1FM	3,099,977	100,960	3,130,051	3,100,000	3,099,977	0	0	0	2.880	2.890	MON...	7,458	89,497	04/05/2012	05/01/2027
34461A	AC	2	FONTAINEBLEAU MB TR 2012-FBLU B 144A.....	.....	..	.....	1FM	799,972	101,000	808,054	800,000	799,972	0	0	0	3.870	3.890	MON...	2,583	31,000	04/05/2012	05/01/2027
350910	AU	9	FOUR TIMES SQUARE TR 2006-4TS C 144A.....	.....	..	.....	1FM	200,985	102,150	204,317	200,000	200,573	(69)	0	0	5.450	5.460	MON...	606	10,904	12/11/2006	12/11/2028
36190K	AE	9	GS MTGE SEC CORP II 2009-RR1 GGA 144A.....	.....	..	.....	1FE	2,069,314	108,780	2,120,935	1,949,596	1,993,251	(22,383)	0	0	5.790	4.690	MON...	9,414	115,648	03/29/2010	07/01/2038
36197Q	AC	3	GS MORTGAGE SEC TR 2013-G1 A2 144A.....	.....	..	.....	1FM	1,544,969	92,650	1,389,825	1,500,000	1,541,690	(3,279)	0	0	3.550	3.210	MON...	4,446	40,016	03/01/2013	04/01/2031
36828Q	QD	1	GE CAPITAL COMM MTG 2005-C4 ASB.....	.....	..	.....	1FM	1,348,807	102,220	1,371,962	1,342,105	1,342,105	0	0	0	5.270	5.320	MON...	5,904	71,926	12/02/2005	11/01/2045
36828Q	QK	5	GE CAPITAL COMM MTG 2005-C4 C.....	.....	..	.....	3FM	495,911	53,060	265,300	500,000	265,300	(232,196)	(251)	0	5.310	5.706	MON...	2,213	26,890	12/02/2005	11/01/2045
46625Y	XP	3	JPMORGAN CHASE COMM 2005-LDP5 A4.....	.....	..	.....	1FM	5,850,938	106,620	6,397,357	6,000,000	5,945,986	23,044	0	0	5.200	5.790	MON...	26,001	316,203	09/17/2009	12/01/2044
46625Y	XQ	1	JPMORGAN CHASE COMM 2005-LDP5 ASB.....	.....	..	.....	1FM	242,560	101,950	246,091	241,367	241,367	0	0	0	5.190	5.170	MON...	1,044	12,695	12/16/2005	12/01/2044
46637T	AA	8	JP MORGAN CHASE COMM 2012-WLDN A 144A.....	.....	..	.....	1FM	2,029,986	98,100	1,962,068	2,000,000	2,025,495	(2,863)	0	0	3.900	3.730	MON...	6,509	78,108	05/22/2012	05/01/2030
46640L	AH	5	JPMBB COMM MTG SEC TR 2013-C14 AS.....	.....	..	.....	1FM	8,240,000	101,950	8,156,136	8,000,000	8,232,289	(7,711)	0	0	4.400	4.050	MON...	29,395	117,581	08/02/2013	08/01/2046
46640N	AJ	7	JPMBB COMMERCIAL MORTGAGE SEC.....	.....	..	.....	1FM	2,059,994	102,100	2,042,161	2,000,000	2,059,096	(898)	0	0	4.420	4.060	MON...	7,366	14,732	10/18/2013	11/01/2045
50180C	AD	2	LBUBS COMM MTGE TR 2006-C7 A3.....	.....	..	.....	1FM	2,816,460	109,840	3,295,348	3,000,000	2,916,241	25,524	0	0	5.340	6.510	MON...	8,912	160,410	10/31/2009	11/11/2038
52108H	YM	0	LBUBS COMM MTGE TR 2004-C1 C.....	.....	..	.....	1FM	313,522	105,990	317,987	300,000	309,168	(3,120)	0	0	4.840	3.690	MON...	808	14,538	07/31/2012	01/11/2036
52108H	Z2	3	LBUBS COMM MTGE TR 2005-C1 F 144A.....	.....	..	.....	1FM	2,009,956	98,760	1,975,226	2,000,000	2,000,314	(1,302)	0	0	5.030	5.010	MON...	5,592	100,660	01/31/2005	02/11/2040
52108M	DH	3	LBUBS COMM MTGE TR 2006-C1 A4.....	.....	..	.....	1FM	2,881,457	106,770	3,203,099	3,000,000	2,958,391	20,100	0	0	5.150	6.000	MON...	8,593	154,680	10/31/2009	02/11/2031
553514	AC	3	MORGAN STANLEY BAML TR 12-CKSV A2 144A.....	.....	..	.....	1FM	5,085,672	91,630	4,673,349	5,100,000	5,086,264	592	0	0	3.270	3.310	MON...	13,927	122,614	04/16/2013	10/01/2030
55660C	AA	6	MADISON AVENUE TRUST 2013-650M 144A.....	.....	..	.....	1FM	2,574,876	102,890	2,572,478	2,500,000	2,572,943	(1,933)	0	0	3.840	3.360	MON...	8,006	16,013	10/10/2013	10/01/2032
59022H	MU	3	MERRILL LYNCH MTG TR 2005-CK1 A6.....	.....	..	.....	1FM	6,653,678	106,220	7,219,205	6,795,862	6,747,441	21,616	0	0	5.280	5.790	MON...	29,903	374,013	09/30/2009	11/01/2037
606935	AH	7	ML COUNTRYWIDE COMM 2006-1 A4.....	.....	..	.....	1FM	153,696	107,680	176,601	163,997	160,248	1,677	0	0	5.460	6.840	MON...	747	9,106	09/30/2009	02/01/2039
61690L	AA	8	MORGAN STAN CAP I TR 2013-ALTM A1 144A.....	.....	..	.....	1FM	3,569,916	95,350	3,337,425	3,500,000	3,563,992	(5,924)	0	0	3.270	3.020	MON...	9,555	85,995	03/06/2013	02/01/2035
617451	BP	3	MORGAN STNLY CAP I 2005-HQ7 AAB.....	.....	..	.....	1FM	97,344	99,950	96,769	96,815	96,815	0	0	0	5.180	5.180	MON...	418	9,464	11/17/2005	11/01/2042
61751N	AE	2	MORGAN STNLY CAP I 2007-HQ11 AAB.....	.....	..	.....	1FM	620,580	102,410	632,074	617,201	617,201	(64)	0	0	5.440	5.380	MON...	2,800	34,180	02/15/2007	02/01/2044

SCHEDULE D - PART 1

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

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates				
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22			
CUSIP Identification			Description	Code	F o r e i g n	Bond CHAR	NAIC Design- ation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date		
61754J	AE	8	MORGAN STNLY CAP I 2007-T27 AAB.....	.....	..	.....	.1FM	34,045	101.970	34,930	34,254	34,183	0	20	0	0	5.640	5.910	MON.....	161	2,126	10/08/2009	06/01/2042		
61762X	AU	1	MORGAN STANLEY BAML TRUST MSBA.....	.....	..	.....	.1FM	2,317,344	103.130	2,320,615	2,250,000	2,316,213	0	(1,131)	0	0	4.250	3.900	MON.....	7,986	15,971	10/10/2013	10/01/2046		
749289	AA	2	RBSCF TRUST 2009-RR2 CWA 144A.....	.....	..	.....	.1FE	2,907,579	108.030	3,256,739	3,014,500	2,962,944	0	15,752	0	0	5.220	5.910	MON.....	13,121	157,447	02/09/2010	08/01/2048		
74928H	AA	4	RBSCF TRUST 2010-RR3 CSCA 144A.....	.....	..	.....	.1FE	3,065,201	108.410	2,964,740	2,734,677	2,958,420	0	(71,647)	0	0	5.460	1.880	MON.....	12,459	152,215	07/31/2012	09/01/2039		
87246A	AE	8	TIAA SEASONED COM MTG 2007-C4 AJ.....	.....	..	.....	.1FM	2,188,750	106.270	2,125,556	2,000,000	2,128,919	0	(59,831)	0	0	5.560	2.080	MON.....	6,492	101,669	01/31/2013	08/10/2039		
90269P	AA	9	UBS BAML TRUST 2012-WRM A 144A.....	.....	..	.....	.1FM	2,549,834	95.000	2,375,148	2,500,000	2,543,045	0	(4,622)	0	0	3.660	3.440	MON.....	7,631	91,575	06/22/2012	06/01/2030		
90270Y	AA	7	UBS BARCLAYS COMM MTG 2013-C5 AS.....	.....	..	.....	.1FM	617,995	94.920	569,573	600,000	616,539	0	(1,456)	0	0	3.340	3.000	MON.....	1,673	16,734	02/15/2013	03/01/2046		
92936T	AB	8	WF-RBS COMM MTGE TR 2012-C7 A2.....	.....	..	.....	.1FM	1,529,877	98.520	1,477,833	1,500,000	1,525,638	0	(2,833)	0	0	3.430	3.200	MON.....	4,289	51,465	06/07/2012	06/01/2045		
92938G	AF	5	WF-RBS COMMERCIAL MORTGAGE TRU.....	.....	..	.....	.1FM	2,059,912	100.810	2,016,211	2,000,000	2,059,319	0	(593)	0	0	4.250	3.900	MON.....	7,092	7,092	11/01/2013	12/01/2046		
94988M	AA	8	WELLS FARGO COMM MTG 2013-BTC A 144A.....	.....	..	.....	.1FM	8,239,720	95.920	7,674,232	8,000,000	8,224,909	0	(14,811)	0	0	3.540	3.190	MON.....	23,627	189,013	04/11/2013	04/01/2035		
3499999	Industrial & Miscellaneous - Commercial Mortgage-Backed Securities.....							126,271,079	XXX.....	126,733,230	124,280,417	125,953,156	(232,196)	(300,069)	0	0	0	XXX.....	XXX.....	XXX.....	446,658	4,632,262	XXX.....	XXX.....	
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																									
02377U	AA	2	AMERICAN AIRLINES 2013-2 A PT EETCA 144A.....	.....	..	.....	.2AM	5,000,000	104.620	5,231,250	5,000,000	5,000,000	0	0	0	0	4.950	4.950	JJ.....	103,813	0	07/24/2013	01/15/2023		
05377R	BB	9	AVIS BUDGET RENTAL CAR FUNDING 2012-3A A.....	.....	..	.....	.1FE	1,999,107	99.850	1,997,040	2,000,000	1,999,330	0	158	0	0	2.100	2.110	MON.....	1,283	42,000	07/25/2012	03/20/2019		
05377R	BD	5	AVIS BUDGET RENTAL CAR FUNDING 2013 -1 A.....	.....	..	.....	.1FE	3,262,400	98.090	3,187,958	3,250,000	3,260,427	0	(1,972)	0	0	1.920	1.850	MON.....	1,907	53,040	02/28/2013	09/20/2019		
05522R	AV	0	BANK OF AMERICA CR CARD TR 2007-B2 B2.....	.....	..	.....	.1FE	15,161,539	99.980	15,697,959	15,700,000	15,696,590	0	88,558	0	0	0.360	0.920	MON.....	2,558	62,271	10/18/2007	06/15/2016		
12549B	AL	2	CIFC FUNDING LTD 2013-2A A2F 144A.....	.....	..	.....	.1FE	5,000,000	96.000	4,800,000	5,000,000	5,000,000	0	0	0	0	3.090	2.930	JAJO.....	31,360	53,698	05/15/2013	04/18/2025		
210795	QB	9	CONTINENTAL AIRLINES 2012-2 PT A.....	.....	..	.....	.1FE	3,000,000	99.620	2,988,750	3,000,000	3,000,000	0	0	0	0	4.000	4.000	AO.....	20,667	128,667	09/19/2012	04/29/2026		
239753	DL	7	TARGET CORP.....	LS...	..	.....	.1FE	1,476,342	118.000	1,652,112	1,400,000	1,460,700	0	(2,509)	0	0	6.650	6.190	FA.....	38,792	93,100	05/31/2006	08/01/2028		
42805R	AV	1	HERTZ VEHICLE FINANCING LLC 2009-2A A2.....	.....	..	.....	.1FE	11,495,355	104.570	11,502,810	11,000,000	11,172,128	0	(163,871)	0	0	5.290	3.750	MON.....	9,698	581,900	12/31/2011	03/25/2016		
52521G	AD	7	LEHMAN BROS SM BAL TR 2007-1 2A3.....	.....	..	.....	.2AM	12,825,294	96.250	12,362,060	12,842,656	12,825,294	0	0	0	0	5.620	5.630	MON.....	60,146	696,469	03/28/2007	03/01/2037		
63861D	AE	7	NATIONSTAR AGY ADV FD 2013-T2A AT2 144A.....	.....	..	.....	.1FE	2,499,935	97.460	2,436,525	2,500,000	2,499,948	0	13	0	0	1.890	1.900	MON.....	2,102	41,388	01/24/2013	02/18/2048		
649085	AA	5	NEW VALLEY GENERATION II 2001 BACK BY TE.....	.....	..	.....	.1FE	465,382	113.000	458,484	405,738	461,093	0	(4,289)	0	0	5.570	0.760	MN.....	3,768	22,608	04/16/2013	05/01/2020		
685049	AA	6	ORANGE LAKE TMSHARE TR 2012-AA A 144A.....	.....	..	.....	.1FE	1,934,126	102.670	1,985,933	1,934,237	1,934,146	0	9	0	0	3.450	3.470	MON.....	3,893	66,731	02/09/2012	03/10/2027		
724060	AA	6	PIPELINE FUNDING COMPANY LLC 144A.....	.....	..	.....	.2AM	2,000,000	119.100	2,382,180	2,000,000	2,000,000	0	0	0	0	7.500	7.500	JJ.....	69,167	150,000	10/08/2009	01/15/2030		
758766	AG	4	REGAL ENTERTAINMENT GROUP.....	LS...	..	.....	.4AM	965,000	98.250	982,500	1,000,000	966,069	0	1,069	0	0	5.750	6.230	JD.....	2,556	29,069	08/08/2013	06/15/2023		
78488B	AA	0	SVO VOI MORTGAGE CORP 2012-AA A.....	.....	..	.....	.1FE	338,104	99.710	338,499	339,483	338,124	0	20	0	0	2.000	2.120	MON.....	566	1,697	09/25/2013	09/01/2029		
82650W	AB	6	SIERRA REC FNDG 2008-1 1A A2 144A.....	.....	..	.....	.1FE	780,871	100.510	769,274	765,323	774,135	0	(2,801)	0	0	4.160	3.560	MON.....	1,063	32,529	05/31/2011	02/20/2020		
82651Y	AA	3	SIERRA REC FUND CO 2013-1A A 144A.....	.....	..	.....	.1FE	3,321,259	99.510	3,305,980	3,321,959	3,321,259	0	0	0	0	1.590	1.600	MON.....	1,614	39,908	03/12/2013	11/20/2029		
82651Y	AB	1	SIERRA REC FUND CO 2013-1A B 144A.....	.....	..	.....	.2AM	1,207,983	100.190	1,210,329	1,207,985	1,207,983	0	0	0	0	2.390	2.400	MON.....	882	21,814	03/12/2013	11/20/2029		
82652B	AB	0	SIERRA REC FUND CO 2013-2A B 144A.....	.....	..	.....	.2AM	3,831,557	99.970	3,830,903	3,832,015	3,831,856	0	299	0	0	2.920	2.930	MON.....	3,419	46,001	07/31/2013	11/20/2025		
82839R	AA	3	SILVERLEAF FINANCE LLC SVLF_13 A 144A.....	.....	..	.....	.1FE	6,659,073	99.400	6,620,331	6,659,823	6,659,100	0	27	0	0	2.680	2.690	MON.....	7,437	23,302	10/22/2013	03/16/2026		
85769V	AA	1	STATION PLE SEC 2012-1 A.....	.....	..	.....	.2AM	10,000,000	100.000	10,000,000	10,000,000	10,000,000	0	0	0	0	2.410	2.420	MON.....	4,024	124,217	07/16/2013	11/25/2014		
86212U	AA	4	STORE MASTER FUNDING 2013-1A A1 144A.....	.....	..	.....	.1FE	1,976,575	99.710	1,971,342	1,976,992	1,976,578	0	3	0	0	4.160	4.190	MON.....	2,513	60,083	03/20/2013	03/20/2043		
86212U	AB	2	STORE MASTER FUNDING 2013-1A A2 144A.....	.....	..	.....	.1FE	7,905,297	96.690	7,646,428	7,907,968	7,905,453	0	156	0	0	4.650	4.700	MON.....	11,236	268,640	03/20/2013	03/20/2043		
892725	AA	0	TRAFIGURA SEC FIN PLC 2012-1A A 144A.....	.....	E	.....	.1FE	12,646,318	101.210	12,651,989	12,500,000	12,616,748	0	(29,570)	0	0	2.560	2.050	MON.....	14,259	137,951	07/16/2013	10/15/2015		
90346W	AB	9	US AIRWAYS 2013-1B PTT EETCB.....	LS...	..	.....	.3AM	1,278,000	98.500	1,258,830	1,278,000	1,278,000	0	0	0	0	5.370	5.370	MN.....	8,777	38,353	04/10/2013	11/15/2021		
G4302*	AA	8	HARBOUR/MAINSAIL.....	.....	..	.....	.....6	693,132	15.910	551,386	3,465,659	551,386	(28,473)	28,473	0	0	0.170	9.520	MON.....	447	6,280	09/24/2008	10/01/2050		
3599999	Industrial & Miscellaneous - Other Loan-Backed and Structured Securities.....							117,722,649	XXX.....	117,820,852	120,287,838	117,736,347	(28,473)	(86,227)	0	0	0	XXX.....	XXX.....	XXX.....	407,947	2,821,716	XXX.....	XXX.....	
3899999	Total - Industrial & Miscellaneous (Unaffiliated).....							1,248,429,240	XXX.....	1,273,978,394	1,230,278,028	1,242,469,414	83,538	(3,329,179)	286,196	0	0	0	XXX.....	XXX.....	XXX.....	12,351,943	47,035,630	XXX.....	XXX.....
Hybrid Securities - Issuer Obligations																									
03076C	AC	0	AMERIPRISE FINANCIAL INC.....	LS...	..	.....	.2FE	8,275,500	111.000	9,102,000	8,200,000	8,245,335	0	(17,209)	0	0	7.510	7.250	JD.....	51,373	616,476	07/31/2012	06/01/2066		

E10.11

SCHEDULE D - PART 1

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

1	2			Codes		6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates			
				3	4			5	8			9	12	13	14	15	16	17	18	19	20	21	22	
CUSIP Identification	Description			Code	F o r e i g n	Bond CHAR	NAIC Design- ation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date	
654579 AA 9	NIPPON LIFE INSURANCE CO 144A.....			.....	F	.....	..1FE	1,305,000	102.500	1,337,625	1,305,000	1,305,000	0	0	0	0	5.000	5.000	AO.....	13,231	65,250	10/11/2012	10/18/2042	
G4637E BF 1	HSBC BANK PLC UT2.....			.....	F	1	..1FE	9,487,500	68.000	11,220,000	16,500,000	9,487,500	0	0	0	0	0.680	3.280	JD.....	315	119,167	09/25/2009	06/29/2049	
4299999	Hybrid Securities - Issuer Obligations.....			.....				.....19,068,000	XXX	21,659,625	26,005,000	19,037,835	XXX	(17,209)	0	0	XXX	XXX	XXX	64,919	800,893	XXX	XXX	
4899999	Total - Hybrid Securities.....			.....				.....19,068,000	XXX	21,659,625	26,005,000	19,037,835	0	(17,209)	0	0	XXX	XXX	XXX	64,919	800,893	XXX	XXX	
Totals																								
7799999	Total - Issuer Obligations.....			.....				.....1,081,577,868	XXX	1,092,062,133	1,037,337,000	1,070,300,264	0	(5,451,334)	0	0	XXX	XXX	XXX	12,737,786	41,734,325	XXX	XXX	
7899999	Total - Residential Mortgage-Backed Securities.....			.....				.....130,274,601	XXX	145,229,842	162,235,418	134,063,690	344,207	1,948,963	286,196	0	XXX	XXX	XXX	361,488	3,638,221	XXX	XXX	
7999999	Total - Commercial Mortgage-Backed Securities.....			.....				.....126,271,079	XXX	126,733,230	124,280,417	125,953,156	(232,196)	(300,069)	0	0	XXX	XXX	XXX	446,658	4,632,262	XXX	XXX	
8099999	Total - Other Loan-Backed and Structured Securities.....							117,722,649	XXX	117,820,852	120,287,838	117,736,347	XXX	(28,473)	(86,227)	0	0	XXX	XXX	XXX	407,947	2,821,716	XXX	XXX
8399999	Grand Total - Bonds.....			.....				.....1,455,846,197	XXX	1,481,846,057	1,444,140,673	1,448,053,457	83,538	(3,888,667)	286,196	0	XXX	XXX	XXX	13,953,879	52,826,524	XXX	XXX	

SCHEDULE D - PART 2 - SECTION 1

Showing all PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Code	F o r e i g n	Number of Shares	Par Value Per Share	Rate Per Share	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (15+16-17)	Total Foreign Exchange Change in B./A.C.V.	NAIC Desig- nation	Date Acquired

NONE

SCHEDULE D - PART 2 - SECTION 2
Showing all COMMON STOCKS Owned December 31 of Current Year

1	2		Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
			3	4 F o r e i g n			7	8		10	11	12	13	14	15	16		
CUSIP	Description		Code		Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
Common Stocks - Parent, Subsidiaries and Affiliates																		
46069@	10	9			100.000	.0	0.000	.0	30,000	.0	.0	.0	.0	.0	.0	.0	K.....	02/28/2001
89346@	10	4			77,000.000	35,347,837	459.070	35,347,837	21,904,394	.0	13,090,000	.0	2,678,612	.0	2,678,612	.0	J.....	12/31/2012
89360@	10	5			22,065.000	.0	0.000	.0	215,469	.0	2,420,000	.0	.0	.0	.0	.0	K.....	12/23/2004
98146#	10	5			8,025.000	.0	0.000	.0	2,193,002	.0	.0	.0	.0	.0	.0	.0	K.....	05/14/1998
9199999. Total - Common Stocks - Parent, Subsidiaries and Affiliates						35,347,837	XXX	35,347,837	24,342,865	.0	15,510,000	.0	2,678,612	.0	2,678,612	.0	XXX	XXX
9799999. Total - Common Stock						35,347,837	XXX	35,347,837	24,342,865	.0	15,510,000	.0	2,678,612	.0	2,678,612	.0	XXX	XXX
9899999. Total Common and Preferred Stock						35,347,837	XXX	35,347,837	24,342,865	.0	15,510,000	.0	2,678,612	.0	2,678,612	.0	XXX	XXX

(a) For all common stocks bearing the NAIC market indicator "U" provide: the number of such issues.....0, the total \$ value (included in Column 8) of all such issues \$......0.

SCHEDULE D - PART 3

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

1	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										
36176F	ZZ	7	GNMA REV MTG 765161	4.658%	09/01/61	Interest Capitalization		113,259	113,259	0
36176F	ZU	5	GNMA REV MTG 765155	4.660%	08/01/61	Interest Capitalization		354,177	354,177	0
36230R	NF	9	GNMA REV MTG 756690	4.662%	10/01/61	Interest Capitalization		33,315	33,315	0
36230R	NM	4	GNMA REV MTG 756696	4.698%	12/01/61	Interest Capitalization		21,589	21,589	0
912810	RB	6	US TREASURY BOND	2.875%	05/15/43	ROYAL BANK OF SCOTLAND		21,158,560	25,000,000	162,109
912810	RC	4	US TREASURY BOND	3.625%	08/15/43	Various		29,207,812	30,000,000	248,234
912810	RD	2	US TREASURY	3.750%	11/15/43	ROYAL BANK OF SCOTLAND		9,734,375	10,000,000	20,718
912828	VB	3	US TREASURY NOTE	1.750%	05/15/23	BANK OF AMERICA		1,281,730	1,325,000	945
0599999	Total - Bonds - U.S. Government							61,904,817	66,847,340	432,006
Bonds - All Other Government										
465138	7M	1	ISRAEL (STATE OF)	3.150%	06/30/23	GOLDMAN SACHS & CO		2,167,966	2,180,000	0
831588	AB	4	SLOVAKIA (REPUBLIC OF) 144A		03/21/2013	Various		1,809,863	1,700,000	25,721
831594	AD	8	SLOVENIA (REPUBLIC OF) 144A		05/02/2013	DEUTSCHE BANC ALEX BROWN		840,514	850,000	0
1099999	Total - Bonds - All Other Government							4,818,343	4,730,000	25,721
Bonds - U.S. Special Revenue and Special Assessment										
31368H	NM	1	FNMA 190396	4.500%	06/01/39	BANK OF AMERICA		26,474,608	25,000,000	34,375
3138WM	XL	0	FNMA AT0682	3.000%	04/01/43	CITIGROUP		1,071,133	1,037,967	951
3138X0	YZ	8	FNMA AU1628	3.000%	07/01/43	CITIGROUP		370,419	358,949	329
3138X1	Q8	2	FNMA AU2278	3.000%	09/01/43	CITIGROUP		749,056	725,862	665
3138X3	XH	0	FNMA AU4279	3.000%	09/01/43	CITIGROUP		2,167,759	2,100,637	1,926
31417E	ZB	0	FNMA AB7937	3.000%	02/01/43	CITIGROUP		478,374	463,562	425
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments							31,311,349	29,686,977	38,671
Bonds - Industrial and Miscellaneous										
000759	BP	4	AMERICAN BUS FIN SERV 2000-1 A1		12/19/2013	TLIC-TCM4-MULTI YEAR PROD REI		215,890	307,904	0
00084D	AE	0	ABN AMRO BANK NV 144A	4.250%	02/02/17	TLIC-TCM1-FIXED ANNUITIES		3,841,242	3,500,000	30,576
008190	AH	3	AFFILIATED COMPUTER SERVICES		04/16/2013	TLIC-TCM1-FIXED ANNUITIES		533,891	500,000	9,750
015271	AC	3	ALEXANDRIA REAL ESTATE EQ INC		10/24/2013	BANK OF AMERICA		3,201,085	3,108,000	11,120
017475	AC	8	ALLEGIANCE CORP	7.000%	10/15/26	GOLDMAN SACHS & CO		1,085,665	885,000	20,478
018490	AP	7	ALLERGAN INC	1.350%	03/15/18	GOLDMAN SACHS & CO		1,995,860	2,000,000	0
021441	AF	7	ALTERA CORPORATION	4.100%	11/15/23	BANK OF AMERICA		3,204,210	3,245,000	0
02148Y	AJ	3	COUNTRYWIDE ALT LN 2006-42 2A1		12/19/2013	TLIC-TCM4-MULTI YEAR PROD REI		169,845	427,189	0
02209S	AS	2	ALTRIA GROUP INC	4.000%	01/31/24	Various		3,354,907	3,365,000	159
02377U	AA	2	AMERICAN AIRLINES 2013-2 A PT EETCA 144A		07/24/2013	MORGAN STANLEY & CO. INC		5,000,000	5,000,000	0
026351	AZ	9	AMERICAN GENERAL CORP	6.625%	02/15/29	Various		4,341,966	3,700,000	121,238
037833	AK	6	APPLE INC	2.400%	05/03/23	GOLDMAN SACHS & CO		460,387	461,000	0
05377R	BD	5	AVIS BUDGET RENTAL CAR FUNDING 2013 -1 A		02/28/2013	PINE FALLS-NMS0-SURPLUS		1,263,250	1,250,000	1,000
05377R	BD	5	AVIS BUDGET RENTAL CAR FUNDING 2013 -1 A		02/05/2013	DEUTSCHE BANC ALEX BROWN		1,999,150	2,000,000	0
05574L	FY	9	BNP PARIBAS GROUP	3.250%	03/03/23	J.P. MORGAN SECURITIES INC		907,843	910,000	3,697
05578Q	AA	1	BPCE SA 144A	5.700%	10/22/23	BARCLAYS		2,009,329	1,955,000	2,476
05948K	L3	1	BANC OF A ALT LN 2005-8 3CB1		12/19/2013	TLIC-TCM4-MULTI YEAR PROD REI		337,077	364,997	0
06053F	AA	7	BANK OF AMERICA CORP	4.100%	07/24/23	J.P. MORGAN SECURITIES INC		3,965,442	3,900,000	39,531
06739F	FU	0	BARCLAYS BANK PLC LT2 144A		04/05/2013	BARCLAYS		27,272,200	20,000,000	667,290
07556Q	BB	0	BEAZER HOMES USA INC EXCHGD		01/11/2013	Tax Free Exchange		1,765,630	1,750,000	0
101137	AN	7	BOSTON SCIENTIFIC CORP		08/08/2013	BANK OF AMERICA		1,534,018	1,535,000	0
10510K	AA	5	BRAMBLES USA INC 144A	5.350%	04/01/20	TIRE-NMS-BERMUDA		6,040,552	5,500,000	41,685
12549B	AL	2	CIFC FUNDING LTD 2013-2A A2F 144A		05/15/2013	ROYAL BANK OF SCOTLAND		5,000,000	5,000,000	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
12591K AE 5	COMM MORTGAGE TRUST COMM_13-CR.....		10/24/2013	DEUTSCHE BANC ALEX BROWN.....		5,149,973	5,000,000	3,372
126117 AR 1	CNA FINANCIAL CORP 5.750% 08/15/21.....		11/22/2013	TIRE-NMS-BERMUDA.....		3,372,329	3,000,000	46,479
12624U AC 8	COMM MTGE TRUST 2013-GAM A2 144A.....		03/13/2013	DEUTSCHE BANC ALEX BROWN.....		4,612,306	4,500,000	8,418
12625C AC 7	COMM MORTGAGE TRUST 2013-WWP A2 144A.....		03/25/2013	DEUTSCHE BANC ALEX BROWN.....		1,025,000	1,000,000	2,949
12625E AC 3	COMM MORTGAGE TRUST 2013-SFS A2 144A.....		04/04/2013	DEUTSCHE BANC ALEX BROWN.....		1,888,616	1,900,000	1,576
126694 A3 2	COUNTRYWIDE ALT LN 2006-OA1 2A1.....		12/19/2013	TLIC-TCM4-MULTI YEAR PROD REI.....		187,167	261,288	0
126694 YQ 5	COUNTRYWIDE HOME LN 2006-3 3A1.....		12/19/2013	TLIC-TCM4-MULTI YEAR PROD REI.....		165,619	202,473	0
13466* AA 8	CAMPUSPARC LP SER 2013 SR SECURED NOTES.....		11/26/2013	BANK OF AMERICA.....		6,000,000	6,000,000	0
151895 B# 5	CENTERPOINT PROPERTIES TRUST SERIES A.....		04/24/2013	J.P. MORGAN SECURITIES INC.....		7,000,000	7,000,000	0
172967 HD 6	CITIGROUP INC 3.875% 10/25/23.....		10/21/2013	CITIGROUP.....		3,117,813	3,125,000	0
17320D AN 8	CITI COMM MTG TR 2013-GC11 AS.....		04/16/2013	CITIGROUP.....		1,029,955	1,000,000	2,757
205887 BR 2	CONAGRA FOODS INC 3.200% 01/25/23.....		01/15/2013	BANK OF AMERICA.....		4,374,213	4,385,000	0
23157# AF 6	CURTISS-WRIGHT CORPORATION SERIES F.....		02/07/2013	BANK OF AMERICA.....		15,000,000	15,000,000	0
23332U GM 0	DSLA MTGE LN TR 2006-AR1 2A1A.....		12/19/2013	TLIC-TCM4-MULTI YEAR PROD REI.....		53,876	62,566	0
23918K AP 3	DAVITA INC 5.750% 08/15/22.....		10/23/2013	BANK OF AMERICA.....		1,030,000	1,000,000	11,660
24422E SB 6	JOHN DEERE CAPITAL CORP.....		03/06/2013	BANK OF AMERICA.....		1,995,380	2,000,000	0
25159X AB 9	DEVELOPMENT BANK OF KAZAKHSTAN 144A.....	F.....	02/06/2013	VTB CAPITAL INC.....		959,171	965,000	6,966
251799 AA 0	DEVON ENERGY CORP 7.950% 04/15/32.....		08/08/2013	JEFFERIES & CO INC.....		330,405	250,000	6,515
25271C AM 4	DIAMOND OFFSHORE DRILLING INC.....		10/31/2013	WELLS FARGO BANK.....		995,900	1,000,000	0
254709 AG 3	DISCOVER FINANCIAL SERVICES.....		04/16/2013	DEUTSCHE BANC ALEX BROWN.....		1,195,322	1,050,000	26,087
254709 AJ 7	DISCOVER FINANCIAL SERVICES.....		04/16/2013	Various.....		1,837,401	1,770,000	28,015
263534 CB 3	DU PONT E I DE NEMOURS & CO.....		04/16/2013	TLIC-TCM1-FIXED ANNUITIES.....		277,826	250,000	2,291
26824K AA 2	EADS FINANCE BV 144A 2.700% 04/17/23.....	F.....	04/09/2013	J.P. MORGAN SECURITIES INC.....		9,974,800	10,000,000	0
268648 AN 2	EMC CORPORATION 3.375% 06/01/23.....		12/19/2013	TLIC-NMS-NON MATCHED SURPLUS.....		2,422,616	2,500,000	4,219
278642 AC 7	EBAY INC 3.250% 10/15/20.....		04/16/2013	TLIC-TCM1-FIXED ANNUITIES.....		1,066,356	1,000,000	90
291701 CR 9	EMPIRE FNDG 1998-2 M1 7.490% 06/01/24.....		05/01/2013	Interest Capitalization.....		189,995	194,322	0
29273R AH 2	ENERGY TRANSFER PARTNERS.....		04/16/2013	TLIC-TCM1-FIXED ANNUITIES.....		4,405,234	3,625,000	70,839
29380T AT 2	ENTERTAINMENT PROPERTIES TR.....		10/07/2013	WELLS FARGO BANK.....		1,018,290	1,000,000	8,785
30225A BJ 1	EXTD STAY AMERICA TR 2013-ESH7 A27 144A.....		01/31/2013	J.P. MORGAN SECURITIES INC.....		5,049,995	5,000,000	4,518
319963 BK 9	FIRST DATA CORP 144A 11.750% 08/15/21.....		10/30/2013	STERNE AGEE.....		422,625	420,000	23,167
35671D AZ 8	FREEPORT MCMORAN COPPER & GOLD EXCHGD.....		12/19/2013	TLIC-NMS-SURPLUS LOLI.....		2,823,120	3,000,000	30,354
35671D AZ 8	FREEPORT MCMORAN COPPER & GOLD EXCHGD.....		10/09/2013	Tax Free Exchange.....		1,998,851	2,000,000	0
35687M AY 3	FREESCALE SEMICONDUCTOR INC 144A.....		05/16/2013	CREDIT SUISSE/FIRST BOSTON.....		2,150,000	2,150,000	0
36197Q AC 3	GS MORTGAGE SEC TR 2013-G1 A2 144A.....		03/01/2013	GOLDMAN SACHS & CO.....		1,544,969	1,500,000	1,630
37247D AM 8	GENWORTH FINANCIAL INC.....		04/22/2013	DEUTSCHE BANC ALEX BROWN.....		549,611	445,000	12,373
37247D AN 6	GENWORTH FINANCIAL INC.....		04/26/2013	Various.....		2,253,263	1,856,000	26,626
37247D AP 1	GENWORTH FINANCIAL INC.....		10/25/2013	Various.....		1,070,163	865,000	6,641
37373W AB 6	GERDAU TRADE INC 144A 4.750% 04/15/23.....	F.....	04/08/2013	MORGAN STANLEY & CO. INC.....		940,690	950,000	0
410867 AD 7	HANOVER INSURANCE GROUP INC.....		04/17/2013	BARCLAYS.....		529,133	450,000	10,120
42225U AB 0	HEALTHCARE TRUST OF AMERICA HO.....		11/21/2013	Tax Free Exchange.....		3,711,149	3,740,000	0
436440 AF 8	HOLOGIC INC EXCHGD 6.250% 08/01/20.....		05/08/2013	WELLS FARGO BANK.....		123,876	113,000	2,001
449786 AY 8	ING BANK NV 144A 5.800% 09/25/23.....	F.....	11/07/2013	Various.....		580,437	570,000	1,701
45685E AB 2	ING US INC WI EXCHGD 5.500% 07/15/22.....	E.....	08/08/2013	Tax Free Exchange.....		488,493	450,000	0
459902 AT 9	INTERNATIONAL GAME TECH.....		09/12/2013	MORGAN STANLEY & CO. INC.....		1,991,740	2,000,000	0
46639U AA 3	KAZMUNAYGAZ NATIONAL CO 144A.....	F.....	04/24/2013	BARCLAYS.....		398,400	400,000	0
46640L AH 5	JPMBB COMM MTG SEC TR 2013-C14 AS.....		08/02/2013	J.P. MORGAN SECURITIES INC.....		8,240,000	8,000,000	17,637
46640N AJ 7	JPMBB COMMERCIAL MORTGAGE SECU.....		10/18/2013	J.P. MORGAN SECURITIES INC.....		2,059,994	2,000,000	6,875

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
472319 AE 2	JEFFERIES GROUP INC 6.450% 06/08/27.....		04/16/2013	DEUTSCHE BANC ALEX BROWN.....		295,144	260,000	6,102
472319 AH 5	JEFFERIES GROUP INC 6.875% 04/15/21.....		04/17/2013	J.P. MORGAN SECURITIES INC.....		1,962,518	1,660,000	2,219
472319 AL 6	JEFFERIES GROUP INC 5.125% 01/20/23.....		04/22/2013	Various.....		2,088,250	1,935,000	26,332
48124B AC 9	JPMORGAN CHASE & CO 5.150% 12/31/49.....		04/16/2013	Various.....		1,624,988	1,620,000	0
48203R AF 1	JUNIPER NETWORKS INC 4.600% 03/15/21.....		04/29/2013	J.P. MORGAN SECURITIES INC.....		1,639,665	1,500,000	8,242
48667Q AF 2	KMG FINANCE SUB 144A 6.375% 04/09/21.....	F.....	03/11/2013	BANK OF AMERICA.....		5,402,438	4,575,000	125,211
487836 AT 5	KELLOGG CORPORATION 7.450% 04/01/31.....		08/12/2013	HSBC SECURITIES, INC.....		161,389	125,000	3,466
50066J 2A 1	KOREA RESOURCES CORP 144A.....	F.....	04/25/2013	CITIGROUP.....		1,763,327	1,770,000	0
52107Q AF 2	LAZARD GROUP LLC 4.250% 11/14/20.....	E.....	11/06/2013	Various.....		698,476	700,000	0
52522Q AM 4	LEHMAN MTGE TR 2007-10 3A1.....		12/19/2013	TLIC-TCM4-MULTI YEAR PROD REI.....		1,002,646	1,589,143	0
53079E AE 4	LIBERTY MUTUAL GROUP 144A.....		08/09/2013	JEFFERIES & CO INC.....		2,155,553	1,825,000	52,728
53079Q AC 1	LIBERTY MUTUAL INSURANCE 144A.....		04/26/2013	Various.....		2,861,529	2,174,000	7,609
53117E AD 0	LIBERTY PPTY LP 7.500% 01/15/18.....		04/16/2013	TLIC-TCM1-FIXED ANNUITIES.....		3,193,476	2,600,000	16,792
53219L AK 5	LIFEPOINT HOSPITALS INC EXCHGD.....		04/16/2013	TLIC-TCM1-FIXED ANNUITIES.....		706,875	650,000	1,794
53947N AA 2	LLOYDS BANKING GROUP PLC 144A.....	F.....	11/04/2013	BARCLAYS.....		1,975,255	1,745,000	15,049
550279 BA 0	LUMINENT MTGE TR 2006-2 A1A.....		12/19/2013	TLIC-TCM4-MULTI YEAR PROD REI.....		64,388	89,313	0
55181X AA 0	LYNX II CORP 144A 6.375% 04/15/23.....	E.....	10/17/2013	DEUTSCHE BANC ALEX BROWN.....		1,010,000	1,000,000	1,240
552081 AD 3	LYONDELLBASELL INDUSTRIES NV.....	F.....	04/10/2013	MORGAN STANLEY & CO. INC.....		1,794,375	1,500,000	37,500
553514 AC 4	MORGAN STANLEY BAML TR 12-CKSV A2 144A.....		04/16/2013	Various.....		5,085,672	5,100,000	7,291
55660C AA 6	MADISON AVENUE TRUST 2013-650M 144A.....		10/10/2013	GOLDMAN SACHS & CO.....		2,574,876	2,500,000	5,338
576435 AT 8	MARS 2004-4 144A 5.000% 03/01/34.....		12/19/2013	TLIC-TCM4-WACH REI INTERNAL.....		158,755	298,115	0
58013M EB 6	MCDONALDS CORP 5.800% 10/15/17.....		04/16/2013	TLIC-TCM1-FIXED ANNUITIES.....		590,269	490,000	79
590188 JB 5	MERRILL LYNCH & CO INC.....		04/25/2013	BANK OF AMERICA.....		1,875,463	1,475,000	41,208
60688Q AS 4	MIZUHO CORPORATE BANK LTD 144A.....	F.....	03/15/2013	Various.....		3,612,376	3,600,000	0
61690L AA 8	MORGAN STAN CAP I TR 2013-ALTM A1 144A.....		03/06/2013	MORGAN STANLEY & CO. INC.....		3,569,916	3,500,000	4,141
61747W AL 3	MORGAN STANLEY 5.500% 07/28/21.....		12/19/2013	TLIC-NMS-SURPLUS LOLI.....		2,238,552	2,000,000	43,083
61762X AU 1	MORGAN STANLEY BAML TRUST MSBA.....		10/10/2013	MORGAN STANLEY & CO. INC.....		2,317,344	2,250,000	5,856
61915R CJ 3	MORTGAGEIT TR 2006-1 2A1A.....		12/19/2013	TLIC-TCM4-MULTI YEAR PROD REI.....		172,178	207,120	0
61945C AC 7	MOSAIC CO 4.250% 11/15/23.....		11/07/2013	MORGAN STANLEY & CO. INC.....		3,038,606	3,045,000	0
629377 BS 0	NRG ENERGY INC EXCHGD 7.875% 05/15/21.....		10/23/2013	BANK OF AMERICA.....		329,250	300,000	10,697
63861D AE 7	NATIONSTAR AGY ADV FD 2013-T2A AT2 144A.....		01/24/2013	BARCLAYS.....		2,499,935	2,500,000	0
649085 AA 5	NEW VALLEY GENERATION II 2001 BACK BY TE.....		04/16/2013	TLIC-TCM1-FIXED ANNUITIES.....		465,382	405,738	10,362
651229 AK 2	NEWELL RUBBERMAID INC 4.700% 08/15/20.....		11/22/2013	TIRE-NMS-BERMUDA.....		3,176,105	3,000,000	37,992
65536P AA 8	NOMURA ASSET ACC CORP 2006-AF1 1A1A.....		12/19/2013	Various.....		37,649	88,308	0
66977W AN 9	NOVA CHEM CORP 144A 5.250% 08/01/23.....	A.....	07/16/2013	BARCLAYS.....		6,248	500,000	0
69419B AA 3	PACIFIC DRILLING SA 144A.....	F.....	05/17/2013	GOLDMAN SACHS & CO.....		1,350,000	1,350,000	0
694476 AA 0	PACIFIC LIFE CORP 144A.....		08/26/2013	MORGAN STANLEY & CO. INC.....		22,210,000	20,000,000	601,333
709599 AH 7	PENSKE TRUCK LEASING CO LP/PTL 144A.....		04/18/2013	BANK OF AMERICA.....		1,653,135	1,500,000	20,719
709599 AN 4	PENSKE TRUCK LEASING CO LP/PTL 144A.....		04/16/2013	BANK OF AMERICA.....		1,050,960	1,000,000	10,861
714264 AA 6	PERNOD-RICARD SA 144A 5.750% 04/07/21.....	F.....	11/05/2013	HSBC SECURITIES, INC.....		602,694	540,000	2,674
714294 AC 9	PERRIGO CO PLC 144A 4.000% 11/15/23.....	F.....	11/05/2013	HSBC SECURITIES, INC.....		443,144	445,000	0
71644E AF 9	PETRO-CANADA 7.000% 11/15/28.....	A.....	08/15/2013	J.P. MORGAN SECURITIES INC.....		9,651,850	7,750,000	143,160
71645W AR 2	PETROBRAS INTL FIN CO LTD.....	F.....	08/29/2013	Various.....		3,058,906	2,875,000	18,570
71647N AF 6	PETROBRAS GLOBAL FINANCE VB.....	F.....	05/13/2013	MORGAN STANLEY & CO. INC.....		2,470,700	2,500,000	0
71654Q BB 7	PETROLEOS MEXICANOS EXCHGD.....	F.....	08/29/2013	BARCLAYS.....		989,625	975,000	5,281
71654Q BG 6	PETROLEOS MEXICANOS WI EXCHGD.....	F.....	08/29/2013	Tax Free Exchange.....		4,313,080	4,345,000	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
74170* AB 5	PRIME PROPERTY FUND LLC SERIES B.....		08/01/2013	J.P. MORGAN SECURITIES INC.....		10,000,000	10,000,000	0
74348T AJ 1	PROSPECT CAPITAL CORP 5.875% 03/15/23.....		04/16/2013	CANTOR FITZGERALD & CO.....		729,488	735,000	4,078
744320 AN 2	PRUDENTIAL FINANCIAL INC.....		03/19/2013	CITIGROUP.....		2,660,000	2,660,000	0
74986@ AM 3	RREEF AMERICA REIT II INC.....		10/16/2013	WELLS FARGO BANK.....		8,000,000	8,000,000	0
758766 AG 4	REGAL ENTERTAINMENT GROUP.....		08/08/2013	BANK OF AMERICA.....		965,000	1,000,000	9,583
759950 FJ 2	RENAISSANCE HELT 2005-1 M2.....		12/19/2013	TLIC-TCM4-MULTI YEAR PROD REI.....		201,001	572,723	0
761118 VY 1	RESIDENTIAL ACCREDIT 2006-Q02 A1.....		12/19/2013	TLIC-TCM4-MULTI YEAR PROD REI.....		70,821	147,114	0
761519 BD 8	REVLON CONS PRODS CORP EXCHGD.....		12/23/2013	Tax Free Exchange.....		493,852	500,000	0
761735 AH 2	REYNOLDS GROUP ISSUER EXCHGD.....	E.....	10/24/2013	CREDIT SUISSE/FIRST BOSTON.....		1,552,250	1,400,000	28,418
779382 AP 5	ROWAN COMPANIES INC 4.875% 06/01/22.....		04/25/2013	Various.....		1,493,055	1,355,000	25,850
78488B AA 0	SVO VOI MORTGAGE CORP 2012-AA A.....		09/25/2013	BANK OF AMERICA.....		338,104	339,483	547
82651Y AA 3	SIERRA REC FUND CO 2013-1A A 144A.....		03/12/2013	DEUTSCHE BANC ALEX BROWN.....		3,321,259	3,321,959	0
82651Y AB 1	SIERRA REC FUND CO 2013-1A B 144A.....		03/12/2013	DEUTSCHE BANC ALEX BROWN.....		1,207,983	1,207,985	0
82652B AB 0	SIERRA REC FUND CO 2013-2A B 144A.....		07/31/2013	LIICA RE II-TXA2-A ECON IA.....		3,831,557	3,832,015	2,487
82839R AA 3	SILVERLEAF FINANCE LLC SVLF_13 A 144A.....		10/22/2013	DEUTSCHE BANC ALEX BROWN.....		6,659,073	6,659,823	0
835407 AA 5	SOMPO JAPAN INSURANCE INC 144A.....	F.....	03/21/2013	NOMURA SECURITIES INT'L INC.....		610,000	610,000	0
83613G AA 7	SOUNDVIEW HM EQ LN 2008-1 A1 144A.....		10/31/2013	DIRECT.....		801,464	804,624	224
852061 AK 6	SPRINT NEXTEL CORP 144A.....	E.....	05/10/2013	DEUTSCHE BANC ALEX BROWN.....		344,914	279,000	0
85207U AA 3	SPRINT CORP 144A 7.250% 09/15/21.....	E.....	10/07/2013	DEUTSCHE BANC ALEX BROWN.....		513,750	500,000	2,920
85769V AA 1	STATION PLE SEC 2012-1 A.....		07/16/2013	LIICA RE II-TXA1-B REDU IA.....		10,000,000	10,000,000	14,251
86212U AA 4	STORE MASTER FUNDING 2013-1A A1 144A.....		03/20/2013	CREDIT SUISSE/FIRST BOSTON.....		1,976,575	1,976,992	0
86212U AB 2	STORE MASTER FUNDING 2013-1A A2 144A.....		03/20/2013	CREDIT SUISSE/FIRST BOSTON.....		7,905,297	7,907,968	0
867363 AU 7	SUNGARD DATA SYSTEMS INC EXCHGD.....		10/23/2013	BANK OF AMERICA.....		706,875	650,000	22,441
87246A AE 8	TIAA SEASONED COM MTG 2007-C4 AJ.....		01/31/2013	MORGAN STANLEY & CO. INC.....		2,188,750	2,000,000	7,712
87938W AR 4	TELEFONICA EMISIONES SAU.....	F.....	04/17/2013	HSBC SECURITIES, INC.....		2,000,000	2,000,000	0
88033G BP 4	TENET HEALTHCARE CORP 6.250% 11/01/18.....		08/21/2013	WELLS FARGO BANK.....		735,000	700,000	13,976
88033G CA 6	TENET HEALTHCARE CORP EXCHGD.....		12/16/2013	Tax Free Exchange.....		958,367	1,050,000	0
892725 AA 0	TRAFIGURA SEC FIN PLC 2012-1A A 144A.....	E.....	07/16/2013	LIICA RE II-TXA1-B REDU IA.....		12,646,318	12,500,000	900
89352H AL 3	TRANS-CANADA PIPELINES LTD.....	A.....	10/02/2013	DEUTSCHE BANC ALEX BROWN.....		2,978,730	3,000,000	0
900151 AD 3	TURKIYE IS BANKASI AS 144A.....	F.....	04/03/2013	J.P. MORGAN SECURITIES INC.....		645,600	650,000	0
90270Y AA 7	UBS BARCLAYS COMM MTG 2013-C5 AS.....		02/15/2013	UBS WARBURG SECURITIES.....		617,995	600,000	1,506
90346W AB 9	US AIRWAYS 2013-1B PTT EETCB.....		04/10/2013	GOLDMAN SACHS & CO.....		1,278,000	1,278,000	0
911365 AX 2	UNITED RENTALS (N AMER) INC.....		08/26/2013	GOLDMAN SACHS & CO.....		343,875	350,000	4,407
911365 AZ 7	UNITED RENTALS (N AMER) INC.....		08/26/2013	GOLDMAN SACHS & CO.....		698,750	650,000	18,448
911596 AL 8	US BANCORP 7.500% 06/01/26.....		04/16/2013	DEUTSCHE BANC ALEX BROWN.....		891,897	630,000	18,113
91911T AM 5	VALE OVERSEAS LTD 4.375% 01/11/22.....	F.....	03/20/2013	Various.....		3,097,057	3,000,000	24,397
92718W AD 1	VIMPELCOM HOLDINGS BV 144A.....	F.....	02/06/2013	BARCLAYS.....		435,000	435,000	0
92910K AA 9	HARBORVIEW MTGE LN TR 2009-1 3C7.....		12/19/2013	TLIC-TCM4-MULTI YEAR PROD REI.....		1	1	0
92938G AF 5	WF-RBS COMMERCIAL MORTGAGE TRU.....		11/01/2013	ROYAL BANK OF SCOTLAND.....		2,059,912	2,000,000	4,491
94988M AA 8	WELLS FARGO COMM MTG 2013-BTC A 144A.....		04/11/2013	WELLS FARGO BANK.....		8,239,720	8,000,000	18,901
98978V AB 9	ZOETIS INC EXCHGD 3.250% 02/01/23.....		10/25/2013	Tax Free Exchange.....		6,183,434	6,190,000	0
G2044@ AZ 8	COMPASS GROUP PLC SERIES L.....	F.....	06/27/2013	BANK OF AMERICA.....		5,000,000	5,000,000	0
G9284# BC 0	VITOL FINANCE LTD SERIES O.....	R.....	05/24/2013	J.P. MORGAN SECURITIES INC.....		7,000,000	7,000,000	0
G9284# BD 8	VITOL FINANCE LTD SERIES P.....	R.....	05/24/2013	J.P. MORGAN SECURITIES INC.....		13,000,000	13,000,000	0
Q6235# AE 2	MIRVAC GROUP SER E 4.440% 12/18/22.....	F.....	11/07/2013	J.P. MORGAN SECURITIES INC.....		5,000,000	5,000,000	0
3899999.	Total - Bonds - Industrial and Miscellaneous.....					447,425,197	426,963,163	2,820,240
8399997.	Total - Bonds - Part 3.....					545,459,706	528,227,480	3,316,638

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
8399998.	Total - Bonds - Summary Item from Part 5.....					111,908,765	105,731,305	138,400
8399999.	Total - Bonds.....					657,368,470	633,958,785	3,455,038
Common Stocks - Parent, Subsidiaries and Affiliates								
89346@ 10 4	TRANSAMERICA ASSET MANAGEMENT.....		12/31/2012	Capital Contribution.....		824,902	XXX	0
9199999.	Total - Common Stocks - Parent, Subsidiaries and Affiliates.....					824,902	XXX	0
9799997.	Total - Common Stocks - Part 3.....					824,902	XXX	0
9799999.	Total - Common Stocks.....					824,902	XXX	0
9899999.	Total - Preferred and Common Stocks.....					824,902	XXX	0
9999999.	Total - Bonds, Preferred and Common Stocks.....					658,193,372	XXX	3,455,038

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		
Bonds - U.S. Government																											
36176F	ZZ	7	GNMA REV MTG 765161	4.658%	09/01/61.....		06/01/2013.	Paydown.....			51,704	51,704	55,408	54,571	0	(2,867)	0	(2,867)	0	51,704	0	0	0	0	1,155	03/10/2017.	
36176F	ZU	5	GNMA REV MTG 765155	4.660%	08/01/61.....		12/01/2013.	Paydown.....			215,254	215,254	230,190	226,714	0	(11,460)	0	(11,460)	0	215,254	0	0	0	0	7,871	04/16/2017.	
36230R	NF	9	GNMA REV MTG 756690	4.662%	10/01/61.....		12/01/2013.	Paydown.....			100,241	100,241	108,296	106,625	0	(6,384)	0	(6,384)	0	100,241	0	0	0	0	2,997	05/02/2017.	
36230R	NM	4	GNMA REV MTG 756696	4.698%	12/01/61.....		12/01/2013.	Paydown.....			80,281	80,281	86,269	85,163	0	(4,883)	0	(4,883)	0	80,281	0	0	0	0	1,903	12/01/2061.	
83162C	PS	6	SBA 2005-20H	5.110%	08/01/25.....		08/01/2013.	Paydown.....			9,576	9,576	9,576	9,576	0	0	0	0	9,576	0	0	0	0	0	368	08/01/2025.	
83162C	PS	6	SBA 2005-20H	5.110%	08/01/25.....		08/01/2013.	Redemption	101.5330.....		15,614	15,379	15,379	15,379	0	0	0	0	15,379	0	236	236	0	651	08/01/2025.		
912810	QK	7	US TREASURY N/B	3.875%	08/15/40.....		09/18/2013.	DEUTSCHE BANC ALEX BROWN.			10,278,866	10,000,000	10,062,540	10,059,679	0	(835)	0	(835)	0	10,058,844	0	220,022	220,022	0	424,355	08/15/2040.	
912828	QN	3	US TREASURY NOTE	3.125%	05/15/21.....		08/05/2013.	ROYAL BANK OF SCOTLAND.....			21,306,250	20,000,000	21,625,000	21,414,128	0	(92,443)	0	(92,443)	0	21,321,684	0	(15,435)	(15,435)	0	453,465	05/15/2021.	
0599999.	Total - Bonds - U.S. Government.....										32,057,786	30,472,435	32,192,658	31,971,835	0	(118,872)	0	(118,872)	0	31,852,963	0	204,823	204,823	0	892,765	XXX.....	
Bonds - U.S. Special Revenue and Special Assessment																											
3138A4	A2	1	FNMA AH2724	4.000%	01/01/41.....		12/01/2013.	Paydown.....			1,795,586	1,795,586	1,787,206	1,787,276	0	8,310	0	8,310	0	1,795,586	0	0	0	0	28,238	12/17/2029.	
3138AF	3C	2	FNMA AI2594	4.500%	05/01/41.....		12/01/2013.	Paydown.....			277,987	277,987	280,425	280,355	0	(2,368)	0	(2,368)	0	277,987	0	0	0	0	5,985	06/23/2030.	
3138AU	MZ	7	FNMA AJ3075	4.000%	11/01/41.....		04/01/2013.	Paydown.....			160,670	160,670	159,920	159,925	0	745	0	745	0	160,670	0	0	0	0	1,154	11/01/2041.	
3138AU	MZ	7	FNMA AJ3075	4.000%	11/01/41.....		04/09/2013.	BARCLAYS.....			854,752	803,055	799,307	799,333	0	(26)	0	(26)	0	799,307	0	55,445	55,445	0	11,600	11/01/2041.	
3138AV	D7	7	FNMA AJ3725	4.000%	10/01/41.....		12/01/2013.	Paydown.....			57,634	57,634	57,365	57,368	0	266	0	266	0	57,634	0	0	0	0	866	06/20/2030.	
3138EJ	2K	3	FNMA AL2577	4.000%	06/01/42.....		12/01/2013.	Paydown.....			18,166	18,166	18,081	18,082	0	84	0	84	0	18,166	0	0	0	0	286	12/03/2030.	
3138LU	JZ	9	FNMA AO3879	4.000%	06/01/42.....		04/01/2013.	Paydown.....			945,345	945,345	940,933	940,956	0	4,389	0	4,389	0	945,345	0	0	0	0	7,872	06/01/2042.	
3138LU	JZ	9	FNMA AO3879	4.000%	06/01/42.....		04/09/2013.	BARCLAYS.....			2,813,157	2,643,013	2,630,678	2,630,742	0	(64)	0	(64)	0	2,630,678	0	182,479	182,479	0	38,177	06/01/2042.	
31402R	RN	1	FNMA 735893	5.000%	10/01/35.....		12/01/2013.	Paydown.....			372,234	372,234	375,971	375,781	0	(3,548)	0	(3,548)	0	372,234	0	0	0	0	8,277	11/20/2026.	
31412T	NX	7	FNMA 934306	5.500%	06/01/38.....		12/01/2013.	Paydown.....			151,386	151,386	161,888	161,585	0	(10,200)	0	(10,200)	0	151,386	0	0	0	0	3,757	12/10/2028.	
31414X	U8	3	FNMA 979507	5.500%	04/01/38.....		12/01/2013.	Paydown.....			31,096	31,096	33,253	33,191	0	(2,095)	0	(2,095)	0	31,096	0	0	0	0	785	10/27/2028.	
31417C	B7	9	FNMA AB5461	3.000%	06/01/42.....		08/08/2013.	CITIGROUP.....			25,986,328	25,000,000	25,986,328	25,986,328	0	0	0	0	25,986,328	0	0	0	0	522,917	06/01/2042.		
31417M	NG	4	FNMA AC3090	4.500%	09/01/39.....		12/01/2013.	Paydown.....			14,702	14,702	14,792	14,788	0	(86)	0	(86)	0	14,702	0	0	0	0	299	04/29/2029.	
31419F	PJ	9	FNMA AE4924	4.000%	09/01/40.....		04/01/2013.	Paydown.....			419,761	419,761	417,802	417,816	0	1,945	0	1,945	0	419,761	0	0	0	0	3,326	09/26/2029.	
31419F	PJ	9	FNMA AE4924	4.000%	09/01/40.....		04/09/2013.	BARCLAYS.....			2,488,425	2,337,921	2,327,010	2,327,090	0	(81)	0	(81)	0	2,327,010	0	161,415	161,415	0	33,770	09/26/2029.	
31419L	YC	1	FNMA AE9706	4.000%	12/01/40.....		12/01/2013.	Paydown.....			1,290,345	1,290,345	1,284,323	1,284,368	0	5,978	0	5,978	0	1,290,345	0	0	0	0	20,440	11/27/2029.	
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments.....										37,677,574	36,318,901	37,275,282	37,274,984	0	3,249	0	3,249	0	37,278,235	0	399,339	399,339	0	687,749	XXX.....	
Bonds - Industrial and Miscellaneous																											
000759	DE	7	AMERICAN BUS FIN SERV 2003-1 A.....		...		01/01/2013.	Paydown.....			2,178	2,178	2,164	2,176	0	3	0	3	0	2,178	0	0	0	0	8	08/01/2033.	
001546	AM	2	AK STL CORP	8.375%	04/01/22.....		04/24/2013.	BANK OF AMERICA.....			2,114,880	2,500,000	2,412,500	2,416,229	0	2,150	0	2,150	0	2,418,378	0	(303,498)	(303,498)	0	115,351	04/01/2022.	
00287Y	AC	3	ABBVIE INC 144A	2.900%	11/06/22.....		01/16/2013.	BANK OF AMERICA.....			6,026,340	6,000,000	5,961,360	5,961,717	0	173	0	173	0	5,961,890	0	64,450	64,450	0	35,767	11/06/2022.	
02005N	AM	2	ALLY FINANCIAL INC	4.625%	06/26/15.....		04/18/2013.	GOLDMAN SACHS & CO.....			523,750	500,000	514,375	512,517	0	(1,528)	0	(1,528)	0	510,989	0	12,761	12,761	0	7,516	06/26/2015.	
0258M0	DD	8	AMERICAN EXPRESS CREDIT CORP.....		...		11/25/2013.	MORGAN STANLEY & CO. INC.....			4,309,692	4,150,000	4,138,754	4,140,310	0	1,994	0	1,994	0	4,142,304	0	167,388	167,388	0	116,359	03/24/2017.	
02687Q	DG	0	AMERICAN INTERNATIONAL GROUP.....		...		12/19/2013.	TLIC-TCM4-MULTI YEAR PROD REI.....			2,878,454	2,500,000	2,719,525	2,692,561	0	(33,953)	0	(33,953)	0	2,658,608	0	219,846	219,846	0	208,406	01/16/2018.	
026930	AA	5	AMERICAN HOME MTG ASSET 2007-2 A1.....		...		12/27/2013.	Capital Distribution.....			148,581	0	148,581	148,581	0	0	0	0	148,581	0	0	0	0	0	0	0	06/30/2025.
026930	AA	5	AMERICAN HOME MTG ASSET 2007-2 A1.....		...		12/02/2013.	Redemption	55.9881.....		189,012	337,592	189,011	189,011	0	0	0	0	189,011	0	0	0	0	0	570	06/30/2025.	
03523T	AT	5	ANHEUSER-BUSCH INBEV WORLDWIDE EXCHGD.....		...	E.	10/29/2013.	MONLIC-TCM6-MANULIFE.....			5,216,770	5,000,000	4,990,523	4,995,000	0	1,832	0	1,832	0	4,996,832	0	219,938	219,938	0	188,299	04/15/2015.	
05531G	AA	9	BB&T CORP	3.950%	03/22/22.....		09/16/2013.	CITIGROUP.....			345,912	350,000	377,444	376,349	0	(1,805)	0	(1,805)	0	374,544	0	(28,632)	(28,632)	0	13,710	03/22/2022.	
055359	AC	7	BCRR 2009-1 2A1 144A	5.858%	07/11/40.....		12/11/2013.	Paydown.....			18,772	18,772	19,410	19,188	0	(417)	0	(417)	0	18,772	0	0	0	0	1,104	08/04/2016.	
05947U	4C	9	BANC OF A COMM MTGE 2005-6 ASB.....		...		12/01/2013.	Paydown.....			378,329	378,329	379,629	378,329	0	0	0</										

SCHEDULE D - PART 4

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

E14.1

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																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																
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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
36190K AE 9	GS MTGE SEC CORP II 2009-RR1 GGA 144A.....	...	12/01/2013.	Paydown.....			50,404	50,404	53,499	52,111	0	(1,707)	0	(1,707)	0	50,404	0	0	0	2,613	01/29/2016.
36228C VR 1	GS MTG SEC CORP II 2005-GG4 AABA.....	...	12/01/2013.	Paydown.....			135,317	135,317	136,363	135,317	0	0	0	0	0	135,317	0	0	0	7,491	12/10/2013.
36228C VS 9	GS MTG SEC CORP II 2005-GG4 AAB.....	...	12/01/2013.	Paydown.....			115,000	115,000	110,346	114,575	0	425	0	425	0	115,000	0	0	0	11,144	12/10/2013.
36228C ZS 5	GS MTG SEC CORP II 2007-EOP A1 144A.....	...	07/08/2013.	Paydown.....			535,335	535,335	530,557	535,335	0	0	0	0	0	535,335	0	0	0	4,391	03/06/2020.
362334 BR 4	GSAA HOME EQUITY TRUST 2006-3 A2.....	...	12/02/2013.	Redemption 45.4679.....			64,456	141,761	64,456	64,456	0	0	0	0	0	64,456	0	0	0	243	06/09/2023.
362334 BR 4	GSAA HOME EQUITY TRUST 2006-3 A2.....	...	12/27/2013.	Capital Distribution.....			77,305	0	77,305	77,305	0	0	0	0	0	77,305	0	0	0	0	06/09/2023.
36828Q QD 1	GE CAPITAL COMM MTG 2005-C4 ASB.....	...	12/01/2013.	Paydown.....			588,294	588,294	591,232	588,294	0	0	0	0	0	588,294	0	0	0	16,756	11/09/2014.
36962G 4G 6	GENERAL ELEC CAP CORP A.....	...	08/19/2013.	TLIC-TCM6-TIRE FWH REINS.....			7,528,526	7,250,000	7,221,290	7,238,356	0	3,697	0	3,697	0	7,242,053	0	286,473	286,473	207,682	11/14/2014.
378272 AA 6	GLENCORE FUNDING 144A 6.000% 04/15/14.....	E.	10/29/2013.	TLIC-TCM1-FIXED ANNUITIES.....			10,200,367	10,000,000	9,975,000	9,990,244	0	5,941	0	5,941	0	9,996,185	0	204,182	204,182	623,333	04/15/2014.
40430H FL 7	HSI ASSET SEC CORP 2006-OPT3 3A3.....	...	12/26/2013.	Paydown.....			645,669	645,669	540,142	555,870	0	89,799	0	89,799	0	645,669	0	0	0	1,470	02/29/2016.
423074 AJ 2	HEINZ H J CO 5.350% 07/15/13.....	...	07/08/2013.	Call 99.9972.....			2,499,929	2,500,000	2,499,125	2,499,831	0	99	0	99	0	2,499,929	0	0	0	133,201	07/15/2013.
42805R AU 3	HERTZ VEHICLE FING LLC 2009-2A A1 144A.....	...	03/25/2013.	Paydown.....			5,500,000	5,500,000	5,499,672	5,499,978	0	22	0	22	0	5,500,000	0	0	0	39,050	03/25/2014.
44108E BA 5	HOST HOTELS & RESORTS LP EXCHGD.....	...	09/30/2013.	Call 101.1250.....			164,834	163,000	155,258	158,500	0	690	0	690	0	159,190	0	5,643	5,643	7,339	06/01/2014.
45685E AA 4	ING US INC 144A 5.500% 07/15/22.....	E.	08/08/2013.	Tax Free Exchange.....			488,493	450,000	490,995	490,632	0	(2,139)	0	(2,139)	0	488,493	0	0	0	24,919	07/15/2022.
45865V A* 1	INTERCONTINENTAL EXCHANGE INC SERIES A.....	...	10/16/2013.	Call 100.0000.....			2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	288,645	11/09/2018.
46625Y XQ 1	JPMORGAN CHASE COMM 2005-LDP5 ASB.....	...	12/01/2013.	Paydown.....			228,389	228,389	229,518	228,389	0	0	0	0	0	228,389	0	0	0	6,530	07/10/2014.
50075N AL 8	MONDELEZ INTERNATIONAL INC.....	...	10/01/2013.	Maturity.....			2,250,000	2,250,000	2,391,329	2,278,464	0	(28,464)	0	(28,464)	0	2,250,000	0	0	0	118,125	10/01/2013.
50075N AU 8	MONDELEZ INTERNATIONAL INC.....	...	01/15/2013.	BARCLAYS.....			3,635,850	3,000,000	3,641,909	3,595,634	0	(5,229)	0	(5,229)	0	3,590,406	0	45,444	45,444	85,240	02/01/2018.
501044 CM 1	KROGER CO. 3.900% 10/01/15.....	...	08/19/2013.	TLIC-TCM1-FIXED ANNUITIES.....			5,287,605	5,000,000	5,371,584	5,274,947	0	(62,093)	0	(62,093)	0	5,212,854	0	74,751	74,751	172,250	10/01/2015.
52521G AD 7	LEHMAN BROS SM BAL TR 2007-1 2A3.....	...	12/01/2013.	Paydown.....			2,340,344	2,340,344	2,337,180	2,337,180	0	3,164	0	3,164	0	2,340,344	0	0	0	109,592	01/18/2017.
525221 HA 8	LEHMAN XS TR 2006-2N 1A1.....	...	12/02/2013.	Redemption 52.4934.....			460,319	876,908	460,319	460,319	0	0	0	0	0	460,319	0	0	0	1,552	09/28/2030.
525221 HA 8	LEHMAN XS TR 2006-2N 1A1.....	...	12/27/2013.	Capital Distribution.....			416,589	0	416,589	416,589	0	0	0	0	0	416,589	0	0	0	0	09/28/2030.
52522Q AM 4	LEHMAN MTGE TR 2007-10 3A1.....	...	12/02/2013.	Various.....			38,762	64,158	38,763	38,763	0	0	0	0	0	38,763	0	0	0	0	04/28/2017.
52522Q AM 4	LEHMAN MTGE TR 2007-10 3A1.....	...	12/27/2013.	Various.....			94,200	0	94,200	94,200	0	0	0	0	0	94,200	0	0	0	0	04/28/2017.
544152 AF 8	LORILLARD TOBACCO CO 2.300% 08/21/17.....	...	01/15/2013.	JEFFERIES & CO INC.....			656,793	650,000	655,681	655,367	0	(50)	0	(50)	0	655,317	0	1,476	1,476	6,105	08/21/2017.
59020U 5U 5	MERRILL LYNCH MG IN TR 2006-A1 1A1.....	...	12/02/2013.	Redemption 41.6868.....			245,500	588,915	245,499	245,499	0	0	0	0	0	245,499	0	0	0	6,422	03/12/2018.
59020U 5U 5	MERRILL LYNCH MG IN TR 2006-A1 1A1.....	...	12/30/2013.	Capital Distribution.....			179,583	0	179,583	179,583	0	0	0	0	0	179,583	0	0	0	0	03/12/2018.
59022H LF 7	MERRILL LYNCH MTG TR 2005-CK1 ASB.....	...	04/01/2013.	Paydown.....			734,136	734,136	735,896	734,136	0	0	0	0	0	734,136	0	0	0	12,015	11/01/2037.
59022H MU 3	MERRILL LYNCH MTG TR 2005-CK1 A6.....	...	12/01/2013.	Paydown.....			689,138	689,138	674,719	682,035	0	7,102	0	7,102	0	689,138	0	0	0	22,854	07/16/2015.
59022H NB 4	MERRILL LYNCH MTG TR 2005-LC1 ASB.....	...	03/01/2013.	Paydown.....			86,396	86,396	86,867	86,396	0	0	0	0	0	86,396	0	0	0	4,797	01/01/2044.
606935 AH 7	ML COUNTRYWIDE COMM 2006-1 A4.....	...	12/01/2013.	Paydown.....			1,003	1,003	940	970	0	33	0	33	0	1,003	0	0	0	54	11/20/2015.
617451 BP 3	MORGAN STNLY CAP I 2005-HQ7 AAB.....	...	12/01/2013.	Paydown.....			1,366,617	1,366,617	1,374,077	1,366,617	0	0	0	0	0	1,366,617	0	0	0	54,880	01/14/2014.
61751N AE 2	MORGAN STNLY CAP I 2007-HQ11 AAB.....	...	12/01/2013.	Paydown.....			223,069	223,069	224,291	223,092	0	(23)	0	(23)	0	223,069	0	0	0	6,778	01/04/2015.
61754J AE 8	MORGAN STNLY CAP I 2007-T27 AAB.....	...	12/01/2013.	Paydown.....			59,061	59,061	58,701	58,903	0	158	0	158	0	59,061	0	0	0	1,972	05/19/2014.
628530 AV 9	MYLAN INC/PA 144A 3.125% 01/15/23.....	...	01/16/2013.	BARCLAYS.....			131,786	135,000	134,721	134,720	0	0	0	0	0	134,720	0	(2,935)	(2,935)	363	01/15/2023.
651639 AN 6	NEWMONT MINING CORP 3.500% 03/15/22.....	...	02/28/2013.	BARCLAYS.....			2,022,540	2,000,000	1,984,780	1,985,760	0	291	0	291	0	1,986,051	0	36,489	36,489	33,056	03/15/2022.
65536P AA 8	NOMURA ASSET ACC CORP 2006-AF1 1A1A.....	...	12/02/2013.	Various.....			510	1,839	510	510	0	0	0	0	0	510	0	0	0	0	12/31/2013.
65536P AA 8	NOMURA ASSET ACC CORP 2006-AF1 1A1A.....	...	12/19/2013.	TLIC-NMS-NON MATCHED SURPLUS.....			9,679	22,657	12,800	12,800	0	0	0	0	0	12,800	0	(3,121)	(3,121)	0	12/31/2013.
65536P AA 8	NOMURA ASSET ACC CORP 2006-AF1 1A1A.....	...	12/27/2013.	Various.....			1,382	0	1,382	1,382	0	0	0	0	0	1,382	0	0	0	0	12/31/2013.
66977W AK 5	NOVA CHEM CORP 8.375% 11/01/16.....	A.	08/13/2013.	Call 100.1986.....			500,993	500,000	502,368	501,275	0	(282)	0	(282)	0	500,993	0	0	0	61,109	11/01/2016.
685049 AA 6	ORANGE LAKE TMSHARE TR 2012-AA A 144A.....	...	12/10/2013.	Paydown.....			662,404	662,404	662,366	662,370	0	34	0	34	0	662,404	0	0	0	12,836	06/29/2016.
718172 AB 5	PHILIP MORRIS INTL INC.....	...	05/16/2013.	Maturity.....			50,000	50,000	52,925	50,800	0	(800)	0	(800)	0	50,000	0	0	0	1,219	05/16/2013.

SCHEDULE D - PART 4

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

1	2		3 F o r e i g n	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	
CUSIP Identification	Description			Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	
73316P CF 5	POPULAR ABS MTGE PT TR 2005-2 AF6.....		12/01/2013.	Paydown.....		1,053,748	1,053,748	1,053,748	1,053,748	0	0	0	0	0	1,053,748	0	0	0	0	23,367	04/12/2014.	
74925F AA 1	RESIDENTIAL AC LN INC 2008-QR1 1A1.....		12/02/2013.	Various.....		23,477	38,318	23,445	23,477	0	0	0	0	0	23,477	0	0	0	0	0	09/29/2015.	
74925F AA 1	RESIDENTIAL AC LN INC 2008-QR1 1A1.....		12/30/2013.	Various.....		8,577	0	8,577	8,577	0	0	0	0	0	8,577	0	0	0	0	0	09/29/2015.	
74928H AA 4	RBSCF TRUST 2010-RR3 CSCA 144A.....		12/01/2013.	Paydown.....		265,323	265,323	297,391	293,982	0	(28,659)	0	(28,659)	0	265,323	0	0	0	0	7,568	05/24/2016.	
758753 AD 9	REGAL CINEMAS CORP 8.625% 07/15/19.....		08/08/2013.	BANK OF AMERICA.....		1,080,000	1,000,000	1,100,000	1,097,411	0	(21,329)	0	(21,329)	0	1,076,082	0	3,918	3,918	92,958	07/15/2019.		
75970Q AH 3	RENAISSANCE HELT 2007-2 AF5.....		12/02/2013.	Various.....		4,906	11,516	4,907	4,907	0	0	0	0	0	4,907	0	0	0	0	0	03/17/2028.	
75970Q AH 3	RENAISSANCE HELT 2007-2 AF5.....		12/27/2013.	Various.....		130,110	0	130,110	130,110	0	0	0	0	0	130,110	0	0	0	0	0	03/17/2028.	
759950 FG 8	RENAISSANCE HELT 2005-1 AF6.....		12/01/2013.	Paydown.....		1,188,289	1,188,289	1,188,279	1,188,279	0	10	0	10	0	1,188,289	0	0	0	0	33,250	01/09/2016.	
759950 FJ 2	RENAISSANCE HELT 2005-1 M2.....		12/19/2013.	TLIC-NMS-NON MATCHED SURPLUS		339,301	954,538	651,635	177,158	722,076	0	247,598	474,478	0	651,635	0	(312,334)	(312,334)	0	12/06/2017.		
759950 FJ 2	RENAISSANCE HELT 2005-1 M2.....		11/25/2013.	Capital Distribution.....		47,293	0	47,293	47,293	0	0	0	0	0	47,293	0	0	0	0	0	12/06/2017.	
761713 AE 6	REYNOLDS AMERICAN INC 7.625% 06/01/16....		10/17/2013.	Call 103.2793.....		2,840,180	2,750,000	2,952,229	2,865,016	0	(24,753)	0	(24,753)	0	2,840,264	0	(84)	(84)	563,434	06/01/2016.		
771196 AS 1	ROCHE HOLDINGS INC 144A.....		E. 08/29/2013.	Call 107.4692.....		49,436	46,000	51,216	49,792	0	(356)	0	(356)	0	49,436	0	0	0	0	8,617	03/01/2019.	
822582 AM 4	SHELL INTERNATIONAL FINANCE BV.....		F. 10/29/2013.	TLIC-TCMM-EIA.....		1,326,867	1,200,000	1,194,336	1,195,592	0	457	0	457	0	1,196,049	0	130,818	130,818	57,458	03/25/2020.		
82650W AB 6	SIERRA REC FNDG 2008-1 1A A2 144A.....		12/20/2013.	Paydown.....		453,793	453,793	463,012	460,679	0	(6,886)	0	(6,886)	0	453,793	0	0	0	0	10,039	11/26/2015.	
86362X AA 6	STRUCTURED ASSET MTGE INV 2007-A1.....		12/02/2013.	Redemption 50.8485.....		965,528	1,898,832	965,528	965,528	0	0	0	0	0	965,528	0	0	0	0	3,087	02/25/2028.	
86362X AA 6	STRUCTURED ASSET MTGE INV 2007-A1.....		12/27/2013.	Capital Distribution.....		933,303	0	933,303	933,303	0	0	0	0	0	933,303	0	0	0	0	0	02/25/2028.	
86363V AA 9	SASCO 2007-5 1F 144A 0.545% 06/25/37.....		12/02/2013.	Various.....		2,097,644	2,924,642	2,097,651	2,097,652	0	0	0	0	0	2,097,652	0	(8)	(8)	0	06/13/2025.		
86363V AA 9	SASCO 2007-5 1F 144A 0.545% 06/25/37.....		12/30/2013.	Various.....		813,014	0	813,014	813,014	0	0	0	0	0	813,014	0	0	0	0	0	06/13/2025.	
872456 AA 6	TELECOM ITALIA CAPITAL.....		F. 09/04/2013.	STERNE AGEE.....		2,190,480	2,000,000	2,244,640	2,177,275	0	(16,242)	0	(16,242)	0	2,161,033	0	29,447	29,447	104,038	06/18/2019.		
900262 AR 7	TURNER BROADCASTING SYSTEM.....		07/01/2013.	Maturity.....		2,600,000	2,600,000	2,996,765	2,657,475	0	(57,475)	0	(57,475)	0	2,600,000	0	0	0	0	217,750	07/01/2013.	
908906 AC 4	UNIONBANCAL CORPORATION.....		E. 03/21/2013.	DEUTSCHE BANC ALEX BROWN.....		605,346	585,000	612,509	611,739	0	(595)	0	(595)	0	611,144	0	(5,797)	(5,797)	5,574	06/18/2022.		
91159H GT 1	US BANCORP 2.875% 11/20/14.....		08/19/2013.	TLIC-TCM6-TIRE FWH REINS.....		3,087,018	3,000,000	2,985,870	2,994,367	0	1,814	0	1,814	0	2,996,182	0	90,836	90,836	64,448	11/20/2014.		
92977Q AC 2	WACHOVIA BANK COM MTG 2006-C27.....		02/01/2013.	Paydown.....		929,520	929,520	934,160	929,520	0	0	0	0	0	929,520	0	0	0	0	8,579	07/01/2045.	
933632 AB 7	WASHINGTON MUTUAL 2007-SL2 A1 144A.....		12/01/2013.	Paydown.....		615,229	615,229	615,228	615,229	0	2	0	2	0	615,229	0	0	0	0	23,328	12/27/2013.	
93934F MN 9	WASHINGTON MUTUAL PT 2006-AR2 A1A.....		12/02/2013.	Redemption 52.4177.....		260,028	496,069	260,028	260,034	0	0	0	0	0	260,034	0	(6)	(6)	2,722	09/09/2018.		
93934F MN 9	WASHINGTON MUTUAL PT 2006-AR2 A1A.....		12/27/2013.	Capital Distribution.....		236,041	0	236,041	236,041	0	0	0	0	0	236,041	0	0	0	0	0	09/09/2018.	
976656 CB 2	WISCONSIN ELECTRIC POWER.....		08/19/2013.	TLIC-TCM1-FIXED ANNUITIES.....		2,523,256	2,250,000	2,632,614	2,537,368	0	(61,214)	0	(61,214)	0	2,476,154	0	47,102	47,102	100,781	12/01/2015.		
G4302* AA 8	HARBOUR/MAINSAIL 0.179% 10/01/50.....		12/05/2013.	Paydown.....		20,023	20,023	4,005	3,186	1,416	15,421	0	16,837	0	20,023	0	0	0	0	19	03/18/2035.	
8399999.	Total - Bonds - Industrial and Miscellaneous.....					142,325,122	147,669,032	145,128,259	140,291,046	4,498,320	(258,808)	628,022	3,611,490	0	143,902,535	0	(1,577,415)	(1,577,415)	5,125,743	...XXX.....		
8399997.	Total - Bonds - Part 4.....					212,060,482	214,460,368	214,596,199	209,537,865	4,498,320	(374,431)	628,022	3,495,867	0	213,033,733	0	(973,253)	(973,253)	6,706,257	...XXX.....		
8399998.	Total - Bonds - Summary Item from Part 5.....					109,302,842	105,731,305	111,908,765	0	(280)	(73,758)	8,325	(82,363)	0	111,832,652	0	(2,529,813)	(2,529,813)	1,047,792	...XXX.....		
8399999.	Total - Bonds.....					321,363,324	320,191,673	326,504,964	209,537,865	4,498,040	(448,189)	636,347	3,413,504	0	324,866,385	0	(3,503,066)	(3,503,066)	7,754,049	...XXX.....		
Common Stocks - Industrial and Miscellaneous																						
26817R 10 8	DYNEGY INC EXCHGD.....		10/23/2013.	Various.....		6,092,000	116,999	XXX.....	117,576	1,036	0	0	1,036	0	117,576	0	(576)	(576)	0	...XXX.....		
9099999.	Total - Common Stocks - Industrial and Miscellaneous.....					116,999	XXX.....	117,576	116,540	1,036	0	0	1,036	0	117,576	0	(576)	(576)	0	...XXX.....		
9799997.	Total - Common Stocks - Part 4.....					116,999	XXX.....	117,576	116,540	1,036	0	0	1,036	0	117,576	0	(576)	(576)	0	...XXX.....		
9799999.	Total - Common Stocks.....					116,999	XXX.....	117,576	116,540	1,036	0	0	1,036	0	117,576	0	(576)	(576)	0	...XXX.....		
9899999.	Total - Preferred and Common Stocks.....					116,999	XXX.....	117,576	116,540	1,036	0	0	1,036	0	117,576	0	(576)	(576)	0	...XXX.....		
9999999.	Total - Bonds, Preferred and Common Stocks.....					321,480,323	XXX.....	326,622,540	209,654,405	4,499,076	(448,189)	636,347	3,414,540	0	324,983,961	0	(3,503,642)	(3,503,642)	7,754,049	...XXX.....		

SCHEDULE D - PART 5

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

1	2		3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
												12	13	14	15	16					
CUSIP Identification	Description		F o r e i g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
Bonds - U.S. Government																					
36176F	ZZ	7		04/01/2013	Interest Capitalization.....	06/01/2013	Paydown.....	778	778	778	778	0	0	0	0	0	0	0	0	10	0
36176F	ZU	5		11/01/2013	Interest Capitalization.....	12/01/2013	Paydown.....	3,406	3,406	3,406	3,406	0	0	0	0	0	0	0	0	67	0
36230R	NF	9		10/01/2013	Interest Capitalization.....	12/01/2013	Paydown.....	1,318	1,318	1,318	1,318	0	0	0	0	0	0	0	0	26	0
36230R	NM	4		08/01/2013	Interest Capitalization.....	12/01/2013	Paydown.....	394	394	394	394	0	0	0	0	0	0	0	0	8	0
0599999.	Total - Bonds - U.S. Government.....							5,897	5,896	5,896	5,896	0	0	0	0	0	0	0	0	111	0
Bonds - U.S. Special Revenue and Special Assessment																					
01F030	64	5		03/15/2013	BARCLAYS.....	04/09/2013	BARCLAYS.....	6,030,000	6,193,941	6,193,941	6,193,941	0	0	0	0	0	0	0	0	0	0
01F030	65	2		04/24/2013	BARCLAYS.....	05/09/2013	BARCLAYS.....	(6,002,000)	(6,258,961)	(6,258,961)	(6,258,961)	0	0	0	0	0	0	0	0	0	0
01F030	66	0		05/16/2013	CITIGROUP.....	06/11/2013	CITIGROUP.....	5,988,000	6,179,335	6,179,335	6,179,335	0	0	0	0	0	0	0	0	0	0
01F030	66	0		05/29/2013	BANK OF AMERICA.....	06/11/2013	BANK OF AMERICA.....	(1,258,000)	(1,269,695)	(1,269,695)	(1,269,695)	0	0	0	0	0	0	0	0	0	0
01F030	68	6		07/17/2013	BANK OF AMERICA.....	08/08/2013	BANK OF AMERICA.....	(25,000,000)	(24,399,414)	(24,399,414)	(24,399,414)	0	0	0	0	0	0	0	0	0	0
01F032	65	8		04/19/2013	BANK OF AMERICA.....	05/09/2013	BANK OF AMERICA.....	10,000,000	10,630,313	10,630,313	10,630,313	0	0	0	0	0	0	0	0	0	0
01F032	6C	3		11/06/2013	BANK OF AMERICA.....	12/09/2013	BANK OF AMERICA.....	(10,000,000)	(10,159,375)	(10,159,375)	(10,159,375)	0	0	0	0	0	0	0	0	0	0
01F040	64	4		03/15/2013	BARCLAYS.....	04/09/2013	BARCLAYS.....	(5,784,000)	(6,156,345)	(6,156,345)	(6,156,345)	0	0	0	0	0	0	0	0	0	0
01F042	65	7		04/24/2013	BARCLAYS.....	05/09/2013	BARCLAYS.....	5,988,000	6,452,304	6,452,304	6,452,304	0	0	0	0	0	0	0	0	0	0
01F042	66	5		05/16/2013	CITIGROUP.....	06/11/2013	CITIGROUP.....	(5,988,000)	(6,424,937)	(6,424,937)	(6,424,937)	0	0	0	0	0	0	0	0	0	0
01F042	68	1		07/17/2013	BANK OF AMERICA.....	08/08/2013	BANK OF AMERICA.....	25,000,000	26,474,608	26,474,608	26,474,608	0	0	0	0	0	0	0	0	0	0
31368H	NM	1		08/08/2013	Various.....	08/08/2013	Various.....	2,000,000	2,155,080	2,155,080	2,155,080	0	0	0	0	0	0	0	0	10,500	3,000
3138A6	M8	0		05/09/2013	Various.....	06/11/2013	Various.....	1,000,000	1,077,539	1,077,539	1,077,539	0	0	0	0	0	0	0	0	5,250	1,500
3138AA	LD	1		06/11/2013	BARCLAYS.....	06/11/2013	CITIGROUP.....	11,977	12,905	12,851	12,905	0	0	0	0	0	0	(55)	(55)	18	18
3138AD	T4	7		06/11/2013	BARCLAYS.....	06/11/2013	CITIGROUP.....	4,879,130	5,257,453	5,235,154	5,257,453	0	0	0	0	0	0	(22,299)	(22,299)	7,319	7,319
3138AM	M9	3		05/09/2013	Various.....	06/11/2013	Various.....	1,000,000	1,077,539	1,077,539	1,077,539	0	0	0	0	0	0	0	0	5,250	1,500
3138W7	GF	5		06/11/2013	Various.....	09/10/2013	Various.....	5,987,999	6,179,335	6,150,834	6,179,335	0	0	0	0	0	0	(28,502)	(28,502)	41,069	5,988
3138WM	XL	0		08/08/2013	CITIGROUP.....	08/08/2013	BANK OF AMERICA.....	765,784	795,997	747,387	795,997	0	0	0	0	0	0	(48,609)	(48,609)	702	702
3138WM	XL	0		09/10/2013	CITIGROUP.....	12/01/2013	Paydown.....	11,065	11,419	11,065	11,065	0	(354)	0	(354)	0	0	0	0	55	10
3138WU	XZ	1		08/08/2013	CITIGROUP.....	08/08/2013	BANK OF AMERICA.....	996,480	1,035,794	972,541	1,035,794	0	0	0	0	0	0	(63,253)	(63,253)	913	913
3138WW	NG	0		08/08/2013	CITIGROUP.....	08/08/2013	BANK OF AMERICA.....	772,000	802,458	753,454	802,458	0	0	0	0	0	0	(49,004)	(49,004)	708	708
3138X0	Y2	8		09/10/2013	CITIGROUP.....	12/01/2013	Paydown.....	3,353	3,460	3,353	3,353	0	(107)	0	(107)	0	0	0	0	18	3
3138X1	Q8	2		09/10/2013	CITIGROUP.....	12/01/2013	Paydown.....	4,138	4,270	4,138	4,138	0	(132)	0	(132)	0	0	0	0	21	4
3138X3	EH	1		08/08/2013	CITIGROUP.....	08/08/2013	BANK OF AMERICA.....	800,000	831,563	780,781	831,563	0	0	0	0	0	0	(50,781)	(50,781)	733	733
3138X3	GV	8		08/08/2013	CITIGROUP.....	08/08/2013	BANK OF AMERICA.....	900,000	935,508	878,379	935,508	0	0	0	0	0	0	(57,129)	(57,129)	825	825
3138X3	XH	0		09/10/2013	CITIGROUP.....	12/01/2013	Paydown.....	19,525	20,149	19,525	19,525	0	(624)	0	(624)	0	0	0	0	95	18
3138X5	G9	2		08/08/2013	CITIGROUP.....	08/08/2013	BANK OF AMERICA.....	742,017	771,292	724,191	771,292	0	0	0	0	0	0	(47,101)	(47,101)	680	680
3138XB	X5	8		12/09/2013	BANK OF AMERICA.....	12/09/2013	BANK OF AMERICA.....	10,000,000	10,630,313	10,159,375	10,630,313	0	0	0	0	0	0	(470,938)	(470,938)	9,722	9,722
31401L	RX	3		06/11/2013	BARCLAYS.....	06/11/2013	CITIGROUP.....	11,854	12,773	12,719	12,773	0	0	0	0	0	0	(54)	(54)	18	18
31406E	UC	6		06/11/2013	BARCLAYS.....	06/11/2013	CITIGROUP.....	11,936	12,861	12,807	12,861	0	0	0	0	0	0	(55)	(55)	18	18
31412Q	FR	5		06/11/2013	BARCLAYS.....	06/11/2013	CITIGROUP.....	12,318	13,273	13,217	13,273	0	0	0	0	0	0	(56)	(56)	18	18
31412U	XQ	8		06/11/2013	BARCLAYS.....	06/11/2013	CITIGROUP.....	10,651	11,477	11,428	11,477	0	0	0	0	0	0	(49)	(49)	16	16
31416Q	YW	9		06/11/2013	BARCLAYS.....	06/11/2013	CITIGROUP.....	11,872	12,792	12,738	12,792	0	0	0	0	0	0	(54)	(54)	18	18
31416V	BD	5		06/11/2013	BARCLAYS.....	06/11/2013	CITIGROUP.....	13,509	14,556	14,495	14,556	0	0	0	0	0	0	(62)	(62)	20	20
31416W	JK	9		06/11/2013	BARCLAYS.....	06/11/2013	CITIGROUP.....	978,698	1,054,585	1,050,113	1,054,585	0	0	0	0	0	0	(4,473)	(4,473)	1,468	1,468
31416Y	VG	0		05/09/2013	Various.....	06/11/2013	Various.....	1,000,000	1,077,539	1,077,539	1,077,539	0	0	0	0	0	0	0	0	5,250	1,500

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
550279 BA 0	LUMINENT MTGE TR 2006-2 A1A.....		...	12/19/2013	TLIC-TCM4-MULTI YEAR PROD REI	12/20/2013	Redemption 66.5690.....		546	363	363	363	0	0	0	0	0	0	0	0	0	0
550279 BA 0	LUMINENT MTGE TR 2006-2 A1A.....		...	12/19/2013	TLIC-TCM4-MULTI YEAR PROD REI	12/25/2013	Capital Distribution.....		0	211	211	211	0	0	0	0	0	0	0	0	0	0
576435 AT 8	MARS 2004-4 144A 5.000% 03/01/34.....		...	12/19/2013	TLIC-TCM4-WACH REI INTERNAL	12/27/2013	Capital Distribution.....		0	3,088	3,088	3,088	0	0	0	0	0	0	0	0	0	0
576435 AT 8	MARS 2004-4 144A 5.000% 03/01/34.....		...	12/19/2013	TLIC-TCM4-WACH REI INTERNAL	12/20/2013	Redemption 0.0456.....		2,193	0	1	1	0	0	0	0	0	0	0	0	0	0
61690K AE 2	MORGAN STANLEY BAML TR 2013-C7 A4.....		...	01/09/2013	MORGAN STANLEY & CO. INC.	11/01/2013	MORGAN STANLEY & CO. INC.		2,000,000	2,059,980	1,914,688	2,055,683	0	(4,297)	0	(4,297)	0	0	(140,996)	(140,996)	49,444	4,701
61915R CJ 3	MORTGAGEIT TR 2006-1 2A1A.....		...	12/19/2013	TLIC-TCM4-MULTI YEAR PROD REI	12/27/2013	Capital Distribution.....		0	365	365	365	0	0	0	0	0	0	0	0	0	0
61915R CJ 3	MORTGAGEIT TR 2006-1 2A1A.....		...	12/19/2013	TLIC-TCM4-MULTI YEAR PROD REI	12/20/2013	Redemption 78.0397.....		1,355	1,058	1,058	1,058	0	0	0	0	0	0	0	0	0	0
649085 AA 5	NEW VALLEY GENERATION II 2001 BACK BY TE...		...	04/16/2013	TLIC-TCM1-FIXED ANNUITIES.	05/01/2013	Paydown.....		47,177	54,113	47,177	47,177	0	(6,935)	0	(6,935)	0	0	0	0	1,314	1,205
65536P AA 8	NOMURA ASSET ACC CORP 2006-AF1 1A1A.....		...	12/19/2013	Various.....	12/27/2013	Various.....		0	76	76	76	0	0	0	0	0	0	0	0	0	0
66977W AN 9	NOVA CHEM CORP 144A 5.250% 08/01/23.....		A.	07/16/2013	BARCLAYS.....	10/01/2013	BANK OF AMERICA.....		500,000	501,252	502,500	501,250	0	(167)	6,084	(6,251)	0	0	1,250	1,250	4,667	0
71656L AP 6	PETROLEOS MEXICANOS 144A EXCHGD.....		F.	03/14/2013	Various.....	08/29/2013	Tax Free Exchange.....		4,345,000	4,311,783	4,313,080	4,313,080	0	1,297	0	1,297	0	0	0	0	76,038	11,910
759950 FJ 2	RENAISSANCE HELT 2005-1 M2.....		...	12/19/2013	TLIC-TCM4-MULTI YEAR PROD REI	12/27/2013	Capital Distribution.....		0	2,580	2,580	2,580	0	0	0	0	0	0	0	0	0	0
761118 VY 1	RESIDENTIAL ACCREDIT 2006-Q02 A1.....		...	12/19/2013	TLIC-TCM4-MULTI YEAR PROD REI	12/20/2013	Redemption 25.2199.....		452	114	114	114	0	0	0	0	0	0	0	0	0	0
761118 VY 1	RESIDENTIAL ACCREDIT 2006-Q02 A1.....		...	12/19/2013	TLIC-TCM4-MULTI YEAR PROD REI	12/27/2013	Capital Distribution.....		0	387	387	387	0	0	0	0	0	0	0	0	0	0
761519 BC 0	REVLON CONS PRODS CORP 144A.....		...	10/30/2013	OPPENHEIMER.....	12/23/2013	Tax Free Exchange.....		500,000	493,750	493,852	493,852	0	102	0	102	0	0	0	0	0	6,309
78488B AA 0	SVO VOI MORTGAGE CORP 2012-AA A.....		...	09/25/2013	BANK OF AMERICA.....	12/01/2013	Paydown.....		25,722	25,618	25,722	25,722	0	104	0	104	0	0	0	0	86	41
82651Y AA 3	SIERRA REC FUND CO 2013-1A A 144A.....		...	03/12/2013	DEUTSCHE BANC ALEX BROWN	12/20/2013	Paydown.....		2,178,041	2,177,582	2,178,041	2,178,041	0	459	0	459	0	0	0	0	13,324	0
82651Y AB 1	SIERRA REC FUND CO 2013-1A B 144A.....		...	03/12/2013	DEUTSCHE BANC ALEX BROWN	12/20/2013	Paydown.....		792,015	792,013	792,015	792,015	0	2	0	2	0	0	0	0	7,283	0
82652B AB 0	SIERRA REC FUND CO 2013-2A B 144A.....		...	07/31/2013	LIICA RE II-TXA2-A ECON IA.....	12/20/2013	Paydown.....		1,167,985	1,167,846	1,167,985	1,167,985	0	140	0	140	0	0	0	0	8,171	758
82839R AA 3	SILVERLEAF FINANCE LLC SVLF_13 A 144A.....		...	10/22/2013	DEUTSCHE BANC ALEX BROWN	12/16/2013	Paydown.....		340,177	340,138	340,177	340,177	0	38	0	38	0	0	0	0	1,190	0
83404D AA 7	SOFTBANK CORP 144A 4.500% 04/15/20.....		F.	04/18/2013	DEUTSCHE BANC ALEX BROWN	10/07/2013	DEUTSCHE BANC ALEX BROWN		500,000	500,000	485,625	500,000	0	0	0	0	0	0	(14,375)	(14,375)	10,438	0
83613G AA 7	SOUNDVIEW HM EQ LN 2008-1 A1 144A.....		...	10/31/2013	DIRECT.....	11/25/2013	Paydown.....		4,242	4,226	4,242	4,242	0	17	0	17	0	0	0	0	6	1
86212U AA 4	STORE MASTER FUNDING 2013-1A A1 144A.....		...	03/20/2013	CREDIT SUISSE/FIRST BOSTON	12/20/2013	Paydown.....		23,008	23,003	23,008	23,008	0	5	0	5	0	0	0	0	384	0
86212U AB 2	STORE MASTER FUNDING 2013-1A A2 144A.....		...	03/20/2013	CREDIT SUISSE/FIRST BOSTON	12/20/2013	Paydown.....		92,032	92,001	92,032	92,032	0	31	0	31	0	0	0	0	1,716	0
87927V AQ 1	TELECOM ITALIA CAPITAL.....		F.	04/16/2013	TLIC-TCM1-FIXED ANNUITIES.	09/06/2013	MORGAN STANLEY & CO. INC.		4,000,000	4,260,000	4,210,000	4,218,462	0	(41,539)	0	(41,539)	0	0	(8,462)	(8,462)	93,333	8,750
88033G BZ 2	TENET HEALTHCARE CORP 144A.....		...	08/26/2013	BANK OF AMERICA.....	12/16/2013	Tax Free Exchange.....		1,050,000	955,500	958,367	958,367	0	2,867	0	2,867	0	0	0	0	0	11,357
97381W AF 1	WINDSTREAM CORP EXCHGD.....		...	01/23/2013	GOLDMAN SACHS & CO.....	08/26/2013	TENDER OFFER.....		500,000	514,375	513,915	509,075	0	(5,300)	0	(5,300)	0	0	4,840	4,840	33,153	12,931

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
98978V AA 1	ZOETIS INC 144A EXCHGD.....		...	01/16/2013	BARCLAYS.....	10/25/2013	Tax Free Exchange.....	6,190,000	6,183,191	6,183,434	6,183,434	0	243	0	243	0	0	0	0	102,264	0
38999999.	Total - Bonds - Industrial and Miscellaneous.....							37,711,893	38,069,266	37,485,580	37,995,584	(280)	(71,327)	8,325	(79,932)	0	0	(510,005)	(510,005)	698,374	65,077
83999998.	Total - Bonds.....							105,731,305	111,908,765	109,302,842	111,832,652	(280)	(73,758)	8,325	(82,363)	0	0	...(2,529,813)	...(2,529,813)	..1,047,792	...138,400
99999999.	Total - Bonds, Preferred and Common Stocks.....								111,908,765	109,302,842	111,832,652	(280)	(73,758)	8,325	(82,363)	0	0	...(2,529,813)	...(2,529,813)	..1,047,792	...138,400

WESTERN RESERVE LIFE ASSURANCE CO. OF OHIO

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1 CUSIP Identifi- cation	2 Description Name of Subsidiary, Controlled or Affiliated Company	3 Foreign	4 NAIC Company Code or Alien Insurer Identification Number	5 NAIC Valuation Method (See SVO Purposes and Procedures Manual)	6 Do Insurer's Assets Include Intangible Assets Connected with Holding of Such Company's Stock?	7 Total Amount of Such Intangible Assets	8 Book/Adjusted Carrying Value	Stock of Such Company Owned by Insurer on Statement Date	
								9	10
								Number of Shares	% of Outstanding
Common Stocks - Other Affiliates									
46069@ 10 9	INTERSECURITIES INS AGENCY INC.....		NA.....	2ciB3.....	..NO.....	NA.....	0	100.000	100.0
89346@ 10 4	TRANSAMERICA ASSET MANAGEMENT INC.....		NA.....	2ciB3.....	..NO.....	NA.....	35,347,837	77,000.000	77.0
89360@ 10 5	TRANSAMERICA FUND SERVICES INC.....		NA.....	2ciB3.....	..NO.....	NA.....	0	22,065.000	44.1
98146# 10 5	WORLD FIN GRP INSURANCE AGENCY INC.....		NA.....	2ciB3.....	..NO.....	NA.....	0	8,025.000	100.0
1799999.	Total - Common Stocks - Other Affiliates.....					0	35,347,837	XXX.....	XXX.....
1899999.	Total - Common Stocks.....					0	35,347,837	XXX.....	XXX.....
1999999.	Total - Preferred and Common Stock.....					0	35,347,837	XXX.....	XXX.....

1. Amount of insurer's capital and surplus from the prior period's statutory statement reduced by any admitted EDP, goodwill and net deferred tax assets included therein: \$.....288,307,221.
2. Total amount of intangible assets nonadmitted \$.....0.

SCHEDULE D - PART 6 - SECTION 2

1	2	3	4	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5	6
CUSIP Identification	Name of Lower-Tier Company	Name of Company Listed in Section 1 Which Controls Lower-Tier Company	Total Amount of Intangible Assets Included in Amount Shown in Column 7, Section 1	Number of Shares	% of Outstanding
Common Stocks					
000000 00 0	WFG Insurance Agency of Puerto Rico, Inc.....	World Financial Group Insurance Agency, Inc.....	0	100.000	100.0
000000 00 0	World Financial Group Insurance Agency of Hawaii, Inc.....	World Financial Group Insurance Agency, Inc.....	0	100.000	100.0
000000 00 0	World Financial Group Insurance Agency of Massachusetts, Inc.....	World Financial Group Insurance Agency, Inc.....	0	100.000	100.0
000000 00 0	World Financial Group Insurance Agency of Wyoming, Inc.....	World Financial Group Insurance Agency, Inc.....	0	100.000	100.0
0299999.	Total - Common Stock.....		0	XXX.....	XXX.....
0399999.	Total - Preferred and Common Stock.....		0	XXX.....	XXX.....

SCHEDULE DA - PART 1

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

1	2	Codes		5	6	7	8	Change in Book/Adjusted Carrying Value				13	14	Interest						21	
		3	4					9	10	11	12			15	16	17	18	19	20		
CUSIP Identification	Description	Code	F o r e i g n	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Par Value	Actual Cost	Amount Due and Accrued December 31 of Current Year on Bond Not in Default	Non- Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest	
Exempt Money Market Mutual Funds																					
94975H 29 6	WELLS FARGO ADVANTAGE TR PL MM STATE DEP	SD....		12/02/2013.	DIRECT.....	XXX.....	3,375	0	0	0	0	3,375	3,375	0	0	0	0.000	0.000	MON..	0	0
8899999. Total - Exempt Money Market Mutual Funds.....							3,375	0	0	0	0	XXX.....	3,375	0	0	XXX.....	XXX.....	XXX.....	0	0	
Class One Money Market Mutual Funds																					
23337T 20 1	DWS MONEY MARKET SERIES INST.....	.....		12/31/2013.	Various.....	XXX.....	15,090,468	0	0	0	0	15,090,468	15,090,468	0	0	0	0.142	0.142	MON..	512	0
31607A 20 8	FIDELITY PRIME MON MAR-I INSTITUTIONAL C.....	.....		12/31/2013.	Various.....	XXX.....	5,776,005	0	0	0	0	5,776,004	5,776,005	0	0	0	0.114	0.114	MON..	153	0
000000 00 0	FFI SELECT INSTITUTIONAL FUND.....	.....		12/31/2013.	DIRECT.....	XXX.....	20,527	0	0	0	0	20,527	20,527	0	0	0	0.207	0.207	MON..	1	0
4812A0 36 7	JPMORGAN PRIME MONEY MRKT FUND.....	.....		12/31/2013.	Various.....	XXX.....	14,582	0	0	0	0	14,582	14,582	0	0	0	0.111	0.111	MON..	4	0
60934N 20 3	FEDERATED PRIME OBLIGATIONS FD.....	.....		12/31/2013.	DIRECT.....	XXX.....	65,521	0	0	0	0	65,521	65,521	0	0	0	0.059	0.059	MON..	35	0
61747C 71 5	MORGAN STANLEY PRIME MONEY MAR MUTUAL FU	.....		12/31/2013.	DIRECT.....	XXX.....	84,348	0	0	0	0	84,348	84,348	0	0	0	0.139	0.139	MON..	64	0
94984B 79 3	WELLS FARGO ADV HER MMKT.....	.....		12/31/2013.	DIRECT.....	XXX.....	24,142,280	0	0	0	0	24,142,280	24,142,280	0	0	0	0.164	0.164	MON..	374	0
8999999. Total - Class One Money Market Mutual Funds.....							45,193,731	0	0	0	0	XXX.....	45,193,731	0	0	XXX.....	XXX.....	XXX.....	1,143	0	
9199999. Total - Short-Term Investments.....							45,197,106	0	0	0	0	XXX.....	45,197,106	0	0	XXX.....	XXX.....	XXX.....	1,143	0	

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule /Exhibit Identifier	Type(s) of Risk (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Swaps - Hedging Other - Total Return																						
55424, SWAP OTC__EQUITY_VARIANCE_SWA P__VAN	VA - SP 500.....	Exhibit 5	EQUITY/ INDEX	BNP Paribas..... R0MUWSFPU8MPRO8K5P83	03/18/2013	12/19/2014	1	250,000	0.00 / 0.00.....	-	-	-	(1,230,845)	.....	.....(1,230,845)	(1,230,845)	-	-	0	1,229	.....	105
55651, SWAP OTC__EQUITY_VARIANCE_SWA P__VAN	VA - SP 500.....	Exhibit 5	EQUITY/ INDEX	BNP Paribas..... R0MUWSFPU8MPRO8K5P83	03/21/2013	06/20/2014	1	30,000	0.00 / 0.00.....	-	-	-	(170,934)	.....	.....(170,934)	(170,934)	-	-	0	103	.....	105
56473, SWAP OTC__EQUITY_VARIANCE_SWA P__VAN	VA - SP 500.....	Exhibit 5	EQUITY/ INDEX	HSBC Bank..... 1IE8VN30JCEQV1H4R804.....	04/02/2013	12/19/2014	1	75,000	0.00 / 0.00.....	-	-	-	(371,795)	.....	.....(371,795)	(371,795)	-	-	0	369	.....	105
57568, SWAP OTC__EQUITY_VARIANCE_SWA P__VAN	VA - SP 500.....	Exhibit 5	EQUITY/ INDEX	Citibank NA..... E57ODZWZ7FF32TWEFA76..	04/19/2013	06/20/2014	1	100,000	0.00 / 0.00.....	-	-	-	(637,458)	.....	.....(637,458)	(637,458)	-	-	0	342	.....	105
65900, SWAP OTC__EQUITY_VARIANCE_SWA P__VAN	VA - SP 500.....	Exhibit 5	EQUITY/ INDEX	Deutsche Bank AG 7LTFWZYICNSX8D621K86.....	09/13/2013	09/19/2014	1	185,000	0.00 / 0.00.....	-	-	-	(755,573)	.....	.....(755,573)	(755,573)	-	-	0	784	.....	105
65901, SWAP OTC__EQUITY_VARIANCE_SWA P__VAN	VA - SP 500.....	Exhibit 5	EQUITY/ INDEX	HSBC Bank..... 1IE8VN30JCEQV1H4R804.....	09/13/2013	03/21/2014	1	50,000	0.00 / 0.00.....	-	-	-	(241,625)	.....	.....(241,625)	(241,625)	-	-	0	117	.....	105
71058, SWAP OTC__EQUITY_SWAP__PRICE_R ETURN	VA - SP 500.....	Exhibit 5	EQUITY/ INDEX	Barclays PLC..... G5GSEF7VJP5I7OUK5573.....	11/25/2013	11/13/2014	1	12,316,228	0.60 / 1811.42	-	-	4,577	(361,384)	.....	.....(361,384)	(361,384)	-	-	0	57,389	.....	104
71139, SWAP OTC__EQUITY_SWAP__PRICE_R ETURN	VA - SP 500.....	Exhibit 5	EQUITY/ INDEX	Barclays PLC..... G5GSEF7VJP5I7OUK5573.....	11/25/2013	11/13/2014	1	14,751,249	1.26 / 0.00.....	-	-	9,883	(330,582)	.....	.....(330,582)	(330,582)	-	-	0	68,736	.....	104
73279, SWAP OTC__EQUITY_SWAP__PRICE_R ETURN	VA - SP 500.....	Exhibit 5	EQUITY/ INDEX	Citibank NA..... E57ODZWZ7FF32TWEFA76..	12/31/2013	02/12/2014	1	2,052,705	1866.10 / 0.94	-	-	-	(205)	.....	.....(205)	(205)	-	-	0	3,523	.....	104
0949999. Total-Swaps-Hedging Other-Total Return.....										0	0	14,460	(4,100,401)	XXX	(4,100,401)	(4,100,401)	0	0	0	132,591	...XXX...	XXX....
0969999. Total-Swaps-Hedging Other.....										0	0	14,460	(4,100,401)	XXX	(4,100,401)	(4,100,401)	0	0	0	132,591	...XXX...	XXX....
1189999. Total-Swaps-Total Return.....										0	0	14,460	(4,100,401)	XXX	(4,100,401)	(4,100,401)	0	0	0	132,591	...XXX...	XXX....
1209999. Total-Swaps.....										0	0	14,460	(4,100,401)	XXX	(4,100,401)	(4,100,401)	0	0	0	132,591	...XXX...	XXX....
1409999. Total-Hedging Other.....										0	0	14,460	(4,100,401)	XXX	(4,100,401)	(4,100,401)	0	0	0	132,591	...XXX...	XXX....
1449999. TOTAL.....										0	0	14,460	(4,100,401)	XXX	(4,100,401)	(4,100,401)	0	0	0	132,591	...XXX...	XXX....

E18

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
104	104: Hedges Equity Risk on Minimum Rate Guarantee Liabilities
105	105: Hedges Interest Rate Risk on Minimum Rate Guarantee Liabilities

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule /Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
Swaps - Hedging Other - Total Return																								
43932, SWAP OTC__EQUITY_VARIANCE_SWAP__VAN	VA - SP 500.....	Exhibit 5	EQUITY/IN DEX	Natixis Financial Products LLC WGYX5OQ1IY3N5AOSQ066..	09/20/2012	09/20/2013	09/20/2013	Maturity....	1	355,000	0.00 / 0.00....	-	-	(3,187,941)	- .....	- .....	.....	....1,605,734	-	-	(3,187,941)	0	0	105
45848, SWAP OTC__EQUITY_VARIANCE_SWAP__VAN	VA - SP 500.....	Exhibit 5	EQUITY/IN DEX	Barclays PLC..... G5GSEF7VJP5I7OUK5573.....	10/02/2012	04/19/2013	04/19/2013	Maturity....	1	24,000	0.00 / 0.00....	-	-	(178,933)	- .....	- .....	.....	....116,592	-	-	(178,933)	0	0	105
48378, SWAP OTC__EQUITY_VARIANCE_SWAP__VAN	VA - SP 500.....	Exhibit 5	EQUITY/IN DEX	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09.	11/13/2012	03/15/2013	03/15/2013	Maturity....	1	32,000	0.00 / 0.00....	(2,383)	-	(221,988)	- .....	- .....	.....	....118,838	-	-	(221,988)	0	0	105
0949999. Total-Swaps-Hedging Other-Total Return.....												(2,383)	0	(3,588,862)	0	0	XXX	1,841,165	0	0	(3,588,862)	0	0	XXX.....
0969999. Total-Swaps-Hedging Other.....												(2,383)	0	(3,588,862)	0	0	XXX	1,841,165	0	0	(3,588,862)	0	0	XXX.....
1189999. Total-Swaps-Total Return.....												(2,383)	0	(3,588,862)	0	0	XXX	1,841,165	0	0	(3,588,862)	0	0	XXX.....
1209999. Total-Swaps.....												(2,383)	0	(3,588,862)	0	0	XXX	1,841,165	0	0	(3,588,862)	0	0	XXX.....
1409999. Total-Hedging Other.....												(2,383)	0	(3,588,862)	0	0	XXX	1,841,165	0	0	(3,588,862)	0	0	XXX.....
1449999. TOTAL.....												(2,383)	0	(3,588,862)	0	0	XXX	1,841,165	0	0	(3,588,862)	0	0	XXX.....

E19

(b)	Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
	105	105: Hedges Interest Rate Risk on Minimum Rate Guarantee Liabilities

SCHEDULE DB - PART B - SECTION 1
Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			All Other	19	20	21	22
														15	16	17	18				
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
Long Futures																					
Hedging Other																					
HIF4.....	140	7,000	HIF4, HKG, 1/29/2014.....	Equity Index Hedge.....	Exhibit 5.	Equity/In dex	.01/29/2014...	HKG.....	.12/20/2013...	23,274.0093	23,333.0000	0	-	0	-	-	412,935	412,935	1,331,571	101	50
SPH4.....	306	76,500	SPH4, CME, 3/20/2014.....	Equity Index Hedge.....	Exhibit 5.	Equity/In dex	.03/20/2014...	CME.....	.12/16/2013...	1,758.2567	1,841.1000	0	-	0	-	-	6,337,512	6,337,513	6,273,000	100	250
VGH4.....	967	9,670	VGH4, EUX, 3/21/2014.....	Equity Index Hedge.....	Exhibit 5.	Equity/In dex	.03/21/2014...	EUX.....	.12/16/2013...	2,899.7194	3,108.0000	0	-	0	-	-	2,014,073	2,014,074	3,097,778	101	10
12829999. Total-Long Futures-Hedging Other.....												0	0	0	0	0	8,764,521	8,764,522	10,702,349	XXX	XXX
1329999. Total-Long Futures.....												0	0	0	0	0	8,764,521	8,764,522	10,702,349	XXX	XXX
Short Futures																					
Hedging Other																					
SPH4.....	135	33,750	SPH4, CME, 3/20/2014.....	VAGB Hedge.....	Exhibit 5.	Equity/In dex	.03/20/2014...	CME.....	.12/17/2013...	1,775.3444	1,841.1000	0	-	0	-	-	(2,219,252)	(2,219,250)	2,767,500	100	250
13429999. Total-Short Futures-Hedging Other.....												0	0	0	0	0	(2,219,252)	(2,219,250)	2,767,500	XXX	XXX
1389999. Total-Short Futures.....												0	0	0	0	0	(2,219,252)	(2,219,250)	2,767,500	XXX	XXX
1409999. Total-Hedging Other.....												0	0	0	0	0	6,545,269	6,545,272	13,469,849	XXX	XXX
1449999. TOTAL.....												0	0	0	0	0	6,545,269	6,545,272	13,469,849	XXX	XXX

E20

(b)	Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
	100	100: Hedges Equity Risk in UL or VA Liabilities with Futures
	101	101: Hedges Equity Risk in UL Liabilities with Futures

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Brokers			
	0	0	0
Total Net Cash Deposits.....	0	0	0

NONE

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjusted Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
Long Futures																			
Hedging Other																			
HIF3.....	62	3,100	HIF3, HKG, 1/30/2013.....	Equity Index Hedge.....	Exhibit 5.....	Equity/Index....	01/30/2013.	HKG.....	01/23/2013.	23,532.9813	01/23/2013.	23,659.3548	Sale	391,758	391,758	-	-	101	50
HIG3.....	64	3,200	HIG3, HKG, 2/27/2013.....	Equity Index Hedge.....	Exhibit 5.....	Equity/Index....	02/27/2013.	HKG.....	02/21/2013.	23,071.5511	02/21/2013.	22,981.4159	Sale	(288,433)	(288,433)	-	-	101	50
HIH3.....	62	3,100	HIH3, HKG, 3/27/2013.....	Equity Index Hedge.....	Exhibit 5.....	Equity/Index....	03/27/2013.	HKG.....	03/20/2013.	22,226.5560	03/20/2013.	22,124.0645	Sale	(317,724)	(317,724)	-	-	101	50
HIJ3.....	65	3,250	HIJ3, HKG, 4/29/2013.....	Equity Index Hedge.....	Exhibit 5.....	Equity/Index....	04/29/2013.	HKG.....	04/24/2013.	21,903.6521	04/24/2013.	21,882.7231	Sale	(68,019)	(68,019)	-	-	101	50
HIK3.....	60	3,000	HIK3, HKG, 5/30/2013.....	Equity Index Hedge.....	Exhibit 5.....	Equity/Index....	05/30/2013.	HKG.....	05/29/2013.	22,729.9867	05/29/2013.	22,872.8333	Sale	428,540	428,540	-	-	101	50
HIM3.....	57	2,850	HIM3, HKG, 6/27/2013.....	Equity Index Hedge.....	Exhibit 5.....	Equity/Index....	06/27/2013.	HKG.....	06/25/2013.	19,987.5347	06/25/2013.	19,613.0000	Sale	(1,067,424)	(1,067,424)	-	-	101	50
SPH3.....	451	112,750	SPH3, CME, 3/14/2013.....	Equity Index Hedge.....	Exhibit 5.....	Equity/Index....	03/14/2013.	CME.....	03/07/2013.	1,434.9357	03/07/2013.	1,529.2523	Sale	10,634.197	10,634.200	-	-	100	250
SPM3.....	516	129,000	SPM3, CME, 6/20/2013.....	Equity Index Hedge.....	Exhibit 5.....	Equity/Index....	06/20/2013.	CME.....	06/13/2013.	1,550.7142	06/13/2013.	1,613.5444	Sale	8,105,096	8,105,087	-	-	100	250
SPU3.....	535	133,750	SPU3, CME, 9/19/2013.....	Equity Index Hedge.....	Exhibit 5.....	Equity/Index....	09/19/2013.	CME.....	09/13/2013.	1,634.3087	09/13/2013.	1,672.9748	Sale	5,171,591	5,171,591	-	-	100	250
VGH3.....	598	5,980	VGH3, EUX, 3/15/2013.....	Equity Index Hedge.....	Exhibit 5.....	Equity/Index....	03/15/2013.	EUX.....	03/07/2013.	2,598.3638	03/07/2013.	2,693.4415	Sale	568,565	568,564	-	-	101	10
VGM3.....	624	6,240	VGM3, EUX, 6/21/2013.....	Equity Index Hedge.....	Exhibit 5.....	Equity/Index....	06/21/2013.	EUX.....	06/10/2013.	2,619.2694	06/10/2013.	2,694.7837	Sale	471,209	471,209	-	-	101	10
HIN3.....	67	3,350	HIN3, HKG, 7/30/2013.....	Equity Index Hedge.....	Exhibit 5.....	Equity/Index....	07/30/2013.	HKG.....	07/23/2013.	21,244.6045	07/23/2013.	21,484.6418	Sale	804,125	804,125	-	-	101	50
VGU3.....	1,159	11,590	VGU3, EUX, 9/20/2013.....	Equity Index Hedge.....	Exhibit 5.....	Equity/Index....	09/20/2013.	EUX.....	09/13/2013.	2,706.4816	09/13/2013.	2,847.9198	Sale	1,639,269	1,639,269	-	-	101	10
HIQ3.....	69	3,450	HIQ3, HKG, 8/29/2013.....	Equity Index Hedge.....	Exhibit 5.....	Equity/Index....	08/29/2013.	HKG.....	08/22/2013.	21,626.3061	08/22/2013.	21,643.5072	Sale	59,344	59,344	-	-	101	50
HIU3.....	158	7,900	HIU3, HKG, 9/27/2013.....	Equity Index Hedge.....	Exhibit 5.....	Equity/Index....	09/27/2013.	HKG.....	09/25/2013.	23,011.3670	09/25/2013.	23,173.3852	Sale	1,279,944	1,279,944	-	-	101	50
SPZ3.....	640	160,000	SPZ3, CME, 12/19/2013.....	Equity Index Hedge.....	Exhibit 5.....	Equity/Index....	12/19/2013.	CME.....	12/17/2013.	1,708.8103	12/17/2013.	1,760.0883	Sale	8,204,480	8,204,475	-	-	100	250
VGZ3.....	1,911	19,110	VGZ3, EUX, 12/20/2013.....	Equity Index Hedge.....	Exhibit 5.....	Equity/Index....	12/20/2013.	EUX.....	12/16/2013.	2,876.4518	12/16/2013.	2,983.6149	Sale	2,047,887	2,047,887	-	-	101	10
HIV3.....	161	8,050	HIV3, HKG, 10/30/2013.....	Equity Index Hedge.....	Exhibit 5.....	Equity/Index....	10/30/2013.	HKG.....	10/25/2013.	22,880.1011	10/25/2013.	22,838.6460	Sale	(333,714)	(333,714)	-	-	101	50
SPH4.....	80	20,000	SPH4, CME, 3/20/2014.....	Equity Index Hedge.....	Exhibit 5.....	Equity/Index....	03/20/2014.	CME.....	12/31/2013.	1,818.3263	12/31/2013.	1,818.5118	Sale	3,710	3,710	-	-	100	250
VGH4.....	181	1,810	VGH4, EUX, 3/21/2014.....	Equity Index Hedge.....	Exhibit 5.....	Equity/Index....	03/21/2014.	EUX.....	12/27/2013.	3,094.3681	12/27/2013.	3,035.3923	Sale	(106,746)	(106,746)	-	-	101	10
HIF4.....	12	600	HIF4, HKG, 1/29/2014.....	Equity Index Hedge.....	Exhibit 5.....	Equity/Index....	01/29/2014.	HKG.....	12/30/2013.	23,131.4234	12/30/2013.	23,124.6667	Sale	(4,054)	(4,054)	-	-	101	50
HIX3.....	163	8,150	HIX3, HKG, 11/28/2013.....	Equity Index Hedge.....	Exhibit 5.....	Equity/Index....	11/28/2013.	HKG.....	11/28/2013.	23,441.2020	11/28/2013.	23,536.1779	Expiration	774,054	774,053	-	-	101	50
HIZ3.....	177	8,850	HIZ3, HKG, 12/30/2013.....	Equity Index Hedge.....	Exhibit 5.....	Equity/Index....	12/30/2013.	HKG.....	12/20/2013.	23,076.1252	12/20/2013.	22,994.5259	Sale	(722,154)	(722,154)	-	-	101	50
1289999. Total-Long Futures-Hedging Other.....														37,675,500	37,675,488	0	0	XXX	XXX
1329999. Total-Long Futures.....														37,675,500	37,675,488	0	0	XXX	XXX
Short Futures																			
Hedging Other																			
SPH3.....	350	87,500	SPH3, CME, 3/14/2013.....	VAGB Hedge.....	Exhibit 5.....	Equity/Index....	03/14/2013.	CME.....	03/07/2013.	1,428.4909	03/07/2013.	1,530.5482	Sale	(8,930,014)	(8,930,014)	-	-	100	250
SPM3.....	9	2,250	SPM3, CME, 6/20/2013.....	VAGB Hedge.....	Exhibit 5.....	Equity/Index....	06/20/2013.	CME.....	06/11/2013.	1,642.1000	06/11/2013.	1,626.7000	Sale	34,650	34,650	-	-	100	250
SPM3.....	390	97,500	SPM3, CME, 6/20/2013.....	VAGB Hedge.....	Exhibit 5.....	Equity/Index....	06/20/2013.	CME.....	06/12/2013.	1,544.1446	06/12/2013.	1,620.4264	Sale	(7,437,476)	(7,437,468)	-	-	100	250
SPU3.....	370	92,500	SPU3, CME, 9/19/2013.....	VAGB Hedge.....	Exhibit 5.....	Equity/Index....	09/19/2013.	CME.....	09/18/2013.	1,625.1253	09/18/2013.	1,683.4858	Sale	(5,398,346)	(5,398,346)	-	-	100	250
SPZ3.....	265	66,250	SPZ3, CME, 12/19/2013.....	VAGB Hedge.....	Exhibit 5.....	Equity/Index....	12/19/2013.	CME.....	12/17/2013.	1,700.1659	12/17/2013.	1,784.2993	Sale	(5,573,838)	(5,573,834)	-	-	100	250
SPH4.....	20	5,000	SPH4, CME, 3/20/2014.....	VAGB Hedge.....	Exhibit 5.....	Equity/Index....	03/20/2014.	CME.....	12/23/2013.	1,813.7500	12/23/2013.	1,814.0283	Sale	(1,391)	(1,392)	-	-	100	250
1349999. Total-Short Futures-Hedging Other.....														(27,306,415)	(27,306,404)	0	0	XXX	XXX
1389999. Total-Short Futures.....														(27,306,415)	(27,306,404)	0	0	XXX	XXX
1409999. Total-Hedging Other.....														10,369,085	10,369,084	0	0	XXX	XXX
1449999. TOTAL.....														10,369,085	10,369,084	0	0	XXX	XXX

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjusted Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
(b)																Financial or Economic Impact of the Hedge at the End of the Reporting Period			
																100: Hedges Equity Risk in UL or VA Liabilities with Futures			
																101: Hedges Equity Risk in UL Liabilities with Futures			

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1 Description of Exchange, Counterparty or Central Clearinghouse	2 Master Agreement (Y or N)	3 Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	Book Adjusted Carrying Value			Fair Value			11 Potential Exposure	12 Off-Balance Sheet Exposure
				5 Contracts With Book Adjusted Carrying Value > 0	6 Contracts With Book Adjusted Carrying Value < 0	7 Exposure Net of Collateral	8 Contracts With Fair Value > 0	9 Contracts With Fair Value < 0	10 Exposure Net of Collateral		
Exchange Traded Derivatives											
0199999. Aggregate Sum of Exchange Traded.....	XXX.....	XXX.....	XXX.....	0	0	0	0	0	0	13,469,849	13,469,849
NAIC 1 Designation											
Barclays PLC.....	G5GSEF7VJP5I7OUK5573.....	..Y.....	..Y.....	0	0	0	0	0	0	0	0
Goldman Sachs International.....	W22LROWP2IHZNB6K528.....	..Y.....	..Y.....	0	0	(361,589)	0	0	(361,589)	0	60,912
JP Morgan Chase Bank.....	7H6GLXDRUGQFU57RNE97.....	..Y.....	..Y.....	0	0	0	0	0	0	0	0
Morgan Stanley & Co International PLC.....	4PQUHN3JPFGFNF3BB653.....	..Y.....	..Y.....	0	0	(1,868,303)	0	0	(1,868,303)	0	1,572
Societe Generale S.A.....	O2RNE8IBXP4R0TD8PU41....	..Y.....	..Y.....	0	0	(1,114,936)	0	0	(1,114,936)	0	69,324
UBS AG.....	BFM8T61CT2L1QCEMIK50....	..Y.....	..Y.....	0	0	(755,573)	0	0	(755,573)	0	784
0299999. Total NAIC 1 Designation.....			0	0	(4,100,401)	0	0	0	(4,100,401)	0	132,591
0999999. Totals.....			0	0	(4,100,401)	0	0	0	(4,100,401)	13,602,440	13,469,849

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open December 31 of Current Year

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Collateral Pledged by Reporting Entity								
Morgan Stanley & Co International PLC.....	4PQUHN3JPFGFNF3BB653...	Corporate.....	018490 AP 7 ALLERGAN INC/UNITED STATES.....	1,264,179	1,300,000	1,297,722	.03/15/2018...	IV.....
Societe Generale S.A.....	O2RNE8IBXP4R0TD8PU41....	Corporate.....	018490 AP 7 ALLERGAN INC/UNITED STATES.....	680,712	700,000	698,774	.03/15/2018...	IV.....
Citibank NA.....	E57ODZWZ7FF32TWEFA76..	Treasury.....	912828 KD 1 US TREASURY	4,453,363	4,250,000	4,204,394	.02/15/2019...	I.....
Citibank NA.....	E57ODZWZ7FF32TWEFA76..	Treasury.....	912828 VB 3 US TREASURY	1,194,130	1,325,000	1,284,049	.05/15/2023...	I.....
Citibank NA.....	E57ODZWZ7FF32TWEFA76..	Treasury.....	3138A4 A2 1 FNMA	3,357,898	3,259,842	3,244,644	.01/01/2041...	I.....
Citibank NA.....	E57ODZWZ7FF32TWEFA76..	Treasury.....	3138WM XL 0 FNMA	986,432	1,037,967	1,071,098	.04/01/2043...	I.....
Citibank NA.....	E57ODZWZ7FF32TWEFA76..	Treasury.....	31417M NG 4 FNMA	31,284	29,528	29,706	.09/01/2039...	I.....
Citibank NA.....	E57ODZWZ7FF32TWEFA76..	Treasury.....	912810 EQ 7 US TREASURY	1,284,450	1,000,000	1,117,900	.08/15/2023...	I.....
Citibank NA.....	E57ODZWZ7FF32TWEFA76..	Treasury.....	912828 EE 6 US TREASURY	1,596,120	1,500,000	1,497,074	.08/15/2015...	I.....
Citibank NA.....	E57ODZWZ7FF32TWEFA76..	Treasury.....	31402R RN 1 FNMA	567,803	523,070	528,276	.10/01/2035...	I.....
Citibank NA.....	E57ODZWZ7FF32TWEFA76..	Treasury.....	912828 QN 3 US TREASURY	3,648,260	3,500,000	3,720,146	.05/15/2021...	I.....
0199999. Totals.....				19,064,631	18,425,408	18,693,782	XXX.....	XXX.....

SCHEDULE DL - PART 1

SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

1			2	3	4	5	6	7
CUSIP Identification			Description	Code	NAIC Designation /Market Indicator	Fair Value	Book/Adjusted Carrying Value	Maturity Dates
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities								
02005A	BC	1	ALLY MASTER OWNER TRUST.....		1FE.....	4,702,773	4,702,999	01/15/2016....
03064U	AB	6	AMERICREDIT AUTO REC TR 2012-1.....		1FE.....	26,798	26,799	10/08/2015....
03065C	AA	7	AMERICREDIT AUTO REC TR 2013-4.....		1FE.....	844,479	844,479	08/08/2014....
05377R	AH	7	AVIS BUDGET GROUP INC.....		1FE.....	350,926	350,892	04/20/2015....
14313J	AB	7	CARMAX AUTO OWNER TRUST 2012-2.....		1FE.....	157,744	157,760	05/15/2015....
254683	AP	0	DISCOVER CARD EXEC NOTE TRUST.....		1FE.....	890,329	890,284	08/15/2016....
34528Q	BK	9	FORD CREDIT FLOORPLAN MSTR TR.....		1FE.....	1,975,178	1,975,253	01/15/2016....
34528Q	BM	5	FORD CREDIT FLOORPLAN MSTR TR.....		1FE.....	1,050,441	1,050,476	01/15/2016....
34529T	AC	1	FORD CR AUTO LEASE TR 2011-B.....		1FE.....	59,186	59,201	10/15/2014....
404225	AM	6	HLSS SERVICER ADV REC 2013-T1.....		1FE.....	3,150,000	3,151,617	01/15/2044....
41283K	AD	9	HARLEY DAVIDSON MTRCYCL 2010-1.....		1FE.....	129,281	129,303	09/15/2015....
43813X	AB	0	HONDA AUTO REC OWNER TR 2013-3.....		1FE.....	140,010	140,022	12/15/2014....
46629R	AB	0	JPMORGAN CHASE COMM 2006-FL2A.....		1FM.....	255,822	257,782	11/15/2018....
55264T	CN	9	BANK OF AMERICA CR CARD TR.....		1FE.....	287,180	287,339	08/15/2016....
587728	AC	0	MERCEDES-BENZ AUTO RECEIVABLES.....		1FE.....	244,700	244,699	03/16/2015....
65475N	AD	0	NISSAN AUTO LEASE TR 2011-B.....		1FE.....	398,878	398,869	02/15/2015....
80282V	AB	8	SANTANDER DR AUTO REC 2012-2.....		1FE.....	5,739	5,739	05/15/2015....
3499999. Industrial & Miscellaneous - Commercial Mortgage-Backed Securities.....						14,669,464	14,673,512	...XXX.....
3899999. Total - Industrial & Miscellaneous (Unaffiliated).....						14,669,464	14,673,512	...XXX.....
6399999. Total - Commercial Mortgage-Backed Securities.....						14,669,464	14,673,512	...XXX.....
6599999. Subtotal - Bonds.....						14,669,464	14,673,512	...XXX.....
Short-Term Invested Assets (Schedule DA Type)								
000000	00	0	JPMORGAN PRIME MONEY MRKT FUND.....			74,129	74,129	01/01/2014....
000000	00	0	MORGAN STANLEY PRIME MONEY MAR.....			1,011,104	1,011,104	01/01/2014....
000000	00	0	WELLS FARGO ADV HER MMKT.....			3,583,313	3,583,313	01/01/2014....
06740B	AE	7	BARCLAYS PLC.....			1,750,000	1,750,000	02/03/2014....
12476F	BA	3	CAFCO LLC.....			1,999,466	1,999,466	02/10/2014....
12625H	AA	0	CNH EQUIPMENT TRUST CNH_13-B.....			901,195	901,041	06/15/2014....
15963U	FH	4	CHARIOT FUNDING.....			1,997,866	1,997,866	06/17/2014....
17178C	BC	6	CIESCO LLC.....			3,748,993	3,748,993	02/12/2014....
19422D	CH	2	JPMORGAN CHASE & CO.....			1,998,832	1,998,832	03/17/2014....
23384E	C5	4	DAIMLER AG.....			999,457	999,457	03/05/2014....
3686M1	BB	1	GEMINI SECURITIZATION CORP.....			1,999,544	1,999,544	02/11/2014....
48802W	UC	0	KELLS FUNDING.....			999,960	999,960	01/07/2014....
48803A	DQ	5	KELLS FUNDING.....			2,000,044	2,000,044	02/03/2014....
60688G	BR	7	MIZUHO FINANCIAL GROUP INC.....			2,999,083	2,999,083	02/25/2014....
85324U	BJ	1	STANDARD CHARTERED PLC.....			1,999,279	1,999,279	02/18/2014....
92857M	CL	4	VODAFONE AIRTOUCH PLC.....			2,997,398	2,997,398	03/20/2014....
8999999. Total - Short-Term Invested Assets (Schedule DA Type).....						31,059,664	31,059,510	...XXX.....
Cash Equivalents (Schedle E Part 2 Type)								
000000	00	0	BANK OF AMERICA CORP.....			2,000,000	2,000,000	05/28/2014....
000000	00	0	BARCLAYS PLC.....			4,000,000	4,000,000	01/21/2014....
000000	00	0	CHESHAM FINANCE LTD.....			2,999,983	2,999,983	01/02/2014....
000000	00	0	CITIBANK MONEY MARKET.....			726,600	726,600	01/01/2014....
000000	00	0	CREDIT SUISSE GROUP AG.....			2,500,000	2,500,000	02/04/2014....
000000	00	0	DUKE ENERGY CORP.....			999,752	999,752	02/03/2014....
000000	00	0	EBURY FINANCE LLC.....			2,999,983	2,999,983	01/02/2014....
000000	00	0	GEMINI SECURITIZATION CORP.....			1,499,799	1,499,799	01/24/2014....
000000	00	0	GOLDMAN SACHS GROUP INC.....			3,000,000	3,000,000	03/17/2014....
000000	00	0	GOTHAM FUNDING CORP.....			1,999,983	1,999,983	01/03/2014....
000000	00	0	GOTHAM FUNDING CORP.....			1,556,965	1,556,965	01/06/2014....
000000	00	0	GOTHAM FUNDING CORP.....			1,999,875	1,999,875	01/16/2014....
000000	00	0	MITSUBISHI UFJ FINANCIAL GROUP.....			2,999,987	2,999,987	01/02/2014....
000000	00	0	MONT BLANC CAPITAL CORP.....			1,499,883	1,499,883	01/15/2014....
000000	00	0	MORGAN STANLEY.....			3,000,000	3,000,000	03/07/2014....
000000	00	0	NIEUW AMSTERDAM REC.....			2,999,532	2,999,532	02/03/2014....
000000	00	0	OGE ENERGY CORPORATION.....			749,965	749,965	01/08/2014....
000000	00	0	PG&E CORPORATION.....			999,988	999,988	01/03/2014....
000000	00	0	SCANA CORP.....			999,923	999,923	01/13/2014....
000000	00	0	VICTORY RECEIVABLES CORP.....			2,999,977	2,999,977	01/03/2014....
9199999. Total - Cash Equivalents (Schedule E Part 2 Type).....						42,532,198	42,532,198	...XXX.....
9999999. Totals.....						88,261,326	88,265,219	...XXX.....

General Interrogatories:

1. The activity for the year: Fair Value \$.....3,457,553 Book/Adjusted Carrying Value \$.....3,366,628
2. Average balance for the year: Fair Value \$.....82,887,593 Book/Adjusted Carrying Value \$.....83,038,920
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
NAIC 1: \$.....14,673,512 NAIC 2: \$.....0 NAIC 3: \$.....0 NAIC 4: \$.....0 NAIC 5: \$.....0 NAIC 6: \$.....0

SCHEDULE DL - PART 2

SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

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

General Interrogatories:

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

NONE

SCHEDULE E - PART 1 - CASH

1	2	3	4	5	6	7
Depository	Code	Rate of Interest	Amount of Interest Received During Year	Amount of Interest Accrued December 31 of Current Year	Balance	*
Open Depositories						
Allfirst.....	Baltimore, Maryland.....	0.000	0	0	(13,856)	XXX
Bank of America.....	Clearwater, Florida.....	0.000	0	0	25,000	XXX
Bank of America.....	Dallas, Texas.....	0.000	0	0	500	XXX
Bank of America.....	Little Rock, Arkansas.....	0.000	0	0	35,982	XXX
Bank of New York.....	New York, New York.....	0.000	0	0	(4,160,001)	XXX
Bank One.....	Phoenix, Arizona.....	0.000	0	0	2,260	XXX
Chase Manhattan Bank.....	New York, New York.....	0.000	0	0	2,303,580	XXX
Citibank Money Market.....	New York, New York.....	0.000	0	0	(14,816)	XXX
Citigroup International.....	Dublin, Ireland.....	0.000	0	0	26,544	XXX
First Union National Bank of Florida.....	Jacksonville, Florida.....	0.000	0	0	510,019	XXX
HSBC Bank USA.....	New York, New York.....	0.000	0	0	3,240,908	XXX
Investors Bank & Trust Co.....	Boston, Massachusetts.....	0.000	0	0	341,085	XXX
M&T Bank.....	Baltimore, Maryland.....	0.000	0	0	880,601	XXX
U.S. Bank.....	Cedar Rapids, Iowa.....	0.000	0	0	20,000	XXX
U.S. Bank.....	St. Paul, Minnesota.....	0.000	0	0	497,067	XXX
Wachovia Bank.....	Charlotte, North Carolina.....	0.000	0	0	67,046	XXX
Wells Fargo Bank.....	Minneapolis, Minnesota.....	0.000	0	0	1,620	XXX
0199999. Total - Open Depositories.....	.XXX...	.XXX.....	0	0	3,763,539	XXX..
0399999. Total Cash on Deposit.....	.XXX...	.XXX.....	0	0	3,763,539	XXX..
0499999. Cash in Company's Office.....	.XXX...	.XXX.....	XXX.....	XXX.....	2,350	XXX..
0599999. Total Cash.....	.XXX...	.XXX.....	0	0	3,765,889	XXX..

TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR							
1. January.....	982,911	4. April.....	4,238,338	7. July.....	(59,683)	10. October.....	640,731
2. February.....	3,880,543	5. May.....	3,492,001	8. August.....	666,738	11. November.....	1,615,202
3. March.....	6,239,239	6. June.....	4,748,966	9. September.....	5,438,236	12. December.....	3,765,889

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1	2	3	4	5	6	7	8
Description	Code	Date Acquired	Rate of Interest	Maturity	Book/Adjusted Carrying Value	Amount of Interest Due & Accrued	Amount Received During Year
Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations							
GOTHAM FUNDING CORP 144A CP.....		12/18/2013	0.175	02/18/2014	39,990,666	0	2,722
REGENCY MARKETS NO 1 LLC CP 144A.....		12/16/2013	0.140	01/15/2014	20,498,884	0	1,275
SOUTHERN COMPANY FUNDING CORP 144A CP.....		12/18/2013	0.180	01/07/2014	999,970	0	70
3299999. Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations.....					61,489,520	0	4,067
3899999. Total - Industrial and Miscellaneous (Unaffiliated).....					61,489,520	0	4,067
Total Bonds							
7799999. Subtotals - Issuer Obligations.....					61,489,520	0	4,067
8399999. Subtotals - Bonds.....					61,489,520	0	4,067
Sweep Accounts							
CITIBANK MONEY MARKET GENERAL.....		12/31/2013	0.020	01/01/2014	94,394	0	0
8499999. Total - Sweep Accounts.....					94,394	0	0
8699999. Total - Cash Equivalents.....					61,583,914	0	4,067

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

		1	2	Deposits for the Benefit of All Policyholders		All Other Special Deposits	
		Type of Deposit	Purpose of Deposit	3 Book/Adjusted Carrying Value	4 Fair Value	5 Book/Adjusted Carrying Value	6 Fair Value
States, Etc.							
1.	Alabama.....AL			0	0	0	0
2.	Alaska.....AK			0	0	0	0
3.	Arizona.....AZ			0	0	0	0
4.	Arkansas.....AR	B...	State deposit.....	109,987	107,939	0	0
5.	California.....CA			0	0	0	0
6.	Colorado.....CO			0	0	0	0
7.	Connecticut.....CT			0	0	0	0
8.	Delaware.....DE			0	0	0	0
9.	District of Columbia.....DC			0	0	0	0
10.	Florida.....FL			0	0	0	0
11.	Georgia.....GA	B...	State deposit.....	0	0	158,449	167,403
12.	Hawaii.....HI			0	0	0	0
13.	Idaho.....ID			0	0	0	0
14.	Illinois.....IL			0	0	0	0
15.	Indiana.....IN			0	0	0	0
16.	Iowa.....IA			0	0	0	0
17.	Kansas.....KS			0	0	0	0
18.	Kentucky.....KY			0	0	0	0
19.	Louisiana.....LA			0	0	0	0
20.	Maine.....ME			0	0	0	0
21.	Maryland.....MD			0	0	0	0
22.	Massachusetts.....MA	B...	State deposit.....	0	0	211,266	223,204
23.	Michigan.....MI			0	0	0	0
24.	Minnesota.....MN			0	0	0	0
25.	Mississippi.....MS			0	0	0	0
26.	Missouri.....MO			0	0	0	0
27.	Montana.....MT			0	0	0	0
28.	Nebraska.....NE			0	0	0	0
29.	Nevada.....NV			0	0	0	0
30.	New Hampshire.....NH			0	0	0	0
31.	New Jersey.....NJ			0	0	0	0
32.	New Mexico.....NM	B...	State deposit.....	0	0	105,633	111,602
33.	New York.....NY			0	0	0	0
34.	North Carolina.....NC	B...	State deposit.....	439,948	431,754	0	0
35.	North Dakota.....ND			0	0	0	0
36.	Ohio.....OH	B...	State deposit.....	1,584,492	1,674,030	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			0	0	0	0
42.	South Dakota.....SD			0	0	0	0
43.	Tennessee.....TN			0	0	0	0
44.	Texas.....TX			0	0	0	0
45.	Utah.....UT			0	0	0	0
46.	Vermont.....VT			0	0	0	0
47.	Virginia.....VA	B...	State deposit.....	0	0	79,225	83,701
48.	Washington.....WA			0	0	0	0
49.	West Virginia.....WV			0	0	0	0
50.	Wisconsin.....WI			0	0	0	0
51.	Wyoming.....WY			0	0	0	0
52.	American Samoa.....AS			0	0	0	0
53.	Guam.....GU	B...	State deposit.....	0	0	52,816	55,801
54.	Puerto Rico.....PR	B...	State deposit.....	0	0	783,912	682,890
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	2,134,427	2,213,723	1,391,301	1,324,601
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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