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LIFE AND ACCIDENT AND HEALTH COMPANIES—ASSOCIATION EDITION

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2012

OF THE CONDITION AND AFFAIRS OF THE

Wilton Reassurance Company

NAIC Group Code 4213 (Current Period), 4213 (Prior Period) NAIC Company Code 66133 Employer's ID Number 41-1760577

Organized under the Laws of Minnesota, State of Domicile or Port of Entry Minnesota

Country of Domicile United States

Incorporated/Organized 12/04/1900 Commenced Business 02/15/1901

Statutory Home Office Fifth Ave Towers, 100 S 5th St Ste 1075 (Street and Number), Minneapolis, MN, 55402 (City or Town, State, Country and Zip Code)

Main Administrative Office 187 Danbury Road, Riverview Bldg, 3rd Fl (Street and Number) Wilton, CT, 06897-4122 (City or Town, State, Country and Zip Code) 203-762-4400 (Area Code) (Telephone Number)

Mail Address 187 Danbury Road, Riverview Bldg, 3rd Fl (Street and Number or P.O. Box), Wilton, CT, 06897-4122 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 187 Danbury Road, Riverview Bldg, 3rd Fl (Street and Number) Wilton, CT, 06897-4122 (City or Town, State, Country and Zip Code) 203-762-4446 (Area Code) (Telephone Number)

Internet Web Site Address www.wiltonre.com

Statutory Statement Contact Ronald Davis (Name) 203-762-4446 (Area Code) (Telephone Number) (Extension)

rdavis@wiltonre.com (E-Mail Address) 203-762-4447 (FAX Number)

OFFICERS

Name	Title	Name	Title
Chris Conrad Stroup	Chairman and CEO	Mark Raymond Sarlitto	General Counsel and Secretary
Michael Elliott Fleitz	Chief Financial Officer		

OTHER OFFICERS

Christopher Petrucci #	Controller	Robert Lester Buckner	Valuation Actuary

DIRECTORS OR TRUSTEES

Chris Conrad Stroup	Enrico John Treglia	Mark Raymond Sarlitto	Michael Elliott Fleitz
Michael Leonard Greer			

State of Connecticut

County of Fairfield ss

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.

Chris Conrad Stroup	Mark Raymond Sarlitto	Michael Elliott Fleitz
Chairman and CEO	General Counsel and Secretary	Chief Financial Officer

a. Is this an original filing? Yes [X] No [ ]

b. If no,
1. State the amendment number 0
2. Date filed
3. Number of pages attached 0

Subscribed and sworn to before me this 21 day of February, 2013

Kelly Bentley, Notary Public
November 30, 2016

KELLY BENTLEY
NOTARY PUBLIC
State of Connecticut
My Commission Expires Nov. 30, 2016

ASSETS

	Current Year			Prior Year
	1	2	3	4
	Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	Net Admitted Assets
1. Bonds (Schedule D)	2,506,169,959	0	2,506,169,959	1,923,597,520
2. Stocks (Schedule D):				
2.1 Preferred stocks	32,636,187	0	32,636,187	23,746,402
2.2 Common stocks	275,330,496	24,964,652	250,365,844	176,523,428
3. Mortgage loans on real estate (Schedule B):				
3.1 First liens	0	0	0	0
3.2 Other than first liens	0	0	0	0
4. Real estate (Schedule A):				
4.1 Properties occupied by the company (less $ 0 encumbrances)	0	0	0	0
4.2 Properties held for the production of income (less $ 0 encumbrances)	0	0	0	0
4.3 Properties held for sale (less $ 0 encumbrances)	0	0	0	0
5. Cash ($ 20,597,232 , Schedule E - Part 1), cash equivalents ($ 1,666,656 , Schedule E - Part 2) and short-term investments ($ 22,620,616 , Schedule DA)	44,884,505	0	44,884,505	249,917,436
6. Contract loans (including $ 0 premium notes)	86,282,980	0	86,282,980	104,068,844
7. Derivatives (Schedule DB)	0	0	0	0
8. Other invested assets (Schedule BA)	230,602,721	130,348,115	100,254,606	52,042,972
9. Receivables for securities	106,081	0	106,081	137,464
10. Securities lending reinvested collateral assets (Schedule DL)	0	0	0	0
11. Aggregate write-ins for invested assets	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	3,176,012,929	155,312,767	3,020,700,162	2,530,034,066
13. Title plants less $ 0 charged off (for Title insurers only)	0	0	0	0
14. Investment income due and accrued	32,424,657	0	32,424,657	25,990,662
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	55,537,151	0	55,537,151	(471,544,317)
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ 0 earned but unbilled premiums)	0	0	0	0
15.3 Accrued retrospective premiums	0	0	0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	152,056	0	152,056	41,358
16.2 Funds held by or deposited with reinsured companies	54,359,828	0	54,359,828	56,768,142
16.3 Other amounts receivable under reinsurance contracts	6,512,260	0	6,512,260	402,201,569
17. Amounts receivable relating to uninsured plans	0	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon	0	0	0	0
18.2 Net deferred tax asset	88,826,188	68,530,145	20,296,043	21,011,300
19. Guaranty funds receivable or on deposit	0	0	0	0
20. Electronic data processing equipment and software	0	0	0	0
21. Furniture and equipment, including health care delivery assets ($ 0)	0	0	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates	0	0	0	0
23. Receivables from parent, subsidiaries and affiliates	0	0	0	0
24. Health care ($ 0) and other amounts receivable	0	0	0	0
25. Aggregate write-ins for other than invested assets	70,005,118	0	70,005,118	114,304,895
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	3,483,830,187	223,842,912	3,259,987,275	2,678,807,675
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0	0
28. Total (Lines 26 and 27)	3,483,830,187	223,842,912	3,259,987,275	2,678,807,675
DETAILS OF WRITE-INS				
1101.	0	0	0	0
1102.	0	0	0	0
1103.	0	0	0	0
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199. Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	0	0	0	0
2501. Modified Coinsurance Receivable	36,552,539	0	36,552,539	100,642,472
2502. Miscellaneous Receivable	8,517,083	0	8,517,083	0
2503. Fair Value of Call Options withheld by ceding company	21,666,750	0	21,666,750	13,662,423
2598. Summary of remaining write-ins for Line 25 from overflow page	3,268,746	0	3,268,746	0
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	70,005,118	0	70,005,118	114,304,895

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Year	2 Prior Year
1. Aggregate reserve for life contracts $ 2,441,252,508 (Exhibit 5, Line 9999999) less $ 0 included in Line 6.3 (including $ 1,097,480,973 Modco Reserve)	2,441,252,508	2,152,936,298
2. Aggregate reserve for accident and health contracts (Exhibit 6, Line 17, Col. 1) (including $ 0 Modco Reserve)	2,414,295	2,653,958
3. Liability for deposit-type contracts (Exhibit 7, Line 14, Col. 1) (including $ 0 Modco Reserve)	13,904,291	13,971,104
4. Contract claims:		
4.1 Life (Exhibit 8, Part 1, Line 4.4, Col. 1 less sum of Cols. 9, 10 and 11)	103,560,268	86,902,976
4.2 Accident and health (Exhibit 8, Part 1, Line 4.4, sum of Cols. 9, 10 and 11)	199,211	(828,656)
5. Policyholders' dividends $ 0 and coupons $ 0 due and unpaid (Exhibit 4, Line 10)	0	0
6. Provision for policyholders' dividends and coupons payable in following calendar year—estimated amounts:		
6.1 Dividends apportioned for payment (including $ 0 Modco)	0	0
6.2 Dividends not yet apportioned (including $ 0 Modco)	0	0
6.3 Coupons and similar benefits (including $ 0 Modco)	0	0
7. Amount provisionally held for deferred dividend policies not included in Line 6	0	0
8. Premiums and annuity considerations for life and accident and health contracts received in advance less $ 0 discount; including $ 0 accident and health premiums (Exhibit 1, Part 1, Col. 1, sum of Lines 4 and 14)	418,979	351,517
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts	15,682,697	(5,057,404)
9.2 Provision for experience rating refunds, including the liability of $ 0 accident and health experience rating refunds of which $ 0 is for medical loss ratio rebate per the Public Health Service Act	(7,662,587)	(17,420,629)
9.3 Other amounts payable on reinsurance, including $ 18,629,530 assumed and $ 79,030 ceded	18,708,560	61,344
9.4 Interest Maintenance Reserve (IMR, Line 6)	73,592,799	41,097,880
10. Commissions to agents due or accrued-life and annuity contracts $ 0 accident and health $ 0 and deposit-type contract funds $ 0	0	0
11. Commissions and expense allowances payable on reinsurance assumed	9,117,544	(7,442,539)
12. General expenses due or accrued (Exhibit 2, Line 12, Col. 6)	4,983,593	4,906,524
13. Transfers to Separate Accounts due or accrued (net) (including $ 0 accrued for expense allowances recognized in reserves, net of reinsured allowances)	0	0
14. Taxes, licenses and fees due or accrued, excluding federal income taxes (Exhibit 3, Line 9, Col. 5)	897,570	385,988
15.1 Current federal and foreign income taxes, including $ 0 on realized capital gains (losses)	44,466,089	(23,449,970)
15.2 Net deferred tax liability	0	0
16. Unearned investment income	627,645	584,922
17. Amounts withheld or retained by company as agent or trustee	0	0
18. Amounts held for agents' account, including $ 0 agents' credit balances	0	0
19. Remittances and items not allocated	29,376,351	14,682,504
20. Net adjustment in assets and liabilities due to foreign exchange rates	0	0
21. Liability for benefits for employees and agents if not included above	0	0
22. Borrowed money $ 10,000,000 and interest thereon $ 0	10,000,000	0
23. Dividends to stockholders declared and unpaid	0	0
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve (AVR, Line 16, Col. 7)	12,026,316	6,254,231
24.02 Reinsurance in unauthorized and certified ($ 0) companies	1,155	0
24.03 Funds held under reinsurance treaties with unauthorized and certified ($ 0) reinsurers	0	12,548
24.04 Payable to parent, subsidiaries and affiliates	4,830,226	3,910,171
24.05 Drafts outstanding	0	0
24.06 Liability for amounts held under uninsured plans	0	0
24.07 Funds held under coinsurance	50,818,784	50,812,967
24.08 Derivatives	0	0
24.09 Payable for securities	19,019	3,566,138
24.10 Payable for securities lending	0	0
24.11 Capital notes $ 0 and interest thereon $ 0	0	0
25. Aggregate write-ins for liabilities	3,562,104	21,052,626
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	2,832,797,417	2,349,944,498
27. From Separate Accounts statement	0	0
28. Total liabilities (Lines 26 and 27)	2,832,797,417	2,349,944,498
29. Common capital stock	2,500,000	2,500,000
30. Preferred capital stock	0	0
31. Aggregate write-ins for other than special surplus funds	4,737,400	8,632,241
32. Surplus notes	0	0
33. Gross paid in and contributed surplus (Page 3, Line 33, Col. 2 plus Page 4, Line 51.1, Col. 1)	584,861,706	584,861,706
34. Aggregate write-ins for special surplus funds	55,969,230	7,003,607
35. Unassigned funds (surplus)	(220,878,478)	(274,134,376)
36. Less treasury stock, at cost:		
36.1 0 shares common (value included in Line 29 $ 0)	0	0
36.2 0 shares preferred (value included in Line 30 $ 0)	0	0
37. Surplus (Total Lines 31+32+33+34+35-36) (including $ 0 in Separate Accounts Statement)	424,689,858	326,363,178
38. Totals of Lines 29, 30 and 37 (Page 4, Line 55)	427,189,858	328,863,178
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	3,259,987,275	2,678,807,676
DETAILS OF WRITE-INS		
2501. Social Security Database Search - Unclaimed Benefits Reserve	3,000,000	5,000,000
2502. Misc payables	300,000	0
2503. Amount due to ceding company	262,104	16,052,626
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	3,562,104	21,052,626
3101. Fair Value Adjustment for Call Options in Funds withheld account	4,737,400	8,632,241
3102.	0	0
3103.	0	0
3198. Summary of remaining write-ins for Line 31 from overflow page	0	0
3199. Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)	4,737,400	8,632,241
3401. Unamortized Gain	55,969,230	0
3402. Additional Admitted Deferred Tax Asset	0	7,003,607
3403.	0	0
3498. Summary of remaining write-ins for Line 34 from overflow page	0	0
3499. Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	55,969,230	7,003,607

SUMMARY OF OPERATIONS

		1 Current Year	2 Prior Year
1.	Premiums and annuity considerations for life and accident and health contracts (Exhibit 1, Part 1, Line 20.4, Col. 1, less Col. 11)	691,907,066	896,998,026
2.	Considerations for supplementary contracts with life contingencies	3,295,862	1,317,743
3.	Net investment income (Exhibit of Net Investment Income, Line 17)	146,026,963	135,318,311
4.	Amortization of Interest Maintenance Reserve (IMR, Line 5)	7,489,953	4,305,911
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	0	0
6.	Commissions and expense allowances on reinsurance ceded (Exhibit 1, Part 2, Line 26.1, Col. 1)	29,240,356	430,380,736
7.	Reserve adjustments on reinsurance ceded	0	0
8.	Miscellaneous Income:		
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	0	0
	8.2 Charges and fees for deposit-type contracts	0	0
	8.3 Aggregate write-ins for miscellaneous income	27,958,955	127,186,549
9.	Totals (Lines 1 to 8.3)	905,919,155	1,595,507,276
10.	Death benefits	267,752,303	206,208,523
11.	Matured endowments (excluding guaranteed annual pure endowments)	1,517,408	1,860,754
12.	Annuity benefits (Exhibit 8, Part 2, Line 6.4, Cols. 4 + 8)	158,175	827,920
13.	Disability benefits and benefits under accident and health contracts	1,189,852	3,075,389
14.	Coupons, guaranteed annual pure endowments and similar benefits	15,624	(7,264)
15.	Surrender benefits and withdrawals for life contracts	55,787,333	52,557,262
16.	Group conversions	0	0
17.	Interest and adjustments on contract or deposit-type contract funds	323,121	285,406
18.	Payments on supplementary contracts with life contingencies	6,007,503	7,241,356
19.	Increase in aggregate reserves for life and accident and health contracts	288,076,550	1,210,044,571
20.	Totals (Lines 10 to 19)	620,827,869	1,482,093,917
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only) (Exhibit 1, Part 2, Line 31, Col. 1)	0	0
22.	Commissions and expense allowances on reinsurance assumed (Exhibit 1, Part 2, Line 26.2, Col. 1)	(4,358,882)	56,419,460
23.	General insurance expenses (Exhibit 2, Line 10, Columns 1 , 2, 3 and 4)	32,105,851	32,540,663
24.	Insurance taxes, licenses and fees, excluding federal income taxes (Exhibit 3, Line 7, Cols. 1 + 2 + 3)	161,008	198,590
25.	Increase in loading on deferred and uncollected premiums	0	0
26.	Net transfers to or (from) Separate Accounts net of reinsurance	0	0
27.	Aggregate write-ins for deductions	(2,000,000)	5,000,000
28.	Totals (Lines 20 to 27)	646,735,846	1,576,252,630
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	259,183,309	19,254,646
30.	Dividends to policyholders	0	0
31.	Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	259,183,309	19,254,646
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	114,984,214	27,446,026
33.	Net gain from operations after dividends to policyholders and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	144,199,095	(8,191,380)
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 2,248,818 (excluding taxes of $ 2,900,786 transferred to the IMR)	(2,526,410)	2,558,516
35.	Net income (Line 33 plus Line 34)	141,672,685	(5,632,864)
	CAPITAL AND SURPLUS ACCOUNT		
36.	Capital and surplus, December 31, prior year (Page 3, Line 38, Col. 2)	328,863,178	328,061,553
37.	Net income (Line 35)	141,672,685	(5,632,864)
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ (287,811)	9,153,473	(23,281,414)
39.	Change in net unrealized foreign exchange capital gain (loss)	0	0
40.	Change in net deferred income tax	10,417,465	27,111,092
41.	Change in nonadmitted assets	(109,218,089)	(260,671)
42.	Change in liability for reinsurance in unauthorized and certified companies	(1,155)	0
43.	Change in reserve on account of change in valuation basis, (increase) or decrease (Exhibit 5A, Line 9999999, Col. 4)	0	0
44.	Change in asset valuation reserve	(5,772,085)	(5,766,758)
45.	Change in treasury stock (Page 3, Lines 36.1 and 36.2 Col. 2 minus Col. 1)	0	0
46.	Surplus (contributed to) withdrawn from Separate Accounts during period	0	0
47.	Other changes in surplus in Separate Accounts statement	0	0
48.	Change in surplus notes	0	0
49.	Cumulative effect of changes in accounting principles	0	0
50.	Capital changes:		
	50.1 Paid in	0	0
	50.2 Transferred from surplus (Stock Dividend)	0	0
	50.3 Transferred to surplus	0	0
51.	Surplus adjustment:		
	51.1 Paid in	0	0
	51.2 Transferred to capital (Stock Dividend)	0	0
	51.3 Transferred from capital	0	0
	51.4 Change in surplus as a result of reinsurance	0	0
52.	Dividends to stockholders	0	0
53.	Aggregate write-ins for gains and losses in surplus	52,074,389	8,632,241
54.	Net change in capital and surplus for the year (Lines 37 through 53)	98,326,683	801,626
55.	Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38)	427,189,861	328,863,179
	DETAILS OF WRITE-INS		
08.301	Misc income	12,480,269	76,375
08.302	MODCO Adjustment	12,209,940	127,110,174
08.303	Prepaid Reinsurance Assumed- NYSID Circ Ltr 11	3,268,746	0
08.398	Summary of remaining write-ins for Line 8.3 from overflow page	0	0
08.399	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	27,958,955	127,186,549
2701.	Social Security Database Search Unclaimed Benefits Reserve	(2,000,000)	5,000,000
2702.		0	0
2703.		0	0
2798.	Summary of remaining write-ins for Line 27 from overflow page	0	0
2799.	Totals (Lines 2701 through 2703 plus 2798) (Line 27 above)	(2,000,000)	5,000,000
5301.	Unamortized Gain	55,969,230	0
5302.	Additional Admitted Deferred Tax	0	7,003,607
5303.	Reclassification of Admitted Deferred Tax Asset to Special Surplus Funds	0	(7,003,607)
5398.	Summary of remaining write-ins for Line 53 from overflow page	(3,894,841)	8,632,241
5399.	Totals (Lines 5301 through 5303 plus 5398) (Line 53 above)	52,074,389	8,632,241

CASH FLOW

	1 Current Year	2 Prior Year
Cash from Operations		
1. Premiums collected net of reinsurance	576,044,587	884,602,323
2. Net investment income	130,293,406	113,617,776
3. Miscellaneous income	57,199,311	557,567,285
4. Total (Lines 1 through 3)	763,537,304	1,555,787,384
5. Benefit and loss related payments	275,789,544	233,894,886
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0
7. Commissions, expenses paid and aggregate write-ins for deductions	8,759,243	92,744,276
8. Dividends paid to policyholders	0	1,048,531
9. Federal and foreign income taxes paid (recovered) net of $ 0 tax on capital gains (losses)	52,217,759	38,482,123
10. Total (Lines 5 through 9)	336,766,546	366,169,816
11. Net cash from operations (Line 4 minus Line 10)	426,770,758	1,189,617,568
Cash from Investments		
12. Proceeds from investments sold, matured or repaid:		
12.1 Bonds	299,865,099	485,692,116
12.2 Stocks	13,679,377	369,748
12.3 Mortgage loans	0	0
12.4 Real estate	0	0
12.5 Other invested assets	894,911	185,185
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(506)	3,289
12.7 Miscellaneous proceeds	317,718	4,373,593
12.8 Total investment proceeds (Lines 12.1 to 12.7)	314,756,599	490,623,931
13. Cost of investments acquired (long-term only):		
13.1 Bonds	865,852,347	1,378,684,422
13.2 Stocks	58,190,883	26,953,974
13.3 Mortgage loans	0	0
13.4 Real estate	0	0
13.5 Other invested assets	175,491,169	49,000,000
13.6 Miscellaneous applications	3,833,452	165,510
13.7 Total investments acquired (Lines 13.1 to 13.6)	1,103,367,851	1,454,803,906
14. Net increase (decrease) in contract loans and premium notes	(17,785,864)	73,511,372
15. Net cash from investments (Line 12.8 minus Line 13.7 minus Line 14)	(770,825,388)	(1,037,691,347)
Cash from Financing and Miscellaneous Sources		
16. Cash provided (applied):		
16.1 Surplus notes, capital notes	0	0
16.2 Capital and paid in surplus, less treasury stock	0	(1)
16.3 Borrowed funds	10,000,000	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities	(66,813)	(189,965)
16.5 Dividends to stockholders	0	0
16.6 Other cash provided (applied)	129,088,514	(10,020,719)
17. Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6)	139,021,701	(10,210,685)
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS		
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	(205,032,929)	141,715,536
19. Cash, cash equivalents and short-term investments:		
19.1 Beginning of year	249,917,437	108,201,901
19.2 End of year (Line 18 plus Line 19.1)	44,884,508	249,917,437

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS

	1	2	Ordinary			6	Group		Accident and Health			12
			3	4	5		7	8	9	10	11	
	Total	Industrial Life	Life Insurance	Individual Annuities	Supplementary Contracts	Credit Life (Group and Individual)	Life Insurance (a)	Annuities	Group	Credit (Group and Individual)	Other	Aggregate of All Other Lines of Business
1. Premiums and annuity considerations for life and accident and health contracts	691,907,066	0	690,958,806	241,370	0	0	0	0	0	0	706,890	0
2. Considerations for supplementary contracts with life contingencies	3,295,862	0	0	0	3,295,862	0	0	0	0	0	0	0
3. Net investment income	146,026,964	0	142,180,884	3,265,864	188,908	0	0	0	0	0	391,308	0
4. Amortization of Interest Maintenance Reserve (IMR)	7,489,953	0	7,276,489	181,257	10,486	0	0	0	0	0	21,721	0
5. Separate Accounts net gain from operations excluding unrealized gains or losses	0	0	0	0	0	0	0	0	0	0	0	0
6. Commissions and expense allowances on reinsurance ceded	29,240,356	0	29,233,174	7,182	0	0	0	0	0	0	0	0
7. Reserve adjustments on reinsurance ceded	0	0	0	0	0	0	0	0	0	0	0	0
8. Miscellaneous Income:												
8.1 Fees associated with income from investment management, administration and contract guarantees from Separate Accounts	0	0	0	0	0	0	0	0	0	0	0	0
8.2 Charges and fees for deposit-type contracts	0	0	0	0	0	0	0	0	0	0	0	0
8.3 Aggregate write-ins for miscellaneous income	27,958,955	0	27,983,162	(2,775,134)	2,750,927	0	0	0	0	0	0	0
9. Totals (Lines 1 to 8.3)	905,919,156	0	897,632,515	920,539	6,246,183	0	0	0	0	0	1,119,919	0
10. Death benefits	267,752,303	0	267,752,303	0	0	0	0	0	0	0	0	0
11. Matured endowments (excluding guaranteed annual pure endowments)	1,517,408	0	1,517,408	0	0	0	0	0	0	0	0	0
12. Annuity benefits	158,175	0	0	158,175	0	0	0	0	0	0	0	0
13. Disability benefits and benefits under accident and health contracts	1,189,852	0	0	0	0	0	0	0	0	0	1,189,852	0
14. Coupons, guaranteed annual pure endowments and similar benefits	15,624	0	15,624	0	0	0	0	0	0	0	0	0
15. Surrender benefits and withdrawals for life contracts	55,787,333	0	55,179,463	607,870	0	0	0	0	0	0	0	0
16. Group conversions	0	0	0	0	0	0	0	0	0	0	0	0
17. Interest and adjustments on contract or deposit-type contract funds	323,122	0	512,238	1,062	(190,178)	0	0	0	0	0	0	0
18. Payments on supplementary contracts with life contingencies	6,007,503	0	0	0	6,007,503	0	0	0	0	0	0	0
19. Increase in aggregate reserves for life and accident and health contracts	288,076,550	0	288,721,696	(246,837)	(158,647)	0	0	0	0	0	(239,662)	0
20. Totals (Lines 10 to 19)	620,827,870	0	613,698,732	520,270	5,658,678	0	0	0	0	0	950,190	0
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	0	0	0	0	0	0	0	0	0	0	0	0
22. Commissions and expense allowances on reinsurance assumed	(4,358,882)	0	(4,468,961)	7,991	0	0	0	0	0	0	102,088	0
23. General insurance expenses	32,105,853	0	32,011,208	0	94,645	0	0	0	0	0	0	0
24. Insurance taxes, licenses and fees, excluding federal income taxes	161,008	0	161,008	0	0	0	0	0	0	0	0	0
25. Increase in loading on deferred and uncollected premiums	0	0	0	0	0	0	0	0	0	0	0	0
26. Net transfers to or (from) Separate Accounts net of reinsurance	0	0	0	0	0	0	0	0	0	0	0	0
27. Aggregate write-ins for deductions	(2,000,000)	0	(2,000,000)	0	0	0	0	0	0	0	0	0
28. Totals (Lines 20 to 27)	646,735,849	0	639,401,987	528,261	5,753,323	0	0	0	0	0	1,052,278	0
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	259,183,307	0	258,230,528	392,278	492,860	0	0	0	0	0	67,641	0
30. Dividends to policyholders	0	0	0	0	0	0	0	0	0	0	0	0
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	259,183,307	0	258,230,528	392,278	492,860	0	0	0	0	0	67,641	0
32. Federal income taxes incurred (excluding tax on capital gains)	114,984,214	0	114,984,214	0	0	0	0	0	0	0	0	0
33. Net gain from operations after dividends to policyholders and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	144,199,093	0	143,246,314	392,278	492,860	0	0	0	0	0	67,641	0
DETAILS OF WRITE-INS												
08.301. Miscellaneous Income	12,480,269	0	12,480,269	0	0	0	0	0	0	0	0	0
08.302. Modco Adjustment	12,209,940	0	12,234,147	(2,775,134)	2,750,927	0	0	0	0	0	0	0
08.303. Prepaid Reinsurance Assumed -NYSID Circ Ltr 11	3,268,746	0	3,268,746	0	0	0	0	0	0	0	0	0
08.398. Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0	0	0	0	0	0	0	0	0	0
08.399. Total (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	27,958,955	0	27,983,162	(2,775,134)	2,750,927	0	0	0	0	0	0	0
2701. Social Security Database Search	(2,000,000)	0	(2,000,000)	0	0	0	0	0	0	0	0	0
2702.	0	0	0	0	0	0	0	0	0	0	0	0
2703.	0	0	0	0	0	0	0	0	0	0	0	0
2798. Summary of remaining write-ins for Line 27 from overflow page	0	0	0	0	0	0	0	0	0	0	0	0
2799. Total (Lines 2701 through 2703 plus 2798) (Line 27 above)	(2,000,000)	0	(2,000,000)	0	0	0	0	0	0	0	0	0

(a) Includes the following amounts for FEGLI/SGLI: Line 1 ..... 0 Line 10 ..... 0 Line 16 ..... 0 Line 23 ..... 0 Line 24 0

ANALYSIS OF INCREASE IN RESERVES DURING THE YEAR

	1	2	Ordinary			6	Group	
			3	4	5		7	8
	Total	Industrial Life	Life Insurance	Individual Annuities	Supplementary Contracts	Credit Life (Group and Individual)	Life Insurance	Annuities
Involving Life or Disability Contingencies (Reserves)								
(Net of Reinsurance Ceded)								
1. Reserve December 31, prior year	2,152,936,298	0	2,089,892,995	59,366,362	3,676,941	0	0	0
2. Tabular net premiums or considerations	385,653,140	0	382,147,496	209,782	3,295,862	0	0	0
3. Present value of disability claims incurred	2,900,651	0	2,900,651	0	XXX	0	0	0
4. Tabular interest	85,948,209	0	82,673,217	542,533	2,732,459	0	0	0
5. Tabular less actual reserve released	(908,996)	0	(177,215)	(75,436)	(656,345)	0	0	0
6. Increase in reserve on account of change in valuation basis	0	0	0	0	0	0	0	0
7. Other increases (net)	321,429,558	0	321,145,396	(192,718)	476,880	0	0	0
8. Totals (Lines 1 to 7)	2,947,958,860	0	2,878,582,540	59,850,523	9,525,797	0	0	0
9. Tabular cost	409,127,685	0	409,127,685	0	XXX	0	0	0
10. Reserves released by death	31,079,196	0	31,079,196	XXX	XXX	0	0	XXX
11. Reserves released by other terminations (net)	60,342,691	0	59,792,952	549,739	0	0	0	0
12. Annuity, supplementary contract, and disability payments involving life contingencies	6,156,778	0	0	149,275	6,007,503	0	0	0
13. Net transfers to or (from) Separate Accounts	0	0	0	0	0	0	0	0
14. Total deductions (Lines 9 to 13)	506,706,350	0	499,999,833	699,014	6,007,503	0	0	0
15. Reserve December 31, current year	2,441,252,510	0	2,378,582,707	59,151,509	3,518,294	0	0	0

EXHIBIT OF NET INVESTMENT INCOME

		1 Collected During Year	2 Earned During Year
1.	U.S. Government bonds	(a) 3,109,372	2,963,592
1.1	Bonds exempt from U.S. tax	(a) 4,408,255	4,685,183
1.2	Other bonds (unaffiliated)	(a) 108,085,079	113,765,182
1.3	Bonds of affiliates	(a) 0	0
2.1	Preferred stocks (unaffiliated)	(b) 2,165,154	2,119,665
2.11	Preferred stocks of affiliates	(b) 0	0
2.2	Common stocks (unaffiliated)	24,016	24,016
2.21	Common stocks of affiliates	0	0
3.	Mortgage loans	(c) 0	0
4.	Real estate	(d) 0	0
5.	Contract loans	10,254,748	10,529,242
6.	Cash, cash equivalents and short-term investments	(e) (31,284)	145,216
7.	Derivative instruments	(f) 0	0
8.	Other invested assets	16,051,478	16,225,992
9.	Aggregate write-ins for investment income	639,788	564,689
10.	Total gross investment income	144,706,606	151,022,777
11.	Investment expenses		(g) 4,995,814
12.	Investment taxes, licenses and fees, excluding federal income taxes		(g) 0
13.	Interest expense		(h) 0
14.	Depreciation on real estate and other invested assets		(i) 0
15.	Aggregate write-ins for deductions from investment income		0
16.	Total deductions (Lines 11 through 15)		4,995,814
17.	Net investment income (Line 10 minus Line 16)		146,026,963
	DETAILS OF WRITE-INS		
0901.	Interest on withheld funds	638,865	563,766
0902.	Other Miscellaneous Investment Income	923	923
0903.		0	0
0998.	Summary of remaining write-ins for Line 9 from overflow page	0	0
0999.	Totals (Lines 0901 through 0903) plus 0998 (Line 9 above)	639,788	564,689
1501.			0
1502.			0
1503.			0
1598.	Summary of remaining write-ins for Line 15 from overflow page		0
1599.	Totals (Lines 1501 through 1503) plus 1598 (Line 15 above)		0

(a) Includes $ 16,222,461 accrual of discount less $ 7,027,412 amortization of premium and less $ 5,385,787 paid for accrued interest on purchases.
(b) Includes $ 0 accrual of discount less $ 0 amortization of premium and less $ 0 paid for accrued dividends on purchases.
(c) Includes $ 0 accrual of discount less $ 0 amortization of premium and less $ 0 paid for accrued interest on purchases.
(d) Includes $ 0 for company's occupancy of its own buildings; and excludes $ 0 interest on encumbrances.
(e) Includes $ 66,333 accrual of discount less $ 109,176 amortization of premium and less $ 0 paid for accrued interest on purchases.
(f) Includes $ 0 accrual of discount less $ 0 amortization of premium.
(g) Includes $ 0 investment expenses and $ 0 investment taxes, licenses and fees, excluding federal income taxes, attributable to segregated and Separate Accounts.
(h) Includes $ 0 interest on surplus notes and $ 0 interest on capital notes.
(i) Includes $ 0 depreciation on real estate and $ 0 depreciation on other invested assets.

EXHIBIT OF CAPITAL GAINS (LOSSES)

		1 Realized Gain (Loss) On Sales or Maturity	2 Other Realized Adjustments	3 Total Realized Capital Gain (Loss) (Columns 1 + 2)	4 Change in Unrealized Capital Gain (Loss)	5. Change in Unrealized Foreign Exchange Capital Gain (Loss)
1.	U.S. Government bonds	1,790,158	0	1,790,158	0	0
1.1	Bonds exempt from U.S. tax	0	0	0	0	0
1.2	Other bonds (unaffiliated)	5,913,805	(317,718)	5,596,087	3,899	0
1.3	Bonds of affiliates	0	0	0	0	0
2.1	Preferred stocks (unaffiliated)	624,628	0	624,628	0	0
2.11	Preferred stocks of affiliates	0	0	0	0	0
2.2	Common stocks (unaffiliated)	0	0	0	(4,075,932)	0
2.21	Common stocks of affiliates	0	0	0	9,687,977	0
3.	Mortgage loans	0	0	0	0	0
4.	Real estate	0	0	0	0	0
5.	Contract loans	0	0	0	0	0
6.	Cash, cash equivalents and short-term investments	(506)	0	(506)	0	0
7.	Derivative instruments	0	0	0	0	0
8.	Other invested assets	0	0	0	3,249,718	0
9.	Aggregate write-ins for capital gains (losses)	0	0	0	0	0
10.	Total capital gains (losses)	8,328,085	(317,718)	8,010,367	8,865,662	0
	DETAILS OF WRITE-INS					
0901.		0	0	0	0	0
0902.		0	0	0	0	0
0903.		0	0	0	0	0
0998.	Summary of remaining write-ins for Line 9 from overflow page	0	0	0	0	0
0999.	Totals (Lines 0901 through 0903) plus 0998 (Line 9 above)	0	0	0	0	0

EXHIBIT 1 - PART 1 - PREMIUMS AND ANNUITY CONSIDERATIONS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

	1	2	Ordinary		5	Group		Accident and Health			11
			3	4		6	7	8	9	10	
	Total	Industrial Life	Life Insurance	Individual Annuities	Credit Life (Group and Individual)	Life Insurance	Annuities	Group	Credit (Group and Individual)	Other	Aggregate of All Other Lines of Business
FIRST YEAR (other than single)											
1. Uncollected	1,465,554	0	1,465,554	0	0	0	0	0	0	0	0
2. Deferred and accrued	0	0	0	0	0	0	0	0	0	0	0
3. Deferred , accrued and uncollected:											
3.1 Direct	0	0	0	0	0	0	0	0	0	0	0
3.2 Reinsurance assumed	4,891,321	0	4,891,321	0	0	0	0	0	0	0	0
3.3 Reinsurance ceded	3,425,767	0	3,425,767	0	0	0	0	0	0	0	0
3.4 Net (Line 1 + Line 2)	1,465,554	0	1,465,554	0	0	0	0	0	0	0	0
4. Advance	56	0	56	0	0	0	0	0	0	0	0
5. Line 3.4 - Line 4	1,465,498	0	1,465,498	0	0	0	0	0	0	0	0
6. Collected during year:											
6.1 Direct	0	0	0	0	0	0	0	0	0	0	0
6.2 Reinsurance assumed	27,278,106	0	27,278,106	0	0	0	0	0	0	0	0
6.3 Reinsurance ceded	18,403,839	0	18,403,839	0	0	0	0	0	0	0	0
6.4 Net	8,874,267	0	8,874,267	0	0	0	0	0	0	0	0
7. Line 5 + Line 6.4	10,339,765	0	10,339,765	0	0	0	0	0	0	0	0
8. Prior year (uncollected + deferred and accrued - advance)	654,030	0	654,030	0	0	0	0	0	0	0	0
9. First year premiums and considerations:											
9.1 Direct	0	0	0	0	0	0	0	0	0	0	0
9.2 Reinsurance assumed	30,008,278	0	30,008,278	0	0	0	0	0	0	0	0
9.3 Reinsurance ceded	20,322,543	0	20,322,543	0	0	0	0	0	0	0	0
9.4 Net (Line 7 - Line 8)	9,685,735	0	9,685,735	0	0	0	0	0	0	0	0
SINGLE											
10. Single premiums and considerations:											
10.1 Direct	0	0	0	0	0	0	0	0	0	0	0
10.2 Reinsurance assumed	432,692	0	432,692	0	0	0	0	0	0	0	0
10.3 Reinsurance ceded	227,321	0	227,321	0	0	0	0	0	0	0	0
10.4 Net	205,371	0	205,371	0	0	0	0	0	0	0	0
RENEWAL											
11. Uncollected	63,231,938	0	63,231,938	0	0	0	0	0	0	0	0
12. Deferred and accrued	0	0	0	0	0	0	0	0	0	0	0
13. Deferred, accrued and uncollected:											
13.1 Direct	0	0	0	0	0	0	0	0	0	0	0
13.2 Reinsurance assumed	108,682,298	0	108,682,298	0	0	0	0	0	0	0	0
13.3 Reinsurance ceded	45,450,360	0	45,450,360	0	0	0	0	0	0	0	0
13.4 Net (Line 11 + Line 12)	63,231,938	0	63,231,938	0	0	0	0	0	0	0	0
14. Advance	418,923	0	418,923	0	0	0	0	0	0	0	0
15. Line 13.4 - Line 14	62,813,015	0	62,813,015	0	0	0	0	0	0	0	0
16. Collected during year:											
16.1 Direct	0	0	0	0	0	0	0	0	0	0	0
16.2 Reinsurance assumed	863,546,980	0	861,728,006	1,112,084	0	0	0	0	0	706,890	0
16.3 Reinsurance ceded	697,957,829	0	697,087,115	870,714	0	0	0	0	0	0	0
16.4 Net	165,589,151	0	164,640,891	241,370	0	0	0	0	0	706,890	0
17. Line 15 + Line 16.4	228,402,166	0	227,453,906	241,370	0	0	0	0	0	706,890	0
18. Prior year (uncollected + deferred and accrued - advance)	(453,613,794)	0	(453,613,794)	0	0	0	0	0	0	0	0
19. Renewal premiums and considerations:											
19.1 Direct	0	0	0	0	0	0	0	0	0	0	0
19.2 Reinsurance assumed	878,708,629	0	876,889,655	1,112,084	0	0	0	0	0	706,890	0
19.3 Reinsurance ceded	196,692,669	0	195,821,955	870,714	0	0	0	0	0	0	0
19.4 Net (Line 17 - Line 18)	682,015,960	0	681,067,700	241,370	0	0	0	0	0	706,890	0
TOTAL											
20. Total premiums and annuity considerations:											
20.1 Direct	0	0	0	0	0	0	0	0	0	0	0
20.2 Reinsurance assumed	909,149,599	0	907,330,625	1,112,084	0	0	0	0	0	706,890	0
20.3 Reinsurance ceded	217,242,533	0	216,371,819	870,714	0	0	0	0	0	0	0
20.4 Net (Lines 9.4 + 10.4 + 19.4)	691,907,066	0	690,958,806	241,370	0	0	0	0	0	706,890	0

EXHIBIT 1 - PART 2 - DIVIDENDS AND COUPONS APPLIED, REINSURANCE COMMISSIONS AND EXPENSE ALLOWANCES AND COMMISSIONS INCURRED (Direct Business Only)

	1	2	Ordinary		5	Group		Accident and Health			11
			3	4		6	7	8	9	10	
	Total	Industrial Life	Life Insurance	Individual Annuities	Credit Life (Group and Individual)	Life Insurance	Annuities	Group	Credit (Group and Individual)	Other	Aggregate of All Other Lines of Business
DIVIDENDS AND COUPONS APPLIED (included in Part 1)											
21. To pay renewal premiums	709,105	0	709,105	0	0	0	0	0	0	0	0
22. All other	0	0	0	0	0	0	0	0	0	0	0
REINSURANCE COMMISSIONS AND EXPENSE ALLOWANCES INCURRED											
23. First year (other than single):											
23.1 Reinsurance ceded	32,377,042	0	32,377,042	0	0	0	0	0	0	0	0
23.2 Reinsurance assumed	47,209,763	0	47,209,763	0	0	0	0	0	0	0	0
23.3 Net ceded less assumed	(14,832,721)	0	(14,832,721)	0	0	0	0	0	0	0	0
24. Single:											
24.1 Reinsurance ceded	0	0	0	0	0	0	0	0	0	0	0
24.2 Reinsurance assumed	0	0	0	0	0	0	0	0	0	0	0
24.3 Net ceded less assumed	0	0	0	0	0	0	0	0	0	0	0
25. Renewal:											
25.1 Reinsurance ceded	(3,136,686)	0	(3,143,868)	7,182	0	0	0	0	0	0	0
25.2 Reinsurance assumed	(51,568,645)	0	(51,678,724)	7,991	0	0	0	0	0	102,088	0
25.3 Net ceded less assumed	48,431,959	0	48,534,856	(809)	0	0	0	0	0	(102,088)	0
26. Totals:											
26.1 Reinsurance ceded (Page 6, Line 6)	29,240,356	0	29,233,174	7,182	0	0	0	0	0	0	0
26.2 Reinsurance assumed (Page 6, Line 22)	(4,358,882)	0	(4,468,961)	7,991	0	0	0	0	0	102,088	0
26.3 Net ceded less assumed	33,599,238	0	33,702,135	(809)	0	0	0	0	0	(102,088)	0
COMMISSIONS INCURRED (direct business only)											
27. First year (other than single)	0	0	0	0	0	0	0	0	0	0	0
28. Single	0	0	0	0	0	0	0	0	0	0	0
29. Renewal	0	0	0	0	0	0	0	0	0	0	0
30. Deposit-type contract funds	0	0	0	0	0	0	0	0	0	0	0
31. Totals (to agree with Page 6, Line 21)	0	0	0	0	0	0	0	0	0	0	0

EXHIBIT 2 - GENERAL EXPENSES

	Insurance				5	6
	1	Accident and Health		4		
		2	3			
	Life	Cost Containment	All Other	All Other Lines of Business	Investment	Total
1. Rent	875,351	0	0	0	0	875,351
2. Salaries and wages	17,707,206	0	0	0	0	17,707,206
3.11 Contributions for benefit plans for employees	1,923,340	0	0	0	0	1,923,340
3.12 Contributions for benefit plans for agents	0	0	0	0	0	0
3.21 Payments to employees under non-funded benefit plans	0	0	0	0	0	0
3.22 Payments to agents under non-funded benefit plans	0	0	0	0	0	0
3.31 Other employee welfare	0	0	0	0	0	0
3.32 Other agent welfare	0	0	0	0	0	0
4.1 Legal fees and expenses	1,011,124	0	0	0	0	1,011,124
4.2 Medical examination fees	0	0	0	0	0	0
4.3 Inspection report fees	0	0	0	0	0	0
4.4 Fees of public accountants and consulting actuaries	4,072,384	0	0	0	0	4,072,384
4.5 Expense of investigation and settlement of policy claims	61,208	0	0	0	0	61,208
5.1 Traveling expenses	786,868	0	0	0	0	786,868
5.2 Advertising	0	0	0	0	0	0
5.3 Postage, express, telegraph and telephone	300,559	0	0	0	0	300,559
5.4 Printing and stationery	101,728	0	0	0	0	101,728
5.5 Cost or depreciation of furniture and equipment	140,325	0	0	0	0	140,325
5.6 Rental of equipment	124,810	0	0	0	0	124,810
5.7 Cost or depreciation of EDP equipment and software	3,755,503	0	0	0	0	3,755,503
6.1 Books and periodicals	0	0	0	0	0	0
6.2 Bureau and association fees	259,490	0	0	0	0	259,490
6.3 Insurance, except on real estate	31,117	0	0	0	0	31,117
6.4 Miscellaneous losses	0	0	0	0	0	0
6.5 Collection and bank service charges	444,085	0	0	0	0	444,085
6.6 Sundry general expenses	510,753	0	0	0	0	510,753
6.7 Group service and administration fees	0	0	0	0	0	0
6.8 Reimbursements by uninsured plans	0	0	0	0	0	0
7.1 Agency expense allowance	0	0	0	0	0	0
7.2 Agents' balances charged off (less $ 0 recovered)	0	0	0	0	0	0
7.3 Agency conferences other than local meetings	0	0	0	0	0	0
9.1 Real estate expenses	0	0	0	0	0	0
9.2 Investment expenses not included elsewhere	0	0	0	0	4,995,814	4,995,814
9.3 Aggregate write-ins for expenses	0	0	0	0	0	0
10. General expenses incurred	32,105,851	0	0	0	4,995,814	(a) 37,101,665
11. General expenses unpaid December 31, prior year	4,906,524	0	0	0	0	4,906,524
12. General expenses unpaid December 31, current year	4,983,593	0	0	0	0	4,983,593
13. Amounts receivable relating to uninsured plans, prior year	0	0	0	0	0	0
14. Amounts receivable relating to uninsured plans, current year	0	0	0	0	0	0
15. General expenses paid during year (Lines 10+11-12-13+14)	32,028,782	0	0	0	4,995,814	37,024,596
DETAILS OF WRITE-INS						
09.301.	0	0	0	0	0	0
09.302.	0	0	0	0	0	0
09.303.	0	0	0	0	0	0
09.398. Summary of remaining write-ins for Line 9.3 from overflow page	0	0	0	0	0	0
09.399. Totals (Lines 09.301 through 09.303 + 09.398) (Line 9.3 above)	0	0	0	0	0	0

(a) Includes management fees of $ 0 to affiliates and $ 0 to non-affiliates.

EXHIBIT 3 - TAXES, LICENSES AND FEES (EXCLUDING FEDERAL INCOME TAXES)

	Insurance			4	5
	1	2	3		
	Life	Accident and Health	All Other Lines of Business	Investment	Total
1. Real estate taxes	0	0	0	0	0
2. State insurance department licenses and fees	122,332	0	0	0	122,332
3. State taxes on premiums	7,125	0	0	0	7,125
4. Other state taxes, incl. $ 0 for employee benefits	9,095	0	0	0	9,095
5. U.S. Social Security taxes	0	0	0	0	0
6. All other taxes	22,456	0	0	0	22,456
7. Taxes, licenses and fees incurred	161,008	0	0	0	161,008
8. Taxes, licenses and fees unpaid December 31, prior year	385,988	0	0	0	385,988
9. Taxes, licenses and fees unpaid December 31, current year	897,570	0	0	0	897,570
10. Taxes, licenses and fees paid during year (Lines 7 + 8 - 9)	(350,574)	0	0	0	(350,574)

EXHIBIT 4 - DIVIDENDS OR REFUNDS

NONE

	1	2
	Life	Accident and Health
1. Applied to pay renewal premiums	0	0
2. Applied to shorten the endowment or premium-paying period	0	0
3. Applied to provide paid-up additions	0	0
4. Applied to provide paid-up annuities	0	0
5. Total Lines 1 through 4	0	0
6. Paid - in cash	0	0
7. Left on deposit	0	0
8. Aggregate write-ins for dividend or refund options	0	0
9. Total Lines 5 through 8	0	0
10. Amount due and unpaid	0	0
11. Provision for dividends or refunds payable in the following calendar year	0	0
12. Terminal dividends	0	0
13. Provision for deferred dividend contracts	0	0
14. Amount provisionally held for deferred dividend contracts not included in Line 13	0	0
15. Total Lines 10 through 14	0	0
16. Total from prior year	0	0
17. Total dividends or refunds (Lines 9 + 15 - 16)	0	0
DETAILS OF WRITE-INS		
0801.	0	0
0802.	0	0
0803.	0	0
0898. Summary of remaining write-ins for Line 8 from overflow page	0	0
0899. Totals (Line 0801 through 0803 + 0898) (Line 8 above)	0	0

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1	2	3	4	5	6
Valuation Standard	Total	Industrial	Ordinary	Credit (Group and Individual)	Group
LIFE INSURANCE					
0100001 AE 3.00% CRVM ANB IDB 1953-2009	172,843	0	172,843	0	0
0100002 AE 3.00% ILL ANB CRF 1948-2009	20,551	0	20,551	0	0
0100003 AE 3.00% NLP ANB CRF 1924-2009	7,725,473	0	7,725,473	0	0
0100004 AE 3.00% NLP ANB IDB 1941-2009	109,119	0	109,119	0	0
0100005 AE 3.50% CRVM ANB IDB 1920-2009	144,716	0	144,716	0	0
0100006 AE 3.50% ILL ANB CRF 1934-2009	58,651	0	58,651	0	0
0100007 AE 3.50% NLP ANB CRF 1923-2009	3,081,431	0	3,081,431	0	0
0100008 AE 3.50% NLP ANB IDB 1917-2009	805,749	0	805,749	0	0
0100009 AE 4.00% CRVM ANB IDB 1919-2009	370,399	0	370,399	0	0
0100010 AM (5) 2.75% NLP ANB CRF 1944-2009	31,994	0	31,994	0	0
0100011 AM (5) 3.00% ILL ANB CRF 1942-2009	432,831	0	432,831	0	0
0100012 AM (5) 3.00% NLP ANB CRF 1942-2009	1,511,333	0	1,511,333	0	0
0100013 AM (5) 3.00% NLP ANB IDB 1944-2009	18,311	0	18,311	0	0
0100014 AppStdOrd 2.50% NLP ANB CRF 1959-2009	178,799	0	178,799	0	0
0100015 AppStdOrd 3.00% NLP ANB CRF 1957-2009	2,010,870	0	2,010,870	0	0
0100016 41 CSI 3.00% CRVM ANB IDB 1950-2009	107,484	0	107,484	0	0
0100017 41 CSI 3.00% NLP ANB IDB 1947-2009	888,471	0	888,471	0	0
0100018 41 CSO 2.00% NLP ANB CRF 1954-2009	160,594	0	160,594	0	0
0100019 41 CSO 2.00% NLP ANB IDB 1955-2009	93,461	0	93,461	0	0
0100020 41 CSO 2.50% CRVM ANB CRF 1954-2009	1,409,365	0	1,409,365	0	0
0100021 41 CSO 2.50% CRVM ANB IDB 1947-2009	1,465,072	0	1,465,072	0	0
0100022 41 CSO 2.50% NLP ANB CRF 1934-2009	12,890,855	0	12,890,855	0	0
0100023 41 CSO 2.50% NLP ANB IDB 1931-2009	1,463,792	0	1,463,792	0	0
0100024 41 CSO 2.75% CRVM ANB CRF 1954-2009	929,586	0	929,586	0	0
0100025 41 CSO 2.75% CRVM ANB IDB 1960-2009	15,828	0	15,828	0	0
0100026 41 CSO 2.75% NLP ANB CRF 1954-2009	575,261	0	575,261	0	0
0100027 41 CSO 2.75% NLP ANB IDB 1956-2009	22,223	0	22,223	0	0
0100028 41 CSO 3.00% CRVM ANB CRF 1947-2009	535,419	0	535,419	0	0
0100029 41 CSO 3.00% CRVM ANB IDB 1936-2009	11,531,322	0	11,531,322	0	0
0100030 41 CSO 3.00% FPT ANB IDB 1953-2009	43,280	0	43,280	0	0
0100031 41 CSO 3.00% NLP ANB CRF 1928-2009	11,300,584	0	11,300,584	0	0
0100032 41 CSO 3.00% NLP ANB IDB 1916-2009	860,391	0	860,391	0	0
0100033 41 CSO 3.50% CRVM ANB IDB 1948-2009	1,504,714	0	1,504,714	0	0
0100034 41 CSO 3.50% NLP ANB CRF 1954-2009	2,187,588	0	2,187,588	0	0
0100035 41 CSO 3.50% NLP ANB IDB 1937-2009	538,006	0	538,006	0	0
0100036 58 CET 2.00% NLP ANB IDB 1965-2009	8,783	0	8,783	0	0
0100037 58 CET 2.25% CRVM ANB IDB 1964-2009	5,881	0	5,881	0	0
0100038 58 CET 2.25% NLP ANB IDB 1964-2009	158,722	0	158,722	0	0
0100039 58 CET 2.50% CRVM ALB IDB 1965-2009	67,278	0	67,278	0	0
0100040 58 CET 2.50% CRVM ANB CRF 1963-2009	16,297	0	16,297	0	0
0100041 58 CET 2.50% CRVM ANB IDB 1963-2009	65,936	0	65,936	0	0
0100042 58 CET 2.50% NLP ALB IDB 1977-2009	18,550	0	18,550	0	0
0100043 58 CET 2.50% NLP ANB CRF 1971-2009	9,597	0	9,597	0	0
0100044 58 CET 2.50% NLP ANB IDB 1963-2009	286,581	0	286,581	0	0
0100045 58 CET 2.75% CRVM ANB IDB 1971-2009	5,033	0	5,033	0	0
0100046 58 CET 2.75% NLP ANB CRF 1977-2009	23,533	0	23,533	0	0
0100047 58 CET 2.75% NLP ANB IDB 1963-2009	280,813	0	280,813	0	0
0100048 58 CET 3.00% CRVM ALB CRF 1964-2009	22,998	0	22,998	0	0
0100049 58 CET 3.00% CRVM ALB IDB 1960-2009	319,408	0	319,408	0	0
0100050 58 CET 3.00% CRVM ANB CRF 1964-2009	118,305	0	118,305	0	0
0100051 58 CET 3.00% CRVM ANB IDB 1949-2009	1,309,942	0	1,309,942	0	0
0100052 58 CET 3.00% NLP ALB CRF 1966-2009	28,148	0	28,148	0	0
0100053 58 CET 3.00% NLP ALB IDB 1953-2009	817,219	0	817,219	0	0
0100054 58 CET 3.00% NLP ANB CRF 1966-2009	95,926	0	95,926	0	0
0100055 58 CET 3.00% NLP ANB IDB 1963-2009	693,851	0	693,851	0	0
0100056 58 CET 3.50% CRVM ALB CRF 1971-2009	214,194	0	214,194	0	0
0100057 58 CET 3.50% CRVM ALB IDB 1956-2009	106,230	0	106,230	0	0
0100058 58 CET 3.50% CRVM ANB CRF 1964-2009	304,822	0	304,822	0	0
0100059 58 CET 3.50% CRVM ANB IDB 1956-2009	1,538,311	0	1,538,311	0	0
0100060 58 CET 3.50% NLP ALB IDB 1965-2009	158,030	0	158,030	0	0
0100061 58 CET 3.50% NLP ANB IDB 1964-2009	636,046	0	636,046	0	0
0100062 58 CET 3.75% CRVM ALB IDB 1975-2009	28,669	0	28,669	0	0
0100063 58 CET 4.00% CRVM ALB IDB 1978-2009	223,286	0	223,286	0	0
0100064 58 CET 4.00% CRVM ANB CNF 1980-2009	3,646	0	3,646	0	0
0100065 58 CET 4.00% CRVM ANB IDB 1976-2009	27,724	0	27,724	0	0
0100066 58 CET 4.00% NJ ANB IDB 1980-2009	1,167	0	1,167	0	0
0100067 58 CET 4.00% NLP ALB IDB 1979-2009	181,586	0	181,586	0	0
0100068 58 CET 4.00% NLP ANB CRF 1977-2009	178,080	0	178,080	0	0
0100069 58 CET 4.00% NLP ANB IDB 1974-2009	137,990	0	137,990	0	0
0100070 58 CET 4.50% CRVM ALB IDB 1980-2009	347	0	347	0	0
0100071 58 CET 4.50% CRVM ANB CRF 1981-2009	6,750	0	6,750	0	0
0100072 58 CET 4.50% CRVM ANB IDB 1964-2009	72,450	0	72,450	0	0
0100073 58 CET 4.50% NLP ALB IDB 1981-2009	26,131	0	26,131	0	0
0100074 58 CET 4.50% NLP ANB IDB 1975-2009	336,811	0	336,811	0	0
0100075 58 CET 5.50% CRVM ALB IDB 1986-2009	900	0	900	0	0
0100076 58 CET 5.50% CRVM ANB IDB 1982-2009	109,297	0	109,297	0	0
0100077 58 CET 5.50% NLP ALB IDB 1983-2009	5,548	0	5,548	0	0
0100078 58 CET 5.50% NLP ANB IDB 1985-2009	6,974	0	6,974	0	0
0100079 58 CET 6.00% CRVM ALB IDB 1985-2009	1,944	0	1,944	0	0
0100080 58 CET 6.00% CRVM ANB IDB 1983-2009	83,313	0	83,313	0	0
0100081 58 CSO (130%) 3.50% NLP ALB CNF 2005-2009	131,355	0	131,355	0	0
0100082 58 CSO 2.00% CRVM ANB CRF 1965-2009	27,162	0	27,162	0	0
0100083 58 CSO 2.00% NLP ANB IDB 1981-2009	506	0	506	0	0
0100084 58 CSO 2.25% CRVM ANB CRF 1966-2009	4,965,892	0	4,965,892	0	0
0100085 58 CSO 2.25% NLP ANB CRF 1964-2009	2,639,274	0	2,639,274	0	0
0100086 58 CSO 2.25% NLP ANB IDB 1981-2009	6,186	0	6,186	0	0
0100087 58 CSO 2.50% CRVM ALB CRF 1959-2009	2,293,896	0	2,293,896	0	0
0100088 58 CSO 2.50% CRVM ALB IDB 1963-2009	834,179	0	834,179	0	0
0100089 58 CSO 2.50% CRVM ANB CRF 1963-2009	1,427,628	0	1,427,628	0	0
0100090 58 CSO 2.50% CRVM ANB IDB 1961-2009	847,934	0	847,934	0	0
0100091 58 CSO 2.50% NLP ALB CRF 1966-2009	167,993	0	167,993	0	0
0100092 58 CSO 2.50% NLP ANB CRF 1963-2009	2,934,450	0	2,934,450	0	0
0100093 58 CSO 2.50% NLP ANB IDB 1942-2009	3,703,216	0	3,703,216	0	0
0100094 58 CSO 2.75% CRVM ANB CRF 1963-2009	1,234,468	0	1,234,468	0	0
0100095 58 CSO 2.75% CRVM ANB IDB 1965-2009	95,316	0	95,316	0	0
0100096 58 CSO 2.75% NLP ANB CRF 1948-2009	2,451,940	0	2,451,940	0	0
0100097 58 CSO 2.75% NLP ANB IDB 1966-2009	3,182	0	3,182	0	0
0100098 58 CSO 3.00% CRVM ALB CRF 1948-2009	3,267,634	0	3,267,634	0	0
0100099 58 CSO 3.00% CRVM ALB IDB 1960-2009	3,980,373	0	3,980,373	0	0
0100100 58 CSO 3.00% CRVM ANB CRF 1959-2009	4,613,444	0	4,613,444	0	0
0100101 58 CSO 3.00% CRVM ANB IDB 1956-2009	45,329,705	0	45,329,705	0	0
0100102 58 CSO 3.00% NJ ANB IDB 1964-2009	12,256	0	12,256	0	0
0100103 58 CSO 3.00% NLP ALB CRF 1951-2009	4,105,256	0	4,105,256	0	0
0100104 58 CSO 3.00% NLP ALB IDB 1956-2009	12,738,716	0	12,738,716	0	0
0100105 58 CSO 3.00% NLP ANB CNF 1969-2009	10,250	0	10,250	0	0
0100106 58 CSO 3.00% NLP ANB CRF 1927-2009	4,755,415	0	4,755,415	0	0
0100107 58 CSO 3.00% NLP ANB IDB 1962-2009	1,958,113	0	1,958,113	0	0
0100108 58 CSO 3.50% CRVM ALB CNF 1971-2009	8	0	8	0	0
0100109 58 CSO 3.50% CRVM ALB CRF 1962-2009	3,026,154	0	3,026,154	0	0
0100110 58 CSO 3.50% CRVM ALB IDB 1961-2009	3,466,003	0	3,466,003	0	0
0100111 58 CSO 3.50% CRVM ANB CRF 1955-2009	15,374,411	0	15,374,411	0	0
0100112 58 CSO 3.50% CRVM ANB IDB 1961-2009	5,992,841	0	5,992,841	0	0
0100113 58 CSO 3.50% NJ ANB CRF 1975-2009	148,056	0	148,056	0	0

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

	1 Valuation Standard	2 Total	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0100114	58 CSO 3.50% NJ ANB IDB 1966-2009	669,791	0	669,791	0	0
0100115	58 CSO 3.50% NLP ALB CRF 1973-2009	281,886	0	281,886	0	0
0100116	58 CSO 3.50% NLP ALB IDB 1965-2009	439,233	0	439,233	0	0
0100117	58 CSO 3.50% NLP ANB CNF 1974-2009	83,014	0	83,014	0	0
0100118	58 CSO 3.50% NLP ANB CRF 1957-2009	16,957,821	0	16,957,821	0	0
0100119	58 CSO 3.50% NLP ANB IDB 1929-2009	3,178,866	0	3,178,866	0	0
0100120	58 CSO 3.75% CRVM ALB IDB 1975-2009	16,084	0	16,084	0	0
0100121	58 CSO 4.00% CRVM ALB CRF 1977-2009	991,188	0	991,188	0	0
0100122	58 CSO 4.00% CRVM ALB IDB 1973-2009	36,439,529	0	36,439,529	0	0
0100123	58 CSO 4.00% CRVM ANB CNF 1979-2009	225,794	0	225,794	0	0
0100124	58 CSO 4.00% CRVM ANB CRF 1975-2009	1,427,165	0	1,427,165	0	0
0100125	58 CSO 4.00% CRVM ANB IDB 1957-2009	41,033,490	0	41,033,490	0	0
0100126	58 CSO 4.00% ILL ALB IDB 1980-2009	589,626	0	589,626	0	0
0100127	58 CSO 4.00% NJ ANB CRF 1974-2009	617,797	0	617,797	0	0
0100128	58 CSO 4.00% NJ ANB IDB 1981-2009	355,397	0	355,397	0	0
0100129	58 CSO 4.00% NLP ALB IDB 1970-2009	7,598,550	0	7,598,550	0	0
0100130	58 CSO 4.00% NLP ANB CNF 1980-2009	(44,320)	0	(44,320)	0	0
0100131	58 CSO 4.00% NLP ANB CRF 1949-2009	4,621,614	0	4,621,614	0	0
0100132	58 CSO 4.00% NLP ANB IDB 1970-2009	2,596,717	0	2,596,717	0	0
0100133	58 CSO 4.50% CRVM ALB CRF 1980-2009	654,705	0	654,705	0	0
0100134	58 CSO 4.50% CRVM ALB IDB 1980-2009	506,132	0	506,132	0	0
0100135	58 CSO 4.50% CRVM ANB CRF 1972-2009	5,073,202	0	5,073,202	0	0
0100136	58 CSO 4.50% CRVM ANB IDB 1980-2009	11,663,945	0	11,663,945	0	0
0100137	58 CSO 4.50% FPT ANB IDB 1984-2009	76,899	0	76,899	0	0
0100138	58 CSO 4.50% ILL ALB IDB 1981-2009	1,143,085	0	1,143,085	0	0
0100139	58 CSO 4.50% MOD ANB CRF 1980-2009	3,800,072	0	3,800,072	0	0
0100140	58 CSO 4.50% NJ ANB IDB 1983-2009	157,596	0	157,596	0	0
0100141	58 CSO 4.50% NLP ALB IDB 1972-2009	361,119	0	361,119	0	0
0100142	58 CSO 4.50% NLP ANB CNF 1983-2009	434,311	0	434,311	0	0
0100143	58 CSO 4.50% NLP ANB CRF 1974-2009	1,200,597	0	1,200,597	0	0
0100144	58 CSO 4.50% NLP ANB IDB 1980-2009	1,122,125	0	1,122,125	0	0
0100145	58 CSO 5.50% CRVM ALB IDB 1980-2009	48,123,252	0	48,123,252	0	0
0100146	58 CSO 5.50% CRVM ANB CRF 1981-2009	416,338	0	416,338	0	0
0100147	58 CSO 5.50% CRVM ANB IDB 1969-2009	4,270,555	0	4,270,555	0	0
0100148	58 CSO 5.50% ILL ALB IDB 1982-2009	53,095	0	53,095	0	0
0100149	58 CSO 5.50% NLP ALB IDB 1983-2009	174,073	0	174,073	0	0
0100150	58 CSO 5.50% NLP ANB IDB 1960-2009	262,168	0	262,168	0	0
0100151	58 CSO 6.00% CRVM ALB IDB 1983-2009	13,905,951	0	13,905,951	0	0
0100152	58 CSO 6.00% CRVM ANB IDB 1983-2009	7,270,992	0	7,270,992	0	0
0100153	58 CSO 7.00% CRVM ALB CRF 1974-2009	2	0	2	0	0
0100154	58 CSO 8.25% CRVM ANB IDB 1984-2009	1,091,377	0	1,091,377	0	0
0100155	60 CSG 3.00% NLP ANB CRF 1988-2009	11,037	0	11,037	0	0
0100156	61 CET 3.00% CRVM ANB IDB 1966-2009	122,579	0	122,579	0	0
0100157	61 CET 3.50% CRVM ANB IDB 1966-2009	174,034	0	174,034	0	0
0100158	61 CSI 3.00% CRVM ANB IDB 1959-2009	721,496	0	721,496	0	0
0100159	61 CSI 3.50% CRVM ANB IDB 1968-2009	124,853	0	124,853	0	0
0100160	61 CSI 5.50% CRVM ANB IDB 1988-2009	468	0	468	0	0
0100161	80 CET 2.50% CRVM ALB IDB 1958-2009	9,203	0	9,203	0	0
0100162	80 CET 4.00% CRVM ALB IDB 1985-2009	60,792	0	60,792	0	0
0100163	80 CET 4.00% CRVM ANB CRF 1994-2009	3,500	0	3,500	0	0
0100164	80 CET 4.00% NLP ANB IDB 1989-2009	383,881	0	383,881	0	0
0100165	80 CET 4.50% CRVM ALB IDB 1992-2009	1,266,068	0	1,266,068	0	0
0100166	80 CET 4.50% CRVM ANB IDB 1986-2009	13,695	0	13,695	0	0
0100167	80 CET 4.50% NLP ALB IDB 2002-2009	1,148	0	1,148	0	0
0100168	80 CET 4.50% NLP ANB IDB 1988-2009	37,165	0	37,165	0	0
0100169	80 CET 5.00% CRVM ALB IDB 1989-2009	317,018	0	317,018	0	0
0100170	80 CET 5.00% CRVM ANB IDB 1984-2009	27,632	0	27,632	0	0
0100171	80 CET 5.00% NLP ALB CRF 1984-2009	3,365	0	3,365	0	0
0100172	80 CET 5.00% NLP ANB CRF 1993-2009	323	0	323	0	0
0100173	80 CET 5.00% NLP ANB IDB 1985-2009	6,872	0	6,872	0	0
0100174	80 CET 5.50% CRVM ALB IDB 1987-2009	11,265,876	0	11,265,876	0	0
0100175	80 CET 5.50% CRVM ANB IDB 1988-2009	36,345	0	36,345	0	0
0100176	80 CET 5.50% NLP ANB CRF 1991-2009	297	0	297	0	0
0100177	80 CET 5.50% NLP ANB IDB 1990-2009	1,393	0	1,393	0	0
0100178	80 CET 6.00% CRVM ALB IDB 1984-2009	123,172	0	123,172	0	0
0100179	80 CET 6.00% NLP ANB IDB 1988-2009	13,609	0	13,609	0	0
0100180	80 CET 6.25% CRVM ALB IDB 1998-2009	798	0	798	0	0
0100181	80 CSO 2.50% CRVM ALB IDB 1958-2009	53,322	0	53,322	0	0
0100182	80 CSO 2.50% CRVM ANB IDB 1996-2009	98,968	0	98,968	0	0
0100183	80 CSO 2.50% NLP ALB IDB 1960-2009	12,732	0	12,732	0	0
0100184	80 CSO 3.00% CRVM ALB IDB 1985-2009	217,712	0	217,712	0	0
0100185	80 CSO 3.00% CRVM ANB CRF 1988-2009	8,193	0	8,193	0	0
0100186	80 CSO 3.00% CRVM ANB IDB 1991-2009	128,451	0	128,451	0	0
0100187	80 CSO 3.50% NLP ALB IDB 1966-2009	37,951	0	37,951	0	0
0100188	80 CSO 3.94% CRVM ALB IDB 1996-2009	420,991	0	420,991	0	0
0100189	80 CSO 4.00% CRVM ALB CNF 2006-2009	13,081,778	0	13,081,778	0	0
0100190	80 CSO 4.00% CRVM ALB IDB 1981-2009	507,144,840	0	507,144,840	0	0
0100191	80 CSO 4.00% CRVM ANB CNF 2006-2009	25,749,612	0	25,749,612	0	0
0100192	80 CSO 4.00% CRVM ANB CRF 1983-2009	2,681,808	0	2,681,808	0	0
0100193	80 CSO 4.00% CRVM ANB IDB 1987-2009	4,620,170	0	4,620,170	0	0
0100194	80 CSO 4.00% ILL ALB IDB 1990-2009	215	0	215	0	0
0100195	80 CSO 4.00% NLP ALB IDB 1975-2009	26,335	0	26,335	0	0
0100196	80 CSO 4.00% NLP ANB IDB 1986-2009	27,641,522	0	27,641,522	0	0
0100197	80 CSO 4.50% CRVM ALB CNF 1995-2009	9,084,222	0	9,084,222	0	0
0100198	80 CSO 4.50% CRVM ALB CRF 1985-2009	12,135	0	12,135	0	0
0100199	80 CSO 4.50% CRVM ALB IDB 1965-2009	514,198,275	0	514,198,275	0	0
0100200	80 CSO 4.50% CRVM ANB CNF 1995-2009	206,178,691	0	206,178,691	0	0
0100201	80 CSO 4.50% CRVM ANB CRF 1995-2009	104,952	0	104,952	0	0
0100202	80 CSO 4.50% CRVM ANB IDB 1984-2009	129,308,840	0	129,308,840	0	0
0100203	80 CSO 4.50% NLP ALB IDB 1972-2009	1,380,308	0	1,380,308	0	0
0100204	80 CSO 4.50% NLP ANB IDB 1976-2009	7,374,450	0	7,374,450	0	0
0100205	80 CSO 5.00% CRVM ALB CNF 1993-2009	(5,785)	0	(5,785)	0	0
0100206	80 CSO 5.00% CRVM ALB CRF 1982-2009	1,264,716	0	1,264,716	0	0
0100207	80 CSO 5.00% CRVM ALB IDB 1986-2009	9,039,931	0	9,039,931	0	0
0100208	80 CSO 5.00% CRVM ANB CNF 1993-2009	(616,661)	0	(616,661)	0	0
0100209	80 CSO 5.00% CRVM ANB CRF 1984-2009	936,463	0	936,463	0	0
0100210	80 CSO 5.00% CRVM ANB IDB 1984-2009	139,457,689	0	139,457,689	0	0
0100211	80 CSO 5.00% NLP ALB CRF 1972-2009	4,005	0	4,005	0	0
0100212	80 CSO 5.00% NLP ALB IDB 1971-2009	3,802,961	0	3,802,961	0	0
0100213	80 CSO 5.00% NLP ANB CRF 1989-2009	83,854	0	83,854	0	0
0100214	80 CSO 5.00% NLP ANB IDB 1992-2009	5,660,727	0	5,660,727	0	0
0100215	80 CSO 5.25% CRVM ALB CNF 1995-2009	(19,825)	0	(19,825)	0	0
0100216	80 CSO 5.50% CRVM ALB CNF 1991-2009	18,058	0	18,058	0	0
0100217	80 CSO 5.50% CRVM ALB CRF 1991-2009	3,595	0	3,595	0	0
0100218	80 CSO 5.50% CRVM ALB IDB 1969-2009	218,249,086	0	218,249,086	0	0
0100219	80 CSO 5.50% CRVM ANB CNF 1988-2009	(569,102)	0	(569,102)	0	0
0100220	80 CSO 5.50% CRVM ANB CRF 1987-2009	875,949	0	875,949	0	0
0100221	80 CSO 5.50% CRVM ANB IDB 1983-2009	33,401,094	0	33,401,094	0	0
0100222	80 CSO 5.50% NLP ALB IDB 1973-2009	3,464,329	0	3,464,329	0	0
0100223	80 CSO 5.50% NLP ANB CNF 1986-2009	2,973,263	0	2,973,263	0	0
0100224	80 CSO 5.50% NLP ANB CRF 1989-2009	83,483	0	83,483	0	0
0100225	80 CSO 5.50% NLP ANB IDB 1986-2009	30,625,717	0	30,625,717	0	0
0100226	80 CSO 6.00% CRVM ALB CNF 1983-2009	91	0	91	0	0
0100227	80 CSO 6.00% CRVM ALB IDB 1983-2009	9,927,506	0	9,927,506	0	0

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

	1 Valuation Standard	2 Total	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0100228	80 CSO 6.00% CRVM ANB IDB 1984-2009	11,972,033	0	11,972,033	0	0
0100229	80 CSO 6.00% NLP ALB IDB 1983-2009	1,787	0	1,787	0	0
0100230	80 CSO 6.00% NLP ANB IDB 1983-2009	138,994	0	138,994	0	0
0100231	80 CSO 7.00% CRVM ANB IDB 1988-2009	18,629	0	18,629	0	0
0100232	80 CSO 7.50% CRVM ANB CRF 1998-2009	255	0	255	0	0
0100233	80 CSO S/U 4.00% CRVM ALB IDB 1998-2009	64,899,542	0	64,899,542	0	0
0100234	80 CSO S/U 4.00% CRVM ANB IDB 2006-2009	12,580,398	0	12,580,398	0	0
0100235	80 CSO S/U 4.00% NLP ANB IDB 2002-2009	173,434	0	173,434	0	0
0100236	80 CSO S/U 4.50% CRVM ALB IDB 1996-2009	152,792,704	0	152,792,704	0	0
0100237	80 CSO S/U 4.50% CRVM ANB CNF 2001-2009	33,284,156	0	33,284,156	0	0
0100238	80 CSO S/U 4.50% CRVM ANB IDB 1994-2009	135,344,039	0	135,344,039	0	0
0100239	80 CSO S/U 4.50% NLP ANB IDB 2001-2009	177,062	0	177,062	0	0
0100240	80 CSO S/U 5.00% CRVM ALB IDB 1996-2009	29	0	29	0	0
0100241	80 CSO S/U 5.00% CRVM ANB IDB 1993-2009	26,263	0	26,263	0	0
0100242	80 CSO S/U 5.50% CRVM ALB IDB 1989-2009	31,331	0	31,331	0	0
0100243	80 CSO S/U 5.50% CRVM ANB IDB 1987-2009	60,211	0	60,211	0	0
0100244	80 CSO S/U 5.50% NLP ANB IDB 1988-2009	4,063	0	4,063	0	0
0100245	80 CSO S/U 6.00% CRVM ANB IDB 1984-2009	31,803	0	31,803	0	0
0100246	2001 CSO 4.00% CRVM ALB CNF 2006-2009	8,321,751	0	8,321,751	0	0
0100247	2001 CSO 4.00% CRVM ALB IDB 2005-2009	162,884,911	0	162,884,911	0	0
0100248	2001 CSO 4.00% CRVM ANB CNF 2006-2009	15,825,458	0	15,825,458	0	0
0100249	2001 CSO 4.00% CRVM ANB IDB 2006-2009	99,946	0	99,946	0	0
0100250	2001 CSO 4.00% NLP ALB IDB 2006-2009	1,179,820	0	1,179,820	0	0
0100251	2001 CSO 4.00% NLP ANB IDB 2006-2009	8,264,853	0	8,264,853	0	0
0100252	2001 CSO 4.50% CRVM ALB CNF 2004-2009	8,621,695	0	8,621,695	0	0
0100253	2001 CSO 4.50% CRVM ALB IDB 1979-2009	7,596,022	0	7,596,022	0	0
0100254	2001 CSO 4.50% CRVM ANB CNF 2004-2009	269,794	0	269,794	0	0
0100255	2001 CSO 4.50% NLP ALB IDB 1998-2009	1,979,405	0	1,979,405	0	0
0100256	2001 CSO 4.50% NLP ANB IDB 2004-2009	688,721	0	688,721	0	0
0100257	2001 CSO S/U 4.00% CRVM ALB CNF 2006-2009	41,868	0	41,868	0	0
0100258	2001 CSO S/U 4.00% CRVM ALB IDB 2006-2009	130,078,155	0	130,078,155	0	0
0100259	2001 CSO S/U 4.00% CRVM ANB IDB 2006-2009	90,411,705	0	90,411,705	0	0
0100260	2001 CSO S/U 4.50% CRVM ALB IDB 2004-2009	27,969,293	0	27,969,293	0	0
0100261	2001 CSO S/U 4.50% CRVM ANB IDB 2004-2009	42,228,829	0	42,228,829	0	0
0100262	Factors 1962-2009	977,674	0	977,674	0	0
0100263	Unearned COI 1982-2009	66,854	0	66,854	0	0
0100264	Unearned Premium 1965-2009	2,168,454	0	2,168,454	0	0
0199997	Totals (Gross)	3,270,489,635	0	3,270,489,635	0	0
0199998	Reinsurance ceded	1,040,060,614	0	1,040,060,614	0	0
0199999	Totals (Net)	2,230,429,021	0	2,230,429,021	0	0
	ANNUITIES (excluding supplementary contracts with life contingencies):					
0200001	71 IAM 10.00% Def 1980-2009	6,142,983	XXX	6,142,983	XXX	0
0200002	71 IAM 10.00%% Def 1982-2009	24,601	XXX	24,601	XXX	0
0200003	71 IAM 5.50% Def 1980-2009	3,815,781	XXX	3,815,781	XXX	0
0200004	71 IAM 6.00% Def 1950-2009	9,074,767	XXX	9,074,767	XXX	0
0200005	71 IAM 6.25% Def 1982-2009	12,295	XXX	12,295	XXX	0
0200006	71 IAM 8.50% Def 1984-2009	2,546,807	XXX	2,546,807	XXX	0
0200007	71 IAM 8.75% Def 1983-2009	4,294,006	XXX	4,294,006	XXX	0
0200008	83 IAM 4.50% Def 1999-2009	59,616	XXX	59,616	XXX	0
0200009	83 IAM 4.75% Def 1994-2009	243,278	XXX	243,278	XXX	0
0200010	83 IAM 5.00% Def 1993-2009	1,787,630	XXX	1,787,630	XXX	0
0200011	83 IAM 5.25% Def 1998-2009	1,426,094	XXX	1,426,094	XXX	0
0200012	83 IAM 5.50% Def 1994-2009	2,740,061	XXX	2,740,061	XXX	0
0200013	83 IAM 5.75% Def 1993-2009	537,443	XXX	537,443	XXX	0
0200014	83 IAM 6.00% Def 1995-2009	2,083,227	XXX	2,083,227	XXX	0
0200015	83 IAM 6.25% Def 1992-2009	2,113,952	XXX	2,113,952	XXX	0
0200016	83 IAM 6.50% Def 1987-2009	4,886,575	XXX	4,886,575	XXX	0
0200017	83 IAM 6.75% Def 1991-2009	2,500,404	XXX	2,500,404	XXX	0
0200018	83 IAM 7.00% Def 1988-2009	4,948,225	XXX	4,948,225	XXX	0
0200019	83 IAM 7.25% Def 1986-2009	3,430,545	XXX	3,430,545	XXX	0
0200020	83 IAM 8.50% Def 1985-2009	2,398,395	XXX	2,398,395	XXX	0
0200021	A2000 4.00% Def 2005-2009	254	XXX	254	XXX	0
0200022	A2000 4.25% Def 2006-2009	11,438	XXX	11,438	XXX	0
0200023	A2000 4.50% Def 2003-2009	47,021	XXX	47,021	XXX	0
0200024	A2000 4.75% Def 2000-2009	183,947	XXX	183,947	XXX	0
0200025	A2000 5.00% Def 2003-2009	160,460	XXX	160,460	XXX	0
0200026	A2000 5.50% Def 2001-2009	604,872	XXX	604,872	XXX	0
0200027	A2000 5.75% Def 2000-2009	1,230,882	XXX	1,230,882	XXX	0
0200028	Fund Value 1979-2009	3,691,903	XXX	3,691,903	XXX	0
0299997	Totals (Gross)	60,997,462	XXX	60,997,462	XXX	0
0299998	Reinsurance ceded	1,845,952	XXX	1,845,952	XXX	0
0299999	Totals (Net)	59,151,510	XXX	59,151,510	XXX	0
	SUPPLEMENTARY CONTRACTS WITH LIFE CONTINGENCIES:					
0300001	1949A 3.00% Imm 1978-2009	5,847	0	5,847	0	0
0300002	71 IAM 2.50% Imm 1980-2009	704	0	704	0	0
0300003	71 IAM 5.50% Imm 1981-2009	4,081	0	4,081	0	0
0300004	71 IAM 6.00% Imm 1979-2009	4,238	0	4,238	0	0
0300005	71 IAM 7.50% Imm 1980-2009	324,127	0	324,127	0	0
0300006	71 IAM 8.00% Imm 1988-2009	84,852	0	84,852	0	0
0300007	71 IAM 8.30% Imm 1989-2009	17,961	0	17,961	0	0
0300008	83 IAM 4.50% Imm 1992-2009	27,266	0	27,266	0	0
0300009	83 IAM 5.00% Imm 1994-2009	823,986	0	823,986	0	0
0300010	83 IAM 5.25% Imm 2006-2009	20,427	0	20,427	0	0
0300011	83 IAM 5.50% Imm 1980-2009	148,415	0	148,415	0	0
0300012	83 IAM 6.00% Imm 1985-2009	139,757	0	139,757	0	0
0300013	83 IAM 6.25% Imm 1999-2009	1,525	0	1,525	0	0
0300014	83 IAM 6.50% Imm 1994-2009	5,306	0	5,306	0	0
0300015	83 IAM 6.75% Imm 1996-2009	31,174	0	31,174	0	0
0300016	83 IAM 7.00% Imm 1993-2009	31,666	0	31,666	0	0
0300017	83 IAM 7.25% Imm 1985-2009	69,106	0	69,106	0	0
0300018	83 IAM 7.75% Imm 1992-2009	6,708	0	6,708	0	0
0300019	83 IAM 8.00% Imm 1985-2009	212,321	0	212,321	0	0
0300020	83 IAM 9.00% Imm 1991-2009	388,541	0	388,541	0	0
0300021	A2000 5.00% Imm 2005-2009	128,305	0	128,305	0	0
0300022	A2000 5.25% Imm 2005-2009	98,667	0	98,667	0	0
0300023	A2000 5.50% Imm 2002-2009	880,400	0	880,400	0	0
0300024	A2000 6.00% Imm 2009-2009	62,914	0	62,914	0	0
0399997	Totals (Gross)	3,518,294	0	3,518,294	0	0
0399998	Reinsurance ceded	0	0	0	0	0
0399999	Totals (Net)	3,518,294	0	3,518,294	0	0
	ACCIDENTAL DEATH BENEFITS:					
0400001	59 ADB / 58 CSO 3.50% CRVM ALB 1952-2009	6,959	0	6,959	0	0
0400002	59 ADB / 58 CSO 3.50% CRVM ANB 1949-2009	11,858	0	11,858	0	0
0400003	59 ADB / 58 CSO 4.00% CRVM ALB 1975-2009	3,675	0	3,675	0	0
0400004	59 ADB / 58 CSO 4.00% CRVM ANB 1975-2009	10,655	0	10,655	0	0
0400005	59 ADB / 58 CSO 4.50% CRVM ALB 1980-2009	8,992	0	8,992	0	0

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0400006 59 ADB / 58 CSO 4.50% CRVM ANB 1980-2009	9,540	0	9,540	0	0
0400007 59 ADB / 58 CSO 5.50% NLP ANB 1971-2009	81,505	0	81,505	0	0
0400008 59 ADB / 80 CSO 4.00% CRVM ALB 2006-2009	161,687	0	161,687	0	0
0400009 59 ADB / 80 CSO 4.00% CRVM ANB 2007-2009	3	0	3	0	0
0400010 59 ADB / 80 CSO 4.00% FPT ALB 2006-2009	222,657	0	222,657	0	0
0400011 59 ADB / 80 CSO 4.00% NLP ALB 1998-2009	891,607	0	891,607	0	0
0400012 59 ADB / 80 CSO 4.00% NLP ANB 2011-2009	2	0	2	0	0
0400013 59 ADB / 80 CSO 4.50% CRVM ALB 1996-2009	635,669	0	635,669	0	0
0400014 59 ADB / 80 CSO 4.50% CRVM ANB 1995-2009	150	0	150	0	0
0400015 59 ADB / 80 CSO 4.50% FPT ALB 2002-2009	393,471	0	393,471	0	0
0400016 59 ADB / 80 CSO 4.50% NLP ALB 1998-2009	539,210	0	539,210	0	0
0400017 59 ADB / 80 CSO 4.50% NLP ANB 2004-2009	250	0	250	0	0
0400018 59 ADB / 80 CSO 5.00% CRVM ALB 1994-2009	24	0	24	0	0
0400019 59 ADB / 80 CSO 5.00% CRVM ANB 1989-2009	3,550	0	3,550	0	0
0400020 59 ADB / 80 CSO 5.50% CRVM ALB 1987-2009	3,241	0	3,241	0	0
0400021 59 ADB / 80 CSO 5.50% CRVM ANB 1987-2009	7,024	0	7,024	0	0
0400022 59 ADB / 80 CSO 5.50% NLP ANB 1987-2009	12	0	12	0	0
0400023 59 ADB / 80 CSO 6.00% CRVM ALB 1983-2009	2,791	0	2,791	0	0
0400024 59 ADB / 80 CSO 6.00% CRVM ANB 1983-2009	6,681	0	6,681	0	0
0400025 59 ADB / 2001 CSO 4.00% CRVM ALB 2006-2009	502,429	0	502,429	0	0
0400026 59 ADB / 2001 CSO 4.00% FPT ALB 2006-2009	280,066	0	280,066	0	0
0400027 59 ADB / 2001 CSO 4.50% NLP ALB 2004-2009	103,017	0	103,017	0	0
0400028 Unearned COI 1982-2009	(43,855)	0	(43,855)	0	0
0400029 Unearned Premium 1969-2009	1,059,317	0	1,059,317	0	0
0499997 Totals (Gross)	4,902,187	0	4,902,187	0	0
0499998 Reinsurance ceded	350,213	0	350,213	0	0
0499999 Totals (Net)	4,551,974	0	4,551,974	0	0
DISABILITY-ACTIVE LIVES:					
0500001 52 DIS / 58 CSO 3.00% CRVM ANB 1982-2009	408,928	0	408,928	0	0
0500002 52 DIS / 58 CSO 3.00% NLP ANB 1991-2009	4	0	4	0	0
0500003 52 DIS / 58 CSO 3.50% CRVM ALB 1964-2009	3,585	0	3,585	0	0
0500004 52 DIS / 58 CSO 3.50% CRVM ANB 1948-2009	37,016	0	37,016	0	0
0500005 52 DIS / 58 CSO 3.50% NLP ALB 2002-2009	18,366	0	18,366	0	0
0500006 52 DIS / 58 CSO 4.00% CRVM ALB 1975-2009	4,787	0	4,787	0	0
0500007 52 DIS / 58 CSO 4.00% CRVM ANB 1975-2009	65,039	0	65,039	0	0
0500008 52 DIS / 58 CSO 4.50% CRVM ALB 1980-2009	9,437	0	9,437	0	0
0500009 52 DIS / 58 CSO 4.50% CRVM ANB 1980-2009	107,216	0	107,216	0	0
0500010 52 DIS / 58 CSO 5.50% NLP ANB 1984-2009	3,308,730	0	3,308,730	0	0
0500011 52 DIS / 80 CSO 4.00% CRVM ALB 2006-2009	3,332,249	0	3,332,249	0	0
0500012 52 DIS / 80 CSO 4.00% CRVM ANB 1987-2009	117,877	0	117,877	0	0
0500013 52 DIS / 80 CSO 4.00% NLP ALB 2006-2009	17,598	0	17,598	0	0
0500014 52 DIS / 80 CSO 4.50% CRVM ALB 1984-2009	10,227,168	0	10,227,168	0	0
0500015 52 DIS / 80 CSO 4.50% CRVM ANB 1995-2009	804,066	0	804,066	0	0
0500016 52 DIS / 80 CSO 4.50% NLP ALB 2002-2009	83,847	0	83,847	0	0
0500017 52 DIS / 80 CSO 5.00% CRVM ALB 1993-2009	22,063	0	22,063	0	0
0500018 52 DIS / 80 CSO 5.00% CRVM ANB 1993-2009	32,832	0	32,832	0	0
0500019 52 DIS / 80 CSO 5.50% CRVM ALB 1987-2009	73,273	0	73,273	0	0
0500020 52 DIS / 80 CSO 5.50% CRVM ANB 1987-2009	63,524	0	63,524	0	0
0500021 52 DIS / 80 CSO 6.00% CRVM ALB 1983-2009	24,472	0	24,472	0	0
0500022 52 DIS / 80 CSO 6.00% CRVM ANB 1983-2009	88,400	0	88,400	0	0
0500023 52 DIS / 2001 CSO 4.00% CRVM ALB 2012-2009	11	0	11	0	0
0500024 52 DIS / 2001 CSO 4.00% NLP ALB 2009-2009	5,148	0	5,148	0	0
0500025 52 DIS / 2001 CSO 4.50% CRVM ALB 2006-2009	22,097	0	22,097	0	0
0500026 52 DIS / 2001 CSO 4.50% NLP ALB 2004-2009	295,685	0	295,685	0	0
0500027 64 CDT / 58 CSO 3.00% CRVM ALB 1957-2009	32	0	32	0	0
0500028 64 CDT / 80 CSO 4.50% CRVM ALB 1988-2009	45,554	0	45,554	0	0
0500029 85 CIDA / 80 CSO 4.00% NLP ALB 2006-2009	1,124,081	0	1,124,081	0	0
0500030 85 CIDA / 80 CSO 4.50% CRVM ALB 2003-2009	90,904	0	90,904	0	0
0500031 85 CIDA / 80 CSO 4.50% NLP ALB 1996-2009	6,844,049	0	6,844,049	0	0
0500032 85 CIDA / 80 CSO 5.50% NLP ALB 1987-2009	3,140	0	3,140	0	0
0500033 85 CIDA / 80 CSO 6.00% NLP ALB 1983-2009	1,671	0	1,671	0	0
0500034 Unearned COI 1981-2009	(44,893)	0	(44,893)	0	0
0500035 Unearned Premium 1969-2009	580,638	0	580,638	0	0
0599997 Totals (Gross)	27,818,594	0	27,818,594	0	0
0599998 Reinsurance ceded	2,951,656	0	2,951,656	0	0
0599999 Totals (Net)	24,866,938	0	24,866,938	0	0
DISABILITY-DISABLED LIVES:					
0600001 52 DIS / 58 CSO 2.5% NLP ANB 1974-2009	2,192,800	0	2,192,800	0	0
0600002 52 DIS / 58 CSO 3.0% NLP ANB 2000-2009	49,709	0	49,709	0	0
0600003 52 DIS / 58 CSO 3.00% CRVM ANB 1981-2009	2,426,955	0	2,426,955	0	0
0600004 52 DIS / 58 CSO 3.00% NLP ALB 2004-2009	1,828	0	1,828	0	0
0600005 52 DIS / 58 CSO 4.00% CRVM ANB 1982-2009	2,090	0	2,090	0	0
0600006 52 DIS / 58 CSO 4.50% CRVM ANB 1981-2009	42,969	0	42,969	0	0
0600007 52 DIS / 58 CSO 5.00% CRVM ALB 1964-2009	48,645	0	48,645	0	0
0600008 52 DIS / 58 CSO 5.00% CRVM ANB 1948-2009	1,894,201	0	1,894,201	0	0
0600009 52 DIS / 80 CSO 3.00% CRVM ANB 1986-2009	3,153,483	0	3,153,483	0	0
0600010 52 DIS / 80 CSO 3.00% NLP ALB 2002-2009	24,530	0	24,530	0	0
0600011 52 DIS / 80 CSO 4.00% CRVM ALB 2006-2009	1,110,303	0	1,110,303	0	0
0600012 52 DIS / 80 CSO 4.00% NLP ANB 2002-2009	11,821	0	11,821	0	0
0600013 52 DIS / 80 CSO 4.50% CRVM ALB 1985-2009	3,702,206	0	3,702,206	0	0
0600014 52 DIS / 80 CSO 4.50% CRVM ANB 1986-2009	1,095,331	0	1,095,331	0	0
0600015 52 DIS / 80 CSO 5.00% CRVM ALB 1983-2009	33,050	0	33,050	0	0
0600016 52 DIS / 80 CSO 5.00% CRVM ANB 1983-2009	489,631	0	489,631	0	0
0600017 52 DIS / 80 CSO 5.50% CRVM ALB 1990-2009	25,268	0	25,268	0	0
0600018 52 DIS / 80 CSO 5.50% CRVM ANB 1989-2009	14,097	0	14,097	0	0
0600019 52 DIS / 80 CSO 6.00% CRVM ANB 1984-2009	15,623	0	15,623	0	0
0600020 52 DIS / 2001 CSO 4.50% CRVM ALB 2006-2009	5,257	0	5,257	0	0
0600021 64 CDT / 58 CSO 3.50% CRVM ALB 1976-2009	59,647	0	59,647	0	0
0600022 64 CDT / 58 CSO 4.50% CRVM ALB 1975-2009	44,889	0	44,889	0	0
0600023 85 CIDA / 80 CSO 3.50% CRVM ALB 2004-2009	126,372	0	126,372	0	0
0600024 85 CIDA / 80 CSO 4.00% NLP ALB 2006-2009	882,829	0	882,829	0	0
0600025 85 CIDA / 80 CSO 4.50% NLP ALB 1997-2009	1,986,783	0	1,986,783	0	0
0699997 Totals (Gross)	19,440,317	0	19,440,317	0	0
0699998 Reinsurance ceded	3,695,137	0	3,695,137	0	0
0699999 Totals (Net)	15,745,180	0	15,745,180	0	0
MISCELLANEOUS RESERVES					
0700001 Annuitization Bonus	430,078	0	430,078	0	0
0700002 Deficiency Reserve	156,122,973	0	156,122,973	0	0
0700003 Immediate Payment of Claims	553,000	0	553,000	0	0
0700004 Nondeduction of Deferred Premium	6,815,959	0	6,815,959	0	0
0700005 Refund of Premium on Death	8,832,639	0	8,832,639	0	0
0799997 Totals (Gross)	172,754,649	0	172,754,649	0	0
0799998 Reinsurance ceded	69,765,058	0	69,765,058	0	0
0799999 Totals (Net)	102,989,591	0	102,989,591	0	0
9999999 Totals (Net) - Page 3, Line 1	2,441,252,508	0	2,441,252,508	0	0

EXHIBIT 5 - INTERROGATORIES

1.1 Has the reporting entity ever issued both participating and non-participating contracts? ..... Yes [ ] No [X]

1.2 If not, state which kind is issued:

.....

2.1 Does the reporting entity at present issue both participating and non-participating contracts? ..... Yes [ ] No [X]

2.2 If not, state which kind is issued:

.....

3. Does the reporting entity at present issue or have in force contracts that contain non-guaranteed elements? ..... Yes [X] No [ ]

If so, attach a statement that contains the determination procedures, answers to the interrogatories and an actuarial opinion as described in the instructions.

4. Has the reporting entity any assessment or stipulated premium contracts in force? ..... Yes [ ] No [X]

If so, state:

4.1 Amount of insurance: ..... $ 0

4.2 Amount of reserve: ..... $ 0

4.3 Basis of reserve:

.....

4.4 Basis of regular assessments:

.....

4.5 Basis of special assessments:

.....

4.6 Assessments collected during the year: ..... $ 0

5. If the contract loan interest rate guaranteed in any one or more of its currently issued contracts is less than 5%, not in advance, state the contract loan rate guarantees on any such contracts:

N/A .....

6. Does the reporting entity hold reserves for any annuity contracts that are less than the reserves that would be held on a standard basis? ..... Yes [ ] No [X]

6.1 If so, state the amount of reserve on such contracts on the basis actually held: ..... $ 0

6.2 That would have been held (on an exact or approximate basis) using the actual ages of the annuitants; the interest rate(s) used in 6.1; and the same mortality basis used by the reporting entity for the valuation of comparable annuity benefits issued to standard lives. If the reporting entity has no comparable annuity benefits for standard lives to be valued, the mortality basis shall be the table most recently approved by the state of domicile for valuing individual annuity benefits: ..... $ 0

Attach statement of methods employed in their valuation.

7. Does the reporting entity have any Synthetic GIC contracts or agreements in effect as of December 31 of the current year? ..... Yes [ ] No [X]

7.1 If yes, state the total dollar amount of assets covered by these contracts or agreements: ..... $ 0

7.2 Specify the basis (fair value, amortized cost, etc.) for determining the amount

.....

7.3 State the amount of reserves established for this business: ..... $ 0

7.4 Identify where the reserves are reported in the blank

.....

8. Does the reporting entity have any Contingent Deferred Annuity contracts or agreements in effect as of December 31 of the current year? ..... Yes [ ] No [X]

8.1 If yes, state the total dollar amount of account value covered by these contracts or agreements: ..... $ 0

8.2 State the amount of reserves established for this business: ..... $ 0

8.3 Identify where the reserves are reported in the blank:

.....

9. Does the reporting entity have any Guaranteed Lifetime Income Benefit contracts, agreements or riders in effect as of December 31 of the current year? ..... Yes [ ] No [X]

9.1 If yes, state the total dollar amount of any account value associated with these contracts, agreements or riders: ..... $ 0

9.2 State the amount of reserves established for this business: ..... $ 0

9.3 Identify where the reserves are reported in the blank:

.....

EXHIBIT 5A - CHANGES IN BASES OF VALUATION DURING THE YEAR

1	Valuation Basis		4
	2	3	Increase in Actuarial Reserve Due to Change
Description of Valuation Class	Changed From	Changed To	
LIFE CONTRACTS (Including supplementary contracts set upon a basis other than that used to determine benefits) (Exhibit 5)			
0199999 Subtotal (Page 7, Line 6)	XXX	XXX	
ACCIDENT AND HEALTH CONTRACTS (Exhibit 6)			
0299999 Subtotal	XXX	XXX	
DEPOSIT-TYPE CONTRACTS (Exhibit 7)			
0399999 Subtotal	XXX	XXX	
9999999 TOTAL (Column 4 only)			

NONE

EXHIBIT 6 - AGGREGATE RESERVES FOR ACCIDENT AND HEALTH CONTRACTS

		1	2	3	4	Other Individual Contracts				
		Total	Group Accident and Health	Credit Accident and Health (Group and Individual)	Collectively Renewable	5 Non-Cancelable	6 Guaranteed Renewable	7 Non-Renewable for Stated Reasons Only	8 Other Accident Only	9 All Other
	ACTIVE LIFE RESERVE									
1.	Unearned premium reserves	200,366	0	0	0	0	0	0	0	200,366
2.	Additional contract reserves (a)	1,475,082	0	0	0	0	0	0	0	1,475,082
3.	Additional actuarial reserves-Asset/Liability analysis	0	0	0	0	0	0	0	0	0
4.	Reserve for future contingent benefits	0	0	0	0	0	0	0	0	0
5.	Reserve for rate credits	0	0	0	0	0	0	0	0	0
6.	Aggregate write-ins for reserves	0	0	0	0	0	0	0	0	0
7.	Totals (Gross)	1,675,448	0	0	0	0	0	0	0	1,675,448
8.	Reinsurance ceded	0	0	0	0	0	0	0	0	0
9.	Totals (Net)	1,675,448	0	0	0	0	0	0	0	1,675,448
	CLAIM RESERVE									
10.	Present value of amounts not yet due on claims	738,847	0	0	0	0	0	0	0	738,847
11.	Additional actuarial reserves-Asset/Liability analysis	0	0	0	0	0	0	0	0	0
12.	Reserve for future contingent benefits	0	0	0	0	0	0	0	0	0
13.	Aggregate write-ins for reserves	0	0	0	0	0	0	0	0	0
14.	Totals (Gross)	738,847	0	0	0	0	0	0	0	738,847
15.	Reinsurance ceded	0	0	0	0	0	0	0	0	0
16.	Totals (Net)	738,847	0	0	0	0	0	0	0	738,847
17.	**TOTAL (Net)**	2,414,295	0	0	0	0	0	0	0	2,414,295
18.	**TABULAR FUND INTEREST**	0	0	0	0	0	0	0	0	0
	DETAILS OF WRITE-INS									
0601.		0	0	0	0	0	0	0	0	0
0602.		0	0	0	0	0	0	0	0	0
0603.		0	0	0	0	0	0	0	0	0
0698.	Summary of remaining write-ins for Line 6 from overflow page	0	0	0	0	0	0	0	0	0
0699.	Totals (Lines 0601 through 0603 plus 0698) (Line 6 above)	0	0	0	0	0	0	0	0	0
1301.		0	0	0	0	0	0	0	0	0
1302.		0	0	0	0	0	0	0	0	0
1303.		0	0	0	0	0	0	0	0	0
1398.	Summary of remaining write-ins for Line 13 from overflow page	0	0	0	0	0	0	0	0	0
1399.	Totals (Lines 1301 through 1303 plus 1398) (Line 13 above)	0	0	0	0	0	0	0	0	0

(a) Attach statement as to valuation standard used in calculating this reserve, specifying reserve bases, interest rates and methods.

EXHIBIT 7 – DEPOSIT-TYPE CONTRACTS

		1 Total	2 Guaranteed Interest Contracts	3 Annuities Certain	4 Supplemental Contracts	5 Dividend Accumulations or Refunds	6 Premium and Other Deposit Funds
1.	Balance at the beginning of the year before reinsurance	0	0	0	0	0	0
2.	Deposits received during the year	0	0	0	0	0	0
3.	Investment earnings credited to the account	0	0	0	0	0	0
4.	Other net change in reserves	0	0	0	0	0	0
5.	Fees and other charges assessed	0	0	0	0	0	0
6.	Surrender charges	0	0	0	0	0	0
7.	Net surrender or withdrawal payments	0	0	0	0	0	0
8.	Other net transfers to or (from) Separate Accounts	0	0	0	0	0	0
9.	Balance at the end of current year before reinsurance (Lines 1+2+3+4-5-6-7-8)	0	0	0	0	0	0
10.	Reinsurance balance at the beginning of the year	13,971,104	0	270,876	1,088,237	11,417,238	1,194,753
11.	Net change in reinsurance assumed	(371,282)	0	(270,876)	269,772	(729,379)	359,201
12.	Net change in reinsurance ceded	(304,469)	0	0	29,597	(284,258)	(49,808)
13.	Reinsurance balance at the end of the year (Lines 10+11-12)	13,904,291	0	0	1,328,412	10,972,117	1,603,762
14.	Net balance at the end of current year after reinsurance (Lines 9 + 13)	13,904,291	0	0	1,328,412	10,972,117	1,603,762

EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

PART 1 - Liability End of Current Year

		1	2	Ordinary			6	Group		Accident and Health		
				3	4	5		7	8	9	10	11
		Total	Industrial Life	Life Insurance	Individual Annuities	Supplementary Contracts	Credit Life (Group and Individual)	Life Insurance	Annuities	Group	Credit (Group and Individual)	Other
1. Due and unpaid:												
	1.1 Direct	0	0	0	0	0	0	0	0	0	0	0
	1.2 Reinsurance assumed	0	0	0	0	0	0	0	0	0	0	0
	1.3 Reinsurance ceded	0	0	0	0	0	0	0	0	0	0	0
	1.4 Net	0	0	0	0	0	0	0	0	0	0	0
2. In course of settlement:												
2.1 Resisted	2.11 Direct	0	0	0	0	0	0	0	0	0	0	0
	2.12 Reinsurance assumed	642,795	0	642,795	0	0	0	0	0	0	0	0
	2.13 Reinsurance ceded	0	0	0	0	0	0	0	0	0	0	0
	2.14 Net	642,795	0	(b) 642,795	(b) 0	0	(b) 0	(b) 0	0	0	0	0
2.2 Other	2.21 Direct	0	0	0	0	0	0	0	0	0	0	0
	2.22 Reinsurance assumed	122,952,703	0	122,714,789	0	1,438,678	0	0	0	0	0	(1,200,764)
	2.23 Reinsurance ceded	39,166,692	0	39,166,692	0	0	0	0	0	0	0	0
	2.24 Net	83,786,011	0	(b) 83,548,097	(b) 0	1,438,678	(b) 0	(b) 0	0	(b) 0	(b) 0	(b) (1,200,764)
3. Incurred but unreported:												
	3.1 Direct	0	0	0	0	0	0	0	0	0	0	0
	3.2 Reinsurance assumed	43,602,972	0	42,202,997	0	0	0	0	0	0	0	1,399,975
	3.3 Reinsurance ceded	24,272,299	0	24,272,299	0	0	0	0	0	0	0	0
	3.4 Net	19,330,673	0	(b) 17,930,698	(b) 0	0	(b) 0	(b) 0	0	(b) 0	(b) 0	(b) 1,399,975
4. TOTALS	4.1 Direct	0	0	0	0	0	0	0	0	0	0	0
	4.2 Reinsurance assumed	167,198,470	0	165,560,581	0	1,438,678	0	0	0	0	0	199,211
	4.3 Reinsurance ceded	63,438,991	0	63,438,991	0	0	0	0	0	0	0	0
	4.4 Net	103,759,479	(a) 0	(a) 102,121,590	0	1,438,678	0	(a) 0	0	0	0	199,211

(a) Including matured endowments (but not guaranteed annual pure endowments) unpaid amounting to $ 0 in Column 2, $ 0 in Column 3 and $ 0 in Column 7.

(b) Include only portion of disability and accident and health claim liabilities applicable to assumed "accrued" benefits. Reserves (including reinsurance assumed and net of reinsurance ceded) for unaccrued benefits for Ordinary Life Insurance $ 0 Individual Annuities $ 0 , Credit Life (Group and Individual) $ 0 , and Group Life $ 0 , are included in Page 3, Line 1, (See Exhibit 5, Section on Disability Disabled Lives); and for Group Accident and Health $ 0 , Credit (Group and Individual) Accident and Health $ 0 , and Other Accident and Health $ 0 are included in Page 3, Line 2 (See Exhibit 6, Claim Reserve).

EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

PART 2 - Incurred During the Year

	1	2	Ordinary			6	Group		Accident and Health		
			3	4	5		7	8	9	10	11
	Total	Industrial Life (a)	Life Insurance (b)	Individual Annuities	Supplementary Contracts	Credit Life (Group and Individual)	Life Insurance (c)	Annuities	Group	Credit (Group and Individual)	Other
1. Settlements during the year:											
1.1 Direct	0	0	0	0	0	0	0	0	0	0	0
1.2 Reinsurance assumed	448,255,301	0	440,590,689	764,009	6,721,082	0	0	0	0	0	179,521
1.3 Reinsurance ceded	189,204,521	0	187,965,176	605,834	615,975	0	0	0	0	0	17,536
1.4 Net	[d] 259,050,780	0	252,625,513	158,175	6,105,107	0	0	0	0	0	161,985
2. Liability December 31, current year from Part 1:											
2.1 Direct	0	0	0	0	0	0	0	0	0	0	0
2.2 Reinsurance assumed	167,198,470	0	165,560,581	0	1,438,678	0	0	0	0	0	199,211
2.3 Reinsurance ceded	63,438,991	0	63,438,991	0	0	0	0	0	0	0	0
2.4 Net	103,759,479	0	102,121,590	0	1,438,678	0	0	0	0	0	199,211
3. Amounts recoverable from reinsurers December 31, current year	152,057	0	152,057	0	0	0	0	0	0	0	0
4. Liability December 31, prior year:											
4.1 Direct	0	0	0	0	0	0	0	0	0	0	0
4.2 Reinsurance assumed	173,483,706	0	172,776,080	0	1,536,282	0	0	0	0	0	(828,656)
4.3 Reinsurance ceded	87,409,386	0	87,409,386	0	0	0	0	0	0	0	0
4.4 Net	86,074,320	0	85,366,694	0	1,536,282	0	0	0	0	0	(828,656)
5. Amounts recoverable from reinsurers December 31, prior year	41,359	0	41,359	0	0	0	0	0	0	0	0
6. Incurred benefits:											
6.1 Direct	0	0	0	0	0	0	0	0	0	0	0
6.2 Reinsurance assumed	441,970,065	0	433,375,190	764,009	6,623,478	0	0	0	0	0	1,207,388
6.3 Reinsurance ceded	165,344,824	0	164,105,479	605,834	615,975	0	0	0	0	0	17,536
6.4 Net	276,625,241	0	269,269,711	158,175	6,007,503	0	0	0	0	0	1,189,852

(a) Including matured endowments (but not guaranteed annual pure endowments) amounting to $ 0 in Line 1.1, $ 0 in Line 1.4.
$ 0 in Line 6.1 and $ 0 in Line 6.4.

(b) Including matured endowments (but not guaranteed annual pure endowments) amounting to $ 0 in Line 1.1, $ 1,517,408 in Line 1.4.
$ 0 in Line 6.1 and $ 1,517,408 in Line 6.4.

(c) Including matured endowments (but not guaranteed annual pure endowments) amounting to $ 0 in Line 1.1, $ 0 in Line 1.4.
$ 0 in Line 6.1 and $ 0 in Line 6.4.

(d) Includes $ 1,093,368 premiums waived under total and permanent disability benefits.

EXHIBIT OF NONADMITTED ASSETS

	1 Current Year Total Nonadmitted Assets	2 Prior Year Nonadmitted Assets	3 Change in Total Nonadmitted Assets (Col. 2 - Col. 1)
1. Bonds (Schedule D)	0	0	0
2. Stocks (Schedule D):			
2.1 Preferred stocks	0	0	0
2.2 Common stocks	24,964,652	56,948,674	31,984,022
3. Mortgage loans on real estate (Schedule B):			
3.1 First liens	0	0	0
3.2 Other than first liens	0	0	0
4. Real estate (Schedule A):			
4.1 Properties occupied by the company	0	0	0
4.2 Properties held for the production of income	0	0	0
4.3 Properties held for sale	0	0	0
5. Cash (Schedule E - Part 1), cash equivalents (Schedule E - Part 2) and short-term investments (Schedule DA)	0	0	0
6. Contract loans	0	0	0
7. Derivatives (Schedule DB)	0	0	0
8. Other invested assets (Schedule BA)	130,348,115	566,537	(129,781,578)
9. Receivables for securities	0	0	0
10. Securities lending reinvested collateral assets (Schedule DL)	0	0	0
11. Aggregate write-ins for invested assets	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	155,312,767	57,515,211	(97,797,556)
13. Title plants (for Title insurers only)	0	0	0
14. Investment income due and accrued	0	0	0
15. Premiums and considerations:			
15.1 Uncollected premiums and agents' balances in the course of collection	0	0	0
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due	0	0	0
15.3 Accrued retrospective premiums	0	0	0
16. Reinsurance:			
16.1 Amounts recoverable from reinsurers	0	0	0
16.2 Funds held by or deposited with reinsured companies	0	0	0
16.3 Other amounts receivable under reinsurance contracts	0	0	0
17. Amounts receivable relating to uninsured plans	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon	0	0	0
18.2 Net deferred tax asset	68,530,145	57,109,612	(11,420,533)
19. Guaranty funds receivable or on deposit	0	0	0
20. Electronic data processing equipment and software	0	0	0
21. Furniture and equipment, including health care delivery assets	0	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates	0	0	0
23. Receivables from parent, subsidiaries and affiliates	0	0	0
24. Health care and other amounts receivable	0	0	0
25. Aggregate write-ins for other than invested assets	0	0	0
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	223,842,912	114,624,823	(109,218,089)
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0
28. Total (Lines 26 and 27)	223,842,912	114,624,823	(109,218,089)
DETAILS OF WRITE-INS			
1101.	0	0	0
1102.	0	0	0
1103.	0	0	0
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0
1199. Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	0	0	0
2501.	0	0	0
2502.	0	0	0
2503.	0	0	0
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0	0
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	0	0	0

NOTES TO FINANCIAL STATEMENTS

1. SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES

A. Accounting Practices

Wilton Reassurance Company (the "Company"), domiciled in the State of Minnesota, prepares its statutory financial statements in accordance with accounting practices prescribed (or permitted) by the Minnesota Department of Commerce (the "Department").

The Department recognizes only statutory accounting practices prescribed (or permitted) by the State of Minnesota for determining and reporting the financial condition and results of operations of an insurance company and also for determining its solvency under the Minnesota Insurance Law. The National Association of Insurance Commissioners' ("NAIC") *Accounting Practices and Procedures Manual ("*NAIC SAP"), has been adopted as a component of prescribed (or permitted) practices by the State of Minnesota.

The Company has not requested the Department's approval of any permitted statutory accounting practices.

There were no permitted or prescribed adjustments to NAIC SAP for 2012 and 2011, therefore no reconciliation is required.

B. Use of Estimates in the Preparation of the Financial Statements

The preparation of financial statements in conformity with NAIC SAP requires management to make estimates and assumptions that affect the reported amounts of assets and liabilities and disclosures of contingent assets and liabilities at the date of the financial statements and the reported amounts of revenue and expenses during the period. Actual results could differ from those estimates.

C. Accounting Policy

Life premiums are recognized as income over the premium-paying period of the related policies. Annuity considerations with mortality and morbidity risk are recognized as revenue when received. Premiums received from annuity policies with no mortality or morbidity risk are recorded using deposit accounting. Health Premiums are earned ratably over the terms of the related insurance and reinsurance contracts or policies. Expenses incurred in connection with acquiring new insurance business, including acquisition costs such as sales commissions, are charged to operations as incurred.

In addition, the Company follows these accounting policies:

(1) Short-term investments are stated at amortized cost.

(2) Bonds not backed by other loans are stated at amortized cost in accordance with the valuation prescribed by the Department and the NAIC. For other than temporary impairments, the cost basis of the bond is written down to fair market value as a new cost basis and the amount of the write down is accounted for as a realized loss.

(3) Common stocks are valued at market except that investments in the common stock of wholly owned subsidiaries and affiliates are carried on the equity basis.

(4) Preferred stocks are stated at cost.

(5) The Company does not have any mortgage loans on real estate.

(6) Loan-backed securities are stated at either amortized cost or the lower of amortized cost or fair market value. The retrospective adjustment method is used to value all securities except for interest only securities or securities where the yield had become negative, that are valued using the prospective method.

(7) The Company has no investment in subsidiaries, controlled and affiliated companies that is not addressed in either 1C(3) or 1C(8).

(8) The Company carries its investment in its wholly owned subsidiary Redding Re Holding, LLC ("Redding Holdings") based on Redding Holdings' total capital adjusted to reflect application of statutory accounting principles. Redding Holdings is a single member, limited liability Company organized under the laws of Delaware and formed to serve as the holding company for Redding Reassurance Company, a South Carolina special purpose financial captive insurance company ("Redding Re"). The carrying value of the Company's investment in Redding Holdings was zero as of December 31, 2012 and December 31, 2011.

(9) The Company has no derivatives.

(10) The Company anticipates investment income as a factor in the premium deficiency of life contracts, but does not anticipate investment income as a factor in the premium deficiency of accident and health contracts. The accident and health business is not material to the overall business of the Company.

(11) Unpaid losses and loss adjustment expenses include an amount determined from individual case estimates and loss reports and an amount, based on past experience, for losses incurred but not reported. Such liabilities are necessarily based on assumptions and estimates and while management believes the amount is adequate, the ultimate liability may be in excess of or less that the amount provided. The methods for making such estimates and for establishing the resulting liability is continually reviewed and any adjustments are reflected in the period determined. As mentioned above the accident and health component is relatively new and is not material to the overall business.

NOTES TO FINANCIAL STATEMENTS

(12) The Company has not modified its capitalization policy from the prior period.

(13) The Company has no pharmaceutical rebate receivables.

2. ACCOUNTING CHANGES AND CORRECTIONS OF ERRORS

The Company did not have any accounting changes or corrections of errors in 2012 or 2011.

3. BUSINESS COMBINATIONS AND GOODWILL

A. Statutory Purchase Method

(1) In September 2006, Wilton Re U.S. Holdings, Inc., a non-insurance holding company incorporated in Delaware and the Company's immediate parent company ("Wilton U.S. Holdings"), acquired all of the equity in three domestic New York life insurance companies (American Life Insurance Company of New York, North American Company for Life and Health Insurance of New York, and Utica National Life Insurance Company (together, referred to as the "NY Acquired Companies")) for an aggregate purchase price of $156,667,884. The resulting goodwill was $35,347,743 (to be amortized on a straight line basis over ten years). On September 27, 2006, Wilton U.S. Holdings contributed all of its interests in the NY Acquired Companies to the Company. Subsequently, the NY Acquired Companies were merged together with American Life Insurance Company of New York serving as the surviving company. The acquisition and merger of the NY Acquired Companies, and the subsequent contribution of the NY Acquired Companies to the Company taken together are referred to as the "Transaction." The surviving company with respect to this merger is "Wilton Reassurance Life Company of New York" ("WRNY"). WRNY is licensed in 50 states, the District of Columbia and the US Virgin Islands and has no employees.

Effective July 1, 2007 the Company acquired all of the issued and outstanding stock of Keystone State Life Insurance Company, a Pennsylvania life insurance company ("Keystone Life"). The aggregate purchase price was $15,292,827 resulting in recognition by the Company of negative goodwill of $2,435,969 (to be amortized on a straight line basis over ten years). On December 31, 2007, Keystone Life was merged into WRNY with WRNY the surviving company to such merger.

On March 2, 2009 the Company completed the purchase of 100% of the outstanding capital stock of Texas Life Insurance Company, a Texas stock life insurance company ("TLIC"). TLIC is licensed in 49 states and the District of Columbia. It sells a wide variety of life and annuity products. The aggregate purchase price was $130,634,465. The resulting goodwill was $98,903,864 (to be amortized on a straight line basis over ten years). A dividend of $30,000,000 was declared and paid to the Company concurrent with the closing of the TLIC acquisition.

On July 1, 2011, the Company acquired all of the shares of Heritage Union LLC ("HU"), the parent company of Heritage Union Life Insurance Company ("HULC"), for an aggregate purchase price of $5,776,657. The resulting goodwill was $437,618 (to be amortized on a straight line basis over ten years). An additional contribution of $3 million was made to HULC on October 17, 2011 in order to meet minimum capitalization requirements for all states. The HULC acquisition is not material to the Company.

(2) The transactions described in Note 3(A)(1) above have been accounted for by the Company as statutory purchases.

(3) At December 31, 2012, the Company's aggregate amount of goodwill was $71,179,151 (of which $24,964,653 was not admitted due to admissible asset limitations applicable to the Company).

At December 31, 2011, the Company's aggregate amount of goodwill was $84,067,574 (of which $56,948,675 was not admitted due to admissible asset limitations applicable to the Company).

(4) During 2012, there was $3,645,032 of goodwill amortization associated with the Transaction, $243,596 of negative goodwill amortization associated with the Keystone Life acquisition, $9,443,224 of goodwill amortization associated with the TLIC acquisition and $43,760 associated with the HULC acquisition.

During 2011, there was $3,645,032 of goodwill amortization associated with the Transaction, $243,596 of negative goodwill amortization associated with the Keystone Life acquisition, $9,443,224 of goodwill amortization associated with the TLIC acquisition and $21,880 associated with the HULC acquisition.

4. DISCONTINUED OPERATIONS

The Company did not have any discontinued operations.

5. INVESTMENTS

NOTES TO FINANCIAL STATEMENTS

A. The Company did not have investments in mortgage loans in 2012 or 2011.

B. The Company did not have restructured debt in which the Company is a creditor in 2012 or 2011.

C. The Company did not have investments in reverse mortgages in 2012 or 2011.

D. Loan-Backed Securities

(1) Prepayment assumptions for mortgage-backed/loan-backed and structured securities were obtained from BlackRock Financial Management. All prepayment rates (CPR and PSA), as well as corresponding principal prepayment start and end dates, are provided by BlackRock Financial Management's prepayment modeling system.

(2) The Company has no securities with a recognized other-than-temporary impairment as a result of the Company's intent to sell the security or due to the inability or intent to retain the security for a sufficient period of time to recover the amortized cost basis.

(3) Information is provided in the following table for each security, currently held by the Company, which has a recognized other-than-temporary-impairment on the basis that the present value of future cash flows expected to be collected is less than the amortized cost basis.

1 CUSIP	2 BACV / Amortized Cost before current period OTTI	3 Present Value of Projected Cash Flows	4 Recognized Other-Than-Temporary-Impairment	5 Amortized Cost after OTTI	6 Fair Value at time of OTTI	7 Date of Financial Statement Where Reported
00442EAF2	$ 905,659	$ 320,000	$ 585,659	$ 320,000	$ 320,000	12/31/08
00442EAF2	414,249	271,250	142,999	271,250	271,250	3/31/09
00442EAF2	402,643	235,500	167,143	235,500	235,500	6/30/09
00442EAF2	397,296	240,000	157,296	240,000	240,000	9/30/09
144539AB9	1,290,000	964,112	325,888	964,112	964,112	9/30/09
23243HAC5	1,290,000	1,188,193	101,807	1,188,193	1,188,193	3/31/09
23243HAC5	1,926,435	1,462,648	463,787	1,462,648	1,462,648	6/30/09
23243HAC5	2,156,917	1,794,672	362,245	1,794,672	1,794,672	12/31/09
44328BAD0	716,723	331,800	384,923	331,800	331,800	12/31/08
44328BAD0	490,692	299,000	191,692	299,000	299,000	3/31/09
44328BAD0	449,374	256,100	193,274	256,100	256,100	6/30/09
44328BAD0	1,000,000	296,200	703,800	296,200	296,200	12/31/09
45073DAA6	407,859	254,912	152,947	254,912	254,912	3/31/09
45073DAA6	582,207	500,276	81,932	500,276	500,276	9/30/09
45073DAA6	428,573	289,150	139,422	289,150	289,150	12/31/09
933637AJ9	1,313,954	635,901	678,053	635,901	635,901	3/31/09
144539AB9	1,687,557	1,635,678	51,879	1,635,678	1,612,993	6/30/11
44328BAD0	282,989	500,378	(217,389)	500,378	309,285	12/31/11
44328BAD0	493,814	279,293	214,522	279,293	321,685	3/31/12
45073DAA6	280,538	211,131	69,406	211,131	162,525	3/31/12
004375AQ4	288,891	255,101	33,790	255,101	183,987	3/31/12
Total			$ 4,985,074			

(4) All impaired securities (fair value is less than cost or amortized cost) for which an other-than temporary impairment has not been recognized in earnings as a realized loss (including securities with a recognized other-than-temporary impairment for non-interest related declines when a non-recognized interest related impairment remains):

a. The aggregate amount of unrealized losses:

1. Less than 12 Months $ 1,273,793
2. 12 Months or Longer $ 1,229,837

b. The aggregate related fair value of securities with unrealized losses:

1. Less than 12 Months $ 45,020,479
2. 12 Months or Longer $ 33,674,605

NOTES TO FINANCIAL STATEMENTS

(5) All securities are reviewed, at least quarterly, to determine if an other-than-temporary impairment should be recognized and, if so, the reason for the impairment.

The Company closely monitors all assets that are trading at an unrealized loss of at least 10% or $200,000, as well as all assets that have been in an unrealized loss position for six months or more.

For loan-backed securities, the categories of information considered when reaching conclusions as to whether impairments are not other-than-temporary may include the following: projected cash flows; pre-payment speeds; delinquency, default and severity rates; average borrower credit ratings; loan to value ratios; debt service coverage ratios; quality of the underlying collateral; cumulative losses in the underlying collateral pool; credit enhancement for the tranche owned and contractual allocation of losses to the tranche under varying circumstances; geographical distribution of collateral and expectations regarding general economic conditions, including home price appreciation and the effect of government programs on future cash flows.

E. The Company did not have investments in repurchase agreements in 2012 or 2011.

F. The Company did not have investments in real estate in 2012 or 2011.

G. The Company did not have investments in low-income housing tax credits (LIHTC) in 2012 or 2011.

6. JOINT VENTURES, PARTNERSHIPS AND LIMITED LIABILITY COMPANIES

A. The Company has no investments in Joint Ventures, Partnerships or Limited Liability Companies that exceed 10% of its admitted assets.

B. Redding Reassurance Company and Redding Holdings are being maintained as dormant shells. As of December 31, 2012 and 2011, the Company's carrying value of its investment in Redding Holdings was $0.

7. INVESTMENT INCOME

A. All amounts of due and accrued investment income is included in Unassigned Surplus except for amounts that are over 90 days past due, which are nonadmitted. All due and accrued investment income deemed uncollectible is written off in the period it is determined to be uncollectible.

B. The total due and accrued investment income nonadmitted was $0 and $0 at December 31, 2012 and 2011, respectively.

8. DERIVATIVE INSTRUMENTS

The Company did not have investments in derivative instruments in 2012 or 2011.

NOTES TO FINANCIAL STATEMENTS

9. INCOME TAXES

A. The components of the net deferred tax asset/(liability) at December 31 are as follows:

		12/31/2012		
		1	2	3
		Ordinary	Capital	(Col 1 + 2) Total
(a)	Gross deferred tax assets	$ 103,634,195	$ 2,555,604	$ 106,189,799
(b)	Statutory valuation allowance adjustments	-	-	-
(c)	Adjusted gross deferred tax assets (1a - 1b)	$ 103,634,195	$ 2,555,604	$ 106,189,799
(d)	Deferred tax asset non admitted	65,974,541	2,555,604	68,530,145
(e)	Subtotal net admitted deferred tax asset (1c - 1d)	$ 37,659,654	$ -	$ 37,659,654
(f)	Deferred tax liabilities	17,363,609		17,363,609
(g)	Net admitted deferred tax asset / (Net deferred tax liability) (1e - 1f)	$ 20,296,045	$ -	$ 20,296,045

		12/31/2011		
		4	5	6
		Ordinary	Capital	(Col 4 + 5) Total
(a)	Gross deferred tax assets	$ 90,473,539	$ 2,081,966	$ 92,555,505
(b)	Statutory valuation allowance adjustments	-	-	-
(c)	Adjusted gross deferred tax assets (1a - 1b)	$ 90,473,539	$ 2,081,966	$ 92,555,505
(d)	Deferred tax asset non admitted	57,109,611	-	57,109,611
(e)	Subtotal net admitted deferred tax asset (1c - 1d)	$ 33,363,928	$ 2,081,966	$ 35,445,894
(f)	Deferred tax liabilities	14,434,591		14,434,591
(g)	Net admitted deferred tax asset / (Net deferred tax liability) (1e - 1f)	$ 18,929,337	$ 2,081,966	$ 21,011,303

		Change		
		7	8	9
		(Col 1 - 4) Ordinary	(Col 2 - 5) Capital	(Col 7 + 8) Total
(a)	Gross deferred tax assets	$ 13,160,656	$ 473,638	$ 13,634,294
(b)	Statutory valuation allowance adjustments	-	-	-
(c)	Adjusted gross deferred tax assets (1a - 1b)	$ 13,160,656	$ 473,638	$ 13,634,294
(d)	Deferred tax asset non admitted	8,864,930	2,555,604	11,420,534
(e)	Subtotal net admitted deferred tax asset (1c - 1d)	$ 4,295,726	$ (2,081,966)	$ 2,213,760
(f)	Deferred tax liabilities	2,929,018	-	2,929,018
(g)	Net admitted deferred tax asset / (Net deferred tax liability) (1e - 1f)	$ 1,366,708	$ (2,081,966)	$ (715,258)

NOTES TO FINANCIAL STATEMENTS

The amount by tax character, and the change in such, of admitting adjusted gross DTAs as the result of the application of SSAP 101, Income Taxes – A Replacement of SSAP 10R and SSAP10 is as follows:

		12/31/2012		
		1 Ordinary	2 Capital	3 (Col 1 + 2) Total
Admission calculation components SSAP No. 101				
(a)	Federal income taxes paid in prior years recoverable through loss carrybacks	$ 20,296,045	$ -	$ 20,296,045
(b)	Adjusted gross deferred tax assets expected to be realized (excluding the amount of deferred tax assets from 2(a) above) after application of the threshold limitation (the lesser of 2(b)1 and 2(b)2 below)	-	-	-
	(1a - 1b)			
	1. Adjusted gross deferred tax assets expected to be realized following the balance sheet date	-	-	-
	2. Adjusted gross deferred tax assets allowed per limitation threshold	XXX	XXX	-
(c)	Adjusted gross deferred tax assets (excluding the amount of deferred tax assets from 2(a) and 2(b) above) offset by gross deferred tax liabilities.	17,363,609	-	17,363,609
(d)	Deferred tax assets admitted as the result of application of SSAP No. 101. Total (2(a) + 2(b) + 2(c))	$ 37,659,654	$ -	$ 37,659,654

		12/31/2011		
		4 Ordinary	5 Capital	6 (Col 4 + 5) Total
Admission calculation components SSAP No. 101				
(a)	Federal income taxes paid in prior years recoverable through loss carrybacks	$ 21,011,303	$ -	$ 21,011,303
(b)	Adjusted gross deferred tax assets expected to be realized (excluding the amount of deferred tax assets from 2(a) above) after application of the threshold limitation (the lesser of 2(b)1 and 2(b)2 below)	-	-	-
	(1a - 1b)			
	1. Adjusted gross deferred tax assets expected to be realized following the balance sheet date	-	-	-
	2. Adjusted gross deferred tax assets allowed per limitation threshold	XXX	XXX	-
(c)	Adjusted gross deferred tax assets (excluding the amount of deferred tax assets from 2(a) and 2(b) above) offset by gross deferred tax liabilities.	14,434,591	-	14,434,591
(d)	Deferred tax assets admitted as the result of application of SSAP No. 101. Total (2(a) + 2(b) + 2(c))	$ 35,445,894	$ -	$ 35,445,894

		Change		
		7 (Col 1 - 4) Ordinary	8 (Col 2 - 5) Capital	9 (Col 7 + 8) Total
Admission calculation components SSAP No. 101				
(a)	Federal income taxes paid in prior years recoverable through loss carrybacks	$ (715,258)	$ -	$ (715,258)
(b)	Adjusted gross deferred tax assets expected to be realized (excluding the amount of deferred tax assets from 2(a) above) after application of the threshold limitation (the lesser of 2(b)1 and 2(b)2 below)	-	-	-
	(1a - 1b)			
	1. Adjusted gross deferred tax assets expected to be realized following the balance sheet date	-	-	-
	2. Adjusted gross deferred tax assets allowed per limitation threshold	XXX	XXX	-
(c)	Adjusted gross deferred tax assets (excluding the amount of deferred tax assets from 2(a) and 2(b) above) offset by gross deferred tax liabilities.	2,929,018	-	2,929,018
(d)	Deferred tax assets admitted as the result of application of SSAP No. 101. Total (2(a) + 2(b) + 2(c))	$ 2,213,760	$ -	$ 2,213,760

The ratio used to determine the amount of adjusted gross DTAs, expected to be realized and the amount of adjusted capital and surplus used to determine the percentage threshold limitation under SSAP 101 are as follows:

		2012	2011
(a)	Ratio percentage used to determine recovery period and threshold limitation amount	773.9 %	638.0 %
(b)	Amount of adjusted capital and surplus used to determine recovery period and threshold limitation in 2(b) 2 above.	$ 454,924,414	$ 307,581,878

The Company does not employ any tax-planning strategies in calculating its admitted DTAs.

NOTES TO FINANCIAL STATEMENTS

B. The Company had no deferred tax liabilities that were not recognized.

C. Current income taxes incurred consist of the following major components:

			1 12/31/2012	2 12/31/2011	3 (Col 1 - 2) Change
1.	Current income tax:				
	(a)	Federal	$ 114,984,214	$ 27,446,027	$ 87,538,187
	(b)	Foreign	-	-	-
	(c)	Subtotal	$ 114,984,214	$ 27,446,027	$ 87,538,187
	(d)	Federal income tax on net capital gains	5,149,604	3,553,265	1,596,339
	(e)	Utilization of capital loss carry-forwards	-	-	-
	(f)	Other	-	-	-
	(g)	Federal and foreign income taxes incurred	$ 120,133,818	$ 30,999,292	$ 89,134,526
2.	Deferred tax assets:				
	(a)	Ordinary:			
		(1) Discounting of unpaid losses	$ 51,123,121	$ 38,944,888	$ 12,178,233
		(2) Unearned premiums reserve	-	-	-
		(3) Policyholder reserves	-	-	-
		(4) Investments	3,690,401	3,192,430	497,971
		(5) Deferred acquisition costs	46,073,370	44,939,008	1,134,362
		(6) Policyholder dividends accrual	-	-	-
		(7) Fixed assets	-	-	-
		(8) Compensation and benefits accrual	1,511,940	1,617,285	(105,345)
		(9) Pension accrual	-	-	-
		(10) Receivables - nonadmitted	-	-	-
		(11) Net operating loss carry-forward	-	-	-
		(12) Tax credit carry-forward	-	-	-
		(13) Other (including items <5% of total ordinary tax assets)	1,235,363	1,779,927	(544,564)
		(99) Subtotal	$ 103,634,195	$ 90,473,538	$ 13,160,657
	(b)	Statutory valuation allowance adjustment	-	-	-
	(c)	Nonadmitted	65,974,541	55,027,645	10,946,896
	(d)	Admitted ordinary deferred tax assets (2a99 - 2b - 2c)	$ 37,659,654	$ 35,445,893	$ 2,213,761
	(e)	Capital:			
		(1) Investments	$ 2,555,604	$ 2,081,966	$ 473,638
		(2) Net capital loss carry-forward	-	-	-
		(3) Real estate	-	-	-
		(4) Other (including items <5% of total capital tax assets)	-	-	-
		(99) Subtotal	$ 2,555,604	$ 2,081,966	$ 473,638
	(f)	Statutory valuation allowance adjustment	-	-	-
	(g)	Nonadmitted	2,555,604	2,081,966	473,638
	(h)	Admitted capital deferred tax assets (2e99 - 2f - 2g)	$ -	$ -	$ -
	(i)	Admitted deferred tax assets (2d +2h)	$ 37,659,654	$ 35,445,893	$ 2,213,761
3.	Deferred tax liabilities:				
	(a)	Ordinary:			
		(1) Investments	$ 11,502,295	$ 7,596,390	$ 3,905,905
		(2) Fixed assets	-	-	-
		(3) Deferred and uncollected premium	-	-	-
		(4) Policyholder reserves	5,861,315	6,838,200	(976,885)
		(5) Other (including items <5% of total ordinary tax liabilities)	-	-	-
		(99) Subtotal	$ 17,363,610	$ 14,434,590	$ 2,929,020
	(b)	Capital:			
		(1) Investments	$ -	$ -	$ -
		(2) Real estate	-	-	-
		(3) Other (including items <5% of total capital tax liabilities)	-	-	-
		(99) Subtotal	$ -	$ -	$ -
	(c)	Deferred tax liabilities (3a99 + 3b99)	$ 17,363,610	$ 14,434,590	$ 2,929,020
4.	Net deferred tax assets / liabilities (2i - 3c)		$ 20,296,044	$ 21,011,303	$ (715,259)

NOTES TO FINANCIAL STATEMENTS

D. The provision for federal income taxes incurred is different than that which would be obtained by applying the statutory federal income tax rate to income before income taxes. The significant items causing these differences are as follows:

	12/31/2012	Effective Tax Rate
Provision computed at statutory rate	$ 93,517,809	35.0 %
Permanent differences	(2,909,084)	(1.0)%
PY true-up	(481,605)	(0.2)%
Unrealizes losses in equity	(288,278)	(0.1)%
Ceding commission in surplus	19,589,231	7.3 %
Rounding	2	0.0 %
Total	$ 109,428,075	41.0 %
Federal income taxes incurred	$ 120,133,818	45.0 %
Changes in net deferred income taxes	(10,705,743)	(4.0)%
Total statutory income taxes	$ 109,428,075	41.0 %

E. Operating loss and tax credit carryforward

(1) As of December 31, 2012, the Company had no operating loss carryforwards.

(2) As of December 31, 2012, the Company has no capital loss carryforwards.

(3) The following are income taxes incurred in the current and prior years that will are expected to be available for recoupment in the event of future net losses:

Current Year	$ 124,423,099
First Preceding Year – 2011	31,459,449
Second Preceding Year – 2010	16,084,341

(4) The aggregate amount of deposits reported as admitted assets under Section 6603 of the IRS Code was $0 as of December 31, 2012.

F. The Company, along with its life insurance affiliates, files a consolidated Federal income tax return. Companies included in the consolidated return are as follows:

Wilton Reassurance Company

Wilton Reassurance Life Company of New York

Texas Life Insurance Company

Heritage Union Life Insurance Company

The method of allocation among the companies is subject to written agreements approved by each Company's Board of Directors. Allocation is based upon the separate return calculations with the credit for net losses granted when utilized on a separate company basis or in consolidation. Intercompany tax balances are settled annually.

10. INFORMATION CONCERNING PARENT, SUBSIDIARIES AND AFFILIATES

A. The Company is a wholly-owned subsidiary of Wilton Re U.S. Holdings, Inc. (Wilton Re U.S."). Wilton Re U.S is a wholly-owned subsidiary of Wilton Re Holdings Limited, a non-insurance holding company registered in Bermuda.

B/C. The Company acquired Phoenix Life Insurance Corporate Bonds ("Surplus Notes") from Wilton Re Holdings Limited and Wilton Reinsurance Bermuda Limited at market value in March of 2012 for cash of $9,086,580 and $29,743,660 respectively.

D. As of December 31, 2012, the Company reported $4,830,226 "Payable to parent, subsidiaries and affiliates". This was primarily due to Wilton Re Services, Inc. ("Wilton Services") under the services agreement.

As of December, 31, 2011, the Company reported $3,910,171 "Payable to parent, subsidiaries and affiliates". This was primarily due to Wilton Services under the services agreement.

E. The Company did not have any guarantees or undertakings for the benefit of an affiliate or related party that would result in a material contingent exposure of the Company's or any related party's assets or liabilities.

F. The Company is party to a services agreement with its affiliate, Wilton Services, under which Wilton Services provides among others, certain accounting, actuarial and administrative services to the Company.

NOTES TO FINANCIAL STATEMENTS

G. The Company is a wholly-owned subsidiary of Wilton Re U.S., which, in turn, is a wholly-owned subsidiary of Wilton Re Holdings Limited, a non-insurance holding company registered in Bermuda.

H. The Company does not own shares of any upstream intermediate or ultimate parent, either directly or indirectly via a downstream subsidiary, controlled or affiliated company.

I. In 2006, the Company formed Redding Holdings, a single-member, limited liability company organized under the laws of Delaware, and its indirect wholly-owned subsidiary, Redding Re, a South Carolina special purpose financial captive insurance company.

As explained in Note 6B, Redding Holdings is being maintained as a dormant shell. The carrying value of the Company's investment in Redding Holdings was $0 as of December 31, 2012 and 2011.

The Company owns all of the issued and outstanding capital stock of WRNY. As of December 31, 2012 the carrying value of the Company's investment in WRNY continues to be less than 10% of the admitted assets of the Company. As of December 31, 2012, the stated value of WRNY's assets and liabilities were $883,962,538 and $765,640,044, respectively. WRNY's statutory basis net income for the twelve months ended December 31, 2012 was $36,317,329. As of December 31, 2011 the carrying value of the Company's investment in WRNY is less than 10% of the admitted assets of the Company. As of December 31, 2011, the stated value of WRNY's assets and liabilities were $1,195,088,786 and $1,108,069,862, respectively. WRNY's statutory basis net loss for the twelve months ended December 31, 2011 was $652,591.

The Company owns all of the issued and outstanding capital stock of TLIC. As of December 31, 2012 the carrying value of the Company's investment in TLIC is less than 10% of the admitted assets of the Company. As of December 31, 2012, the stated value of TLIC's assets and liabilities were $878,383,840 and $808,737,577, respectively. TLIC's statutory basis net income for the twelve months ended December 31, 2012 was $1,144,800. As of December 31, 2011 the carrying value of the Company's investment in TLIC is less than 10% of the admitted assets of the Company. As of December 31, 2011, the stated value of TLIC's assets and liabilities were $816,476,759 and $764,158,935, respectively. TLIC's statutory basis net income for the twelve months ended December 31, 2011 was $27,613,230.

The Company owns all of the issued and outstanding capital stock of HULC. As of December 31, 2012 and 2011, the investment in HULC is less than 10% of the admitted assets of the Company and is not considered material for disclosure.

J. As of December 31, 2012 and 2011, Redding Holdings value on the Company's books was $0. The underlying statutory book value was used to determine these valuations.

K. The Company has no foreign insurance subsidiaries.

L. The Company has no investment in a downstream noninsurance holding company.

11. DEBT

A. The Company did not have any capital notes or other debt outstanding as of December 31, 2012 or 2011.

B. FHLB (Federal Home Loan Bank) Agreements

(1) The Company is a member of the Federal Home Loan Bank of Des Moines ("FHLB"). Through its membership, the Company has issued debt to the FHLB of $10 million as of December 31, 2012. It is part of the Company's strategy to utilize these funds for operations and any funds obtained from the FHLB for use in general operations are being accounted for as borrowed money. The table below indicates the amount of FHLB stock purchased, collateral pledged, assets and liabilities related to the agreement with FHLB.

		2012	2011
(2)	FHLB stock purchased / owned as part of the agreement	$ 3,797,200	$ 1,847,600
(3)	Collateral pledged to the FHLB	29,195,852	12,959,645
(4)	Borrowing capacity currently available	23,350,228	10,364,850
(5)	Agreement assets and liabilities		
	General Account:		
	a. Assets	$ 10,000,000	$ -
	b. Liabilities	10,000,000	-
	Separate Account:		
	c. Assets	$ -	$ -
	d. Liabilities	-	-

12. RETIREMENT PLANS, DEFERRED COMPENSATION, POSTEMPLOYMENT BENEFITS AND COMPENSATED ABSENCES AND OTHER POSTRETIREMENT BENEFIT PLANS

The Company had no employees at December 31, 2012 or 2011.

NOTES TO FINANCIAL STATEMENTS

13. CAPITAL AND SURPLUS, SHAREHOLDERS' DIVIDEND RESTRICTIONS AND QUASI-REORGANIZATIONS

(1) The Company has 5,000,000 shares authorized, 2,500,000 shares issued and 2,500,000 shares outstanding. The par value per share is $1.00.

(2) The Company has no preferred stock outstanding.

(3) The maximum amount of dividends which can be paid by Minnesota domestic insurance companies to shareholders in any twelve month period is subject to restrictions as per Section 60D.20 of the Minnesota Insurance Code.

(4) No dividends were paid in 2012 or 2011.

(5) The Company has no profits that may be paid as ordinary dividends to stockholders.

(6) No restrictions have been placed on unassigned surplus funds.

(7) There are no advances to surplus.

(8) The Company does not have any stock held for special purposes.

(9) The Company had $55,969,230 and $0 of special surplus funds at December 31, 2012 and 2011, respectively, as a result of unamortized gains from a coinsurance treaty with WRNY effective January 1, 2012 that were deferred, net of tax, in accordance with Appendix A-791, paragraph 3, of the NAIC SAP and the gains will be amortized as earnings emerge on the block of business.

The Company had $0 and $7,003,607 of special surplus funds at December 31, 2012 and 2011, respectively, as a result of its election to admit such amount as additional deferred tax assets pursuant to the application of SSAP-10R, paragraph 10.e.

(10) The portion of unassigned funds (surplus) represented or reduced by cumulative unrealized gains and (losses) at December 31, 2012 and 2011, respectively, was $9,153,473 and ($23,281,414), respectively.

(11) The Company does not have any surplus debentures outstanding.

(12) The Company did not have restatements due to quasi-reorganizations in 2012 or 2011.

(13) The Company was not quasi-reorganized during 2012 or 2011.

14. CONTINGENCIES

A. Contingent Commitments

There were no material known contingent liabilities arising outside of the normal course of business as of December 31, 2012 or 2011.

B. Assessments

There were no known insolvencies during 2012 or 2011 that would result in a material guaranty fund assessment being charged to the Company.

C. Gain Contingencies

There were no material gain contingencies recognized by the Company during 2012 or 2011.

D. Claims related extra contractual obligation and bad faith losses stemming from lawsuits

There were no claims-related extra contractual obligation and bad faith losses stemming from lawsuits.

E. All Other Contingencies

As of December 31, 2012 and 2011, the Company had no other material reportable loss contingencies.

15. LEASES

A. Lessee Operating Leases

The Company was not involved in material operating lease obligations in 2012 or 2011.

B. Lessor Leasing Arrangements

Leasing activities were not part of the Company’s business activities in 2012 or 2011.

NOTES TO FINANCIAL STATEMENTS

16. INFORMATION ABOUT FINANCIAL INSTRUMENTS WITH OFF-BALANCE SHEET RISK AND FINANCIAL INSTRUMENTS WITH CONCENTRATION OF CREDIT RISK

The Company did not hold financial instruments with off-balance sheet risk at December 31, 2012 or 2011.

17. SALE, TRANSFER AND SERVICING OF FINANCIAL ASSETS AND EXTINGUISHMENTS OF LIABILITIES.

A. Transfers of Receivables Reported as Sales

The Company did not report transfers of premium receivables as sales in 2012 or 2011.

B. Transfer and Servicing of Financial Assets

The Company did not transact any “repurchase” transaction in 2012 or 2011.

C. Wash Sales

In the course of managing the Company’s investment portfolio, securities may be sold and reacquired within 30 days of the sale date in order to enhance the Company’s yield on its investment portfolio. Such transactions are referred to as wash sales. The Company had no wash sales during 2012 or 2011.

18. GAIN OR LOSS TO THE REPORTING ENTITY FROM UNINSURED A&H PLANS AND THE UNINSURED PORTION OF PARTIALLY INSURED PLANS

The Company did not act as an administrator of any uninsured or partially insured accident and health insurance plans.

19. DIRECT PREMIUM WRITTEN/PRODUCED BY MANAGING GENERAL AGENTS/THIRD PARTY ADMINISTRATORS

The Company had no direct written premium written through a managing general agent or third party administrator.

20. FAIR VALUE MEASUREMENTS

A. (1) The Company has no liabilities and limited assets that are measured and reported at fair value in the statement of financial position. The assets held and reported at fair value at December 31, 2012 comprise the following:

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Total
a. Assets at fair value				
Perpetual preferred stock	$ -	$ -	$ -	$ -
Bonds	-	-	-	-
Common stock				
Industrial and misc	-	5,220,816	-	5,220,816
Derivative assets	-	-	-	-
Other invested assets	-	-	59,775,823	-
Total assets at fair value	$ -	$ 5,220,816	$ 59,775,823	$ 5,220,816

(2) The table below presents reconciliation for all assets measured at fair value using significant unobservable inputs (Level 3) for the year ended December 31, 2012.

Description	Beginning Balance 1/1/2012	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance 12/31/2012
a. Assets										
Other invested assets	$ -	$ 51,100,630	$ -	$ -	$ 3,249,718	$ 5,425,475	$ -	$ -	$ -	$ 59,775,823
Total Assets	$ -	$ 51,100,630	$ -	$ -	$ 3,249,718	$ 5,425,475	$ -	$ -	$ -	$ 59,775,823

(3) The Company’s policy is to recognize transfers into and out of levels within the fair value hierarchy at the end of the period in which the actual event or change in circumstances that caused the transfer occurs. During the period, $51,100,630 of Other Invested Assets were transferred from Level 2 to Level 3 due to a lack of observable market data.

(4) The Company owns a limited number of corporate bonds, preferred stocks and hybrid securities that are in or near default and as such are rated 6 by the NAIC. These securities are required to be reported at the lower of fair value or amortized cost. The fair values of these publicly-traded securities are based on

NOTES TO FINANCIAL STATEMENTS

quoted market prices from widely used pricing sources such as Interactive Data Corp (IDC) or Reuters\EJV, and also may be obtained from independent third party dealers. These securities would fall within Level 2 of the fair value hierarchy.

Other invested assets: the Guggenheim Partners Opportunistic Investment Grade Securities Fund, LLC is a private investment fund which is carried based on the Company's ownership percentage of the underlying investments' Net Asset Value.

B. The carrying values and fair values of the Company's financial instruments are as follows:

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Not Practicable (Carrying Value)
Bonds	$2,791,388,544	$2,506,169,959	$ 21,721,419	$2,369,609,331	$ 400,057,794	$ -
Preferred Stocks	34,359,398	32,636,187	-	34,359,398	-	-
Common Stocks	9,018,016	9,018,016	9,018,016	-	-	-
Cash & Short-term Investments	44,886,919	44,884,505	44,886,919	-	-	-
Other Invested Assets	230,048,609	100,254,607	-	39,128,363	190,920,246	-

21. OTHER ITEMS

A. Extraordinary Items

The Company had no extraordinary items for the years ended December 31, 2012 and December 31, 2011.

B. Troubled Debt Restructuring: Debtors

The Company had no troubled debt restructuring during 2012 or 2011.

C. Other Disclosures

(1) The Company elected to use rounding in reporting amounts in the pages, exhibits and schedules, except for a few schedules where truncation was used. The Company also elected to suppress the printing of zeros in this statement.

(2) Assets in the amount of $6,285,937 and $6,306,070 at December 31, 2012 and 2011, respectively, were on deposit with government authorities or their designated custodians as required by law.

(3) Assets in the amount of $218,947,514 and $148,168,021 at December 31, 2012 and 2011, respectively, were held in reinsurance collateral trusts.

(4) Assets in the amount of $14,867,273 and $14,555,090 at December 31, 2012 and 2011, respectively, were held as collateral for Letters of Credit.

(5) Assets in the amount of $0 and $6,488,137 at December 31, 2012 and 2011, respectively, were held in a Federal Tax Escrow account for the benefit of Wilton Reassurance Life Company of New York.

D. Uncollectible Asset Balances

The Company has no balance that is reasonably possible to be uncollectible for assets covered by SSAP 6, SSAP 47 or SSAP 66.

E. Business Interruption Insurance Recoveries

The Company did not have any business interruption insurance recoveries in 2012 or 2011.

F. State Transferable Tax Credits

The Company did not have state transferable tax credits at December 31, 2012 or 2011.

G. Subprime Mortgage Related Risk Exposure

Classification of mortgage related securities is primarily based on information from outside data services. Certain characteristics are utilized to determine if a mortgage-backed security has sub-prime or Alt-A exposure.

Typical characteristics of mortgage-backed securities with sub-prime exposure are:

- Low average FICO score (< 650).
- High weighted average coupon relative to other mortgage-backed securities of similar average loan age and issue date.
- High percentage of loans with prepayment penalties (> 50%).
- Prospectus supplement indicates that underwriting standards are not "traditional", particularly with respect to credit and risk. Specific items discussed may include loan-to-value ratios, bankruptcy and foreclosure histories, and debt-to-income ratios.

NOTES TO FINANCIAL STATEMENTS

- Issuer is one of several established sub-prime lenders.
- High percentage of ARM loans are 2/28 or 3/27 hybrid loans.
- High weighted average margin for ARM loans (typically > 5%).
- Very high percentage of full documentation loans (> 75%.
- Very low percentage of non-owner occupied properties (<6%).

Typical characteristics of mortgage-backed securities with Alt-A exposure are:

- Average to very good FICO (> 620).
- Weighted average coupon that is higher than Jumbo/MBS and lower than sub-prime (depends upon loan age and when issued).
- Loans with prepayment penalties are somewhat common (often > 5%, usually <50% of loans).
- Prospectus supplement for the related deal indicates that underwriting standards are not "traditional" but also does not indicate that the loans have high credit risk as described above for sub-prime loans. Many Alt-A deals have the language "Alternative loan trust" mentioned somewhere in either the title/name of the deal or in the summary section or are done on a special "shelf registration.
- Issuer is a well-know national or regional Alt-A lender.
- Low percentage of full documentation loans (< 65%, often less than 30%).
- High percentage of "No Documentation" loans (as high as 30%, sometimes higher).
- High percentage of non-owner occupied properties (> 10%, sometimes as high as 75-100%).

Management practices

Credit discipline and ongoing surveillance underlie our asset manager's buy/hold/sell decisions for sub-prime and Alt-A securities. Our analyses include the following:

- Asset screens identify securities with specific and quantifiable risks.
- Hybrid quantitative and qualitative credit models analyze loan-level collateral composition, historical underwriter performance trends, the impact of macroeconomic factors, and issuer risks.
- Security cash flows are estimated by running credit/prepayment model outputs through cash flow waterfall and by stress testing the capital structure under various loss and prepayment scenarios.
- Third party credit, liquidity, and other idiosyncratic risks are assessed as part of a general relative value analysis.
- Surveillance and risk management is ongoing on a security level and includes monthly model calibrations.

As of December 31, 2012, the unrealized losses on the Company's subprime exposure are attributable to changes in asset values versus exposure to realized losses resulting from receiving less than anticipated cash flows or due to the potential sale of assets required to meet future cash flow requirements.

The Company had the following exposure to Subprime and Alt-A lending at December 31, 2012:

Asset Class	Actual Cost	Book / Adjusted Carrying Value (excluding interest)	Fair Value	Other than temporary impairments recognized
a. Residential Mortgage Backed Securities (RMBS)	$ 51,982,137	$ 53,106,052	$ 55,853,032	$ 4,524,410
b. Commercial Mortgage Backed Securities (CMBS)	-	-	-	-
c. Collateralized debt obligations	-	-	-	-
d. Structured securities	-	-	-	-
e. Equity investments in SCA's *	36,761,690	38,502,169	41,015,852	4,067,291
f. Other assets	-	-	-	-
g. Total	$ 88,743,827	$ 91,608,221	$ 96,868,884	$ 8,591,701

* Subsidiary investments in subrime mortgages	Amount	Invested Assets	% of invested Assets
WRNY	$ 20,337,444	$ 809,665,164	2.51%
TLIC	18,164,726	837,526,389	2.17%
HULC	-	6,747,823	0.00%
	$ 38,502,170	$ 1,653,939,376	2.33%

H. Retained Assets

The Company did not have any retained assets as of December 31, 2012 or 2011.

22. EVENTS SUBSEQUENT

The Company is not aware of any event occurring subsequent to December 31, 2012, that would have a material and adverse effect on the financial condition of the Company.

23. REINSURANCE

NOTES TO FINANCIAL STATEMENTS

A. Ceded Reinsurance Report

Section 1 - General Interrogatories

(1) Are any of the reinsurers, listed in Schedule S as non-affiliated, owned in excess of 10% or controlled, either directly or indirectly, by the Company or by any representative, officer, trustee, or director of the Company?
Yes [ ] No [x]

(2) Have any policies issued by the Company been reinsured with a company chartered in a country other than the United States [excluding U.S. Branches of such companies] which is owned in excess of 10% or controlled directly or indirectly by an insured beneficiary, a creditor or an insured or any other person not primarily engaged in the insurance business?

Yes [ ] No [x]

Section 2 - Ceded Reinsurance Report - Part A

(1) Does the Company have any reinsurance agreements in effect under which the reinsurer may unilaterally cancel any reinsurance for reasons other than for nonpayment of premium or other similar credits?

Yes [ ] No [x]

a. If yes, what is the estimated amount of the aggregate reduction in surplus of a unilateral cancellation by the reinsurer as of the date of this statement, for those agreements in which cancellation results in a net obligation of the Company to the reinsurer, and for which such obligation is not presently accrued?

$ 0

b. What is the total amount of reinsurance credits taken, whether as an asset or as a reduction of liability, for these agreements in this statement?

$ 0

(2) Does the Company have any reinsurance agreements in effect such that the amount of losses paid or accrued through the statement date may result in a payment to the reinsurer of amounts which, in aggregate and allowing for offset of mutual credits from other reinsurance agreements with the same reinsurer, exceed the total direct premium collected under the reinsured policies?

Yes [ ] No [x]

Section 3 - Ceded Reinsurance Report - Part B

(1) What is the estimated amount of the aggregate reduction in surplus, (for agreements other than those under which the reinsurer may unilaterally cancel for reasons other than for nonpayment of premium or other similar credits that are reflected in Section 2 above) of termination of all reinsurance agreements, by either party, as of the date of this agreement?

$ 0

(2) Have any new agreements been executed or existing agreements amended since January 1, 2012, to include policies or contracts which were in-force or which had existing reserves established by the Company as of the effective date of the agreement?

Yes [ ] No [x]

If yes, what is the amount of reinsurance credits (whether an asset or a reduction of liability) taken for such new agreements or amendments?

$ 0

B. Uncollectible Reinsurance

The Company did not write off any uncollectible reinsurance during the year of 2012 or 2011.

C. Commutation of Ceded Reinsurance

The Company did not commute any ceded reinsurance during the year of 2012 or 2011.

24. RETROSPECTIVELY RATED CONTRACTS & CONTRACTS SUBJECT TO REDEMPTION

The Company has no retrospectively rated contracts or contracts subject to redemption as of December 31, 2012 or 2011.

NOTES TO FINANCIAL STATEMENTS

25. CHANGE IN INCURRED LOSSES AND LOSS ADJUSTMENT EXPENSES

The Company did not have any changes in incurred losses and loss adjustment expenses during 2012 or 2011.

26. INTERCOMPANY POOLING ARRANGEMENT

The Company was not part of an intercompany pooling arrangement during 2012 or 2011.

27. STRUCTURED SETTLEMENTS

The Company has not reduced reserves through the purchase of an annuity as part of a structured settlement.

28. HEALTH CARE RECEIVABLES

The Company does not have any health care receivables or receivables under government insured plans.

29. PARTICIPATING POLICIES

The Company does not have any participating policies.

The Company reinsures participating individual life policies from several clients, but their policyholders have no claim on any Company profits. Any reimbursed dividends are technically an allowance and accounted for as such.

30. PREMIUM DEFICIENCY RESERVES

The Company did not have premium deficiency reserves related to accident and health liabilities at December 31, 2012 or 2011.

31. RESERVES FOR LIFE CONTRACTS AND DEPOSIT-TYPE CONTRACTS

(1) The Company calculates reserves using interpolated terminal reserves increased for unearned statutory net premium. As such it has no deferred premium. Contracts are generally reserved using immediate payment of claims. The Company calculates separate reserves for premium refunded upon death. Surrender values in excess of tabular reserves are not separately identified and included with the legally computed reserves.

The Company assumes business net of other inuring reinsurance. The reserve held by the Company is the reserve prior to the other reinsurance less the relevant reserve credit for the other reinsurance. Frequently the other reinsurance is paid annually regardless of the mode of the original contract. The Company limits the calculated reserve credit for the other reinsurance by limiting the reserve credit for the unearned premium portion to the lesser of the unearned reinsurance valuation net premium and the unearned reinsurance gross premium.

The NAIC is currently reviewing the impact of applying traditional statutory valuation techniques to unearned reinsurance premium and the related reserve credits calculated by the life insurance industry. The Company will continue to monitor this development.

(2) Extra premiums are charged for substandard lives. Basic and deficiency reserves are determined using appropriate multiples of standard rates of mortality. Flat extras are reserved using the unearned extra premium charge for the year.

(3) At December 31, 2012, the Company had assumed $9,724,092,191 of insurance in force for which the gross premiums were less than the net premiums according to the standard valuation set by the State of Minnesota. Much of this business is retroceded. Reserves established to cover the above insurance totaled $156,122,966.

(4) The Tabular Interest has been determined by formula as described in the instructions, adjusted to reflect fractional years of interest for material reinsurance transactions. The Tabular Less Actual Reserve Released calculation and the Tabular Cost have been determined by formula as described in the instructions.

(5) For the determination of Tabular Interest on funds not involving life contingencies for each valuation rate of interest, the tabular interest is calculated as one hundredth of the product of such valuation rate of interest times the mean of the amount of funds subject to such valuation rate of interest held at the beginning and end of the year of valuation, adjusted for any significant reinsurance assumptions or cessions occurring during the year.

(6) Other reserve increases (net) reflect the effects of reinsurance transactions, including the assumption of in-force policies, as well as adjustments for modified coinsurance (thousands):

NOTES TO FINANCIAL STATEMENTS

			Ordinary				Group	
Item	Total	Industrial	Life Insurance	Individual Annuities	Supplementary Contracts	Credit Life	Life Insurance	Annuities
Adjustment for ModCo Reserves	$ 50,773,170	$ -	$ 50,489,008	$ (192,718)	$ 476,880	$ -	$ -	$ -
Reinsurance transactions	270,656,388	-	270,656,388	-	-	-	-	-
Total	$ 321,429,558	$ -	$ 321,145,396	$ (192,718)	$ 476,880	$ -	$ -	$ -

32. ANALYSIS OF ANNUITY ACTUARIAL RESERVES AND DEPOSIT LIABILITIES BY WITHDRAWAL CHARACTERISTICS

		General Account	Separate Account with Guarantees	Separate Account Nonguaranteed	Total	% of Total
A.	Subject to discretionary withdrawal:					
	(1) With fair value adjustment	$ -	$ -	$ -	$ -	0.0%
	(2) At book value less current surrender charge of 5% or more	-	-	-	-	0.0%
	(3) At fair value	-	-	-	-	0.0%
	(4) Total with adjustment or at fair value (total of 1 through 3)	$ -	$ -	$ -	$ -	0.0%
	(5) At book value without adjustment (minimal or no charge or adjustment)	81,195,637	-	-	81,195,637	94.0%
B.	Not subject to discretionary withdrawal	5,147,179	-	-	5,147,179	6.0%
C.	Total (gross: direct + assumed)	$ 86,342,816	$ -	$ -	$ 86,342,816	100.0%
D.	Reinsurance ceded	9,768,724	-	-	6,338,754	
E.	Total (net)* (C) – (D)	$ 76,574,092	$ -	$ -	$ 76,574,092	

* Reconciliation of total annuity actuarial reserves and deposit fund liabilities.

		Amount
F.	Life & Accident & Health Annual Statement:	
	1. Exhibit 5, Annuities Section, Total (net)	$ 59,151,510
	2. Exhibit 5, Supplementary Contracts with Life Contingencies Section, Total (net)	3,518,294
	3. Exhibit 7, Deposit-Type Contracts, Line 14, Column 1	13,904,291
	4. Subtotal	$ 76,574,095
	Separate Accounts Annual Statement:	
	5. Exhibit 3, Line 0299999, Column 2	-
	6. Exhibit 3, Line 0399999, Column 2	-
	7. Policyholder dividend and coupon accumulations	-
	8. Policyholder premiums	-
	9. Guaranteed interest contracts	-
	10. Other contract deposit funds	-
	11. Subtotal	$ -
	12. Combined Total	$ 76,574,095

G. FHLB (Federal Home Loan Bank) Agreements

The Company does not use its FHLB funding in an investment spread strategy, rather it uses these funds for operations. Therefore disclosure is found in Note 11.

33. PREMIUM AND ANNUITY CONSIDERATIONS DEFERRED AND UNCOLLECTED

Deferred and uncollected life insurance premiums and annuity considerations as of December 31, 2012, were as follows:

	Type	Gross	Net of Loading
(1)	Industrial	$ -	$ -
(2)	Ordinary new business	4,891,321	4,891,321
(3)	Ordinary renewal	108,682,298	108,682,298
(4)	Credit Life	-	-
(5)	Group Life	-	-
(6)	Group Annuity	-	-
(7)	Totals	$ 113,573,619	$ 113,573,619

34. SEPARATE ACCOUNTS

The Company had no separate accounts as of December 31, 2012 or 2011.

35. LOSS/CLAIM ADJUSTMENT EXPENSES

The Company had no loss/claim adjustment expenses as of December 31, 2012 or 2011.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

1.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? ..... Yes [X] No [ ]

1.2 If yes, did the reporting entity register and file with its domiciliary State Insurance Commissioner, Director or Superintendent or with such regulatory official of the state of domicile of the principal insurer in the Holding Company System, a registration statement providing disclosure substantially similar to the standards adopted by the National Association of Insurance Commissioners (NAIC) in its Model Insurance Holding Company System Regulatory Act and model regulations pertaining thereto, or is the reporting entity subject to standards and disclosure requirements substantially similar to those required by such Act and regulations? ..... Yes [X] No [ ] NA [ ]

1.3 State Regulating? Minnesota.....

2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? ..... Yes [ ] No [X]

2.2 If yes, date of change: .....

3.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2010

3.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2010

3.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 12/08/2011

3.4 By what department or departments? Minnesota Department of Commerce.....

3.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? ..... Yes [ ] No [ ] NA [X]

3.6 Have all of the recommendations within the latest financial examination report been complied with? ..... Yes [ ] No [ ] NA [X]

4.1 During the period covered by this statement, did any agent, broker, sales representative, non-affiliated sales/service organization or any combination thereof under common control (other than salaried employees of the reporting entity) receive credit or commissions for or control a substantial part (more than 20 percent of any major line of business measured on direct premiums) of:

4.11 sales of new business? ..... Yes [ ] No [X]

4.12 renewals? ..... Yes [ ] No [X]

4.2 During the period covered by this statement, did any sales/service organization owned in whole or in part by the reporting entity or an affiliate, receive credit or commissions for or control a substantial part (more than 20 percent of any major line of business measured on direct premiums) of:

4.21 sales of new business? ..... Yes [ ] No [X]

4.22 renewals? ..... Yes [ ] No [X]

5.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? ..... Yes [ ] No [X]

5.2 If yes, provide the name of the entity, NAIC company code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

1 Name of Entity	2 NAIC Company Code	3 State of Domicile

6.1 Has the reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? ..... Yes [ ] No [X]

6.2 If yes, give full information .....

7.1 Does any foreign (non-United States) person or entity directly or indirectly control 10% or more of the reporting entity? ..... Yes [X] No [ ]

7.2 If yes,

7.21 State the percentage of foreign control 100.0

7.22 State the nationality(s) of the foreign person(s) or entity(s); or if the entity is a mutual or reciprocal, the nationality of its manager or attorney - in - fact and identify the type of entity(s) (e.g., individual, corporation, government, manager or attorney - in - fact).

1 Nationality	2 Type of Entity
Bermudian	Corporation

GENERAL INTERROGATORIES

8.1 Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board? ..... Yes [ ] No [X]

8.2 If response to 8.1 is yes, please identify the name of the bank holding company.

8.3 Is the company affiliated with one or more banks, thrifts or securities firms? ..... Yes [ ] No [X]

8.4 If response to 8.3 is yes, please provide the names and locations (city and state of the main office) of any affiliates regulated by a federal financial regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator.

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC

9. What is the name and address of the independent certified public accountant or accounting firm retained to conduct the annual audit?
Ernst & Young LLP, 200 Clarendon Street, Boston, MA 02116-5072

10.1 Has the insurer been granted any exemptions to the prohibited non-audit services provided by the certified independent public accountant requirements as allowed in Section 7H of the Annual Financial Reporting Model Regulation (Model Audit Rule), or substantially similar state law or regulation? ..... Yes [ ] No [X]

10.2 If the response to 10.1 is yes, provide information related to this exemption:

10.3 Has the insurer been granted any exemptions related to the other requirements of the Annual Financial Reporting Model Regulation as allowed for in Section 17A of the Model Regulation, or substantially similar state law or regulation? ..... Yes [ ] No [X]

10.4 If the response to 10.3 is yes, provide information related to this exemption:

10.5 Has the reporting entity established an Audit Committee in compliance with the domiciliary state insurance laws? ..... Yes [X] No [ ] NA [ ]

10.6 If the response to 10.5 is no or n/a, please explain
The Audit Committee of the reporting entity's controlling person is designated as the Audit Committee according to MS 60A.1291, Sub 15(b).

11. What is the name, address and affiliation (officer/employee of the reporting entity or actuary/consultant associated with an actuarial consulting firm) of the individual providing the statement of actuarial opinion/certification?
Robert L. Buckner, CFA, FSA, MAAA 187 Danbury Rd, Riverview Bldg, 3rd Flr, Wilton CT 06897-4122; Officer of reporting entity.

12.1 Does the reporting entity own any securities of a real estate holding company or otherwise hold real estate indirectly? ..... Yes [ ] No [X]

12.11 Name of real estate holding company .....

12.12 Number of parcels involved 0

12.13 Total book/adjusted carrying value ..... $ 0

12.2 If yes, provide explanation

13. FOR UNITED STATES BRANCHES OF ALIEN REPORTING ENTITIES ONLY:

13.1 What changes have been made during the year in the United States manager or the United States trustees of the reporting entity?

13.2 Does this statement contain all business transacted for the reporting entity through its United States Branch on risks wherever located? ..... Yes [ ] No [ ]

13.3 Have there been any changes made to any of the trust indentures during the year? ..... Yes [ ] No [ ]

13.4 If answer to (13.3) is yes, has the domiciliary or entry state approved the changes? ..... Yes [ ] No [ ] NA [ ]

14.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? ..... Yes [X] No [ ]

a. Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
b. Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
c. Compliance with applicable governmental laws, rules and regulations;
d. The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
e. Accountability for adherence to the code.

14.11 If the response to 14.1 is no, please explain:

14.2 Has the code of ethics for senior managers been amended? ..... Yes [ ] No [X]

14.21 If the response to 14.2 is yes, provide information related to amendment(s)

14.3 Have any provisions of the code of ethics been waived for any of the specified officers? ..... Yes [ ] No [X]

14.31 If the response to 14.3 is yes, provide the nature of any waiver(s).

GENERAL INTERROGATORIES

15.1 Is the reporting entity the beneficiary of a Letter of Credit that is unrelated to reinsurance where the issuing or confirming bank is not on the SVO Bank List? ..... Yes [ ] No [X]

15.2 If the response to 15.1 is yes, indicate the American Bankers Association (ABA) Routing Number and the name of the issuing or confirming bank of the Letter of Credit and describe the circumstances in which the Letter of Credit is triggered.

1 American Bankers Association (ABA) Routing Number	2 Issuing or Confirming Bank Name	3 Circumstances That Can Trigger the Letter of Credit	4 Amount

BOARD OF DIRECTORS

16. Is the purchase or sale of all investments of the reporting entity passed upon either by the board of directors or a subordinate committee thereof? ..... Yes [X] No [ ]

17. Does the reporting entity keep a complete permanent record of the proceedings of its board of directors and all subordinate committees thereof? ..... Yes [X] No [ ]

18. Has the reporting entity an established procedure for disclosure to its board of directors or trustees of any material interest or affiliation on the part of any of its officers, directors, trustees or responsible employees that is in conflict or is likely to conflict with the official duties of such person? ..... Yes [X] No [ ]

FINANCIAL

19. Has this statement been prepared using a basis of accounting other than Statutory Accounting Principles (e.g., Generally Accepted Accounting Principles)? ..... Yes [ ] No [X]

20.1 Total amount loaned during the year (inclusive of Separate Accounts, exclusive of policy loans):

20.11 To directors or other officers ..... $ 0

20.12 To stockholders not officers ..... $ 0

20.13 Trustees, supreme or grand (Fraternal only) ..... $ 0

20.2 Total amount of loans outstanding at the end of year (inclusive of Separate Accounts, exclusive of policy loans):

20.21 To directors or other officers ..... $ 0

20.22 To stockholders not officers ..... $ 0

20.23 Trustees, supreme or grand (Fraternal only) ..... $ 0

21.1 Were any assets reported in this statement subject to a contractual obligation to transfer to another party without the liability for such obligation being reported in the statement? ..... Yes [ ] No [X]

21.2 If yes, state the amount thereof at December 31 of the current year:

21.21 Rented from others ..... $ 0

21.22 Borrowed from others ..... $ 0

21.23 Leased from others ..... $ 0

21.24 Other ..... $ 0

22.1 Does this statement include payments for assessments as described in the *Annual Statement Instructions* other than guaranty fund or guaranty association assessments? ..... Yes [ ] No [X]

22.2 If answer is yes:

22.21 Amount paid as losses or risk adjustment ..... $ 0

22.22 Amount paid as expenses ..... $ 0

22.23 Other amounts paid ..... $ 0

23.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? ..... Yes [ ] No [X]

23.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: ..... $ 0

INVESTMENT

24.01 Were all the stocks, bonds and other securities owned December 31 of current year, over which the reporting entity has exclusive control, in the actual possession of the reporting entity on said date? (other than securities lending programs addressed in 24.03) ..... Yes [X] No [ ]

24.02 If no, give full and complete information, relating thereto

.....

24.03 For security lending programs, provide a description of the program including value for collateral and amount of loaned securities, and whether collateral is carried on or off-balance sheet. (an alternative is to reference Note 17 where this information is also provided)

.....

24.04 Does the company's security lending program meet the requirements for a conforming program as outlined in the Risk-Based Capital Instructions? ..... Yes [ ] No [ ] NA [X]

24.05 If answer to 24.04 is yes, report amount of collateral for conforming programs. ..... $ 0

24.06 If answer to 24.04 is no, report amount of collateral for other programs. ..... $ 0

24.07 Does your securities lending program require 102% (domestic securities) and 105% (foreign securities) from the counterparty at the outset of the contract? ..... Yes [ ] No [ ] NA [X]

24.08 Does the reporting entity non-admit when the collateral received from the counterparty falls below 100%? ..... Yes [ ] No [ ] NA [X]

24.09 Does the reporting entity or the reporting entity's securities lending agent utilize the Master Securities Lending Agreement (MSLA) to conduct securities lending? ..... Yes [ ] No [ ] NA [X]

24.10 For the reporting entity's security lending program, state the amount of the following as of December 31 of the current year:

24.101 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 ..... $ 0

24.102 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 ..... $ 0

24.103 Total payable for securities lending reported on the liability page ..... $ 0

GENERAL INTERROGATORIES

25.1 Were any of the stocks, bonds or other assets of the reporting entity owned at December 31 of the current year not exclusively under the control of the reporting entity or has the reporting entity sold or transferred any assets subject to a put option contract that is currently in force? (Exclude securities subject to Interrogatory 21.1 and 24.03). ..... Yes [X] No [ ]

25.2 If yes, state the amount thereof at December 31 of the current year:

25.21	Subject to repurchase agreements	$ 0
25.22	Subject to reverse repurchase agreements	$ 0
25.23	Subject to dollar repurchase agreements	$ 0
25.24	Subject to reverse dollar repurchase agreements	$ 0
25.25	Pledged as collateral	$ 14,867,273
25.26	Placed under option agreements	$ 0
25.27	Letter stock or securities restricted as to sale	$ 0
25.28	On deposit with state or other regulatory body	$ 6,285,937
25.29	Other	$ 248,143,366

25.3 For category (25.27) provide the following:

1 Nature of Restriction	2 Description	3 Amount

26.1 Does the reporting entity have any hedging transactions reported on Schedule DB? ..... Yes [ ] No [X]

26.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? ..... Yes [ ] No [ ] NA [X]
If no, attach a description with this statement.

27.1 Were any preferred stocks or bonds owned as of December 31 of the current year mandatorily convertible into equity, or, at the option of the issuer, convertible into equity? ..... Yes [ ] No [X]

27.2 If yes, state the amount thereof at December 31 of the current year. ..... $ 0

28. Excluding items in Schedule E-Part 3-Special Deposits, real estate, mortgage loans and investments held physically in the reporting entity's offices, vaults or safety deposit boxes, were all stocks, bonds and other securities, owned throughout the current year held pursuant to a custodial agreement with a qualified bank or trust company in accordance with Section 1, III – General Examination Considerations, F. Outsourcing of Critical Functions, Custodial or Safekeeping agreements of the NAIC *Financial Condition Examiners Handbook*? ..... Yes [X] No [ ]

28.01 For agreements that comply with the requirements of the NAIC *Financial Condition Examiners Handbook*, complete the following:

1 Name of Custodian(s)	2 Custodian's Address
The Bank of New York Mellon	One Wall Street, New York, NY 10286
US Bank National Association	50 South 16th Street, Suite 2000, Philadelphia, PA 19102
Citibank, N.A.	111 Wall Street, 15th Flr, New York, NY 10005

28.02 For all agreements that do not comply with the requirements of the NAIC *Financial Condition Examiners Handbook*, provide the name, location and a complete explanation:

1 Name(s)	2 Location(s)	3 Complete Explanation(s)

28.03 Have there been any changes, including name changes, in the custodian(s) identified in 28.01 during the current year? ..... Yes [X] No [ ]

28.04 If yes, give full and complete information relating thereto:

1 Old Custodian	2 New Custodian	3 Date of Change	4 Reason
	Cititbank, N.A.	09/01/2012	Additional trust and custody relationship

28.05 Identify all investment advisors, brokers/dealers or individuals acting on behalf of broker/dealers that have access to the investment accounts, handle securities and have authority to make investments on behalf of the reporting entity:

1 Central Registration Depository Number(s)	2 Name	3 Address
38642	BlackRock Financial Management	40 East 52nd Street, New York, NY 10022
137432	Guggenheim Partners Asset Management, LLC	135 East 57th Street, New York, NY 10022

GENERAL INTERROGATORIES

29.1 Does the reporting entity have any diversified mutual funds reported in Schedule D - Part 2 (diversified according to the Securities and Exchange Commission (SEC) in the Investment Company Act of 1940 [Section 5 (b) (1)])? ..... Yes [ ] No [X]

29.2 If yes, complete the following schedule:

1 CUSIP #	2 Name of Mutual Fund	3 Book/Adjusted Carrying Value
29.2999 TOTAL		0

29.3 For each mutual fund listed in the table above, complete the following schedule:

1 Name of Mutual Fund (from above table)	2 Name of Significant Holding of the Mutual Fund	3 Amount of Mutual Fund's Book/Adjusted Carrying Value Attributable to the Holding	4 Date of Valuation

30. Provide the following information for all short-term and long-term bonds and all preferred stocks. Do not substitute amortized value or statement value for fair value.

	1 Statement (Admitted) Value	2 Fair Value	3 Excess of Statement over Fair Value (-) or Fair Value over Statement (+)
30.1 Bonds	2,528,790,577	2,814,011,575	285,220,998
30.2 Preferred Stocks	32,636,187	34,359,398	1,723,211
30.3 Totals	2,561,426,764	2,848,370,973	286,944,209

30.4 Describe the sources or methods utilized in determining the fair values:

See Footnote

31.1 Was the rate used to calculate fair value determined by a broker or custodian for any of the securities in Schedule D? ..... Yes [X] No [ ]

31.2 If the answer to 31.1 is yes, does the reporting entity have a copy of the broker's or custodian's pricing policy (hard copy or electronic copy) for all brokers or custodians used as a pricing source? ..... Yes [ ] No [X]

31.3 If the answer to 31.2 is no, describe the reporting entity's process for determining a reliable pricing source for purposes of disclosure of fair value for Schedule D:

See Footnote

32.1 Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Securities Valuation Office been followed? ..... Yes [X] No [ ]

32.2 If no, list exceptions:

GENERAL INTERROGATORIES

OTHER

33.1 Amount of payments to Trade associations, service organizations and statistical or rating bureaus, if any? $ 259,490

33.2 List the name of the organization and the amount paid if any such payment represented 25% or more of the total payments to trade associations, service organizations and statistical or rating bureaus during the period covered by this statement.

1 Name	2 Amount Paid
American Council of Life Insurers	65,615

34.1 Amount of payments for legal expenses, if any? $ 927,176

34.2 List the name of the firm and the amount paid if any such payment represented 25% or more of the total payments for legal expenses during the period covered by this statement.

1 Name	2 Amount Paid
Locke Lord, LLP	345,137
Sutherland Asbill & Brennan, LLP	247,490

35.1 Amount of payments for expenditures in connection with matters before legislative bodies, officers or departments of government, if any? $ 0

35.2 List the name of the firm and the amount paid if any such payment represented 25% or more of the total payment expenditures in connection with matters before legislative bodies, officers or departments of government during the period covered by this statement.

1 Name	2 Amount Paid

30.4 Majority of the prices are obtained electronically from pricing services and index providers - Interactive Data, Thomson Reuters, S&P and Barclay's Capital Index for example. Where necessary, price quotes or spreads may be obtained from approved broker-dealers. Pricing data is reviewed for stale or missing prices and for variances from one period to the next.

31.3 Competitive or indicative price quotes or spreads may be obtained when price not available via pricing vendors. Brokers-dealers used are selected based upon their experience in the asset class and experience with particular security. Broker-dealer pricing is reviewed for stale or missing prices and for variances from one period to the next and checks for reasonableness are also done by comparing prices for similar securities.

GENERAL INTERROGATORIES

PART 2 - LIFE INTERROGATORIES

1.1 Does the reporting entity have any direct Medicare Supplement Insurance in force? Yes [ ] No [X]

1.2 If yes, indicate premium earned on U. S. business only. $ 0

1.3 What portion of Item (1.2) is not reported on the Medicare Supplement Insurance Experience Exhibit? $ 0

1.31 Reason for excluding:

1.4 Indicate amount of earned premium attributable to Canadian and/or Other Alien not included in Item (1.2) above. $ 0

1.5 Indicate total incurred claims on all Medicare Supplement insurance. $ 0

1.6 Individual policies:

Most current three years:

1.61 Total premium earned $ 0

1.62 Total incurred claims $ 0

1.63 Number of covered lives 0

All years prior to most current three years:

1.64 Total premium earned $ 0

1.65 Total incurred claims $ 0

1.66 Number of covered lives 0

1.7 Group policies:

Most current three years:

1.71 Total premium earned $ 0

1.72 Total incurred claims $ 0

1.73 Number of covered lives 0

All years prior to most current three years:

1.74 Total premium earned $ 0

1.75 Total incurred claims $ 0

1.76 Number of covered lives 0

2. Health Test:

		1 Current Year	2 Prior Year
2.1	Premium Numerator	$ 0	$ 0
2.2	Premium Denominator	$ 691,907,066	$ 896,998,026
2.3	Premium Ratio (2.1/2.2)	0.000	0.000
2.4	Reserve Numerator	$ 399,577	$ (551,645)
2.5	Reserve Denominator	$ 2,444,436,691	$ 2,102,475,818
2.6	Reserve Ratio (2.4/2.5)	0.000	(0.000)

3.1 Does this reporting entity have Separate Accounts? Yes [ ] No [X]

3.2 If yes, has a Separate Accounts statement been filed with this Department? Yes [ ] No [ ] NA [X]

3.3 What portion of capital and surplus funds of the reporting entity covered by assets in the Separate Accounts statement, is not currently distributable from the Separate Accounts to the general account for use by the general account? $ 0

3.4 State the authority under which Separate Accounts are maintained:

3.5 Was any of the reporting entity's Separate Accounts business reinsured as of December 31? Yes [ ] No [X]

3.6 Has the reporting entity assumed by reinsurance any Separate Accounts business as of December 31? Yes [ ] No [X]

3.7 If the reporting entity has assumed Separate Accounts business, how much, if any, reinsurance assumed receivable for reinsurance of Separate Accounts reserve expense allowances is included as a negative amount in the liability for "Transfers to Separate Accounts due or accrued (net)? $ 0

4.1 Are personnel or facilities of this reporting entity used by another entity or entities or are personnel or facilities of another entity or entities used by this reporting entity (except for activities such as administration of jointly underwritten group contracts and joint mortality or morbidity studies)? Yes [X] No [ ]

4.2 Net reimbursement of such expenses between reporting entities:

4.21 Paid: $ 15,714,202

4.22 Received: $ 0

5.1 Does the reporting entity write any guaranteed interest contracts? Yes [ ] No [X]

5.2 If yes, what amount pertaining to these items is included in:

5.21 Page 3, Line 1 $ 0

5.22 Page 4, Line 1 $ 0

6. For stock reporting entities only:

6.1 Total amount paid in by stockholders as surplus funds since organization of the reporting entity: $ 606,515,871

7. Total dividends paid stockholders since organization of the reporting entity:

7.11 Cash $ 0

7.12 Stock $ 0

GENERAL INTERROGATORIES

8.1 Does the company reinsure any Workers' Compensation Carve-Out business defined as: ..... Yes [X] No [ ]

Reinsurance (including retrocessional reinsurance) assumed by life and health insurers of medical, wage loss and death benefits of the occupational illness and accident exposures, but not the employers liability exposures, of business originally written as workers' compensation insurance.

8.2 If yes, has the reporting entity completed the Workers Compensation Carve-Out Supplement to the Annual Statement? ..... Yes [X] No [ ]

8.3 If 8.1 is yes, the amounts of earned premiums and claims incurred in this statement are:

		1 Reinsurance Assumed	2 Reinsurance Ceded	3 Net Retained
8.31	Earned premium	0	0	0
8.32	Paid claims	271,930	0	271,930
8.33	Claim liability and reserve (beginning of year)	802,180	0	802,180
8.34	Claim liability and reserve (end of year)	677,781	0	677,781
8.35	Incurred claims	147,531	0	147,531

8.4 If reinsurance assumed included amounts with attachment points below $1,000,000, the distribution of the amounts reported in Lines 8.31 and 8.34 for Column 1 are:

	Attachment Point	1 Earned Premium	2 Claim Liability And Reserve
8.41	<$25,000	0	122,024
8.42	$25,000 – 99,999	0	251,034
8.43	$100,000 – 249,999	0	304,723
8.44	$250,000 – 999,999	0	0
8.45	$1,000,000 or more	0	0

8.5 What portion of earned premium reported in 8.31, Column 1 was assumed from pools? ..... $ 0

9.1 Does the company have variable annuities with guaranteed benefits? ..... Yes [ ] No [X]

9.2 If 9.1 is yes, complete the following table for each type of guaranteed benefit.

Type		3	4	5	6	7	8	9
1 Guaranteed Death Benefits	2 Guaranteed Living Benefits	Waiting Period Remaining	Account Value Related to Col.3	Total Related Account Values	Gross Amount of Reserve	Location of Reserve	Portion Reinsured	Reinsurance Reserve Credit

10 For reporting entities having sold annuities to another insurer where the insurer purchasing the annuities has obtained a release of liability from the claimant (payee) as the result of the purchase of an annuity from the reporting entity only:

10.1 Amount of loss reserves established by these annuities during the current year: ..... $ 0

10.2 List the name and location of the insurance company purchasing the annuities and the statement value on the purchase date of the annuities.

1 P&C Insurance Company and Location	2 Statement Value on Purchase Date of Annuities (i.e. Present Value)

11.1 Do you act as a custodian for health savings accounts? ..... Yes [ ] No [X]

11.2 If yes, please provide the amount of custodial funds held as of the reporting date. ..... $ 0

11.3 Do you act as an administrator for health savings accounts? ..... Yes [ ] No [X]

11.4 If yes, please provide the balance of the funds administered as of the reporting date. ..... $ 0

FIVE-YEAR HISTORICAL DATA

Show amounts in whole dollars only, no cents; show percentages to one decimal place, i.e., 17.6.
Show amounts of life insurance in this exhibit in thousands (OMIT $000)

	1 2012	2 2011	3 2010	4 2009	5 2008
Life Insurance in Force					
(Exhibit of Life Insurance)					
1. Ordinary - whole life and endowment (Line 34, Col. 4)	7,275,148	6,987,474	7,947,750	9,142,080	7,942,091
2. Ordinary - term (Line 21, Col. 4, less Line 34, Col. 4)	78,684,725	80,103,580	52,019,665	54,758,221	54,719,717
3. Credit life (Line 21, Col. 6)	0	0	0	0	0
4. Group, excluding FEGLI/SGLI (Line 21, Col. 9 less Lines 43 & 44, Col. 4)	0	0	0	0	0
5. Industrial (Line 21, Col. 2)	0	0	0	0	0
6. FEGLI/SGLI (Lines 43 & 44, Col. 4)	0	0	0	0	0
7. Total (Line 21, Col. 10)	85,959,873	87,091,054	59,967,415	63,900,301	62,661,808
New Business Issued					
(Exhibit of Life Insurance)					
8. Ordinary - whole life and endowment (Line 34, Col. 2)	0	3,119	0	0	0
9. Ordinary - term (Line 2, Col. 4, less Line 34, Col. 2)	0	0	0	0	6,639
10. Credit life (Line 2, Col. 6)	0	0	0	0	0
11. Group (Line 2, Col. 9)	0	0	0	0	0
12. Industrial (Line 2, Col. 2)	0	0	0	0	0
13. Total (Line 2, Col. 10)	0	3,119	0	0	6,639
Premium Income - Lines of Business					
(Exhibit 1 – Part 1)					
14. Industrial life (Line 20.4, Col. 2)	0	0	0	0	0
15.1 Ordinary life insurance (Line 20.4, Col. 3)	690,958,806	895,756,181	274,398,021	28,216,358	337,503,181
15.2 Ordinary individual annuities (Line 20.4, Col. 4)	241,370	492,854	1,128,293	2,232,031	68,605,860
16. Credit life, (group and individual) (Line 20.4, Col. 5)	0	0	0	0	0
17.1 Group life insurance (Line 20.4, Col. 6)	0	0	0	0	0
17.2 Group annuities (Line 20.4, Col. 7)	0	0	0	0	0
18.1 A & H-group (Line 20.4, Col. 8)	0	0	0	0	0
18.2 A & H-credit (group and individual) (Line 20.4, Col. 9)	0	0	0	0	0
18.3 A & H-other (Line 20.4, Col. 10)	706,890	748,991	811,221	892,581	0
19. Aggregate of all other lines of business (Line 20.4,Col. 11)	0	0	0	0	0
20. Total	691,907,066	896,998,026	276,337,535	31,340,970	406,109,041
Balance Sheet					
(Pages 2 and 3)					
21. Total admitted assets excluding Separate Accounts business (Page 2, Line 26, Col. 3)	3,259,987,275	2,678,807,675	1,383,624,845	1,179,640,131	668,443,216
22. Total liabilities excluding Separate Accounts business (Page 3, Line 26)	2,832,797,417	2,349,944,498	1,055,563,293	921,334,832	542,018,533
23. Aggregate life reserves (Page 3, Line 1)	2,441,252,508	2,152,936,298	942,239,533	813,276,261	470,391,927
24. Aggregate A & H reserves (Page 3, Line 2)	2,414,295	2,653,958	3,306,151	3,892,088	0
25. Deposit-type contract funds (Page 3, Line 3)	13,904,291	13,971,104	14,161,069	2,229,914	0
26. Asset valuation reserve (Page 3, Line 24.01)	12,026,316	6,254,231	487,473	(0)	0
27. Capital (Page 3, Lines 29 & 30)	2,500,000	2,500,000	2,500,000	2,500,000	2,500,000
28. Surplus (Page 3, Line 37)	424,689,858	326,363,178	325,561,553	255,805,316	123,924,950
Cash Flow (Page 5)					
29. Net cash from operations (Line 11)	426,770,758	1,189,617,568	273,952,781	221,274,110	303,167,920
Risk-Based Capital Analysis					
30. Total adjusted capital	454,924,414	342,939,430	334,697,205	258,305,316	126,424,950
31. Authorized control level risk - based capital	58,786,393	48,225,898	31,885,597	31,783,603	19,699,223
Percentage Distribution of Cash, Cash Equivalents and Invested Assets					
(Page 2, Col. 3) (Line No. / Page 2, Line 12, Col. 3) x 100.0					
32. Bonds (Line 1)	83.0	76.0	75.7	71.6	31.9
33. Stocks (Lines 2.1 and 2.2)	9.4	7.9	13.8	16.1	13.2
34. Mortgage loans on real estate (Lines 3.1 and 3.2)	0.0	0.0	0.0	0.0	0.0
35. Real estate (Lines 4.1, 4.2 and 4.3)	0.0	0.0	0.0	0.0	0.0
36. Cash, cash equivalents and short - term investments (Line 5)	1.5	9.9	8.1	10.3	54.4
37. Contract loans (Line 6)	2.9	4.1	2.3	2.0	0.5
38. Derivatives (Page 2, Line 7)	0	0	0	XXX	XXX
39. Other invested assets (Line 8)	3.3	2.1	0.1	0.0	0.0
40. Receivables for securities (Line 9)	0.0	0.0	0.0	0.0	0.0
41. Securities lending reinvested collateral assets (Line 10)	0	0	0	XXX	XXX
42. Aggregate write-ins for invested assets (Line 11)	0.0	0.0	0.0	0.0	0.0
43. Cash, cash equivalents and invested assets (Line 12)	100.0	100.0	100.0	100.0	100.0

FIVE-YEAR HISTORICAL DATA

(Continued)

	1 2012	2 2011	3 2010	4 2009	5 2008
Investments in Parent, Subsidiaries and Affiliates					
44. Affiliated bonds (Sch. D Summary, Line 12, Col. 1)	0	0	0	0	0
45. Affiliated preferred stocks (Sch. D Summary, Line 18, Col. 1)	0	0	0	0	0
46. Affiliated common stocks (Sch. D Summary, Line 24, Col. 1)	266,312,480	231,624,502	248,176,080	252,535,505	96,810,798
47. Affiliated short-term investments (subtotal included in Schedule DA Verification, Col. 5, Line 10)	0	0	0	0	0
48. Affiliated mortgage loans on real estate	0	0	0	0	0
49. All other affiliated	0	0	0	0	0
50. Total of above Lines 44 to 49	266,312,480	231,624,502	248,176,080	252,535,505	96,810,798
51. Total investment in parent included in Lines 44 to 49 above	0	0	0	0	0
Total Nonadmitted and Admitted Assets					
52. Total nonadmitted assets (Page 2, Line 28, Col. 2)	223,842,912	114,624,823	114,364,152	134,624,153	102,286,998
53. Total admitted assets (Page 2, Line 28, Col. 3)	3,259,987,275	2,678,807,675	1,383,624,845	1,179,640,131	668,443,216
Investment Data					
54. Net investment income (Exhibit of Net Investment Income)	146,026,963	135,318,311	103,367,097	94,581,085	19,287,737
55. Realized capital gains (losses) (Page 4, Line 34, Column 1)	(2,526,410)	2,558,516	6,248,121	(4,186,520)	(4,782,257)
56. Unrealized capital gains (losses) (Page 4, Line 38, Column 1)	9,153,473	(23,281,414)	(4,730,880)	101,661,117	(47,730,573)
57. Total of above Lines 54, 55 and 56	152,654,026	114,595,413	104,884,338	192,055,682	(33,225,093)
Benefits and Reserve Increase (Page 6)					
58. Total contract benefits - life (Lines 10, 11, 12, 13, 14 and 15, Col.1 minus Lines 10, 11, 12, 13, 14, and 15, Cols. 9, 10 and 11)	325,230,843	261,447,195	188,381,133	127,161,750	103,957,647
59. Total contract benefits - A & H (Lines 13 & 14, Cols. 9, 10 & 11)	1,189,852	3,075,389	834,068	2,934,931	0
60. Increase in life reserves - other than group and annuities (Line 19, Cols. 2 & 3)	288,721,696	1,211,812,855	138,959,808	356,424,326	244,145,780
61. Increase in A & H reserves (Line 19, Cols. 9, 10 & 11)	(239,662)	(652,194)	(585,937)	(5,319,404)	0
62. Dividends to policyholders (Line 30, Col. 1)	0	0	3,752,464	0	0
Operating Percentages					
63. Insurance expense percent (Page 6, Col. 1, Lines 21, 22 & 23, less Line 6)/ (Page 6, Col.1, Line 1 plus Exhibit 7, Col. 2, Line 2) x 100.00	(0.2)	(38.1)	26.2	(639.5)	13.2
64. Lapse percent (ordinary only) [(Exhibit of Life Insurance, Column 4, Lines 14 & 15) / 1/2 (Exhibit of Life Insurance, Column 4, Lines 1 & 21)] x 100.00	12.3	8.2	10.0	9.5	10.7
65. A & H loss percent (Schedule H, Part 1, Lines 5 & 6, Col. 2)	131.1	262.6	(952.1)	764.9	0.0
66. A & H cost containment percent (Schedule H, Part 1, Line 4, Col. 2)	0.0	0.0	0.0	0.0	0.0
67. A & H expense percent excluding cost containment expenses (Schedule H, Part 1, Line 10, Col. 2)	13.0	9.2	12.4	264.1	0.0
A & H Claim Reserve Adequacy					
68. Incurred losses on prior years' claims - group health (Sch. H, Part 3, Line 3.1, Col. 2)	0	0	0	0	0
69. Prior years' claim liability and reserve - group health (Sch. H, Part 3, Line 3.2, Col. 2)	0	0	0	0	0
70. Incurred losses on prior years' claims-health other than group (Sch. H, Part 3, Line 3.1, Col. 1 less Col. 2)	1,100,043	5,613,794	3,838,874	2,934,931	0
71. Prior years' claim liability and reserve-health other than group (Sch. H, Part 3, Line 3.2, Col. 1 less Col. 2)	73,209	2,856,979	3,331,601	0	0
Net Gains From Operations After Federal Income Taxes by Lines of Business (Page 6, Line 33)					
72. Industrial life (Col. 2)	0	0	0	0	0
73. Ordinary - life (Col. 3)	143,246,314	1,875,577	55,690,677	7,666,065	9,328,380
74. Ordinary - individual annuities (Col. 4)	392,278	4,366,570	496,508	(7,687,558)	(2,262,967)
75. Ordinary-supplementary contracts (Col. 5)	492,860	(12,472,292)	(12,155,597)	4,999,473	2,499,841
76. Credit life (Col. 6)	0	0	0	0	0
77. Group life (Col. 7)	0	0	0	0	0
78. Group annuities (Col. 8)	0	0	0	0	0
79. A & H-group (Col. 9)	0	0	0	0	0
80. A & H-credit (Col. 10)	0	0	0	0	0
81. A & H-other (Col. 11)	67,641	(1,961,235)	538,241	844,473	0
82. Aggregate of all other lines of business (Col. 12)	0	0	0	0	0
83. Total (Col. 1)	144,199,093	(8,191,380)	44,569,829	5,822,453	9,565,254

NOTE: If a party to a merger, have the two most recent years of this exhibit been restated due to a merger in compliance with the disclosure requirements of SSAP No. 3, Accounting Changes and Correction of Errors? Yes [ ] No [ ]

If no, please explain

DIRECT BUSINESS IN THE STATE OF Consolidated

DURING THE YEAR 2012

NAIC Group Code 4213

LIFE INSURANCE

NAIC Company Code 66133

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	0	0	0	0	0
2. Annuity considerations	0	0	0	0	0
3. Deposit-type contract funds	0	XXX	0	XXX	0
4. Other considerations	0	0	0	0	0
5. Totals (Sum of Lines 1 to 4)	0	0	0	0	0
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit	0	0	0	0	0
6.2 Applied to pay renewal premiums	0	0	0	0	0
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period	0	0	0	0	0
6.4 Other	0	0	0	0	0
6.5 Totals (Sum of Lines 6.1 to 6.4)	0	0	0	0	0
Annuities:					
7.1 Paid in cash or left on deposit	0	0	0	0	0
7.2 Applied to provide paid-up annuities	0	0	0	0	0
7.3 Other	0	0	0	0	0
7.4 Totals (Sum of Lines 7.1 to 7.3)	0	0	0	0	0
8. Grand Totals (Lines 6.5 + 7.4)	0	0	0	0	0
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	0	0	0	0	0
10. Matured endowments	0	0	0	0	0
11. Annuity benefits	0	0	0	0	0
12. Surrender values and withdrawals for life contracts	0	0	0	0	0
13. Aggregate write-ins for miscellaneous direct claims and benefits paid	0	0	0	0	0
14. All other benefits, except accident and health	0	0	0	0	0
15. Totals	0	0	0	0	0
DETAILS OF WRITE-INS					
1301.	0	0	0	0	0
1302.	0	0	0	0	0
1303.	0	0	0	0	0
1398. Summary of remaining write-ins for Line 13 from overflow page	0	0	0	0	0
1399. Total (Lines 1301 through 1303 + 1398) (Line 13 above)	0	0	0	0	0

NONE

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind. Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year	0	0	0	0	0	0	0	0	0	0
17. Incurred during current year	0	0	0	0	0	0	0	0	0	0
Settled during current year:										
18.1 By payment in full	0	0	0	0	0	0	0	0	0	0
18.2 By payment on compromised claims	0	0	0	0	0	0	0	0	0	0
18.3 Totals paid	0	0	0	0	0	0	0	0	0	0
18.4 Reduction by compromise	0	0	0	0	0	0	0	0	0	0
18.5 Amount rejected	0	0	0	0	0	0	0	0	0	0
18.6 Total settlements	0	0	0	0	0	0	0	0	0	0
19. Unpaid Dec. 31, current year (16 + 17 - 18.6)	0	0	0	0	0	0	0	0	0	0
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	0	0	0	(a) 0	0	0	0	0	0	0
21. Issued during year	0	0	0	0	0	0	0	0	0	0
22. Other changes to in force (Net)	0	0	0	0	0	0	0	0	0	0
23. In force December 31 of current year	0	0	0	(a) 0	0	0	0	0	0	0

NONE

(a) Includes Individual Credit Life Insurance: prior year $ 0 current year $ 0

Includes Group Credit Life Insurance: Loans less than or equal to 60 months at issue, prior year $ 0 current year $ 0

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $ 0 current year $ 0

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group policies (b)	0	0	0	0	0
24.1 Federal Employees Health Benefits Program premium (b)	0	0	0	0	0
24.2 Credit (Group and Individual)	0	0	0	0	0
24.3 Collectively renewable policies (b)	0	0	0	0	0
24.4 Medicare Title XVIII exempt from state taxes or fees	0	0	0	0	0
Other Individual Policies:					
25.1 Non-cancelable (b)	0	0	0	0	0
25.2 Guaranteed renewable (b)	0	0	0	0	0
25.3 Non-renewable for stated reasons only (b)	0	0	0	0	0
25.4 Other accident only	0	0	0	0	0
25.5 All other (b)	0	0	0	0	0
25.6 Totals (sum of Lines 25.1 to 25.5)	0	0	0	0	0
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	0	0	0	0	0

NONE

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 0

EXHIBIT OF LIFE INSURANCE

	Industrial		Ordinary		Credit Life (Group and Individual)		Group			10
	1	2	3	4	5	6	Number of 7	Number of 8	9	
	Number of Policies	Amount of Insurance (a)	Number of Policies	Amount of Insurance (a)	Number of Individual Policies and Group Certificates	Amount of Insurance (a)	Policies	Certificates	Amount of Insurance (a)	Total Amount of Insurance (a)
1. In force end of prior year	0	0	2,268,852	87,091,054	0	0	0	0	0	87,091,054
2. Issued during year	0	0	0	0	0	0	0	0	0	0
3. Reinsurance assumed	0	0	227,357	7,995,924	0	0	0	0	0	7,995,924
4. Revived during year	0	0	24,627	667,613	0	0	0	0	0	667,613
5. Increased during year (net)	0	0	176	1,795,894	0	0	0	0	0	1,795,894
6. Subtotals, Lines 2 to 5	0	0	252,160	10,459,431	0	0	0	0	0	10,459,431
7. Additions by dividends during year	XXX	0	XXX	0	XXX	0	XXX	XXX	0	0
8. Aggregate write-ins for increases	0	0	0	0	0	0	0	0	0	0
9. Totals (Lines 1 and 6 to 8)	0	0	2,521,012	97,550,485	0	0	0	0	0	97,550,485
Deductions during year:										
10. Death	0	0	33,379	317,564	0	0	XXX	0	0	317,564
11. Maturity	0	0	2,071	4,668	0	0	XXX	0	0	4,668
12. Disability	0	0	0	0	0	0	XXX	0	0	0
13. Expiry	0	0	14,103	328,324	0	0	0	0	0	328,324
14. Surrender	0	0	47,184	2,257,333	0	0	0	0	0	2,257,333
15. Lapse	0	0	164,556	8,391,113	0	0	0	0	0	8,391,113
16. Conversion	0	0	903	38,395	0	0	XXX	XXX	XXX	38,395
17. Decreased (net)	0	0	0	253,215	0	0	0	0	0	253,215
18. Reinsurance	0	0	0	0	0	0	0	0	0	0
19. Aggregate write-ins for decreases	0	0	0	0	0	0	0	0	0	0
20. Totals (Lines 10 to 19)	0	0	262,196	11,590,612	0	0	0	0	0	11,590,612
21. In force end of year (Line 9 minus Line 20)	0	0	2,258,816	85,959,873	0	0	0	0	0	85,959,873
22. Reinsurance ceded end of year	XXX	0	XXX	57,123,621	XXX	0	XXX	XXX	0	57,123,621
23. Line 21 minus Line 22	XXX	0	XXX	28,836,252	XXX	(b) 0	XXX	XXX	0	28,836,252
DETAILS OF WRITE-INS										
0801.	0	0	0	0	0	0	0	0	0	0
0802.	0	0	0	0	0	0	0	0	0	0
0803.	0	0	0	0	0	0	0	0	0	0
0898. Summary of remaining write-ins for Line 8 from overflow page	0	0	0	0	0	0	0	0	0	0
0899. Totals (Lines 0801 through 0803 plus 0898) (Line 8 above)	0	0	0	0	0	0	0	0	0	0
1901.	0	0	0	0	0	0	0	0	0	0
1902.	0	0	0	0	0	0	0	0	0	0
1903.	0	0	0	0	0	0	0	0	0	0
1998. Summary of remaining write-ins for Line 19 from overflow page	0	0	0	0	0	0	0	0	0	0
1999. Totals (Lines 1901 through 1903 plus 1998) (Line 19 above)	0	0	0	0	0	0	0	0	0	0

(a) Amounts of life insurance in this exhibit shall be shown in thousands (omit 000)
(b) Group $ 0 ; Individual $ 0

EXHIBIT OF LIFE INSURANCE (Continued)

ADDITIONAL INFORMATION ON INSURANCE IN FORCE END OF YEAR

	Industrial		Ordinary	
	1 Number of Policies	2 Amount of Insurance (a)	3 Number of Policies	4 Amount of Insurance (a)
24. Additions by dividends	XXX	0	XXX	11,166
25. Other paid-up insurance	0	0	111,878	409,271
26. Debit ordinary insurance	XXX	XXX	0	0

ADDITIONAL INFORMATION ON ORDINARY INSURANCE

	Issued During Year (Included in Line 2)		In Force End of Year (Included in Line 21)	
Term Insurance Excluding Extended Term Insurance	1 Number of Policies	2 Amount of Insurance (a)	3 Number of Policies	4 Amount of Insurance (a)
27. Term policies - decreasing	0	0	1,766,223	78,660,369
28. Term policies - other	0	0	0	0
29. Other term insurance - decreasing	XXX	0	XXX	0
30. Other term insurance	XXX	0	XXX	0
31. Totals, (Lines 27 to 30)	0	0	1,766,223	78,660,369
Reconciliation to Lines 2 and 21:				
32. Term additions	XXX	0	XXX	0
33. Totals, extended term insurance	XXX	XXX	6,787	24,356
34. Totals, whole life and endowment	0	0	485,807	7,275,148
35. Totals (Lines 31 to 34)	0	0	2,258,817	85,959,873

CLASSIFICATION OF AMOUNT OF INSURANCE (a) BY PARTICIPATING STATUS

	Issued During Year (Included in Line 2)		In Force End of Year (Included in Line 21)	
	1 Non-Participating	2 Participating	3 Non-Participating	4 Participating
36. Industrial	0	0	0	0
37. Ordinary	0	0	85,959,873	0
38. Credit Life (Group and Individual)	0	0	0	0
39. Group	0	0	0	0
40. Totals (Lines 36 to 39)	0	0	85,959,873	0

ADDITIONAL INFORMATION ON CREDIT LIFE AND GROUP INSURANCE

NONE

	Credit Life		Group	
	1 Number of Individual Policies and Group Certificates	2 Amount of Insurance (a)	3 Number of Certificates	4 Amount of Insurance (a)
41. Amount of insurance included in Line 2 ceded to other companies	XXX	0	XXX	0
42. Number in force end of year if the number under shared groups is counted on a pro-rata basis	0	XXX	0	XXX
43. Federal Employees' Group Life Insurance included in Line 21	0	0	0	0
44. Servicemen's Group Life Insurance included in Line 21	0	0	0	0
45. Group Permanent Insurance included in Line 21	0	0	0	0

ADDITIONAL ACCIDENTAL DEATH BENEFITS

46. Amount of additional accidental death benefits in force end of year under ordinary policies (a)	2,060,679

BASIS OF CALCULATION OF ORDINARY TERM INSURANCE

47. State basis of calculation of (47.1) decreasing term insurance contained in Family Income, Mortgage Protection, etc., policies and riders and of (47.2) term insurance on wife and children under Family, Parent and Children, etc., policies and riders included above.

47.1

47.2

POLICIES WITH DISABILITY PROVISIONS

	Industrial		Ordinary		Credit		Group	
Disability Provision	1 Number of Policies	2 Amount of Insurance (a)	3 Number of Policies	4 Amount of Insurance (a)	5 Number of Policies	6 Amount of Insurance (a)	7 Number of Certificates	8 Amount of Insurance (a)
48. Waiver of Premium	0	0	33,341	393,656	0	0	0	0
49. Disability Income	0	0	674	242	0	0	0	0
50. Extended Benefits	0	0	XXX	XXX	0	0	0	0
51. Other	0	0	0	0	0	0	0	0
52. Total	0	(b) 0	34,015	(b) 393,898	0	(b) 0	0	(b) 0

(a) Amounts of life insurance in this exhibit shall be shown in thousands (omit 000)

(b) See Paragraph 9 of the Annual Audited Financial Reports in the General section of the annual statement instructions.

EXHIBIT OF NUMBER OF POLICIES, CONTRACTS, CERTIFICATES, INCOME PAYABLE AND ACCOUNT VALUES IN FORCE FOR SUPPLEMENTARY CONTRACTS, ANNUITIES, ACCIDENT & HEALTH AND OTHER POLICIES

SUPPLEMENTARY CONTRACTS

	Ordinary		Group	
	1 Involving Life Contingencies	2 Not Involving Life Contingencies	3 Involving Life Contingencies	4 Not Involving Life Contingencies
1. In force end of prior year	4,706	69	0	0
2. Issued during year	911	10	0	0
3. Reinsurance assumed	0	0	0	0
4. Increased during year (net)	0	1	0	0
5. Total (Lines 1 to 4)	5,617	80	0	0
Deductions during year:				
6. Decreased (net)	750	5	0	0
7. Reinsurance ceded	0	0	0	0
8. Totals (Lines 6 and 7)	750	5	0	0
9. In force end of year	4,867	75	0	0
10. Amount on deposit	3,707,213	(a) 20,162	0	(a) 0
11. Income now payable	2,515	74	0	0
12. Amount of income payable	(a) 11,106,974	(a) 206,165	(a) 0	(a) 0

ANNUITIES

	Ordinary		Group	
	1 Immediate	2 Deferred	3 Contracts	4 Certificates
1. In force end of prior year	596	12,760	0	0
2. Issued during year	0	0	0	0
3. Reinsurance assumed	0	0	0	0
4. Increased during year (net)	0	0	0	0
5. Totals (Lines 1 to 4)	596	12,760	0	0
Deductions during year:				
6. Decreased (net)	73	681	0	0
7. Reinsurance ceded	0	28	0	0
8. Totals (Lines 6 and 7)	73	709	0	0
9. In force end of year	523	12,051	0	0
Income now payable:				
10. Amount of income payable	(a) 1,617,649	XXX	XXX	(a) 0
Deferred fully paid:				
11. Account balance	XXX	(a) 4,652,098	XXX	(a) 0
Deferred not fully paid:				
12. Account balance	XXX	(a) 56,952,876	XXX	(a) 0

ACCIDENT AND HEALTH INSURANCE

	Group		Credit		Other	
	1 Certificates	2 Premiums in Force	3 Policies	4 Premiums in Force	5 Policies	6 Premiums in Force
1. In force end of prior year	0	0	0	0	16,147	797,434
2. Issued during year	0	0	0	0	0	0
3. Reinsurance assumed	0	0	0	0	0	0
4. Increased during year (net)	0	XXX	0	XXX	0	XXX
5. Totals (Lines 1 to 4)	0	XXX	0	XXX	16,147	XXX
Deductions during year:						
6. Conversions	0	XXX	XXX	XXX	XXX	XXX
7. Decreased (net)	0	XXX	0	XXX	2,090	XXX
8. Reinsurance ceded	0	XXX	0	XXX	0	XXX
9. Totals (Lines 6 to 8)	0	XXX	0	XXX	2,090	XXX
10. In force end of year	0	(a) 0	0	(a) 0	14,057	(a) 695,856

DEPOSIT FUNDS AND DIVIDEND ACCUMULATIONS

	1 Deposit Funds	2 Dividend Accumulations
	Contracts	Contracts
1. In force end of prior year	3,546	10,931
2. Issued during year	0	0
3. Reinsurance assumed	0	0
4. Increased during year (net)	156	0
5. Totals (Lines 1 to 4)	3,702	10,931
Deductions during year:		
6. Decreased (net)	823	655
7. Reinsurance ceded	0	0
8. Totals (Lines 6 and 7)	823	655
9. In force end of year	2,879	10,276
10. Amount of account balance	(a) 42,207,538	(a) 16,762,439

(a) See Paragraph 9 of the Annual Audited Financial Reports in the General section of the annual statement instructions.

FORM FOR CALCULATING THE INTEREST MAINTENANCE RESERVE

Interest Maintenance Reserve

	1 Amount
1. Reserve as of December 31, prior year	41,097,880
2. Current year's realized pre-tax capital gains/(losses) of $ 8,287,959 transferred into the reserve net of taxes of $ 2,900,786	5,387,173
3. Adjustment for current year's liability gains/(losses) released from the reserve	34,597,699
4. Balance before reduction for amount transferred to Summary of Operations (Line 1 + Line 2 + Line 3)	81,082,752
5. Current year's amortization released to Summary of Operations (Amortization, Line 1, Column 4)	7,489,953
6. Reserve as of December 31, current year (Line 4 minus Line 5)	73,592,799

AMORTIZATION

Year of Amortization	1 Reserve as of December 31, Prior Year	2 Current Year's Realized Capital Gains/(Losses) Transferred into the Reserve Net of Taxes	3 Adjustment for Current Year's Liability Gains/(Losses) Released From the Reserve	4 Balance Before Reduction for Current Year's Amortization (Cols. 1+2+3)
1. 2012	5,139,369	469,308	1,881,276	7,489,953
2. 2013	2,659,156	889,436	3,820,346	7,368,938
3. 2014	2,348,717	785,594	3,584,479	6,718,790
4. 2015	2,116,066	647,414	3,086,099	5,849,579
5. 2016	1,895,766	506,487	2,564,665	4,966,918
6. 2017	1,757,024	355,254	2,014,537	4,126,815
7. 2018	1,700,462	258,477	1,659,760	3,618,699
8. 2019	1,592,829	217,942	1,492,139	3,302,910
9. 2020	1,489,600	173,073	1,309,629	2,972,302
10. 2021	1,391,120	129,140	1,128,815	2,649,075
11. 2022	1,362,307	81,855	946,241	2,390,403
12. 2023	1,374,111	57,430	835,242	2,266,783
13. 2024	1,374,313	57,063	821,165	2,252,541
14. 2025	1,396,273	56,837	813,860	2,266,970
15. 2026	1,348,010	57,731	804,853	2,210,594
16. 2027	1,320,408	56,104	776,772	2,153,284
17. 2028	1,220,139	56,774	781,331	2,058,244
18. 2029	1,144,954	55,037	770,860	1,970,851
19. 2030	1,050,481	54,681	775,204	1,880,366
20. 2031	973,724	53,306	773,841	1,800,871
21. 2032	921,874	52,511	773,512	1,747,897
22. 2033	885,476	50,538	726,429	1,662,443
23. 2034	852,335	47,424	625,164	1,524,923
24. 2035	854,946	43,948	514,792	1,413,686
25. 2036	819,958	41,712	412,461	1,274,131
26. 2037	731,679	37,873	292,980	1,062,532
27. 2038	585,827	32,855	213,132	831,814
28. 2039	434,980	26,036	168,897	629,913
29. 2040	275,225	19,217	124,662	419,104
30. 2041	80,751	12,398	80,427	173,576
31. 2042 and Later	0	3,718	24,129	27,847
32. Total (Lines 1 to 31)	41,097,880	5,387,173	34,597,699	81,082,752

ASSET VALUATION RESERVE

	Default Component			Equity Component			
	1 Other Than Mortgage Loans	2 Mortgage Loans	3 Total (Cols. 1+2)	4 Common Stock	5 Real Estate and Other Invested Assets	6 Total (Cols. 4+5)	7 Total Amount (Cols. 3+6)
1. Reserve as of December 31, prior year	4,379,525	0	4,379,525	14,781	1,859,925	1,874,706	6,254,231
2. Realized capital gains/(losses) net of taxes - General Account	(180,435)	0	(180,435)	0	0	0	(180,435)
3. Realized capital gains/(losses) net of taxes - Separate Accounts	0	0	0	0	0	0	0
4. Unrealized capital gains/(losses) net of deferred taxes - General Account	2,534	0	2,534	(2,649,356)	2,112,316	(537,040)	(534,506)
5. Unrealized capital gains/(losses) net of deferred taxes - Separate Accounts	0	0	0	0	0	0	0
6. Capital gains credited/(losses charged) to contract benefits, payments or reserves	0	0	0	0	0	0	0
7. Basic contribution	3,926,985	0	3,926,985	0	555,915	555,915	4,482,900
8. Accumulated balances (Lines 1 through 5 - 6 + 7)	8,128,609	0	8,128,609	(2,634,575)	4,528,156	1,893,581	10,022,190
9. Maximum reserve	18,510,234	0	18,510,234	709,084	7,294,620	8,003,704	26,513,938
10. Reserve objective	12,708,039	0	12,708,039	697,692	6,637,086	7,334,778	20,042,817
11. 20% of (Line 10 - Line 8)	915,886	0	915,886	666,453	421,786	1,088,239	2,004,125
12. Balance before transfers (Lines 8 + 11)	9,044,495	0	9,044,495	(1,968,122)	4,949,942	2,981,820	12,026,316
13. Transfers	0	0	0	1,968,122	(1,968,122)	0	XXX
14. Voluntary contribution	0	0	0	0	0	0	0
15. Adjustment down to maximum/up to zero	0	0	0	0	0	0	0
16. Reserve as of December 31, current year (Lines 12 + 13 + 14 + 15)	9,044,495	0	9,044,495	0	2,981,820	2,981,820	12,026,316

ASSET VALUATION RESERVE
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
DEFAULT COMPONENT

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1+2+3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols. 4x5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4x7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4x9)
		LONG-TERM BONDS										
1		Exempt Obligations	114,211,804	XXX	XXX	114,211,804	0.0000	0	0.0000	0	0.0000	0
2	1	Highest Quality	1,559,202,284	XXX	XXX	1,559,202,284	0.0004	623,681	0.0023	3,586,165	0.0030	4,677,607
3	2	High Quality	747,295,396	XXX	XXX	747,295,396	0.0019	1,419,861	0.0058	4,334,313	0.0090	6,725,659
4	3	Medium Quality	34,494,509	XXX	XXX	34,494,509	0.0093	320,799	0.0230	793,374	0.0340	1,172,813
5	4	Low Quality	32,900,036	XXX	XXX	32,900,036	0.0213	700,771	0.0530	1,743,702	0.0750	2,467,503
6	5	Lower Quality	18,065,930	XXX	XXX	18,065,930	0.0432	780,448	0.1100	1,987,252	0.1700	3,071,208
7	6	In or Near Default	0	XXX	XXX	0	0.0000	0	0.2000	0	0.2000	0
8		Total Unrated Multi-class Securities Acquired by Conversion	0	XXX	XXX	0	XXX	0	XXX	0	XXX	0
9		Total Bonds (Sum of Lines 1 through 8)	2,506,169,959	XXX	XXX	2,506,169,959	XXX	3,845,560	XXX	12,444,806	XXX	18,114,790
		PREFERRED STOCK										
10	1	Highest Quality	6,552,500	XXX	XXX	6,552,500	0.0004	2,621	0.0023	15,071	0.0030	19,658
11	2	High Quality	24,917,999	XXX	XXX	24,917,999	0.0019	47,344	0.0058	144,524	0.0090	224,262
12	3	Medium Quality	1,165,688	XXX	XXX	1,165,688	0.0093	10,841	0.0230	26,811	0.0340	39,633
13	4	Low Quality	0	XXX	XXX	0	0.0213	0	0.0530	0	0.0750	0
14	5	Lower Quality	0	XXX	XXX	0	0.0432	0	0.1100	0	0.1700	0
15	6	In or Near Default	0	XXX	XXX	0	0.0000	0	0.2000	0	0.2000	0
16		Affiliated Life with AVR	0	XXX	XXX	0	0.0000	0	0.0000	0	0.0000	0
17		Total Preferred Stocks (Sum of Lines 10 through 16)	32,636,187	XXX	XXX	32,636,187	XXX	60,806	XXX	186,406	XXX	283,553
		SHORT-TERM BONDS										
18		Exempt Obligations	1,609,654	XXX	XXX	1,609,654	0.0000	0	0.0000	0	0.0000	0
19	1	Highest Quality	12,867,857	XXX	XXX	12,867,857	0.0004	5,147	0.0023	29,596	0.0030	38,604
20	2	High Quality	8,143,106	XXX	XXX	8,143,106	0.0019	15,472	0.0058	47,230	0.0090	73,288
21	3	Medium Quality	0	XXX	XXX	0	0.0093	0	0.0230	0	0.0340	0
22	4	Low Quality	0	XXX	XXX	0	0.0213	0	0.0530	0	0.0750	0
23	5	Lower Quality	0	XXX	XXX	0	0.0432	0	0.1100	0	0.1700	0
24	6	In or Near Default	0	XXX	XXX	0	0.0000	0	0.2000	0	0.2000	0
25		Total Short-term Bonds (Sum of Lines 18 through 24)	22,620,617	XXX	XXX	22,620,617	XXX	20,619	XXX	76,826	XXX	111,892

ASSET VALUATION RESERVE (Continued)
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
DEFAULT COMPONENT

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1+2+3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols. 4x5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4x7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4x9)
		DERIVATIVE INSTRUMENTS										
26		Exchange Traded	0	XXX	XXX	0	0.0004	0	0.0023	0	0.0030	0
27	1	Highest Quality	0	XXX	XXX	0	0.0004	0	0.0023	0	0.0030	0
28	2	High Quality	0	XXX	XXX	0	0.0019	0	0.0058	0	0.0090	0
29	3	Medium Quality	0	XXX	XXX	0	0.0093	0	0.0230	0	0.0340	0
30	4	Low Quality	0	XXX	XXX	0	0.0213	0	0.0530	0	0.0750	0
31	5	Lower Quality	0	XXX	XXX	0	0.0432	0	0.1100	0	0.1700	0
32	6	In or Near Default	0	XXX	XXX	0	0.0000	0	0.2000	0	0.2000	0
33		Total Derivative Instruments	0	XXX	XXX	0	XXX	0	XXX	0	XXX	0
34		Total (Lines 9 + 17 + 25 + 33)	2,561,426,763	XXX	XXX	2,561,426,763	XXX	3,926,985	XXX	12,708,039	XXX	18,510,234
		MORTGAGE LOANS										
		In Good Standing:										
35		Farm Mortgages	0	0	XXX	0	0.0063 (a)	0	0.0120 (a)	0	0.0190 (a)	0
36		Residential Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0003	0	0.0006	0	0.0010	0
37		Residential Mortgages - All Other	0	0	XXX	0	0.0013	0	0.0030	0	0.0040	0
38		Commercial Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0003	0	0.0006	0	0.0010	0
39		Commercial Mortgages - All Other	0	0	XXX	0	0.0063 (a)	0	0.0120 (a)	0	0.0190 (a)	0
40		In Good Standing With Restructured Terms	0	0	XXX	0	0.2800 (b)	0	0.6200 (b)	0	1.0000 (b)	0
		Overdue, Not in Process:										
41		Farm Mortgages	0	0	XXX	0	0.0420	0	0.0760	0	0.1200	0
42		Residential Mortgages - Insured of Guaranteed	0	0	XXX	0	0.0005	0	0.0012	0	0.0020	0
43		Residential Mortgages - All Other	0	0	XXX	0	0.0025	0	0.0058	0	0.0090	0
44		Commercial Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0005	0	0.0012	0	0.0020	0
45		Commercial Mortgages - All Other	0	0	XXX	0	0.0420	0	0.0760	0	0.1200	0
		In Process of Foreclosure:										
46		Farm Mortgages	0	0	XXX	0	0.0000	0	0.1700	0	0.1700	0
47		Residential Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0000	0	0.0040	0	0.0040	0
48		Residential Mortgages - All Other	0	0	XXX	0	0.0000	0	0.0130	0	0.0130	0
49		Commercial Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0000	0	0.0040	0	0.0040	0
50		Commercial Mortgages - All Other	0	0	XXX	0	0.0000	0	0.1700	0	0.1700	0
51		Total Schedule B Mortgages (Sum of Lines 35 through 50)	0	0	XXX	0	XXX	0	XXX	0	XXX	0
52		Schedule DA Mortgages	0	0	XXX	0	0.0000 (c)	0	0.0000 (c)	0	0.0000 (c)	0
53		Total Mortgage Loans on Real Estate (Lines 51 + 52)	0	0	XXX	0	XXX	0	XXX	0	XXX	0

(a) Times the company's experience adjustment factor (EAF).
(b) Column 9 is the greater of 6.4% without any EAF adjustments or a company's EAF adjusted In Good Standing (IGS) factor plus 150 basis points. Columns 5 and 7 are 28% and 62% respectively of Column 9.
(c) Determined using the same factors and breakdowns used for directly owned mortgage loans.

ASSET VALUATION RESERVE
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
EQUITY AND OTHER INVESTED ASSET COMPONENT

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Col. 1 + 2 + 3)	BASIC CONTRIBUTION 5 Factor	BASIC CONTRIBUTION 6 Amount (Cols. 4 x 5)	RESERVE OBJECTIVE 7 Factor	RESERVE OBJECTIVE 8 Amount (Cols. 4 x 7)	MAXIMUM RESERVE 9 Factor	MAXIMUM RESERVE 10 Amount (Cols. 4 x 9)
		COMMON STOCK										
1		Unaffiliated Public	5,220,816	XXX	XXX	5,220,816	0.0000	0	0.1300 (d)	678,706	0.1300 (d)	678,706
2		Unaffiliated Private	0	XXX	XXX	0	0.0000	0	0.1600	0	0.1600	0
3		Federal Home Loan Bank	3,797,200	XXX	XXX	3,797,200	0.0000	0	0.0050	18,986	0.0080	30,378
4		Affiliated Life with AVR	241,347,828	XXX	XXX	241,347,828	0.0000	0	0.0000	0	0.0000	0
		Affiliated Investment Subsidiary:										
5		Fixed Income Exempt Obligations	0	0	0	0	XXX	0	XXX	0	XXX	0
6		Fixed Income Highest Quality	0	0	0	0	XXX	0	XXX	0	XXX	0
7		Fixed Income High Quality	0	0	0	0	XXX	0	XXX	0	XXX	0
8		Fixed Income Medium Quality	0	0	0	0	XXX	0	XXX	0	XXX	0
9		Fixed Income Low Quality	0	0	0	0	XXX	0	XXX	0	XXX	0
10		Fixed Income Lower Quality	0	0	0	0	XXX	0	XXX	0	XXX	0
11		Fixed Income In or Near Default	0	0	0	0	XXX	0	XXX	0	XXX	0
12		Unaffiliated Common Stock Public	0	0	0	0	0.0000	0	0.1300 (d)	0	0.1300 (d)	0
13		Unaffiliated Common Stock Private	0	0	0	0	0.0000	0	0.1600	0	0.1600	0
14		Mortgage Loans	0	0	0	0	0.0000 (c)	0	0.0000 (c)	0	0.0000 (c)	0
15		Real Estate	0	0	0	0	0.0000 (e)	0	0.0000 (e)	0	0.0000 (e)	0
16		Affiliated - Certain Other (See SVO Purposes and Procedures Manual)	0	XXX	XXX	0	0.0000	0	0.1300	0	0.1300	0
17		Affiliated - All Other	0	XXX	XXX	0	0.0000	0	0.1600	0	0.1600	0
18		Total Common Stock (Sum of Lines 1 through 17)	250,365,844	0	0	250,365,844	XXX	0	XXX	697,692	XXX	709,084
		REAL ESTATE										
19		Home Office Property (General Account only)	0	0	0	0	0.0000	0	0.0750	0	0.0750	0
20		Investment Properties	0	0	0	0	0.0000	0	0.0750	0	0.0750	0
21		Properties Acquired in Satisfaction of Debt	0	0	0	0	0.0000	0	0.1100	0	0.1100	0
22		Total Real Estate (Sum of Lines 19 through 21)	0	0	0	0	XXX	0	XXX	0	XXX	0
		OTHER INVESTED ASSETS										
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF BONDS										
23		Exempt Obligations	0	XXX	XXX	0	0.0000	0	0.0000	0	0.0000	0
24	1	Highest Quality	0	XXX	XXX	0	0.0004	0	0.0023	0	0.0030	0
25	2	High Quality	0	XXX	XXX	0	0.0019	0	0.0058	0	0.0090	0
26	3	Medium Quality	59,775,821	XXX	XXX	59,775,821	0.0093	555,915	0.0230	1,374,844	0.0340	2,032,378
27	4	Low Quality	0	XXX	XXX	0	0.0213	0	0.0530	0	0.0750	0
28	5	Lower Quality	0	XXX	XXX	0	0.0432	0	0.1100	0	0.1700	0
29	6	In or Near Default	0	XXX	XXX	0	0.0000	0	0.2000	0	0.2000	0
30		Total with Bond characteristics (Sum of Lines 23 through 29)	59,775,821	XXX	XXX	59,775,821	XXX	555,915	XXX	1,374,844	XXX	2,032,378

ASSET VALUATION RESERVE (Continued)
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
EQUITY AND OTHER INVESTED ASSET COMPONENT

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Col. 1 + 2 + 3)	BASIC CONTRIBUTION 5 Factor	BASIC CONTRIBUTION 6 Amount (Cols. 4 x 5)	RESERVE OBJECTIVE 7 Factor	RESERVE OBJECTIVE 8 Amount (Cols. 4 x 7)	MAXIMUM RESERVE 9 Factor	MAXIMUM RESERVE 10 Amount (Cols. 4 x 9)
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF PREFERRED STOCKS										
31	1	Highest Quality	0	XXX	XXX	0	0.0004	0	0.0023	0	0.0030	0
32	2	High Quality	0	XXX	XXX	0	0.0019	0	0.0058	0	0.0090	0
33	3	Medium Quality	0	XXX	XXX	0	0.0093	0	0.0230	0	0.0340	0
34	4	Low Quality	0	XXX	XXX	0	0.0213	0	0.0530	0	0.0750	0
35	5	Lower Quality	0	XXX	XXX	0	0.0432	0	0.1100	0	0.1700	0
36	6	In or Near Default	0	XXX	XXX	0	0.0000	0	0.2000	0	0.2000	0
37		Affiliated Life with AVR	0	XXX	XXX	0	0.0000	0	0.0000	0	0.0000	0
38		Total with Preferred Stock characteristics (Sum of Lines 31 through 37)	0	XXX	XXX	0	XXX	0	XXX	0	XXX	0
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF MORTGAGE LOANS										
		In Good Standing:										
39		Farm Mortgages	0	0	XXX	0	0.0063	0	0.0120	0	0.0190	0
40		Residential Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0003	0	0.0006	0	0.0010	0
41		Residential Mortgages - All Other	0	XXX	XXX	0	0.0013	0	0.0030	0	0.0040	0
42		Commercial Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0003	0	0.0006	0	0.0010	0
43		Commercial Mortgages - All Other	0	0	XXX	0	0.0063	0	0.0120	0	0.0190	0
44		In Good Standing With Restructured Terms	0	0	XXX	0	0.2800 (b)	0	0.6200 (b)	0	1.0000 (b)	0
		Overdue, Not in Process:										
45		Farm Mortgages	0	0	XXX	0	0.0420	0	0.0760	0	0.1200	0
46		Residential Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0005	0	0.0012	0	0.0020	0
47		Residential Mortgages - All Other	0	0	XXX	0	0.0025	0	0.0058	0	0.0090	0
48		Commercial Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0005	0	0.0012	0	0.0020	0
49		Commercial Mortgages - All Other	0	0	XXX	0	0.0420	0	0.0760	0	0.1200	0
		In Process of Foreclosure:										
50		Farm Mortgages	0	0	XXX	0	0.0000	0	0.1700	0	0.1700	0
51		Residential Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0000	0	0.0040	0	0.0040	0
52		Residential Mortgages - All Other	0	0	XXX	0	0.0000	0	0.0130	0	0.0130	0
53		Commercial Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0000	0	0.0040	0	0.0040	0
54		Commercial Mortgages - All Other	0	0	XXX	0	0.0000	0	0.1700	0	0.1700	0
55		Total with Mortgage Loan Characteristics (Sum of Lines 39 through 54)	0	0	XXX	0	XXX	0	XXX	0	XXX	0

ASSET VALUATION RESERVE (Continued)
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
EQUITY AND OTHER INVESTED ASSET COMPONENT

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Col. 1 + 2 + 3)	BASIC CONTRIBUTION 5 Factor	BASIC CONTRIBUTION 6 Amount (Cols. 4 x 5)	RESERVE OBJECTIVE 7 Factor	RESERVE OBJECTIVE 8 Amount (Cols. 4 x 7)	MAXIMUM RESERVE 9 Factor	MAXIMUM RESERVE 10 Amount (Cols. 4 x 9)
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF COMMON STOCKS										
56		Unaffiliated Public	0	XXX	XXX	0	0.0000	0	0.1300 (d)	0	0.1300 (d)	0
57		Unaffiliated Private	0	XXX	XXX	0	0.0000	0	0.1600	0	0.1600	0
58		Affiliated Life with AVR	0	XXX	XXX	0	0.0000	0	0.0000	0	0.0000	0
59		Affiliated Certain Other (See SVO Purposes & Procedures Manual)	0	XXX	XXX	0	0.0000	0	0.1300	0	0.1300	0
60		Affiliated Other - All Other	0	XXX	XXX	0	0.0000	0	0.1600	0	0.1600	0
61		Total with Common Stock Characteristics (Sum of Lines 56 through 60)	0	XXX	XXX	0	XXX	0	XXX	0	XXX	0
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF REAL ESTATE										
62		Home Office Property (General Account only)	0	0	0	0	0.0000	0	0.0750	0	0.0750	0
63		Investment Properties	0	0	0	0	0.0000	0	0.0750	0	0.0750	0
64		Properties Acquired in Satisfaction of Debt	0	0	0	0	0.0000	0	0.1100	0	0.1100	0
65		Total with Real Estate Characteristics (Lines 62 through 64)	0	0	0	0	XXX	0	XXX	0	XXX	0
		LOW INCOME HOUSING TAX CREDIT INVESTMENTS										
66		Guaranteed Federal Low Income Housing Tax Credit	0	0	0	0	0.0003	0	0.0006	0	0.0010	0
67		Non-guaranteed Federal Low Income Housing Tax Credit	0	0	0	0	0.0063	0	0.0120	0	0.0190	0
68		State Low Income Housing Tax Credit	0	0	0	0	0.0273	0	0.0600	0	0.0975	0
69		All Other Low Income Housing Tax Credit	0	0	0	0	0.0273	0	0.0600	0	0.0975	0
70		Total LIHTC	0	0	0	0	XXX	0	XXX	0	XXX	0
		ALL OTHER INVESTMENTS										
71		Other Invested Assets - Schedule BA	40,478,786	XXX	0	40,478,786	0.0000	0	0.1300	5,262,242	0.1300	5,262,242
72		Other Short term Invested Assets - Schedule DA	0	XXX	0	0	0.0000	0	0.1300	0	0.1300	0
73		Total All Other (Sum of Lines 71 + 72)	40,478,786	XXX	0	40,478,786	XXX	0	XXX	5,262,242	XXX	5,262,242
74		Total Other Invested Assets - Schedules BA & DA (Sum of Lines 30, 38, 55, 61, 65, 70 and 73)	100,254,607	0	0	100,254,607	XXX	555,915	XXX	6,637,086	XXX	7,294,620

(a) Times the company's experience adjustment factor (EAF).
(b) Column 9 is the greater of 6.4% without any EAF adjustments or a Company's EAF adjusted In Good Standing (IGS) factor plus 150 basis points. Columns 5 and 7 are 28% and 62% respectively of Column 9.
(c) Determined using the same factors and breakdowns used for directly owned mortgage loans.
(d) Times the company's weighted average portfolio beta (Minimum .10, Maximum .20).
(e) Determined using same factors and breakdowns used for directly owned real estate.

Asset Valuation Reserve RSA

NONE

Schedule F - Claims

NONE

SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT

	Total		Group Accident and Health		Credit Accident and Health (Group and Individual)		Collectively Renewable		Other Individual Contracts									
									Non-Cancelable		Guaranteed Renewable		Non-Renewable for Stated Reasons Only		Other Accident Only		All Other	
	1 Amount	2 %	3 Amount	4 %	5 Amount	6 %	7 Amount	8 %	9 Amount	10 %	11 Amount	12 %	13 Amount	14 %	15 Amount	16 %	17 Amount	18 %
PART 1 - ANALYSIS OF UNDERWRITING OPERATIONS																		
1. Premiums written	706,890	XXX	0	XXX	0	XXX	0	XXX	0	XXX	0	XXX	0	XXX	0	XXX	706,890	XXX
2. Premiums earned	783,535	XXX	0	XXX	0	XXX	0	XXX	0	XXX	0	XXX	0	XXX	0	XXX	783,535	XXX
3. Incurred claims	1,026,834	131.1	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	1,026,834	131.1
4. Cost containment expenses	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
5. Incurred claims and cost containment expenses (Lines 3 and 4)	1,026,834	131.1	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	1,026,834	131.1
6. Increase in contract reserves	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
7. Commissions (a)	102,088	13.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	102,088	13.0
8. Other general insurance expenses	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
9. Taxes, licenses and fees	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
10. Total other expenses incurred	102,088	13.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	102,088	13.0
11. Aggregate write-ins for deductions	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
12. Gain from underwriting before dividends or refunds	(345,387)	(44.1)	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	(345,387)	(44.1)
13. Dividends or refunds	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
14. Gain from underwriting after dividends or refunds	(345,387)	(44.1)	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	(345,387)	(44.1)
DETAILS OF WRITE-INS																		
1101.	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
1102.	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
1103.	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
1199. Totals (Lines 1101 through 1103 plus 1198) (Line 11 above)	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0

(a) Includes $ 0 reported as "Contract, membership and other fees retained by agents."

SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT (Continued)

	1	2	3	4	Other Individual Contracts				
					5	6	7	8	9
	Total	Group Accident and Health	Credit Accident and Health (Group and Individual)	Collectively Renewable	Non-Cancelable	Guaranteed Renewable	Non-Renewable for Stated Reasons Only	Other Accident Only	All Other
PART 2 - RESERVES AND LIABILITIES									
A. Premium Reserves:									
1. Unearned premiums	200,366	0	0	0	0	0	0	0	200,366
2. Advance premiums	0	0	0	0	0	0	0	0	0
3. Reserve for rate credits	0	0	0	0	0	0	0	0	0
4. Total premium reserves, current year	200,366	0	0	0	0	0	0	0	200,366
5. Total premium reserves, prior year	277,011	0	0	0	0	0	0	0	277,011
6. Increase in total premium reserves	(76,645)	0	0	0	0	0	0	0	(76,645)
B. Contract Reserves:									
1. Additional reserves (a)	1,475,082	0	0	0	0	0	0	0	1,475,082
2. Reserve for future contingent benefits	0	0	0	0	0	0	0	0	0
3. Total contract reserves, current year	1,475,082	0	0	0	0	0	0	0	1,475,082
4. Total contract reserves, prior year	1,475,082	0	0	0	0	0	0	0	1,475,082
5. Increase in contract reserves	0	0	0	0	0	0	0	0	0
C. Claim Reserves and Liabilities:									
1. Total current year	938,058	0	0	0	0	0	0	0	938,058
2. Total prior year	73,209	0	0	0	0	0	0	0	73,209
3. Increase	864,849	0	0	0	0	0	0	0	864,849

PART 3 - TEST OF PRIOR YEAR'S CLAIM RESERVES AND LIABILITIES									
1. Claims paid during the year:									
1.1 On claims incurred prior to current year	161,985	0	0	0	0	0	0	0	161,985
1.2 On claims incurred during current year	0	0	0	0	0	0	0	0	0
2. Claim reserves and liabilities, December 31, current year:									
2.1 On claims incurred prior to current year	938,058	0	0	0	0	0	0	0	938,058
2.2 On claims incurred during current year	0	0	0	0	0	0	0	0	0
3. Test:									
3.1 Lines 1.1 and 2.1	1,100,043	0	0	0	0	0	0	0	1,100,043
3.2 Claim reserves and liabilities, December 31 prior year	73,209	0	0	0	0	0	0	0	73,209
3.3 Line 3.1 minus Line 3.2	1,026,834	0	0	0	0	0	0	0	1,026,834

PART 4 - REINSURANCE									
A. Reinsurance Assumed:									
1. Premiums written	706,890	0	0	0	0	0	0	0	706,890
2. Premiums earned	783,535	0	0	0	0	0	0	0	783,535
3. Incurred claims	1,044,370	0	0	0	0	0	0	0	1,044,370
4. Commissions	102,088	0	0	0	0	0	0	0	102,088
B. Reinsurance Ceded:									
1. Premiums written	0	0	0	0	0	0	0	0	0
2. Premiums earned	0	0	0	0	0	0	0	0	0
3. Incurred claims	17,536	0	0	0	0	0	0	0	17,536
4. Commissions	0	0	0	0	0	0	0	0	0

(a) Includes $ 0 premium deficiency reserve

SCHEDULE H - PART 5 - HEALTH CLAIMS

	1 Medical	2 Dental	3 Other	4 Total
A. Direct:				
1. Incurred Claims	0	0	0	0
2. Beginning Claim Reserves and Liabilities	0	0	0	0
3. Ending Claim Reserves and Liabilities	0	0	0	0
4. Claims Paid	0	0	0	0
B. Assumed Reinsurance:				
5. Incurred Claims	0	0	1,044,370	1,044,370
6. Beginning Claim Reserves and Liabilities	0	0	73,209	73,209
7. Ending Claim Reserves and Liabilities	0	0	938,058	938,058
8. Claims Paid	0	0	179,521	179,521
C. Ceded Reinsurance:				
9. Incurred Claims	0	0	17,536	17,536
10. Beginning Claim Reserves and Liabilities	0	0	0	0
11. Ending Claim Reserves and Liabilities	0	0	0	0
12. Claims Paid	0	0	17,536	17,536
D. Net:				
13. Incurred Claims	0	0	1,026,834	1,026,834
14. Beginning Claim Reserves and Liabilities	0	0	73,209	73,209
15. Ending Claim Reserves and Liabilities	0	0	938,058	938,058
16. Claims Paid	0	0	161,985	161,985
E. Net Incurred Claims and Cost Containment Expenses:				
17. Incurred Claims and Cost Containment Expenses	0	0	1,026,834	1,026,834
18. Beginning Reserves and Liabilities	0	0	73,209	73,209
19. Ending Reserves and Liabilities	0	0	938,058	938,058
20. Paid Claims and Cost Containment Expenses	0	0	161,985	161,985

SCHEDULE S - PART 1 - SECTION 1

Reinsurance Assumed Life Insurance, Annuities, Deposit Funds and Other Liabilities without Life or Disability Contingencies, and Related Benefits Listed by Reinsured Company as of December 31, Current Year

1 NAIC Company Code	2 Federal ID Number	3 Effective Date	4 Name of Reinsured	5 Domiciliary Jurisdiction	6 Type of Reinsurance Assumed	7 Amount in Force at End of Year	8 Reserve	9 Premiums	10 Reinsurance Payable on Paid and Unpaid Losses	11 Modified Coinsurance Reserve	12 Funds Withheld Under Coinsurance
62421	41-0880965	07/24/2007	HERITAGE UNION LIFE INS CO	MN	CO/I	68,113,110	356,978	114,105	10,671	0	0
60704	94-1516991	01/01/2012	WILTON REASSUR LIFE CO OF NY	NY	CO/I	4,303,500,524	275,423,856	294,357,345	6,821,728	0	0
0199999 - General Account - U.S. Affiliates						4,371,613,634	275,780,834	294,471,450	6,832,399	0	0
0399999 - Total Affiliates						4,371,613,634	275,780,834	294,471,450	6,832,399	0	0
60038	53-0022880	06/15/2007	ACACIA LIFE INS CO	DC	CO/I	65,092,388	619,333	112,462	7,717	0	0
60038	53-0022880	06/15/2007	ACACIA LIFE INS CO	DC	YRT/I	215,469,978	737,929	488,118	79,189	0	0
90611	41-1366075	12/01/2005	ALLIANZ LIFE INS CO OF N AMER	MN	YRT/I	18,259,902	21,047	18,457	2,373	0	0
90611	41-1366075	10/01/2006	ALLIANZ LIFE INS CO OF N AMER	MN	YRT/I	207,196,268	476,459	292,061	52,193	0	0
90611	41-1366075	02/01/2008	ALLIANZ LIFE INS CO OF N AMER	MN	CO/I	78,519,016	1,140,553	137,711	10,662	0	0
60739	74-0484030	09/01/2007	AMERICAN NATL INS CO	TX	CO/I	830,196,846	8,778,603	1,774,974	274,780	0	0
60763	59-0935083	10/01/2006	AMERICAN PIONEER LIFE INS CO	FL	CO/I	5,383,381	862,643	259,397	97,937	0	0
80624	13-1851754	01/01/2007	AMERICAN PROGRESSIVE L&H INS OF NY	NY	CO/I	47,073,461	7,311,535	2,360,253	477,232	0	0
61999	35-0810610	01/01/2009	AMERICO FIN LIFE & ANN INS CO	TX	CO/I	46,347,216	4,068,546	2,945,823	627,485	0	0
72222	05-0340166	08/01/2008	AMICA LIFE INS CO	RI	CO/I	714,500,078	5,015,724	1,338,709	99,156	0	0
61492	44-0188050	10/01/2007	ATHENE ANNUITY & LIFE ASSUR CO	DE	CO/I	138,913,128	1,370,522	487,021	749,057	0	0
61492	44-0188050	01/01/2008	ATHENE ANNUITY & LIFE ASSUR CO	DE	CO/I	485,622,596	8,136,891	2,154,150	845,530	0	0
61689	42-0175020	11/01/2001	AVIVA LIFE & ANN CO	IA	YRT/I	241,468	1,107	0	1,310	0	0
61263	36-0770740	10/01/2009	BANKERS LIFE & CAS CO	IL	CO/I	1,300,931,843	147,883,745	41,288,321	8,934,104	0	0
94250	52-1236145	04/07/2000	BANNER LIFE INS CO	MD	CO/I	11,262,543	157,470	128,770	37,616	0	0
94250	52-1236145	02/14/2005	BANNER LIFE INS CO	MD	CO/I	144,551,174	2,954,143	199,238	113,272	0	0
94250	52-1236145	06/08/2005	BANNER LIFE INS CO	MD	CO/I	758,876,955	11,993,230	834,803	106,172	0	0
94250	52-1236145	08/15/2005	BANNER LIFE INS CO	MD	CO/I	93,691,051	2,264,544	125,038	8,494	0	0
94250	52-1236145	10/03/2005	BANNER LIFE INS CO	MD	YRT/I	34,547,201	617,818	151,693	57,914	0	0
94250	52-1236145	07/14/2006	BANNER LIFE INS CO	MD	CO/I	708,472,300	9,984,098	747,434	86,234	0	0
94250	52-1236145	03/19/2007	BANNER LIFE INS CO	MD	CO/I	74,528,707	870,532	64,428	7,476	0	0
94250	52-1236145	05/21/2007	BANNER LIFE INS CO	MD	CO/I	127,610,449	1,854,518	145,967	14,166	0	0
94250	52-1236145	08/14/2007	BANNER LIFE INS CO	MD	CO/I	242,937,411	3,346,338	256,374	29,291	0	0
94250	52-1236145	11/14/2007	BANNER LIFE INS CO	MD	CO/I	59,868,238	814,371	53,825	5,761	0	0
94250	52-1236145	12/31/2007	BANNER LIFE INS CO	MD	CO/I	199,695,294	2,253,502	204,602	21,660	0	0
94250	52-1236145	02/25/2008	BANNER LIFE INS CO	MD	CO/I	937,232,127	10,521,136	982,725	196,350	0	0
94250	52-1236145	12/15/2008	BANNER LIFE INS CO	MD	CO/I	108,676,007	501,836	167,574	268,347	0	0
61832	52-0676509	01/01/2009	CHESAPEAKE LIFE INS CO	OK	CO/I	1,833,952,440	74,104,883	13,131,723	1,632,714	0	0
61832	52-0676509	01/01/2009	CHESAPEAKE LIFE INS CO	OK	ACO/I	0	4,710,978	15,358	0	0	0
61832	52-0676509	01/01/2009	CHESAPEAKE LIFE INS CO	OK	CO/I	1,097,626,270	111,322,306	30,793,117	5,066,318	0	0
61832	52-0676509	03/01/2012	CHESAPEAKE LIFE INS CO	OK	CO/I	190,167,899	148,148	195,965	0	0	0
65900	04-2299444	06/01/2001	CONSECO LIFE INS CO	IN	YRT/I	1,388,411	258	2,412	10	0	0
65900	04-2299444	03/01/2006	CONSECO LIFE INS CO	IN	CO/I	43,503,354	617,853	(7,022)	11,787	0	0
62359	36-1824600	10/01/2006	CONSTITUTION LIFE INS CO	TX	CO/I	5,784,760	964,273	392,177	90,462	0	0
62413	36-0947200	11/22/2000	CONTINENTAL ASSUR CO	IL	CO/I	178,558	2,644	(353)	57	0	0
62928	42-0868851	09/01/2009	EMC NATL LIFE CO	IA	CO/I	22,106,838	137,961	103,938	7,167	0	0
63274	52-6033321	04/01/2005	FIDELITY & GUAR LIFE INS CO	MD	CO/I	2,713,634,876	35,069,367	13,441,274	4,789,627	0	0
63274	52-6033321	12/31/2007	FIDELITY & GUAR LIFE INS CO	MD	CO/I	5,434,492,159	97,169,198	24,407,026	5,533,115	0	0
63274	52-6033321	01/01/2011	FIDELITY & GUAR LIFE INS CO	MD	CO/I	14,563,864,106	623,334,841	140,273,881	46,453,792	0	54,359,828
63274	52-6033321	01/01/2011	FIDELITY & GUAR LIFE INS CO	MD	CO/I	13,006,373,645	980,217,686	82,932,065	14,250,618	0	0
78417	91-1367496	01/01/2006	FIRST SYMETRA NATL LIFE INS CO OF NY	NY	CO/I	1,861,937	17,531	2,529	238	0	0
78417	91-1367496	07/01/2009	FIRST SYMETRA NATL LIFE INS CO OF NY	NY	CO/I	61,911	855	255	20	0	0
65536	54-0283385	11/28/2005	GENWORTH LIFE & ANN INS CO	VA	YRT/I	1,686,429,439	3,990,469	2,350,477	385,032	0	0
70025	91-6027719	11/28/2005	GENWORTH LIFE INS CO	DE	YRT/I	16,392,523	97,383	48,903	7,986	0	0
64246	13-5123390	06/03/2002	GUARDIAN LIFE INS CO OF AMER	NY	CO/I	63,909,605	319,605	127,646	17,631	0	0
64017	75-0300900	01/01/2009	JEFFERSON NATL LIFE INS CO	TX	CO/I	288,221,250	5,180,161	1,307,279	(13,917)	0	0
65838	01-0233346	01/01/2000	JOHN HANCOCK LIFE INS CO (USA)	MI	YRT/I	0	0	0	382,212	0	0
65838	01-0233346	01/01/2000	JOHN HANCOCK LIFE INS CO (USA)	MI	YRT/I	0	0	0	260,988	0	0
65838	01-0233346	01/01/2000	JOHN HANCOCK LIFE INS CO (USA)	MI	YRT/I	152,049,630	1,616,261	849,778	0	0	0
65838	01-0233346	01/01/2000	JOHN HANCOCK LIFE INS CO (USA)	MI	YRT/I	79,385,933	971,822	614,472	15,311	0	0
86375	13-3646501	01/01/2000	JOHN HANCOCK LIFE INS CO OF NY	NY	YRT/I	24,211,528	227,199	38,971	0	0	0
65129	44-0308260	05/18/2001	KANSAS CITY LIFE INS CO	MO	YRT/I	6,164,008	27,984	8,508	2,647	0	0
65927	04-2314290	01/01/2008	LINCOLN HERITAGE LIFE INS CO	IL	CO/I	1,084,033,708	36,696,881	65,728,750	7,406,810	0	0
93580	84-0849721	04/01/2006	M LIFE INS CO	CO	YRT/I	251,918,216	55,297	459,006	61,119	0	0
71072	36-2641398	01/01/2006	MARQUETTE NATL LIFE INS CO	TX	CO/I	1,014,199	160,830	74,551	10,613	0	0
65935	04-1590850	05/23/2005	MASSACHUSETTS MUT LIFE INS CO	MA	CO/I	664,622,210	10,588,651	1,051,528	82,576	0	0
97055	59-2213662	01/01/2009	MEGA LIFE & HLTH INS CO THE	OK	CO/I	362,490,922	5,778,741	927,354	100,996	0	0
97055	59-2213662	01/01/2009	MEGA LIFE & HLTH INS CO THE	OK	ACO/I	0	39,782,233	678,317	0	0	0

SCHEDULE S - PART 1 - SECTION 1

Reinsurance Assumed Life Insurance, Annuities, Deposit Funds and Other Liabilities without Life or Disability Contingencies, and Related Benefits Listed by Reinsured Company as of December 31, Current Year

1 NAIC Company Code	2 Federal ID Number	3 Effective Date	4 Name of Reinsured	5 Domiciliary Jurisdiction	6 Type of Reinsurance Assumed	7 Amount in Force at End of Year	8 Reserve	9 Premiums	10 Reinsurance Payable on Paid and Unpaid Losses	11 Modified Coinsurance Reserve	12 Funds Withheld Under Coinsurance
97055	59-2213662	01/01/2009	MEGA LIFE & HLTH INS CO THE	OK	CO/I	562,275,655	92,139,692	6,003,453	3,381,322	0	0
65978	13-5581829	01/01/1986	METROPOLITAN LIFE INS CO	NY	YRT/I	99,365,209	0	1,599,007	977,797	0	0
66087	62-0724538	01/01/2009	MID WEST NATL LIFE INS CO OF TN	TX	CO/I	141,891,245	1,746,440	335,208	(33,476)	0	0
66087	62-0724538	01/01/2009	MID WEST NATL LIFE INS CO OF TN	TX	ACO/I	0	21,732,082	355,233	0	0	0
66087	62-0724538	01/01/2009	MID WEST NATL LIFE INS CO OF TN	TX	CO/I	256,762,104	43,778,395	3,585,907	1,408,367	0	0
57541	36-1493430	06/01/2007	MODERN WOODMEN OF AMER	IL	CO/I	810,922,272	8,251,665	1,490,427	255,688	0	0
57541	36-1493430	06/01/2007	MODERN WOODMEN OF AMER	IL	YRT/I	55,354,544	9,501	87,247	13,767	0	0
66311	31-0717055	07/01/2005	MOTORISTS LIFE INS CO	OH	CO/I	173,423,892	2,921,527	298,957	37,778	0	0
60593	43-0825796	01/01/2001	NATIONAL STATES INS CO	MO	CO/I	102,670,412	30,134,359	2,645,984	3,573,413	0	0
60593	43-0825796	12/31/2002	NATIONAL STATES INS CO	MO	CO/I	30,573,599	8,973,528	647,377	1,064,105	0	0
91626	04-2708937	01/01/1986	NEW ENGLAND LIFE INS CO	MA	YRT/I	106,300,331	0	389,129	511,673	0	0
66974	36-2428931	01/01/2006	NORTH AMER CO LIFE & HLTH INS	IA	YRT/I	27,351,117	37,093	191,286	51,361	0	0
66974	36-2428931	12/15/2006	NORTH AMER CO LIFE & HLTH INS	IA	CO/I	0	0	2	0	0	0
67032	56-0340860	01/01/2007	NORTH CAROLINA MUT LIFE INS CO	NC	CO/I	63,764,844	2,769,038	2,340,374	489,087	0	0
67660	23-1305366	01/01/2007	PENNSYLVANIA LIFE INS CO	PA	CO/I	1,898,856	260,208	203,269	16,084	0	0
67660	23-1305366	01/01/2007	PENNSYLVANIA LIFE INS CO	PA	CO/I	11,072,939	1,692,311	948,138	183,565	0	0
93548	06-1045829	09/01/2006	PHL VARIABLE INS CO	CT	CO/I	635,864,219	7,984,064	894,813	221,613	0	0
93548	06-1045829	09/01/2006	PHL VARIABLE INS CO	CT	CO/I	715,908,252	13,298,229	1,025,770	65,168	0	0
93734	43-1240953	07/01/2000	PHOENIX LIFE & ANN CO	CT	CO/I	9,777,006	202,088	22,259	10,382	0	0
67814	06-0493340	09/01/2006	PHOENIX LIFE INS CO	NY	CO/I	80,343,114	1,514,288	133,069	8,673	0	0
67814	06-0493340	09/01/2006	PHOENIX LIFE INS CO	NY	CO/I	25,565,132	431,219	48,771	4,473	0	0
68136	63-0169720	01/01/2000	PROTECTIVE LIFE INS CO	TN	CO/I	1,391,626,717	27,784,675	2,521,772	980,470	0	0
68136	63-0169720	07/03/2006	PROTECTIVE LIFE INS CO	TN	MCO/I	2,258,157,044	0	17,387,908	18,499,653	604,055,012	0
68136	63-0169720	07/03/2006	PROTECTIVE LIFE INS CO	TN	CO/I	6,663,552,356	176,219,322	19,970,760	7,063,687	0	0
68136	63-0169720	07/03/2006	PROTECTIVE LIFE INS CO	TN	MCO/I	305,771,149	0	18,825,579	0	81,793,512	0
68136	63-0169720	07/03/2006	PROTECTIVE LIFE INS CO	TN	CO/I	3,937,558,106	104,129,717	11,739,624	245,502	0	0
68136	63-0169720	07/03/2006	PROTECTIVE LIFE INS CO	TN	CO/I	208,456,742	364,958	5,363,076	63,493	0	0
68136	63-0169720	07/03/2006	PROTECTIVE LIFE INS CO	TN	CO/I	2,341,863,153	4,100,042	10,758,368	3,149,868	0	0
68284	48-0557726	01/01/2007	PYRAMID LIFE INS CO	KS	CO/I	18,204,497	2,393,181	1,213,616	299,372	0	0
65056	38-1659835	11/22/2000	JACKSON NATIONAL LIFE INSURANCE COMPANY	MI	CO/I	6,877,781	176,522	10,106	2,447	0	0
68772	15-0442730	08/01/2001	SECURITY MUT LIFE INS CO OF NY	NY	YRT/I	17,405,576	155,949	64,519	10,630	0	0
79065	04-2461439	10/01/2005	SUN LIFE ASSUR CO OF CANADA US	DE	YRT/I	1,541,633,927	21,060,072	16,281,592	6,165,376	0	0
79065	04-2461439	07/30/2007	SUN LIFE ASSUR CO OF CANADA US	DE	YRT/I	343,968,829	1,878,698	1,069,022	278,276	0	0
79065	04-2461439	09/17/2007	SUN LIFE ASSUR CO OF CANADA US	DE	YRT/I	113,385,280	517,918	166,944	40,109	0	0
72664	04-2845273	11/06/2007	SUN LIFE INS & ANN CO OF NY	NY	YRT/I	28,162,382	157,906	64,433	15,410	0	0
68608	91-0742147	01/19/2005	SYMETRA LIFE INS CO	WA	CO/I	384,024,698	4,980,667	183,667	75,768	0	0
68608	91-0742147	01/01/2006	SYMETRA LIFE INS CO	WA	CO/I	533,184,670	6,731,670	834,033	83,175	0	0
68608	91-0742147	07/01/2009	SYMETRA LIFE INS CO	WA	CO/I	8,772,148	48,363	25,254	184	0	0
70688	36-6071399	01/19/2005	TRANSAMERICA FINANCIAL LIFE INS CO	NY	YRT/I	8,896,505	38,453	36,550	5,161	0	0
70688	36-6071399	01/19/2005	TRANSAMERICA FINANCIAL LIFE INS CO	NY	CO/I	26,394,461	708,899	50,568	6,547	0	0
70688	36-6071399	04/01/2005	TRANSAMERICA FINANCIAL LIFE INS CO	NY	YRT/I	28,370,820	98,135	49,197	9,733	0	0
70688	36-6071399	08/15/2005	TRANSAMERICA FINANCIAL LIFE INS CO	NY	YRT/I	16,444,443	488,705	402,477	80,422	0	0
70688	36-6071399	10/01/2006	TRANSAMERICA FINANCIAL LIFE INS CO	NY	YRT/I	237,957	185	60	9	0	0
70688	36-6071399	10/02/2006	TRANSAMERICA FINANCIAL LIFE INS CO	NY	YRT/I	3,995,075	10,056	4,952	21,078	0	0
86231	39-0989781	01/19/2005	TRANSAMERICA LIFE INS CO	IA	CO/I	455,121,779	12,321,461	894,324	120,971	0	0
86231	39-0989781	01/19/2005	TRANSAMERICA LIFE INS CO	IA	YRT/I	314,752,923	1,457,786	1,129,335	287,539	0	0
86231	39-0989781	04/01/2005	TRANSAMERICA LIFE INS CO	IA	YRT/I	505,673,094	1,336,380	847,169	302,155	0	0
86231	39-0989781	08/15/2005	TRANSAMERICA LIFE INS CO	IA	YRT/I	435,086,818	22,977,453	15,374,984	2,348,206	0	0
86231	39-0989781	04/01/2006	TRANSAMERICA LIFE INS CO	IA	YRT/I	14,567,579	29,701	18,042	2,883	0	0
86231	39-0989781	10/01/2006	TRANSAMERICA LIFE INS CO	IA	YRT/I	19,165,459	82,393	41,324	11,801	0	0
86231	39-0989781	10/02/2006	TRANSAMERICA LIFE INS CO	IA	YRT/I	3,638,139	8,050	12,773	1,136	0	0
60227	74-2843158	01/01/2005	TRINITY LIFE INS CO	OK	CO/I	4,149,240	775,268	247,015	33,765	0	0
69701	75-0860066	01/01/2007	UNION BANKERS INS CO	TX	CO/I	9,134,073	1,090,350	934,969	66,978	0	0
69701	75-0860066	01/01/2007	UNION BANKERS INS CO	TX	CO/I	568,565	69,236	20,973	1,929	0	0
80837	31-0472910	01/01/2007	UNION CENTRAL LIFE INS CO	NE	YRT/I	48,284,220	189,034	138,516	20,705	0	0
80837	31-0472910	02/01/2007	UNION CENTRAL LIFE INS CO	NE	CO/I	1,352,900,070	19,011,157	2,595,626	336,786	0	0
80837	31-0472910	04/09/2009	UNION CENTRAL LIFE INS CO	NE	CO/I	184,705,528	1,825,746	384,342	24,473	0	0
84530	38-2046096	07/01/2006	US FINANCIAL LIFE INS CO	OH	YRT/I	224,083,723	880,028	935,290	354,245	0	0
70319	36-1933760	04/01/2010	WASHINGTON NATL INS CO	IN	CO/I	889,614,160	156,747,395	7,589,838	3,096,406	0	0
70319	36-1933760	04/01/2010	WASHINGTON NATL INS CO	IN	CO/I	834,093,215	216,115,628	13,262,497	3,808,417	0	0
66230	13-1976260	08/01/2000	WILLIAM PENN LIFE INS CO OF NY	NY	CO/I	54,673,893	1,512,708	362,674	96,024	0	0
66230	13-1976260	02/14/2005	WILLIAM PENN LIFE INS CO OF NY	NY	CO/I	206,532,023	3,570,189	251,215	27,985	0	0

SCHEDULE S - PART 1 - SECTION 1

Reinsurance Assumed Life Insurance, Annuities, Deposit Funds and Other Liabilities without Life or Disability Contingencies, and Related Benefits Listed by Reinsured Company as of December 31, Current Year

1 NAIC Company Code	2 Federal ID Number	3 Effective Date	4 Name of Reinsured	5 Domiciliary Jurisdiction	6 Type of Reinsurance Assumed	7 Amount in Force at End of Year	8 Reserve	9 Premiums	10 Reinsurance Payable on Paid and Unpaid Losses	11 Modified Coinsurance Reserve	12 Funds Withheld Under Coinsurance
66230	13-1976260	01/01/2006	WILLIAM PENN LIFE INS CO OF NY	NY	YRT/I	2,928,453	30,631	25,081	3,971	0	0
66230	13-1976260	08/01/2006	WILLIAM PENN LIFE INS CO OF NY	NY	CO/I	216,688,518	3,221,704	249,024	25,871	0	0
66230	13-1976260	08/01/2007	WILLIAM PENN LIFE INS CO OF NY	NY	CO/I	126,682,994	1,787,912	144,224	15,334	0	0
66230	13-1976260	02/25/2008	WILLIAM PENN LIFE INS CO OF NY	NY	CO/I	202,822,647	2,418,920	239,923	22,228	0	0
66230	13-1976260	12/15/2008	WILLIAM PENN LIFE INS CO OF NY	NY	CO/I	22,434,161	94,679	32,337	4,967	0	0
0499999 - General Account - U.S. Non-Affiliates						81,477,867,690	3,305,344,101	613,671,066	160,119,388	685,848,524	54,359,828
00000	AA-3190837	04/01/2006	TRANSAMERICA LIFE INTL (BERMUDA) LTD	BMU	YRT/I	25,932,441	50,318	47,229	7,564	0	0
00000	AA-3190837	04/01/2006	TRANSAMERICA LIFE INTL (BERMUDA) LTD	BMU	YRT/I	84,459,420	572,949	252,965	39,908	0	0
0599999 - General Account - Non-U.S. Non-Affiliates						110,391,860	623,267	300,193	47,472	0	0
0699999 - Total Non-Affiliates						81,588,259,550	3,305,967,368	613,971,259	160,166,860	685,848,524	54,359,828
0799999 - Total General Account						85,959,873,184	3,581,748,202	908,442,709	166,999,259	685,848,524	54,359,828
1599999 - Total U.S. (Sum of 0199999, 0499999, 0899999 and 1199999)						85,849,481,324	3,581,124,935	908,142,515	166,951,787	685,848,524	54,359,828
1699999 - Total Non-U.S. (Sum of 0299999, 0599999, 0999999 and 1299999)						110,391,860	623,267	300,193	47,472	0	0
1799999 Totals						85,959,873,184	3,581,748,202	908,442,709	166,999,259	685,848,524	54,359,828

SCHEDULE S - PART 1 - SECTION 2

Reinsurance Assumed Accident and Health Insurance Listed by Reinsured Company as of December 31, Current Year

1 NAIC Company Code	2 Federal ID Number	3 Effective Date	4 Name of Reinsured	5 Domiciliary Jurisdiction	6 Type of Reinsurance Assumed	7 Premiums	8 Unearned Premiums	9 Reserve Liability Other Than for Unearned Premiums	10 Reinsurance Payable on Paid and Unpaid Losses	11 Modified Coinsurance Reserve	12 Funds Withheld Under Coinsurance
61832	52-0676509	01/01/2009	CHESAPEAKE LIFE INS CO	OK	CO/I	144,487	84,502	40,782	35,000	0	0
97055	59-2213662	01/01/2009	MEGA LIFE & HLTH INS CO THE	OK	CO/I	548,173	111,989	2,123,662	147,847	0	0
66087	62-0724538	01/01/2009	MID WEST NATL LIFE INS CO OF TN	TX	CO/I	14,230	3,875	49,485	16,364	0	0
0499999 - U.S. Non-Affiliates						706,890	200,366	2,213,929	199,211	0	0
0699999 - Total Non-Affiliates						706,890	200,366	2,213,929	199,211	0	0
0799999 - Total U.S. (Sum of 0199999 and 0499999)						706,890	200,366	2,213,929	199,211	0	0
0899999 - Total Non-U.S. (Sum of 0299999 and 0599999)						0	0	0	0	0	0
0999999 Totals						706,890	200,366	2,213,929	199,211	0	0

SCHEDULE S - PART 2

Reinsurance Recoverable on Paid and Unpaid Losses Listed by Reinsuring Company as of December 31, Current Year

1 NAIC Company Code	2 Federal ID Number	3 Effective Date	4 Name of Company	5 Domiciliary Jurisdiction	6 Paid Losses	7 Unpaid Losses
00000	AA-3190878	01/01/2000	WILTON REINS BERMUDA LTD	BMU	0	(1)
00000	AA-3190878	12/31/2001	WILTON REINS BERMUDA LTD	BMU	0	845,779
00000	AA-3190878	01/01/2005	WILTON REINS BERMUDA LTD	BMU	0	1,812,322
00000	AA-3190878	01/01/2005	WILTON REINS BERMUDA LTD	BMU	0	(593,949)
00000	AA-3190878	07/03/2006	WILTON REINS BERMUDA LTD	BMU	0	1,062,601
00000	AA-3190878	06/30/2008	WILTON REINS BERMUDA LTD	BMU	0	1,262,596
00000	AA-3190878	06/30/2008	WILTON REINS BERMUDA LTD	BMU	0	5,407,202
00000	AA-3190878	07/01/2009	WILTON REINS BERMUDA LTD	BMU	0	15,118,732
00000	AA-3190878	09/01/2009	WILTON REINS BERMUDA LTD	BMU	0	3,893,261
00000	AA-3190878	01/01/2011	WILTON REINS BERMUDA LTD	BMU	0	5,918,263
0299999 - Life and Annuity - Non-U.S. Affiliates					0	34,726,806
0399999 - Total Affiliates					0	34,726,806
62944	13-5570651	07/01/2006	AXA EQUITABLE LIFE INS CO	NY	0	17,630
65838	01-0233346	01/01/2005	JOHN HANCOCK LIFE INS CO (USA)	MI	0	740,230
65838	01-0233346	07/01/2006	JOHN HANCOCK LIFE INS CO (USA)	MI	0	1,340,240
65676	35-0472300	06/13/1960	LINCOLN NATL LIFE INS CO	IN	0	5,789
66346	58-0828824	10/01/1975	MUNICH AMER REASSUR CO	GA	0	9,594
67660	23-1305366	06/30/1972	PENNSYLVANIA LIFE INS CO	PA	31,415	0
93572	43-1235868	03/01/2006	RGA REINS CO	MO	0	10,000
93572	43-1235868	01/01/2009	RGA REINS CO	MO	(152,057)	2,013,870
68713	84-0499703	12/01/1985	SECURITY LIFE OF DENVER INS CO	CO	133,334	66,666
68713	84-0499703	06/01/1996	SECURITY LIFE OF DENVER INS CO	CO	80,000	0
82627	06-0839705	10/01/1948	SWISS RE LIFE & HLTH AMER INC	CT	1,364	0
82627	06-0839705	01/01/1970	SWISS RE LIFE & HLTH AMER INC	CT	53,000	0
82627	06-0839705	01/01/1984	SWISS RE LIFE & HLTH AMER INC	CT	0	66,667
82627	06-0839705	06/01/1984	SWISS RE LIFE & HLTH AMER INC	CT	0	25,550
82627	06-0839705	03/01/2006	SWISS RE LIFE & HLTH AMER INC	CT	0	55,000
86231	39-0989781	06/01/1985	TRANSAMERICA LIFE INS CO	IA	5,000	0
80802	38-1082080	07/01/2006	US BR SUN LIFE ASSUR CO OF CANADA	MI	0	53,190
0499999 - Life and Annuity - U.S. Non-Affiliates					152,057	4,404,426
00000	AA-3160046	07/01/2006	ROYAL BANK OF CANADA INS CO LTD	BRB	0	35,460
0599999 - Life and Annuity - Non-U.S. Non-Affiliates					0	35,460
0699999 - Total Non-Affiliates					152,057	4,439,885
0799999 - Total Life and Annuity					152,057	39,166,692
1599999 - Total U.S. (Sum of 0199999, 0499999, 0899999 and 1199999)					152,057	4,404,426
1699999 - Total Non-U.S. (Sum of 0299999, 0599999, 0999999 and 1299999)					0	34,762,266
1799999 Totals – Life, Annuity and Accident and Health					152,057	39,166,692

SCHEDULE S - PART 3 - SECTION 1

Reinsurance Ceded Life Insurance, Annuities, Deposit Funds and Other Liabilities without Life or Disability Contingencies, and Related Benefits Listed by Reinsuring Company as of December 31, Current Year

1	2	3	4	5	6	7	Reserve Credit Taken		10	Outstanding Surplus Relief		13	14
							8	9		11	12		
NAIC Company Code	Federal ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Amount in Force at End of Year	Current Year	Previous Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
62944	13-5570651	05/01/1984	AXA EQUITABLE LIFE INS CO	NY	YRT/I	805,309	10,565	6,006	11,551	0	0	0	0
62944	13-5570651	01/01/2000	AXA EQUITABLE LIFE INS CO	NY	YRT/I	15,296,029	221,961	135,162	118,064	0	0	0	0
62944	13-5570651	07/01/2006	AXA EQUITABLE LIFE INS CO	NY	YRT/I	5,572,750	104,163	94,423	97,812	0	0	0	0
62944	13-5570651	01/01/2008	AXA EQUITABLE LIFE INS CO	NY	YRT/I	2,744,125	15,039	14,567	31,491	0	0	0	0
97071	13-3126819	05/01/1954	GENERALI USA LIFE REASSUR CO	MO	YRT/I	1,430	88	0	241	0	0	0	0
97071	13-3126819	06/24/1966	GENERALI USA LIFE REASSUR CO	MO	YRT/I	7,881	388	0	382	0	0	0	0
97071	13-3126819	06/01/1978	GENERALI USA LIFE REASSUR CO	MO	CO/I	250,000	17,085	0	34,078	0	0	0	0
97071	13-3126819	09/01/1980	GENERALI USA LIFE REASSUR CO	MO	YRT/I	10,635	183	0	200	0	0	0	0
88340	59-2859797	07/01/1972	HANNOVER LIFE REASSUR CO OF AMER	FL	YRT/I	184,153	10,294	6,390	12,138	0	0	0	4,371
88340	59-2859797	09/01/1982	HANNOVER LIFE REASSUR CO OF AMER	FL	YRT/I	29,190	309	185	1,379	0	0	0	673
81779	43-1014771	01/01/1974	INDIVIDUAL ASSUR CO LIFE HLTH & ACC	MO	YRT/I	160,148	3,042	2,135	3,775	0	0	0	0
65838	01-0233346	01/01/2000	JOHN HANCOCK LIFE INS CO (USA)	MI	YRT/I	11,910,409	168,250	102,591	92,200	0	0	0	0
65838	01-0233346	01/01/2005	JOHN HANCOCK LIFE INS CO (USA)	MI	YRT/I	144,701,222	1,945,877	1,458,258	1,775,138	0	0	0	0
65838	01-0233346	07/01/2006	JOHN HANCOCK LIFE INS CO (USA)	MI	YRT/I	109,151,706	1,383,099	1,353,448	1,437,052	0	0	0	0
65838	01-0233346	01/01/2008	JOHN HANCOCK LIFE INS CO (USA)	MI	YRT/I	18,422,921	100,962	97,788	202,539	0	0	0	0
65838	01-0233346	01/01/2010	JOHN HANCOCK LIFE INS CO (USA)	MI	YRT/I	29,193,316	129,033	15,699	51,780	0	0	0	0
65676	35-0472300	07/09/1927	LINCOLN NATL LIFE INS CO	IN	YRT/I	1,098	131	146	242	0	0	0	0
65676	35-0472300	03/01/1946	LINCOLN NATL LIFE INS CO	IN	YRT/I	1,907	45	46	94	0	0	0	0
65676	35-0472300	09/01/1955	LINCOLN NATL LIFE INS CO	IN	YRT/I	53,532	10,831	11,226	3,544	0	0	0	0
65676	35-0472300	06/13/1960	LINCOLN NATL LIFE INS CO	IN	YRT/I	810,664	10,877	11,465	16,010	0	0	0	0
65676	35-0472300	06/21/1961	LINCOLN NATL LIFE INS CO	IN	YRT/I	1,011	109	75	178	0	0	0	0
65676	35-0472300	10/01/1964	LINCOLN NATL LIFE INS CO	IN	YRT/I	55,750	1,261	2,942	3,714	0	0	0	0
65676	35-0472300	10/10/1964	LINCOLN NATL LIFE INS CO	IN	YRT/I	47,568	2,471	2,463	4,569	0	0	0	0
65676	35-0472300	10/01/1970	LINCOLN NATL LIFE INS CO	IN	CO/I	410,000	3,653	16,762	6,111	0	0	0	0
65676	35-0472300	08/01/1973	LINCOLN NATL LIFE INS CO	IN	YRT/I	46,019	1,375	721	2,200	0	0	0	0
65676	35-0472300	01/01/1976	LINCOLN NATL LIFE INS CO	IN	YRT/I	147,258	7,424	6,167	6,435	0	0	0	0
65676	35-0472300	01/01/1980	LINCOLN NATL LIFE INS CO	IN	CO/I	1,278,334	21,395	15,383	32,436	0	0	0	0
65676	35-0472300	01/01/1980	LINCOLN NATL LIFE INS CO	IN	CO/I	50,000	5,580	5,207	0	0	0	0	0
65676	35-0472300	09/01/1980	LINCOLN NATL LIFE INS CO	IN	CO/I	129,386	29,854	35,619	1,918	0	0	0	0
65676	35-0472300	12/01/1984	LINCOLN NATL LIFE INS CO	IN	YRT/I	1,143,970	5,774	5,102	7,477	0	0	0	0
65676	35-0472300	09/01/1985	LINCOLN NATL LIFE INS CO	IN	YRT/I	68,743	70	572	581	0	0	0	0
66346	58-0828824	10/10/1967	MUNICH AMER REASSUR CO	GA	YRT/I	18,604	4,184	0	816	0	0	0	0
66346	58-0828824	10/01/1975	MUNICH AMER REASSUR CO	GA	YRT/I	3,411,319	37,413	0	83,752	0	0	0	0
66346	58-0828824	08/08/1977	MUNICH AMER REASSUR CO	GA	YRT/I	11,526	77	0	183	0	0	0	0
66346	58-0828824	11/01/1978	MUNICH AMER REASSUR CO	GA	CO/I	511,199	90,369	0	9,725	0	0	0	0
66346	58-0828824	11/01/1978	MUNICH AMER REASSUR CO	GA	YRT/I	50,000	156	0	372	0	0	0	0
66346	58-0828824	02/01/1980	MUNICH AMER REASSUR CO	GA	YRT/I	110,528	3,843	0	4,895	0	0	0	0
66346	58-0828824	09/01/1982	MUNICH AMER REASSUR CO	GA	YRT/I	38,920	412	0	1,839	0	0	0	0
66346	58-0828824	03/01/2006	MUNICH AMER REASSUR CO	GA	CO/I	61,711,600	1,061,764	0	214,962	0	0	0	0
88099	75-1608507	10/01/1964	OPTIMUM RE INS CO	TX	YRT/I	1,815	53	112	242	0	0	0	0
88099	75-1608507	07/12/1968	OPTIMUM RE INS CO	TX	YRT/I	2,398,649	22,407	36,796	43,927	0	0	0	0
88099	75-1608507	09/15/1980	OPTIMUM RE INS CO	TX	CO/I	35,000	176	1,098	814	0	0	0	0
88099	75-1608507	09/15/1980	OPTIMUM RE INS CO	TX	YRT/I	48,037	538	0	618	0	0	0	0
88099	75-1608507	07/16/1984	OPTIMUM RE INS CO	TX	YRT/I	167,022	347	427	1,132	0	0	0	0
88099	75-1608507	01/01/1985	OPTIMUM RE INS CO	TX	YRT/I	120,037	1,567	2,396	2,987	0	0	0	0
88099	75-1608507	01/01/1985	OPTIMUM RE INS CO	TX	YRT/I	91,564	1,536	1,254	1,615	0	0	0	0
88099	75-1608507	03/01/1988	OPTIMUM RE INS CO	TX	YRT/I	202,514	195	551	4,160	0	0	0	0
67660	23-1305366	06/30/1972	PENNSYLVANIA LIFE INS CO	PA	CO/I	1,486,179	1,026,360	1,126,997	22,672	0	0	0	0
67105	41-0451140	01/01/2000	RELIASTAR LIFE INS CO	MN	YRT/I	15,292,964	221,917	135,091	118,065	0	0	0	0
93572	43-1235868	03/01/2006	RGA REINS CO	MO	CO/I	44,026,487	663,523	568,805	118,770	0	0	0	0
93572	43-1235868	01/01/2009	RGA REINS CO	MO	CO/I	753,835,574	183,980,186	192,212,463	9,564,697	0	0	0	50,805,835
87017	62-1003368	01/01/1979	SCOR GLOBAL LIFE RE INS CO OF TX	TX	YRT/I	878,493	14,055	13,771	30,101	0	0	0	0
87017	62-1003368	04/01/1980	SCOR GLOBAL LIFE RE INS CO OF TX	TX	YRT/I	44,211	1,537	1,090	1,766	0	0	0	0
87017	62-1003368	09/01/1982	SCOR GLOBAL LIFE RE INS CO OF TX	TX	YRT/I	21,980	350	1,700	1,155	0	0	0	0
68713	84-0499703	03/01/1982	SECURITY LIFE OF DENVER INS CO	CO	CO/I	24,025	6,864	6,742	370	0	0	0	0
68713	84-0499703	04/01/1984	SECURITY LIFE OF DENVER INS CO	CO	YRT/I	3,780	216	2,365	367	0	0	0	0
68713	84-0499703	12/01/1985	SECURITY LIFE OF DENVER INS CO	CO	YRT/I	6,692,823	65,419	72,383	92,568	0	0	0	0
68713	84-0499703	08/01/1987	SECURITY LIFE OF DENVER INS CO	CO	YRT/I	2,413,107	24,689	25,126	40,220	0	0	0	0
68713	84-0499703	03/01/1988	SECURITY LIFE OF DENVER INS CO	CO	YRT/I	636,191	2,470	3,944	15,034	0	0	0	0
68713	84-0499703	03/31/1991	SECURITY LIFE OF DENVER INS CO	CO	YRT/I	290,930	16,716	15,529	4,873	0	0	0	0

SCHEDULE S - PART 3 - SECTION 1

Reinsurance Ceded Life Insurance, Annuities, Deposit Funds and Other Liabilities without Life or Disability Contingencies, and Related Benefits Listed by Reinsuring Company as of December 31, Current Year

1	2	3	4	5	6	7	Reserve Credit Taken		10	Outstanding Surplus Relief		13	14
NAIC Company Code	Federal ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Amount in Force at End of Year	8 Current Year	9 Previous Year	Premiums	11 Current Year	12 Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
68713	84-0499703	06/01/1996	SECURITY LIFE OF DENVER INS CO	CO	CO/I	4,694,559	85,850	94,469	34,451	0	0	0	0
79065	04-2461439	01/01/2000	SUN LIFE ASSUR CO OF CANADA US	DE	YRT/I	10,068,391	140,754	85,870	78,027	0	0	0	0
79065	04-2461439	01/01/2000	SUN LIFE ASSUR CO OF CANADA US	DE	YRT/I	60,182,439	588,039	510,032	330,913	0	0	0	0
82627	06-0839705	10/01/1948	SWISS RE LIFE & HLTH AMER INC	CT	YRT/I	148,626	9,113	9,577	5,723	0	0	0	0
82627	06-0839705	01/01/1955	SWISS RE LIFE & HLTH AMER INC	CT	CO/I	84,277	55,619	59,174	791	0	0	0	0
82627	06-0839705	01/01/1955	SWISS RE LIFE & HLTH AMER INC	CT	YRT/I	142,722	1,330	0	1,192	0	0	0	0
82627	06-0839705	02/01/1966	SWISS RE LIFE & HLTH AMER INC	CT	YRT/I	119,111	6,509	3,825	6,786	0	0	0	0
82627	06-0839705	07/01/1968	SWISS RE LIFE & HLTH AMER INC	CT	YRT/I	1,000	1	1	9	0	0	0	0
82627	06-0839705	01/01/1970	SWISS RE LIFE & HLTH AMER INC	CT	YRT/I	22,928	288	289	1,496	0	0	0	0
82627	06-0839705	01/01/1970	SWISS RE LIFE & HLTH AMER INC	CT	YRT/I	693,884	42,367	42,510	32,306	0	0	0	0
82627	06-0839705	07/01/1972	SWISS RE LIFE & HLTH AMER INC	CT	YRT/I	64,000	1,736	1,605	2,758	0	0	0	0
82627	06-0839705	11/01/1972	SWISS RE LIFE & HLTH AMER INC	CT	YRT/I	488,243	494	10,308	20,670	0	0	0	0
82627	06-0839705	06/01/1974	SWISS RE LIFE & HLTH AMER INC	CT	CO/I	18,000	8,178	7,874	529	0	0	0	0
82627	06-0839705	01/01/1980	SWISS RE LIFE & HLTH AMER INC	CT	CO/I	1,212,247	14,577	18,896	27,170	0	0	0	0
82627	06-0839705	06/01/1980	SWISS RE LIFE & HLTH AMER INC	CT	YRT/I	64,502	2,510	1,756	2,836	0	0	0	0
82627	06-0839705	01/01/1981	SWISS RE LIFE & HLTH AMER INC	CT	CO/I	935,131	10,937	10,687	21,747	0	0	0	0
82627	06-0839705	01/01/1981	SWISS RE LIFE & HLTH AMER INC	CT	YRT/I	6,898,441	134,115	140,398	138,138	0	0	0	0
82627	06-0839705	01/01/1981	SWISS RE LIFE & HLTH AMER INC	CT	YRT/I	9,788	62	0	93	0	0	0	0
82627	06-0839705	04/01/1982	SWISS RE LIFE & HLTH AMER INC	CT	CO/I	460,000	12,003	9,965	21,577	0	0	0	0
82627	06-0839705	07/01/1983	SWISS RE LIFE & HLTH AMER INC	CT	YRT/I	721,985	17,376	12,245	10,716	0	0	0	0
82627	06-0839705	09/01/1983	SWISS RE LIFE & HLTH AMER INC	CT	YRT/I	170,000	2,252	2,538	3,383	0	0	0	0
82627	06-0839705	01/01/1984	SWISS RE LIFE & HLTH AMER INC	CT	YRT/I	193,372	2,693	3,996	4,168	0	0	0	0
82627	06-0839705	01/01/1984	SWISS RE LIFE & HLTH AMER INC	CT	CO/I	200,000	25,634	23,534	984	0	0	0	0
82627	06-0839705	01/01/1984	SWISS RE LIFE & HLTH AMER INC	CT	YRT/I	8,544,745	104,471	101,814	116,963	0	0	0	0
82627	06-0839705	06/01/1984	SWISS RE LIFE & HLTH AMER INC	CT	YRT/I	2,302,210	68,219	69,687	47,382	0	0	0	0
82627	06-0839705	07/01/1984	SWISS RE LIFE & HLTH AMER INC	CT	YRT/I	40,000	96	105	142	0	0	0	0
82627	06-0839705	12/12/1985	SWISS RE LIFE & HLTH AMER INC	CT	YRT/I	8,663	8	140	131	0	0	0	0
82627	06-0839705	01/01/1986	SWISS RE LIFE & HLTH AMER INC	CT	CO/I	45,531	160	230	383	0	0	0	0
82627	06-0839705	02/01/1986	SWISS RE LIFE & HLTH AMER INC	CT	YRT/I	96,257	1,906	2,537	3,688	0	0	0	0
82627	06-0839705	05/01/1986	SWISS RE LIFE & HLTH AMER INC	CT	YRT/I	235,634	2,417	6,174	5,535	0	0	0	0
82627	06-0839705	05/01/1986	SWISS RE LIFE & HLTH AMER INC	CT	YRT/I	144,399	2,860	3,604	5,419	0	0	0	0
82627	06-0839705	05/01/1986	SWISS RE LIFE & HLTH AMER INC	CT	YRT/I	157,139	1,612	4,117	3,691	0	0	0	0
82627	06-0839705	05/01/1986	SWISS RE LIFE & HLTH AMER INC	CT	YRT/I	38,511	763	961	1,445	0	0	0	0
82627	06-0839705	05/01/1986	SWISS RE LIFE & HLTH AMER INC	CT	YRT/I	62,841	645	1,646	1,476	0	0	0	0
82627	06-0839705	03/01/1987	SWISS RE LIFE & HLTH AMER INC	CT	CO/I	85,000	717	976	370	0	0	0	0
82627	06-0839705	02/01/1988	SWISS RE LIFE & HLTH AMER INC	CT	CO/I	562,500	7,947	7,667	13,130	0	0	0	0
82627	06-0839705	01/01/1991	SWISS RE LIFE & HLTH AMER INC	CT	YRT/I	2,285,997	61,267	66,740	61,707	0	0	0	0
82627	06-0839705	03/01/2006	SWISS RE LIFE & HLTH AMER INC	CT	CO/I	47,707,661	950,024	813,666	163,584	0	0	0	0
86231	39-0989781	03/01/1973	TRANSAMERICA LIFE INS CO	IA	YRT/I	3,795	132	132	222	0	0	0	0
86231	39-0989781	06/06/1978	TRANSAMERICA LIFE INS CO	IA	CO/I	610,000	39,999	40,786	29,089	0	0	0	0
86231	39-0989781	05/01/1980	TRANSAMERICA LIFE INS CO	IA	YRT/I	37,709	789	543	1,797	0	0	0	0
86231	39-0989781	05/01/1984	TRANSAMERICA LIFE INS CO	IA	YRT/I	2,031,101	25,575	16,228	36,311	0	0	0	0
86231	39-0989781	11/01/1984	TRANSAMERICA LIFE INS CO	IA	YRT/I	50,000	772	419	837	0	0	0	0
86231	39-0989781	06/01/1985	TRANSAMERICA LIFE INS CO	IA	YRT/I	366,453	1,138	1,621	2,381	0	0	0	0
86231	39-0989781	06/01/1985	TRANSAMERICA LIFE INS CO	IA	YRT/I	342,466	1,167	2,261	3,701	0	0	0	0
86231	39-0989781	01/01/1986	TRANSAMERICA LIFE INS CO	IA	YRT/I	189,658	923	1,058	2,360	0	0	0	0
86231	39-0989781	11/01/1986	TRANSAMERICA LIFE INS CO	IA	YRT/I	3,831	59	618	498	0	0	0	0
86231	39-0989781	01/01/1987	TRANSAMERICA LIFE INS CO	IA	CO/I	65,000	30,201	27,823	2,246	0	0	0	0
86231	39-0989781	01/01/1988	TRANSAMERICA LIFE INS CO	IA	CO/I	187,500	2,649	2,556	4,377	0	0	0	0
86231	39-0989781	05/01/1989	TRANSAMERICA LIFE INS CO	IA	CO/I	646,618	42,010	44,622	3,312	0	0	0	0
80802	38-1082080	07/01/2006	US BR SUN LIFE ASSUR CO OF CANADA	MI	YRT/I	16,771,566	312,529	283,334	314,937	0	0	0	0
80802	38-1082080	01/01/2008	US BR SUN LIFE ASSUR CO OF CANADA	MI	YRT/I	13,164,506	70,897	68,673	137,050	0	0	0	0
80802	38-1082080	01/01/2010	US BR SUN LIFE ASSUR CO OF CANADA	MI	YRT/I	20,844,028	92,129	11,209	24,608	0	0	0	0
80659	38-0397420	09/01/1982	US BUSINESS OF CANADA LIFE ASSUR CO	MI	YRT/I	19,460	206	123	907	0	0	0	0
80659	38-0397420	04/01/1984	US BUSINESS OF CANADA LIFE ASSUR CO	MI	YRT/I	5,040	288	3,154	495	0	0	0	0
80659	38-0397420	05/01/1984	US BUSINESS OF CANADA LIFE ASSUR CO	MI	YRT/I	305,195	4,085	2,282	3,859	0	0	0	0
0499999 - General Account - Authorized U.S. Non-Affiliates						1,442,816,202	194,451,626	200,266,241	16,078,515	0	0	0	50,810,879
0699999 - Total Authorized Non-Affiliates						1,442,816,202	194,451,626	200,266,241	16,078,515	0	0	0	50,810,879
0799999 - Total General Account Authorized						1,442,816,202	194,451,626	200,266,241	16,078,515	0	0	0	50,810,879
00000	AA-3190878	01/01/2000	WILTON REINS BERMUDA LTD	BMU	CO/I	239,375,730	1,289,945	1,487,456	1,522,550	0	0	0	0

SCHEDULE S - PART 3 - SECTION 1

Reinsurance Ceded Life Insurance, Annuities, Deposit Funds and Other Liabilities without Life or Disability Contingencies, and Related Benefits Listed by Reinsuring Company as of December 31, Current Year

1	2	3	4	5	6	7	Reserve Credit Taken		10	Outstanding Surplus Relief		13	14
NAIC Company Code	Federal ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Amount in Force at End of Year	8 Current Year	9 Previous Year	Premiums	11 Current Year	12 Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
00000	AA-3190878	01/01/2000	WILTON REINS BERMUDA LTD	BMU	YRT/I	60,182,439	588,039	510,032	(330,913)	0	0	0	0
00000	AA-3190878	12/31/2001	WILTON REINS BERMUDA LTD	BMU	MCO/I	82,136,329	0	0	2,116,787	0	0	24,107,487	0
00000	AA-3190878	01/01/2005	WILTON REINS BERMUDA LTD	BMU	MCO/I	4,219,032,563	0	0	26,040,548	0	0	37,600,895	0
00000	AA-3190878	01/01/2005	WILTON REINS BERMUDA LTD	BMU	COMB/I	1,138,741,636	8,542,064	7,110,182	1,953,982	0	0	2,620,640	0
00000	AA-3190878	01/01/2006	WILTON REINS BERMUDA LTD	BMU	YRT/I	0	0	0	1,000,000	0	0	0	0
00000	AA-3190878	07/03/2006	WILTON REINS BERMUDA LTD	BMU	CO/I	892,611,963	1,562,750	1,676,245	5,642,505	0	0	0	0
00000	AA-3190878	06/30/2008	WILTON REINS BERMUDA LTD	BMU	COMB/I	2,338,334,607	58,531,760	58,989,927	14,394,285	0	0	23,098,303	0
00000	AA-3190878	06/30/2008	WILTON REINS BERMUDA LTD	BMU	MCO/I	1,533,331,223	18,749	86,029	33,145,109	0	0	250,897,040	0
00000	AA-3190878	07/01/2009	WILTON REINS BERMUDA LTD	BMU	COMB/I	31,228,877,749	399,020,086	368,060,016	23,860,527	0	0	199,778,792	0
00000	AA-3190878	09/01/2009	WILTON REINS BERMUDA LTD	BMU	MCO/I	911,039,866	0	0	54,398,900	0	0	41,382,167	0
00000	AA-3190878	01/01/2011	WILTON REINS BERMUDA LTD	BMU	MCO/I	13,006,373,645	462,222,037	445,751,007	37,096,675	0	0	517,995,649	0
0999999 - General Account - Unauthorized Non-U.S. Affiliates						55,650,037,750	931,775,431	883,670,894	200,840,956	0	0	1,097,480,973	0
1099999 - Total Unauthorized Affiliates						55,650,037,750	931,775,431	883,670,894	200,840,956	0	0	1,097,480,973	0
00000	AA-1120020	01/01/1968	GE FRANKONA REASSUR LTD	GBR	YRT/I	45,007	3,428	2,087	8,641	0	0	0	4,330
00000	AA-1120020	05/01/1984	GE FRANKONA REASSUR LTD	GBR	YRT/I	174,922	2,126	1,452	2,223	0	0	0	1,145
00000	AA-1120020	05/01/1986	GE FRANKONA REASSUR LTD	GBR	YRT/I	57,745	1,144	1,441	2,167	0	0	0	1,219
00000	AA-1120020	05/01/1986	GE FRANKONA REASSUR LTD	GBR	YRT/I	94,297	967	2,471	2,215	0	0	0	1,211
00000	AA-3160046	01/01/2000	ROYAL BANK OF CANADA INS CO LTD	BRB	YRT/I	5,808,955	83,527	50,886	44,705	0	0	0	0
00000	AA-3160046	07/01/2006	ROYAL BANK OF CANADA INS CO LTD	BRB	YRT/I	11,141,042	208,322	188,841	184,158	0	0	0	0
00000	AA-3160046	01/01/2008	ROYAL BANK OF CANADA INS CO LTD	BRB	YRT/I	5,096,242	27,929	27,053	52,434	0	0	0	0
00000	AA-3160046	01/01/2010	ROYAL BANK OF CANADA INS CO LTD	BRB	YRT/I	8,349,288	36,903	4,490	26,518	0	0	0	0
1299999 - General Account - Unauthorized Non-U.S. Non-Affiliates						30,767,497	364,346	278,720	323,062	0	0	0	7,905
1399999 - Total Unauthorized Non-Affiliates						30,767,497	364,346	278,720	323,062	0	0	0	7,905
1499999 - Total General Account Unauthorized						55,680,805,248	932,139,777	883,949,614	201,164,018	0	0	1,097,480,973	7,905
2299999 - Total General Account Authorized Unauthorized, and Certified						57,123,621,450	1,126,591,403	1,084,215,855	217,242,533	0	0	1,097,480,973	50,818,784
3699999 - Total Separate Accounts Unauthorized						0	0	0	0	0	0	0	0
4499999 - Total Separate Accounts Authorized, Unauthorized and Certified						0	0	0	0	0	0	0	0
4599999 - Total U.S. (Sum of 0199999, 0499999, 0899999, 1199999, 1599999, 1899999, 2399999 and 2699999)						1,442,816,202	194,451,626	200,266,241	16,078,515	0	0	0	50,810,879
4699999 - Total Non-U.S. (Sum of 0299999, 0599999, 0999999, 1299999, 1699999, 1999999, 2499999, 2799999,...						55,680,805,248	932,139,777	883,949,614	201,164,018	0	0	1,097,480,973	7,905
4799999 Totals						57,123,621,450	1,126,591,403	1,084,215,855	217,242,533	0	0	1,097,480,973	50,818,784

SCHEDULE S - PART 3 - SECTION 2

Reinsurance Ceded Accident and Health Insurance Listed by Reinsuring Company as of December 31, Current Year

1 NAIC Company Code	2 Federal ID Number	3 Effective Date	4 Name of Company	5 Domiciliary Jurisdiction	6 Type	7 Premiums	8 Unearned Premiums (Estimated)	9 Reserve Credit Taken Other than for Unearned Premiums	Outstanding Surplus Relief 10 Current Year	Outstanding Surplus Relief 11 Prior Year	12 Modified Coinsurance Reserve	13 Funds Withheld Under Coinsurance
4799999 Totals						0	0	0	0	0	0	0

NONE

SCHEDULE S - PART 4

Reinsurance Ceded To Unauthorized Companies

1	2	3	4	5	6	7	8	9	Letter of Credit Issuing or Confirming Bank(a)			13	14	15	16	17
									10							
NAIC Company Code	Federal ID Number	Effective Date	Name of Reinsurer	Reserve Credit Taken	Paid and Unpaid Losses Recoverable (Debit)	Other Debits	Total (Cols. 5+6+7)	Letters of Credit	American Bankers Association (ABA) Routing Number	11 Letter of Credit Code	12 Bank Name	Trust Agreements	Funds Deposited by and Withheld from Reinsurers	Other	Miscellaneous Balances (Credit)	Sum of Cols 9+13+14+15+16 But Not in Excess of Col. 8
00000	AA-3190878	01/01/2005	Wilton Reinsurance Bermuda Limited	931,775,431	57,086,138	21,094,190	1,009,955,759	60,000,000	12100248	2	Wells Fargo Bank, NA	904,875,196	0	0	85,957,932	1,009,955,759
0299999 - General Account Life and Annuity Non-U.S. Affiliates				931,775,431	57,086,138	21,094,190	1,009,955,759	60,000,000	0			904,875,196	0	0	85,957,932	1,009,955,759
0399999 - Total Affiliates				931,775,431	57,086,138	21,094,190	1,009,955,759	60,000,000				904,875,196	0	0	85,957,932	1,009,955,759
00000	AA-3160046	01/01/2000	Royal Bank of Canada Ins Co Ltd	356,681	69,666	0	426,347	579,000	026004093	1	Royal Bank of Canada	0	0	0	101,980	426,347
00000	AA-1120020	01/01/1968	GE Frankona Reassurance LTD	7,665	0	0	7,665	0				0	0	6,510	0	6,510
0599999 - General Account Life and Annuity Non-U.S. Non-Affiliates				364,346	69,666	0	434,012	579,000	0			0	0	6,510	101,980	432,857
0699999 - Total Non-Affiliates				364,346	69,666	0	434,012	579,000				0	0	6,510	101,980	432,857
0799999 - Total Life and Annuity				932,139,777	57,155,804	21,094,190	1,010,389,771	60,579,000				904,875,196	0	6,510	86,059,912	1,010,388,616
1599999 - Total General Account				932,139,777	57,155,804	21,094,190	1,010,389,771	60,579,000				904,875,196	0	6,510	86,059,912	1,010,388,616
2399999 - Total U.S. (Sum of 0199999, 0499999, 0899999, 1199999, 1699999 and 1999999)				0	0	0	0	0				0	0	0	0	0
2499999 - Total Non-U.S. (Sum of 0299999, 0599999, 0999999, 1299999, 1799999 and 2099999)				932,139,777	57,155,804	21,094,190	1,010,389,771	60,579,000				904,875,196	0	6,510	86,059,912	1,010,388,616
2599999 Total				932,139,777	57,155,804	21,094,190	1,010,389,771	60,579,000				904,875,196	0	6,510	86,059,912	1,010,388,616

(a)

Code	American Bankers Association (ABA) Routing Number	Bank Name

Schedule S - Part 5

NONE

Schedule S - Part 5 - Footnote(a) Detail

NONE

SCHEDULE S - PART 6

Five - Year Exhibit of Reinsurance Ceded Business (000 OMITTED)

	1 2012	2 2011	3 2010	4 2009	5 2008
A. OPERATIONS ITEMS					
1. Premiums and annuity considerations for life and accident and health contracts	217,243	745,098	87,577	885,191	222,211
2. Commissions and reinsurance expense allowances	29,240	430,381	9,602	423,809	114,392
3. Contract claims	165,345	166,075	96,653	111,942	78,525
4. Surrender benefits and withdrawals for life contracts	0	0	8,976	24,944	5,611
5. Dividends to policyholders	0	0	0	0	0
6. Reserve adjustments on reinsurance ceded	0	0	0	0	0
7. Increase in aggregate reserves for life and accident and health contracts	0	0	(56,353)	238,158	134,764
B. BALANCE SHEET ITEMS					
8. Premiums and annuity considerations for life and accident and health contracts deferred and uncollected	48,876	548,223	54,400	77,529	68,805
9. Aggregate reserves for life and accident and health contracts	1,126,591	1,084,216	605,976	661,825	387,292
10. Liability for deposit-type contracts	7,923	0	12,285	2,230	0
11. Contract claims unpaid	63,439	87,409	39,008	49,689	42,495
12. Amounts recoverable on reinsurance	152	41	25	0	575
13. Experience rating refunds due or unpaid	0	0	6,951	20,270	0
14. Policyholders' dividends (not included in Line 10)	0	0	0	0	0
15. Commissions and reinsurance expense allowances due	0	0	0	52,346	6,480
16. Unauthorized reinsurance offset	1	0	0	0	0
17. Offset for reinsurance with Certified Reinsurers	0	XXX	XXX	XXX	XXX
C. UNAUTHORIZED REINSURANCE (DEPOSITS BY AND FUNDS WITHHELD FROM)					
18. Funds deposited by and withheld from (F)	0	13	0	0	0
19. Letters of credit (L)	60,579	42,579	40,579	41,379	41,379
20. Trust agreements (T)	904,875	869,258	377,545	604,213	354,722
21. Other (O)	7	0	0	0	0
D. REINSURANCE WITH CERTIFIED REINSURERS (DEPOSITS BY AND FUNDS WITHHELD FROM)					
22. Multiple Beneficiary Trust	0	XXX	XXX	XXX	XXX
23. Funds deposited by and withheld from (F)	0	XXX	XXX	XXX	XXX
24. Letters of credit (L)	0	XXX	XXX	XXX	XXX
25. Trust agreements (T)	0	XXX	XXX	XXX	XXX
26. Other (O)	0	XXX	XXX	XXX	XXX

SCHEDULE S - PART 7

Restatement of Balance Sheet to Identify Net Credit For Ceded Reinsurance

	1 As Reported (net of ceded)	2 Restatement Adjustments	3 Restated (gross of ceded)
ASSETS (Page 2, Col. 3)			
1. Cash and invested assets (Line 12)	3,020,700,162	0	3,020,700,162
2. Reinsurance (Line 16)	61,024,144	(61,024,144)	0
3. Premiums and considerations (Line 15)	55,537,151	48,876,127	104,413,278
4. Net credit for ceded reinsurance	XXX	1,194,254,483	1,194,254,483
5. All other admitted assets (balance)	122,725,818	0	122,725,818
6. Total assets excluding Separate Accounts (Line 26)	3,259,987,275	1,182,106,466	4,442,093,741
7. Separate Account assets (Line 27)	0	0	0
8. Total assets (Line 28)	3,259,987,275	1,182,106,466	4,442,093,741
LIABILITIES, CAPITAL AND SURPLUS (Page 3)			
9. Contract reserves (Lines 1 and 2)	2,443,666,803	1,118,668,630	3,562,335,433
10. Liability for deposit-type contracts (Line 3)	13,904,291	0	13,904,291
11. Claim reserves (Line 4)	103,759,479	63,438,991	167,198,470
12. Policyholder dividends/reserves (Lines 5 through 7)	0	0	0
13. Premium & annuity considerations received in advance (Line 8)	418,979	0	418,979
14. Other contract liabilities (Line 9)	100,321,469	0	100,321,469
15. Reinsurance in unauthorized companies (Line 24.02 minus inset amount)	1,155	(1,155)	0
16. Funds held under reinsurance treaties with unauthorized reinsurers (Line 24.03 minus inset amount)	0	0	0
17. Reinsurance with Certified Reinsurers (Line 24.02 inset amount)	0	0	0
18. Funds held under reinsurance treaties with Certified Reinsurers (Line 24.03 inset amount)	0	0	0
19. All other liabilities (balance)	170,725,241	0	170,725,241
20. Total liabilities excluding Separate Accounts (Line 26)	2,832,797,417	1,182,106,466	4,014,903,883
21. Separate Account liabilities (Line 27)	0	0	0
22. Total liabilities (Line 28)	2,832,797,417	1,182,106,466	4,014,903,883
23. Capital & surplus (Line 38)	427,189,858	XXX	427,189,858
24. Total liabilities, capital & surplus (Line 39)	3,259,987,275	1,182,106,466	4,442,093,741
NET CREDIT FOR CEDED REINSURANCE			
25. Contract reserves	1,118,668,630		
26. Claim reserves	63,438,991		
27. Policyholder dividends/reserves	0		
28. Premium & annuity considerations received in advance	0		
29. Liability for deposit-type contracts	0		
30. Other contract liabilities	0		
31. Reinsurance ceded assets	61,024,144		
32. Other ceded reinsurance recoverables	0		
33. Total ceded reinsurance recoverables	1,243,131,765		
34. Premiums and considerations	48,876,127		
35. Reinsurance in unauthorized companies	1,155		
36. Funds held under reinsurance treaties with unauthorized reinsurers	0		
37. Reinsurance with Certified Reinsurers	0		
38. Funds held under reinsurance treaties with Certified Reinsurers	0		
39. Other ceded reinsurance payables/offsets	0		
40. Total ceded reinsurance payable/offsets	48,877,282		
41. Total net credit for ceded reinsurance	1,194,254,483		

SCHEDULE T—PREMIUMS AND ANNUITY CONSIDERATIONS

Allocated by States and Territories

States, Etc.	1 Active Status	Direct Business Only					
		Life Contracts		4	5	6	7
		2 Life Insurance Premiums	3 Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts
1. Alabama AL	L	0	0	0	0	0	0
2. Alaska AK	L	0	0	0	0	0	0
3. Arizona AZ	L	0	0	0	0	0	0
4. Arkansas AR	L	0	0	0	0	0	0
5. California CA	L	0	0	0	0	0	0
6. Colorado CO	L	0	0	0	0	0	0
7. Connecticut CT	L	0	0	0	0	0	0
8. Delaware DE	L	0	0	0	0	0	0
9. District of Columbia DC	L	0	0	0	0	0	0
10. Florida FL	Q	0	0	0	0	0	0
11. Georgia GA	L	0	0	0	0	0	0
12. Hawaii HI	L	0	0	0	0	0	0
13. Idaho ID	L	0	0	0	0	0	0
14. Illinois IL	L	0	0	0	0	0	0
15. Indiana IN	L	0	0	0	0	0	0
16. Iowa IA	L	0	0	0	0	0	0
17. Kansas KS	L	0	0	0	0	0	0
18. Kentucky KY	L	0	0	0	0	0	0
19. Louisiana LA	L	0	0	0	0	0	0
20. Maine ME	Q	0	0	0	0	0	0
21. Maryland MD	L	0	0	0	0	0	0
22. Massachusetts MA	L	0	0	0	0	0	0
23. Michigan MI	L	0	0	0	0	0	0
24. Minnesota MN	L	0	0	0	0	0	0
25. Mississippi MS	L	0	0	0	0	0	0
26. Missouri MO	L	0	0	0	0	0	0
27. Montana MT	L	0	0	0	0	0	0
28. Nebraska NE	L	0	0	0	0	0	0
29. Nevada NV	L	0	0	0	0	0	0
30. New Hampshire NH	Q	0	0	0	0	0	0
31. New Jersey NJ	L	0	0	0	0	0	0
32. New Mexico NM	L	0	0	0	0	0	0
33. New York NY	Q	0	0	0	0	0	0
34. North Carolina NC	L	0	0	0	0	0	0
35. North Dakota ND	L	0	0	0	0	0	0
36. Ohio OH	L	0	0	0	0	0	0
37. Oklahoma OK	L	0	0	0	0	0	0
38. Oregon OR	L	0	0	0	0	0	0
39. Pennsylvania PA	L	0	0	0	0	0	0
40. Rhode Island RI	L	0	0	0	0	0	0
41. South Carolina SC	L	0	0	0	0	0	0
42. South Dakota SD	L	0	0	0	0	0	0
43. Tennessee TN	L	0	0	0	0	0	0
44. Texas TX	L	0	0	0	0	0	0
45. Utah UT	L	0	0	0	0	0	0
46. Vermont VT	L	0	0	0	0	0	0
47. Virginia VA	L	0	0	0	0	0	0
48. Washington WA	L	0	0	0	0	0	0
49. West Virginia WV	L	0	0	0	0	0	0
50. Wisconsin WI	L	0	0	0	0	0	0
51. Wyoming WY	L	0	0	0	0	0	0
52. American Samoa AS	N	0	0	0	0	0	0
53. Guam GU	N	0	0	0	0	0	0
54. Puerto Rico PR	N	0	0	0	0	0	0
55. US Virgin Islands VI	N	0	0	0	0	0	0
56. Northern Mariana Islands MP	N	0	0	0	0	0	0
57. Canada CAN	N	0	0	0	0	0	0
58. Aggregate Other Alien OT	XXX	0	0	0	0	0	0
59. Subtotal	(a) 47	0	0	0	0	0	0
90. Reporting entity contributions for employee benefits plans	XXX	0	0	0	0	0	0
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX	0	0	0	0	0	0
92. Dividends or refunds applied to shorten endowment or premium paying period	XXX	0	0	0	0	0	0
93. Premium or annuity considerations waived under disability or other contract provisions	XXX	0	0	0	0	0	0
94. Aggregate other amounts not allocable by State	XXX	0	0	0	0	0	0
95. Totals (Direct Business)	XXX	0	0	0	0	0	0
96. Plus reinsurance assumed	XXX	889,438,804	1,112,084	706,890	0	891,257,778	0
97. Totals (All Business)	XXX	889,438,804	1,112,084	706,890	0	891,257,778	0
98. Less reinsurance ceded	XXX	715,718,276	870,714	0	0	716,588,990	0
99. Totals (All Business) less Reinsurance Ceded	XXX	173,720,528	241,370	(b) 706,890	0	174,668,788	0
DETAILS OF WRITE-INS							
58001.	XXX	0	0	0	0	0	0
58002.	XXX	0	0	0	0	0	0
58003.	XXX	0	0	0	0	0	0
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX	0	0	0	0	0	0
58999. Total (Lines 58001 through 58003 + 58998)(Line 58 above)	XXX	0	0	0	0	0	0
9401.	XXX	0	0	0	0	0	0
9402.	XXX	0	0	0	0	0	0
9403.	XXX	0	0	0	0	0	0
9498. Summary of remaining write-ins for Line 94 from overflow page	XXX	0	0	0	0	0	0
9499. Total (Lines 9401 through 9403 + 9498)(Line 94 above)	XXX	0	0	0	0	0	0

(L) Licensed or Chartered - Licensed Insurance Carrier or Domiciled RRG; (R) Registered - Non-domiciled RRGs; (Q) Qualified - Qualified or Accredited Reinsurer; (E) Eligible - Reporting Entities eligible or approved to write Surplus Lines in the state; (N) None of the above - Not allowed to write business in the state.

Explanation of basis of allocation by states, etc., of premiums and annuity considerations

No direct business, so not applicalble.

(a) Insert the number of L responses except for Canada and Other Alien.

(b) Column 4 should balance with Exhibit 1, Lines 6.4, 10.4 and 16.4, Cols. 8, 9 and 10, or with Schedule H, Part 1, Column 1, Line 1, indicate which; Exhibit 1, Lines 6.4, 10.4 and 16.4, Cols. 8, 9 and 10.

SCHEDULE T – PART 2
INTERSTATE COMPACT – EXHIBIT OF PREMIUMS WRITTEN

Allocated By States and Territories

States, Etc.	Direct Business Only					
	1 Life (Group and Individual)	2 Annuities (Group and Individual)	3 Disability Income (Group and Individual)	4 Long-Term Care (Group and Individual)	5 Deposit-Type Contracts	6 Totals
1. Alabama AL	0	0	0	0	0	0
2. Alaska AK	0	0	0	0	0	0
3. Arizona AZ	0	0	0	0	0	0
4. Arkansas AR	0	0	0	0	0	0
5. California CA	0	0	0	0	0	0
6. Colorado CO	0	0	0	0	0	0
7. Connecticut CT	0	0	0	0	0	0
8. Delaware DE	0	0	0	0	0	0
9. District of Columbia DC	0	0	0	0	0	0
10. Florida FL	0	0	0	0	0	0
11. Georgia GA	0	0	0	0	0	0
12. Hawaii HI	0	0	0	0	0	0
13. Idaho ID	0	0	0	0	0	0
14. Illinois IL	0	0	0	0	0	0
15. Indiana IN	0	0	0	0	0	0
16. Iowa IA	0	0	0	0	0	0
17. Kansas KS	0	0	0	0	0	0
18. Kentucky KY	0	0	0	0	0	0
19. Louisiana LA	0	0	0	0	0	0
20. Maine ME	0	0	0	0	0	0
21. Maryland MD	0	0	0	0	0	0
22. Massachusetts MA			0	0	0	0
23. Michigan MI			0	0	0	0
24. Minnesota MN			0	0	0	0
25. Mississippi MS	0	0	0	0	0	0
26. Missouri MO	0	0	0	0	0	0
27. Montana MT	0	0	0	0	0	0
28. Nebraska NE	0	0	0	0	0	0
29. Nevada NV	0	0	0	0	0	0
30. New Hampshire NH	0	0	0	0	0	0
31. New Jersey NJ	0	0	0	0	0	0
32. New Mexico NM	0	0	0	0	0	0
33. New York NY	0	0	0	0	0	0
34. North Carolina NC	0	0	0	0	0	0
35. North Dakota ND	0	0	0	0	0	0
36. Ohio OH	0	0	0	0	0	0
37. Oklahoma OK	0	0	0	0	0	0
38. Oregon OR	0	0	0	0	0	0
39. Pennsylvania PA	0	0	0	0	0	0
40. Rhode Island RI	0	0	0	0	0	0
41. South Carolina SC	0	0	0	0	0	0
42. South Dakota SD	0	0	0	0	0	0
43. Tennessee TN	0	0	0	0	0	0
44. Texas TX	0	0	0	0	0	0
45. Utah UT	0	0	0	0	0	0
46. Vermont VT	0	0	0	0	0	0
47. Virginia VA	0	0	0	0	0	0
48. Washington WA	0	0	0	0	0	0
49. West Virginia WV	0	0	0	0	0	0
50. Wisconsin WI	0	0	0	0	0	0
51. Wyoming WY	0	0	0	0	0	0
52. American Samoa AS	0	0	0	0	0	0
53. Guam GU	0	0	0	0	0	0
54. Puerto Rico PR	0	0	0	0	0	0
55. US Virgin Islands VI	0	0	0	0	0	0
56. Northern Mariana Islands MP	0	0	0	0	0	0
57. Canada CAN	0	0	0	0	0	0
58. Aggregate Other Alien OT	0	0	0	0	0	0
59. Totals	0	0	0	0	0	0

NONE

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 - ORGANIZATIONAL CHART

	FEIN	NAIC	STATE
Wilton Re Holdings Limited	98-0473388		
--Wilton Reinsurance Bermuda Limited	98-0473393	AA-3190878	
--Wilton Re U.S. Holdings, Inc.	32-0132101		
----Wilton Re Services, Inc.	32-0132104		
----Wilton Reassurance Company	41-1760577	66133	MN
------- Texas Life Insurance Company	74-0940890	69396	TX
-------Wilton Reassurance Life Company of New York	94-1516991	60704	NY
-------Redding Re Holdings, LLC	43-2090153		
---------Redding Reassurance Company	43-2090144		SC
-------Heritage Union Life Insurance Company	41-0880965	62421	MN
----Dunmore, LLC	27-5384846		DE

SCHEDULE Y PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 Federal ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 *
4213	Wilton Re	00000	98-0473388				Wilton Re Holdings Limited	BMU	UIP		Board of Directors	0.0	Wilton Re Holdings Limited	
4213	Wilton Re	00000	AA-3190878				Wilton Reinsurance Bermuda Limited	BMU	IA	Wilton Re Holdings Limited	Ownership	100.0	Wilton Re Holdings Limited	
4213	Wilton Re	00000	32-0132101				Wilton Re U.S. Holdings, Inc.	DE	UDP	Wilton Re Holdings Limited	Ownership	100.0	Wilton Re Holdings Limited	
4213	Wilton Re	00000	32-0132104				Wilton Re Services, Inc.	DE	NIA	Wilton Re U.S. Holdings, Inc.	Ownership	100.0	Wilton Re Holdings Limited	
4213	Wilton Re	66133	41-1760577				Wilton Reassurance Company	MN	OTH	Wilton Re U.S. Holdings, Inc.	Ownership	100.0	Wilton Re Holdings Limited	5
4213	Wilton Re	69396	74-0940890				Texas Life Insurance Company	TX	DS	Wilton Reassurance Company	Ownership	100.0	Wilton Re Holdings Limited	
4213	Wilton Re	60704	94-1516991				Wilton Reassurance Life Company of New York	NY	DS	Wilton Reassurance Company	Ownership	100.0	Wilton Re Holdings Limited	
4213	Wilton Re	00000	43-2090153				Redding Re Holdings, LLC	DE	NIA	Wilton Reaassurance Company	Ownership	100.0	Wilton Re Holdings Limited	
4213	Wilton Re	00000	43-2090144				Redding Reassurance Company	SC	OTH	Redding Re Holdings, LLC	Ownership	100.0	Wilton Re Holdings Limited	9
4213	Wilton Re	62421	41-0880965				Heritage Union Life Insurance Company	MN	DS	Wilton Reassurance Company	Ownership	100.0	Wilton Re Holdings Limited	
4213	Wilton Re	00000	27-5384846				Dunmore, LLC	DE	NIA	Wilton Re U.S. Holdings, Inc.	Ownership	100.0	Wilton Re Holdings Limited	

Asterisk	Explanation
5	Reporting Entity
9	Special purpose financing captive

SCHEDULE Y
PART 2 - SUMMARY OF INSURER'S TRANSACTIONS WITH ANY AFFILIATES

1	2	3	4	5	6	7	8	9	10	11	12	13
NAIC Company Code	Federal ID Number	Names of Insurers and Parent, Subsidiaries or Affiliates	Shareholder Dividends	Capital Contributions	Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Other Investments	Income/ (Disbursements) Incurred in Connection with Guarantees or Undertakings for the Benefit of any Affiliate(s)	Management Agreements and Service Contracts	Income/ (Disbursements) Incurred Under Reinsurance Agreements	*	Any Other Material Activity Not in the Ordinary Course of the Insurer's Business	Totals	Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/(Liability)
00000	98-0473388	Wilton Re Holding Limited	0	(171,513,570)	0	0	(187,010)	0		(34,206,643)	(205,907,223)	0
00000	AA-3190878	Wilton Reinsurance Bermuda Limited	0	140,929,860	0	0	(735,200)	63,836,805		0	204,031,465	(575,133,711)
00000	32-0132101	Wilton Re U.S. Holdings, Inc.	0	27,993,662	0	0	(166,615)	0		0	27,827,047	0
00000	32-0132104	Wilton Re Services, Inc.	0	22,752	0	0	20,557,145	0		0	20,579,897	0
66133	41-1760577	Wilton Reassurance Company	0	(22,409,952)	0	0	(15,714,202)	345,728,927		0	307,604,773	541,248,480
69396	74-0940890	Texas Life Insurance Company	0	25,000,000	0	0	0	(50,268,229)		0	(25,268,229)	6,195,122
60704	94-1516991	Wilton Reassurance Life Co. of New York	0	0	0	0	(1,643,854)	(359,212,550)		0	(360,856,404)	152,322,460
00000	43-2090153	Redding Re Holdings, LLC	0	0	0	0	0	0		0	0	0
00000	43-2090144	Redding Reassurance Company	0	0	0	0	0	0		0	0	0
62421	41-0880965	Heritage Union Life Insurance Company	0	0	0	0	(928,991)	(84,953)		0	(1,013,944)	367,649
00000	87-0740540	Heritage Union Services, LLC	0	(22,752)	0	0	0	0		0	(22,752)	0
00000	27-5384846	Dunmore, LLC	0	0	0	0	(1,181,273)	0		34,206,643	33,025,370	0
9999999 Control Totals			0	0	0	0	0	0	XXX	0	0	125,000,000

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

The following supplemental reports are required to be filed as part of your statement filing unless specifically waived by the domiciliary state. However, in the event that your domiciliary state waives the filing requirement, your response of **WAIVED** to the specific interrogatory will be accepted in lieu of filing a "NONE" report and a bar code will be printed below. If the supplement is required of your company but is not being filed for whatever reason enter **SEE EXPLANATION** and provide an explanation following the interrogatory questions.

MARCH FILING

	Responses
1. Will the Supplemental Compensation Exhibit be filed with the state of domicile by March 1?	YES
2. Will the confidential Risk-based Capital Report be filed with the NAIC by March 1?	YES
3. Will the confidential Risk-based Capital Report be filed with the state of domicile, if required, by March 1?	YES
4. Will an actuarial opinion be filed by March 1?	YES

APRIL FILING

5. Will Management's Discussion and Analysis be filed by April 1?	YES
6. Will the Life, Health & Annuity Guaranty Association Model Act Assessment Base Reconciliation Exhibit be filed with the state of domicile and the NAIC by April 1?	YES
7. Will the Adjustment Form (if required) be filed with the state of domicile and the NAIC by April 1?	YES
8. Will the Supplemental Investment Risks Interrogatories be filed by April 1?	YES

JUNE FILING

9. Will an audited financial report be filed by June 1?	YES
10 Will Accountants Letter of Qualifications be filed with the state of domicile and electronically with the NAIC by June 1?	YES

AUGUST FILING

11. Will Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile by August 1?	YES

The following supplemental reports are required to be filed as part of your annual statement filing. However, in the event that your company does not transact the type of business for which the special report must be filed, your response of **NO** to the specific interrogatory will be accepted in lieu of filing a "NONE" report and a bar code will be printed below. If the supplement is required of your company but is not being filed for whatever reason enter **SEE EXPLANATION** and provide an explanation following the interrogatory questions.

MARCH FILING

12. Will Schedule SIS (Stockholder Information Supplement) be filed with the state of domicile by March 1?	NO
13. Will the Medicare Supplement Insurance Experience Exhibit be filed with the state of domicile and the NAIC by March 1?	NO
14. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC by March 1?	NO
15. Will the actuarial opinion on participating and non-participating policies as required in Interrogatories 1 and 2 to Exhibit 5 be filed with the state of domicile and electronically with the NAIC by March 1?	NO
16. Will the actuarial opinion on non-guaranteed elements as required in interrogatory #3 to Exhibit 5 be filed with the state of domicile and electronically with the NAIC by March 1?	YES
17. Will the actuarial opinion on X-Factors be filed with the state of domicile and electronically with the NAIC by March 1?	YES
18. Will the actuarial opinion on Separate Accounts Funding Guaranteed Minimum Benefit be filed with the state of domicile and electronically with the NAIC by March 1?	NO
19. Will the actuarial opinion on Synthetic Guaranteed Investment Contracts be filed with the state of domicile and electronically with the NAIC by March 1?	NO
20. Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC by March 1?	NO
21. Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC by March 1?	NO
22. Will the Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI be filed with the state of domicile and electronically with the NAIC by March 1?	NO
23. Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Average Market Value) be filed with the state of domicile and electronically with the NAIC by March 1?	NO
24. Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) be filed with the state of domicile and electronically with the NAIC by March 1?	YES
25. Will the C-3 RBC Certifications required under C-3 Phase I be filed with the state of domicile and electronically with the NAIC by March 1?	YES
26. Will the C-3 RBC Certifications required under C-3 Phase II be filed with the state of domicile and electronically with the NAIC by March 1?	NO
27. Will the Actuarial Certifications Related to Annuity Nonforfeiture Ongoing Compliance for Equity Indexed Annuities be filed with the state of domicile and electronically with the NAIC by March 1?	NO
28. Will the actuarial opinion required by the Modified Guaranteed Annuity Model Regulation be filed with the state of domicile and electronically with the NAIC by March 1?	NO
29. Will the Actuarial Certifications Related to Hedging required by Actuarial Guideline XLIII be filed with the state of domicile and electronically with the NAIC by March 1?	NO
30. Will the Financial Officer Certification Related to Clearly Defined Hedging Strategy required by Actuarial Guideline XLIII be filed with the state of domicile and electronically with the NAIC by March 1?	NO
31. Will the Management Certification That the Valuation Reflects Management's Intent required by Actuarial Guideline XLIII be filed with the state of domicile and electronically with the NAIC by March 1?	NO
32. Will the Actuarial Certification Related to the Reserves required by Actuarial Guideline XLIII be filed with the state of domicile and electronically with the NAIC by March 1?	NO
33. Will the Actuarial Certification regarding the use of 2001 Preferred Class Tables required by the Model Regulation Permitting the Recognition of Preferred Mortality Tables for Use in Determining Minimum Reserve Liabilities be filed with the state of domicile and electronically with the NAIC by March 1?	NO
34. Will the Workers' Compensation Carve-Out Supplement be filed by March 1?	YES
35. Will Supplemental Schedule O be filed with the state of domicile and the NAIC by March 1?	YES

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

36. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC by March 1?	NO
37. Will an approval from the reporting entity's state of domicile for relief related to the five-year rotation requirement for lead audit partner be filed electronically with the NAIC by March 1?	SEE EXPLANATION
38. Will an approval from the reporting entity's state of domicile for relief related to the one-year cooling off period for independent CPA be filed electronically with the NAIC by March 1?	SEE EXPLANATION
39. Will an approval from the reporting entity's state of domicile for relief related to the Requirements for Audit Committees be filed electronically with the NAIC by March 1?	SEE EXPLANATION
APRIL FILING	
40. Will the Long-Term Care Experience Reporting Forms be filed with the state of domicile and the NAIC by April 1?	NO
41. Will the Interest-Sensitive Life Insurance Products Report Forms be filed with the state of domicile and the NAIC by April 1?	YES
42. Will the Credit Insurance Experience Exhibit be filed with the state of domicile and the NAIC by April 1?	NO
43. Will the Accident and Health Policy Experience Exhibit be filed by April 1?	NO
44. Will the Analysis of Annuity Operations by Lines of Business be filed with the state of domicile and the NAIC by April 1?	YES
45. Will the Analysis of Increase in Annuity Reserves During the Year be filed with the state of domicile and the NAIC by April 1?	YES
46. Will the Supplemental Health Care Exhibit (Parts 1, 2 and 3) be filed with the state of domicile and the NAIC by April 1?	NO
47. Will the regulator only (non-public) Supplemental Health Care Exhibit's Allocation Report be filed with the state of domicile and the NAIC by April 1?	NO
AUGUST FILING	
48. Will Management's Report of Internal Control Over Financial Reporting be filed with the state of domicile by August 1?	SEE EXPLANATION

EXPLANATIONS:

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36.

37.Does not apply.

38.Does not apply.

39.Does not apply. We use the ultimate parent;s audit committee which has a majority of independent members.

40.

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

42.

43.

46.

47.

48.Does not apply based on premium levels. Verified with Minnesota Department of Commerce.

BAR CODE:

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SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

33.

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47.

OVERFLOW PAGE FOR WRITE-INS

L002 Additional Aggregate Lines for Page 02 Line 25.
*ASSETS - Assets

	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 – 2)	4 Net Admitted Assets
2504. Prepaid Reinsurance Assumed - NYSID Circ ltr 11	3,268,746	0	3,268,746	0
2597. Summary of remaining write-ins for Line 25 from overflow page	3,268,746	0	3,268,746	0

L004 Additional Aggregate Lines for Page 04 Line 53.
*SUMOPS – Summary of Operations

	1 Current Year	2 Prior Year
5304. Fair Value Adjustment for Call Option in Funds Withheld Acct	(3,894,841)	8,632,241
5397. Summary of remaining write-ins for Line 53 from overflow page	(3,894,841)	8,632,241

E27 Additional Aggregate Lines for Line 58.
*SCEPT3 - Schedule E - Part 3 - Special Deposits

	1 Type of Deposit	2 Purpose of Deposit	3 Book/Adjusted Carrying Value	4 Fair Value	5 Book/Adjusted Carrying Value	6 Fair Value
5804. Financing Collateral	B	FHLB assets on deposit to support financing	0	0	29,195,852	35,236,132
5805. Reinsurance Collateral Trust		Reg 114 Reinsurance Trust (WRNY)	0	0	78,568,256	78,921,040
5897. Summary of remaining write-ins for Line 58 from page E27	XXX	XXX	0	0	107,764,108	114,157,172

SUMMARY INVESTMENT SCHEDULE

	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1	2	3	4	5	6
Investment Categories	Amount	Percentage	Amount	Securities Lending Reinvested Collateral Amount	Total (Col. 3+4) Amount	Percentage
1. Bonds:						
1.1 U.S. treasury securities	20,774,922	0.654	20,774,922	0	20,774,922	0.688
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies	7,505,000	0.236	7,505,000	0	7,505,000	0.248
1.22 Issued by U.S. government sponsored agencies	27,359,103	0.861	27,359,103	0	27,359,103	0.906
1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities)	33,578,683	1.057	33,578,683	0	33,578,683	1.112
1.4 Securities issued by states, territories, and possessions and political subdivisions in the U.S.:						
1.41 States, territories and possessions general obligations	8,590,011	0.270	8,590,011	0	8,590,011	0.284
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations	78,378,569	2.468	78,378,569	0	78,378,569	2.595
1.43 Revenue and assessment obligations	179,730,389	5.659	179,730,389	0	179,730,389	5.950
1.44 Industrial development and similar obligations	0	0.000	0	0	0	0.000
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA	0	0.000	0	0	0	0.000
1.512 Issued or guaranteed by FNMA and FHLMC	1,266,422	0.040	1,266,422	0	1,266,422	0.042
1.513 All other	0	0.000	0	0	0	0.000
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA	234,638,219	7.388	234,638,219	0	234,638,219	7.768
1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-backed securities issued or guaranteed by agencies shown in Line 1.521	0	0.000	0	0	0	0.000
1.523 All other	175,231,538	5.517	175,231,538	0	175,231,538	5.801
2. Other debt and other fixed income securities (excluding short term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	1,453,281,672	45.758	1,453,281,672	0	1,453,281,672	48.111
2.2 Unaffiliated non-U.S. securities (including Canada)	285,835,431	9.000	285,835,431	0	285,835,431	9.463
2.3 Affiliated securities	0	0.000	0	0	0	0.000
3. Equity interests:						
3.1 Investments in mutual funds	0	0.000	0	0	0	0.000
3.2 Preferred stocks:						
3.21 Affiliated	0	0.000	0	0	0	0.000
3.22 Unaffiliated	32,636,187	1.028	32,636,187	0	32,636,187	1.080
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated	0	0.000	0	0	0	0.000
3.32 Unaffiliated	0	0.000	0	0	0	0.000
3.4 Other equity securities:						
3.41 Affiliated	266,312,480	8.385	241,347,828	0	241,347,828	7.990
3.42 Unaffiliated	9,018,016	0.284	9,018,016	0	9,018,016	0.299
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated	0	0.000	0	0	0	0.000
3.52 Unaffiliated	0	0.000	0	0	0	0.000
4. Mortgage loans:						
4.1 Construction and land development	0	0.000	0	0	0	0.000
4.2 Agricultural	0	0.000	0	0	0	0.000
4.3 Single family residential properties	0	0.000	0	0	0	0.000
4.4 Multifamily residential properties	0	0.000	0	0	0	0.000
4.5 Commercial loans	0	0.000	0	0	0	0.000
4.6 Mezzanine real estate loans	0	0.000	0	0	0	0.000
5. Real estate investments:						
5.1 Property occupied by company	0	0.000	0	0	0	0.000
5.2 Property held for production of income (including $ 0 of property acquired in satisfaction of debt)	0	0.000	0	0	0	0.000
5.3 Property held for sale (including $ 0 property acquired in satisfaction of debt)	0	0.000	0	0	0	0.000
6. Contract loans	86,282,980	2.717	86,282,980	0	86,282,980	2.856
7. Derivatives	0	0.000	0	0	0	0.000
8. Receivables for securities	106,081	0.003	106,081	0	106,081	0.004
9. Securities Lending (Line 10, Asset Page reinvested collateral)	0	0.000	0	XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments	44,884,505	1.413	44,884,505	0	44,884,505	1.486
11. Other invested assets	230,602,721	7.261	100,254,606	0	100,254,606	3.319
12. Total invested assets	3,176,012,929	100.000	3,020,700,162	0	3,020,700,162	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

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

NONE

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

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

NONE

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		52,609,509
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	169,360,694	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	6,130,475	175,491,169
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		147,236
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13	3,249,718	
	5.2 Totals, Part 3, Column 9	0	3,249,718
6.	Total gain (loss) on disposals, Part 3, Column 19		0
7.	Deduct amounts received on disposals, Part 3, Column 16		894,911
8.	Deduct amortization of premium and depreciation		0
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17	0	
	9.2 Totals, Part 3, Column 14	0	0
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15	0	
	10.2 Totals, Part 3, Column 11	0	0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		230,602,721
12.	Deduct total nonadmitted amounts		130,348,115
13.	Statement value at end of current period (Line 11 minus Line 12)		100,254,606

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book /adjusted carrying value, December 31 of prior year		2,180,816,049
2.	Cost of bonds and stocks acquired, Part 3, Column 7		924,043,206
3.	Accrual of discount		16,222,461
4.	Unrealized valuation increase (decrease):		
	4.1 Part 1, Column 12	(55)	
	4.2 Part 2, Section 1, Column 15	0	
	4.3 Part 2, Section 2, Column 13	5,612,045	
	4.4 Part 4, Column 11	3,954	5,615,944
5.	Total gain (loss) on disposals, Part 4, Column 19		8,328,589
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		313,544,476
7.	Deduct amortization of premium		7,027,412
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	298,962	
	9.2 Part 2, Section 1, Column 17	0	
	9.3 Part 2, Section 2, Column 14	0	
	9.4 Part 4, Column 13	18,756	317,718
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)		2,814,136,643
11.	Deduct total nonadmitted amounts		24,964,652
12.	Statement value at end of current period (Line 10 minus Line 11)		2,789,171,991

SCHEDULE D - SUMMARY BY COUNTRY

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

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS	1. United States	114,211,808	126,747,103	114,441,224	114,999,490
Governments	2. Canada	0	0	0	0
(Including all obligations guaranteed	3. Other Countries	33,578,683	37,836,869	33,546,698	33,693,000
by governments)	4. Totals	147,790,491	164,583,972	147,987,922	148,692,490
U. S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	8,590,011	10,277,137	8,600,620	8,340,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	78,378,569	91,659,994	75,733,579	136,122,244
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	380,040,197	428,051,631	377,296,653	421,760,134
Industrial and Miscellaneous and Hybrid	8. United States	1,612,402,147	1,791,635,739	1,607,267,554	1,567,189,053
Securities (unaffiliated)	9. Canada	39,328,978	45,821,023	39,471,790	36,795,000
	10. Other Countries	239,639,571	259,359,061	235,742,313	251,188,015
	11. Totals	1,891,370,696	2,096,815,823	1,882,481,657	1,855,172,068
Parent, Subsidiaries and Affiliates	12. Totals	0	0	0	0
	13. **Total Bonds**	2,506,169,964	2,791,388,557	2,492,100,431	2,570,086,936
PREFERRED STOCKS	14. United States	22,553,441	23,347,645	22,553,441	
Industrial and Miscellaneous (unaffiliated)	15. Canada	0	0	0	
	16. Other Countries	10,082,747	11,011,753	10,082,747	
	17. Totals	32,636,188	34,359,398	32,636,188	
Parent, Subsidiaries and Affiliates	18. Totals	0	0	0	
	19. **Total Preferred Stocks**	32,636,188	34,359,398	32,636,188	
COMMON STOCKS	20. United States	9,018,016	9,018,016	13,093,947	
Industrial and Miscellaneous (unaffiliated)	21. Canada	0	0	0	
	22. Other Countries	0	0	0	
	23. Totals	9,018,016	9,018,016	13,093,947	
Parent, Subsidiaries and Affiliates	24. Totals	266,312,480	266,312,480	297,524,404	
	25. **Total Common Stocks**	275,330,496	275,330,496	310,618,351	
	26. **Total Stocks**	307,966,684	309,689,894	343,254,539	
	27. **Total Bonds and Stocks**	2,814,136,648	3,101,078,451	2,835,354,970	

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

Quality Rating per the 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 Col. 6 as a % of Line 9.7	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
1. U.S. Governments											
1.1 Class 1	9,887,994	32,439,911	22,530,393	41,666,050	9,297,111	115,821,459	4.6	234,804,530	11.0	115,821,458	0
1.2 Class 2	0	0	0	0	0	0	0.0	0	0.0	0	0
1.3 Class 3	0	0	0	0	0	0	0.0	0	0.0	0	0
1.4 Class 4	0	0	0	0	0	0	0.0	0	0.0	0	0
1.5 Class 5	0	0	0	0	0	0	0.0	0	0.0	0	0
1.6 Class 6	0	0	0	0	0	0	0.0	0	0.0	0	0
1.7 Totals	9,887,994	32,439,911	22,530,393	41,666,050	9,297,111	115,821,459	4.6	234,804,530	11.0	115,821,458	0
2. All Other Governments											
2.1 Class 1	498,524	1,691,347	21,908,657	6,300,000	0	30,398,528	1.2	21,821,219	1.0	12,247,927	18,150,601
2.2 Class 2	0	0	1,087,850	2,092,305	0	3,180,155	0.1	2,092,685	0.1	0	3,180,155
2.3 Class 3	0	0	0	0	0	0	0.0	0	0.0	0	0
2.4 Class 4	0	0	0	0	0	0	0.0	0	0.0	0	0
2.5 Class 5	0	0	0	0	0	0	0.0	0	0.0	0	0
2.6 Class 6	0	0	0	0	0	0	0.0	0	0.0	0	0
2.7 Totals	498,524	1,691,347	22,996,507	8,392,305	0	33,578,683	1.3	23,913,904	1.1	12,247,927	21,330,756
3. U.S. States, Territories and Possessions, etc., Guaranteed											
3.1 Class 1	0	0	3,562,413	0	5,027,599	8,590,012	0.3	6,629,223	0.3	8,590,011	0
3.2 Class 2	0	0	0	0	0	0	0.0	0	0.0	0	0
3.3 Class 3	0	0	0	0	0	0	0.0	0	0.0	0	0
3.4 Class 4	0	0	0	0	0	0	0.0	0	0.0	0	0
3.5 Class 5	0	0	0	0	0	0	0.0	0	0.0	0	0
3.6 Class 6	0	0	0	0	0	0	0.0	0	0.0	0	0
3.7 Totals	0	0	3,562,413	0	5,027,599	8,590,012	0.3	6,629,223	0.3	8,590,011	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed											
4.1 Class 1	0	1,748,039	10,200,521	39,107,054	19,633,508	70,689,122	2.8	62,004,104	2.9	69,589,122	1,100,000
4.2 Class 2	0	4,481,521	0	3,207,918	0	7,689,439	0.3	7,354,272	0.3	7,689,440	0
4.3 Class 3	0	0	0	0	0	0	0.0	0	0.0	0	0
4.4 Class 4	0	0	0	0	0	0	0.0	0	0.0	0	0
4.5 Class 5	0	0	0	0	0	0	0.0	0	0.0	0	0
4.6 Class 6	0	0	0	0	0	0	0.0	0	0.0	0	0
4.7 Totals	0	6,229,560	10,200,521	42,314,972	19,633,508	78,378,561	3.1	69,358,376	3.3	77,278,562	1,100,000
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed											
5.1 Class 1	10,831,269	74,596,020	96,202,966	107,863,848	81,899,226	371,393,329	14.7	286,897,209	13.5	361,216,292	10,177,038
5.2 Class 2	94,382	435,514	3,460,335	2,969,400	1,687,242	8,646,873	0.3	8,268,521	0.4	8,256,648	390,225
5.3 Class 3	0	0	0	0	0	0	0.0	0	0.0	0	0
5.4 Class 4	0	0	0	0	0	0	0.0	0	0.0	0	0
5.5 Class 5	0	0	0	0	0	0	0.0	0	0.0	0	0
5.6 Class 6	0	0	0	0	0	0	0.0	0	0.0	0	0
5.7 Totals	10,925,651	75,031,534	99,663,301	110,833,248	83,586,468	380,040,202	15.0	295,165,730	13.9	369,472,940	10,567,263

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

Quality Rating per the 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 Col. 6 as a % of Line 9.7	8 Total from Col. 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 Class 1	75,134,230	256,839,154	292,037,886	98,630,133	365,315,368	1,087,956,771	43.0	925,579,258	43.5	727,990,874	359,965,898
6.2 Class 2	13,266,835	73,671,155	331,095,008	102,812,949	202,706,257	723,552,204	28.6	507,438,617	23.9	589,324,112	134,228,091
6.3 Class 3	10,107,050	7,558,791	8,367,719	4,501,609	3,510,131	34,045,300	1.3	10,462,649	0.5	17,810,470	16,234,831
6.4 Class 4	3,420,379	16,596,773	10,918,465	1,962,715	1,705	32,900,037	1.3	35,800,934	1.7	20,234,055	12,665,981
6.5 Class 5	2,156,701	5,897,392	6,651,080	3,360,757	0	18,065,930	0.7	1,672,071	0.1	17,050,766	1,015,163
6.6 Class 6	0	0	0	0	0	0	0.0	13	0.0	0	0
6.7 Totals	104,085,195	360,563,265	649,070,158	211,268,163	571,533,461	1,896,520,242	75.0	1,480,953,542	69.7	1,372,410,277	524,109,964
7. Hybrid Securities											
7.1 Class 1	0	0	0	3,018,337	24,041	3,042,378	0.1	594,276	0.0	3,042,378	0
7.2 Class 2	0	0	1,439,566	2,023,595	8,906,671	12,369,832	0.5	10,555,007	0.5	9,674,036	2,695,796
7.3 Class 3	0	0	0	0	449,208	449,208	0.0	3,451,161	0.2	449,208	0
7.4 Class 4	0	0	0	0	0	0	0.0	0	0.0	0	0
7.5 Class 5	0	0	0	0	0	0	0.0	0	0.0	0	0
7.6 Class 6	0	0	0	0	0	0	0.0	214,103	0.0	0	0
7.7 Totals	0	0	1,439,566	5,041,932	9,379,920	15,861,418	0.6	14,814,547	0.7	13,165,622	2,695,796
8. Parent, Subsidiaries and Affiliates											
8.1 Class 1	0	0	0	0	0	0	0.0	0	0.0	0	0
8.2 Class 2	0	0	0	0	0	0	0.0	0	0.0	0	0
8.3 Class 3	0	0	0	0	0	0	0.0	0	0.0	0	0
8.4 Class 4	0	0	0	0	0	0	0.0	0	0.0	0	0
8.5 Class 5	0	0	0	0	0	0	0.0	0	0.0	0	0
8.6 Class 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

Quality Rating per the 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 Col. 6 as a % of Line 9.7	8 Total from Col. 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 Class 1	(d) 96,352,017	367,314,471	446,442,836	296,585,422	481,196,853	1,687,891,599	66.7	XXX	XXX	1,298,498,062	389,393,537
9.2 Class 2	(d) 13,361,217	78,588,190	337,082,759	113,106,167	213,300,170	755,438,503	29.9	XXX	XXX	614,944,236	140,494,267
9.3 Class 3	(d) 10,107,050	7,558,791	8,367,719	4,501,609	3,959,339	34,494,508	1.4	XXX	XXX	18,259,678	16,234,831
9.4 Class 4	(d) 3,420,379	16,596,773	10,918,465	1,962,715	1,705	32,900,037	1.3	XXX	XXX	20,234,055	12,665,981
9.5 Class 5	(d) 2,156,701	5,897,392	6,651,080	3,360,757	0	(c) 18,065,930	0.7	XXX	XXX	17,050,766	1,015,163
9.6 Class 6	(d) 0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
9.7 Totals	125,397,364	475,955,617	809,462,859	419,516,670	698,458,067	(b) 2,528,790,577	100.0	XXX	XXX	1,968,986,797	559,803,779
9.8 Line 9.7 as a % of Col. 6	5.0	18.8	32.0	16.6	27.6	100.0	XXX	XXX	XXX	77.9	22.1
10. Total Bonds Prior Year											
10.1 Class 1	255,910,413	243,336,726	371,551,835	232,067,316	435,463,529	XXX	XXX	1,538,329,819	72.4	1,227,592,962	310,736,858
10.2 Class 2	3,946,070	49,280,948	217,435,410	86,980,010	178,066,664	XXX	XXX	535,709,102	25.2	430,246,466	105,462,639
10.3 Class 3	1,250,958	6,562,175	1,197,270	3,001,953	1,901,454	XXX	XXX	13,913,810	0.7	8,861,808	5,052,001
10.4 Class 4	4,246,742	17,510,419	13,156,916	0	886,857	XXX	XXX	35,800,934	1.7	21,443,551	14,357,383
10.5 Class 5	347,398	1,324,673	0	0	0	XXX	XXX	(c) 1,672,071	0.1	476,940	1,195,132
10.6 Class 6	0	0	0	0	214,116	XXX	XXX	(c) 214,116	0.0	214,116	0
10.7 Totals	265,701,581	318,014,941	603,341,431	322,049,279	616,532,620	XXX	XXX	(b) 2,125,639,852	100.0	1,688,835,843	436,804,013
10.8 Line 10.7 as a % of Col. 8	12.5	15.0	28.4	15.2	29.0	XXX	XXX	100.0	XXX	79.5	20.5
11. Total Publicly Traded Bonds											
11.1 Class 1	56,298,634	262,119,621	327,364,993	270,678,781	382,036,036	1,298,498,065	51.3	1,227,592,962	57.8	1,298,498,065	XXX
11.2 Class 2	9,876,192	59,739,482	279,581,852	98,646,421	167,100,288	614,944,235	24.3	430,246,465	20.2	614,944,235	XXX
11.3 Class 3	4,824,928	7,558,791	2,798,809	2,623,237	453,913	18,259,678	0.7	8,861,808	0.4	18,259,678	XXX
11.4 Class 4	3,420,379	9,943,555	6,081,343	787,073	1,705	20,234,055	0.8	21,443,551	1.0	20,234,055	XXX
11.5 Class 5	1,780,730	5,258,199	6,651,080	3,360,757	0	17,050,766	0.7	476,940	0.0	17,050,766	XXX
11.6 Class 6	0	0	0	0	0	0	0.0	214,115	0.0	0	XXX
11.7 Totals	76,200,863	344,619,648	622,478,077	376,096,269	549,591,942	1,968,986,799	77.9	1,688,835,841	79.5	1,968,986,799	XXX
11.8 Line 11.7 as a % of Col. 6	3.9	17.5	31.6	19.1	27.9	100.0	XXX	XXX	XXX	100.0	XXX
11.9 Line 11.7 as a % of Line 9.7, Col. 6, Section 9	3.0	13.6	24.6	14.9	21.7	77.9	XXX	XXX	XXX	77.9	XXX
12. Total Privately Placed Bonds											
12.1 Class 1	40,053,384	105,194,850	119,077,843	25,906,641	99,160,818	389,393,536	15.4	310,736,857	14.6	XXX	389,393,536
12.2 Class 2	3,485,025	18,848,708	57,500,907	14,459,745	46,199,881	140,494,266	5.6	105,462,637	5.0	XXX	140,494,266
12.3 Class 3	5,282,122	0	5,568,911	1,878,372	3,505,426	16,234,831	0.6	5,052,001	0.2	XXX	16,234,831
12.4 Class 4	0	6,653,217	4,837,121	1,175,642	0	12,665,980	0.5	14,357,384	0.7	XXX	12,665,980
12.5 Class 5	375,971	639,193	0	0	0	1,015,164	0.0	1,195,132	0.1	XXX	1,015,164
12.6 Class 6	0	0	0	0	0	0	0.0	0	0.0	XXX	0
12.7 Totals	49,196,502	131,335,968	186,984,782	43,420,400	148,866,125	559,803,777	22.1	436,804,011	20.5	XXX	559,803,777
12.8 Line 12.7 as a % of Col. 6	8.8	23.5	33.4	7.8	26.6	100.0	XXX	XXX	XXX	XXX	100.0
12.9 Line 12.7 as a % of Line 9.7, Col. 6, Section 9	1.9	5.2	7.4	1.7	5.9	22.1	XXX	XXX	XXX	XXX	22.1

(a) Includes $ 550,512,488 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ 19,123,755 current year, $ 5,234,331 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 is under regulatory review.

(c) Includes $ 16,576,444 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

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 Col. 6 as a % of Line 9.5	8 Total from Col 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	6,812,628	14,677,493	329,460	8,069,995	0	29,889,576	1.2	234,804,530	11.0	29,889,576	0
1.2 Residential Mortgage-Backed Securities	32,387	3,561,430	3,634,140	10,466,072	1,301,229	18,995,258	0.8	0	0.0	18,995,258	0
1.3 Commercial Mortgage-Backed Securities	3,042,980	14,200,988	18,566,792	23,129,983	7,995,882	66,936,625	2.6	0	0.0	66,936,625	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	9,887,995	32,439,911	22,530,392	41,666,050	9,297,111	115,821,459	4.6	234,804,530	11.0	115,821,459	0
2. All Other Governments											
2.1 Issuer Obligations	498,524	1,691,347	22,996,507	8,392,305	0	33,578,683	1.3	23,913,904	1.1	12,247,927	21,330,756
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	498,524	1,691,347	22,996,507	8,392,305	0	33,578,683	1.3	23,913,904	1.1	12,247,927	21,330,756
3. U.S. States, Territories and Possessions Guaranteed											
3.1 Issuer Obligations	0	0	3,562,413	0	5,027,599	8,590,012	0.3	6,629,223	0.3	8,590,011	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	3,562,413	0	5,027,599	8,590,012	0.3	6,629,223	0.3	8,590,011	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed											
4.1 Issuer Obligations	0	6,229,560	10,200,521	42,314,972	19,633,508	78,378,561	3.1	69,358,376	3.3	77,278,562	1,100,000
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	6,229,560	10,200,521	42,314,972	19,633,508	78,378,561	3.1	69,358,376	3.3	77,278,562	1,100,000
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed											
5.1 Issuer Obligations	94,382	9,968,739	48,053,397	76,564,444	72,408,531	207,089,493	8.2	144,138,279	6.8	204,985,242	2,104,250
5.2 Residential Mortgage-Backed Securities	10,484,945	63,380,340	48,744,650	26,015,650	1,347,171	149,972,756	5.9	102,118,990	4.8	149,972,757	0
5.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	0	0.0	32,836,797	1.5	0	0
5.4 Other Loan-Backed and Structured Securities	346,324	1,682,455	2,865,255	8,253,154	9,830,765	22,977,953	0.9	16,071,665	0.8	14,514,940	8,463,012
5.5 Totals	10,925,651	75,031,534	99,663,302	110,833,248	83,586,467	380,040,202	15.0	295,165,731	13.9	369,472,939	10,567,262
6. Industrial and Miscellaneous											
6.1 Issuer Obligations	30,147,350	97,042,103	483,636,810	167,093,558	545,755,667	1,323,675,488	52.3	1,076,447,352	50.6	1,077,652,696	246,022,793
6.2 Residential Mortgage-Backed Securities	6,750,184	34,797,800	11,842,482	5,821,959	934,162	60,146,587	2.4	28,020,530	1.3	59,101,025	1,045,562
6.3 Commercial Mortgage-Backed Securities	4,006,502	56,851,522	23,076,489	4,061,884	4,110,598	92,106,995	3.6	59,949,880	2.8	55,357,541	36,749,455
6.4 Other Loan-Backed and Structured Securities	63,181,160	171,871,839	130,514,377	34,290,762	20,733,034	420,591,172	16.6	316,535,780	14.9	180,299,016	240,292,155
6.5 Totals	104,085,196	360,563,264	649,070,158	211,268,163	571,533,461	1,896,520,242	75.0	1,480,953,542	69.7	1,372,410,278	524,109,965
7. Hybrid Securities											
7.1 Issuer Obligations	0	0	1,439,566	2,023,595	6,660,083	10,123,244	0.4	11,524,485	0.5	10,123,244	0
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	3,018,337	2,719,837	5,738,174	0.2	3,290,062	0.2	3,042,378	2,695,796
7.5 Totals	0	0	1,439,566	5,041,932	9,379,920	15,861,418	0.6	14,814,547	0.7	13,165,622	2,695,796
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

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 Col. 6 as a % of Line 9.5	8 Total From Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
9. Total Bonds Current Year											
9.1 Issuer Obligations	37,552,884	129,609,242	570,218,674	304,458,869	649,485,388	1,691,325,057	66.9	XXX	XXX	1,420,767,258	270,557,799
9.2 Residential Mortgage-Backed Securities	17,267,516	101,739,570	64,221,272	42,303,681	3,582,562	229,114,601	9.1	XXX	XXX	228,069,040	1,045,562
9.3 Commercial Mortgage-Backed Securities	7,049,482	71,052,510	41,643,281	27,191,867	12,106,480	159,043,620	6.3	XXX	XXX	122,294,166	36,749,455
9.4 Other Loan-Backed and Structured Securities	63,527,484	173,554,294	133,379,632	45,562,253	33,283,636	449,307,299	17.8	XXX	XXX	197,856,334	251,450,963
9.5 Totals	125,397,366	475,955,616	809,462,859	419,516,670	698,458,066	2,528,790,577	100.0	XXX	XXX	1,968,986,798	559,803,779
9.6 Lines 9.5 as a % Col. 6	5.0	18.8	32.0	16.6	27.6	100.0	XXX	XXX	XXX	77.9	22.1
10. Total Bonds Prior Year											
10.1 Issuer Obligations	210,659,495	123,477,856	429,178,896	242,197,581	561,302,321	XXX	XXX	1,566,816,149	73.7	1,356,638,529	210,177,622
10.2 Residential Mortgage-Backed Securities	8,245,807	42,584,612	42,048,907	29,054,992	8,205,202	XXX	XXX	130,139,520	6.1	128,800,627	1,338,894
10.3 Commercial Mortgage-Backed Securities	6,060,906	31,579,982	23,495,967	19,055,664	12,594,158	XXX	XXX	92,786,677	4.4	77,543,262	15,243,413
10.4 Other Loan-Backed and Structured Securities	40,735,374	120,372,490	108,617,661	31,741,042	34,430,940	XXX	XXX	335,897,507	15.8	125,853,422	210,044,085
10.5 Totals	265,701,582	318,014,940	603,341,431	322,049,279	616,532,621	XXX	XXX	2,125,639,853	100.0	1,688,835,840	436,804,014
10.6 Line 10.5 as a % of Col. 8	12.5	15.0	28.4	15.2	29.0	XXX	XXX	100.0	XXX	79.5	20.5
11. Total Publicly Traded Bonds											
11.1 Issuer Obligations	35,786,022	112,691,446	465,259,995	277,063,551	529,966,244	1,420,767,258	56.2	1,356,638,529	63.8	1,420,767,258	XXX
11.2 Residential Mortgage-Backed Securities	17,197,023	101,154,334	64,173,747	42,167,623	3,376,312	228,069,039	9.0	128,800,626	6.1	228,069,039	XXX
11.3 Commercial Mortgage-Backed Securities	4,865,960	60,898,901	24,382,336	23,566,673	8,580,296	122,294,166	4.8	77,543,263	3.6	122,294,166	XXX
11.4 Other Loan-Backed and Structured Securities	18,351,857	69,874,966	68,661,999	33,298,422	7,669,089	197,856,333	7.8	125,853,422	5.9	197,856,333	XXX
11.5 Totals	76,200,862	344,619,647	622,478,077	376,096,269	549,591,941	1,968,986,796	77.9	1,688,835,840	79.5	1,968,986,796	XXX
11.6 Line 11.5 as a % of Col. 6	3.9	17.5	31.6	19.1	27.9	100.0	XXX	XXX	XXX	100.0	XXX
11.7 Line 11.5 as a % of Line 9.5, Col. 6, Section 9	3.0	13.6	24.6	14.9	21.7	77.9	XXX	XXX	XXX	77.9	XXX
12. Total Privately Placed Bonds											
12.1 Issuer Obligations	1,766,862	16,917,796	104,958,679	27,395,318	119,519,145	270,557,800	10.7	210,177,623	9.9	XXX	270,557,800
12.2 Residential Mortgage-Backed Securities	70,492	585,235	47,525	136,059	206,250	1,045,561	0.0	1,338,894	0.1	XXX	1,045,561
12.3 Commercial Mortgage-Backed Securities	2,183,521	10,153,610	17,260,945	3,625,194	3,526,185	36,749,455	1.5	15,243,413	0.7	XXX	36,749,455
12.4 Other Loan-Backed and Structured Securities	45,175,626	103,679,327	64,717,633	12,263,831	25,614,546	251,450,963	9.9	210,044,085	9.9	XXX	251,450,963
12.5 Totals	49,196,501	131,335,968	186,984,782	43,420,402	148,866,126	559,803,779	22.1	436,804,015	20.5	XXX	559,803,779
12.6 Line 12.5 as a % of Col. 6	8.8	23.5	33.4	7.8	26.6	100.0	XXX	XXX	XXX	XXX	100.0
12.7 Line 12.5 as a % of Line 9.5, Col. 6, Section 9	1.9	5.2	7.4	1.7	5.9	22.1	XXX	XXX	XXX	XXX	22.1

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets(a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	91,246,496	91,246,496	0	0	0
2. Cost of short-term investments acquired	1,035,112,504	1,035,112,504	0	0	0
3. Accrual of discount	40,642	40,642	0	0	0
4. Unrealized valuation increase (decrease)	0	0	0	0	0
5. Total gain (loss) on disposals	(771)	(771)	0	0	0
6. Deduct consideration received on disposals	1,103,669,079	1,103,669,079	0	0	0
7. Deduct amortization of premium	109,176	109,176	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)	22,620,616	22,620,616	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)	22,620,616	22,620,616	0	0	0

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

Schedule DB - Part A - Verification

NONE

Schedule DB - Part B - Verification

NONE

Schedule DB - Part C - Section 1

NONE

Schedule DB - Part C - Section 2

NONE

Schedule DB - Verification

NONE

SCHEDULE E - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1 Total	2 Bonds	3 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	111,902,938	111,902,938	0
2. Cost of cash equivalents acquired	364,645,814	364,645,814	0
3. Accrual of discount	25,690	25,690	0
4. Unrealized valuation increase (decrease)	0	0	0
5. Total gain (loss) on disposals	265	265	0
6. Deduct consideration received on disposals	474,908,051	474,908,051	0
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)	1,666,656	1,666,656	0
11. Deduct total nonadmitted amounts	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	1,666,656	1,666,656	0

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

Schedule A - Part 1

NONE

Schedule A - Part 2

NONE

Schedule A - Part 3

NONE

Schedule B - Part 1

NONE

Schedule B - Part 2

NONE

Schedule B - Part 3

NONE

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							Book/ Adjusted Carrying Value Less	13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Desig-nation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	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
0199999 - Oil and Gas Production - Unaffiliated									0	0	0	0	0	0	0	0	0	0	XXX
0299999 - Oil and Gas Production - Affiliated									0	0	0	0	0	0	0	0	0	0	XXX
0399999 - Transportation Equipment - Unaffiliated									0	0	0	0	0	0	0	0	0	0	XXX
0499999 - Transportation Equipment - Affiliated									0	0	0	0	0	0	0	0	0	0	XXX
0599999 - Mineral Rights - Unaffiliated									0	0	0	0	0	0	0	0	0	0	XXX
0699999 - Mineral Rights - Affiliated									0	0	0	0	0	0	0	0	0	0	XXX
0799999 - Fixed or Variable Rate - Bonds - Unaffiliated									0	0	0	0	0	0	0	0	0	0	XXX
0899999 - Fixed or Variable Rate - Bonds - Affiliated									0	0	0	0	0	0	0	0	0	0	XXX
0999999 - Fixed or Variable Rate - Mortgage Loans - Unaffiliated									0	0	0	0	0	0	0	0	0	0	XXX
1099999 - Fixed or Variable Rate - Mortgage Loans - Affiliated									0	0	0	0	0	0	0	0	0	0	XXX
1199999 - Fixed or Variable Rate - Other Fixed Income - Unaffiliated									0	0	0	0	0	0	0	0	0	0	XXX
1299999 - Fixed or Variable Rate - Other Fixed Income - Affiliated									0	0	0	0	0	0	0	0	0	0	XXX
.40166@-10-4	GUGGENHEIM PRT OPP INV GRADE S OPEN END				GUGGENHEIM	3	.03/01/2011	1	54,425,475	59,775,823	59,775,823	3,249,718	0	0	0	0	5,425,475	0	0.000
1399999 - Joint Venture Interests - Fixed Income Instruments - Unaffiliated									54,425,475	59,775,823	59,775,823	3,249,718	0	0	0	0	5,425,475	0	XXX
1499999 - Joint Venture Interests - Fixed Income Instruments - Affiliated									0	0	0	0	0	0	0	0	0	0	XXX
1599999 - Joint Venture Interests - Common Stock - Unaffiliated									0	0	0	0	0	0	0	0	0	0	XXX
1699999 - Joint Venture Interests - Common Stock - Affiliated									0	0	0	0	0	0	0	0	0	0	XXX
1799999 - Joint Venture Interests - Real Estate - Unaffiliated									0	0	0	0	0	0	0	0	0	0	XXX
1899999 - Joint Venture Interests - Real Estate - Affiliated									0	0	0	0	0	0	0	0	0	0	XXX
1999999 - Joint Venture Interests - Other - Unaffiliated									0	0	0	0	0	0	0	0	0	0	XXX
2099999 - Joint Venture Interests - Other - Affiliated									0	0	0	0	0	0	0	0	0	0	XXX
.71909V-AA-2	PHOENIX LIFE INSURANCE CORP BND 7.150%				DIRECT	.4FE	.03/26/2012		39,535,240	39,128,363	39,682,476	0	147,236	0	0	0	3,890,816	0	0.000
2199999 - Surplus Debentures, etc. - Unaffiliated									39,535,240	39,128,363	39,682,476	0	147,236	0	0	0	3,890,816	0	XXX
2299999 - Surplus Debentures, etc. - Affiliated									0	0	0	0	0	0	0	0	0	0	XXX
2399999 - Collateral Loans - Unaffiliated									0	0	0	0	0	0	0	0	0	0	XXX
2499999 - Collateral Loans - Affiliated									0	0	0	0	0	0	0	0	0	0	XXX
2599999 - Non-collateral Loans – Unaffiliated									0	0	0	0	0	0	0	0	0	0	XXX
2699999 - Non-collateral Loans – Affiliated									0	0	0	0	0	0	0	0	0	0	XXX
2799999 - Capital Notes - Unaffiliated									0	0	0	0	0	0	0	0	0	0	XXX
2899999 - Capital Notes - Affiliated									0	0	0	0	0	0	0	0	0	0	XXX
2999999 - Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated									0	0	0	0	0	0	0	0	0	0	XXX
3099999 - Guaranteed Federal Low Income Housing Tax Credit - Affiliated									0	0	0	0	0	0	0	0	0	0	XXX
3199999 - Non-Guaranteed Federal Low Income Housing Tax Credit – Unaffiliated									0	0	0	0	0	0	0	0	0	0	XXX
3299999 - Non-Guaranteed Federal Low Income Housing Tax Credit – Affiliated									0	0	0	0	0	0	0	0	0	0	XXX
3399999 - State Low Income Housing Tax Credit – Unaffiliated									0	0	0	0	0	0	0	0	0	0	XXX
3499999 - State Low Income Housing Tax Credit – Affiliated									0	0	0	0	0	0	0	0	0	0	XXX
3599999 - All Other Low Income Housing Tax Credit – Unaffiliated									0	0	0	0	0	0	0	0	0	0	XXX
3699999 - All Other Low Income Housing Tax Credit – Affiliated									0	0	0	0	0	0	0	0	0	0	XXX
.D00000-00-0	UICI Funding Corporation		North Richland Hills	Texas	Health Markets, Inc.		.03/16/2010		1,734,440	0	1,362,846	0	0	0	0	0	0	0	100.000
.D00000-00-0	Life Settlement Policies		Wales	England	Mizuho International PLC		.11/30/2012		129,781,578	0	129,781,578	0	0	0	0	0	0	0	0.000
3799999 - Any Other Class of Assets - Unaffiliated									131,516,018	0	131,144,424	0	0	0	0	0	0	0	XXX
3899999 - Any Other Class of Assets - Affiliated									0	0	0	0	0	0	0	0	0	0	XXX
3999999 - Subtotal Unaffiliated									225,476,733	98,904,186	230,602,723	3,249,718	147,236	0	0	0	9,316,291	0	XXX
4099999 - Subtotal Affiliated									0	0	0	0	0	0	0	0	0	0	XXX
4199999 Totals									225,476,733	98,904,186	230,602,723	3,249,718	147,236	0	0	0	9,316,291	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
		3	4							
CUSIP Identification	Name or Description	City	State	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
0199999 - Oil and Gas Production - Unaffiliated							0	0	0	XXX
0299999 - Oil and Gas Production - Affiliated							0	0	0	XXX
0399999 - Transportation Equipment - Unaffiliated							0	0	0	XXX
0499999 - Transportation Equipment - Affiliated							0	0	0	XXX
0599999 - Mineral Rights - Unaffiliated							0	0	0	XXX
0699999 - Mineral Rights - Affiliated							0	0	0	XXX
0799999 - Fixed or Variable Rate - Bonds - Unaffiliated							0	0	0	XXX
0899999 - Fixed or Variable Rate - Bonds - Affiliated							0	0	0	XXX
0999999 - Fixed or Variable Rate - Mortgage Loans - Unaffiliated							0	0	0	XXX
1099999 - Fixed or Variable Rate - Mortgage Loans - Affiliated							0	0	0	XXX
1199999 - Fixed or Variable Rate - Other Fixed Income - Unaffiliated							0	0	0	XXX
1299999 - Fixed or Variable Rate - Other Fixed Income - Affiliated							0	0	0	XXX
...40166@-10-4...	GUGGENHEIM PRT OPP INV GRADE S OPEN END			GUGGENHEIM	03/01/2011		0	5,425,475	0	0.000
1399999 - Joint Venture Interests - Fixed Income Instruments - Unaffiliated							0	5,425,475	0	XXX
1499999 - Joint Venture Interests - Fixed Income Instruments - Affiliated							0	0	0	XXX
1599999 - Joint Venture Interests - Common Stock - Unaffiliated							0	0	0	XXX
1699999 - Joint Venture Interests - Common Stock - Affiliated							0	0	0	XXX
1799999 - Joint Venture Interests - Real Estate - Unaffiliated							0	0	0	XXX
1899999 - Joint Venture Interests - Real Estate - Affiliated							0	0	0	XXX
1999999 - Joint Venture Interests - Other - Unaffiliated							0	0	0	XXX
2099999 - Joint Venture Interests - Other - Affiliated							0	0	0	XXX
...71909V-AA-2...	PHOENIX LIFE INSURANCE CORP BND 7.150%			DIRECT	03/26/2012		38,830,240	705,000	0	0.000
2199999 - Surplus Debentures, etc. - Unaffiliated							38,830,240	705,000	0	XXX
2299999 - Surplus Debentures, etc. - Affiliated							0	0	0	XXX
2399999 - Collateral Loans - Unaffiliated							0	0	0	XXX
2499999 - Collateral Loans - Affiliated							0	0	0	XXX
2599999 - Non-collateral Loans – Unaffiliated							0	0	0	XXX
2699999 - Non-collateral Loans – Affiliated							0	0	0	XXX
2799999 - Capital Notes - Unaffiliated							0	0	0	XXX
2899999 - Capital Notes - Affiliated							0	0	0	XXX
2999999 - Guaranteed Federal Low Income Housing Tax Credit – Unaffiliated							0	0	0	XXX
3099999 - Guaranteed Federal Low Income Housing Tax Credit – Affiliated							0	0	0	XXX
3199999 - Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated							0	0	0	XXX
3299999 - Non-Guaranteed Federal Low Income Housing Tax Credit - Affiliated							0	0	0	XXX
3399999 - State Low Income Housing Tax Credit – Unaffiliated							0	0	0	XXX
3499999 - State Low Income Housing Tax Credit – Affiliated							0	0	0	XXX
3599999 - All Other Low Income Housing Tax Credit - Unaffiliated							0	0	0	XXX
3699999 - All Other Low Income Housing Tax Credit - Affiliated							0	0	0	XXX
...000000-00-0...	Life Settlement Policies	Wales	England	Mizuho International PLC	11/30/2012		130,530,454	0	0	0.000
3799999 - Any Other Class of Assets - Unaffiliated							130,530,454	0	0	XXX
3899999 - Any Other Class of Assets - Affiliated							0	0	0	XXX
3999999 – Subtotal Unaffiliated							169,360,694	6,130,475	0	XXX
4099999 – Subtotal Affiliated							0	0	0	XXX
4199999 Totals							169,360,694	6,130,475	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
0199999 - Oil and Gas Production - Unaffiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
000000-00-0	UICI Funding Corporation	North Richland Hills	Texas	Paydown	06/16/2010		146,034	0	0	0	0	0	0	146,034	146,034	0	0	0	0
000000-00-0	Life Settlement Policies	Wales	England	Financial Credit Investment - I Trust B	11/30/2012	12/21/2012	0	0	0	0	0	0	0	748,877	748,877	0	0	0	7,722,623
3799999 - Any Other Class of Assets - Unaffiliated							146,034	0	0	0	0	0	0	894,911	894,911	0	0	0	7,722,623
3999999 – Subtotal Unaffiliated							146,034	0	0	0	0	0	0	894,911	894,911	0	0	0	7,722,623
4099999 – Subtotal Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
4199999 Totals							146,034	0	0	0	0	0	0	894,911	894,911	0	0	0	7,722,623

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond CHAR	NAIC Designation	Actual Cost	8 Rate Used To Obtain Fair Value	9 Fair Value	Par Value	Book / Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date
911759-KY-3	US DEPARTMENT OF HOUSING AGENCY BND			1	1	460,000	115.4010	530,845	460,000	460,000	0	0	0	0	4.410	4.410	FA	8,453	20,286	07/14/2010	08/01/2029
911759-KZ-0	US DEPARTMENT OF HOUSING AGENCY BND			1	1	1,137,000	113.3800	1,289,131	1,137,000	1,137,000	0	0	0	0	4.480	4.480	FA	21,224	50,938	07/14/2010	08/01/2030
911759-LT-3	HOUSING URBAN DEVELOPMENT AGENCY BND			1	1	2,030,000	105.7190	2,146,096	2,030,000	2,030,000	0	0	0	0	3.260	3.260	FA	27,574	46,692	11/09/2011	08/01/2029
911759-LU-0	HOUSING URBAN DEVELOPMENT AGENCY BND			1	1	1,840,000	106.4530	1,958,735	1,840,000	1,840,000	0	0	0	0	3.360	3.360	FA	25,760	43,620	11/09/2011	08/01/2030
911759-LV-8	HOUSING URBAN DEVELOPMENT AGENCY BND			1	1	2,038,000	106.9900	2,180,456	2,038,000	2,038,000	0	0	0	0	3.460	3.460	FA	29,381	49,752	11/09/2011	08/01/2031
912810-ED-6	UNITED STATES TREASURY GOVT BND	SD			1	376,163	145.5270	407,476	280,000	329,460	0	(6,171)	0	0	8.125	4.962	FA	8,593	22,750	10/28/2003	08/15/2019
912810-FF-0	UNITED STATES TREASURY GOVT BND	SD			1	50,088	138.1940	69,097	50,000	50,070	0	(3)	0	0	5.250	5.237	MN	341	2,625	12/10/2003	11/15/2028
912810-FP-8	UNITED STATES TREASURY GOVT BND			1	1	518,227	142.7700	656,742	460,000	514,925	0	(1,946)	0	0	5.375	4.411	FA	9,339	24,725	04/07/2011	02/15/2031
912828-BH-2	UNITED STATES TREASURY GOVT BND	0			1	5,300,929	102.5270	5,326,278	5,195,000	5,202,974	0	(13,236)	0	0	4.250	3.997	FA	83,395	220,788	10/02/2003	08/15/2013
912828-LZ-1	UNITED STATES TREASURY GOVT BND				1	13,935,040	103.5460	14,496,440	14,000,000	13,974,060	0	13,145	0	0	2.125	2.225	MN	26,154	297,500	02/10/2010	11/30/2014
912828-NG-1	UNITED STATES TREASURY GOVT BND	SD			1	705,253	109.3410	765,387	700,000	703,433	0	(725)	0	0	2.750	2.632	MN	1,692	19,250	06/07/2010	05/31/2017
0199999 - U.S. Governments - Issuer Obligations						28,390,700	XXX	29,826,683	28,190,000	28,279,922	0	(8,936)	0	0	XXX	XXX	XXX	241,906	798,926	XXX	XXX
38373A-TV-8	GNMA CMO..09-68 ZC			2	1	1,479,013	124.8760	1,829,269	1,464,868	1,479,397	0	474	0	0	5.500	5.442	MON	6,714	78,218	12/01/2012	08/16/2039
38373A-UC-8	GNMA AGENCY CMO..09-68 ZH			2	1	1,494,847	121.5620	1,780,723	1,464,868	1,495,314	0	932	0	0	5.500	5.315	MON	6,714	78,218	12/01/2012	08/16/2039
38373A-UY-0	GNMA AGENCY CMO..09-68 ZD			2	1	1,583,116	113.3000	1,687,455	1,489,369	1,586,029	0	3,141	0	0	6.000	5.345	MON	7,447	86,524	12/01/2012	08/16/2039
38374F-P6-5	GNMA CMO..04-18 Z			2	1	3,425,235	115.9060	3,434,160	2,962,877	3,400,913	0	(24,322)	0	0	4.500	1.138	MON	11,111	33,084	12/01/2012	03/16/2034
38374F-PZ-1	GNMA CMO..04-11 ZH			2	1	1,631,735	110.0160	1,635,926	1,486,994	1,624,284	0	(7,452)	0	0	4.500	2.340	MON	5,576	16,604	12/01/2012	02/16/2034
38374T-P4-0	GNMA AGENCY CMO..09-35 EZ			2	1	1,356,257	114.0290	1,454,929	1,275,929	1,359,572	0	2,066	0	0	6.000	5.362	MON	6,380	74,125	12/01/2012	05/20/2039
38374T-Q2-3	GNMA CMO..09-35 BZ			2	1	1,244,840	114.7100	1,343,386	1,171,115	1,249,651	0	2,966	0	0	6.000	5.413	MON	5,856	68,036	12/01/2012	05/16/2039
38374T-Q9-8	GNMA CMO..09-35 ZN			2	1	649,608	122.4510	759,461	620,217	648,695	0	(458)	0	0	5.500	4.962	MON	2,843	33,117	12/01/2012	05/16/2039
38374U-E8-0	GNMA CMO..09-43 HZ			2	1	1,534,826	120.2640	1,777,895	1,478,327	1,533,453	0	(680)	0	0	5.500	5.077	MON	6,776	78,937	12/01/2012	06/20/2039
38374V-VT-3	GNMA CMO..09-53 ZB			2	1	1,591,032	113.1910	1,694,261	1,496,816	1,591,634	0	3,221	0	0	6.000	5.295	MON	7,484	86,957	12/01/2012	07/16/2039
38376C-RQ-4	GNMA CMO..09-77 ZB			2	1	1,490,210	122.4030	1,784,862	1,458,185	1,490,246	0	(304)	0	0	5.500	5.288	MON	6,683	77,861	12/01/2012	09/16/2039
38376G-VS-6	GNMA GNMA..10-123 Z			2	1	429,530	101.4830	553,874	545,780	422,775	0	(3,004)	0	0	3.900	5.707	MON	1,774	20,843	12/01/2012	10/16/2052
38377D-H6-6	GNMA..10-105M CMO..10-105 ZC			2	1	728,345	113.0370	815,924	721,820	728,428	0	54	0	0	4.500	4.454	MON	2,707	31,704	12/01/2012	08/16/2040
3837H1-U9-0	GNMA CMO..99-4 ZB			2	1	385,573	108.0550	410,727	380,109	384,869	0	(14)	0	0	6.000	5.559	MON	1,901	22,807	12/06/2006	02/20/2029
0299999 - U.S. Governments - Residential Mortgage-Backed Securities						19,024,167	XXX	20,962,852	18,017,274	18,995,260	0	(23,380)	0	0	XXX	XXX	XXX	79,966	787,035	XXX	XXX
38373M-3Y-4	GNMA AGENCY CMBS..08-78 E			2	1	6,491,054	115.0100	8,165,738	7,100,000	6,689,748	0	72,963	0	0	5.310	6.521	MON	31,418	377,010	10/16/2008	02/16/2044
38373M-3Z-1	GNMA CMBS..08-78 Z			2	1	2,540,680	105.2130	3,329,377	3,164,404	2,487,679	0	(5,734)	0	0	4.860	7.239	MON	12,816	149,817	12/01/2012	07/16/2048
38373M-4G-2	GNMA CMBS 08-90 E			2	1	2,803,200	118.6440	3,464,408	2,920,000	2,828,259	0	9,945	0	0	6.102	6.619	MON	14,840	178,317	11/07/2008	04/16/2044
38373M-4H-0	GNMA AGENCY CMBS..08-90 Z			2	1	1,287,418	105.7180	1,931,908	1,827,418	1,236,058	0	(4,883)	0	0	4.845	8.862	MON	7,378	86,258	12/01/2012	12/16/2050
38373M-4S-6	GNMA AGENCY CMBS..08-92 Z			2	1	377,116	105.9190	470,789	444,479	371,984	0	(1,196)	0	0	4.700	6.299	MON	1,741	20,368	12/01/2012	10/16/2048
38373M-5G-1	GNMA CMBS..09-7 C			2	1	1,414,000	114.5230	1,603,318	1,400,000	1,407,951	0	(2,510)	0	0	5.276	5.166	MON	6,155	73,863	01/28/2009	07/16/2043
38373M-5Q-9	GNMA CMBS..09-4 Z			2	1	3,767,294	114.4100	4,630,409	4,047,221	3,741,205	0	(3,060)	0	0	5.390	6.191	MON	18,179	211,908	12/01/2012	01/16/2049
38373M-6D-7	GNMA CMBS..09-27-Z			2	1	1,216,894	110.9710	1,350,396	1,216,894	1,216,894	0	0	0	0	5.366	5.406	MON	5,441	63,436	12/01/2012	01/16/2051
38373M-6N-5	GNMA CMBS..09-19 Z			2	1	2,372,576	107.8290	2,623,027	2,432,576	2,369,062	0	244	0	0	5.352	5.669	MON	10,849	126,494	12/01/2012	03/16/2051
38373M-AD-2	GNMA AGENCY CMBS..01-12-Z			2	1	3,413,195	112.3240	3,408,216	3,034,272	3,404,633	0	(8,562)	0	0	6.702	2.478	MON	16,946	50,839	09/25/2012	07/16/2040
38373M-CA-6	GNMA CMBS..02-35 Z			2	1	7,073,166	114.3570	7,063,672	6,176,860	7,068,785	0	(4,381)	0	0	6.724	3.545	MON	34,613	103,786	09/25/2012	03/16/2042
38373M-HM-5	GNMA CMBS..03-78 Z			2	1	1,884,737	113.9980	1,871,300	1,641,520	1,878,833	0	(5,904)	0	0	5.115	3.261	MON	6,996	20,786	12/01/2012	09/16/2044
38373M-KL-3	GNMA CMBS..03-109-Z			2	1	3,074,714	116.6710	3,048,350	2,612,774	3,068,046	0	(6,668)	0	0	5.225	3.624	MON	11,377	33,832	12/01/2012	11/16/2043
38373M-LS-7	GNMA AGENCY CMBS..04-51-D			2	1	774,402	104.6340	762,867	729,081	770,919	0	(3,483)	0	0	5.044	0.385	MON	3,056	9,123	09/28/2012	11/16/2033
38373M-P6-1	GNMA CMBS..07-77 E			2	1	986,813	116.6000	1,107,701	950,000	976,958	0	(2,926)	0	0	5.469	5.061	MON	4,330	51,956	04/08/2009	03/16/2042
38373M-R6-9	GNMA AGENCY CMBS..08-14 Z			2	1	1,871,834	108.6860	2,700,770	2,484,920	1,821,371	0	(8,147)	0	0	4.500	7.390	MON	9,318	109,143	12/01/2012	03/16/2049
38373M-WW-6	GNMA CMBS..07-13 AB			2	1	631,474	110.5650	736,526	666,147	631,480	0	956	0	0	5.000	5.656	MON	2,776	32,423	12/01/2012	09/16/2048
38373V-T8-3	GNMA AGENCY CMBS..02-83-Z			2	1	6,225,875	113.8200	6,185,853	5,434,768	6,202,736	0	(23,139)	0	0	5.856	3.743	MON	26,519	78,595	12/01/2012	10/16/2042
38373Y-MX-9	GNMA CMBS..02-91-Z			2	1	7,028,566	113.3410	6,978,692	6,157,253	7,024,456	0	(4,110)	0	0	5.710	2.744	MON	29,296	89,176	09/25/2012	04/16/2044
38374F-2T-0	GNMA CMBS..04-25-C			2	1	881,610	105.5160	877,273	831,413	878,447	0	(3,163)	0	0	5.190	1.225	MON	3,596	10,788	09/28/2012	05/16/2045
38374L-Q5-3	GNMA CMBS..05-67 Z			2	1	336,152	110.9060	390,224	351,850	336,658	0	194	0	0	4.723	5.297	MON	1,385	16,200	12/01/2012	08/16/2045
38376G-3Z-1	GNMA CMBS..11-109 Z			2	1	2,180,072	103.1300	2,936,777	2,847,657	2,165,710	0	(7,130)	0	0	4.000	6.121	MON	9,492	111,476	12/01/2012	10/16/2053
38376G-SJ-0	GNMA AGENCY CMBS..10-83 Z			2	1	452,932	102.7970	570,164	554,651	448,015	0	(1,922)	0	0	4.300	5.999	MON	1,988	23,304	12/01/2012	01/16/2052
38376G-UP-3	GNMA CMBS..10-F Z			2	1	1,124,474	105.2500	1,337,882	1,271,142	1,120,255	0	(1,762)	0	0	4.300	5.383	MON	4,555	53,407	12/01/2012	10/16/2052
38376G-Y7-9	GNMA SENIOR CMBS 11-095			2	1	2,215,015	101.6790	2,954,755	2,905,953	2,200,954	0	(5,289)	0	0	3.900	6.050	MON	9,444	110,974	12/01/2012	04/16/2051
38376G-ZD-5	GNMA SENIOR CMBS 10-161			2	1	2,041,210	97.2720	2,617,765	2,691,192	2,031,774	0	(6,838)	0	0	3.674	5.838	MON	8,240	97,107	12/01/2012	12/16/2050
38378B-SJ-9	GNMA..12-1 SENIOR CMBS 12-45			2	1	1,446,806	98.9040	1,533,600	1,550,588	1,446,160	0	(646)	0	0	3.688	4.186	MON	4,765	37,588	12/01/2012	01/16/2055

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
38378B-TJ-8	GNMA..12-1 SENIOR CMBS 12-53A			2	1	823,058	100.1040	1,023,305	1,022,238	821,600	0	(1,458)	0	0	3.304	4.698	MON	2,815	22,238	12/01/2012	04/16/2052
38378B-WL-9	GNMA..12-79 SENIOR CMBS 12-79			2	1	290,020	86.9400	282,506	324,945	289,996	0	(24)	0	0	3.072	3.822	MON	832	4,945	12/01/2012	05/16/2054
0399999 - U.S. Government - Commercial Mortgage-Backed Securities						67,026,357	XXX	75,957,568	68,792,216	66,936,626	0	(28,633)	0	0	XXX	XXX	XXX	301,156	2,355,157	XXX	XXX
0499999 - U.S. Governments - Other Loan-Backed and Structured Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
0599999 - Subtotals - U.S. Governments						114,441,224	XXX	126,747,103	114,999,490	114,211,808	0	(60,949)	0	0	XXX	XXX	XXX	623,028	3,941,118	XXX	XXX
00386S-AD-4	ABU DHABI NATIONAL ENERGY CO CORP BND 14		F		1FE	455,000	124.2500	621,250	500,000	469,352	0	4,116	0	0	7.250	8.658	FA	15,104	36,250	01/22/2009	08/01/2018
00386S-AE-2	ABU DHABI NATIONAL ENERGY CO CORP BND 14		F		1FE	490,000	103.1430	515,717	500,000	498,524	0	2,395	0	0	6.600	7.126	FA	13,750	33,000	01/22/2009	08/01/2013
00386S-AG-7	ABU DHABI NATIONAL ENERGY CO CORP BND 14		F		1FE	881,110	120.1250	1,048,691	873,000	879,248	0	(735)	0	0	6.250	6.118	MS	15,914	54,563	05/11/2010	09/16/2019
00386S-AJ-1	ABU DHABI NATIONAL ENERGY CO CORP BND 14		F		1FE	4,169,679	119.3500	5,000,765	4,190,000	4,171,302	0	1,545	0	0	5.875	5.940	JD	12,308	246,163	12/05/2011	12/13/2021
056732-AG-5	COMNWLTH BAHAMAS GOVT BND 144A		F		2FE	2,093,182	122.0000	2,537,600	2,080,000	2,092,305	0	(380)	0	0	6.950	6.890	MN	16,464	144,560	05/11/2010	11/20/2029
141844-AF-7	CARIBBEAN DEVELOPMENT BANK UNSEC CORP BN		F	2	1FE	6,300,000	100.5210	6,332,823	6,300,000	6,300,000	0	0	0	0	4.375	4.374	MN	39,813	0	11/06/2012	11/09/2027
256853-AB-8	DOLPHIN ENERGY LTD CORP BND 144A		F		1FE	1,854,375	114.5080	2,118,390	1,850,000	1,854,045	0	(330)	0	0	5.500	5.469	JD	4,522	85,074	02/09/2012	12/15/2021
302154-BA-6	EXPORT-IMPORT BANK OF KOREA SENIOR CORP		F		1FE	3,689,818	110.7900	4,110,309	3,710,000	3,691,967	0	1,667	0	0	4.375	4.443	MS	47,792	162,313	09/08/2011	09/15/2021
302154-BC-2	EXPORT-IMPORT BANK OF KOREA SENIOR CORP		F		1FE	1,823,174	116.0000	2,122,800	1,830,000	1,823,555	0	380	0	0	5.000	5.048	AO	20,333	68,625	01/04/2012	04/11/2022
44985G-AD-3	INTERNL PETRLEUM CORP BND 144A		F		1FE	3,181,802	118.0000	3,764,200	3,190,000	3,182,278	0	476	0	0	5.500	5.534	MS	58,483	146,208	10/27/2011	03/01/2022
500630-BU-1	KOREA DEVELOPMENT BANK THE SENIOR CORP B		F		1FE	1,689,273	108.0600	1,837,020	1,700,000	1,691,347	0	1,793	0	0	3.875	4.004	MN	10,430	65,875	11/01/2011	05/04/2017
50065T-AC-7	KOREA FINANCE CORPORATION CORP BND		F		1FE	3,260,157	111.6700	3,651,609	3,270,000	3,261,055	0	798	0	0	4.625	4.663	MN	18,905	151,238	11/08/2011	11/16/2021
55276V-AB-8	MUBADALA DEVELOPMENT CO CORP BND 144A		F		1FE	794,224	131.0000	1,048,000	800,000	795,851	0	491	0	0	7.625	7.730	MN	9,319	61,000	04/29/2009	05/06/2019
74733L-AD-4	QTEL INTERNATIONAL FINANCE LTD CORP BND		F		1FE	1,777,500	112.3500	2,022,300	1,800,000	1,780,004	0	1,990	0	0	4.750	4.917	FA	32,063	85,500	10/04/2011	02/16/2021
89378T-AC-7	TRANSNET LTD SENIOR CORP BND 144A		F		2FE	1,087,405	100.4900	1,105,394	1,100,000	1,087,850	0	445	0	0	4.000	4.141	JJ	18,944	0	07/19/2012	07/26/2022
0699999 - All Other Government - Issuer Obligations						33,546,699	XXX	37,836,868	33,693,000	33,578,683	0	14,651	0	0	XXX	XXX	XXX	334,144	1,340,369	XXX	XXX
0799999 - All Other Government - Residential Mortgage-Backed Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
0899999 - All Other Government - Commercial Mortgage-Backed Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
0999999 - All Other Government - Other Loan-Backed and Structured Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
1099999 - Subtotals - All Other Governments						33,546,699	XXX	37,836,868	33,693,000	33,578,683	0	14,651	0	0	XXX	XXX	XXX	334,144	1,340,369	XXX	XXX
13063A-5E-0	CALIFORNIA ST MUNI BND GO				1FE	831,972	139.0750	1,084,785	780,000	829,288	0	(1,008)	0	0	7.500	6.927	AO	14,625	58,500	05/11/2010	04/01/2034
13063A-5G-5	CALIFORNIA ST MUNI BND GO				1FE	506,880	144.1800	720,900	500,000	506,570	0	(80)	0	0	7.550	7.435	AO	9,438	37,750	04/22/2009	04/01/2039
13063A-7D-0	CALIFORNIA ST MUNI BND GO			2	1FE	876,768	138.5700	1,191,702	860,000	876,313	0	(201)	0	0	7.300	7.140	AO	15,695	62,780	05/11/2010	10/01/2039
13063B-JB-9	CALIFORNIA ST MUNI BND GO			1	1FE	1,503,030	123.9340	1,859,010	1,500,000	1,502,441	0	(221)	0	0	7.700	7.672	MN	19,250	115,500	11/19/2010	11/01/2030
594610-8C-4	MICHIGAN ST MUNITAX BND GO			1	1FE	2,063,140	105.2250	2,104,500	2,000,000	2,059,972	0	(3,168)	0	0	3.850	3.472	MN	9,839	45,558	05/16/2012	05/15/2026
605580-5T-2	MISSISSIPPI ST MUNI BOND			2	1FE	2,240,451	120.8180	2,567,383	2,125,000	2,237,222	0	(2,602)	0	0	5.445	5.051	MN	19,284	115,706	10/17/2011	11/01/2035
882722-KF-7	TEXAS ST MUNITAX BND GO			2	1FE	578,379	130.2360	748,857	575,000	578,205	0	(56)	0	0	5.517	5.476	AO	7,931	31,723	09/25/2009	04/01/2039
1199999 - U.S. States, Territories and Possessions - Issuer Obligations						8,600,620	XXX	10,277,137	8,340,000	8,590,011	0	(7,336)	0	0	XXX	XXX	XXX	96,062	467,517	XXX	XXX
1299999 - U.S. States, Territories and Possessions - Residential Mortgage-Backed Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
1399999 - U.S. States, Territories and Possessions - Commercial Mortgage-Backed Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
1499999 - U.S. States/Terr./ Poss. - Other Loan-Backed and Structured Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
1799999 - Subtotals - U.S. States, Territories and Possessions (Direct and Guaranteed)						8,600,620	XXX	10,277,137	8,340,000	8,590,011	0	(7,336)	0	0	XXX	XXX	XXX	96,062	467,517	XXX	XXX
016059-DH-7	ALHAMBRA CALIF UNI SCH DIST MUNI BND GO	@			1FE	346,020	39.4230	591,345	1,500,000	434,332	0	26,637	0	0	0.000	6.430	N/A	0	0	05/15/2009	08/01/2032
016059-DJ-3	ALHAMBRA CALIF UNI SCH DIST MUNI BND GO	@			1FE	214,510	36.9940	369,940	1,000,000	269,634	0	16,634	0	0	0.000	6.470	N/A	0	0	05/15/2009	08/01/2033
016730-CV-3	ALLAN HANCOCK CALIF JT CMNTY C MUNITAX B			1	1FE	904,652	120.8790	1,063,735	880,000	903,316	0	(551)	0	0	7.180	6.931	FA	26,327	63,184	05/11/2010	08/01/2034
03667P-BX-9	ANTELOPE VALLEY CALIF CMNTY CO MUNI BND	@		1	1FE	911,500	32.5890	1,404,586	4,310,000	1,096,007	0	70,536	0	0	0.000	6.764	N/A	0	0	05/11/2010	08/01/2033
05178T-AA-9	AURORA MILITARY HSG II LLC MUNI BND GO 1				1FE	1,100,000	95.2030	1,047,229	1,100,000	1,100,000	0	0	0	0	5.820	5.820	JJ	29,520	64,020	06/28/2011	07/15/2034
088023-JB-3	BEVERLY HILLS CALIF UNI SCH DI MUNI BND	@			1FE	613,050	48.1230	1,203,075	2,500,000	770,692	0	44,947	0	0	0.000	6.100	N/A	0	0	03/05/2009	08/01/2032

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond CHAR	NAIC Designation	Actual Cost	8 Rate Used To Obtain Fair Value	9 Fair Value	Par Value	Book / Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date
169583-DE-8	CHINO VY UNI SCH DIST CALIF MUNI BND GO	@		1	1FE	743,800	40.6730	813,460	2,000,000	766,212	0	22,412	0	0	0.000	5.230	N/A	0	0	05/30/2012	08/01/2031
205759-GX-5	COMSTOCK PARK MICH PUB SCHS MUNITAX BND			1	1FE	1,385,000	111.6500	1,546,353	1,385,000	1,385,000	0	0	0	0	6.300	6.300	MN	14,543	87,255	04/13/2011	05/01/2026
213185-FL-0	COOK CNTY ILL MUNI BND GO			1	1FE	1,046,070	119.5930	1,195,930	1,000,000	1,041,727	0	(3,679)	0	0	5.250	4.670	MN	6,708	55,125	10/07/2011	11/15/2025
232723-HD-1	CYPRESS CALIF ELEM SCH DIST MUNI BND GO	@			1FE	498,445	45.1410	832,851	1,845,000	534,617	0	10,748	0	0	0.000	7.290	N/A	0	0	04/15/2011	08/01/2029
247029-EB-3	DELL RAPIDS S D SCH DIST NO 49 MUNI BND				1FE	722,244	112.7870	814,597	722,244	722,244	0	0	0	0	6.050	6.050	JD	3,641	43,696	06/14/2010	06/01/2025
251130-EC-0	DETROIT MICH SCH DIST MUNI BND GO				1FE	2,499,479	114.2130	2,701,137	2,365,000	2,498,663	0	(815)	0	0	6.645	6.076	MN	26,192	103,994	11/01/2012	05/01/2029
251130-EU-0	DETROIT MI CITY SCH DIST MUNI BND GO			1	1FE	163,653	115.3220	172,983	150,000	162,803	0	(850)	0	0	5.000	3.900	MN	1,250	4,458	03/08/2012	05/01/2027
251130-EZ-9	DETROIT MI CITY SCH DIST MUNI BND GO			1	1FE	159,911	113.3840	170,076	150,000	159,305	0	(606)	0	0	5.000	4.190	MN	1,250	4,458	03/08/2012	05/01/2032
25476F-BX-5	DISTRICT COLUMBIA MUNI BND GO			1	1FE	987,500	107.6770	1,076,770	1,000,000	987,945	0	273	0	0	4.750	4.837	JD	3,958	47,500	08/03/2011	06/01/2036
282726-DP-0	EL CAMINO CALIF MUNI BND GO	@			1FE	521,560	57.6720	576,720	1,000,000	526,732	0	5,172	0	0	0.000	4.420	N/A	0	0	08/24/2012	08/01/2027
282726-DQ-8	EL CAMINO CALIF MUNI BND GO	@			1FE	1,022,679	54.0290	1,134,609	2,100,000	1,032,869	0	10,190	0	0	0.000	4.580	N/A	0	0	08/24/2012	08/01/2028
34153P-E6-1	FLORIDA ST BRD ED PUB ED MUNI BND GO			1	1FE	1,994,000	109.1760	2,183,520	2,000,000	1,994,258	0	238	0	0	4.000	4.024	JD	6,667	80,000	08/04/2011	06/01/2029
355514-MD-9	FRASER MICH PUB SCH DIST MUNI BND GO			1	1FE	1,666,685	111.4000	1,838,100	1,650,000	1,665,256	0	(1,031)	0	0	6.050	5.930	MN	16,638	99,825	08/03/2011	05/01/2026
378460-TT-6	GLENDALE CALIF UNI SCH DIST MUNI BND GO	@		1	1FE	843,900	22.2570	1,112,850	5,000,000	927,019	0	61,219	0	0	0.000	6.950	N/A	0	0	08/05/2011	09/01/2037
378460-TU-3	GLENDALE CALIF UNI SCH DIST MUNI BND GO	@		1	1FE	1,097,670	20.6440	1,445,080	7,000,000	1,206,105	0	79,867	0	0	0.000	6.970	N/A	0	0	08/05/2011	09/01/2038
378460-TX-7	GLENDALE CALIF UNI SCH DIST MUNI BND GO	@		1	1FE	127,550	17.5280	175,280	1,000,000	140,157	0	9,285	0	0	0.000	6.973	N/A	0	0	08/09/2011	09/01/2041
514014-MB-2	LANCASTER CNTY NEB SCH DIST NO MUNI BND			1	1FE	1,300,000	117.5970	1,528,761	1,300,000	1,300,000	0	0	0	0	6.000	6.000	JJ	35,967	78,000	06/24/2010	01/15/2028
542433-NC-7	LONG BEACH CALIF UNI SCH DIST MUNI BND G			2	1FE	750,000	117.4770	881,078	750,000	750,000	0	0	0	0	5.314	5.313	FA	16,606	39,855	04/20/2011	08/01/2021
542433-ND-5	LONG BEACH CALIF UNI SCH DIST MUNI BND G			2	1FE	917,645	125.4430	1,128,987	900,000	916,128	0	(1,055)	0	0	5.914	5.691	FA	22,178	53,226	07/19/2011	08/01/2025
54438C-NZ-1	LOS ANGELES CALIF CMNTY COLLEG MUNI BND			2	1FE	1,571,444	136.2530	1,907,542	1,400,000	1,567,952	0	(2,361)	0	0	6.600	5.736	FA	38,500	92,400	06/28/2011	08/01/2042
544646-XZ-0	LOS ANGELES CA SCHOOL DISTRICT MUNI BND			2	1FE	1,422,484	119.8940	1,678,516	1,400,000	1,421,626	0	(580)	0	0	5.750	5.620	JJ	40,250	80,500	06/28/2011	07/01/2034
567609-CS-9	MARIEMONT OHIO CITY SCH DIST MUNI BND GO				1FE	252,728	112.3610	280,903	250,000	252,510	0	(122)	0	0	5.150	5.049	JD	1,073	12,875	08/19/2010	12/01/2026
575158-GP-9	MASON CNTY WASH PUB HOSP DIST MUNI BND G			1	1FE	865,000	104.8580	907,022	865,000	865,000	0	0	0	0	6.297	6.297	JD	4,539	54,469	09/15/2010	12/01/2030
575158-GQ-7	MASON CNTY WASH PUB HOSP DIST MUNI BND G			1	1FE	620,000	104.7740	649,599	620,000	620,000	0	0	0	0	6.397	6.397	JD	3,305	39,661	09/15/2010	12/01/2035
59333N-ND-1	MIAMI-DADE CNTY FLA WTR & SWR MUNI BND	@			1FE	137,700	32.3300	323,300	1,000,000	180,812	0	13,673	0	0	0.000	8.020	N/A	0	0	07/02/2009	10/01/2034
613340-W9-5	MONTGOMERY CNTY MD MUNI BND GO			1	1FE	2,699,892	108.0740	2,917,998	2,700,000	2,699,892	0	0	0	0	4.000	4.001	JJ	54,000	96,000	08/03/2011	07/01/2031
625506-HN-3	MULTNOMAH CNTY ORE GO BND MUNI TAX DUE M	@			1FE	399,078	83.1610	723,501	870,000	519,663	0	34,881	0	0	0.000	7.070	N/A	0	0	03/10/2009	06/01/2020
625506-HQ-6	MULTNOMAH CNTY ORE MUNI BND GO Z CPN TAX	@			1FE	987,675	68.2960	1,707,400	2,500,000	1,290,141	0	87,525	0	0	0.000	7.150	N/A	0	0	03/09/2009	06/01/2022
630361-Z9-7	NAPA VALLEY CALIF UNI SCH DIST MUNI BND			1	1FE	500,000	119.3670	596,835	500,000	500,000	0	0	0	0	8.100	8.100	FA	16,875	40,500	07/24/2009	08/01/2044
64966H-TX-8	NEW YORK NY MUNI BND GO			2	1FE	2,292,098	126.8810	2,569,340	2,025,000	2,282,658	0	(7,895)	0	0	5.985	4.950	JD	10,100	121,196	10/17/2011	12/01/2036
672319-CF-5	OAKLAND CALIF PENSION OBLIG MUNITAX BND			2	1FE	3,390,000	99.4120	3,370,067	3,390,000	3,390,000	0	0	0	0	4.676	4.676	JD	7,045	59,444	07/13/2012	12/15/2025
672325-SM-0	OAKLAND CALIF UNI SCH DIST ALA MUNI BND			1	2FE	2,051,840	107.3020	2,146,040	2,000,000	2,040,989	0	(7,880)	0	0	5.000	4.500	FA	41,667	100,000	08/05/2011	08/01/2023
672325-SP-3	OAKLAND CALIF UNI SCH DIST ALA MUNI BND			1	2FE	1,824,984	106.0480	1,908,864	1,800,000	1,820,550	0	(3,883)	0	0	5.000	4.720	FA	37,500	90,000	10/26/2011	08/01/2025
686053-HD-4	OR SCH BD PENSION MUNI BND GO			2	1FE	1,395,000	114.5900	1,718,850	1,500,000	1,407,550	0	3,462	0	0	5.617	6.243	JD	234	84,255	01/21/2009	06/30/2028
68666P-AA-4	ORLEANS PARISH LA SCH BRD MUNI BND GO				1FE	4,200,983	109.1550	4,551,764	4,170,000	4,198,294	0	(2,552)	0	0	4.400	4.300	FA	76,450	112,636	12/16/2011	02/01/2021
702282-LR-3	PASADENA CALIF UNI SCH DIST MUNI BND GO			1	1FE	350,000	116.6790	408,377	350,000	350,000	0	0	0	0	7.193	7.186	FA	10,490	25,176	09/02/2009	08/01/2034

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond CHAR	NAIC Designation	Actual Cost	8 Rate Used To Obtain Fair Value	9 Fair Value	Par Value	Book / Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date
717883-LV-2	PHILADELPHIA PA SCH DIST MUNI BND GO				1FE	1,420,232	110.3280	1,555,625	1,410,000	1,420,426	0	194	0	0	5.995	5.924	MS	28,176	58,936	05/10/2012	09/01/2030
725894-FY-0	PLACENTIA YORBA LINDA CALIF UN MUNI BND			1	1FE	1,277,083	113.8980	1,457,894	1,280,000	1,277,097	0	5	0	0	6.650	6.666	FA	35,467	85,120	05/11/2010	08/01/2034
725894-FZ-7	PLACENTIA YORBA LINDA CALIF UN MUNI BND				1FE	85,000	117.5790	99,942	85,000	85,000	0	0	0	0	5.790	5.790	FA	2,051	4,922	05/19/2010	08/01/2026
738850-RE-8	POWAY CALIF UNI SCH DIST MUNI BND GO	@			1FE	309,760	27.9910	559,820	2,000,000	339,816	0	21,913	0	0	0.000	6.780	N/A	0	0	07/29/2011	08/01/2039
738850-RF-5	POWAY CALIF UNI SCH DIST MUNI BND GO	@			1FE	722,400	26.0490	1,302,450	5,000,000	792,602	0	51,197	0	0	0.000	6.790	N/A	0	0	07/29/2011	08/01/2040
738850-RG-3	POWAY CALIF UNI SCH DIST MUNI BND GO	@			1FE	673,800	24.7450	1,237,250	5,000,000	739,378	0	47,826	0	0	0.000	6.800	N/A	0	0	07/29/2011	08/01/2041
777849-JR-2	ROSEVILLE CALIF JT UN HIGH SCH MUNI BND			1	1FE	761,715	105.5050	791,288	750,000	761,062	0	(469)	0	0	5.000	4.863	FA	15,625	37,500	08/11/2011	08/01/2029
779631-EP-1	ROWLAND CALIF UNI SCH DIST MUNI BND GO			2	1FE	965,161	27.0460	1,695,784	6,270,000	1,168,649	0	77,579	0	0	0.000	6.989	FA	0	0	05/11/2010	08/01/2039
796720-GJ-3	SAN BERNARDINO CALIF CMNTY COL MUNI BND				1FE	500,000	130.0050	650,025	500,000	500,000	0	0	0	0	7.430	7.430	FA	15,479	37,150	06/10/2009	08/01/2039
796720-HA-1	SAN BERNARDINO CALIF CMNTY COL MUNI BND			1	1FE	500,000	130.9550	654,775	500,000	500,000	0	0	0	0	7.630	7.628	FA	15,896	38,150	06/10/2009	08/01/2033
797138-FC-3	SAN CARLOS CALIF SCH DIST MUNI BND GO			1	2FE	926,624	115.6650	1,029,419	890,000	924,118	0	(1,832)	0	0	5.000	4.610	AO	11,125	44,500	08/12/2011	10/01/2026
797138-FD-1	SAN CARLOS CALIF SCH DIST MUNI BND GO			1	2FE	623,255	115.6650	705,557	610,000	619,983	0	(2,398)	0	0	5.000	4.520	AO	7,625	30,500	08/08/2011	10/01/2030
797355-L7-7	SAN DIEGO CALIF UNI SCH DIST MUNI BND GO				1FE	943,440	122.5730	1,225,730	1,000,000	948,434	0	2,221	0	0	5.260	5.790	JJ	26,300	52,600	08/06/2010	07/01/2027
797355-Q6-4	SAN DIEGO CALIF UNI SCH DIST MUNI BND GO	@			1FE	1,041,205	40.9610	1,126,428	2,750,000	1,071,973	0	30,768	0	0	0.000	4.890	N/A	0	0	05/10/2012	07/01/2032
797355-WG-5	SAN DIEGO CALIF UNI SCH DIST MUNI BND GO			1	1FE	1,442,252	107.3960	1,503,544	1,400,000	1,432,714	0	(6,965)	0	0	4.750	4.140	JJ	33,250	66,500	08/08/2011	07/01/2027
801155-RL-8	SANTA ANA CALIF UNI SCH DIST MUNI BND GO			2	1FE	908,880	36.8460	1,473,840	4,000,000	1,100,375	0	74,295	0	0	0.000	7.115	FA	0	0	05/11/2010	08/01/2033
801495-A2-8	SANTA CLARA CALIF UNI SCH DIST MUNI BND			1	1FE	1,039,948	110.5730	1,149,959	1,040,000	1,039,992	0	0	0	0	4.500	4.500	JJ	23,400	46,800	08/04/2011	07/01/2032
801495-A3-6	SANTA CLARA CALIF UNI SCH DIST MUNI BND			1	1FE	978,140	110.1490	1,101,490	1,000,000	979,014	0	601	0	0	4.500	4.660	JJ	22,500	45,000	08/04/2011	07/01/2033
801495-C2-6	SANTA CLARA CALIF UNI SCH DIST MUNI BND			1	1FE	315,978	113.9190	341,757	300,000	313,928	0	(1,545)	0	0	5.000	4.270	JJ	7,500	15,000	08/23/2011	07/01/2032
801495-C5-9	SANTA CLARA CALIF UNI SCH DIST MUNI BND			1	1FE	114,225	112.8420	124,126	110,000	113,680	0	(405)	0	0	5.000	4.470	JJ	2,750	5,500	08/12/2011	07/01/2034
802498-JQ-9	SANTA MONICA-MALIBU UNI SCH DI MUNI BND			1	1FE	600,000	123.0660	738,396	600,000	600,000	0	0	0	0	7.556	7.556	FA	18,890	45,336	07/24/2009	08/01/2034
861419-RC-5	STOCKTON CALIF UNI SCH DIST MUNI BND GO	@			1FE	925,725	53.0630	1,326,575	2,500,000	1,026,724	0	65,110	0	0	0.000	6.660	N/A	0	0	05/19/2011	08/01/2026
861419-RD-3	STOCKTON CALIF UNI SCH DIST MUNI BND GO	@			1FE	460,917	50.1420	676,917	1,350,000	492,642	0	20,558	0	0	0.000	6.760	N/A	0	0	05/19/2011	08/01/2027
891381-D8-5	TORRANCE CALIF UNI SCH DIST MUNI BND GO	@			1FE	817,720	58.4710	1,169,420	2,000,000	866,255	0	34,703	0	0	0.000	6.050	N/A	0	0	07/26/2011	08/01/2026
891381-G5-8	TORRANCE CALIF UNI SCH DIST MUNI BND GO			2	1FE	931,985	34.8650	1,499,195	4,300,000	1,160,790	0	88,050	0	0	0.000	8.046	AO	0	0	05/11/2010	08/01/2034
899096-AU-5	TULARE CALIF MUNI BND GO	@			2FE	735,824	64.9300	1,071,345	1,650,000	871,811	0	50,989	0	0	0.000	6.118	N/A	0	0	05/11/2010	08/01/2023
899096-AY-7	TULARE CALIF MUNI BND GO	@			2FE	1,085,333	51.9610	1,538,046	2,960,000	1,183,884	0	72,067	0	0	0.000	6.380	N/A	0	0	11/09/2011	08/01/2027
899096-AZ-4	TULARE CALIF MUNI BND GO	@			2FE	220,450	48.7060	243,530	500,000	228,105	0	7,655	0	0	0.000	5.100	N/A	0	0	04/24/2012	08/01/2028
8991ON-CP-4	TULARE CALIF LOC HEALTH CARE D MUNI BND			1	1FE	1,167,821	114.8940	1,321,281	1,150,000	1,167,290	0	(209)	0	0	8.000	7.862	FA	38,333	92,000	05/11/2010	08/01/2039
932889-TU-2	WALNUT VALLEY CALIF UNI SCH DI MUNI BND	@		2	1FE	387,200	43.1840	595,939	1,380,000	426,601	0	28,421	0	0	0.000	6.460	N/A	0	0	08/02/2011	08/01/2031
932889-TW-8	WALNUT VALLEY CALIF UNI SCH DI MUNI BND	@		2	1FE	138,090	32.2320	222,401	690,000	144,468	0	4,686	0	0	0.000	6.550	N/A	0	0	08/10/2011	08/01/2036
941247-N2-0	WATERBURY CONN MUNI BND GO			2	1FE	1,585,977	112.5120	1,755,187	1,560,000	1,583,466	0	(935)	0	0	7.089	6.922	JD	9,216	110,588	05/11/2010	12/01/2038
95640H-BA-5	WEST VY MISSION CMNTY COLLEGE MUNI BND G			1	1FE	259,228	110.1920	275,480	250,000	256,840	0	(1,734)	0	0	5.000	4.170	FA	5,208	12,500	08/08/2011	08/01/2030
95640H-BV-9	WEST VY MISSION CMNTY COLLEGE MUNI BND G			1	1FE	986,318	113.0260	1,186,773	1,050,000	991,093	0	1,404	0	0	6.540	7.077	FA	28,613	68,670	06/04/2009	08/01/2035

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond CHAR	NAIC Designation	Actual Cost	8 Rate Used To Obtain Fair Value	9 Fair Value	Par Value	Book / Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date
961488-LK-7	WESTSIDE CALIF UN SCH DIST MUNI BND GO	@		2	1FE	475,439	53.9250	458,363	850,000	476,384	0	945	0	0	0.000	4.010	N/A	0	0	12/10/2012	08/01/2027
961488-MH-3	WESTSIDE CALIF UN SCH DIST MUNI BND GO	@			1FE	750,102	42.0230	1,151,430	2,740,000	887,347	0	52,236	0	0	0.000	6.160	N/A	0	0	03/19/2010	08/01/2031
969275-PQ-3	WM S HART CALIF UN HIGH SCH DI MUNI BND	@			1FE	245,975	54.9050	274,525	500,000	252,961	0	6,986	0	0	0.000	4.700	N/A	0	0	05/21/2012	09/01/2027
969275-PS-9	WM S HART CALIF UN HIGH SCH DI MUNI BND	@			1FE	654,555	48.1780	722,670	1,500,000	673,778	0	19,223	0	0	0.000	4.860	N/A	0	0	05/21/2012	09/01/2029
969275-QS-8	WM S HART CALIF UN HIGH SCH DI MUNI BND	@			1FE	257,393	36.1130	270,848	750,000	261,231	0	3,838	0	0	0.000	5.190	N/A	0	0	09/12/2012	08/01/2033
1899999 - U.S. Political Subdivisions - Issuer Obligations						75,733,579	XXX	91,659,994	136,122,244	78,378,569	0	1,210,817	0	0	XXX	XXX	XXX	900,877	2,730,980	XXX	XXX
1999999 - U.S. Political Subdivisions - Residential Mortgage-Backed Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2099999 - U.S. Political Subdivisions - Commercial Mortgage-Backed Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2199999 - U.S. Political Subdivisions - Other Loan-Backed and Structured Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2499999 - Subtotals – U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)						75,733,579	XXX	91,659,994	136,122,244	78,378,569	0	1,210,817	0	0	XXX	XXX	XXX	900,877	2,730,980	XXX	XXX
006240-BG-2	ADAMS IND CENT ELEM SCH BLDG C MUNI BND				1FE	350,000	109.9300	384,755	350,000	350,000	0	0	0	0	5.250	5.250	JJ	8,473	18,375	09/20/2010	01/15/2026
01728A-2M-7	ALLEGHENY CNTY PA HOSP DEV AUT MUNI BND			1	1FE	6,683,095	112.2240	7,339,450	6,540,000	6,676,576	0	(5,662)	0	0	5.000	4.817	AO	69,033	292,483	11/10/2011	10/15/2031
023026-CE-5	AMARILLO TEX ECONOMIC DEV CORP MUNITAX B			1	1FE	884,656	117.1810	1,031,193	880,000	883,742	0	(441)	0	0	6.529	6.449	FA	21,705	57,455	05/11/2010	08/15/2030
02765U-DB-7	AMERICN MUNI PWR MUNI BND REV			1	1FE	880,000	110.7310	974,433	880,000	880,000	0	0	0	0	6.449	6.450	FA	21,439	56,751	11/19/2009	02/15/2029
030850-EK-3	AMES IOWA MUNI BND REV			1	1FE	365,913	111.9200	397,316	355,000	364,647	0	(1,054)	0	0	5.250	4.812	JD	828	18,638	10/06/2011	06/15/2026
033177-XV-3	ANCHORAGE ALASKA MUNI BND REV			1	1FE	1,934,353	112.0480	2,140,117	1,910,000	1,933,182	0	(460)	0	0	6.558	6.454	JD	10,438	125,258	05/11/2010	12/01/2039
04780M-SR-1	ATLANTA GA ARPT REV MUNI BND REV			1	1FE	1,046,740	110.0350	1,100,350	1,000,000	1,044,237	0	(2,503)	0	0	5.000	4.399	JJ	33,056	0	04/19/2012	01/01/2037
05178T-AB-7	AURORA MILITARY HOUSING LLC MUNITAX BND			2	1FE	1,000,000	102.6600	1,026,604	1,000,000	1,000,000	0	0	0	0	6.615	6.615	JJ	30,503	66,150	06/28/2011	01/15/2042
052404-LB-4	AUSTIN TEX CMNTY COLLEGE DIST MUNI BND R			1	1FE	2,000,000	107.1750	2,143,500	2,000,000	2,000,000	0	0	0	0	5.767	5.766	FA	48,058	115,981	07/14/2011	02/01/2036
106284-CF-7	BREA CALIF PUB FING AUTH MUNI BND REV			1	1FE	1,000,000	112.7390	1,127,390	1,000,000	1,000,000	0	0	0	0	6.750	6.750	JJ	33,750	67,500	05/15/2009	07/01/2039
10727Y-AT-3	BRENTWOOD CALIF MUNI BND REV			1	1FE	713,351	117.2060	832,163	710,000	712,956	0	(105)	0	0	7.497	7.449	AO	13,307	53,229	12/03/2009	10/01/2030
10727Y-AU-0	BRENTWOOD CALIF INFRASTRUCTURE MUNI BND			1	1FE	894,389	113.9520	1,002,778	880,000	893,789	0	(228)	0	0	7.647	7.501	AO	16,823	67,294	05/11/2010	10/01/2039
12082T-AK-8	BURBANK CALIF WTR & PWR ELEC MUNI BND RE			2	1FE	947,281	118.7470	1,128,097	950,000	947,565	0	101	0	0	6.123	6.148	JD	4,847	58,169	03/29/2010	06/01/2030
13033L-J4-0	CALIFORNIA HEALTH FACS AUTH MUNI BND REV			1	1FE	1,034,142	109.6710	1,041,875	950,000	1,033,023	0	(1,118)	0	0	5.000	3.883	JD	3,958	3,035	10/26/2012	06/01/2037
13033L-VV-6	CALIFORNIA HEALTH FACS AUTH MUNI BND REV			1	1FE	2,504,974	117.3110	2,792,002	2,380,000	2,494,360	0	(10,309)	0	0	5.250	4.569	FA	47,203	80,870	12/08/2011	08/15/2031
13058R-AU-8	CALIFORNIA SCH FACS FING CORP MUNI BND R			2	1FE	1,867,540	15.1810	4,523,938	29,800,000	2,428,774	0	215,253	0	0	0.000	9.501	FA	0	0	05/11/2010	08/01/2049
167505-NG-7	CHICAGO ILL BRD ED MUNIBND REV				1FE	700,000	115.7750	810,425	700,000	700,000	0	0	0	0	6.319	6.319	MN	7,372	44,233	10/15/2010	11/01/2029
167725-AC-4	CHICAGO ILL TRAN AUTH CAP GRNT MUNI BND			2	1FE	1,312,580	121.3660	1,699,124	1,400,000	1,318,815	0	1,698	0	0	6.899	7.459	JD	8,049	96,586	01/26/2009	12/01/2040
16772P-AX-4	CHICAGO ILL TRAN AUTH CAP GRNT MUNI BND			1	1FE	4,147,522	118.6040	4,625,556	3,900,000	4,124,453	0	(19,837)	0	0	5.250	4.460	JD	17,063	220,106	10/28/2011	12/01/2027
17131H-AU-2	CHULA VISTA CALIF MUNI BND REV			1	1FE	445,230	105.1000	525,500	500,000	451,947	0	1,908	0	0	5.250	6.250	JD	2,188	26,250	03/10/2009	12/01/2027
17131H-BN-7	CHULA VISTA CALIF MUNI BND REV			1	1FE	869,900	108.9140	1,089,140	1,000,000	886,088	0	4,551	0	0	5.000	6.180	JD	4,167	50,000	02/23/2009	12/01/2027
18085P-LL-6	CLARK CNTY NEV ARPT REV MUNI BND REV			1	1FE	1,642,385	113.9590	1,823,344	1,600,000	1,640,813	0	(643)	0	0	6.881	6.669	JJ	55,048	110,096	05/11/2010	07/01/2042
219207-AB-3	CORNELL UNIVERSITY CORP BND				1FE	499,440	120.8400	604,200	500,000	499,592	0	55	0	0	5.450	5.466	FA	11,354	27,250	03/26/2009	02/01/2019
232265-5C-8	CUYAHOGA CNTY OHIO MUNI BND REV			2	1FE	1,906,038	122.0950	2,246,548	1,840,000	1,904,439	0	(716)	0	0	8.223	7.905	FA	57,159	151,303	05/11/2010	02/15/2040
235036-SQ-4	DALLAS FORT WORTH TEX INTL ARP MUNI BND			1	1FE	528,975	114.5420	572,710	500,000	525,455	0	(2,635)	0	0	5.000	4.229	MN	4,167	29,236	08/18/2011	11/01/2029
235241-LS-3	DALLAS TEX AREA RAPID TRAN SAL MUNI BND			2	1FE	256,533	135.4800	338,700	250,000	256,235	0	(97)	0	0	5.999	5.814	JD	1,250	14,998	09/25/2009	12/01/2044
279247-BT-6	ECTOR CNTY TEX HOSP DIST HOSP MUNI BND R			1	1FE	680,000	106.7780	726,090	680,000	680,000	0	0	0	0	7.176	7.171	MS	14,368	48,797	05/12/2010	09/15/2035
3128X4-UZ-2	FHLMC AGENCY BND			1	1	4,878,178	113.7130	4,889,659	4,300,000	4,831,293	0	(46,885)	0	0	5.625	1.261	MN	25,531	120,938	09/28/2012	11/23/2035
312902-VN-6	FHLMC AGENCY BND	@			1	869,642	65.3280	1,360,129	2,082,000	1,004,539	0	50,861	0	0	0.000	5.265	N/A	0	0	05/11/2010	01/04/2027
3133MA-WE-5	FEDERAL HOME LOAN BANKS AGENCY BND				1	629,860	155.1960	775,980	500,000	615,551	0	(4,153)	0	0	7.125	5.087	FA	13,458	35,625	04/20/2009	02/15/2030

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
3133XF-J4-9	FEDERAL HOME LOAN BANKS AGENCY BND				1	3,015,852	136.0030	3,808,084	2,800,000	3,000,601	0	(4,456)	0	0	5.625	5.095	MS	46,813	157,500	04/17/2009	03/14/2036
3134A2-HG-6	FHLMC AGENCY BND	@			1	857,568	68.4110	1,094,576	1,600,000	943,901	0	37,708	0	0	0.000	4.119	N/A	0	0	08/23/2010	12/11/2025
3134A3-U5-3	FHLMC AGENCY AGENCY BND	@			1	2,097,040	56.8490	3,041,422	5,350,000	2,286,814	0	113,437	0	0	0.000	5.153	N/A	0	0	04/14/2011	09/15/2029
3134A4-AB-0	FHLMC AGENCY BND	@			1	1,915,296	53.2770	3,231,777	6,066,000	2,235,825	0	115,769	0	0	0.000	5.542	N/A	0	0	12/18/2012	03/15/2031
3134A4-CG-7	FHLMC AGENCY BND	@			1	859,815	62.6560	1,409,760	2,250,000	1,005,679	0	53,583	0	0	0.000	5.551	N/A	0	0	03/19/2010	09/15/2027
3134A4-CH-5	FHLMC AGENCY BND	@			1	866,642	60.9200	1,370,706	2,250,000	1,004,016	0	51,852	0	0	0.000	5.374	N/A	0	0	05/11/2010	03/15/2028
3134A4-CN-2	FHLMC AGENCY BND	@			1	281,096	53.9560	269,780	500,000	281,552	0	456	0	0	0.000	3.270	N/A	0	0	12/12/2012	09/15/2030
3134A4-NR-1	FHLMC AGENCY BND	@			1	886,856	54.2270	1,371,943	2,530,000	1,022,914	0	51,474	0	0	0.000	5.230	N/A	0	0	05/11/2010	07/15/2030
313586-RC-5	FNMA AGENCY BND	@			1	174,440	87.9780	175,956	200,000	175,319	0	879	0	0	0.000	1.954	N/A	0	0	09/28/2012	10/09/2019
31358C-7X-8	FNMA AGENCY BND	@			1	751,788	80.9670	1,214,498	1,500,000	910,353	0	47,237	0	0	0.000	5.400	N/A	0	0	05/26/2009	05/15/2022
31358D-DR-2	FNMA AGENCY BND	@			1	858,234	55.7350	1,398,960	2,510,000	999,152	0	51,588	0	0	0.000	5.372	N/A	0	0	03/19/2010	05/15/2030
31358D-DS-0	FNMA AGENCY BND	@			1	855,684	52.4750	1,348,608	2,570,000	996,214	0	51,439	0	0	0.000	5.372	N/A	0	0	03/19/2010	11/15/2030
31359Y-CY-1	FNMA AGENCY BND	@			1	881,227	59.6510	1,389,868	2,330,000	972,663	0	35,105	0	0	0.000	5.376	N/A	0	0	05/11/2010	07/15/2028
31364E-AV-6	FNMA AGENCY BND	@			1	738,542	61.5430	1,230,860	2,000,000	897,445	0	47,396	0	0	0.000	5.500	N/A	0	0	05/26/2009	10/08/2027
31364E-BA-1	FNMA AGENCY BND	@			1	834,723	60.4690	1,348,459	2,230,000	975,272	0	51,522	0	0	0.000	5.502	N/A	0	0	03/19/2010	03/23/2028
3136FR-H8-9	FNMA AGENCY BND			1	1	3,200,000	103.0220	3,296,704	3,200,000	3,200,000	0	0	0	0	4.310	4.308	JD	8,045	137,920	07/21/2011	12/10/2026
373283-CA-6	GEORGIA MUN ASSN MUNITAX BND REV				1FE	1,336,748	108.2880	1,516,032	1,400,000	1,343,471	0	4,133	0	0	5.210	5.750	JD	6,078	72,940	05/03/2011	12/01/2022
44372B-CP-6	HUDSON CNTY N J IMPT AUTH FAC MUNI BND R			2	1FE	729,246	125.3190	877,233	700,000	723,420	0	(1,786)	0	0	7.400	6.900	JD	4,317	51,800	06/16/2009	12/01/2025
452252-FH-7	ILLINOIS ST TOLL HWY AUTH TOLL MUNI BND			2	1FE	8,043,380	126.4900	9,739,730	7,700,000	8,033,950	0	(7,995)	0	0	6.184	5.823	JJ	238,084	476,168	10/17/2011	01/01/2034
45505M-AT-3	INDIANA ST FIN AUTH MUNI BND REV			1	1FE	525,165	118.2960	591,480	500,000	523,946	0	(878)	0	0	5.250	4.830	AO	6,563	28,802	08/18/2011	10/01/2031
45656R-CD-2	INDUSTRY CALIF SALES TAX REV MUNI BND RE			1	1FE	767,903	113.1530	848,648	750,000	765,150	0	(1,211)	0	0	7.600	7.283	JJ	28,500	57,000	04/27/2010	01/01/2024
45656R-CE-0	INDUSTRY CALIF SALES TAX REV MUNI BND RE			1	1FE	206,000	114.3800	228,760	200,000	205,084	0	(405)	0	0	7.850	7.447	JJ	7,850	15,700	05/06/2010	01/01/2025
485512-KT-3	KANSAS ST TPK AUTH TPK REV MUNI BND REV			1	1FE	544,185	117.6800	623,704	530,000	543,632	0	(222)	0	0	6.740	6.528	MS	11,907	35,722	05/11/2010	09/01/2039
490728-WV-0	KENT ST UNIV OHIO MUNI BND REV			1	1FE	1,237,522	116.8820	1,285,702	1,100,000	1,231,211	0	(6,311)	0	0	5.000	3.491	MN	9,167	19,861	06/08/2012	05/01/2028
494787-DF-8	KING CNTY WASH PUB HOSP DIST N MUNI BND			1	2FE	1,663,647	112.0040	1,848,066	1,650,000	1,663,404	0	(209)	0	0	8.000	7.922	JD	5,867	132,000	08/16/2011	06/15/2040
499396-AR-0	KNOX CNTY IN ECON DEV MUNI BND REV			1	1FE	1,051,840	110.2640	1,102,640	1,000,000	1,048,973	0	(2,867)	0	0	5.000	4.351	AO	12,500	20,556	04/13/2012	04/01/2028
499396-AV-1	KNOX CNTY IN ECON DEV MUNITAX BND REV			2	1FE	500,000	108.4030	542,015	500,000	500,000	0	0	0	0	5.900	5.900	AO	7,375	12,128	04/13/2012	04/01/2034
517840-S4-7	LAS VEGAS VALLEY NEV WTR DIST MUNI BND R			1	1FE	1,647,896	118.0530	1,912,459	1,620,000	1,646,394	0	(591)	0	0	7.263	7.109	JD	9,805	117,661	05/11/2010	06/01/2034
542403-AC-4	LONG BEACH CALIF MUNI BND REV			1	1FE	1,084,808	110.0950	1,189,026	1,080,000	1,084,673	0	(82)	0	0	7.765	7.724	JD	6,989	83,862	05/04/2011	06/01/2039
544435-C3-2	LOS ANGELES CALIF DEPT ARPTS A MUNITAX B			2	1FE	1,500,000	130.2970	1,954,455	1,500,000	1,500,000	0	0	0	0	6.582	6.582	MN	12,616	98,730	11/18/2009	05/15/2039
544495-VX-9	LA CA DWP MUNI BOND REV				1FE	1,120,000	122.6440	1,373,613	1,120,000	1,120,000	0	0	0	0	5.516	5.516	JJ	30,890	61,779	08/18/2010	07/01/2027
544525-PR-3	LA CA DWP MUNI BND REV			1	1FE	1,596,568	113.8260	1,718,773	1,510,000	1,593,704	0	(2,066)	0	0	5.000	4.603	JJ	37,750	64,385	08/12/2011	07/01/2036
546589-RT-1	LOUISVILLE & JEFFERSON CNTY KY MUNI BND			1	1FE	1,516,452	117.8620	1,650,068	1,400,000	1,510,354	0	(4,420)	0	0	5.000	4.332	MN	8,944	70,000	08/18/2011	05/15/2030
546589-RX-2	LOUISVILLE & JEFFERSON CNTY KY MUNI BND			1	1FE	2,779,612	115.8970	3,071,271	2,650,000	2,765,399	0	(10,439)	0	0	5.000	4.402	MN	16,931	132,500	08/18/2011	05/15/2034
57586E-NA-5	MASSACHUSETTS ST HEALTH & EDL MUNITAX BN			2	2FE	884,284	111.0570	977,302	880,000	882,849	0	(597)	0	0	6.477	6.386	JJ	28,499	56,998	05/11/2010	07/01/2020
57586N-MV-0	MASSACHUSETTS ST HSG FIN AGY MUNITAX BND			1	1FE	754,313	100.0700	750,525	750,000	754,193	0	(120)	0	0	4.836	4.765	JD	3,023	7,153	09/27/2012	06/01/2043
57586N-MW-8	MASSACHUSETTS ST HSG FIN AGY MUNITAX BND			1	1FE	595,588	101.7920	600,573	590,000	595,495	0	(94)	0	0	4.029	3.915	JD	1,981	4,688	10/22/2012	12/01/2027
575896-JX-4	MASSACHUSETTS ST PORT AUTH MUNI BND REV			1	1FE	166,106	114.2930	171,440	150,000	165,494	0	(612)	0	0	5.000	3.700	JJ	3,375	0	07/11/2012	07/01/2030
575896-KD-6	MASSACHUSETTS ST PORT AUTH MUNI BND REV			1	1FE	889,416	114.7340	917,872	800,000	886,013	0	(3,403)	0	0	5.000	3.650	JJ	18,000	0	07/11/2012	07/01/2029
575898-CT-6	MASSACHUSETTS ST PORT AUTH MUNITAX BND R			2	1FE	1,400,000	120.4200	1,685,880	1,400,000	1,400,000	0	0	0	0	6.352	6.351	JJ	44,464	92,880	06/09/2011	07/01/2037
584556-EB-6	MEDICAL CENTER BUILDING CORP M MUNI BND			1	1FE	1,010,000	111.6200	1,127,362	1,010,000	1,010,000	0	0	0	0	6.842	6.842	JD	5,759	69,104	06/16/2010	06/01/2035
59259N-ZH-9	METROPOLITAN TRANSN AUTH N Y MUNI BND RE			2	1FE	1,500,000	146.5910	2,198,865	1,500,000	1,500,000	0	0	0	0	7.336	7.336	MN	14,061	110,040	04/23/2009	11/15/2039

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond CHAR	NAIC Designation	Actual Cost	8 Rate Used To Obtain Fair Value	9 Fair Value	Par Value	Book / Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date
59259Y-BF-5	METROPOLITAN TRANSN AUTH N Y MUNITAX BND			2	1FE	1,370,950	117.7800	1,648,920	1,400,000	1,371,684	0	416	0	0	5.871	6.024	MN	10,503	82,194	06/30/2011	11/15/2039
59259Y-CA-5	METROPOLITAN TRANSN AUTH N Y MUNI BND RE			2	1FE	1,203,048	123.8550	1,486,260	1,200,000	1,202,822	0	(74)	0	0	6.548	6.526	MN	10,040	78,576	03/25/2010	11/15/2031
59259Y-DK-2	METROPOLITAN TRANSN AUTH N Y R MUNI BND			2	1FE	155,000	120.8600	187,333	155,000	155,000	0	0	0	0	6.200	6.201	MN	1,228	9,610	07/01/2010	11/15/2026
59259Y-GF-0	METROPOLITAN TRANS AUTH NY REV MUNI BND			2	1FE	2,250,768	132.1790	2,544,446	1,925,000	2,242,946	0	(6,481)	0	0	6.814	5.547	MN	16,761	131,170	10/17/2011	11/15/2040
59259Y-GG-8	METROPOLITAN TRANS AUTH NY REV MUNI BND			1	1FE	531,041	118.5300	533,385	450,000	529,115	0	(1,925)	0	0	7.134	5.464	MN	4,102	16,052	05/16/2012	11/15/2030
59333N-NE-9	MIAMI-DADE CNTY FLA WTR & SWR MUNI BND R	@			1FE	126,640	30.5610	305,610	1,000,000	166,401	0	12,614	0	0	0.000	8.040	N/A	0	0	07/02/2009	10/01/2035
59333N-NF-6	MIAMI-DADE CNTY FLA WTR & SWR MUNI BND R	@			1FE	116,430	28.9490	289,490	1,000,000	153,088	0	11,631	0	0	0.000	8.060	N/A	0	0	07/02/2009	10/01/2036
59333N-NG-4	MIAMI-DADE CNTY FLA WTR & SWR MUNI BND	@			1FE	111,280	27.4150	285,116	1,040,000	146,414	0	11,151	0	0	0.000	8.080	N/A	0	0	07/02/2009	10/01/2037
59333N-NH-2	MIAMI-DADE CNTY FLA WTR & SWR MUNI BND R	@			1FE	98,300	25.9500	259,500	1,000,000	129,421	0	9,879	0	0	0.000	8.100	N/A	0	0	07/02/2009	10/01/2038
59333N-NJ-8	MIAMI-DADE CNTY FLA WTR & SWR MUNI BND R	@			1FE	90,270	24.5000	245,000	1,000,000	118,928	0	9,099	0	0	0.000	8.120	N/A	0	0	07/02/2009	10/01/2039
59334D-GU-2	MIAMI-DADE CNTY FLA WTR & SWR MUNI BND R			1	1FE	2,764,972	112.9220	3,015,017	2,670,000	2,752,953	0	(8,777)	0	0	5.000	4.520	AO	33,375	133,500	08/03/2011	10/01/2034
59334P-CN-5	MIAMI-DADE CNTY FLA TRAN SYS S MUNI BND			1	1FE	710,122	116.6210	816,347	700,000	709,065	0	(434)	0	0	6.710	6.561	JJ	23,485	46,970	05/11/2010	07/01/2029
59334P-CP-0	MIAMI-DADE CNTY FLA TRAN SYS S MUNI BND			1	1FE	1,332,853	114.9700	1,500,359	1,305,000	1,331,655	0	(499)	0	0	6.910	6.732	JJ	45,088	90,176	05/11/2010	07/01/2039
59334P-DX-2	MIAMI-DADE CNTY FLA TRAN SYS S MUNI BND			1	1FE	1,430,713	116.4260	1,455,325	1,250,000	1,424,201	0	(6,511)	0	0	5.000	3.281	JJ	26,042	0	07/20/2012	07/01/2030
593791-FU-5	MIAMI UNIV OHIO MUNI BND REV			1	1FE	1,054,950	116.1540	1,161,540	1,000,000	1,050,059	0	(4,743)	0	0	5.000	4.302	MS	16,667	34,722	11/17/2011	09/01/2031
59447P-LP-4	MICHIGAN STATE FINANCE AUTHORI MUNI BND			1	1FE	963,783	113.9020	1,025,118	900,000	960,486	0	(3,297)	0	0	5.000	4.160	MN	7,500	22,500	04/18/2012	11/01/2027
60534R-V6-3	MISSISSIPPI DEV BK SPL OBLIG MUNI BND RE			1	2FE	1,000,000	120.6710	1,206,710	1,000,000	1,000,000	0	0	0	0	6.250	6.250	AO	15,625	62,500	04/28/2011	10/01/2026
60534R-V7-1	MISSISSIPPI DEV BK SPL OBLIG MUNI BND RE			1	2FE	388,972	122.0150	488,060	400,000	389,378	0	276	0	0	6.500	6.752	AO	6,500	26,000	04/28/2011	10/01/2031
645913-AX-2	NJ ST EDA PENSION MUNI BND REV	@			1FE	1,608,720	81.4690	1,629,380	2,000,000	1,623,405	0	14,685	0	0	0.000	3.437	N/A	0	0	09/25/2012	02/15/2019
645913-AY-0	NJ ST EDA PENSION MUNI BND REV	@			1FE	1,538,160	78.4650	1,569,300	2,000,000	1,552,361	0	14,201	0	0	0.000	3.589	N/A	0	0	09/28/2012	02/15/2020
646136-WV-9	NEW JERSEY ST TRANSN TR FD AUT MUNI BND			1	1FE	743,939	114.9300	861,975	750,000	743,100	0	(296)	0	0	6.875	6.897	JD	2,292	51,563	09/25/2009	12/15/2039
646136-XS-5	NEW JERSEY ST TRANSN TR FD AUT MUNI BND			2	1FE	1,565,000	120.0060	1,878,094	1,565,000	1,565,000	0	0	0	0	5.754	5.754	JD	4,002	90,050	10/14/2010	12/15/2028
646139-W3-5	NJ ST TPK AUTH TPK REV MUNI BND REV			2	1FE	4,146,025	147.5940	4,686,109	3,175,000	4,133,994	0	(10,558)	0	0	7.414	5.271	JJ	117,697	166,815	09/28/2012	01/01/2040
64971Q-JW-4	NEW YORK N Y CITY TRANSITIONAL MUNI BND			1	1FE	501,160	110.3760	551,880	500,000	501,010	0	(106)	0	0	4.000	3.971	FA	8,333	18,778	08/05/2011	02/01/2029
649902-T4-5	NEW YORK ST DORM AUTH ST PERS MUNI BND R				1FE	1,485,000	118.2120	1,755,448	1,485,000	1,485,000	0	0	0	0	5.051	5.051	MS	22,086	75,007	09/16/2010	09/15/2027
649902-ZQ-9	NEW YORK ST DORM AUTH ST PERS MUNITAX BN			2	1FE	451,743	123.2760	554,742	450,000	451,659	0	(28)	0	0	5.628	5.601	MS	7,457	25,326	09/25/2009	03/15/2039
650035-TD-0	NEW YORK ST URBAN DEV CORP REV MUNI BND			2	1FE	17,265,801	122.5230	18,378,449	15,000,000	17,237,947	0	(27,853)	0	0	5.770	4.418	MS	254,842	288,500	09/25/2012	03/15/2039
66285W-BW-5	NORTH TEX TWY AUTH MUNI BND REV DUE MAT	@			1FE	221,689	45.9260	390,371	850,000	280,250	0	16,753	0	0	0.000	6.260	N/A	0	0	03/09/2009	01/01/2031
66285W-EE-2	NORTH TEX TWY AUTH MUNI BND REV			1	1FE	765,766	109.2110	1,223,163	1,120,000	965,745	0	58,744	0	0	0.000	6.375	JJ	0	0	04/15/2009	01/01/2042
664754-Q8-4	NORTHERN ARIZ UNIV MUNITAX BND REV			1	1FE	1,669,959	110.6680	1,826,022	1,650,000	1,668,996	0	(370)	0	0	6.687	6.588	JD	9,195	110,336	05/11/2010	06/01/2039
668068-AT-6	NORTHWESTERN CONS SCH BLDG COR MUNI BND				1FE	910,000	115.2490	1,048,766	910,000	910,000	0	0	0	0	5.610	5.610	JJ	23,540	51,051	05/27/2010	01/15/2027
677071-AV-4	OHANA MILITARY COMM LLC MUNI BND REV 144			2	1FE	713,535	98.3400	737,550	750,000	714,026	0	491	0	0	6.150	6.549	AO	11,531	46,125	02/22/2012	10/01/2051
686430-EK-1	ORLANDO FLA CMNTY REDEV AGY MUNI BND REV			1	1FE	500,000	120.8470	604,235	500,000	500,000	0	0	0	0	8.100	8.100	MS	13,500	40,500	08/21/2009	09/01/2037
691879-EY-2	OXNARD CALIF FING AUTH MUNITAX BND REV			2	1FE	1,859,357	121.2410	2,230,834	1,840,000	1,858,659	0	(268)	0	0	7.000	6.915	JD	10,733	128,800	05/11/2010	06/01/2040
69403W-AE-7	PACIFIC BEACON LLC SENIOR CORP BND 144A			2	2FE	390,093	87.2600	365,769	419,171	390,225	0	132	0	0	5.578	6.146	JJ	10,781	0	10/24/2012	07/15/2051

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond CHAR	NAIC Designation	Actual Cost	8 Rate Used To Obtain Fair Value	9 Fair Value	Par Value	Book / Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date
70227N-BC-2	PASADENA CALIF PENSION FDG MUNI BND REV			2	1FE	1,004,682	110.2620	1,047,489	950,000	993,509	0	(3,257)	0	0	7.330	6.665	MN	8,898	69,635	03/11/2009	05/15/2022
709223-R9-4	PA TURNPIKE-E MUNI BND REV			1	1FE	2,127,860	116.1380	2,322,760	2,000,000	2,116,411	0	(10,567)	0	0	5.000	4.210	JD	8,333	100,000	11/18/2011	12/01/2029
717903-H8-4	PHILADELPHIA PA HOSPS & HIGHER MUNI BND			1	1FE	1,944,036	117.1990	2,168,182	1,850,000	1,934,471	0	(8,056)	0	0	5.000	4.352	JJ	46,250	62,694	10/06/2011	07/01/2028
718846-AM-0	PHOENIX ARIZ CIVIC IMPT CORP R MUNITAX B			2	1FE	1,123,560	112.2530	1,122,530	1,000,000	1,121,055	0	(2,505)	0	0	6.170	4.593	JJ	30,850	0	09/28/2012	07/01/2024
718846-AN-8	PHOENIX ARIZ CIVIC IMPT CORP R MUNITAX B			2	1FE	6,952,620	115.9060	6,954,360	6,000,000	6,941,242	0	(11,378)	0	0	6.250	4.747	JJ	187,500	0	09/25/2012	07/01/2029
73358T-2Q-3	PORT AUTH NY & NJ MUNI BND REV			1	1FE	137,142	110.8250	144,073	130,000	135,867	0	(969)	0	0	5.000	4.050	MN	1,083	6,500	08/30/2011	11/01/2028
73358T-QC-8	PORT AUTH NY & NJ MUNI BND REV			1	1FE	1,438,738	107.9670	1,511,538	1,400,000	1,426,157	0	(9,111)	0	0	5.000	4.250	MS	23,333	70,000	08/04/2011	09/01/2026
73358T-V5-7	PORT AUTH NY & NJ MUNI BND REV			1	1FE	1,383,564	117.8170	1,731,910	1,470,000	1,394,820	0	3,029	0	0	6.400	6.973	MS	27,701	94,080	12/12/2008	03/15/2027
73358T-XG-1	PORT AUTH NY & NJ MUNI BND REV			1	1FE	536,280	105.1240	572,926	545,000	536,749	0	316	0	0	4.500	4.630	JD	2,044	24,525	08/08/2011	12/01/2029
73358T-XH-9	PORT AUTH NY & NJ MUNI BND REV			1	1FE	520,159	104.8600	561,001	535,000	520,872	0	493	0	0	4.500	4.720	JD	2,006	24,075	08/08/2011	12/01/2030
73358W-AG-9	PORT AUTH NY & NJ MUNI BND REV				1FE	268,543	120.8300	302,075	250,000	263,464	0	(1,634)	0	0	5.309	4.397	JD	1,106	13,273	09/25/2009	12/01/2019
73358W-AJ-3	PORT AUTH NY & NJ MUNI BND REV				1FE	250,000	126.3530	315,883	250,000	250,000	0	0	0	0	6.040	6.040	JD	1,258	15,100	06/18/2009	12/01/2029
73358W-CX-0	PORT AUTH NY & NJ MUNI BND REV			2	1FE	2,270,415	122.4060	2,570,526	2,100,000	2,266,504	0	(3,168)	0	0	5.647	5.087	MN	19,765	118,587	10/17/2011	11/01/2040
735389-KS-6	PORT SEATTLE WA REV MUNI BND REV			1	1FE	2,026,980	105.8370	2,116,740	2,000,000	2,025,729	0	(896)	0	0	5.000	4.890	AO	25,000	100,000	08/09/2011	10/01/2032
743755-AF-7	PRVDNC HLT&SV MUNI BND REV				1FE	1,753,088	121.2830	2,122,453	1,750,000	1,752,196	0	(261)	0	0	6.250	6.227	AO	27,344	109,375	09/25/2009	10/01/2019
752111-HC-1	RANCHO CALIF WTR DIST FING AUT MUNI BND			1	1FE	335,000	107.5640	360,339	335,000	335,000	0	0	0	0	6.337	6.337	FA	8,845	21,229	10/14/2010	08/01/2040
786005-PM-4	SACRAMENTO CALIF MUN UTIL DIST MUNI BND			2	1FE	9,050,818	124.9280	10,743,808	8,600,000	9,040,891	0	(8,654)	0	0	6.322	5.914	MN	69,472	543,692	10/17/2011	05/15/2036
786106-GN-8	SACRAMENTO CNTY CA MUNI BND REV			2	1FE	1,002,800	123.0540	1,132,097	920,000	984,130	0	(5,372)	0	0	7.680	6.606	FA	26,692	70,656	03/04/2009	08/15/2021
797398-EJ-9	SAN DIEGO CNTY CALIF PENSION O MUNI BND			2	1FE	964,500	118.7060	1,187,060	1,000,000	969,428	0	1,377	0	0	6.029	6.368	FA	22,776	60,290	02/04/2009	08/15/2026
79765R-UR-8	SAN FRANCISCO CALIF CITY & CNT MUNI BND			1	1FE	3,596,133	110.0920	4,029,367	3,660,000	3,598,011	0	1,508	0	0	4.500	4.621	MN	27,450	164,700	08/03/2011	11/01/2035
875518-EL-2	TANGIPAHOA PARISH LA HOSP SVC MUNITAX BN			1	1FE	897,589	111.4680	980,918	880,000	896,939	0	(258)	0	0	7.200	7.033	FA	26,400	63,360	05/11/2010	02/01/2042
887440-BF-1	TIMPANOGOS SPL SVC DIST UTAH MUNI BND RE			1	1FE	808,624	118.0840	938,768	795,000	805,855	0	(1,145)	0	0	6.500	6.264	JD	4,306	51,675	05/11/2010	06/01/2030
89837L-AB-1	PRINCETON UNIVERSITY MUNI BND REV				1FE	1,396,094	133.8170	1,873,443	1,400,000	1,396,221	0	62	0	0	5.700	5.720	MS	26,600	79,800	01/13/2009	03/01/2039
899647-LQ-2	TULSA OKLA ARPTS IMPT TR MUNITAX BND REV			1	2FE	1,250,000	110.8120	1,385,150	1,250,000	1,250,000	0	0	0	0	7.759	7.759	JD	8,082	96,988	12/04/2009	06/01/2031
915138-LB-5	UNIVERSITY TOLEDO OHIO MUNI BND REV			1	1FE	1,064,950	114.4370	1,144,370	1,000,000	1,058,329	0	(5,682)	0	0	5.000	4.171	JD	4,167	50,000	10/20/2011	06/01/2025
915138-LF-6	UNIVERSITY TOLEDO OHIO MUNI BND REV			1	1FE	775,935	112.4800	843,600	750,000	773,322	0	(2,231)	0	0	5.000	4.551	JD	3,125	37,500	10/20/2011	06/01/2029
915217-RY-1	UNIVERSITY VA MUNI BND REV TAX				1FE	747,833	141.1750	1,058,813	750,000	747,867	0	29	0	0	6.200	6.222	MS	15,500	46,500	04/15/2009	09/01/2039
927781-ZB-3	VIRGINIA COLLEGE BLDG AUTH VA MUNI BND R			1	1FE	1,932,080	106.9800	2,139,600	2,000,000	1,935,730	0	2,904	0	0	4.000	4.247	FA	33,333	76,667	08/11/2011	02/01/2032
927793-UD-9	VIRGINIA COMMLTH TRANSN BRD MUNI BND REV			1	1FE	1,383,424	112.3680	1,573,152	1,400,000	1,384,008	0	377	0	0	4.500	4.580	MN	8,050	63,000	08/11/2011	05/15/2036
93877M-CC-8	WASHINGTON DC CONVENTION CTR MUNI BND RE			1	1FE	288,837	101.9290	305,787	300,000	289,370	0	421	0	0	4.500	4.816	AO	3,375	13,500	09/08/2011	10/01/2030
940093-Z5-9	WASHINGTON ST UNIV REVS MUNI BND REV			1	1FE	893,747	113.8960	1,002,285	880,000	892,902	0	(327)	0	0	6.414	6.283	AO	14,111	56,443	05/11/2010	10/01/2034
95639R-EV-7	WEST VA HIGHER ED POL COMMN MUNI BND REV			1	1FE	471,332	117.3700	492,954	420,000	469,005	0	(2,328)	0	0	5.000	3.511	AO	5,250	5,542	06/13/2012	04/01/2028
95639R-EW-5	WEST VA HIGHER ED POL COMMN MUNI BND REV			1	1FE	1,116,080	116.8380	1,168,380	1,000,000	1,110,830	0	(5,250)	0	0	5.000	3.581	AO	12,500	13,194	06/13/2012	04/01/2029
957366-CC-9	WESTCHESTER CNTY N Y HEALTH CA MUNI BND				2FE	265,530	117.7720	294,430	250,000	263,589	0	(1,433)	0	0	5.125	4.300	MN	2,135	12,813	08/11/2011	11/01/2020
957366-CN-5	WESTCHESTER CNTY N Y HEALTH CA MUNI BND			1	2FE	1,015,636	115.4970	1,097,222	950,000	1,009,826	0	(5,551)	0	0	5.000	4.141	MN	7,917	41,694	11/23/2011	11/01/2022
957366-CV-7	WESTCHESTER CNTY N Y HEALTH CA MUNI BND			1	2FE	1,802,168	112.5490	1,969,608	1,750,000	1,797,600	0	(4,360)	0	0	5.000	4.621	MN	14,583	76,806	11/23/2011	11/01/2025
2599999 - U.S. Special Revenue - Issuer Obligations						204,431,015	XXX	238,609,741	252,092,171	207,089,492	0	846,370	0	0	XXX	XXX	XXX	2,690,793	8,525,197	XXX	XXX
31339W-NA-0	FHLMC CMO..2439-LH			2	1	2,051,092	113.4530	2,052,789	1,809,372	2,049,769	0	(1,323)	0	0	6.000	1.589	MON	9,047	27,141	09/28/2012	04/15/2032
3133TH-K8-9	FHLMC CMO CMO..2103-PS			2	1	1,256,635	111.8590	1,257,689	1,124,349	1,255,655	0	(980)	0	0	6.500	2.883	MON	6,090	18,271	09/28/2012	12/15/2028
3133TH-TM-9	FHLMC CMO CMO.. 2116-ZA			2	1	280,305	111.0000	306,164	275,823	279,970	0	1,132	0	0	6.000	5.428	MON	1,379	16,549	11/27/2006	01/15/2029
3133TJ-DF-7	FHLMC CMO AGENCY CMO..2122 ZE			2	1	187,930	111.0000	205,828	185,431	187,705	0	(42)	0	0	6.000	5.565	MON	927	11,126	11/16/2006	02/15/2029

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
3133TL-K5-6	FHLMC CMO AGENCY CMO.. 2175 TH			2	1	344,132	110.2670	373,742	338,942	343,670	0	(65)	0	0	6.000	5.458	MON	1,695	20,337	12/19/2006	07/15/2029
3136A1-C8-6	FNMA AGENCY CMO 11-101 NB			2	1	1,500,000	112.2490	1,683,735	1,500,000	1,500,000	0	0	0	0	4.000	4.006	MON	5,000	60,000	09/27/2011	10/25/2041
3136A1-QE-8	FNMA AGENCY CMO..11-96 BE			2	1	910,586	105.3490	1,053,490	1,000,000	915,878	0	4,811	0	0	3.500	4.343	MON	2,917	35,000	10/13/2011	10/25/2041
3136A2-ZJ-5	FNMA AGENCY CMO..11-122 PL			2	1	3,738,926	112.2920	4,214,319	3,753,000	3,739,270	0	329	0	0	4.000	4.046	MON	12,510	150,120	11/14/2011	12/25/2041
3136A4-BS-7	FNMA AGENCY CMO 12-22			2	1	1,928,500	105.9300	2,012,670	1,900,000	1,926,727	0	(1,773)	0	0	3.500	3.311	MON	5,542	38,792	05/22/2012	03/25/2042
3136A4-BU-2	FNMA AGENCY CMO 12-22			2	1	1,520,157	104.6490	1,569,735	1,500,000	1,519,103	0	(1,054)	0	0	3.500	3.355	MON	4,375	30,625	05/22/2012	03/25/2042
3136A4-DT-3	FNMA AGENCY CMO 12-24D			2	1	1,077,953	100.7910	1,093,976	1,085,391	1,078,889	0	936	0	0	4.000	4.309	MON	3,618	28,872	10/01/2012	03/25/2042
3136A5-T7-1	FNMA AGENCY CMO 12-49			2	1	5,509,685	105.6640	5,705,856	5,400,000	5,503,618	0	(6,067)	0	0	3.500	3.242	MON	15,750	110,250	05/25/2012	05/25/2042
3136A5-ZX-7	FNMA AGENCY CMO 12-54			2	1	505,469	105.8920	529,460	500,000	504,925	0	(543)	0	0	3.500	3.300	MON	1,458	10,208	05/21/2012	05/25/2042
3136A6-Q8-0	FNMA CMO..12-75B UZ			2	1	61,504	99.9650	61,947	61,969	61,706	0	202	0	0	3.500	4.849	MON	181	1,084	06/13/2012	07/25/2042
3136A6-TN-4	FNMA CMO..12-63A ZM			2	1	1,255,533	101.4700	1,280,370	1,261,821	1,256,144	0	611	0	0	4.000	4.212	MON	4,206	29,373	10/01/2012	06/25/2042
3136A6-ZY-3	FNMA CMO..12-66D KE			2	1	1,623,550	112.0050	1,702,476	1,520,000	1,619,232	0	(4,318)	0	0	4.000	3.291	MON	5,067	35,467	05/22/2012	06/25/2042
3136A7-CL-4	FNMA AGENCY CMO 12-68			2	1	301,716	102.7340	313,635	305,288	301,764	0	48	0	0	3.500	3.628	MON	890	4,413	12/01/2012	07/25/2042
3136A7-JB-9	FNMA AGENCY CMO 12-67H			2	1	3,163,300	102.0100	3,238,817	3,175,000	3,163,484	0	184	0	0	3.500	3.555	MON	9,260	55,000	12/01/2012	07/25/2042
3137A0-3H-6	FHLMC AGENCY CMO..3680 ZA			2	1	824,307	110.0840	923,745	839,128	828,534	0	1,869	0	0	4.500	4.907	MON	3,147	36,856	12/01/2012	06/15/2040
3137A0-K9-5	FHLMC CMO..3695 JG			2	1	3,103,512	113.6630	3,523,553	3,100,000	3,101,786	0	(1,064)	0	0	4.500	4.494	MON	11,625	139,500	06/07/2011	07/15/2040
3137A5-P2-4	FHLMC CMO..37-95 VZ			2	1	2,226,083	108.3430	2,807,066	2,590,907	2,278,722	0	42,338	0	0	4.000	6.857	MON	8,636	101,425	12/01/2012	01/15/2041
3137AB-UP-4	FHLMC AGENCY CMO..3884..BL			2	1	3,006,750	113.6440	3,238,854	2,850,000	2,993,109	0	(10,659)	0	0	4.500	3.922	MON	10,688	128,250	10/17/2011	06/15/2041
3137AD-WM-5	FHLMC..K014 AGENCY CMO 38-91			2	1	995,000	114.6980	1,146,980	1,000,000	995,262	0	198	0	0	4.500	4.576	MON	3,750	45,000	08/05/2011	07/15/2041
3137AF-CN-0	FHLMC CMO..39-26 NY			2	1	1,000,000	110.9260	1,109,260	1,000,000	1,000,000	0	0	0	0	4.000	4.013	MON	3,333	40,000	10/12/2011	09/15/2041
3137AF-PC-0	FHLMC AGENCY CMO..39-19 BY			2	1	2,680,000	110.8870	2,971,772	2,680,000	2,680,000	0	0	0	0	4.000	4.016	MON	8,933	107,200	10/11/2011	09/15/2041
3137AF-TQ-5	FHLMC CMO..39-33 DP			2	1	1,397,222	107.6010	1,517,174	1,410,000	1,400,895	0	3,210	0	0	4.000	4.277	MON	4,700	56,400	12/15/2011	10/15/2041
3137AG-AQ-3	FHLMC CMO..3934 WA			2	1	181,204	100.7780	184,342	182,918	182,156	0	764	0	0	4.000	4.977	MON	610	7,317	10/04/2011	07/15/2041
3137AM-ZG-5	FHLMC..40-11 AGENCY CMO 40-11			2	1	1,434,120	105.0590	1,477,130	1,406,000	1,432,706	0	(1,414)	0	0	3.500	3.283	MON	4,101	28,706	05/23/2012	03/15/2042
3137AN-D9-3	FHLMC..K501 AGENCY CMO 4015			2	1	862,784	100.5440	870,729	866,018	863,462	0	679	0	0	4.000	4.264	MON	2,887	20,175	08/01/2012	03/15/2042
3137AN-GA-7	FHLMC..4013 AGENCY CMO 4013			2	1	1,015,000	105.2050	1,052,050	1,000,000	1,013,910	0	(1,090)	0	0	3.500	3.268	MON	2,917	20,417	05/25/2012	03/15/2042
3137AP-PJ-3	FHLMC CMO..4052 AZ			2	1	123,947	99.9940	124,563	124,570	124,224	0	277	0	0	4.000	4.802	MON	415	2,907	05/01/2012	05/15/2042
3137AQ-XU-7	FHLMC..40-58 CMO..40-58-CZ			2	1	417,380	101.7450	423,872	416,603	416,938	0	(442)	0	0	4.000	3.592	MON	1,389	8,308	12/01/2012	06/15/2042
3137AR-FM-3	FHLMC CMO..4066 VZ			2	1	530,470	102.7630	543,787	529,167	530,427	0	(43)	0	0	3.500	3.489	MON	1,543	7,650	12/01/2012	06/15/2042
3137AR-M2-9	FHLMC CMO..4057A ZB			2	1	382,364	109.7420	424,371	386,699	382,405	0	41	0	0	3.500	3.622	MON	1,128	6,699	12/01/2012	06/15/2042
3137AR-M3-7	FHLMC CMO..4057 ZC			2	1	291,487	109.8040	324,045	295,112	291,518	0	31	0	0	3.500	3.630	MON	861	5,112	12/01/2012	06/15/2042
3137AU-TF-6	FHLMC AGENCY CMO..41-17 HB			2	1	93,656	99.5090	99,509	100,000	93,806	0	150	0	0	2.500	4.573	MON	208	208	11/14/2012	10/15/2042
3137GA-QM-2	FHLMC AGENCY CMO..3740 KE			2	1	1,840,000	110.3030	2,029,575	1,840,000	1,840,000	0	0	0	0	4.000	4.005	MON	6,133	73,600	10/20/2011	10/15/2040
31392I-6F-0	FNMA CMO AGENCY CMO..01-W3 A			2	1	378,549	118.3540	439,782	371,582	378,246	0	140	0	0	7.000	6.648	MON	2,168	26,011	12/05/2006	09/25/2041
31392D-BS-0	FNMA CMO..02-33 Z			2	1	473,461	112.2500	516,609	460,231	472,043	0	4,489	0	0	6.500	5.580	MON	2,493	29,915	11/15/2006	06/25/2032
31392E-D8-0	FNMA CMO..02-63 EH			2	1	78,519	102.1560	79,124	77,454	77,577	0	(266)	0	0	6.000	5.219	MON	387	4,647	12/04/2006	05/25/2032
31392T-W5-2	FHLMC CMO..2478 EJ			2	1	2,135,127	111.8860	2,156,038	1,926,992	2,134,032	0	(1,095)	0	0	6.000	2.010	MON	9,635	28,905	09/28/2012	08/15/2032
31392U-XE-9	FHLMC AGENCY CMO..2500 MC			2	1	642,567	111.8690	648,713	579,884	642,048	0	(519)	0	0	6.000	1.869	MON	2,899	8,698	09/25/2012	09/15/2032
31392W-7B-0	FHLMC CMO AGENCY CMO..T-51 1A			2	1	439,481	113.7530	492,537	432,987	439,329	0	(27)	0	0	6.500	5.634	MON	2,345	28,144	12/05/2006	09/25/2043
31393P-FY-5	FHLMC CMO..2595 TG			2	1	2,901,274	111.0820	2,881,149	2,593,713	2,880,345	0	(20,929)	0	0	5.500	2.135	MON	11,888	35,664	09/28/2012	04/15/2023
31393R-CX-6	FHLMC CMO..2617 ZU			2	1	5,866,562	112.6880	5,878,792	5,216,898	5,805,877	0	(60,685)	0	0	5.000	0.426	MON	21,737	64,672	12/01/2012	05/15/2033
31393U-A6-0	FNMA AGENCY CMO..03-W19 1A7			2	1	5,584,046	110.9250	5,546,240	5,000,000	5,572,698	0	(11,348)	0	0	5.620	3.163	MON	23,417	70,250	09/28/2012	11/25/2033
31393W-3S-6	FHLMC CMO AGENCY CMO..2650 PB			2	1	5,777,484	115.0030	5,750,157	5,000,000	5,745,622	0	(31,862)	0	0	5.000	2.203	MON	20,833	62,500	09/28/2012	07/15/2033
31393X-7A-9	FNMA CMO..04-T2 1A1			2	1	431,621	108.7300	465,808	428,408	431,532	0	(16)	0	0	6.000	5.497	MON	2,142	25,705	12/05/2006	11/25/2043
31393X-GH-4	FNMA CMO..04-W2 1A			2	1	278,614	111.8280	309,247	276,540	278,557	0	(10)	0	0	6.000	5.499	MON	1,383	16,592	12/05/2006	02/25/2044
31394A-LV-6	FNMA AGENCY CMO..04-W10 A6			2	1	1,119,100	110.8780	1,108,778	1,000,000	1,116,215	0	(2,885)	0	0	5.750	4.166	MON	4,792	14,375	09/28/2012	08/25/2034
31394C-2J-0	FNMA CMO..05-23 ZC			2	1	1,229,206	112.0890	1,362,554	1,215,600	1,220,248	0	(2,922)	0	0	5.500	5.298	MON	5,572	64,908	12/01/2012	04/25/2035
31394E-F2-9	FNMA CMO..05-67 HG			2	1	2,216,732	109.7570	2,195,141	2,000,000	2,190,955	0	(25,777)	0	0	5.500	0.462	MON	9,167	27,500	09/28/2012	01/25/2035
31394H-AG-6	FHLMC CMO..2664 ZE			2	1	6,291,637	114.5630	6,309,354	5,507,347	6,231,484	0	(60,153)	0	0	5.500	1.217	MON	25,242	75,037	12/01/2012	08/15/2033
31394J-Y2-7	FHLMC CMO 05-8 1A4			2	1	3,364,551	113.6140	3,992,273	3,513,892	3,376,267	0	1,659	0	0	5.666	6.451	MON	16,591	199,097	10/16/2008	09/25/2043
31394L-J9-4	FHLMC CMO..2691-ZH			2	1	1,758,435	120.2810	1,766,113	1,468,320	1,747,321	0	(11,114)	0	0	5.500	2.146	MON	6,730	20,006	12/01/2012	10/15/2033
31394R-HL-6	FHLMC CMO..2750 ZN			2	1	1,871,583	120.9060	1,878,727	1,553,871	1,855,654	0	(15,929)	0	0	5.000	0.845	MON	6,474	19,263	12/01/2012	02/15/2034
31394R-LX-5	FHLMC CMO..2752 GZ			2	1	1,947,594	125.9060	1,956,420	1,553,871	1,928,894	0	(18,699)	0	0	5.000	0.257	MON	6,474	19,263	12/01/2012	02/15/2034
31394V-YH-7	FNMA AGENCY CMO..06-4-ME			2	1	1,195,602	118.8230	1,188,234	1,000,000	1,190,920	0	(4,683)	0	0	6.000	3.521	MON	5,000	15,000	09/28/2012	02/25/2036
31395C-QX-2	FHLMC CMO..2825 PZ			2	1	1,843,586	116.9190	2,130,222	1,821,964	1,835,593	0	(2,769)	0	0	5.500	5.373	MON	8,351	97,285	12/01/2012	07/15/2034
31395C-XH-9	FHLMC AGENCY CMO..2827 PG			2	1	1,181,397	118.4470	1,184,467	1,000,000	1,175,517	0	(5,880)	0	0	6.000	3.172	MON	5,000	15,000	09/28/2012	07/15/2034
31395D-HE-2	FNMA CMO..06-33 GZ			2	1	652,055	113.4000	791,090	697,610	667,131	0	15,505	0	0	6.000	9.833	MON	3,488	40,527	12/01/2012	05/25/2036

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	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond CHAR	NAIC Designation	Actual Cost	8 Rate Used To Obtain Fair Value	9 Fair Value	Par Value	Book / Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date
31395E-6F-9	FHLMC CMO..2847 PG			2	1	2,331,563	116.7810	2,335,625	2,000,000	2,308,687	0	(22,876)	0	0	5.000	0.492	MON	8,333	25,000	09/28/2012	08/15/2034
31395F-2F-0	FHLMC AGENCY CMO..2835 NZ			2	1	621,735	117.1710	719,705	614,235	618,895	0	(1,055)	0	0	5.500	5.365	MON	2,815	32,798	12/01/2012	08/15/2034
31395U-KP-5	FHLMC CMO..2978 JG			2	1	1,232,373	114.6610	1,433,257	1,250,000	1,240,675	0	2,104	0	0	5.500	5.727	MON	5,729	68,750	12/08/2006	05/15/2035
31396H-MW-6	FHLMC AGENCY CMO..3110 HE			2	1	1,160,319	117.5190	1,175,191	1,000,000	1,154,583	0	(5,736)	0	0	5.500	2.842	MON	4,583	13,750	09/28/2012	02/15/2036
31396W-G9-1	FNMA AGENCY CMO..07-65 GZ			2	1	1,255,720	113.5970	1,636,680	1,440,778	1,303,657	0	18,290	0	0	5.000	7.543	MON	6,003	70,125	12/01/2012	07/25/2037
31397C-WG-0	FHLMC AGENCY CMO..3239 ZE			2	1	1,234,867	114.3230	1,400,093	1,224,682	1,230,478	0	(1,418)	0	0	5.750	5.614	MON	5,868	68,274	12/01/2012	11/15/2036
31397E-VT-9	FHLMC CMO..01 ZA			2	1	1,227,473	114.7620	1,393,782	1,214,498	1,222,032	0	(1,366)	0	0	5.500	5.378	MON	5,566	64,849	12/01/2012	02/15/2037
31397H-GR-3	FHLMC AGENCY CMO..3320 LZ			2	1	1,285,511	117.0670	1,463,971	1,250,542	1,275,763	0	(1,924)	0	0	6.000	5.509	MON	6,253	72,650	12/01/2012	05/15/2037
31397M-2E-6	FNMA CMO..09-3 CD			2	1	2,975,475	116.4630	3,389,073	2,910,000	2,962,176	0	1,514	0	0	6.000	5.812	MON	14,550	174,600	02/06/2009	02/25/2049
31397N-WX-9	FNMA CMO..09-30 Z			2	1	382,372	118.1360	452,626	383,139	382,054	0	(66)	0	0	6.500	6.568	MON	2,075	24,049	12/01/2012	05/25/2039
31397Q-J3-3	FNMA CMO..11-18 KY			2	1	1,885,625	109.7170	2,194,340	2,000,000	1,908,939	0	16,470	0	0	4.000	5.051	MON	6,667	80,000	06/09/2011	03/25/2041
31397S-G9-9	FNMA CMO 11-46 G3			2	1	2,268,559	111.2650	2,877,935	2,586,559	2,285,887	0	8,079	0	0	4.500	5.678	MON	9,700	113,607	12/01/2012	05/25/2041
31397U-EH-8	FNMA CMO..11-47 LW			2	1	2,098,125	111.3860	2,506,185	2,250,000	2,111,047	0	8,297	0	0	4.000	4.706	MON	7,500	90,000	06/08/2011	06/25/2041
31397U-K6-5	FNMA CMO..11-65 C			2	1	5,959,406	108.6740	6,683,451	6,150,000	6,018,481	0	43,838	0	0	4.000	4.809	MON	20,500	246,000	10/17/2011	07/25/2041
31397U-ZQ-5	FNMA AGENCY CMO 11-58E			2	1	2,122,383	109.9490	2,473,853	2,250,000	2,156,593	0	24,780	0	0	4.000	5.317	MON	7,500	90,000	06/08/2011	07/25/2041
31398F-5A-5	FNMA AGENCY CMO 09-99-HZ			2	1	571,459	109.4800	638,439	583,156	575,679	0	1,061	0	0	5.000	5.511	MON	2,430	28,383	12/01/2012	12/25/2039
31398F-VY-4	FNMA AGENCY CMO..09-95 PZ			2	1	1,067,953	126.6190	1,277,324	1,008,793	1,067,186	0	1,837	0	0	6.000	5.297	MON	5,044	58,606	12/01/2012	11/25/2039
31398F-YE-5	FNMA AGENCY CMO..09-93 VZ			2	1	1,305,180	110.0310	1,560,240	1,418,000	1,353,507	0	15,017	0	0	4.500	6.593	MON	5,318	62,281	12/01/2012	11/25/2039
31398G-BZ-1	FNMA CMO 09-102-EZ			2	1	571,201	108.7440	634,147	583,156	576,189	0	1,413	0	0	5.000	5.561	MON	2,430	28,383	12/01/2012	12/25/2039
31398G-MM-8	FNMA AGENCY CMO 09-115-HZ			2	1	568,475	109.7220	637,195	580,736	572,765	0	1,060	0	0	5.000	5.528	MON	2,420	28,265	12/01/2012	01/25/2040
31398G-PX-1	FNMA AGENCY CMO 09-108 ZH			2	1	946,469	109.9440	1,085,424	987,251	961,218	0	4,757	0	0	5.000	6.053	MON	4,114	48,051	12/01/2012	01/25/2040
31398G-TW-9	FNMA CMO..09-109 LZ			2	1	1,920,988	109.9360	2,207,829	2,008,285	1,952,529	0	7,713	0	0	5.000	6.068	MON	8,368	97,747	12/01/2012	01/25/2040
31398G-U7-2	FNMA AGENCY CMO 10-4-GZ			2	1	565,092	111.5610	645,187	578,326	569,064	0	923	0	0	5.000	5.530	MON	2,410	28,148	12/01/2012	02/25/2040
31398G-Y4-5	FNMA AGENCY CMO 10-10-BZ			2	1	563,536	114.9190	664,607	578,326	565,787	0	762	0	0	5.000	5.458	MON	2,410	28,148	12/01/2012	02/25/2040
31398L-YL-6	FHLMC AGENCY CMO 3623-CZ			2	1	1,684,877	115.0080	1,995,365	1,734,979	1,693,885	0	4,207	0	0	5.000	5.550	MON	7,229	84,444	12/01/2012	01/15/2040
31398L-ZZ-4	FHLMC AGENCY CMO 3621-HZ			2	1	1,137,116	114.1640	1,320,481	1,156,653	1,140,344	0	1,279	0	0	5.000	5.327	MON	4,819	56,296	12/01/2012	01/15/2040
31398M-YC-4	FNMA AGENCY CMO 10-19-Z			2	1	565,885	112.7440	649,323	575,927	567,708	0	619	0	0	5.000	5.339	MON	2,400	28,031	12/01/2012	03/25/2040
31398M-ZX-7	FNMA AGENCY CMO 10-23-Z			2	1	567,258	115.0160	662,408	575,927	568,317	0	388	0	0	5.000	5.266	MON	2,400	28,031	12/01/2012	03/25/2040
31398N-4W-1	FNMA CMO 10-132 BC			2	1	931,875	110.4790	1,104,790	1,000,000	938,300	0	3,683	0	0	4.000	4.756	MON	3,333	40,000	06/09/2011	11/25/2040
31398R-ZY-4	FNMA CMO..10-57 BP			2	1	1,981,250	113.8540	2,277,080	2,000,000	1,984,274	0	1,845	0	0	4.500	4.669	MON	7,500	90,000	06/09/2011	06/25/2040
31398S-RV-7	FNMA CMO..10-143 BG			2	1	2,095,313	110.5180	2,486,655	2,250,000	2,107,489	0	5,869	0	0	4.000	4.690	MON	7,500	90,000	06/08/2011	12/25/2040
31398S-WG-4	FNMA CMO..10-139 HA			2	1	2,359,277	112.7170	2,817,925	2,500,000	2,371,013	0	6,808	0	0	4.000	4.578	MON	8,333	100,000	06/07/2011	11/25/2040
31398S-XH-1	FNMA CMO..10-141 AL			2	1	721,406	111.0380	832,785	750,000	725,072	0	1,942	0	0	4.000	4.503	MON	2,500	30,000	06/07/2011	12/25/2040
31398S-YD-9	FNMA CMO 10-141 BL			2	1	947,813	111.3210	1,113,210	1,000,000	953,845	0	3,295	0	0	4.000	4.646	MON	3,333	40,000	06/07/2011	12/25/2040
31398W-VL-5	FHLMC CMO..3654 Z			2	1	227,811	112.0200	280,328	250,248	230,741	0	1,320	0	0	4.500	5.982	MON	938	10,991	12/01/2012	04/15/2040
31411A-2E-4	FNMA POOL # 902673			2	1	311,109	108.4330	340,027	313,584	311,145	0	5	0	0	5.500	5.758	MON	1,437	17,247	12/19/2006	12/01/2036
31411D-A3-3	FNMA POOL # 904626			2	1	436,451	103.3700	436,327	422,102	435,909	0	(239)	0	0	2.730	1.908	MON	960	11,500	09/25/2009	12/01/2036
31411G-UY-6	FNMA POOL # 907899			2	1	519,887	104.7510	530,749	506,676	519,368	0	(184)	0	0	2.404	1.745	MON	1,015	12,165	09/25/2009	01/01/2037
2699999 - U.S. Special Revenue - Residential Mortgage-Backed Securities						149,890,229	XXX	162,810,256	145,897,230	149,972,755	0	(74,531)	0	0	XXX	XXX	XXX	573,407	4,808,491	XXX	XXX
2799999 - U.S. Special Revenue - Commercial Mortgage-Backed Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
02554C-AD-1	AMERICAN EAGLE NW LLC MUNITAX BND REV 14			2	1FE	985,540	106.0000	1,060,000	1,000,000	985,671	0	131	0	0	5.780	5.875	JD	2,569	28,900	09/28/2012	12/15/2049
3136A5-CK-0	FNMA AGENCY CMO 12-40C			2	1	1,532,813	105.8280	1,587,420	1,500,000	1,531,611	0	(1,201)	0	0	3.500	3.311	MON	4,375	30,625	05/21/2012	04/25/2042
347508-AA-1	FORT KNOX MILITARY HOUSING PRO MUNI BND			2	1FE	680,000	103.0290	824,232	800,000	681,501	0	571	0	0	5.815	7.013	MON	2,068	46,520	03/11/2010	02/15/2052
412493-AG-3	HARFORD CNTY MD ECONOMIC DEV R MUNITAX B			2	1FE	2,228,720	125.3510	2,669,976	2,130,000	2,221,778	0	(2,782)	0	0	7.600	7.155	JD	7,195	161,880	05/11/2010	12/15/2039
59333M-B3-8	MIAMI-DADE CNTY FLA SCH DIST MUNITAX BND				1FE	1,635,000	112.3990	1,837,724	1,635,000	1,635,000	0	0	0	0	6.485	6.485	JD	4,712	106,030	06/11/2010	06/15/2027
677071-AC-6	OHANA MILITARY COMM LLC MUNITAX BND REV			2	1FE	978,670	112.6290	1,126,290	1,000,000	978,985	0	148	0	0	6.193	6.342	AO	15,483	61,930	05/03/2011	04/01/2049
677071-AK-8	OHANA MILITARY COMM LLC MUNI BND REV 144			2	1FE	3,174,860	101.6300	3,484,498	3,428,612	3,176,448	0	1,588	0	0	5.880	6.395	AO	50,401	201,602	02/14/2012	10/01/2051
677071-AU-6	OHANA MILITARY COMM LLC CORP BND 144A			2	1FE	2,633,685	109.5500	3,417,960	3,120,000	2,640,406	0	2,128	0	0	6.000	7.175	AO	46,800	187,200	05/11/2010	10/01/2051
83162C-SE-4	SBAP AGENCY ABS..08-20L 1			2	1FE	8,957,121	116.3830	10,424,536	8,957,121	8,957,121	0	0	0	0	6.220	6.220	JD	46,428	576,958	12/09/2008	12/01/2028
90983V-AA-1	MCGUIRE AIR FORCE BASE/F MUNI BND REV			2	1AM	169,000	99.4990	198,998	200,000	169,429	0	164	0	0	5.611	6.725	MS	3,304	11,222	05/14/2010	09/15/2051

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond CHAR	NAIC Designation	Actual Cost	8 Rate Used To Obtain Fair Value	9 Fair Value	Par Value	Book / Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date
2899999 - Special Revenue - Other Loan-Backed and Structured Securities						22,975,409	XXX	26,631,634	23,770,733	22,977,950	0	747	0	0	XXX	XXX	XXX	183,335	1,412,867	XXX	XXX
3199999 - Subtotals – U.S. Special Revenue and Special Assessment Obligations and all Non Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						377,296,653	XXX	428,051,631	421,760,134	380,040,197	0	772,586	0	0	XXX	XXX	XXX	3,447,535	14,746,555	XXX	XXX
001055-AC-6	AFLAC INCORPORATED CORP BND				1FE	1,093,705	135.3680	1,353,685	1,000,000	1,068,740	0	(8,631)	0	0	8.500	7.110	MN	10,861	85,000	12/01/2009	05/15/2019
0010EP-AF-5	AEP TX CENTRL CO CORP BND				2FE	2,154,340	128.6250	2,572,499	2,000,000	2,144,147	0	(3,609)	0	0	6.650	6.027	FA	50,244	133,000	12/02/2009	02/15/2033
00164T-AB-4	AMC EAST COMMUNITIES LLC CORP BND 144A			2	1FE	1,324,278	96.9590	1,376,819	1,420,000	1,327,729	0	1,468	0	0	5.870	6.394	JJ	38,435	83,354	07/22/2010	01/15/2038
00206R-AD-4	AT&T INC CORP BND				1FE	2,636,355	128.7840	2,575,675	2,000,000	2,632,540	0	(3,815)	0	0	6.500	4.388	MS	43,333	0	09/25/2012	09/01/2037
00206R-AG-7	AT&T INC CORP BND				1FE	4,122,480	126.4040	5,056,161	4,000,000	4,117,120	0	(1,959)	0	0	6.300	6.071	JJ	116,200	252,000	12/11/2009	01/15/2038
002819-AC-4	ABBOTT LABORATORIES CORP BND				1FE	408,460	136.1110	544,443	400,000	407,967	0	(136)	0	0	6.150	5.995	MN	2,118	24,600	08/21/2008	11/30/2037
002824-AV-2	ABBOTT LABORATORIES CORP BND				1FE	2,890,613	134.7770	3,706,381	2,750,000	2,884,208	0	(2,290)	0	0	6.000	5.638	AO	41,250	165,000	01/27/2010	04/01/2039
002824-AY-6	ABBOTT LABORATORIES CORP BND				1FE	1,761,297	127.8850	2,269,953	1,775,000	1,761,817	0	209	0	0	5.300	5.352	MN	8,885	94,075	05/24/2010	05/27/2040
00287Y-AC-3	ABBVIE INC SENIOR CORP BND 144A				2FE	1,490,340	101.7440	1,526,156	1,500,000	1,490,464	0	124	0	0	2.900	2.975	MN	6,404	0	11/05/2012	11/06/2022
00440E-AH-0	ACE INA HOLDINGS INC. CORP BND				1FE	2,349,180	137.4210	2,748,414	2,000,000	2,329,325	0	(6,868)	0	0	6.700	5.446	MN	17,122	134,000	12/02/2009	05/15/2036
00440E-AL-1	ACE INA HOLDINGS INC. CORP BND				1FE	1,380,015	110.8240	1,551,542	1,400,000	1,391,610	0	2,865	0	0	5.600	5.860	MN	10,018	78,400	09/25/2009	05/15/2015
00765*-AF-2	AECOM CORP BND				2	275,000	100.1590	275,437	275,000	275,000	0	0	0	0	5.430	5.430	JAJO	3,484	14,933	06/30/2010	07/07/2020
00765*-AG-0	AECOM CORP BND				2	823,240	78.2670	1,076,171	1,375,000	883,781	0	26,506	0	0	5.650	12.063	JJ	37,549	13,750	06/30/2010	07/07/2022
008117-AM-5	AETNA INC. CORP BND				2FE	1,456,679	124.3510	1,803,087	1,450,000	1,454,940	0	(856)	0	0	6.500	6.419	MS	27,751	94,250	09/25/2009	09/15/2018
00817Y-AF-5	AETNA INC. CORP BND				2FE	3,135,883	134.5590	3,330,343	2,475,000	3,131,999	0	(3,884)	0	0	6.625	4.738	JD	7,288	81,984	09/25/2012	06/15/2036
00817Y-AG-3	AETNA INC. CORP BND				2FE	5,117,611	137.7170	6,128,417	4,450,000	5,106,623	0	(5,581)	0	0	6.750	5.621	JD	13,350	246,375	09/25/2012	12/15/2037
00846U-AG-6	AGILENT TECHNOLOGIES INC CORP BND				2FE	2,686,165	114.2950	2,857,386	2,500,000	2,664,265	0	(18,329)	0	0	5.000	3.982	JJ	57,639	125,000	10/17/2011	07/15/2020
010392-EE-4	ALABAMA POWER COMPANY CORP BND				1FE	3,720,671	123.8610	3,715,833	3,000,000	3,714,574	0	(6,096)	0	0	5.600	3.887	MS	49,467	0	09/28/2012	03/15/2033
010392-EZ-7	ALABAMA POWER COMPANY SENIOR CORP BND				1FE	376,369	132.7720	497,894	375,000	376,300	0	(21)	0	0	6.125	6.098	MN	2,935	22,969	05/30/2008	05/15/2038
013817-AQ-4	ALCOA INC CORP BND				2FE	1,540,906	104.8420	1,590,452	1,517,000	1,546,392	0	1,098	0	0	5.870	5.578	FA	31,661	30,348	09/25/2012	02/23/2022
013817-AU-5	ALCOA INC CORP BND				2FE	132,991	108.2150	135,269	125,000	131,991	0	(729)	0	0	6.150	5.250	FA	2,904	7,688	08/09/2011	08/15/2020
013817-AV-3	ALCOA INC SENIOR CORP BND			1	2FE	1,377,902	102.9730	1,421,022	1,380,000	1,378,172	0	171	0	0	5.400	5.420	AO	15,732	74,520	04/13/2011	04/15/2021
015271-AC-3	ALEXANDRIA REAL EST EQ, INC. CORP BND			1	2FE	1,398,810	106.4650	1,490,504	1,400,000	1,398,957	0	147	0	0	4.600	4.610	AO	16,100	37,924	02/22/2012	04/01/2022
017175-AC-4	ALLEGHANY CORPORATION SENIOR CORP BND				2FE	2,550,859	109.1150	2,662,400	2,440,000	2,547,634	0	(3,225)	0	0	4.950	4.375	JD	1,342	60,726	08/15/2012	06/27/2022
020002-AU-5	ALLSTATE CO CORP BND			1	2FE	3,548,250	105.5000	4,378,250	4,150,000	3,550,650	0	1,598	0	0	6.500	7.645	MN	34,468	269,750	10/04/2011	05/15/2057
020002-AX-9	ALLSTATE CORPORATION CORP BND				1FE	698,096	130.3930	912,750	700,000	698,639	0	162	0	0	7.450	7.489	MN	6,519	52,150	05/11/2009	05/16/2019
020039-DC-4	ALLTEL CORPORATION CORP BND				1FE	7,009,520	155.2780	7,763,905	5,000,000	6,939,193	0	(59,088)	0	0	7.875	4.792	JJ	196,875	393,750	10/17/2011	07/01/2032
023767-AA-4	AMERICAN AIRLINES INC. CORP BND			2	2FE	2,609,410	103.2500	2,889,193	2,798,250	2,633,191	0	20,146	0	0	5.250	6.619	JJ	61,620	146,908	10/17/2011	07/31/2022
02377V-AA-0	AMERICAN AIRLINES 2011-2 CLASS CORP BND			2	2FE	1,485,408	103.5000	1,537,397	1,485,408	1,485,408	0	0	0	0	8.625	8.625	AO	27,047	133,083	09/27/2011	04/15/2023
025816-AY-5	AMERICAN EXPRESS BANK FSB CORP BND				1FE	8,122,512	126.4240	8,849,692	7,000,000	7,933,074	0	(157,467)	0	0	7.000	4.131	MS	138,833	490,000	10/17/2011	03/19/2018
025816-BB-4	AMERICAN EXPRESS COMPANY CORP BND				1FE	1,598,697	135.4940	1,964,658	1,450,000	1,561,090	0	(14,414)	0	0	8.125	6.589	MN	13,418	117,813	05/11/2010	05/20/2019
026074-AA-2	AMERICAN FIN GRP, INC. CORP BND				2FE	2,015,092	127.5830	2,315,630	1,815,000	1,968,180	0	(18,256)	0	0	9.875	8.130	JD	7,966	179,231	05/11/2010	06/15/2019
02666Q-D7-5	AMERICAN HONDA FINANCE CORPORA CORP BND				1FE	7,677,930	130.1740	8,461,322	6,500,000	7,500,229	0	(154,608)	0	0	7.625	4.493	AO	123,906	495,625	10/17/2011	10/01/2018
029912-BB-7	AMERICAN TOWER CORPORATION CORP BND				2FE	3,102,474	106.9960	3,156,370	2,950,000	3,086,895	0	(15,949)	0	0	4.625	2.476	AO	34,109	86,141	09/25/2012	04/01/2015
03076C-AB-2	AMERIPRISE FINL CORP BND				1FE	850,000	112.8200	1,128,205	1,000,000	926,166	0	21,839	0	0	5.650	8.610	MN	7,219	56,500	01/27/2009	11/15/2015
03076C-AE-6	AMERIPRISE FINL CORP BND				1FE	4,955,942	117.5110	4,994,231	4,250,000	4,932,825	0	(23,117)	0	0	5.300	2.819	MS	66,324	0	09/25/2012	03/15/2020
031162-AY-6	AMGEN INC CORP BND				2FE	6,016,377	134.6910	6,034,150	4,480,000	5,980,095	0	(30,459)	0	0	6.900	4.642	JD	25,760	309,120	10/17/2011	06/01/2038
032095-AB-7	AMPHENOL CORPORATION CORP BND			1	2FE	2,294,158	104.1820	2,396,176	2,300,000	2,294,620	0	462	0	0	4.000	4.031	FA	38,333	47,278	01/19/2012	02/01/2022
032479-AD-9	ANADARKO FINANCE CORP BND				2FE	5,721,047	133.0110	5,785,976	4,350,000	5,709,015	0	(12,032)	0	0	7.500	4.898	MN	54,375	163,125	09/25/2012	05/01/2031
032511-AY-3	ANADARKO PETROLEUM CO CORP BND				2FE	602,386	125.2380	751,431	600,000	602,114	0	(45)	0	0	6.450	6.420	MS	11,395	38,700	09/10/2007	09/15/2036
032654-AE-5	ANALOG DEVICES, INC. CORP BND				1FE	983,421	107.0250	1,043,492	975,000	977,817	0	(1,786)	0	0	5.000	4.797	JJ	24,375	48,750	09/25/2009	07/01/2014
035229-CW-1	ANHEUSER-BUSCH CORP BND				1FE	5,523,841	117.6570	5,882,865	5,000,000	5,446,654	0	(64,183)	0	0	5.000	3.382	MS	83,333	250,000	10/17/2011	03/01/2019
03523T-AN-8	ANHEUSER-BUSCH INBEV WORLDWIDE CORP BND				1FE	1,698,968	121.3470	2,075,033	1,710,000	1,702,056	0	904	0	0	5.375	5.455	JJ	42,382	91,913	02/08/2010	01/15/2020
03523T-AP-3	ANHEUSER-BUSCH INBEV WORLDWIDE CORP BND				1FE	1,979,730	140.5650	2,600,460	1,850,000	1,975,428	0	(1,865)	0	0	6.375	5.872	JJ	54,382	117,938	02/08/2010	01/15/2040
037411-AW-5	APACHE CORPORATION CORP BND			1	1FE	1,904,518	112.2840	2,161,462	1,925,000	1,905,281	0	317	0	0	5.100	5.170	MS	32,725	98,175	08/17/2010	09/01/2040
03761U-A*-7	APOLLO INVSTMNT CORP BND			2		1,900,000	105.0000	1,995,000	1,900,000	1,900,000	0	0	0	0	6.250	6.250	AO	28,698	118,750	09/01/2010	10/04/2015

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond CHAR	NAIC Designation	Actual Cost	8 Rate Used To Obtain Fair Value	9 Fair Value	Par Value	Book / Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date
037933-AE-8	APRIA HEALTHCARE GRP INC. CORP BND			1	4FE	1,213,500	103.0000	1,163,900	1,130,000	1,156,539	0	(31,428)	0	0	11.250	6.355	MN	21,188	127,125	02/10/2012	11/01/2014
037933-AG-3	APRIA HEALTHCARE GRP INC. SECURED CORP B			1	5FE	477,950	98.7500	464,125	470,000	474,322	0	(3,628)	0	0	12.375	11.182	MN	9,694	58,163	03/19/2012	11/01/2014
042735-AK-6	ARROW ELECTRONICS, INC. CORP BOND				2FE	7,534,170	122.3710	8,565,970	7,000,000	7,509,632	0	(21,206)	0	0	7.500	6.692	JJ	242,083	525,000	10/17/2011	01/15/2027
046003-JU-4	ASSOCIATES CORP OF NORT CORP BND				1FE	2,574,260	120.8900	2,998,079	2,480,000	2,548,757	0	(9,483)	0	0	6.950	6.373	MN	28,727	172,360	03/25/2010	11/01/2018
048303-CD-1	ATLANTIC CITY ELECTRIC COMPANY CORP BND				1FE	796,328	129.9870	1,039,892	800,000	797,518	0	323	0	0	7.750	7.817	MN	7,922	62,000	11/06/2008	11/15/2018
049560-AJ-4	ATMOS ENERGY CORP CORP BND				2FE	4,841,464	133.9650	5,492,552	4,100,000	4,639,922	0	(71,582)	0	0	8.500	5.908	MS	102,614	348,500	01/26/2010	03/15/2019
052769-AB-2	AUTODESK, INC. SENIOR CORP BND			1	2FE	1,398,124	101.3630	1,419,085	1,400,000	1,398,132	0	8	0	0	3.600	3.616	JD	2,520	0	12/10/2012	12/15/2022
05348E-AN-9	AVALONBAY COMMUNITIES INC SENIOR CORP BN				2FE	2,094,760	119.9700	2,399,409	2,000,000	2,071,880	0	(7,959)	0	0	6.100	5.489	MS	35,922	122,000	12/02/2009	03/15/2020
05367A-AA-1	AVIATION CAPTIAL GROUP CORP BND 144A				3FE	4,242,097	105.3150	4,344,244	4,125,000	4,239,237	0	(2,896)	0	0	7.125	6.661	AO	62,047	192,375	09/25/2012	10/15/2020
05523U-AJ-9	BAE SYSTEMS HOLDINGS INC CORP BND 144A				2FE	306,858	118.7480	356,245	300,000	304,906	0	(638)	0	0	6.375	6.056	JD	1,594	19,125	09/25/2009	06/01/2019
05569A-AB-5	BP AMI CORP BND 144A				1FE	361,950	119.9460	455,795	380,000	366,048	0	1,744	0	0	5.523	6.232	MN	3,090	20,987	07/22/2010	05/08/2019
057224-AK-3	BAKER HUGHES INCORPORATED CORP BND				1FE	5,159,495	137.7550	5,475,764	3,975,000	5,102,680	0	(47,550)	0	0	6.875	4.392	JJ	126,013	273,281	10/17/2011	01/15/2029
057224-AY-3	BAKER HUGHES INCORPORATED CORP BND				1FE	795,552	132.5010	1,060,007	800,000	797,049	0	387	0	0	7.500	7.579	MN	7,667	60,000	10/23/2008	11/15/2018
057224-AZ-0	BAKER HUGHES INCORPORATED CORP BND				1FE	622,313	120.5070	753,169	625,000	622,432	0	41	0	0	5.125	5.153	MS	9,431	32,031	08/19/2010	09/15/2040
06050T-KN-1	BANK OF AMERICA NA (US) CORP BND				2FE	1,635,228	112.3130	1,965,479	1,750,000	1,658,036	0	18,071	0	0	5.300	6.742	MS	27,310	92,750	10/05/2011	03/15/2017
06406H-BM-0	BANK OF NEW YORK CO CORP BND				1FE	2,150,394	118.9150	2,526,944	2,125,000	2,142,997	0	(2,406)	0	0	5.450	5.288	MN	14,798	115,813	09/25/2009	05/15/2019
071813-AX-7	BAXTER INTERNATIONAL INC CORP BND				1FE	1,039,090	136.7140	1,367,135	1,000,000	1,036,994	0	(636)	0	0	6.250	5.963	JD	5,208	62,500	04/07/2009	12/01/2037
075887-AV-1	BECTON DICKINSON AND COMPANY CORP BND				1FE	612,156	134.8730	809,237	600,000	611,558	0	(204)	0	0	6.000	5.852	MN	4,600	36,000	09/25/2009	05/15/2039
079857-AH-1	BELLSOUTH CAPITAL FUNDING CORP BND				1FE	3,350,050	133.8300	3,345,746	2,500,000	3,341,837	0	(8,214)	0	0	7.875	4.938	FA	74,375	0	09/25/2012	02/15/2030
084423-AQ-5	WR BERKLEY CORP CORP BND				2FE	3,394,822	121.9920	3,768,331	3,089,000	3,337,991	0	(29,950)	0	0	7.375	5.891	MS	67,079	227,814	07/25/2011	09/15/2019
084680-AA-5	BERKSHIRE HILLS BANCORP INC. SUB CORP BN			1	3Z	1,878,150	100.5130	1,909,747	1,900,000	1,878,372	0	222	0	0	6.875	7.000	MS	33,745	0	09/20/2012	09/28/2027
09064A-AE-1	BIOMED REALTY LP CORP BND				2FE	496,074	112.9970	564,984	500,000	496,783	0	340	0	0	6.125	6.236	AO	6,465	30,625	01/12/2011	04/15/2020
09256B-AA-5	BLACKSTONE HOLDINGS FINANCE CO CORP BND				1FE	2,289,180	116.0990	2,635,447	2,270,000	2,284,887	0	(1,760)	0	0	6.625	6.501	FA	56,813	150,388	05/11/2010	08/15/2019
09256B-AB-3	BLACKSTONE HOLDINGS FINANCE CO CORP BND				1FE	2,772,332	113.0220	3,010,895	2,664,000	2,763,515	0	(7,365)	0	0	5.875	5.305	MS	46,084	117,441	04/23/2012	03/15/2021
097023-AU-9	BOEING CO CORP BND				1FE	2,562,572	132.0470	3,169,128	2,400,000	2,551,071	0	(4,038)	0	0	6.125	5.597	FA	55,533	147,000	12/01/2009	02/15/2033
097023-AW-5	BOEING CO CORP BND				1FE	1,378,524	124.2410	1,739,374	1,400,000	1,385,198	0	1,908	0	0	6.000	6.208	MS	24,733	84,000	03/10/2009	03/15/2019
10138M-AH-8	BOTTLING GROUP LLC CORP BND				1FE	1,024,975	107.5480	1,048,598	975,000	989,064	0	(11,385)	0	0	6.950	5.678	MS	19,952	67,763	09/25/2009	03/15/2014
10510K-AA-5	BRAMBLES USA INC CORP BND 144A				2FE	4,846,269	113.6910	4,888,697	4,300,000	4,828,962	0	(17,307)	0	0	5.350	3.419	AO	57,513	115,025	09/25/2012	04/01/2020
110122-AQ-1	BRISTOL-MYERS SQUIBB COMPANY CORP BND				1FE	2,667,757	135.0770	3,309,395	2,450,000	2,658,516	0	(4,147)	0	0	6.125	5.483	MN	25,010	150,063	08/24/2010	05/01/2038
120462-AA-4	BUMBLE BEE ACQUISITION CORP CORP BND 144			1	4FE	1,294,078	107.7500	1,444,928	1,341,000	1,301,765	0	4,423	0	0	9.000	9.759	JD	5,364	120,690	09/28/2011	12/15/2017
12189T-AX-2	BURLINGTON NORTHERN SANTA FE C CORP BND				2FE	5,107,784	125.8160	5,032,653	4,000,000	5,100,783	0	(7,001)	0	0	6.200	4.328	FA	93,689	0	09/25/2012	08/15/2036
12189T-AY-0	BURLINGTON NORTHERN SANTA FE C CORP BND				2FE	99,950	118.1930	118,193	100,000	99,977	0	5	0	0	5.650	5.656	MN	942	5,650	04/10/2007	05/01/2017
12189T-AZ-7	BURLINGTON NORTHERN SANTA FE C CORP BND				2FE	2,200,040	129.9630	2,599,268	2,000,000	2,189,446	0	(3,681)	0	0	6.150	5.443	MN	20,500	123,000	12/01/2009	05/01/2037
12189T-BA-1	BURLINGTON NORTHERN SANTA FE C CORP BND				2FE	324,600	120.8320	392,704	325,000	324,755	0	39	0	0	5.750	5.767	MS	5,502	18,688	04/13/2009	03/15/2018
124857-AD-5	VIACOM INC CORP BND				2FE	399,508	119.3460	477,382	400,000	399,623	0	41	0	0	5.750	5.766	AO	4,856	23,000	03/30/2010	04/15/2020
12561E-AK-1	CKE RESTAURANTS, INC. CORP BND			1	4FE	1,578,295	115.0000	1,726,150	1,501,000	1,565,501	0	(11,096)	0	0	11.375	10.136	JJ	78,730	170,739	11/09/2011	07/15/2018
126408-GK-3	CSX CORPORATION CORP BND				2FE	2,065,980	126.9130	2,538,252	2,000,000	2,062,839	0	(1,140)	0	0	6.150	5.905	MN	20,500	123,000	12/04/2009	05/01/2037
126650-BE-9	CVS CAREMARK CORP CORP BND				2FE	562,072	117.5350	646,442	550,000	556,866	0	(1,720)	0	0	6.125	5.731	FA	12,726	33,688	09/25/2009	08/15/2016
126650-BN-9	CVS CAREMARK CORP CORP BND				2FE	844,218	126.9370	1,015,495	800,000	831,156	0	(4,170)	0	0	6.600	5.832	MS	15,547	52,800	09/25/2009	03/15/2019
12673P-AC-9	CA, INC CORP BND				2FE	1,924,475	114.0830	2,019,265	1,770,000	1,920,425	0	(4,849)	0	0	5.375	3.935	JD	7,928	62,350	09/25/2012	12/01/2019
12768R-AD-9	CAESARS ENTERTAINMENT OPERATIN SENIOR CO			1	4FE	127,400	99.7500	129,675	130,000	127,422	0	22	0	0	8.500	8.879	FA	4,174	0	12/12/2012	02/15/2020
14040H-AR-6	CAPITAL ONE FINANCIAL CORPORAT CORP BND				2FE	2,163,229	121.8980	2,346,532	1,925,000	2,119,326	0	(36,514)	0	0	6.750	4.352	MS	38,259	129,938	10/17/2011	09/15/2017
143658-AH-5	CARNIVAL CORPORATION CORP BND		E		2FE	1,590,036	115.2890	1,856,153	1,610,000	1,591,947	0	675	0	0	6.650	6.770	JJ	49,369	107,065	01/26/2010	01/15/2028

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond CHAR	NAIC Designation	Actual Cost	8 Rate Used To Obtain Fair Value	9 Fair Value	Par Value	Book / Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date
144141-CY-2	PROGRESS ENERGY CAROLINAS CORP BND				1FE	5,241,643	134.8480	5,326,497	3,950,000	5,233,098	0	(7,994)	0	0	6.300	4.191	AO	62,213	134,663	09/25/2012	04/01/2038
151290-BD-4	CEMEX SAB DE C.V. SECURED CORP BND 144A		E		4FE	1,220,438	102.4970	1,270,964	1,240,000	1,226,841	0	4,284	0	0	5.311	5.697	MJSD	183	69,283	07/08/2011	09/30/2015
165087-AL-1	VERIZON VIRGINIA INC. CORP BOND				1FE	6,223,244	137.0690	6,853,450	5,000,000	6,176,019	0	(39,392)	0	0	8.375	6.112	AO	104,688	418,750	10/17/2011	10/01/2029
166751-AJ-6	CHEVRONTEXACO CORPORATION CORP BND				1FE	1,277,478	118.9840	1,487,301	1,250,000	1,269,171	0	(2,673)	0	0	4.950	4.658	MS	20,281	61,875	09/25/2009	03/03/2019
171232-AR-2	CHUBB CORP CORP BND				1FE	662,008	122.5130	796,333	650,000	658,115	0	(1,347)	0	0	5.750	5.469	MN	4,776	37,375	09/25/2009	05/15/2018
172062-AF-8	CINCINNATI FINANCIAL CORPORATI CORP BND				2FE	1,844,338	119.5030	2,246,656	1,880,000	1,847,717	0	1,132	0	0	6.920	7.105	MN	16,623	130,096	01/26/2010	05/15/2028
17275R-AD-4	CISCO SYSTEMS INC CORP BND				1FE	11,645,491	128.1860	12,818,637	10,000,000	11,606,571	0	(30,646)	0	0	5.900	4.808	FA	222,889	590,000	10/17/2011	02/15/2039
172967-CT-6	CITIGROUP INC CORP BND				1FE	152,936	119.8520	179,778	150,000	152,628	0	(59)	0	0	5.850	5.709	JD	488	8,775	11/16/2006	12/11/2034
172967-EP-2	CITIGROUP INC CORP BND				1FE	3,223,321	131.4260	3,942,792	3,000,000	3,219,384	0	(3,384)	0	0	6.875	6.292	MS	66,458	206,250	10/17/2011	03/05/2038
172967-EV-9	CITIGROUP INC CORP BND				1FE	608,820	133.8570	669,283	500,000	600,757	0	(8,063)	0	0	8.500	4.800	MN	4,604	21,250	05/21/2012	05/22/2019
172967-FF-3	CITIGROUP INC CORP BND				1FE	1,138,443	117.1760	1,347,519	1,150,000	1,140,668	0	965	0	0	5.375	5.507	FA	24,382	61,813	08/02/2010	08/09/2020
178180-GB-5	CITY NTL BK CORP BND				2FE	700,000	120.8040	845,628	700,000	700,000	0	0	0	0	9.000	9.003	JJ	26,425	63,000	08/11/2009	08/12/2019
178180-GD-1	CITY NTL BK CORP BND				2FE	3,959,802	108.2030	4,284,839	3,960,000	3,960,002	0	200	0	0	5.375	5.375	JJ	112,929	0	06/13/2012	07/15/2022
185508-AF-5	CLECO POWER LLC CORP BND				2FE	8,780,234	119.2590	8,944,432	7,500,000	8,571,218	0	(174,121)	0	0	6.650	3.731	JD	22,167	498,750	10/17/2011	06/15/2018
191216-AM-2	COCA-COLA COMPANY THE CORP BND				1FE	1,358,197	118.6410	1,601,656	1,350,000	1,355,951	0	(848)	0	0	4.875	4.790	MS	19,378	65,813	09/25/2009	03/15/2019
191216-AV-2	COCA-COLA COMPANY THE CORP BND				1FE	1,648,098	109.9030	1,676,018	1,525,000	1,642,169	0	(5,930)	0	0	3.300	2.316	MS	16,775	25,163	07/02/2012	09/01/2021
191219-AW-4	COCA-COLA ENTERPRISES INC. CORP BND				1FE	488,489	135.9050	611,573	450,000	483,413	0	(1,509)	0	0	7.000	6.190	AO	7,875	31,500	04/28/2009	10/01/2026
193459-AH-7	COLEMAN CABLE INC CORP BND			1	4FE	1,582,525	107.5000	1,720,000	1,600,000	1,585,386	0	2,326	0	0	9.000	9.228	FA	54,400	144,000	12/07/2011	02/15/2018
20030N-AK-7	COMCAST CORPORATION CORP BND				2FE	2,254,318	128.7750	2,768,663	2,150,000	2,248,785	0	(1,947)	0	0	6.500	6.124	MN	17,857	139,750	12/01/2009	11/15/2035
20030N-AM-3	COMCAST CABLE CO CORP BND				2FE	340,534	128.9800	432,083	335,000	340,112	0	(88)	0	0	6.450	6.326	MS	6,362	21,608	11/16/2006	03/15/2037
20030N-AU-5	COMCAST CORPORATION CORP BND				2FE	4,047,413	122.1190	4,060,449	3,325,000	4,011,295	0	(36,233)	0	0	6.300	1.834	MN	26,766	109,463	09/25/2012	11/15/2017
20030N-BB-6	COMCAST CORPORATION CORP BND				2FE	945,478	129.1130	1,226,578	950,000	945,635	0	59	0	0	6.400	6.436	MS	20,267	60,800	02/24/2010	03/01/2040
20030N-BD-2	COMCAST CORPORATION SENIOR CORP BND				2FE	207,816	103.1530	206,305	200,000	207,634	0	(182)	0	0	3.125	2.669	JJ	3,108	0	09/25/2012	07/15/2022
200339-AJ-8	COMERICA BK CORP BND				1FE	375,767	131.2450	459,358	350,000	373,513	0	(991)	0	0	7.875	7.100	MS	8,116	27,563	07/20/2010	09/15/2026
20035C-AB-6	COMERICA BK CORP BND				1FE	761,250	115.4760	1,212,495	1,050,000	859,852	0	30,708	0	0	5.200	10.197	FA	19,565	54,600	05/08/2009	08/22/2017
20162U-AB-1	COMMERCIAL BARGE LINE CO CORP BND			1	4FE	1,398,595	110.5000	1,434,290	1,298,000	1,369,538	0	(23,632)	0	0	12.500	9.987	JJ	74,815	162,250	09/22/2011	07/15/2017
203233-AA-9	HRPT PROPERTIES TRUST CORP BND			1	2FE	2,238,917	105.2500	2,315,497	2,200,000	2,234,503	0	(4,069)	0	0	5.875	5.596	MS	38,057	129,250	07/25/2011	09/15/2020
205363-AN-4	COMPUTER SCIENCES CORPORATION SENIOR COR				2FE	4,755,622	103.6100	4,900,753	4,730,000	4,755,066	0	(556)	0	0	4.450	4.382	MS	60,222	0	09/21/2012	09/15/2022
205887-AR-3	CONAGRA FOODS INC. CORP BND				2FE	1,657,017	123.7750	1,856,624	1,500,000	1,642,508	0	(5,303)	0	0	7.000	6.055	AO	26,250	105,000	01/26/2010	10/01/2028
205887-BF-8	CONAGRA FOODS INC. CORP BND				2FE	796,768	122.4620	979,697	800,000	797,720	0	280	0	0	7.000	7.057	AO	11,822	56,000	04/06/2009	04/15/2019
20825C-AQ-7	CONOCOPHILLIPS CORP BND				1FE	10,777,163	140.1180	12,540,528	8,950,000	10,727,687	0	(33,412)	0	0	6.500	5.099	FA	242,396	581,750	10/17/2011	02/01/2039
20825C-AU-8	CONOCOPHILLIPS CORP BND				1FE	166,643	126.9160	190,373	150,000	162,211	0	(1,437)	0	0	6.000	4.631	JJ	4,150	9,000	09/25/2009	01/15/2020
209111-EV-1	CONSOLIDATED EDISON CO OF NEW CORP BND				1FE	846,957	130.3030	1,107,578	850,000	847,942	0	271	0	0	7.125	7.176	JD	5,047	60,563	12/02/2008	12/01/2018
209111-EX-7	CONSOLIDATED EDISON CO OF NY CORP BND				1FE	499,270	127.2080	636,042	500,000	499,497	0	63	0	0	6.650	6.670	AO	8,313	33,250	03/23/2009	04/01/2019
210795-QB-9	CONTINENTAL AIRLINES INC. SECURED CORP B			2	1FE	2,900,000	104.8750	3,041,375	2,900,000	2,900,000	0	0	0	0	4.000	4.000	AO	28,356	0	09/19/2012	04/29/2026
224044-BS-5	COX COMMUNICATIONS INC. CORP BND 144A				2FE	568,466	121.0470	696,018	575,000	570,575	0	424	0	0	6.250	6.386	JD	2,995	35,938	09/25/2009	06/01/2018
224044-BT-3	COX COMMUNICATIONS INC. CORP BND 144A				2FE	1,961,819	133.5960	2,471,521	1,850,000	1,957,533	0	(1,649)	0	0	6.950	6.480	JD	10,715	128,575	03/25/2010	06/01/2038
224044-BV-8	COX COMMUNICATIONS INC. CORP BND 144A				2FE	502,437	155.4840	738,547	475,000	501,327	0	(376)	0	0	8.375	7.857	MS	13,260	39,781	09/25/2009	03/01/2039
224050-AE-4	COX ENTERPRISES CORP BND 144A				2FE	4,809,717	125.0380	5,226,597	4,180,000	4,779,669	0	(25,431)	0	0	7.375	5.892	JJ	142,149	308,275	10/17/2011	07/15/2027
22822R-AR-1	CROWN CASTLE TOWERS LLC CORP BND 144A				1FE	8,916,463	120.6250	9,836,969	8,155,000	8,904,047	0	(9,768)	0	0	6.113	5.507	MON	22,156	452,668	09/28/2012	01/15/2040
22822R-AZ-3	CROWN CASTLE TOWERS LLC CORP BND 144A				1FE	400,000	112.8750	451,500	400,000	400,000	0	0	0	0	4.883	4.883	MON	868	19,532	07/29/2010	08/15/2040
22966R-AA-4	CUBESMART SENIOR CORP BND			1	2FE	289,580	106.3150	308,314	290,000	289,605	0	25	0	0	4.800	4.818	JJ	7,153	0	06/19/2012	07/15/2022
23311R-AE-6	DCP MIDSTREAM LLC CORP BND 144A				2FE	1,669,182	105.8860	1,768,292	1,670,000	1,669,293	0	79	0	0	4.750	4.756	MS	20,052	81,749	09/14/2011	09/30/2021
235851-AH-5	DANAHER CORPORATION CORP BND				1FE	1,534,723	119.3300	1,789,943	1,500,000	1,524,302	0	(3,365)	0	0	5.400	5.086	MS	27,000	81,000	09/25/2009	03/01/2019
237194-AE-5	DARDEN RESTAURANTS INC CORP BND				2FE	7,635,496	110.2200	8,817,600	8,000,000	7,647,860	0	6,836	0	0	6.000	6.370	FA	181,333	480,000	04/07/2011	08/15/2035
247025-AE-9	DELL INC CORP BND				1FE	619,492	120.7310	603,653	500,000	618,145	0	(1,347)	0	0	7.100	4.887	AO	7,494	17,750	09/28/2012	04/15/2028

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond CHAR	NAIC Designation	Actual Cost	8 Rate Used To Obtain Fair Value	9 Fair Value	Par Value	Book / Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date
247131-AF-2	DELPHI FINANCIAL GROUP INC. CORP BND				2FE	4,315,008	122.6670	4,882,154	3,980,000	4,280,750	0	(24,206)	0	0	7.875	6.495	JJ	131,464	258,300	05/07/2012	01/31/2020
24736W-AA-8	DELTA AIR LINES 2011-1 CORP BND			2	2FE	1,222,397	109.7500	1,329,446	1,211,341	1,221,279	0	(731)	0	0	5.300	5.101	AO	13,554	64,201	07/27/2011	10/15/2020
250847-ED-8	DETROIT EDISON COMPANY CORP BND				1FE	1,457,745	121.3030	1,819,540	1,500,000	1,472,440	0	4,160	0	0	5.600	6.000	JD	3,733	84,000	03/13/2009	06/15/2018
251799-AA-0	DEVON ENERGY CORP BND				2FE	2,540,280	146.5550	2,931,092	2,000,000	2,500,360	0	(13,867)	0	0	7.950	5.781	AO	33,567	159,000	12/02/2009	04/15/2032
25271C-AL-6	DIAMOND OFFSHORE DRILLING INC. CORP BND				1FE	3,165,841	127.2700	4,028,097	3,165,000	3,166,029	0	2	0	0	5.700	5.698	AO	38,086	180,405	12/02/2009	10/15/2039
25272P-AC-6	DIAMOND RESORTS CORP BND			1	4FE	1,381,125	108.0000	1,566,000	1,450,000	1,390,152	0	7,028	0	0	12.000	13.059	FA	65,733	174,000	09/22/2011	08/15/2018
25389J-AH-9	DIGITAL REALTY CORP BND				2FE	2,713,857	115.8220	3,002,110	2,592,000	2,690,401	0	(11,311)	0	0	5.875	5.224	FA	63,450	152,280	11/05/2010	02/01/2020
25389J-AJ-5	DIGITAL REALTY CORP BND				2FE	2,087,447	112.0270	2,296,559	2,050,000	2,083,087	0	(3,197)	0	0	5.250	5.008	MS	31,690	107,625	07/28/2011	03/15/2021
25459H-AW-5	DIRECTV HOLDINGS LLC CORP BND				2FE	4,151,608	108.8440	4,244,900	3,900,000	4,144,811	0	(6,866)	0	0	4.600	3.690	FA	67,773	47,150	09/25/2012	02/15/2021
25459H-BF-1	DIRECTV HOLDINGS LLC/DIRECTV F SENIOR CO				2FE	1,465,428	103.1590	1,495,811	1,450,000	1,464,831	0	(597)	0	0	3.800	3.668	MS	16,224	28,621	06/29/2012	03/15/2022
25468P-BW-5	WALT DISNEY COMPANY THE CORP BND				1FE	508,185	145.4230	654,404	450,000	503,205	0	(1,461)	0	0	7.000	5.957	MS	10,500	31,500	04/07/2009	03/01/2032
25470D-AD-1	DISCOVERY COMMUNICATIONS INC CORP BND				2FE	1,799,532	123.9070	2,230,331	1,800,000	1,799,538	0	5	0	0	6.350	6.352	JD	9,525	114,300	05/26/2010	06/01/2040
256060-AA-2	DOBIE CENTR PROP CORP BND 144A				2FE	380,608	107.4940	429,976	400,000	382,626	0	605	0	0	6.750	7.223	MN	4,500	27,000	05/27/2009	05/01/2028
264399-DK-9	DUKE ENERGY CAROLINAS LLC CORP BND				1FE	241,555	122.3580	305,896	250,000	242,483	0	269	0	0	6.000	6.302	JD	1,250	15,000	04/23/2009	12/01/2028
26441Y-AU-1	DUKE REALTY CORP CORP BND				2FE	2,726,459	119.5000	3,226,504	2,700,000	2,723,594	0	(2,436)	0	0	6.750	6.595	MS	53,663	182,250	10/17/2011	03/15/2020
26442C-AA-2	DUKE ENERGY CAROLINAS LLC CORP BND				1FE	472,695	125.6930	628,464	500,000	474,401	0	420	0	0	6.100	6.522	JD	2,542	30,500	08/21/2008	06/01/2037
26442E-AA-8	DUKE ENERGY OHIO INC CORP BND				1FE	1,541,623	120.5170	1,807,759	1,500,000	1,529,220	0	(3,996)	0	0	5.450	5.076	AO	20,438	81,750	09/25/2009	04/01/2019
26817C-AB-7	DYNCORP INTERNATIONAL INC CORP BND			1	4FE	176,000	91.5000	183,000	200,000	179,861	0	3,088	0	0	10.375	13.429	JJ	10,375	20,750	09/29/2011	07/01/2017
26875P-AC-5	EOG RESOURCES INC CORP BND				1FE	757,463	128.1260	864,851	675,000	730,653	0	(8,164)	0	0	6.875	5.193	AO	11,602	46,406	09/25/2009	10/01/2018
26875P-AD-3	EOG RESOURCES INC CORP BND				1FE	1,519,141	122.6250	1,839,369	1,500,000	1,513,564	0	(1,789)	0	0	5.625	5.452	JD	7,031	84,375	09/25/2009	06/01/2019
26875P-AG-6	EOG RESOURCES INC CORP BND				1FE	2,404,090	113.2310	2,576,002	2,275,000	2,389,606	0	(12,107)	0	0	4.100	3.383	FA	38,865	93,275	10/17/2011	02/01/2021
26882P-BB-7	ERAC USA FINANCE COMPANY CORP BND 144A				2FE	947,366	120.0500	1,056,443	880,000	925,997	0	(8,402)	0	0	6.375	5.120	AO	11,843	61,380	05/11/2010	10/15/2017
26884A-AD-5	ERP OPERATING LIMITED PARTNERS CORP BND				2FE	669,682	136.7730	683,868	500,000	667,297	0	(2,385)	0	0	7.570	4.299	FA	14,299	0	09/25/2012	08/15/2026
26884L-AB-5	EQUITABLE RESOURCES INC. CORP BND				2FE	2,814,014	106.5000	3,024,603	2,840,000	2,816,428	0	2,125	0	0	4.875	4.992	MN	17,691	141,527	11/02/2011	11/15/2021
277432-AD-2	EASTMAN CHEMICAL COMPANY CORP BND				2FE	5,536,181	134.2460	6,712,300	5,000,000	5,480,324	0	(20,285)	0	0	7.600	6.545	FA	158,333	380,000	01/26/2010	02/01/2027
285659-AF-5	ELECTRONIC DATA SYSTEMS CORP BND				2FE	2,002,761	118.4200	1,989,460	1,680,000	1,996,372	0	(3,809)	0	0	7.450	5.685	AO	26,423	77,480	09/25/2012	10/15/2029
291011-BB-9	EMERSON ELECTRIC CO CORP BND				1FE	357,669	137.4720	481,153	350,000	357,291	0	(113)	0	0	6.125	5.967	AO	4,526	21,438	04/23/2009	04/15/2039
29250R-AP-1	ENBRIDGE ENERGY PRTNRS LP CORP BND				2FE	2,601,833	128.3330	2,887,485	2,250,000	2,586,742	0	(5,331)	0	0	7.500	6.308	AO	35,625	168,750	12/02/2009	04/15/2038
29250R-AR-7	ENBRIDGE ENERGY PRTNRS LP CORP BND				2FE	551,007	137.1000	685,498	500,000	536,876	0	(4,601)	0	0	9.875	8.294	MS	16,458	49,375	09/25/2009	03/01/2019
29266R-AC-2	ENERGIZER HOLDINGS INC. SENIOR CORP BND				2FE	2,991,480	105.8610	3,175,830	3,000,000	2,991,891	0	411	0	0	4.700	4.736	MN	14,492	70,500	05/21/2012	05/24/2022
29273R-AK-5	ENERGY TRANSFER PARTNERS LP CORP BND				2FE	1,009,292	133.9940	1,071,950	800,000	955,757	0	(20,309)	0	0	9.700	5.903	MS	22,849	77,600	05/11/2010	03/15/2019
29273R-AM-1	ENERGY TRANSFER PARTNERS CORP BND				2FE	749,970	130.8170	981,128	750,000	750,002	0	0	0	0	9.000	9.000	AO	14,250	67,500	04/02/2009	04/15/2019
29365T-AA-2	ENTERGY TX CORP BND				2FE	992,540	123.1100	1,231,097	1,000,000	994,856	0	653	0	0	7.125	7.231	FA	29,688	71,250	01/27/2009	02/01/2019
29379V-AG-8	ENTERPRISE PROD OPER LP CORP BND				2FE	1,972,220	121.9880	2,439,753	2,000,000	1,973,574	0	378	0	0	6.125	6.227	AO	25,861	122,500	12/02/2009	10/15/2039
29380T-AT-2	ENTERTAINMENT PROPERTIES TRUST SENIOR CO			1	2FE	1,689,966	102.9390	1,739,667	1,690,000	1,689,987	0	21	0	0	5.750	5.750	FA	38,600	0	08/01/2012	08/15/2022
29736R-AC-4	ESTEE LAUDER COMPANIES INC CORP BND				1FE	1,992,700	129.5330	2,590,665	2,000,000	1,993,153	0	122	0	0	6.000	6.027	MN	15,333	120,000	12/04/2009	05/15/2037
29977H-AD-2	EP ENERGY LLC/EVEREST ACQUISIT CORP BND			1	4FE	200,000	109.0000	218,000	200,000	200,000	0	0	0	0	6.875	6.875	MN	2,292	0	12/03/2012	05/01/2019
30225X-AC-7	EXTERRAN HLDGS CORP BND			1	3FE	142,125	106.0000	159,000	150,000	142,657	0	532	0	0	7.250	8.315	JD	906	5,438	06/07/2012	12/01/2018
30251B-AB-4	FMR LLC CORP BND 144A				1FE	3,102,068	123.4190	3,702,584	3,000,000	3,100,540	0	(1,370)	0	0	6.450	6.192	MN	24,725	193,500	10/17/2011	11/15/2039
30251B-AC-2	FMR LLC CORP BND 144A				1FE	994,280	124.6310	1,246,307	1,000,000	994,390	0	69	0	0	6.500	6.544	JD	3,069	65,000	06/30/2010	12/14/2040
309588-AC-5	FARMERS EXCHANGE CAP CORP BND 144A				2FE	3,117,894	121.6390	3,892,447	3,200,000	3,126,047	0	2,114	0	0	7.050	7.289	MN	37,600	225,600	07/27/2011	07/15/2028
309601-AA-0	FARMERS INS EXCHANGE CORP BND 144A				2FE	614,131	136.8700	739,096	540,000	607,866	0	(3,826)	0	0	8.625	7.000	MN	7,763	46,575	04/25/2011	05/01/2024
31428X-AR-7	FEDERAL EXPRESS CORP CORP BND				2FE	1,400,000	131.4570	1,840,400	1,400,000	1,400,000	0	0	0	0	8.000	8.000	JJ	51,644	112,000	01/13/2009	01/15/2019
316773-CK-4	FIFTH THIRD BANCORP CORP BND				2FE	2,235,535	106.7600	2,375,400	2,225,000	2,232,777	0	(2,344)	0	0	3.625	3.504	JJ	34,951	80,656	10/17/2011	01/25/2016
31677A-AA-2	FIFTH THIRD BANK CORP BND				2FE	1,696,040	106.9550	1,989,362	1,860,000	1,794,558	0	27,929	0	0	4.750	6.570	FA	36,813	88,350	05/11/2010	02/01/2015
319963-AW-4	FIRST DATA CORPORATION CORP BND 144A			1	4FE	1,436,904	109.5000	1,617,315	1,477,000	1,441,011	0	3,203	0	0	8.875	9.327	FA	49,521	131,084	10/03/2011	08/15/2020
320867-AB-0	FIRST MIDWEST BANCORP INC. CORP BND				2FE	4,575,482	102.0000	4,692,021	4,600,000	4,580,325	0	4,373	0	0	5.875	6.000	MN	29,277	270,250	11/18/2011	11/22/2016

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond CHAR	NAIC Designation	Actual Cost	8 Rate Used To Obtain Fair Value	9 Fair Value	Par Value	Book / Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date
33582V-AB-4	FIRST NIAGARA FINL GRP INC. CORP BND				2FE	3,528,548	118.4810	4,016,500	3,390,000	3,517,696	0	(10,065)	0	0	6.750	6.083	MS	64,834	186,638	04/18/2012	03/19/2020
337358-BH-7	WACHOVIA CORPORATION CORP BOND				1FE	1,164,382	136.5730	1,365,735	1,000,000	1,155,720	0	(7,300)	0	0	7.574	5.890	FA	31,558	75,740	10/17/2011	08/01/2026
340711-AQ-3	FL GAS TSMN CO CORP BND 144A				2FE	798,560	129.9300	1,039,442	800,000	798,978	0	119	0	0	7.900	7.926	MN	8,076	63,200	04/29/2009	05/15/2019
340711-AT-7	FL GAS TSMN CO CORP BND 144A				2FE	2,712,610	118.2920	3,028,279	2,560,000	2,695,034	0	(14,807)	0	0	5.450	4.609	JJ	64,334	139,520	10/17/2011	07/15/2020
341081-FA-0	FLORIDA POWER & LIGHT CO CORP BND				1FE	491,195	131.1410	655,705	500,000	491,817	0	136	0	0	5.950	6.078	FA	12,396	29,750	05/30/2008	02/01/2038
341081-FC-6	FLORIDA POWER & LIGHT CO CORP BND				1FE	3,495,310	129.2900	4,525,151	3,500,000	3,495,677	0	66	0	0	5.690	5.699	MS	66,383	199,150	02/03/2010	03/01/2040
341099-CG-2	FLORIDA POWER CO CORP BND				1FE	149,597	119.8840	179,826	150,000	149,781	0	40	0	0	5.800	5.836	MS	2,562	8,700	09/13/2007	09/15/2017
341099-CH-0	PROGRESS ENERGY FLORIDA CORP BND				1FE	6,368,214	131.4330	6,571,639	5,000,000	6,333,741	0	(28,736)	0	0	6.350	4.542	MS	93,486	317,500	10/17/2011	09/15/2037
343498-AA-9	FLOWERS FOODS INC SENIOR CORP BND				2FE	4,398,956	102.4520	4,477,164	4,370,000	4,397,961	0	(995)	0	0	4.375	4.290	AO	47,797	94,532	07/17/2012	04/01/2022
345397-WB-5	FORD MOTOR CREDIT COMPANY LLC SENIOR COR				2FE	1,421,375	106.4410	1,436,953	1,350,000	1,415,996	0	(5,378)	0	0	4.207	2.643	AO	11,990	28,397	09/21/2012	04/15/2016
347508-AC-7	FORT KNOX MILITARY HOUSING PRI CORP BND			2	1FE	926,950	98.2100	982,100	1,000,000	927,298	0	348	0	0	5.915	6.510	MON	2,629	49,292	02/16/2012	02/15/2052
35952F-AA-8	FORT HUACHUCA - YPG COMMUNITIE CORP BND			2	1FE	2,485,187	141.0000	3,243,000	2,300,000	2,483,414	0	(757)	0	0	8.250	7.606	JD	8,433	189,750	05/11/2010	12/15/2053
361438-AB-0	GAMCO INVESTORS INC CORP BND				2FE	5,028,100	110.1910	5,399,361	4,900,000	5,016,232	0	(10,677)	0	0	5.875	5.517	JD	23,990	287,875	11/17/2011	06/01/2021
362251-AA-8	GRD HOLDING III CORP SENIOR CORP BND 144			1	4FE	630,000	100.2500	631,575	630,000	630,000	0	0	0	0	10.750	10.750	JD	5,644	36,684	05/09/2012	06/01/2019
369622-SN-6	GENERAL ELECTRIC CAPITAL CORP CAPSEC COR			1	2FE	4,000,000	113.0000	4,520,000	4,000,000	4,000,000	0	0	0	0	7.125	7.124	JD	12,667	144,875	06/07/2012	12/31/2049
36962G-3U-6	GENERAL ELECTRIC CAPITAL CORP CORP BND				1FE	891,659	118.4350	1,018,537	860,000	882,391	0	(3,582)	0	0	5.625	5.061	MN	8,063	48,375	05/11/2010	05/01/2018
36962G-4B-7	GENERAL ELECTRIC CAPITAL CORP CORP BND M				1FE	3,374,888	134.7530	4,042,585	3,000,000	3,368,266	0	(5,795)	0	0	6.875	5.942	JJ	97,969	206,250	10/17/2011	01/10/2039
36962G-5J-9	GENERAL ELECTRIC CAPITAL CORP CORP BND M				1FE	1,676,405	113.5200	1,907,135	1,680,000	1,676,757	0	293	0	0	4.650	4.677	AO	16,058	78,120	10/12/2011	10/17/2021
370334-BH-6	GENERAL MILLS INC. CORP BND				2FE	701,124	119.9940	809,957	675,000	693,169	0	(2,494)	0	0	5.650	5.129	FA	14,408	38,138	09/25/2009	02/15/2019
372546-AA-9	GEORGE UNIVER CORP BND				1FE	1,500,000	120.7470	1,811,205	1,500,000	1,500,000	0	0	0	0	6.000	6.000	FA	37,500	90,000	03/04/2009	02/01/2019
373298-BU-1	GEORGIA-PACIFIC CORPORATION CORP BND				2FE	6,772,656	150.5560	7,076,110	4,700,000	6,750,791	0	(21,865)	0	0	8.875	5.168	MN	53,299	208,563	09/25/2012	05/15/2031
373334-JN-2	GEORGIA POWER COMPANY CORP BND				1FE	348,698	127.0770	444,769	350,000	348,761	0	19	0	0	5.950	5.977	FA	8,677	20,825	02/04/2009	02/01/2039
373334-JR-3	GEORGIA POWER COMPANY CORP BND				1FE	993,390	119.8590	1,198,590	1,000,000	993,631	0	99	0	0	5.400	5.445	JD	4,500	54,000	05/24/2010	06/01/2040
37875*-AA-2	GLENN POOL OIL & GAS TRUST II CORP BND				2Z	2,428,078	103.5000	2,510,115	2,425,232	2,427,869	0	(209)	0	0	6.000	5.983	MON	11,722	121,021	04/05/2012	08/02/2021
38141E-A5-8	GOLDMAN SACHS GROUP INC CORP BND				1FE	2,248,174	114.2590	2,610,827	2,285,000	2,256,356	0	3,129	0	0	5.375	5.588	MS	36,163	122,819	05/11/2010	03/15/2020
38141G-CU-6	GOLDMAN SACHS GROUP INC CORP BND				1FE	1,026,340	116.5920	1,165,924	1,000,000	1,024,634	0	(625)	0	0	6.125	5.914	FA	23,139	61,250	12/01/2009	02/15/2033
38141G-EE-0	GOLDMAN SACHS GROUP INC CORP BND				1FE	345,324	110.5560	386,948	350,000	348,193	0	532	0	0	5.350	5.537	JJ	8,634	18,725	11/16/2006	01/15/2016
382388-AU-0	GOODRICH CORP CORP BND				1FE	2,228,880	141.8890	2,837,784	2,000,000	2,216,938	0	(4,172)	0	0	6.800	5.938	JJ	68,000	136,000	12/02/2009	07/01/2036
401378-AA-2	GUARDIAN LIFE AM CORP BND 144A				1FE	4,814,183	130.7540	6,047,387	4,625,000	4,808,002	0	(2,581)	0	0	7.375	7.038	MS	86,221	341,094	05/11/2010	09/30/2039
40414L-AD-1	HEALTH CARE PROPERTY INVESTORS CORP BND			1	2FE	2,075,975	113.1470	2,376,081	2,100,000	2,078,618	0	2,102	0	0	5.375	5.533	FA	47,031	112,875	10/17/2011	02/01/2021
404201-AA-5	HSBC BANK USA CORP BND				1FE	227,478	116.2800	261,630	225,000	227,223	0	(50)	0	0	5.875	5.795	MN	2,203	13,219	11/16/2006	11/01/2034
406216-AW-1	HALLIBURTON COMPANY CORP BND				1FE	3,190,693	139.5330	3,837,160	2,750,000	3,170,158	0	(7,248)	0	0	6.700	5.574	MS	54,251	184,250	02/02/2010	09/15/2038
406216-AX-9	HALLIBURTON COMPANY CORP BND				1FE	9,551,921	126.2980	10,261,729	8,125,000	9,354,346	0	(160,579)	0	0	6.150	3.582	MS	147,130	499,688	10/17/2011	09/15/2019
410867-AC-9	HARRIS CORPORATION CORP BND				2FE	1,685,165	118.5470	1,976,178	1,667,000	1,681,449	0	(1,538)	0	0	7.500	7.340	MS	41,675	125,025	05/11/2010	03/01/2020
413875-AL-9	HARTFORD FINANCIAL SERVICES GR SENIOR CO				2FE	356,505	118.4030	414,411	350,000	354,697	0	(597)	0	0	6.375	6.116	JD	992	22,313	09/25/2009	06/15/2019
416518-AB-4	HEALTH CARE REIT INC. CORP BND				2FE	3,879,367	114.5190	4,431,903	3,870,000	3,879,220	0	(147)	0	0	5.125	5.092	AO	41,871	104,678	05/18/2012	04/15/2022
42217K-AS-5	HEINZ HJ FINANCE CO CORP BND 144A				2FE	397,188	117.1250	468,500	400,000	397,801	0	233	0	0	6.125	6.220	AO	5,172	24,500	03/30/2010	04/15/2020
42307T-AH-1	HESS CORPORATION CORP BND				2FE	2,083,428	139.9350	2,518,828	1,800,000	2,072,151	0	(4,108)	0	0	7.125	5.982	FA	53,438	128,250	02/02/2010	08/01/2039
42809H-AB-3	HESS CORPORATION CORP BND				2FE	996,770	131.7640	1,317,639	1,000,000	997,773	0	271	0	0	8.125	8.172	FA	30,694	81,250	01/29/2009	02/15/2019
437076-AS-1	HOME DEPOT INC CORP BND				1FE	4,604,204	130.0750	4,585,128	3,525,000	4,597,172	0	(7,032)	0	0	5.875	3.908	JD	8,629	103,547	09/25/2012	12/16/2036
438516-AT-3	HONEYWELL INTERNATIONAL INC CORP BND				1FE	2,354,503	130.3350	3,062,872	2,350,000	2,354,932	0	(152)	0	0	5.700	5.681	MS	39,441	133,950	02/02/2010	03/15/2037
438516-AZ-9	HONEYWELL INTERNATIONAL INC CORP BND				1FE	1,312,467	118.3620	1,538,702	1,300,000	1,308,776	0	(1,238)	0	0	5.000	4.869	FA	24,556	65,000	09/25/2009	02/15/2019
440694-AC-1	HORSEHEAD HOLDING CORP SECURED CORP BND			1	4FE	544,253	105.0000	588,000	560,000	545,194	0	941	0	0	10.500	11.277	JD	4,900	20,417	07/19/2012	06/01/2017
441060-AL-4	HOSPIRA INC CORP BND			1	2FE	2,571,488	106.1870	2,707,775	2,550,000	2,570,857	0	(327)	0	0	5.600	5.541	MS	42,047	142,800	09/21/2010	09/15/2040

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond CHAR	NAIC Designation	Actual Cost	8 Rate Used To Obtain Fair Value	9 Fair Value	Par Value	Book / Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date
44106M-AG-7	HOSPITALITY PROPERTIES TRUST SENIOR CORP			1	2FE	869,400	103.6550	870,701	840,000	853,020	0	(7,611)	0	0	5.125	4.127	FA	16,263	43,050	10/12/2010	02/15/2015
44106M-AQ-5	HOSPITALITY PROPERTIES TRUST SENIOR CORP			1	2FE	245,988	106.2990	265,747	250,000	246,104	0	116	0	0	5.000	5.208	FA	4,688	0	08/09/2012	08/15/2022
448579-AB-8	HYATT HOTELS CORP CORP BND 144A				2FE	3,578,428	118.5110	4,028,190	3,399,000	3,543,579	0	(17,436)	0	0	6.875	6.080	FA	88,280	233,681	12/07/2011	08/15/2019
448579-AD-4	HYATT HOTELS CORP CORP BND			1	2FE	3,245,466	111.9880	3,617,226	3,230,000	3,244,137	0	(1,305)	0	0	5.375	5.308	FA	65,587	176,506	11/17/2011	08/15/2021
451102-AH-0	ICAHN ENTERPRISES LP / ICAHN E CORP BND			1	3FE	1,948,150	107.3750	2,018,650	1,880,000	1,936,943	0	(11,207)	0	0	8.000	6.878	JJ	69,351	75,200	04/20/2012	01/15/2018
45138L-AV-5	IDAHO POWER COMPANY CORP BND				1FE	998,150	121.6480	1,216,480	1,000,000	998,719	0	164	0	0	6.150	6.175	AO	15,375	61,500	03/25/2009	04/01/2019
45169U-AC-9	IGATE CORPORATION CORP BND			1	4FE	1,072,170	108.2500	1,110,645	1,026,000	1,060,001	0	(12,169)	0	0	9.000	7.425	MN	15,390	92,340	01/18/2012	05/01/2016
454889-AM-8	INDIANA MICHIGAN POWER COMPANY CORP BND				2FE	1,850,958	121.4210	1,821,315	1,500,000	1,848,796	0	(2,161)	0	0	6.050	4.468	MS	26,721	0	09/25/2012	03/15/2037
45665Q-AF-0	INFINITY PROPERTY AND CASUALTY SENIOR CO				2FE	1,974,214	104.3180	2,028,985	1,945,000	1,973,923	0	(290)	0	0	5.000	4.804	MS	28,094	0	12/10/2012	09/19/2022
45685E-AA-4	ING AMER INS HLDGS, INC. SENIOR CORP BND				2FE	2,548,623	108.3540	2,763,038	2,550,000	2,548,681	0	58	0	0	5.500	5.507	JJ	65,450	0	07/10/2012	07/15/2022
459200-GJ-4	IBM CORP CORP BND				1FE	298,962	120.6850	362,055	300,000	299,439	0	101	0	0	5.700	5.746	MS	5,083	17,100	09/11/2007	09/14/2017
459200-GM-7	IBM CORP CORP BND				1FE	1,245,350	133.7280	1,671,597	1,250,000	1,246,897	0	413	0	0	7.625	7.679	AO	20,122	95,313	10/09/2008	10/15/2018
459200-GN-5	IBM CORP CORP BND				1FE	1,570,127	104.7080	1,570,620	1,500,000	1,514,245	0	(17,774)	0	0	6.500	5.245	AO	20,583	97,500	09/25/2009	10/15/2013
45974V-B7-2	INTERNATIONAL LEASE FINANCE CO CORP BND				3FE	1,420,210	101.0000	1,419,050	1,405,000	1,406,906	0	(8,197)	0	0	6.375	5.772	MS	23,885	89,569	10/20/2011	03/25/2013
459902-AR-3	INTERNATIONAL GAME TECH CORP BND				2FE	4,826,820	119.1300	5,122,578	4,300,000	4,741,045	0	(56,318)	0	0	7.500	5.569	JD	14,333	322,500	10/17/2011	06/15/2019
459902-AS-1	INTERNATIONAL GAME TECH CORP BND				2FE	4,767,880	108.2660	4,763,698	4,400,000	4,757,246	0	(10,634)	0	0	5.500	4.219	JD	10,756	121,000	09/25/2012	06/15/2020
460146-CD-3	INTERNATIONAL PAPER COMPANY CORP BND				2FE	7,023,537	135.7000	7,293,898	5,375,000	6,868,573	0	(84,136)	0	0	9.375	4.315	MN	64,388	333,984	09/25/2012	05/15/2019
461202-AB-9	INTUIT INC CORP BND				2FE	853,750	115.5100	1,155,100	1,000,000	912,326	0	16,865	0	0	5.750	8.263	MS	16,931	57,500	02/10/2009	03/15/2017
46322V-AA-3	IRONSHORE HOLDINGS (US) INC CORP BND 144				2FE	2,773,300	110.5000	2,900,625	2,625,000	2,759,375	0	(13,001)	0	0	8.500	7.579	MN	28,510	223,125	01/30/2012	05/15/2020
465685-AD-7	ITC HOLDINGS CORP BND 144A				2FE	12,338,040	122.5480	15,931,240	13,000,000	12,356,461	0	10,714	0	0	6.375	6.798	MS	209,490	828,750	04/07/2011	09/30/2036
46611J-AB-8	JBG / ROCKVILLE NCI CAMPUS CORP BND			2	1FE	2,070,000	106.7840	2,210,438	2,070,000	2,070,000	0	0	0	0	6.100	6.100	MON	5,612	126,270	08/27/2010	07/15/2033
46625H-BV-1	JPMORGAN CHASE & CO CORP BND				1FE	564,765	106.3370	611,439	575,000	572,409	0	1,420	0	0	5.125	5.406	MS	8,677	29,469	11/16/2006	09/15/2014
468502-AA-7	JACKSON NATL LIFE INS CO CORP BND 144A				1FE	2,429,554	123.8860	2,918,761	2,356,000	2,423,491	0	(2,583)	0	0	8.150	7.810	MS	56,537	192,014	08/09/2010	03/15/2027
47009W-AA-9	JAGUAR HOLDING CO II / JAGUAR CORP BND			1	4FE	1,513,250	113.7500	1,717,625	1,510,000	1,512,788	0	(429)	0	0	9.500	9.451	JD	11,954	141,856	11/28/2011	12/01/2019
472319-AF-9	JEFFERIES GROUP INC. CORP BND				2FE	1,249,160	119.5000	1,386,200	1,160,000	1,227,671	0	(7,893)	0	0	8.500	7.354	JJ	45,466	98,600	05/11/2010	07/15/2019
472319-AH-5	JEFFERIES GROUP INC. CORP BND				2FE	3,807,978	111.5000	4,119,925	3,695,000	3,791,944	0	(9,681)	0	0	6.875	6.448	AO	53,629	181,844	04/19/2012	04/15/2021
476556-CW-3	JERSEY CENTRAL POWER & LIGHT CORP BND				2FE	488,017	116.1970	580,987	500,000	492,672	0	1,371	0	0	5.650	6.027	JD	2,354	28,250	09/25/2009	06/01/2017
476556-DA-0	JERSEY CENTRAL POWER & LIGHT CORP BND				2FE	998,730	127.5540	1,275,539	1,000,000	999,133	0	109	0	0	7.350	7.368	FA	30,625	73,500	01/22/2009	02/01/2019
478115-AA-6	JOHNS HOPKINS UNIVERSITY CORP BND				1FE	799,440	119.9480	959,587	800,000	799,565	0	55	0	0	5.250	5.260	JJ	21,000	42,000	03/19/2009	07/01/2019
478160-AV-6	JOHNSON & JOHNSON CORP BND				1FE	3,915,360	116.1340	4,645,342	4,000,000	3,918,733	0	1,430	0	0	4.500	4.631	MS	60,000	180,000	08/12/2010	09/01/2040
48020Q-AA-5	JONES LANG LASALLE INC SENIOR CORP BND			1	2FE	1,744,803	102.0270	1,785,481	1,750,000	1,744,862	0	60	0	0	4.400	4.437	MN	11,122	0	11/06/2012	11/15/2022
48248N-AA-8	KKR & CO LP CORP BND 144A				1FE	1,207,462	114.9790	1,345,256	1,170,000	1,203,989	0	(3,191)	0	0	6.375	5.895	MS	19,061	74,588	02/28/2012	09/29/2020
483007-AE-0	KAISER ALUMINUM CORPORATION SENIOR CORP			1	3FE	160,785	111.1880	166,782	150,000	160,333	0	(452)	0	0	8.250	6.711	JD	1,031	6,463	09/12/2012	06/01/2020
485134-BL-3	KANSAS CITY POWER & LIGHT COMP CORP BND				2FE	626,279	126.7660	760,597	600,000	618,701	0	(2,469)	0	0	7.150	6.519	AO	10,725	42,900	09/25/2009	04/01/2019
487312-AA-8	KEENAN FORT DETRICK ENERGY CORP BND 144A			2	1FE	1,178,725	116.5580	1,575,255	1,351,478	1,189,553	0	3,421	0	0	6.093	7.225	MN	10,522	82,346	10/13/2009	05/15/2033
487312-AB-6	KEENAN FORT DETRICK ENERGY CORP BND 144A			2	1FE	975,818	133.5050	1,302,766	975,818	975,818	0	0	0	0	7.750	7.750	MN	9,819	75,626	02/03/2009	05/15/2033
487836-AT-5	KELLOGG COMPANY CORP BND				2FE	1,886,835	139.9160	2,098,737	1,500,000	1,854,449	0	(11,207)	0	0	7.450	5.398	AO	27,938	111,750	12/02/2009	04/01/2031
491674-BG-1	KENTUCKY UTILITIES COMPANY CORP BOND			1	1FE	1,231,520	120.9250	1,209,251	1,000,000	1,229,132	0	(2,388)	0	0	5.125	3.774	MN	8,542	25,625	06/25/2012	11/01/2040
49306S-AA-4	KEY BANK NATIONAL ASSOCIATION CORP BND				2FE	903,120	112.7110	969,313	860,000	881,493	0	(8,275)	0	0	7.413	6.250	MN	9,740	63,752	03/22/2010	05/06/2015
49337W-AC-4	KEYSPAN CORPORATION CORP BOND				1FE	7,551,643	137.7060	8,153,562	5,921,000	7,491,954	0	(50,052)	0	0	8.000	5.627	MN	60,526	473,680	10/17/2011	11/15/2030
494368-BD-4	KIMBERLY-CLARK CORPORATION CORP BND				1FE	797,072	133.2810	1,066,244	800,000	798,030	0	261	0	0	7.500	7.553	MN	10,000	60,000	10/30/2008	11/01/2018

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond CHAR	NAIC Designation	Actual Cost	8 Rate Used To Obtain Fair Value	9 Fair Value	Par Value	Book / Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date
494550-AL-0	KINDER MORGAN ENERGY PARTNERS CORP BND				2FE	1,130,768	135.5560	1,355,562	1,000,000	1,122,342	0	(3,102)	0	0	7.750	6.615	MS	22,819	77,500	01/26/2010	03/15/2032
494550-BB-1	KINDER MORGAN ENERGY PARTNERS CORP BND				2FE	754,098	125.6370	973,688	775,000	759,376	0	1,628	0	0	6.850	7.217	FA	20,055	53,088	05/18/2009	02/15/2020
494550-BF-2	KINDER MORGAN ENERGY PARTNERS CORP BND				2FE	1,057,066	125.6340	1,224,931	975,000	1,054,644	0	(1,116)	0	0	6.550	5.945	MS	18,804	63,863	09/21/2010	09/15/2040
494550-BL-9	KINDER MORGAN ENERGY PARTNERS CORP BND			1	2FE	2,655,042	106.5000	2,769,001	2,600,000	2,652,815	0	(2,227)	0	0	3.950	3.693	MS	34,233	47,641	06/28/2012	09/01/2022
49725V-AB-8	KIOWA POWER PARTNERS LLC SECURED CORP BN			2	2FE	1,071,230	105.5000	1,055,000	1,000,000	1,069,388	0	(1,842)	0	0	5.737	4.744	MJSD	159	28,685	09/25/2012	03/30/2021
500255-AQ-7	KOHLS CORPORATION CORP BND				2FE	2,278,620	126.9590	2,539,175	2,000,000	2,265,306	0	(4,619)	0	0	6.875	5.857	JD	6,111	137,500	12/04/2009	12/15/2037
50075N-AR-5	MONDELEZ INTERNATIONAL INC CORP BND				2FE	7,192,750	137.4040	7,419,836	5,400,000	7,181,658	0	(10,324)	0	0	7.000	4.710	FA	147,000	28,000	09/25/2012	08/11/2037
50075N-AW-4	MONDELEZ INTERNATIONAL INC CORP BND				2FE	73,328	136.6800	102,510	75,000	73,436	0	21	0	0	6.875	7.051	JJ	2,220	5,156	06/03/2008	01/26/2039
50075N-AZ-7	MONDELEZ INTERNATIONAL INC CORP BND				2FE	2,649,627	133.5080	2,670,164	2,000,000	2,646,431	0	(3,196)	0	0	6.500	4.438	FA	51,278	0	09/25/2012	02/09/2040
501044-BZ-3	KROGER CO/THE CORP BOND				2FE	6,512,152	131.4570	6,572,852	5,000,000	6,454,893	0	(47,684)	0	0	7.500	5.042	AO	93,750	375,000	10/17/2011	04/01/2031
502413-AY-3	L-3 COMMUN CORP CORP BND				2FE	473,300	114.7610	545,113	475,000	473,712	0	155	0	0	5.200	5.248	AO	5,214	24,700	05/17/2010	10/15/2019
502432-AA-5	LIICA HOLDINGS LLC CORP BND 144A				1FE	6,783,450	69.0000	7,610,700	11,030,000	6,915,492	0	118,137	0	0	0.600	2.725	MJSD	735	84,923	11/10/2011	06/28/2037
524ESC-R4-4	LEHMAN BROS HOLDINGS INC CORP BND	@			6Z	13	0.0000	0	125,000	0	(15)	3	0	0	0.000	26.653	N/A	0	0	03/09/2012	01/01/2049
524ESC-XA-3	LEHMAN BROS HOLDINGS INC CORP BND	@			6Z	40	0.0000	0	400,000	0	(40)	0	0	0	0.000	0.000	N/A	0	0	03/09/2012	01/01/2049
53079E-AW-4	LIBERTY MUTUAL GROUP INC SENIOR CORP BND				2FE	1,405,615	108.5760	1,530,920	1,410,000	1,405,837	0	222	0	0	4.950	4.990	MN	11,633	34,316	05/01/2012	05/01/2022
532457-BC-1	ELI LILLY AND COMPANY CORP BND				1FE	1,040,106	131.5560	1,348,444	1,025,000	1,039,199	0	(287)	0	0	5.950	5.840	MN	7,793	60,988	09/25/2009	11/15/2037
534187-AY-5	LINCOLN NATIONAL CORPORATION CORP BND				2FE	3,321,571	119.1640	3,717,932	3,120,000	3,311,031	0	(11,222)	0	0	6.250	5.184	FA	73,667	148,125	06/27/2012	02/15/2020
534187-BA-6	LINCOLN NATIONAL CORPORATION CORP BND				2FE	1,555,424	128.8540	1,984,354	1,540,000	1,554,976	0	(182)	0	0	7.000	6.920	JD	4,791	107,800	06/16/2010	06/15/2040
539830-AU-3	LOCKHEED MARTIN CORPORATION CORP BND				1FE	2,002,880	117.6450	2,352,910	2,000,000	2,002,797	0	(45)	0	0	5.500	5.490	MN	14,056	110,000	12/01/2009	11/15/2039
546268-AG-8	LOUISIANA LD & EXPL CO CORP BND				1FE	1,332,949	128.4190	1,284,192	1,000,000	1,326,799	0	(6,150)	0	0	7.650	3.937	JD	6,375	38,250	09/28/2012	12/01/2023
548661-CP-0	LOWES COMPANIES INC CORP BND				1FE	2,322,400	136.9290	2,738,580	2,000,000	2,306,013	0	(5,733)	0	0	6.650	5.509	MS	39,161	133,000	12/04/2009	09/15/2037
55616*-AA-8	CTL - MACYS (MOONACHIE NJ) CORP BND				2	1,396,563	105.6530	1,475,514	1,396,563	1,396,563	0	0	0	0	6.020	6.020	MON	3,737	84,073	10/27/2011	03/15/2037
57161A-AC-6	MARQUETTE TRANSPORTATION CO/MA CORP BND			1	4FE	1,203,300	104.0000	1,268,800	1,220,000	1,206,634	0	2,573	0	0	10.875	11.219	JJ	61,178	132,675	12/05/2011	01/15/2017
571748-AQ-5	MARSH & MCLENNAN CO INC CORP BND				2FE	1,498,057	135.5910	2,006,745	1,480,000	1,493,153	0	(1,521)	0	0	9.250	9.060	AO	28,901	136,900	03/23/2009	04/15/2019
575634-AS-9	MASSACHUSETTS ELECTRIC COMPANY CORP BND				1FE	4,818,164	127.6720	6,128,245	4,800,000	4,817,354	0	(273)	0	0	5.900	5.873	MN	36,187	283,200	11/20/2009	11/15/2039
575767-AG-3	MASSACHUSETTS MUTUAL LIFE INSU CORP BND				1FE	740,325	149.9970	1,124,975	750,000	740,601	0	86	0	0	8.875	9.000	JD	5,547	66,563	05/27/2009	06/01/2039
576442-AD-9	MASTROS RESTAURANTS SECURED CORP BND 144			1	5FE	142,181	104.0000	147,868	142,181	142,181	0	0	0	0	12.000	12.000	JD	1,422	10,908	12/01/2012	06/01/2017
577081-AU-6	MATTEL INC CORP BND				2FE	546,805	121.7510	669,632	550,000	546,898	0	41	0	0	6.200	6.243	AO	8,525	34,100	09/23/2010	10/01/2040
58013M-EK-6	MCDONALD'S CORPORATION CORP BND				1FE	4,267,620	117.7520	4,945,570	4,200,000	4,265,278	0	(1,128)	0	0	4.875	4.773	JJ	94,413	204,750	09/21/2010	07/15/2040
581557-AX-3	MCKESSON CORP CORP BND				1FE	498,295	128.8930	644,466	500,000	498,817	0	147	0	0	7.500	7.549	FA	14,167	37,500	02/09/2009	02/15/2019
585055-AN-6	MEDTRONIC INC CORP BND				1FE	999,310	120.9280	1,209,276	1,000,000	999,533	0	62	0	0	5.600	5.609	MS	16,489	56,000	03/09/2009	03/15/2019
585055-AQ-9	MEDTRONIC INC CORP BND				1FE	992,237	142.9250	1,357,790	950,000	990,099	0	(701)	0	0	6.500	6.163	MS	18,182	61,750	09/25/2009	03/15/2039
585055-AT-3	MEDTRONIC INC CORP BND				1FE	3,991,880	128.9740	5,158,970	4,000,000	3,992,194	0	121	0	0	5.550	5.564	MS	65,367	222,000	03/11/2010	03/15/2040
589331-AN-7	MERCK & CO INC CORP BND				1FE	291,744	118.5480	326,008	275,000	286,894	0	(1,561)	0	0	5.000	4.231	JD	38	13,750	09/25/2009	06/30/2019
590188-JN-9	MERRILL LYNCH & CO INC CORP BND				1FE	2,324,003	121.2170	2,606,169	2,150,000	2,275,433	0	(17,561)	0	0	6.875	5.692	MN	18,887	147,813	01/26/2010	11/15/2018
59156R-AM-0	METLIFE INC CORP BND				1FE	730,620	120.9040	906,777	750,000	731,738	0	384	0	0	5.700	5.897	JD	1,900	42,750	02/08/2010	06/15/2035
59156R-AT-5	METLIFE INC CORP BND				1FE	645,269	130.3210	847,086	650,000	646,002	0	(56)	0	0	7.717	7.774	FA	18,950	50,161	09/25/2009	02/15/2019
594918-AJ-3	MICROSOFT CORPORATION CORP BND				1FE	1,013,838	112.1840	1,149,889	1,025,000	1,014,261	0	190	0	0	4.500	4.567	AO	11,531	46,125	09/22/2010	10/01/2040
595620-AE-5	MIDAMERICAN ENERGY COMPANY CORP BND				1FE	971,689	125.5730	1,293,398	1,030,000	975,479	0	1,040	0	0	5.750	6.183	MN	9,871	59,225	09/25/2009	11/01/2035
59562V-AM-9	MIDAMERICAN ENERGY HOLDINGS CO CORP BND				2FE	484,100	126.5380	632,692	500,000	485,423	0	269	0	0	6.125	6.367	AO	7,656	30,625	08/02/2007	04/01/2036
59562V-AP-2	MIDAMERICAN ENERGY HOLDINGS CO CORP BND				2FE	311,818	124.8230	405,674	325,000	312,873	0	201	0	0	5.950	6.248	MN	2,471	19,338	09/25/2009	05/15/2037
59562V-AR-8	MIDAMERICAN ENERGY HOLDINGS CO CORP BND				2FE	322,228	132.4120	430,339	325,000	322,467	0	40	0	0	6.500	6.564	MS	6,220	21,125	11/02/2007	09/15/2037

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond CHAR	NAIC Designation	Actual Cost	8 Rate Used To Obtain Fair Value	9 Fair Value	Par Value	Book / Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date
615369-AA-3	MOODYS CORPORATION CORP BND				2FE	3,260,380	113.2200	3,396,592	3,000,000	3,253,533	0	(7,398)	0	0	5.500	4.182	MS	55,000	44,000	09/25/2012	09/01/2020
617446-C2-3	MORGAN STANLEY CORP BND EMTN				1FE	99,119	110.9520	110,952	100,000	99,587	0	89	0	0	5.450	5.566	JJ	2,604	5,450	01/10/2007	01/09/2017
617446-H5-1	MORGAN STANLEY CORP BND				1FE	4,915,788	111.6940	5,026,229	4,500,000	4,893,089	0	(22,699)	0	0	5.550	3.360	AO	44,400	124,875	09/25/2012	04/27/2017
617446-HD-4	MORGAN STANLEY CORP BND				1FE	3,489,501	123.6660	3,709,980	3,000,000	3,485,839	0	(3,662)	0	0	7.250	5.838	AO	54,375	108,750	09/25/2012	04/01/2032
61747W-AF-6	MORGAN STANLEY CORP BND				1FE	985,392	113.4580	1,202,659	1,060,000	992,818	0	6,119	0	0	5.750	6.783	JJ	26,412	60,950	10/17/2011	01/25/2021
628312-AB-6	MUTUAL OF OMAHA INSURANCE CORP BND 144A				1FE	5,276,152	119.2770	6,488,677	5,440,000	5,279,906	0	1,777	0	0	6.950	7.196	AO	79,817	378,080	09/28/2011	10/15/2040
631103-AD-0	NASDAQ STOCK MARKET INC CORP BND				2FE	3,012,941	108.1700	3,245,114	3,000,000	3,011,635	0	(1,279)	0	0	5.550	5.483	JJ	76,775	166,500	10/17/2011	01/15/2020
63534P-AH-0	NATIONAL CITY BANK CLEVELAND CORP BND				1FE	4,313,173	97.7170	4,470,553	4,575,000	4,384,280	0	41,414	0	0	0.681	1.644	MJSD	2,162	39,142	04/07/2011	06/07/2017
636792-AA-1	NATIONAL LIFE CORP BND 144A				2FE	5,162,249	139.2790	6,239,699	4,480,000	5,150,641	0	(7,063)	0	0	10.500	8.988	MS	138,507	470,400	06/02/2011	09/15/2039
637432-LR-4	NATIONAL RURAL UTILITIES CORP BND				1FE	1,575,053	147.1620	2,023,482	1,375,000	1,520,519	0	(21,035)	0	0	10.375	7.948	MN	23,776	142,656	05/11/2010	11/01/2018
638671-AK-3	NATIONWIDE MUT INS CO CORP BND 144A				1FE	7,721,123	141.5180	9,127,925	6,450,000	7,708,311	0	(12,569)	0	0	9.375	7.645	FA	228,437	473,438	03/13/2012	08/15/2039
641423-BU-1	NEVADA PWR CO CORP BOND				2FE	3,862,493	136.9510	4,108,537	3,000,000	3,841,469	0	(17,766)	0	0	6.750	4.792	JJ	101,250	202,500	10/17/2011	07/01/2037
644162-AB-5	NEW ENGLAND MUTUAL LIFE INSURA CORP BOND				1FE	2,298,284	137.2560	2,697,080	1,965,000	2,275,423	0	(19,178)	0	0	7.875	5.916	FA	58,459	154,744	10/17/2011	02/15/2024
651229-AK-2	NEWELL RUBBERMAID INC. CORP BND				2FE	1,022,689	111.5250	1,137,556	1,020,000	1,022,161	0	(231)	0	0	4.700	4.667	FA	18,111	47,940	08/03/2010	08/15/2020
651639-AM-8	NEWMONT MINING CORPORATION CORP BND				2FE	6,474,666	120.9060	7,133,467	5,900,000	6,473,137	0	(2,433)	0	0	6.250	5.539	AO	92,188	246,875	09/25/2012	10/01/2039
652478-AH-1	NEWS AMERICA HOLDINGS INC CORP BND				2FE	351,519	100.6510	301,953	300,000	301,366	0	(16,013)	0	0	9.250	3.745	FA	11,563	27,750	09/25/2009	02/01/2013
652478-AX-6	NEWS AMERICA HOLDINGS INC CORP BND				2FE	852,950	135.7330	950,129	700,000	835,963	0	(7,329)	0	0	8.500	6.200	FA	21,156	59,500	07/23/2010	02/23/2025
652482-BC-3	NEWS AMERICA INC CORP BND				2FE	2,083,846	122.0770	2,441,537	2,000,000	2,078,737	0	(1,919)	0	0	6.550	6.205	MS	38,572	131,000	01/26/2010	03/15/2033
652482-BL-3	NEWS AMERICA HOLDINGS CORP BND				2FE	492,312	124.0980	620,491	500,000	492,950	0	128	0	0	6.400	6.519	JD	1,422	32,000	09/10/2007	12/15/2035
655044-AD-7	NOBLE ENERGY, INC. CORP BND				2FE	1,393,406	131.6810	1,843,532	1,400,000	1,395,351	0	559	0	0	8.250	8.320	MS	38,500	115,500	02/24/2009	03/01/2019
655844-AV-0	NORFOLK SOUTHERN CORPORATION CORP BND				2FE	1,058,747	122.7600	1,288,977	1,050,000	1,058,747	0	0	0	0	6.000	5.950	MS	18,550	63,000	08/23/2010	03/15/2105
655844-BC-1	NORFOLK SOUTHERN CORPORATION CORP BND				2FE	564,984	120.9680	665,322	550,000	560,678	0	(1,401)	0	0	5.900	5.530	JD	1,442	32,450	09/25/2009	06/15/2019
665772-CA-5	NORTHERN STATES POWER COMPANY CORP BND				1FE	4,817,147	121.0260	6,051,319	5,000,000	4,824,158	0	3,862	0	0	5.250	5.525	JJ	121,042	262,500	04/07/2011	07/15/2035
67021C-AF-4	NSTAR ELEC CO CORP BND				1FE	4,919,900	127.1390	6,356,931	5,000,000	4,923,039	0	1,184	0	0	5.500	5.611	MS	80,972	275,000	03/11/2010	03/15/2040
670346-AH-8	NUCOR CORPORATION CORP BND				1FE	2,216,540	137.1120	2,742,238	2,000,000	2,205,798	0	(3,723)	0	0	6.400	5.627	JD	10,667	128,000	12/04/2009	12/01/2037
674003-AA-6	OAKTREE CAPITAL CORP BND 144A				1FE	1,114,292	111.0690	1,255,084	1,130,000	1,117,824	0	1,332	0	0	6.750	6.949	JD	6,144	76,275	05/11/2010	12/02/2019
677240-AD-5	OHIO CAS CORP CORP BND				2FE	1,068,645	105.6900	1,056,898	1,000,000	1,058,217	0	(10,429)	0	0	7.300	3.169	JD	3,244	36,500	09/25/2012	06/15/2014
67740Q-AF-3	OHIO NATIONAL FINANCIAL SERVIC CORP BND				1FE	497,335	113.9530	569,765	500,000	497,897	0	219	0	0	6.375	6.448	AO	5,401	31,875	04/20/2010	04/30/2020
67740Q-AG-1	OHIO NATIONAL FINANCIAL SERVIC CORP BND				1FE	2,691,657	111.9330	3,022,190	2,700,000	2,692,064	0	217	0	0	6.625	6.653	MN	29,813	178,875	04/19/2011	05/01/2031
677412-AF-5	OHIO NATIONAL LIFE INSURANCE C SUB CORP				1FE	3,290,646	103.8600	3,416,989	3,290,000	3,290,645	0	0	0	0	6.875	6.873	JD	10,053	115,607	09/25/2012	06/15/2042
678858-BK-6	OKLAHOMA GAS AND ELECTRIC COMP CORP BND				1FE	849,847	134.3920	1,142,334	850,000	850,000	0	0	0	0	8.250	8.250	JJ	32,335	70,125	12/08/2008	01/15/2019
681919-AY-2	OMNICOM GROUP INC. CORP BND				2FE	5,277,631	122.5110	5,819,296	4,750,000	5,207,322	0	(58,822)	0	0	6.250	4.532	JJ	136,892	296,875	10/17/2011	07/15/2019
68233D-AR-8	ONCOR ELECTRIC CORP BND				2FE	2,555,517	128.0440	2,880,984	2,250,000	2,501,843	0	(19,344)	0	0	7.000	5.492	MS	52,500	157,500	01/26/2010	09/01/2022
68233D-AT-4	ONCOR ELECTRIC DELIVERY CO. CORP BND				2FE	2,801,486	128.5980	3,214,940	2,500,000	2,788,431	0	(7,775)	0	0	7.000	5.985	MN	29,167	175,000	04/07/2011	05/01/2032
682680-AQ-6	ONEOK INC CORP BND			1	2FE	2,388,829	107.6520	2,572,889	2,390,000	2,388,932	0	103	0	0	4.250	4.256	FA	42,323	52,198	01/23/2012	02/01/2022
68389X-AC-9	ORACLE CORPORATION CORP BND				1FE	243,632	121.8900	243,780	200,000	240,106	0	(3,526)	0	0	5.750	1.760	AO	2,428	5,750	07/02/2012	04/15/2018
68389X-AE-5	ORACLE CORPORATION CORP BND				1FE	2,667,775	139.0070	3,301,423	2,375,000	2,653,378	0	(5,013)	0	0	6.500	5.622	AO	32,590	154,375	12/01/2009	04/15/2038
68389X-AH-8	ORACLE CORPORATION CORP BND				1FE	1,053,750	134.0100	1,340,095	1,000,000	1,051,559	0	(813)	0	0	6.125	5.744	JJ	29,434	61,250	02/01/2010	07/08/2039
68389X-AM-7	ORACLE CORPORATION CORP BND				1FE	944,979	124.2460	993,966	800,000	942,224	0	(2,658)	0	0	5.375	4.271	JJ	19,828	43,000	12/16/2011	07/15/2040
693627-AY-7	DUKE ENERGY INDIANA INC CORP BND				2FE	6,207,794	117.7520	6,005,367	5,100,000	6,195,003	0	(8,805)	0	0	6.120	4.583	AO	65,892	189,720	09/25/2012	10/15/2035
693627-AZ-4	DUKE ENERGY INDIANA INC CORP BND				2FE	164,701	116.1220	174,184	150,000	158,088	0	(2,127)	0	0	6.050	4.351	JD	403	9,075	09/25/2009	06/15/2016
69362B-AJ-1	PSEG POWER LLC CORP BND				2FE	3,684,561	144.2340	3,894,326	2,700,000	3,649,183	0	(29,433)	0	0	8.625	5.542	AO	49,163	232,875	10/17/2011	04/15/2031
69362B-AN-2	PSE&G POWER LLC CORP BND				2FE	4,401,070	110.9100	4,436,404	4,000,000	4,288,544	0	(93,601)	0	0	5.500	2.901	JD	18,333	220,000	10/17/2011	12/01/2015
694308-GE-1	PACIFIC GAS AND ELECTRIC CO CORP BND				1FE	2,152,820	128.3000	2,566,003	2,000,000	2,142,804	0	(3,521)	0	0	6.050	5.476	MS	40,333	121,000	12/02/2009	03/01/2034
694308-GN-1	PACIFIC GAS AND ELECTRIC CO CORP BND				1FE	786,744	135.5240	1,084,188	800,000	791,012	0	1,162	0	0	8.250	8.500	AO	13,933	66,000	10/16/2008	10/15/2018
694308-GQ-4	PACIFIC GAS AND ELECTRIC CO CORP BND				1FE	592,566	130.8900	785,340	600,000	592,923	0	104	0	0	6.250	6.343	MS	12,500	37,500	03/03/2009	03/01/2039

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond CHAR	NAIC Designation	Actual Cost	8 Rate Used To Obtain Fair Value	9 Fair Value	Par Value	Book / Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date
694756-AA-5	PACIFIC PILOT FUNDING LTD CORP BND				1FE	1,046,367	92.4270	1,137,793	1,231,019	1,082,506	0	35,104	0	0	1.069	4.593	JAJO	2,595	15,383	12/16/2011	10/20/2016
695114-BZ-0	PACIFICORP CORP BND				1FE	238,629	118.7960	296,989	250,000	239,058	0	240	0	0	5.250	5.595	JD	583	13,125	04/07/2011	06/15/2035
695114-CG-1	PACIFICORP CORP BND				1FE	831,580	134.2750	1,342,752	1,000,000	839,490	0	2,120	0	0	6.250	7.712	AO	13,194	62,500	10/30/2008	10/15/2037
695114-CH-9	PACIFICORP CORP BND				1FE	1,773,073	121.2870	2,061,879	1,700,000	1,749,086	0	(7,673)	0	0	5.650	5.038	JJ	44,290	96,050	09/25/2009	07/15/2018
70109H-AK-1	PARKER HANNIFIN INTERNATIONAL CORP BND M				1FE	5,001,790	108.5950	5,103,977	4,700,000	4,994,638	0	(7,152)	0	0	3.500	2.759	MS	48,436	0	09/25/2012	09/15/2022
70212F-AA-1	PARTNERRE FINANCE A LLC CORP BND				1FE	712,000	120.9800	967,842	800,000	740,151	0	8,364	0	0	6.875	8.634	JD	4,583	55,000	03/30/2009	06/01/2018
70213B-AA-9	PARTNERRE FINANCE B LLC CORP BND				1FE	4,984,140	111.5990	5,579,974	5,000,000	4,990,985	0	754	0	0	5.500	5.526	JD	22,917	275,000	10/17/2011	06/01/2020
705322-AD-7	PEDERNALES ELEC COOP INC. CORP BND 144A			1	1FE	825,288	127.2840	903,716	710,000	796,905	0	(10,894)	0	0	8.550	6.187	MN	7,757	60,705	05/11/2010	11/15/2020
707567-AA-1	PENN MUTUAL LIFE INSURANCE CORP BND 144A				1FE	1,079,320	109.2580	1,092,575	1,000,000	1,077,888	0	(1,432)	0	0	6.650	6.000	AO	16,625	66,500	02/15/2012	06/15/2034
707567-AC-7	PENN MUTUAL LIFE INSURANCE CORP BND 144A				1FE	1,316,975	126.4810	1,739,114	1,375,000	1,318,063	0	567	0	0	7.625	8.000	AO	26,211	104,844	06/24/2010	06/15/2040
708696-BV-0	PENNSYLVANIA ELEC CO CORP BND				2FE	399,140	121.0640	484,256	400,000	399,180	0	13	0	0	6.150	6.166	AO	6,150	24,600	09/28/2009	10/01/2038
709599-AH-7	PENSKE TRUCK LEASING COMPANY L SENIOR CO				2FE	3,587,496	101.5630	3,646,112	3,590,000	3,587,927	0	431	0	0	4.875	4.882	JJ	81,673	0	10/15/2012	07/11/2022
712704-AA-3	PEOPLES UNITED FINANCIAL INC SENIOR CORP			1	1FE	1,993,360	100.0230	2,000,463	2,000,000	1,993,400	0	40	0	0	3.650	3.690	JD	5,069	0	12/03/2012	12/06/2022
71343P-AC-5	PEPSIAMERICAS, INC. CORP BND				1FE	2,037,160	122.7690	2,455,382	2,000,000	2,034,937	0	(795)	0	0	5.500	5.365	MN	14,056	110,000	12/04/2009	05/15/2035
713448-BJ-6	PEPSICO INC CORP BND				1FE	171,584	134.8410	231,926	172,000	171,723	0	36	0	0	7.900	7.935	MN	2,265	13,588	10/21/2008	11/01/2018
713448-BP-2	PEPSICO INC CORP BND				1FE	1,636,734	126.0690	2,080,130	1,650,000	1,637,370	0	198	0	0	5.500	5.555	JJ	41,846	90,750	02/10/2010	01/15/2040
713448-BS-6	PEPSICO INC CORP BND				1FE	998,110	116.9060	1,169,057	1,000,000	998,182	0	30	0	0	4.875	4.887	MN	8,125	48,750	10/19/2010	11/01/2040
717081-CY-7	PFIZER INC. CORP BND				1FE	7,121,793	153.2680	7,663,422	5,000,000	7,072,801	0	(40,811)	0	0	7.200	4.492	MS	106,000	360,000	10/17/2011	03/15/2039
717081-DB-6	PFIZER INC. CORP BND				1FE	2,741,622	126.0770	3,404,091	2,700,000	2,729,194	0	(4,012)	0	0	6.200	5.982	MS	49,290	167,400	09/25/2009	03/15/2019
71713U-AW-2	PHARMACIA CO CORP BND				1FE	3,809,546	133.5440	4,640,639	3,475,000	3,778,199	0	(11,406)	0	0	6.600	5.755	JD	19,113	238,038	01/26/2010	
717265-AL-6	PHELPS DODGE CORPORATION CORP BOND				2FE	5,390,394	140.6010	6,045,843	4,300,000	5,358,259	0	(27,341)	0	0	9.500	7.086	JD	34,042	408,500	10/17/2011	06/01/2031
718546-AA-2	PHILLIPS 66 SENIOR CORP BND 144A				2FE	1,536,225	111.7400	1,676,097	1,500,000	1,534,495	0	(1,730)	0	0	4.300	4.000	AO	16,125	35,654	05/22/2012	04/01/2022
719431-AA-6	PHYSIO-CONTROL INTERNATIONAL I CORP BND			1	4FE	219,450	109.5000	229,950	210,000	218,310	0	(1,140)	0	0	9.875	8.884	JJ	9,562	9,505	02/09/2012	01/15/2019
72650R-AU-6	PLAINS ALL AMERICAN PIPELINE L CORP BND				2FE	1,659,470	135.3650	2,030,482	1,500,000	1,619,020	0	(15,353)	0	0	8.750	7.120	MN	21,875	131,250	05/11/2010	05/01/2019
72650R-AY-8	PLAINS ALL AMERICAN PIPELINE L SENIOR CO			1	2FE	2,617,032	115.4460	2,655,265	2,300,000	2,600,457	0	(16,575)	0	0	5.000	3.108	FA	47,917	57,500	06/28/2012	02/01/2021
73102Q-AA-4	POLAR TANKERS INC CORP BND 144A			2	1FE	1,717,666	123.5790	2,261,490	1,830,000	1,723,714	0	1,713	0	0	5.951	6.422	MN	15,428	108,903	05/11/2010	05/10/2037
737679-CX-6	POTOMAC ELECTRIC POWER COMPANY CORP BND				1FE	627,020	105.2740	684,284	650,000	643,470	0	4,688	0	0	4.650	5.465	AO	6,381	30,225	09/25/2009	04/15/2014
74164M-AA-6	PRIMERICA INC SENIOR CORP BND				1FE	1,996,860	109.4930	2,189,862	2,000,000	1,996,972	0	112	0	0	4.750	4.770	JJ	43,542	0	07/11/2012	07/15/2022
74251V-AA-0	PRINCIPAL FINANCIAL GROUP CORP BND				1FE	1,839,760	122.0440	2,440,890	2,000,000	1,847,343	0	2,571	0	0	6.050	6.696	AO	25,544	121,000	12/02/2009	10/15/2036
743263-AL-9	PROGRESS ENERGY INC. CORP BND				2FE	576,049	113.1130	650,397	575,000	576,309	0	(417)	0	0	5.625	5.539	JJ	14,914	32,344	09/25/2009	01/15/2016
743263-AM-7	PROGRESS ENERGY INC. CORP BND				2FE	1,151,986	106.2820	1,195,667	1,125,000	1,132,737	0	(6,202)	0	0	6.050	5.447	MS	20,041	68,063	09/25/2009	03/15/2014
743263-AP-0	PROGRESS ENERGY INC. CORP BND				2FE	1,975,214	121.0150	2,359,801	1,950,000	1,974,300	0	(363)	0	0	6.000	5.907	JD	9,750	117,000	12/02/2009	12/01/2039
743315-AL-7	PROGRESSIVE CORPORATION THE CORP BND				1FE	1,604,985	127.8480	1,917,715	1,500,000	1,597,478	0	(2,584)	0	0	6.250	5.700	JD	7,813	93,750	11/30/2009	12/01/2032
743674-AX-1	PROTECTIVE LIFE CORP CORP BND				2FE	2,012,656	120.5640	2,271,417	1,884,000	1,983,287	0	(11,454)	0	0	7.375	6.402	AO	29,333	138,945	05/11/2010	10/15/2019
74432Q-BG-9	PRUDENTIAL FINANCIAL INC. CORP BND				2FE	746,680	127.2050	922,236	725,000	740,737	0	(1,954)	0	0	7.375	6.943	JD	2,376	53,469	09/25/2009	06/15/2019
74432Q-BN-4	PRUDENTIAL FINANCIAL INC. CORP BND				2FE	6,488,043	126.8480	6,875,180	5,420,000	6,483,393	0	(4,427)	0	0	6.625	5.259	JD	9,974	205,044	09/25/2012	06/21/2040
74432Q-BT-1	PRUDENTIAL FINANCIAL INC. CORP BND MTN				2FE	1,754,502	112.0480	1,792,761	1,600,000	1,750,630	0	(3,872)	0	0	4.500	3.269	MN	9,000	36,000	09/25/2012	11/16/2021
744448-BZ-3	PUBLIC SERVICE COLORADO CORP BND				1FE	5,154,321	135.5200	5,048,137	3,725,000	5,145,001	0	(9,410)	0	0	6.250	3.835	MS	77,604	10,938	09/25/2012	09/01/2037
744560-AV-8	PUBLIC SERVICE ELECTRIC & GAS CORP BND M				1FE	3,483,235	127.1170	4,449,099	3,500,000	3,483,863	0	252	0	0	5.500	5.533	MS	64,167	192,500	03/02/2010	03/01/2040
745332-BU-9	PUGET SOUND ENERGY INC CORP BND				1FE	1,911,823	123.0570	2,461,150	2,000,000	1,915,062	0	1,809	0	0	5.483	5.825	JD	9,138	109,660	04/07/2011	06/01/2035
745332-BZ-8	PUGET SOUND ENERGY INC CORP BND				1FE	1,000,000	115.4850	1,154,848	1,000,000	1,000,000	0	0	0	0	6.750	6.750	JJ	31,125	67,500	01/20/2009	01/15/2016
74756T-AR-8	QUALITY DISTRIBUTION LLC/QD CA SECURED C			1	4FE	839,434	108.0000	927,720	859,000	842,100	0	2,029	0	0	9.875	10.333	MN	14,138	84,826	09/29/2011	11/01/2018
74834L-AN-0	QUEST DIAGNOSTICS INC CORP BND				2FE	5,376,907	129.4600	6,473,019	5,000,000	5,367,190	0	(6,133)	0	0	6.950	6.355	JJ	173,750	347,500	04/07/2011	07/01/2037
759351-AE-9	REINSURANCE GROUP OF AMERICA I CORP BND			1	2FE	5,582,600	100.0000	6,269,000	6,269,000	5,584,787	0	964	0	0	6.750	7.595	JD	18,807	423,158	09/28/2011	12/15/2065
759468-AA-9	RELIANCE HOLDINGS USA INC CORP BND 144A				2FE	373,476	103.6560	414,623	400,000	374,915	0	1,439	0	0	4.500	5.500	AO	3,600	9,000	06/08/2012	10/19/2020

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
759468-AC-5	RELIANCE HOLDINGS USA INC CORP BND 144A				2FE	3,295,485	110.7840	3,700,190	3,340,000	3,297,893	0	2,408	0	0	5.400	5.578	FA	68,637	90,180	05/24/2012	02/14/2022
760759-AH-3	REPUBLIC SERVICES INC CORP BND				2FE	5,020,419	115.9730	5,102,808	4,400,000	5,000,084	0	(20,335)	0	0	5.000	2.879	MS	73,333	0	09/25/2012	03/01/2020
760759-AK-6	REPUBLIC SERV, INC. CORP BND				2FE	1,064,105	126.0050	1,197,047	950,000	1,060,265	0	(1,768)	0	0	6.200	5.382	MS	19,633	58,900	09/21/2010	03/01/2040
76202@-AA-2	HOME DEPOT INC CORP BND				1	1,034,768	111.5010	1,153,772	1,034,768	1,034,768	0	0	0	0	6.365	6.365	MON	2,927	65,863	03/23/2010	01/15/2039
76882A-AA-8	RIVERS PITTSBURGH BORROWER LP/ SENIOR CO			1	4FE	1,000,000	108.5000	1,085,000	1,000,000	1,000,000	0	0	0	0	9.500	9.500	JD	4,222	49,875	05/30/2012	06/15/2019
76972K-AC-3	ROADHOUSE FINANCING INC CORP BND			1	4FE	175,625	92.8750	171,819	185,000	176,836	0	1,211	0	0	10.750	11.989	AO	4,198	19,888	01/24/2012	10/15/2017
771196-AU-6	ROCHE HOLDINGS INC CORP BND 144A				1FE	4,176,601	149.9720	5,249,005	3,500,000	4,144,842	0	(10,964)	0	0	7.000	5.636	MS	81,667	245,000	02/02/2010	03/01/2039
771367-CA-5	ROCHESTER GAS AND ELECTRIC COR CORP BND				1FE	850,000	124.7240	1,060,154	850,000	850,000	0	0	0	0	8.000	8.000	JD	3,022	68,000	12/19/2008	12/15/2033
783549-AZ-1	RYDER SYSTEM INC. CORP BND				2FE	1,340,080	127.8110	1,789,354	1,400,000	1,346,823	0	2,395	0	0	6.950	7.412	JD	8,108	97,300	01/26/2010	12/01/2025
78428E-AC-3	SITEL LLC SECURED CORP BND 144A			1	4FE	211,200	101.5000	223,300	220,000	212,000	0	800	0	0	11.000	12.056	FA	10,083	6,789	04/10/2012	08/01/2017
78486Q-AC-5	SVB FINANCIAL GROUP CORP BND				1FE	863,910	111.8680	973,250	870,000	865,023	0	508	0	0	5.375	5.467	MS	13,769	46,763	09/15/2010	09/15/2020
78571C-AA-6	SABRE INC SECURED CORP BND 144A			1	4FE	330,000	106.2500	350,625	330,000	330,000	0	0	0	0	8.500	8.500	MN	3,584	14,493	05/02/2012	05/15/2019
792860-AJ-7	TRAVELERS COS INC CORP BND				1FE	164,809	117.2350	175,852	150,000	158,185	0	(2,135)	0	0	6.250	4.531	JD	286	9,375	09/25/2009	06/20/2016
795830-AS-7	SALVATION ARMY/UNITED STATES CORP BND			2	1FE	751,494	113.5230	999,002	880,000	758,420	0	2,008	0	0	5.707	6.900	MS	16,741	50,222	03/31/2009	09/01/2036
795830-AV-0	SALVATION ARMY/UNITED STATES CORP BND			2	1FE	752,942	113.6700	954,828	840,000	764,389	0	3,321	0	0	5.637	6.650	MS	15,784	47,351	03/31/2009	09/01/2026
797440-BF-0	SAN DIEGO GAS & ELECTRIC COMPA CORP BND				1FE	6,920,400	123.6200	8,653,386	7,000,000	6,923,743	0	1,719	0	0	5.350	5.435	MN	47,853	374,500	04/07/2011	05/15/2035
797440-BK-9	SAN DIEGO GAS & ELECTRIC COMPA CORP BND				1FE	464,891	134.9080	607,087	450,000	464,165	0	(244)	0	0	6.000	5.762	JD	2,250	27,000	09/25/2009	06/01/2039
797440-BM-5	SAN DIEGO GAS & ELECTRIC COMPA CORP BND				1FE	2,114,230	112.3380	2,387,189	2,125,000	2,114,617	0	183	0	0	4.500	4.531	FA	36,125	95,625	08/24/2010	08/15/2040
80629Q-AA-3	SCHAHIN II FINANCE CO SPV LTD SENIOR COR		E	2	2FE	2,294,000	106.5640	2,450,977	2,300,000	2,294,377	0	377	0	0	5.875	5.917	MS	36,784	67,938	05/16/2012	09/25/2023
806605-AG-6	MERCK & CO INC CORP BND				1FE	2,345,440	142.7960	2,855,911	2,000,000	2,321,242	0	(8,321)	0	0	6.500	5.228	JD	10,833	130,000	12/02/2009	12/01/2033
806605-AH-4	MERCK & CO INC CORP BND				1FE	99,390	144.2920	144,292	100,000	99,431	0	9	0	0	6.550	6.597	MS	1,929	6,550	09/12/2007	09/15/2037
81014A-AA-9	SCOTTRADE FINANC CORP BND 144A				2FE	3,284,735	102.8570	3,384,012	3,290,000	3,284,929	0	417	0	0	6.125	6.148	JJ	95,159	158,944	01/26/2012	07/11/2021
814120-AC-5	SECURITY BENEFIT LIFE INSURANC CORP BND				3FE	3,494,800	95.5850	3,823,404	4,000,000	3,505,426	0	8,388	0	0	7.450	8.752	AO	74,500	298,000	01/24/2012	10/01/2033
816300-AD-9	SELECTIVE INSURANCE GROUP CORP BOND				2FE	5,116,723	105.3780	5,795,790	5,500,000	5,124,776	0	6,291	0	0	7.250	7.911	MN	50,951	398,750	10/17/2011	11/15/2034
816752-AA-7	SEMINOLE HARD ROCK ENTERTAINME CORP BND				4FE	85,500	99.2500	89,325	90,000	87,887	0	1,651	0	0	2.808	4.773	MJSD	98	2,686	07/12/2011	03/15/2014
81683R-AC-8	SEMINOLE TRIBE OF FLORIDA CORP BND 144A			2	2FE	510,125	107.0000	588,500	550,000	521,489	0	4,656	0	0	6.535	7.837	AO	8,986	35,943	05/24/2010	10/01/2020
828807-CD-7	SIMON PROPERTY GROUP L.P. CORP BND			1	1FE	2,181,766	118.7980	2,375,966	2,000,000	2,158,452	0	(19,502)	0	0	5.650	4.300	FA	47,083	113,000	10/17/2011	02/01/2020
828807-CG-0	SIMON PROPERTY GROUP L.P. CORP BND			1	1FE	3,080,390	111.6690	3,450,577	3,090,000	3,081,335	0	863	0	0	4.125	4.163	JD	10,622	132,773	11/10/2011	12/01/2021
83088G-AA-3	SKYWAY WTR & SWR DIST WASH SECURED CORP			1	1FE	2,278,500	87.1200	2,657,160	3,050,000	2,466,568	0	112,480	0	0	0.591	5.335	MJSD	50	23,260	05/31/2011	06/30/2017
833034-AG-6	SNAP-ON INCORPORATED CORP BND				1FE	1,397,648	121.1310	1,695,834	1,400,000	1,398,396	0	204	0	0	6.700	6.723	MS	31,267	93,800	02/19/2009	03/01/2019
835495-AK-8	SONOCO PRODUCTS COMPANY CORP BND			1	2FE	746,573	106.8440	801,331	750,000	746,907	0	286	0	0	4.375	4.432	MN	5,469	33,177	10/20/2011	11/01/2021
842400-FA-6	SOUTHERN CALIFORNIA EDISON CO CORP BND				1FE	8,837,541	122.5250	11,027,212	9,000,000	8,844,200	0	3,440	0	0	5.350	5.485	JJ	222,025	481,500	04/07/2011	07/15/2035
842400-FC-2	SOUTHERN CALIFORNIA EDISON CO CORP BND				1FE	186,956	126.5100	253,019	200,000	188,059	0	232	0	0	5.625	6.111	FA	4,688	11,250	07/30/2007	02/01/2036
842400-FF-5	SOUTHERN CAL EDISON CORP BND				1FE	5,051,170	126.0150	6,300,766	5,000,000	5,049,956	0	(970)	0	0	5.550	5.475	JJ	127,958	277,500	04/07/2011	01/15/2037
842400-FL-2	SOUTHERN CALIFORNIA EDISON CO CORP BND				1FE	2,659,214	133.5560	3,505,833	2,625,000	2,657,369	0	(625)	0	0	6.050	5.952	MS	46,761	158,813	09/25/2009	03/15/2039
842400-FP-3	SOUTHERN CALIFORNIA EDISON CO CORP BND				1FE	1,975,940	126.7440	2,534,873	2,000,000	1,976,911	0	357	0	0	5.500	5.583	MS	32,389	110,000	03/08/2010	03/15/2040
842400-FQ-1	SOUTHERN CALIFORNIA EDISON CO CORP BND				1FE	819,753	110.9500	915,339	825,000	819,958	0	90	0	0	4.500	4.539	MS	12,375	37,125	08/25/2010	09/01/2040
84265V-AA-3	SOUTHERN PERU COPPER CORPORATI CORP BND				2FE	1,009,740	126.7940	1,267,940	1,000,000	1,009,314	0	(157)	0	0	7.500	7.414	JJ	32,083	75,000	01/26/2010	07/27/2035
84755T-AD-9	SPECTRA ENERGY CAPITAL CORP BND				2FE	6,594,183	118.0520	7,083,097	6,000,000	6,520,909	0	(61,034)	0	0	5.650	4.232	MS	113,000	339,000	10/17/2011	03/01/2020
852061-AQ-3	SPRINT NEXTEL CORPORATION UNSEC CORP BND				3FE	220,000	117.0000	257,400	220,000	220,000	0	0	0	0	7.000	7.000	MS	5,133	7,920	02/27/2012	03/01/2020
852891-AC-4	STANCORP FINL GRP INC SENIOR CORP BND				2FE	4,579,851	103.1000	4,752,916	4,610,000	4,580,791	0	941	0	0	5.000	5.084	FA	90,279	0	08/03/2012	08/15/2022

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond CHAR	NAIC Designation	Actual Cost	8 Rate Used To Obtain Fair Value	9 Fair Value	Par Value	Book / Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date
857473-AE-2	STATE STREET CORPORATION CORP BND				1FE	946,030	135.2100	1,352,097	1,000,000	952,554	0	1,923	0	0	7.350	7.930	JD	3,267	73,500	04/24/2009	06/15/2026
857477-AD-5	STATE STREET BOSTON CORP CORP BND				1FE	941,281	115.8830	1,100,892	950,000	945,052	0	822	0	0	5.375	5.499	AO	8,652	51,063	09/25/2009	04/30/2017
86317A-AC-8	STRATUS TECHNOLOGIES INC SECURED CORP BN		E	1	4FE	49,880	99.0000	57,420	58,000	51,435	0	1,555	0	0	12.000	18.389	AO	1,469	3,480	04/24/2012	03/29/2015
86323M-AB-6	STREAM GLOBAL SERVICES INC CORP BND			1	4FE	1,149,413	104.5000	1,112,925	1,065,000	1,093,398	0	(35,855)	0	0	11.250	7.502	AO	29,953	119,813	12/01/2011	10/01/2014
863871-AM-1	STUDENT LOAN MARKETING ASSOCIA AGENCY BN	@			1FE	158,086	79.5970	159,194	200,000	159,048	0	962	0	0	0.000	2.362	N/A	0	0	09/28/2012	10/03/2022
86764P-AE-9	SUNOCO, INC. CORP BND				2FE	497,145	115.7500	578,750	500,000	498,747	0	469	0	0	9.625	9.750	AO	10,160	48,125	03/26/2009	04/15/2015
86765B-AF-6	SUNOCO LOGISTICS PARTNERS OPER CORP BND				2FE	999,950	107.6590	1,076,586	1,000,000	999,999	0	1	0	0	8.750	8.750	FA	33,056	87,500	02/03/2009	02/15/2014
86765B-AG-4	SUNOCO LOGISTICS PARTNERS OPER CORP BND				2FE	934,318	113.8790	1,059,075	930,000	933,406	0	(388)	0	0	5.500	5.437	FA	19,323	51,150	05/11/2010	02/15/2020
869099-AH-4	SUSQUEHANNA BANCSHARES INC. CORP BND				2FE	1,394,535	106.7960	1,441,746	1,350,000	1,393,495	0	(1,040)	0	0	5.375	4.949	FA	27,816	0	09/07/2012	08/15/2022
871503-AK-4	SYMANTEC CORPORATION SENIOR CORP BND			1	2FE	4,563,200	103.1440	4,744,606	4,600,000	4,564,868	0	1,668	0	0	3.950	4.048	JD	8,076	91,355	06/11/2012	06/15/2022
87151Q-AA-4	SYMETRA FINANCIAL CORP CORP BND 144A				2FE	4,090,874	108.0980	4,421,222	4,090,000	4,095,960	0	(1,478)	0	0	6.125	6.073	AO	62,628	250,513	01/05/2012	04/01/2016
872287-AL-1	TCI COMMUNICATIONS INC CORP BND				2FE	1,922,447	130.8170	1,962,253	1,500,000	1,917,402	0	(5,045)	0	0	7.125	4.558	FA	40,375	0	09/25/2012	02/15/2028
87243B-AB-5	BOARDWALK PIPELINES LP CORP BND				2FE	1,962,760	111.0300	2,220,600	2,000,000	1,974,086	0	4,013	0	0	5.200	5.480	JD	8,667	104,000	01/26/2010	06/01/2018
87612E-AN-6	TARGET CORPORATION CORP BND				1FE	600,333	117.2270	674,053	575,000	588,909	0	(3,553)	0	0	5.875	5.113	JJ	15,577	33,781	09/25/2009	07/15/2016
87612E-AR-7	TARGET CORPORATION CORP BND				1FE	2,260,840	137.5800	2,751,602	2,000,000	2,247,772	0	(4,567)	0	0	6.500	5.572	AO	27,444	130,000	12/02/2009	10/15/2037
87612E-AS-5	TARGET CORPORATION CORP BND				1FE	111,899	122.4870	122,487	100,000	107,714	0	(1,345)	0	0	6.000	4.281	JJ	2,767	6,000	09/25/2009	01/15/2018
878091-BC-0	TEACHERS INSUR & ANNUITY CORP BND 144A				1FE	3,352,876	135.5840	4,379,356	3,230,000	3,348,687	0	(1,709)	0	0	6.850	6.554	JD	9,219	221,255	05/11/2010	12/16/2039
88163V-AC-3	TEVA PHARM FIN LLC CORP BND				1FE	1,428,484	112.9120	1,580,762	1,400,000	1,415,757	0	(4,745)	0	0	5.550	5.144	FA	32,375	77,700	09/25/2009	02/01/2016
88163V-AD-1	TEVA PHARM FIN LLC CORP BND				1FE	11,503,540	131.1810	12,101,464	9,225,000	11,486,496	0	(15,882)	0	0	6.150	4.420	FA	236,391	115,313	09/25/2012	02/01/2036
882440-AN-0	TEXAS GAS TRANSMISSION CORP BOND				2FE	2,043,310	126.6820	2,197,933	1,735,000	2,028,107	0	(12,816)	0	0	7.250	5.542	JJ	58,002	125,788	10/17/2011	07/15/2027
883435-AJ-8	THERMADYNE HLDGS CORP SECURED CORP BND			1	4FE	220,000	106.5000	234,300	220,000	220,000	0	0	0	0	9.000	9.000	JD	880	19,800	06/08/2012	12/15/2017
884903-BB-0	THOMSON REUTERS CORP CORP BND				1FE	1,189,369	124.5720	1,526,005	1,225,000	1,201,484	0	3,375	0	0	6.500	6.923	JJ	36,716	79,625	02/04/2009	07/15/2018
887315-BB-4	TIME WARNER COMPANIES INC CORP BND				2FE	5,412,371	123.9230	6,123,035	4,941,000	5,386,277	0	(22,168)	0	0	6.850	5.852	JJ	156,067	338,459	10/17/2011	01/15/2026
887315-BN-8	HISTORIC TW INC CORP BND				2FE	2,084,901	127.4420	2,485,112	1,950,000	2,073,223	0	(4,332)	0	0	6.625	6.013	MN	16,507	129,188	02/02/2010	05/15/2029
88731E-AJ-9	TIME WARNER ENTERTAINMENT COMP CORP BND				2FE	398,378	145.9120	474,213	325,000	390,688	0	(1,484)	0	0	8.375	6.568	JJ	12,551	27,219	11/16/2006	07/15/2033
88732J-AJ-7	TIME WARNER CABLE INC CORP BND				2FE	4,511,916	122.8630	4,545,921	3,700,000	4,507,703	0	(4,403)	0	0	6.550	4.986	MN	40,392	127,725	09/25/2012	05/01/2037
88732J-AR-9	TIME WARNER CABLE INC CORP BND				2FE	3,993,974	108.3110	4,007,524	3,700,000	3,913,736	0	(54,597)	0	0	7.500	2.731	AO	69,375	183,750	09/25/2012	04/01/2014
88732J-AS-7	TIME WARNER CABLE INC CORP BND				2FE	993,480	133.0940	1,330,943	1,000,000	995,353	0	548	0	0	8.250	8.347	AO	20,625	82,500	03/23/2009	04/01/2019
88732J-AW-8	TIME WARNER CABLE INC CORP BND				2FE	533,774	114.7570	573,786	500,000	529,556	0	(3,530)	0	0	5.000	4.032	FA	10,417	25,000	10/17/2011	02/01/2020
891027-AF-1	TORCHMARK CORPORATION SENIOR CORP BND				2FE	491,280	134.1720	536,688	400,000	489,330	0	(1,950)	0	0	7.875	5.078	MN	4,025	15,750	09/07/2012	05/15/2023
891027-AP-9	TORCHMARK CORPORATION CORP BND				2FE	2,819,205	134.3590	3,207,156	2,387,000	2,713,023	0	(39,513)	0	0	9.250	6.611	JD	9,813	220,798	05/11/2010	06/15/2019
89417E-AE-9	TRAVELERS COS INC CORP BND				1FE	1,282,041	121.1540	1,544,719	1,275,000	1,279,963	0	(926)	0	0	5.800	5.705	MN	9,449	73,950	09/25/2009	05/15/2018
89417E-AF-6	TRAVELERS COS INC CORP BND				1FE	307,167	123.0660	369,198	300,000	305,091	0	(676)	0	0	5.900	5.573	JD	1,426	17,700	09/25/2009	06/02/2019
89420G-AE-9	TRAVELERS PPTY CAS CORP BND				1FE	2,224,900	131.1000	2,622,006	2,000,000	2,208,989	0	(5,542)	0	0	6.375	5.511	MS	37,542	127,500	12/01/2009	03/15/2033
89566E-A@-7	TRISTATE GEN&TRANS ASSN CORP BND				1	1,000,000	121.7820	1,217,820	1,000,000	1,000,000	0	0	0	0	6.310	6.310	AO	14,548	63,100	03/20/2009	04/08/2021
899096-BW-0	TULARE CALIF JT UN HIGH SCHOOL MUNI BND	@			1FE	425,105	56.7840	579,197	1,020,000	483,617	0	25,853	0	0	0.000	5.570	N/A	0	0	08/23/2010	08/01/2026
907818-AZ-1	UNION PACIFIC CORP CORP BND				2FE	170,224	116.4310	174,647	150,000	160,545	0	(3,119)	0	0	7.000	4.531	FA	4,375	10,500	09/25/2009	02/01/2016
907818-CW-6	UNION PACIFIC CO CORP BND				2FE	124,590	117.5860	146,982	125,000	124,796	0	40	0	0	5.650	5.693	MN	1,177	7,063	04/13/2007	05/01/2017
907818-CX-4	UNION PACIFIC CO CORP BND				2FE	1,902,338	129.9630	2,274,359	1,750,000	1,894,415	0	(2,770)	0	0	6.150	5.529	MN	17,938	107,625	12/02/2009	05/01/2037
909279-BF-7	UNITED AIR LINES INC. CORP BND 144A			1	3FE	1,236,733	100.5000	1,169,820	1,164,000	1,167,844	0	(44,765)	0	0	9.875	5.841	FA	47,894	114,945	07/11/2011	08/01/2013
911312-AJ-5	UNITED PARCEL SERVICE INC CORP BND				1FE	204,316	135.0520	270,104	200,000	204,051	0	(68)	0	0	6.200	6.042	JJ	5,718	12,400	06/03/2008	01/15/2038
913017-BJ-7	UNITED TECHNOLOGIES CORP CORP BND				1FE	451,770	121.7750	608,874	500,000	454,959	0	924	0	0	5.400	6.147	MN	4,500	27,000	04/07/2009	05/01/2035
913017-BP-3	UNITED TECHNOLOGIES CORP CORP BND				1FE	2,387,262	132.3210	2,944,135	2,225,000	2,379,850	0	(2,711)	0	0	6.125	5.607	JJ	62,841	136,281	02/02/2010	07/15/2038
913017-BS-7	UNITED TECHNOLOGIES CORP CORP BND				1FE	2,612,636	129.5300	3,367,780	2,600,000	2,612,576	0	(60)	0	0	5.700	5.665	AO	31,287	148,200	03/10/2010	04/15/2040
91324P-AR-3	UNITED HEALTH GROUP INC CORP BND				1FE	592,150	121.4370	607,184	500,000	591,567	0	(583)	0	0	5.800	4.518	MS	8,539	0	09/28/2012	03/15/2036
91324P-BE-1	UNITED HEALTH GROUP INC CORP BND				1FE	2,054,420	133.8670	2,677,338	2,000,000	2,052,101	0	(838)	0	0	6.625	6.414	MN	16,931	132,500	12/01/2009	11/15/2037
91913Y-AN-0	VALERO ENERGY CORPORATION CORP BND				2FE	1,884,343	137.2280	2,393,264	1,744,000	1,849,131	0	(13,403)	0	0	9.375	8.083	MS	48,142	163,500	05/11/2010	03/15/2019

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
92276M-AW-5	VENTAS REALTY LP/CAP CRP CORP BND			1	2FE	2,111,713	110.2150	2,479,834	2,250,000	2,125,479	0	11,325	0	0	4.750	5.583	JD	8,906	106,875	10/17/2011	06/01/2021
92343V-AK-0	VERIZON COMMUNICATIONS INC. CORP BND				1FE	391,980	133.4370	533,748	400,000	392,506	0	116	0	0	6.400	6.553	FA	9,671	25,600	05/28/2008	02/15/2038
92343V-AM-6	VERIZON COMMUNICATIONS INC. CORP BND				1FE	2,069,847	123.2080	2,464,151	2,000,000	2,046,363	0	(7,526)	0	0	6.100	5.581	AO	25,756	122,000	09/25/2009	04/15/2018
92343V-AQ-7	VERIZON COMMUNICATIONS INC. CORP BND				1FE	475,323	138.2070	586,000	424,000	459,540	0	(5,134)	0	0	8.750	6.915	MN	6,183	37,100	09/25/2009	11/01/2018
92344S-AJ-9	CELLCO PARTNERSHIP/VERIZON WIR CORP BND				1FE	1,092,037	105.6480	1,109,304	1,050,000	1,059,541	0	(10,681)	0	0	7.375	6.279	MN	9,895	77,438	11/10/2009	11/15/2013
925369-AA-8	VESEY STREET INVESTMENT TRUST CORP BND				1FE	1,001,300	107.8430	1,078,432	1,000,000	1,001,137	0	(163)	0	0	4.404	4.370	MS	14,680	6,427	07/17/2012	09/01/2016
927804-FA-7	VIRGINIA ELECTRIC AND POWER CO CORP BND				1FE	1,697,294	132.1590	2,180,625	1,650,000	1,695,006	0	(993)	0	0	6.000	5.780	JJ	45,650	99,000	12/04/2009	01/15/2036
927804-FE-9	VIRGINIA ELECTRIC AND POWER CO CORP BND				1FE	3,502,760	137.8950	3,447,381	2,500,000	3,496,503	0	(6,257)	0	0	6.350	3.848	MN	13,670	79,375	09/25/2012	11/30/2037
927804-FF-6	VIRGINIA ELECTRIC AND POWER CO CORP BND				1FE	1,965,594	120.3810	2,347,423	1,950,000	1,961,812	0	(2,025)	0	0	5.400	5.262	AO	17,843	105,300	09/25/2009	04/30/2018
927804-FG-4	VIRGINIA ELECTRIC AND POWER CO CORP BND				1FE	6,659,007	170.3860	6,645,070	3,900,000	6,643,837	0	(15,171)	0	0	8.875	4.328	MN	44,227	173,063	09/25/2012	11/15/2038
92928Q-AA-6	WEA FINANCE LLC CORP BND 144A				1FE	4,506,241	123.4080	4,936,326	4,000,000	4,423,421	0	(68,859)	0	0	7.125	4.831	AO	60,167	285,000	10/17/2011	04/15/2018
92933B-AC-8	WMG ACQUISITION CORP SENIOR CORP BND			1	4FE	880,875	115.0000	931,500	810,000	873,774	0	(7,101)	0	0	11.500	9.405	AO	23,288	54,675	04/23/2012	10/01/2018
92933W-AB-4	WEA FINANCE LLC CORP BND 144A				1FE	1,383,216	123.4150	1,480,979	1,200,000	1,355,537	0	(19,660)	0	0	6.750	4.479	MS	26,775	81,000	07/26/2011	09/02/2019
930059-A@-9	WADDELL AND REED FINANCIAL INC CORP BND				2	1,000,000	100.3030	1,003,030	1,000,000	1,000,000	0	0	0	0	5.750	5.750	JJ	26,843	57,520	08/06/2010	01/31/2021
93042#-AA-9	CTL WALGREENS CORP BND				2	686,601	101.6030	697,610	686,601	686,601	0	0	0	0	5.440	5.502	MON	1,660	26,554	03/28/2012	06/30/2033
931142-AU-7	WAL-MART STORES INC SENIOR CORP BND				1FE	2,298,587	136.0320	2,278,539	1,675,000	2,285,928	0	(12,660)	0	0	6.750	2.807	AO	23,869	56,531	09/28/2012	10/15/2023
931142-CK-7	WAL-MART STORES INC CORP BND				1FE	6,571,116	139.3860	6,969,297	5,000,000	6,530,981	0	(33,603)	0	0	6.500	4.442	FA	122,778	325,000	10/17/2011	08/15/2037
931142-CM-3	WAL-MART STORES INC CORP BND				1FE	2,845,476	135.2510	3,584,149	2,650,000	2,835,896	0	(3,251)	0	0	6.200	5.674	AO	34,686	164,300	02/01/2010	04/15/2038
931142-CV-3	WAL-MART STORES INC CORP BND				1FE	1,969,300	117.7450	2,354,907	2,000,000	1,970,482	0	494	0	0	4.875	4.974	JJ	46,854	97,500	06/30/2010	07/08/2040
931142-CY-7	WAL-MART STORES INC CORP BND				1FE	1,032,528	119.0160	1,249,668	1,050,000	1,033,104	0	271	0	0	5.000	5.109	AO	9,625	52,500	10/18/2010	10/25/2040
93120*-AA-8	CTL WALGREENS CORP BND				2	684,347	102.2990	700,080	684,347	684,347	0	0	0	0	5.440	5.502	MON	1,655	26,466	03/28/2012	09/30/2031
931422-AE-9	WALGREEN CO CORP BND				2FE	743,287	116.8690	847,301	725,000	737,720	0	(1,825)	0	0	5.250	4.905	JJ	17,551	38,063	09/25/2009	01/15/2019
94106L-AU-3	WASTE MANAGEMENT INC. CORP BND				2FE	998,820	126.8440	1,268,436	1,000,000	999,216	0	97	0	0	7.375	7.391	MS	22,535	73,750	02/23/2009	03/11/2019
94106L-AV-1	WASTE MANAGEMENT INC. CORP BND				2FE	2,064,800	126.5570	2,531,133	2,000,000	2,062,242	0	(931)	0	0	6.125	5.893	MN	10,549	122,500	12/01/2009	11/30/2039
94973V-AL-1	WELLPOINT INC CORP BND				2FE	2,088,900	117.2240	2,520,311	2,150,000	2,092,407	0	1,127	0	0	5.850	6.067	JJ	57,996	125,775	12/02/2009	01/15/2036
949893-AC-5	WELLS OPERATING PARTNERSHIP II CORP BND				2FE	5,433,966	103.9980	5,584,693	5,370,000	5,423,346	0	(8,490)	0	0	5.875	5.650	AO	78,872	315,488	11/17/2011	04/01/2018
95829T-AA-3	WESTERN GROUP HOUSING LP CORP BND 144A			2	1FE	4,250,000	111.1400	4,723,450	4,250,000	4,250,000	0	0	0	0	6.750	6.750	MS	84,469	149,016	03/06/2012	03/15/2057
959802-AH-2	WESTERN UNION CO/THE CORP BND				2FE	1,572,600	99.6640	1,494,965	1,500,000	1,568,869	0	(1,306)	0	0	6.200	5.841	MN	11,367	93,000	12/01/2009	11/17/2036
959802-AJ-8	WESTERN UNION CO/THE CORP BND				2FE	1,395,240	106.2830	1,487,968	1,400,000	1,398,765	0	1,002	0	0	6.500	6.581	FA	31,597	91,000	02/23/2009	02/26/2014
959802-AM-1	WESTERN UNION CO/THE CORP BND				2FE	299,634	99.6510	298,953	300,000	299,646	0	5	0	0	6.200	6.209	JD	517	18,600	06/16/2010	06/21/2040
960413-AF-9	WESTLAKE CHEMIC SENIOR CORP BND			1	2FE	1,094,797	99.8630	1,098,494	1,100,000	1,094,994	0	197	0	0	3.600	3.657	JJ	18,040	0	07/10/2012	07/15/2022
96332H-CD-9	WHIRLPOOL CORPORATION CORP BND MTN				2FE	1,399,538	107.1800	1,500,518	1,400,000	1,399,613	0	36	0	0	4.850	4.854	JD	3,018	67,900	06/02/2011	06/15/2021
96928*-DD-6	WALGREENS CTL CORP BND				1	678,622	111.0940	753,909	678,622	678,622	0	0	0	0	6.540	6.540	MON	1,973	44,382	06/17/2010	10/15/2034
96928*-EB-9	WALMART CORP BND				1	1,795,555	104.9080	1,883,680	1,795,555	1,795,555	0	0	0	0	4.710	4.710	MON	3,759	84,649	04/20/2011	01/15/2023
96928*-EH-6	CTL - DELHAIZE (WILLIAMSBURG V CORP BND				2	1,449,998	87.8120	1,273,278	1,449,998	1,449,998	0	0	0	0	5.440	5.440	MON	3,506	78,880	11/07/2011	10/15/2031
970648-AD-3	WILLIS NORTH AMERICA INC CORP BND				2FE	1,523,099	113.4330	1,701,497	1,500,000	1,514,892	0	(3,014)	0	0	6.200	5.931	MS	24,025	93,000	01/26/2010	03/28/2017
983024-AG-5	WYETH CORP BND				1FE	2,298,580	135.7890	2,715,772	2,000,000	2,278,496	0	(6,975)	0	0	6.500	5.387	FA	54,167	130,000	12/02/2009	02/01/2034
983024-AN-0	WYETH CORP BND				1FE	4,832,646	132.4000	4,898,808	3,700,000	4,825,228	0	(7,510)	0	0	5.950	3.975	AO	55,038	116,025	09/25/2012	04/01/2037
98389B-AH-3	XCEL ENERGY INC CORP BND				2FE	2,691,632	133.6610	2,673,227	2,000,000	2,687,218	0	(4,414)	0	0	6.500	4.188	JJ	65,000	0	09/25/2012	07/01/2036
98389B-AK-6	XCEL ENERGY INC CORP BND				2FE	765,371	115.4570	796,655	690,000	749,849	0	(12,898)	0	0	5.613	3.402	AO	9,682	38,730	10/17/2011	04/01/2017
984121-BW-2	XEROX CORPORATION CORP BND				2FE	3,343,258	116.1450	3,484,349	3,000,000	3,287,331	0	(46,622)	0	0	6.350	4.332	MN	24,342	190,500	10/17/2011	05/15/2018
984121-CA-9	XEROX CORPORATION CORP BND				2FE	877,580	112.7080	991,829	880,000	878,201	0	206	0	0	5.625	5.661	JD	2,200	49,500	12/01/2009	12/15/2019
98956P-AA-0	ZIMMER HOLDINGS INC. CORP BND				2FE	1,935,989	112.4210	1,995,465	1,775,000	1,930,619	0	(5,447)	0	0	4.625	3.181	MN	7,069	53,188	09/25/2012	11/30/2019
761263-9A-2	REST EASY LLC CORP BND				2Z	5,730,000	102.2910	5,861,265	5,730,000	5,730,000	0	0	0	0	8.000	8.000	MON	38,200	291,367	04/05/2012	04/01/2022
65487@-AA-1	NATIONAL OCEANIC ATMOSPHERIC A CORP BND				1Z	604,055	99.4170	594,587	598,074	604,026	0	(28)	0	0	4.090	4.022	MON	1,087	747	12/03/2012	07/15/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
03383#-AB-5	ECHO ENTERTAINMENT GROUP LTD CORP BND				2Z	1,400,000	107.0060	1,498,084	1,400,000	1,400,000	0	0	0	0	5.690	5.690	JD	3,540	82,677	05/05/2011	06/15/2021
008474-A@-7	AGNICO-EAGLE MINES LTD. CORP BND		I		2	335,000	113.1740	379,133	335,000	335,000	0	0	0	0	0.000	0.000	AO	0	22,345	03/18/2010	04/07/2020
067901-AB-4	BARRICK GOLD CORP CORP BND		A		2FE	1,403,525	124.3060	1,771,360	1,425,000	1,409,929	0	1,858	0	0	6.950	7.163	AO	24,759	99,038	03/19/2009	04/01/2019
136375-BN-1	CANADIAN NATIONAL RAILWAY CORP BND		A		1FE	396,552	136.4900	545,961	400,000	396,830	0	59	0	0	6.200	6.265	JD	2,067	24,800	08/21/2008	06/01/2036
136375-BT-8	CANADIAN NATIONAL RAILWAY CORP BND		A		1FE	1,977,620	121.4870	2,429,732	2,000,000	1,984,802	0	2,011	0	0	5.550	5.698	MS	37,000	111,000	02/18/2009	03/01/2019
136385-AJ-0	CANADIAN NATURAL RESOURCES LTD CORP BND		A		2FE	802,193	130.3670	977,752	750,000	799,673	0	(905)	0	0	6.500	5.978	FA	18,417	48,750	12/09/2009	02/15/2037
136385-AL-5	CANADIAN NATURAL RES LIM CORP BND		A		2FE	2,120,100	128.2440	2,564,881	2,000,000	2,114,594	0	(1,974)	0	0	6.250	5.814	MS	36,806	125,000	12/01/2009	03/15/2038
136385-AP-6	CANADIAN NATURAL RES LIM CORP BND		A		2FE	544,715	135.5400	711,586	525,000	543,944	0	(288)	0	0	6.750	6.459	FA	14,766	35,438	03/31/2010	02/01/2039
13643E-AF-2	CANADA OIL SANDS CORP BND 144A		A		2FE	748,440	125.2670	939,502	750,000	748,885	0	131	0	0	7.750	7.780	MN	7,427	58,125	05/06/2009	05/15/2019
15135U-AF-6	CENOVUS ENERGY INC CORP BND		A		2FE	3,550,895	135.7130	4,342,825	3,200,000	3,539,235	0	(5,041)	0	0	6.750	5.954	MN	27,600	216,000	07/08/2010	11/15/2039
20825U-AC-8	CONOCO INC CORP BND		A		1FE	728,344	147.2960	920,599	625,000	720,654	0	(2,733)	0	0	7.250	5.892	AO	9,566	45,313	12/22/2009	10/15/2031
292505-AE-4	ENCANA CORPORATION CORP BND		A		2FE	223,434	127.1010	285,978	225,000	223,543	0	23	0	0	6.625	6.679	FA	5,631	14,906	08/08/2007	08/15/2037
292505-AH-7	ENCANA CORPORATION CORP BND		A		2FE	399,288	123.8430	495,371	400,000	399,506	0	61	0	0	6.500	6.524	MN	3,322	26,000	04/29/2009	05/15/2019
303901-AE-2	FAIRFAX FINL HLDGS LTD CORP BND		A		2FE	1,361,063	107.5000	1,370,625	1,275,000	1,360,896	0	(166)	0	0	7.750	7.163	JJ	45,564	0	09/25/2012	07/15/2037
303901-AS-1	FAIRFAX FINL HLDGS LTD CORP BND 144A		A		2FE	1,376,501	103.0180	1,442,258	1,400,000	1,379,440	0	1,843	0	0	5.800	6.026	MN	10,376	81,200	06/06/2011	05/15/2021
448055-AF-0	HUSKY ENERGY INC. CORP BND		A		2FE	6,780,325	129.8780	7,467,961	5,750,000	6,649,750	0	(109,226)	0	0	7.250	4.575	JD	18,528	416,875	10/17/2011	12/15/2019
53626Y-AB-4	LIONS GATE ENTER CORP BND 144A		I	1	4FE	1,915,825	110.7500	2,159,625	1,950,000	1,922,530	0	5,171	0	0	10.250	10.686	MN	33,313	214,500	11/22/2011	11/01/2016
552697-AE-4	MDC PARTNERS INC CORP BND		A	1	4FE	485,025	110.2500	479,588	435,000	468,453	0	(10,723)	0	0	11.000	7.793	MN	7,975	47,850	05/25/2011	11/01/2016
59022C-AB-9	MER LYNCH CO CA CORP BND		I		2FE	3,822,112	112.5530	4,502,127	4,000,000	3,841,582	0	6,919	0	0	6.220	6.665	MS	73,258	248,800	01/26/2010	09/15/2026
65334H-AG-7	NEXEN INC. CORP BND		A		2FE	384,332	129.4180	517,672	400,000	385,311	0	235	0	0	6.400	6.708	MN	3,271	25,600	05/30/2008	05/15/2037
71644E-AJ-1	PETRO-CANADA CORP BND		A		2FE	343,403	136.9070	479,175	350,000	343,780	0	88	0	0	6.800	6.950	MN	3,041	23,800	05/30/2008	05/15/2038
73755L-AF-4	POTASH CORPORATION OF SASKETCH CORP BND		A		2FE	499,580	124.9810	624,906	500,000	499,718	0	35	0	0	6.500	6.511	MN	4,153	32,500	04/28/2009	05/15/2019
775109-AL-5	ROGERS COMMUN INC. CORP BND		A		2FE	2,956,214	145.8100	3,244,282	2,225,000	2,948,979	0	(4,725)	0	0	7.500	5.160	FA	63,042	54,375	09/25/2012	08/15/2038
878742-AS-4	TECK RESOURCES LIMITED CORP BND		A	1	2FE	450,339	113.1450	509,151	450,000	450,325	0	(5)	0	0	6.000	5.994	FA	10,200	27,000	08/03/2010	08/15/2040
893526-8Y-2	TRANSCANADA PIPELINES LIMITED CORP BND		A		1FE	1,399,678	127.2070	1,780,904	1,400,000	1,399,800	0	26	0	0	7.125	7.128	JJ	45,996	99,750	01/06/2009	01/15/2019
89352L-AC-4	TRANSCANADA PIPELINES LIMITED CORP BND		A		1FE	1,684,929	135.5170	1,693,967	1,250,000	1,677,883	0	(7,047)	0	0	7.060	3.679	AO	18,876	44,125	09/25/2012	10/14/2025
98417E-AB-6	XSTRATA FINANCE (CANADA) LTD CORP BND 14		A		2FE	1,172,098	113.6220	1,335,063	1,175,000	1,173,676	0	297	0	0	5.800	5.833	MN	8,708	68,150	11/08/2006	11/15/2016
98462Y-A#-7	YAMANA GOLD INC CORP BND		A		2	1,610,262	115.5650	1,849,040	1,600,000	1,610,262	0	0	0	0	6.970	6.661	JD	4,647	111,520	04/21/2010	12/16/2019
00760H-D@-8	AEGIS SRL CORP BND		R		2	250,000	121.2120	303,030	250,000	250,000	0	0	0	0	6.500	6.500	JD	632	13,000	11/17/2009	12/17/2019
02364W-AP-0	AMERICA MOVIL SA CORP BND		F		1FE	5,466,050	128.2130	6,410,650	5,000,000	5,456,101	0	(8,507)	0	0	6.125	5.451	MN	39,132	306,250	10/17/2011	11/15/2037
02364W-AW-5	AMERICA MOVIL SA CORP BND		F		1FE	912,931	130.2410	1,204,729	925,000	913,359	0	161	0	0	6.125	6.221	MS	14,321	56,656	08/27/2010	03/30/2040
02364W-BE-4	AMERICA MOVIL SA SENIOR CORP BND		F		1FE	1,128,204	103.9540	1,143,494	1,100,000	1,128,127	0	(77)	0	0	4.375	4.223	JJ	22,057	0	09/25/2012	07/16/2042
037389-AU-7	AON CORPORATION CORP BND		R		2FE	1,486,260	129.5370	1,943,058	1,500,000	1,486,733	0	174	0	0	6.250	6.318	MS	23,698	93,750	09/07/2010	09/30/2040
037389-AW-3	AON CORPORATION CORP BND		R		2FE	4,560,294	114.3470	4,573,867	4,000,000	4,543,436	0	(16,857)	0	0	5.000	3.019	MS	50,556	100,000	09/25/2012	09/30/2020
04363U-AB-2	ASCIANO FINANCE LTD CORP BND 144A		F		2FE	3,929,400	103.6630	4,032,493	3,890,000	3,928,293	0	(1,106)	0	0	4.625	4.473	MS	48,976	76,081	09/19/2012	09/23/2020
04530D-AB-8	ASPEN INS HLDG CORP BND 144A		F		2FE	2,119,336	106.4150	2,128,295	2,000,000	2,102,878	0	(16,458)	0	0	6.000	2.735	FA	45,333	0	09/25/2012	08/15/2014
04530D-AC-6	ASPEN INS HLDG CORP BND		F		2FE	1,236,042	109.9570	1,319,482	1,200,000	1,231,167	0	(3,039)	0	0	6.000	5.591	JD	3,200	72,000	04/27/2011	12/15/2020
05463H-AA-9	AXIS SPECIALTY FINANCE LLC CORP BND		R		2FE	2,774,734	113.3190	3,099,279	2,735,000	2,771,455	0	(4,044)	0	0	5.875	5.647	JD	13,390	160,681	07/27/2011	06/01/2020
05540M-AA-5	BES INVESTIMENTO BRASIL CORP BND 144A		F		3FE	296,475	102.2500	342,538	335,000	309,043	0	10,027	0	0	5.625	9.572	MS	5,025	18,844	09/26/2011	03/25/2015
055450-AG-5	BHP BILLITON FINANCE (USA) LTD CORP BND		F		1FE	380,041	119.1670	417,085	350,000	365,093	0	(4,247)	0	0	7.250	5.739	MS	8,458	25,375	03/05/2009	03/01/2016
055451-AG-3	BHP BILLITON FINANCE (USA) LTD CORP BND		F		1FE	573,080	106.2190	610,757	575,000	574,475	0	397	0	0	5.500	5.577	AO	7,906	31,625	03/18/2009	04/01/2014
055451-AH-1	BHP BILLITON FINANCE (USA) LTD CORP BND		F		1FE	797,432	127.3430	1,018,744	800,000	798,221	0	224	0	0	6.500	6.544	AO	13,000	52,000	03/18/2009	04/01/2019
05946N-AJ-4	BANCO BRADESCO SA/CAYMAN ISLAN CORP BND		F		2FE	861,730	109.0000	942,850	865,000	862,269	0	258	0	0	5.900	5.950	JJ	23,391	51,035	08/09/2010	01/16/2021
06849U-AD-7	BARRICK (PD) AUSTRALIA FINANCE CORP BND		F		2FE	2,971,193	116.7820	3,503,456	3,000,000	2,972,625	0	404	0	0	5.950	6.019	AO	37,683	178,500	02/01/2010	10/15/2039
16725*-AC-4	CHICAGO BRIDGE & IRON CO N.V. CORP BND		R		2FE	3,800,000	100.6030	3,822,920	3,800,000	3,800,000	0	0	0	0	5.150	5.150	AO	6,523	0	10/12/2012	10/19/2022
223030-AH-3	COVIDIEN INTERNATIONAL FINANCE CORP BND		F		1FE	6,738,174	140.3250	7,507,391	5,350,000	6,703,130	0	(28,133)	0	0	6.550	4.793	AO	73,979	350,425	10/17/2011	10/15/2037

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond CHAR	NAIC Designation	Actual Cost	8 Rate Used To Obtain Fair Value	9 Fair Value	Par Value	Book / Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date
29082A-AA-5	EMBRAER SA SENIOR CORP BND		F		2FE	1,700,000	108.2500	1,840,250	1,700,000	1,700,000	0	0	0	0	5.150	5.150	JD	3,891	43,775	06/12/2012	06/15/2022
30239X-AD-9	FBG FIN LTD CORP BND 144A		F		2FE	14,258,700	123.7530	18,563,020	15,000,000	14,284,534	0	14,277	0	0	5.875	6.274	JD	39,167	881,250	04/07/2011	06/15/2035
40049J-AT-4	GRUPO TELEVISA SA CORP BND		F		2FE	5,083,240	142.6690	5,706,760	4,000,000	5,049,858	0	(27,929)	0	0	8.500	6.151	MS	103,889	340,000	10/17/2011	03/11/2032
40049J-AV-9	GRUPO TELEVISA SA CORP BND		F		2FE	4,229,519	128.1460	5,042,545	3,935,000	4,202,833	0	(15,054)	0	0	6.625	5.830	MS	74,587	260,694	07/20/2011	03/18/2025
40052V-AA-2	GRUPO BIMBO SA DE CV CORP BND 144A		F		2FE	648,219	112.8820	733,733	650,000	648,588	0	153	0	0	4.875	4.910	JD	88	31,688	06/23/2010	06/30/2020
40052V-AB-0	GRUPO BIMBO SA DE CV CORP BND 144A		F		2FE	155,400	109.4420	164,162	150,000	155,033	0	(367)	0	0	4.500	4.054	JJ	2,925	3,375	02/29/2012	01/25/2022
44927J-AC-0	ICICI BANK LTD CORP BND 144A		F		2FE	1,400,433	107.8840	1,510,376	1,400,000	1,400,480	0	(17)	0	0	5.750	5.744	MN	10,063	80,500	07/22/2011	11/16/2020
46556L-AJ-3	ITAU UNIBANCO HOLDING SA SUB CORP BND 14		F		2FE	1,600,000	102.1370	1,634,198	1,600,000	1,600,000	0	0	0	0	5.125	5.125	MN	10,933	0	11/05/2012	05/13/2023
55608J-AA-6	MACQUARIE GROUP CORP BND 144A		F		1FE	299,313	108.7060	326,117	300,000	299,753	0	142	0	0	7.300	7.356	FA	9,125	21,900	07/30/2009	08/01/2014
55608J-AB-4	MACQUARIE BK LTD CORP BND 144A		F		1FE	1,837,077	117.1000	1,932,148	1,650,000	1,831,588	0	(5,793)	0	0	7.625	5.585	FA	48,228	30,500	09/25/2012	08/13/2019
55608J-AC-2	MACQUARIE BK LTD CORP BND 144A		F		1FE	823,485	107.7290	886,607	823,000	823,465	0	(55)	0	0	6.000	5.990	JJ	22,907	49,380	05/11/2010	01/14/2020
55608J-AE-8	MACQUARIE BK LTD CORP BND 144A		F		1FE	1,701,552	109.9430	1,829,447	1,664,000	1,696,755	0	(3,121)	0	0	6.250	5.937	JJ	48,244	104,000	05/12/2011	01/14/2021
614810-AB-5	MONTPELIER RE HOLDINGS LTD SENIOR CORP B		F		2FE	1,932,164	101.1900	1,922,614	1,900,000	1,931,890	0	(274)	0	0	4.700	4.485	AO	21,333	0	12/05/2012	10/15/2022
65120F-AA-2	NEWCREST FINANCE PTY LTD CORP BND 144A		F		2FE	1,398,320	106.4270	1,489,976	1,400,000	1,398,475	0	138	0	0	4.450	4.465	MN	7,961	62,300	11/07/2011	11/15/2021
65120F-AC-8	NEWCREST FINANCE PTY LTD SENIOR CORP BND		F		2FE	2,008,264	104.0820	2,102,454	2,020,000	2,008,505	0	241	0	0	4.200	4.272	AO	21,210	0	09/24/2012	10/01/2022
654579-AA-9	NIPPON LIFE INSURANCE CO SUB CORP BND 14		F	1	1FE	1,520,000	105.0000	1,596,000	1,520,000	1,520,000	0	0	0	0	5.000	5.000	AO	15,411	0	10/11/2012	10/18/2042
65504L-AA-5	NOBLE CORPORATION CORP BND		F		2FE	847,408	107.4890	913,655	850,000	849,290	0	547	0	0	7.375	7.449	MS	18,458	62,688	11/18/2008	03/15/2014
65535H-AB-5	NOMURA HOLDINGS INC CORP BND		F		2FE	3,077,153	116.0330	3,370,771	2,905,000	3,051,891	0	(16,550)	0	0	6.700	5.815	MS	63,256	194,635	07/25/2011	03/04/2020
675757-AA-6	ODEBRECHT DRILL VIII/IX CORP BND 144A		F	1	2FE	3,077,322	112.0000	3,325,000	2,968,750	3,070,569	0	(6,929)	0	0	6.350	5.773	JD	524	188,516	05/24/2012	06/30/2021
693483-AC-3	POSCO CORP BND 144A		F		2FE	1,424,816	114.1860	1,570,062	1,375,000	1,418,966	0	(4,243)	0	0	5.250	4.778	AO	15,440	72,188	07/28/2011	04/14/2021
74734P-AA-0	QBE CAPITAL FUNDING II LP CORP BND 144A		F	1	2FE	6,882,750	104.5000	7,706,874	7,375,000	6,887,532	0	4,082	0	0	7.250	7.824	MN	54,954	527,438	06/04/2012	05/24/2041
75405T-AA-7	RAS LAFFAN LIQUEFIED NATURAL G CORP BND		F	2	1FE	1,364,283	112.2900	1,656,698	1,475,375	1,391,693	0	7,642	0	0	5.298	6.197	MS	19,758	78,165	05/11/2010	09/30/2020
767201-AD-8	RIO TINTO FINANCE USA LIMITED CORP BND		F		1FE	4,109,346	133.4550	4,537,470	3,400,000	4,079,580	0	(13,930)	0	0	7.125	5.204	JJ	111,704	142,500	09/25/2012	07/15/2028
789547-AD-8	ST GEORGE BK LTD CORP BND 144A		F		1FE	781,293	107.3470	815,835	760,000	771,383	0	(3,746)	0	0	5.300	4.720	AO	8,504	40,280	05/11/2010	10/15/2015
902133-AG-2	TYCO ELECTRONICS CORP BND		F		2FE	3,846,961	132.9840	3,989,529	3,000,000	3,827,451	0	(16,263)	0	0	7.125	5.142	AO	53,438	213,750	10/17/2011	10/01/2037
92936M-AB-3	WPP FINANCE 2010 SENIOR CORP BND		F		2FE	1,758,895	108.9410	1,851,991	1,700,000	1,756,026	0	(2,870)	0	0	4.750	4.300	MN	8,972	40,375	06/08/2012	11/21/2021
96928*-CF-2	CMHC CORP BND		R		1	803,882	113.5150	942,267	830,078	805,086	0	473	0	0	6.800	7.149	MON	2,509	56,445	04/21/2010	06/15/2034
98372P-AM-0	XL GROUP LTD CORP BND		F		2FE	2,925,641	117.2630	3,078,158	2,625,000	2,912,349	0	(13,293)	0	0	5.750	4.239	AO	37,734	75,469	06/27/2012	10/01/2021
3299999 - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						1,307,226,702	XXX	1,471,838,474	1,222,521,458	1,302,664,525	(55)	(3,208,105)	0	0	XXX	XXX	XXX	19,228,030	64,877,870	XXX	XXX
004375-AQ-4	ACCR ABS 03-2-A3			2	1FM	234,657	62.7900	179,992	286,657	234,657	0	572	31,082	0	0.950	5.210	MON	45	2,851	12/02/2008	10/25/2033
00437N-AC-6	ACCREDITED MORTGAGE LOAN TRUST ABS 06-2			2	1FM	2,351,544	96.2570	2,572,194	2,672,210	2,386,746	0	35,202	0	0	0.360	4.931	MON	160	6,908	04/25/2012	09/25/2036
00442E-AF-2	ACE ABS 06-NC3 A2B			2	1FM	216,861	49.0000	437,202	892,249	216,921	0	0	0	0	0.320	13.218	MON	48	3,177	07/07/2008	12/25/2036
02640F-AG-3	AGFMT..10-1 WHOLE CMO 10-1 144A			2	1FM	505,000	106.4640	532,322	500,000	503,909	0	(1,091)	0	0	5.650	5.397	MON	2,354	23,542	02/02/2012	03/25/2058
03072S-WN-1	AMSI ABS 04-R11 A1			2	1FM	373,889	99.3920	576,683	580,213	455,273	0	21,063	0	0	0.512	13.121	MON	50	3,198	09/25/2009	11/25/2034
04541G-MN-9	ASSET BACKED SECURITIES CORP H ABS 04-HE			2	1FM	750,000	82.3310	823,305	1,000,000	766,760	0	16,760	0	0	1.260	5.278	MON	210	8,710	05/18/2012	12/25/2034
04542B-MU-3	ABFC ABS 05-A01 A6			2	1FM	1,017,880	101.9250	1,064,076	1,043,980	1,019,148	0	754	0	0	4.780	5.061	MON	4,159	49,902	04/29/2011	01/25/2035
05533C-BE-7	BCP..10-RR6 CMO..10-RR6 2A8			2	1FM	1,357,000	86.3280	1,381,246	1,600,000	1,445,126	0	49,054	0	0	0.490	4.514	MON	131	8,455	12/27/2011	05/26/2037
05946X-Z3-0	BANK OF AMERICA FUNDING CORPOR WHOLE CMO			2	4FM	3,426,912	103.9690	3,428,891	3,298,000	3,417,288	0	(9,624)	0	0	5.500	4.267	MON	15,116	45,347	09/25/2012	01/25/2036
05947U-5E-4	BANK OF AMERICA CO			2	1FM	483,849	104.0610	475,559	457,000	479,354	0	(587)	0	0	6.136	4.847	MON	2,261	27,589	05/11/2011	09/10/2047
05949T-AX-7	BAFC WHOLE CMO 06-1			2	1FM	1,886,250	100.8560	2,017,118	2,000,000	1,897,531	0	11,281	0	0	5.750	6.958	MON	9,583	76,545	03/30/2012	01/25/2036
05952H-CD-9	BOAMS WHOLE CMO 07-1			2	1FM	1,864,942	99.6890	2,013,278	2,019,565	1,884,688	0	1,391	0	0	6.000	8.228	MON	10,098	121,174	07/14/2011	01/25/2037
12464Y-AA-7	CBASS ABS..07-CB5 A1			2	1FM	194,723	57.5000	185,697	322,951	200,036	0	0	0	0	0.270	4.009	MON	14	1,209	05/15/2009	04/25/2037
12479K-AA-0	CAUTO..12-1A WHOLE CMO 12-1A 144A			2	1FE	427,424	101.7710	435,081	427,511	427,424	0	0	0	0	4.700	4.748	MON	893	7,647	07/25/2012	07/01/2042
126673-QR-6	COUNTRYWIDE HOME EQUITY LN TR ABS..2004-S			2	1FM	699,369	66.3410	763,733	1,151,225	720,975	0	17,495	0	0	0.449	6.112	MON	215	5,679	11/15/2011	02/15/2030
126685-AD-8	CWHEL..05-C ABS 05-C-2A			2	1FM	481,988	75.2530	458,281	608,987	494,999	0	5,760	0	0	0.389	2.551	MON	99	2,629	04/20/2010	07/15/2035
126685-AF-3	CWHEL..05-D ABS 05-D-2A			2	1FM	308,081	76.2240	293,540	385,101	316,937	0	3,365	0	0	0.399	2.704	MON	64	1,702	04/22/2010	11/15/2035

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond CHAR	NAIC Designation	Actual Cost	8 Rate Used To Obtain Fair Value	9 Fair Value	Par Value	Book / Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date
126694-DR-6	COUNTRYWIDE HOME LOANS WHOLE CMO 05-21			2	1FM	305,220	102.1000	328,030	321,284	305,542	0	322	0	0	5.500	6.828	MON	1,473	13,306	03/01/2012	10/25/2035
126694-TX-6	COUNTRYWIDE HOME LOANS WHOLE CMO 05-30			2	1FM	801,799	97.1870	821,336	845,111	802,289	0	490	0	0	5.500	6.941	MON	3,873	38,786	02/16/2012	01/25/2036
144539-AB-9	CARR ABS 06-NC5			2	1FM	1,556,353	62.1290	1,430,608	2,302,638	1,556,353	0	0	0	0	0.320	3.625	MON	123	8,208	05/15/2009	03/25/2036
17309A-AA-7	CMA..06-A1 CMO..06-A1 1A1			2	1FM	834,214	90.0820	866,258	961,630	836,434	0	1,235	0	0	5.750	9.087	MON	4,608	55,294	06/20/2011	04/25/2036
23243H-AC-5	COUNTRYWIDE ASSET-BACKED CERTI ABS 06-24			2	1FM	919,281	99.9500	1,238,304	1,238,923	919,439	0	0	0	0	0.330	63.368	MON	68	4,537	05/15/2009	03/25/2030
32053J-AA-5	FIRST HORIZON ABS TRUST FHABS.. ABS FHABS			2	1FM	905,162	86.1500	1,054,602	1,224,146	953,341	0	19,716	0	0	0.340	4.855	MON	69	4,607	05/14/2010	09/25/2029
32082H-AB-2	FMRMT..03-A ABS..03-A-A 144A			2	1FE	49,363	99.7500	50,763	50,890	50,200	0	302	0	0	1.010	2.212	MON	44	540	03/16/2010	01/28/2015
44328B-AD-0	HASC ABS 06-HE2			2	1FM	264,727	34.5200	306,774	888,685	264,727	0	0	200,678	0	0.320	13.691	MON	47	3,164	10/28/2008	12/25/2036
45073D-AA-6	IXIS ABS..07-HE1 A1			2	1FM	204,426	35.1010	242,011	689,465	204,426	0	0	67,202	0	0.270	10.530	MON	31	2,105	05/15/2009	05/25/2037
57164N-AB-7	MARRIOTT VACATION CLUB OWNER T ABS 07-2A			2	1FE	57,802	102.5820	69,759	68,003	64,029	0	1,974	0	0	6.056	13.739	MON	343	4,118	12/04/2009	10/20/2029
59560W-AE-7	MDST..10-1 SUB ABS 10-1			2	3FM	1,861,035	104.2240	1,852,256	1,777,188	1,843,618	0	(9,500)	0	0	7.000	5.699	MON	10,367	124,403	05/23/2011	12/15/2045
61744C-MH-6	MORGAN STANLEY ABS CAPITAL I M ABS 05-NC			2	1FM	192,575	91.3380	254,920	279,095	222,564	0	4,847	0	0	0.590	9.507	MON	27	1,768	09/25/2009	01/25/2035
64352V-GW-5	NCHET ABS 04-A AII9			2	1FM	297,874	99.4720	414,408	416,607	309,563	0	401	0	0	4.923	8.541	MON	1,725	21,085	10/15/2008	08/25/2034
76111X-E5-8	RES FUND MTG SEC I WHOLE CMO 05-S9			2	3FM	625,121	95.3690	633,379	664,139	625,923	0	277	0	0	5.750	7.307	MON	3,182	37,258	06/09/2011	12/25/2035
76112B-HH-6	RAMP..04-RS8 RMBS 04-RZ4			2	1FM	762,500	92.2720	922,720	1,000,000	796,995	0	34,495	0	0	0.760	6.551	MON	127	6,585	03/13/2012	12/25/2034
78402T-AE-6	SBI HELOC TRUST SBIHE..06-1A ABS 06-1-2A			2	1FM	310,402	88.2500	360,136	408,088	328,998	0	10,383	0	0	0.360	5.423	MON	24	1,618	05/19/2010	04/25/2035
85171U-AA-5	SLFMT..11-1 CMO..11-1 A			2	1FM	1,581,189	102.9390	1,628,988	1,582,474	1,580,609	0	(379)	0	0	4.050	4.010	MON	4,985	64,090	08/31/2011	01/25/2058
86359B-D4-0	STRUCTURED ASSET SEC CORP ABS 04-19XS-A3			2	3FM	3,007,703	105.7040	3,017,970	2,855,109	2,997,349	0	(10,353)	0	0	5.420	2.838	MON	12,896	38,687	09/25/2012	10/25/2034
86359B-N6-4	SASC CMO 04-21XS-1A4			2	1FM	6,576,412	100.7660	7,393,401	7,337,190	6,576,412	0	0	0	0	5.370	8.164	MON	32,834	98,502	09/25/2012	12/25/2034
86359B-XK-2	SASC ABS 04-16XS-A3B			2	1FM	2,771,920	91.4210	2,864,956	3,133,809	2,771,920	0	0	0	0	5.910	13.701	MON	15,434	46,302	09/25/2012	08/25/2034
86362P-AB-1	STRUCTURED ASSET SECURITIES CO ABS 07-BC			2	1FM	131,464	99.5140	137,855	138,529	137,513	0	1,340	0	0	0.260	2.941	MON	6	409	09/25/2009	02/25/2037
88156I-NY-6	TMTS..04-21HE ABS..04-21HE-2A3			2	1FM	1,027,056	88.0870	1,117,386	1,268,497	1,139,554	0	42,586	0	0	1.410	9.899	MON	298	18,639	04/29/2010	12/25/2034
911760-SY-3	VENDE..03-1 CMO 03-1-J			2	1FE	5,780,444	115.3470	5,767,362	5,000,000	5,742,342	0	(38,102)	0	0	5.750	2.516	MON	23,958	71,875	09/25/2012	11/15/2032
911760-TM-8	VENDE WHOLE CMO 03-2-Z			2	1FE	10,297,818	108.4080	10,276,661	9,479,585	10,254,294	0	(43,525)	0	0	5.000	3.032	MON	39,498	117,514	12/01/2012	05/15/2033
933637-AJ-9	WAMU CMO 06-AR18 3A3			2	1FM	548,754	87.4280	999,514	1,143,238	549,542	0	0	0	0	4.579	28.451	MON	4,382	55,313	12/08/2006	01/25/2037
G3722M-AR-6	GARAT..07-A WHOLE CMO 07-A		F	2	1AM	1,440,269	93.8590	1,444,496	1,539,000	1,444,842	0	4,574	0	0	0.541	3.349	JAJO	1,944	2,555	10/02/2012	07/09/2017
3399999 - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						59,691,252	XXX	63,133,051	65,858,972	60,146,590	0	172,478	298,962	0	XXX	XXX	XXX	207,866	1,237,532	XXX	XXX
03027W-AA-0	AMTT CMBS..07-1A AFX 144A			2	1FE	2,007,993	102.5690	2,446,271	2,385,000	2,273,022	0	78,006	0	0	5.420	9.478	MON	5,745	129,260	03/17/2009	04/15/2037
05524V-AE-7	BAMLL..11-FSHN CMBS..11-FSHN B 144A			2	1FM	1,019,953	111.2370	1,112,370	1,000,000	1,017,551	0	(1,661)	0	0	4.769	4.562	MON	2,649	47,690	06/24/2011	07/11/2033
05524V-AG-2	BAMLL..11-FSHN SUB CMBS 11-FSHN 144A			2	1FM	509,988	109.9500	549,750	500,000	508,811	0	(814)	0	0	5.118	4.915	MON	1,422	25,590	06/24/2011	07/11/2033
05524W-AJ-4	BMLDB..12-OSI SUB CMBS..12-OSI-C 144A			2	1FM	1,949,972	105.3350	2,054,032	1,950,000	1,949,836	0	(136)	0	0	5.810	5.869	MON	6,609	79,936	03/22/2012	04/13/2029
05524W-AL-9	BMLDB..12-OSI SUB CMBSP..12-OSI D 144A			2	1FM	1,299,962	105.4110	1,370,343	1,300,000	1,299,859	0	(104)	0	0	6.786	6.869	MON	5,146	62,243	03/22/2012	04/13/2029
05538U-AG-8	BBUBS..12-SHOW SUB CMBS 12-SHOW 144A			2	1FM	6,161,719	95.9960	6,071,747	6,325,000	6,163,800	0	2,081	0	0	4.026	4.570	MON	21,220	21,220	11/01/2012	11/05/2036
05947U-5D-6	BANK OF AMERICA CO CMBS 05..6 KCC 144A			2	1FM	1,567,510	103.4510	1,654,699	1,599,500	1,571,071	0	2,195	0	0	5.643	6.169	MON	7,279	88,805	11/04/2011	09/10/2047
05947U-5F-1	BANK OF AMERICA CO CMBS..05-6 KCE 144A			2	1FM	775,300	102.5760	750,036	731,200	767,934	0	(953)	0	0	6.333	5.006	MON	3,735	45,562	05/11/2011	09/10/2047
07383F-5N-4	BEAR STERNS COMM MOR SEC CMBS..05-T18 B			2	1FM	916,172	95.9530	863,577	900,000	909,323	0	(4,245)	0	0	5.035	4.540	MON	3,776	45,315	05/09/2011	02/13/2042
07383F-5P-9	BEAR STERNS COMM MOR SEC CMBS 05-T18 C			2	1FM	492,891	93.7080	468,540	500,000	495,300	0	1,485	0	0	5.074	5.483	MON	2,114	25,370	05/03/2011	02/13/2042
07387B-AJ-2	BSCMS CMBS 05-PWR9-A4B			2	1FM	3,543,111	108.0830	3,566,739	3,300,000	3,521,170	0	(21,941)	0	0	4.943	2.294	MON	13,593	40,780	09/25/2012	09/11/2042
07388P-AG-6	BEAR STEARNS COMMERCIAL MORTGA CMBS 06-P			2	1FM	708,246	112.0710	896,568	800,000	740,876	0	12,422	0	0	5.243	7.491	MON	3,495	41,944	05/11/2010	12/11/2038
07388Q-AE-9	BSCMS CMBS..07-PW17 A4			2	1FM	1,146,859	118.1720	1,713,494	1,450,000	1,261,688	0	30,131	0	0	5.694	9.459	MON	6,880	82,563	01/08/2009	06/11/2050
07388V-AE-8	BEAR STEARNS COMMERCIAL MORTGA CMBS..07-T			2	1FM	853,520	116.4810	990,089	850,000	851,872	0	(821)	0	0	5.471	5.414	MON	3,875	46,504	05/11/2010	01/12/2045
073945-AE-7	BSCMS..07-T28 CMBS 07-T28 A4			2	1FM	1,194,609	119.2460	1,788,690	1,500,000	1,323,325	0	40,891	0	0	5.742	9.629	MON	7,178	86,130	01/08/2009	09/11/2042

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
14069B-AA-2	CAPMARK MILITARY HOUSING TRUST SENIOR CM			2	1	545,825	94.6900	561,784	593,288	545,864	0	39	0	0	5.746	6.501	MON	1,989	2,841	11/29/2012	02/10/2052
14070E-AC-9	CPMRK CMBS..2009-AMCW A1A 144A			2	1FE	1,283,301	132.6500	1,538,740	1,160,000	1,280,186	0	(1,213)	0	0	7.976	7.188	MON	5,397	92,522	05/11/2010	07/10/2055
14070R-AA-4	CPMRK CMBS 08-LACK A1 144A			2	1FE	999,382	115.9700	1,159,700	1,000,000	999,422	0	8	0	0	7.138	7.250	MON	4,164	71,380	12/19/2008	12/10/2053
17311Q-BK-5	CITIGROUP COMMERCIAL MORTGAGE CMBS..07-C			2	1FM	1,091,313	117.8160	2,238,504	1,900,000	1,342,971	0	75,221	0	0	5.702	14.494	MON	9,028	110,071	11/19/2008	12/10/2049
190749-AE-1	CWCAPITAL COBALT CMBS 06-C1 A4			2	1FM	1,357,719	113.3570	1,558,659	1,375,000	1,363,354	0	3,553	0	0	5.223	5.537	MON	5,985	71,816	09/25/2009	08/15/2048
20047Q-AG-0	COMMERCIAL MORTGAGE PASS-THROU CMBS 06-C			2	1FM	661,873	109.2670	797,649	730,000	688,439	0	10,407	0	0	5.773	7.769	MON	3,512	42,848	05/11/2010	06/10/2046
20173Q-AE-1	GCCFC CMBS..07..GG9 A4			2	1FM	2,571,245	115.1720	3,478,194	3,020,000	2,749,764	0	44,527	0	0	5.444	8.126	MON	13,701	164,409	05/11/2010	03/10/2039
20173V-AE-0	GREENWICH COMMERCIAL FUNDING CMBS..07-GG1			2	1FM	1,159,219	117.8800	1,768,200	1,500,000	1,317,518	0	46,084	0	0	5.736	10.427	MON	7,170	86,040	01/07/2009	12/10/2049
22541S-2V-9	CSFB..04-C5 CMBS 04-C5 B			2	1FM	2,020,313	104.3410	2,086,820	2,000,000	2,010,032	0	(6,627)	0	0	4.929	4.601	MON	8,215	98,580	06/01/2011	11/15/2037
225458-VT-2	CSFB CMBS 05-C3			2	1FM	3,225,630	108.0420	3,241,260	3,000,000	3,202,363	0	(23,267)	0	0	4.730	1.702	MON	11,825	35,475	09/25/2012	07/15/2037
36188A-AA-3	GMACN CMBS..08-LEWS 144A			2	1FE	849,592	125.7200	1,068,620	850,000	849,760	0	8	0	0	7.260	7.375	MON	3,600	61,710	11/21/2008	04/10/2047
36192H-AL-8	GSMS..12-ALOHA SENIOR CMBS 12-ALOHA 144A			2	1FM	6,285,172	101.6800	6,609,200	6,500,000	6,295,781	0	10,609	0	0	4.129	4.573	MON	22,368	159,557	05/02/2012	04/10/2034
36228C-B2-8	GSMS SUB CMBS 07-EOP 144A			2	1FM	1,388,625	100.3520	1,404,922	1,400,000	1,399,152	0	1,107	0	0	2.790	3.433	MON	2,821	50,058	05/06/2011	03/06/2020
36228C-WX-7	GSMS CMBS..06-GG6 A4			2	1FM	283,830	112.5840	410,932	365,000	323,506	0	12,034	0	0	5.553	10.244	MON	1,689	20,268	01/20/2009	04/10/2038
36228C-ZW-6	GSMS CMBS 07-EOP A3 144A			2	1FM	1,134,000	100.1560	1,352,106	1,350,000	1,290,624	0	(46,300)	0	0	1.456	5.601	MON	1,420	26,517	09/25/2009	03/06/2020
36828Q-BR-6	GE CAPITAL COMM MTG CORP CMBS..03-C2 A4			2	1FM	353,796	101.0330	350,545	346,961	351,409	0	(2,387)	0	0	5.145	0.042	MON	1,488	4,463	09/28/2012	07/10/2037
38013A-AB-8	GMACN..11-DRUM CMBS..11-DRUM A 144A			2	1FE	1,009,926	106.3130	1,073,756	1,010,000	1,009,936	0	0	0	0	5.587	5.652	MON	3,292	56,201	12/10/2011	04/10/2047
396789-LL-1	GCCFC CMBS 05-GG5 A5			2	1FM	888,931	110.4880	1,195,480	1,082,000	992,682	0	31,469	0	0	5.224	9.047	MON	4,710	56,524	02/11/2009	04/10/2037
46628F-AF-8	JPMCC CMBS 06..LDP7 A4			2	1FM	847,869	115.0810	955,172	830,000	837,234	0	(4,557)	0	0	5.872	5.349	MON	4,061	49,526	05/11/2010	04/15/2045
46632H-AD-3	JPMCC CMBS 2007-LD12 A4			2	1FM	1,246,188	117.9510	2,476,971	2,100,000	1,619,627	0	165,608	0	0	5.882	15.643	MON	10,294	123,522	11/19/2008	02/15/2051
46634G-AB-7	JP MORGAN CHASE COMMERCIAL MOR CMBS..09 I			2	1FM	4,988,414	119.5660	5,445,036	4,554,000	4,928,776	0	(45,915)	0	0	5.633	4.287	MON	21,377	256,527	09/13/2011	12/05/2027
46634G-AD-3	JPMCC..09-IWST CMBS 09-IWST B 144A			2	1FM	324,142	124.2150	372,645	300,000	318,564	0	(2,139)	0	0	7.151	6.114	MON	1,788	21,453	05/11/2010	12/05/2027
47232X-AA-6	JMHT..10-SILL CMO 10-SILL A			2	1FE	1,242,864	110.0000	1,397,000	1,270,000	1,244,312	0	565	0	0	6.730	7.042	MON	4,986	85,471	05/26/2010	06/10/2055
50179M-AE-1	LBUBS CMBS 06..C6 A4			2	1FM	943,197	114.9730	1,103,741	960,000	951,264	0	2,032	0	0	5.372	5.756	MON	2,865	51,571	05/11/2010	09/15/2039
50180L-AC-4	LBUBS CMBS 08-C1 A2			2	1FM	1,477,957	121.8220	2,619,173	2,150,000	1,758,504	0	43,299	0	0	6.158	13.086	MON	7,354	134,090	02/06/2009	04/15/2041
617451-CL-1	MSC CMBS 05..HQ7 A4			2	1FM	2,233,440	110.4530	2,209,060	2,000,000	2,203,616	0	(29,824)	0	0	5.210	(0.505)	MON	8,681	26,333	09/28/2012	11/14/2042
61745M-2J-1	MSC CMBS 05-IQ9-B			2	1FM	395,031	100.5700	402,280	400,000	396,148	0	692	0	0	4.860	5.133	MON	1,620	19,440	05/12/2011	07/15/2056
61745M-6G-3	MSC CMBS 05-HQ6-A4A			2	1FM	1,102,110	109.2520	1,092,520	1,000,000	1,092,186	0	(9,924)	0	0	4.989	1.045	MON	4,158	12,473	09/28/2012	08/13/2042
61745M-ZC-0	MSC..04-IQ7 CMBS..04-IQ7 C			2	1FM	1,431,008	103.5200	1,449,280	1,400,000	1,416,234	0	(9,228)	0	0	5.396	4.707	MON	6,294	76,555	05/09/2011	06/15/2038
61750C-AG-2	MSC CMBS 06..HQ9 AM			2	1FM	870,882	112.6610	1,070,280	950,000	900,514	0	11,228	0	0	5.773	7.496	MON	4,570	54,843	05/11/2010	07/12/2044
61750H-BA-3	MSC..06-HQ10 CMBS 06-HQ10 AM			2	1FM	678,799	111.5180	836,383	750,000	704,579	0	9,707	0	0	5.360	7.237	MON	3,350	40,200	05/11/2010	11/12/2041
61751X-AE-0	MSC CMBS 07-T25 A3			2	1FM	1,601,600	115.9980	2,412,758	2,080,000	1,833,559	0	43,473	0	0	5.514	10.147	MON	9,558	114,691	10/17/2008	11/12/2049
61754J-AF-5	MORGAN STANLEY CAPITAL I CMBS 07-T27 A4			2	1FM	1,132,847	118.4180	1,669,694	1,410,000	1,250,277	0	27,440	0	0	5.652	9.373	MON	6,640	80,835	01/09/2009	06/11/2042
61754J-AG-3	MORGAN STANLEY CAPITAL I CMBS..07-T27 AM			2	1FM	1,322,215	114.8430	1,464,248	1,275,000	1,311,177	0	(7,478)	0	0	5.652	4.956	MON	6,004	73,096	06/28/2011	06/11/2042
61757L-AE-0	MSC CMBS..08-T29 A4			2	1FM	1,909,921	122.5630	2,312,764	1,887,000	1,901,458	0	(3,975)	0	0	6.275	6.083	MON	9,867	120,133	05/11/2010	01/11/2043
61761B-AS-5	MSCI..12-STAR CMBS..12-STAR 144A			2	1FM	2,718,725	98.5840	2,760,352	2,800,000	2,721,142	0	2,417	0	0	4.057	4.452	MON	9,467	37,255	08/02/2012	08/05/2034
682439-AA-2	AACMT CMBS 05-C6A-A1 144A			2	1FM	2,453,778	123.7040	2,474,080	2,000,000	2,441,898	0	(11,880)	0	0	5.690	2.843	MON	6,322	28,448	09/25/2012	10/13/2037
68275C-AD-0	FB CMBS 05-1-B 144A			2	1FM	582,120	113.5620	763,136	672,000	591,814	0	3,903	0	0	5.322	6.820	MON	2,285	35,764	05/13/2010	08/10/2035
68275C-AE-8	FB CMBS 05-1-C 144A			2	1FM	573,720	107.9300	725,292	672,000	584,220	0	4,224	0	0	5.294	6.936	MON	2,273	36,175	05/13/2010	08/10/2035
91830C-AJ-7	VNDO..12-6AVE SENIOR CMBS 12-6AVE 144A			2	1FM	99,856	99.2340	99,234	100,000	99,856	0	0	0	0	3.337	3.363	MON	278	278	11/16/2012	11/15/2030
929766-7G-2	WACHOVIA BANK COMM MTG TR CMBS 05-C21			2	1FM	1,685,833	110.6920	1,665,134	1,504,294	1,667,619	0	(18,214)	0	0	5.240	(2.818)	MON	6,569	19,927	09/25/2012	10/15/2044
92977Q-AD-0	WBCMT CMBS 06-C27-A3			2	1FM	1,713,322	113.8010	1,968,757	1,730,000	1,720,761	0	3,378	0	0	5.765	6.015	MON	8,311	99,735	05/11/2010	07/15/2045
92977Q-AG-3	WBCMT CMBS 06-C27-AM			2	1FM	1,096,920	111.2740	1,112,740	1,000,000	1,090,604	0	(6,316)	0	0	5.795	3.073	MON	4,829	14,488	09/28/2012	07/15/2045
92978P-AE-9	WBCMT CMBS..06-C29 A4			2	1FM	1,228,931	114.9930	1,425,913	1,240,000	1,233,501	0	1,415	0	0	5.308	5.506	MON	5,485	65,819	05/11/2010	11/15/2048
92978P-AH-2	WACHOVIA BANK COMMERCIAL MORTG CMBS..06-C			2	1FM	1,850,000	112.1520	2,074,812	1,850,000	1,850,000	0	0	0	0	5.339	5.353	MON	8,231	98,772	06/28/2011	11/15/2048
94987M-AB-7	WFCMT..10-C1 CMBS..10-C1 A2 144A			2	1FM	772,617	114.5710	859,283	750,000	769,493	0	(2,325)	0	0	4.393	4.000	MON	2,746	32,948	08/18/2011	11/15/2043
3499999 - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						89,781,803	XXX	103,409,754	93,907,243	92,106,998	0	459,414	0	0	XXX	XXX	XXX	377,353	3,890,560	XXX	XXX
00089F-AA-8	ACST..07-1A ABS 07-1A G1 144A			2	1FE	5,850,624	92.0000	6,368,915	6,922,734	6,049,905	0	90,921	0	0	0.523	4.090	MON	2,213	36,874	02/08/2012	06/14/2037

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond CHAR	NAIC Designation	Actual Cost	8 Rate Used To Obtain Fair Value	9 Fair Value	Par Value	Book / Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date
00162U-AK-3	ALM..10-3 ABS..10-3 C		E	2	1AM	444,364	95.6170	478,084	500,000	460,112	0	8,091	0	0	4.312	6.490	FMAN	2,515	22,651	11/16/2010	11/20/2020
00162U-AK-3	ALM..10-3 ABS..10-3 C		E	2	2AM	1,857,182	95.6170	1,802,375	1,885,000	1,865,062	0	4,045	0	0	4.312	4.600	FMAN	9,482	85,393	05/16/2011	11/20/2020
004448-AA-4	ACAP..03-2A ABS..03-2A G1 144A			2	1AM	570,478	78.0000	670,039	859,024	635,282	0	46,388	0	0	0.911	9.189	MON	261	8,223	05/11/2010	09/20/2033
00505H-AA-0	ACST..06-1A ABS 06-1A-G1 144A			2	1AM	4,417,831	91.7500	4,624,667	5,040,509	4,652,225	0	123,561	0	0	0.479	6.086	MON	1,006	26,387	12/28/2011	06/20/2031
006346-AK-6	ADAMS OUTDOOR ADVERTISING ADMS SECURED A			2	1FE	2,627,734	111.7810	2,814,689	2,518,030	2,611,192	0	(16,542)	0	0	5.438	3.959	MON	4,184	132,541	03/02/2012	12/20/2040
04012V-AC-3	ARES ARES..12 B 144A		E	2	1FE	930,000	93.9190	2,817,570	3,000,000	1,569,851	0	292,575	0	0	1.427	27.214	FMAN	4,281	45,040	04/01/2009	11/25/2020
048677-AE-8	ATLANTIC MARINE CORPS COMMUNITY CORP BND			2	1FE	863,327	102.0430	1,013,331	993,043	865,184	0	716	0	0	5.595	6.509	JD	4,630	55,561	05/03/2010	12/01/2051
04973P-AB-5	ATTENTUS CDO LTD ATTN..07-3A ABS 2007-3A		E	2	1FE	120,750	63.0000	220,500	350,000	227,067	0	62,663	0	0	0.607	21.103	JAJO	484	2,613	09/03/2009	10/11/2042
05377R-AW-4	AESOP ABS..11-5A B 144A			2	2AM	2,279,134	109.2210	2,490,239	2,280,000	2,279,314	0	140	0	0	4.720	4.774	MON	3,288	107,616	08/19/2011	02/20/2018
073568-AA-5	BEACN..12-1A ABS 12-1A 144A			2	1FE	1,374,725	102.7750	1,412,936	1,374,787	1,374,723	0	(3)	0	0	3.720	3.749	MON	1,563	11,230	09/25/2012	09/20/2027
081331-AD-2	BELVOIR LAND LLC CORP BND 144A			2	1FE	244,500	96.6810	319,047	330,000	246,521	0	745	0	0	5.270	7.374	JD	773	17,391	06/08/2010	12/15/2047
10623*-AA-4	BRAZOS SANDY CRK COOP UTILITY CORP BND				1Z	1,290,587	123.7450	1,534,438	1,240,000	1,283,871	0	(2,639)	0	0	6.540	6.102	JD	225	81,096	04/21/2010	06/30/2024
123168-AA-4	BTL..11-AA ABS 11-AA			2	1FE	1,463,142	99.7080	1,462,565	1,466,856	1,462,581	0	(756)	0	0	5.000	4.981	MON	6,112	85,347	11/15/2011	09/25/2018
123168-AB-2	BTL..11-AA ABS..11-AA B			2	1FE	184,736	99.7080	188,059	188,611	186,564	0	1,221	0	0	5.000	6.179	MON	786	9,431	03/04/2011	09/25/2018
123168-AC-0	BUSH TRUCK LEASING LLC ABS 11-AA C 144A			2	2AM	125,397	99.7080	125,351	125,718	125,354	0	(43)	0	0	5.000	4.978	MON	524	6,266	01/12/2012	09/25/2018
12328M-AN-1	BLX ABS 05-AA A 144A			2	1AM	137,860	59.0000	120,229	203,778	143,223	0	2,002	0	0	0.500	3.806	MON	17	1,097	05/11/2010	09/25/2038
12479H-AA-7	CAUTO..11-1A ABS..11-1A A 144A			2	1FE	6,612,588	107.8010	7,130,717	6,614,723	6,612,614	0	56	0	0	5.610	5.679	MON	16,493	373,171	11/17/2011	11/15/2039
125478-AD-9	CIFC..06-2 ABS..06-2 A1LB 144A		E	2	1FE	2,620,125	92.4590	3,143,594	3,400,000	2,753,656	0	93,789	0	0	0.651	4.491	MJSD	1,782	28,347	08/23/2011	03/01/2021
125634-AC-9	CLIF..11-2A ABS 11-2A-NOTE 144A			2	1FE	5,774,946	103.4090	5,974,066	5,777,124	5,775,153	0	212	0	0	4.940	4.999	MON	11,098	289,354	10/26/2011	10/18/2026
125635-AC-6	CLI FUNDING LLC ABS 06..1A A 144A			2	1AM	1,407,578	98.2580	1,634,941	1,663,926	1,496,620	0	41,196	0	0	0.389	6.032	MON	252	7,127	08/12/2011	08/18/2021
126410-LN-7	CSX TRANS, INC. CORP BND			2	1FE	671,583	111.9220	751,646	671,583	671,583	0	0	0	0	8.375	8.375	AO	11,874	56,245	10/21/2008	10/15/2014
126650-BS-8	CVS PASS-THROUGH TRUST CORP BND 144A			2	4AM	1,180,976	131.8220	1,440,544	1,092,795	1,175,642	0	(2,129)	0	0	7.507	6.856	MON	4,785	82,036	05/11/2010	01/10/2032
134011-AG-0	CAMP PENDLETON & QUANTICO HOUS CORP BND			2	1AM	399,600	103.3220	516,610	500,000	401,228	0	639	0	0	5.354	6.839	AO	6,693	26,770	05/18/2010	10/01/2048
134011-AJ-4	CAMP PENDLETON & QUANTICO HOUS CORP BND			2	1AM	2,435,749	104.9300	2,917,054	2,780,000	2,440,306	0	2,043	0	0	5.572	6.435	AO	38,725	154,902	05/10/2011	10/01/2050
14056G-AF-5	CAPITALSOURCE COMMERCIAL LOAN ABS 06-2A			2	1FE	211,600	97.0000	209,334	215,808	211,614	0	14	0	0	1.731	2.161	MON	125	311	12/05/2012	09/20/2022
14852M-AF-8	CSTLE..03-1AW ABS..03-1AW A1			2	1FE	970,689	92.5000	997,653	1,078,544	995,131	0	23,867	0	0	0.959	5.662	MON	431	11,093	12/12/2011	05/15/2027
14852P-AF-1	CSTLE..03-2AW ABS..03-2AW A1 144A			2	1FE	571,447	93.7500	607,062	647,532	588,369	0	13,895	0	0	0.929	5.963	MON	251	6,435	10/04/2011	11/15/2026
151608-AA-4	CPF..10-1A ABS 10-1A-1 144A			2	1FE	561,237	107.6870	602,833	559,800	560,510	0	(291)	0	0	5.430	5.383	MON	929	30,397	05/11/2010	07/20/2016
154781-AE-8	CTRPK..11-1A ABS 11-1A		E	2	1FE	1,414,185	96.9880	1,406,332	1,450,000	1,418,805	0	2,829	0	0	3.167	3.670	JAJO	8,930	61,416	06/30/2011	07/25/2022
16724*-AC-5	CHICAGO BASEBALL HOLDINGS CORP BND				3	1,107,430	117.5280	1,316,314	1,120,000	1,109,674	0	459	0	0	7.170	7.311	JJ	37,029	80,304	04/21/2010	01/15/2022
19716Q-AE-7	COLT..07-1A ABS..07-1A C 144A			2	1FE	654,750	82.1000	738,900	900,000	726,431	0	70,228	0	0	1.109	11.649	MJSD	333	11,628	12/13/2011	03/20/2021
21079V-AB-9	CONTINENTAL AIRLINES INC. CORP BND			2	2AM	209,738	102.7500	228,072	221,968	211,820	0	1,644	0	0	6.000	7.769	JJ	6,252	13,318	11/07/2011	07/12/2020
224607-AC-5	CRTOS..07-1A ABS 07-1A B		E	2	1FE	2,594,500	88.3920	2,872,749	3,250,000	2,757,170	0	108,851	0	0	0.811	4.969	FMAN	3,148	31,813	09/28/2011	05/19/2021
224607-AD-3	CRTOS..07-1A ABS 1 C		E	2	1FE	2,135,000	85.2180	2,300,877	2,700,000	2,245,121	0	68,203	0	0	1.411	4.902	FMAN	4,550	42,809	06/29/2011	05/19/2021
24736V-AA-0	DELTA AIR LINES INC. CORP BND			2	2AM	988,380	112.5000	1,111,927	988,380	988,380	0	0	0	0	6.200	6.200	JJ	30,470	61,280	06/28/2010	01/02/2020
252727-AA-0	DROT ABS 09-1 A 144A			2	1FE	551,049	104.6940	575,528	549,725	550,238	0	(354)	0	0	9.310	9.364	MON	1,564	51,173	05/11/2010	03/20/2026
25272R-AA-6	DROT ABS..11-1-A 144A			2	1FE	1,900,343	102.9020	1,969,102	1,913,563	1,902,498	0	1,285	0	0	4.000	4.189	MON	2,339	76,515	04/21/2011	03/20/2023
25755T-AC-4	DPABS ABS ..12-1A-A2			2	2AM	2,906,925	112.3770	3,266,715	2,906,925	2,906,925	0	0	0	0	5.216	5.250	JAJO	27,798	92,660	03/06/2012	01/25/2042
26223N-AD-7	DRUG ROYALTY CORP INC ABS..12-1A A1			2	2AM	1,607,128	103.2600	1,659,522	1,607,128	1,607,128	0	0	0	0	5.590	5.629	JAJO	19,466	50,982	03/21/2012	07/15/2024
26223U-AA-7	DRGR..21-21 ABS 21-21 144A			2	2AM	3,100,000	100.0730	3,102,277	3,100,000	3,100,000	0	0	0	0	4.311	4.334	JAJO	0	0	11/30/2012	01/15/2025
29234P-AF-8	EMPF..2 ABS..2 C		E	2	1AM	391,563	87.0980	435,488	500,000	423,535	0	16,120	0	0	1.275	9.820	JAJO	1,328	7,230	02/07/2011	10/18/2018
30250L-AA-5	FCCFS ABS 10-1A A 144A			2	1FE	490,859	100.3700	501,850	500,000	498,000	0	2,785	0	0	4.810	5.446	MON	879	22,941	03/31/2010	03/31/2017
30250L-AE-7	FCCFS ABS 10-1A 144A			2	2AM	1,750,000	100.0000	1,750,000	1,750,000	1,750,000	0	0	0	0	5.612	5.678	MON	3,589	62,254	04/16/2012	03/15/2017
32022N-BU-9	FBUSA ABS..10-C C			2	1FE	199,981	100.5840	201,167	200,000	199,994	0	12	0	0	6.410	6.500	MON	570	12,820	09/22/2010	09/17/2018
347469-AA-6	FORT JACKSON HOUSING LLC CORP BND 144A			2	1FE	1,100,000	120.5000	1,325,500	1,100,000	1,100,000	0	0	0	0	7.050	7.050	MN	9,909	77,550	10/24/2008	11/15/2055
34956X-AC-4	FORTRESS CREDIT OPPORTUNITIES ABS 144A			2	1FE	2,831,563	86.6300	2,815,475	3,250,000	2,876,512	0	44,949	0	0	0.669	4.526	MON	1,811	18,029	02/16/2012	07/15/2019
34956X-AE-0	FCOI..05-2A ABS 05-2A A2			2	1FE	597,804	84.5000	598,654	708,466	603,038	0	5,234	0	0	0.659	7.904	MON	195	1,993	12/28/2012	07/15/2019
36292Y-AB-2	GSC ABS 5A A2 144A		E	2	1FE	395,000	99.2580	496,292	500,000	465,670	0	28,191	0	0	0.962	7.308	FMAN	561	5,684	04/27/2010	11/20/2016
36294E-AB-4	GSC PARTNERS CDO FUND LTD ABS..05-6A A2 1		E	2	1FE	1,335,000	98.3900	1,475,856	1,500,000	1,418,943	0	41,886	0	0	0.867	6.841	JAJO	2,529	15,571	02/02/2011	10/23/2017

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond CHAR	NAIC Designation	Actual Cost	8 Rate Used To Obtain Fair Value	9 Fair Value	Par Value	Book / Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date
36294H-AD-3	GSCCA..06-1A ABS 06-1A 144A		E	2	1FE	528,000	96.2000	577,202	600,000	560,291	0	18,499	0	0	0.811	7.765	FMAN	581	5,907	02/02/2011	02/18/2020
368633-AC-7	GEM..8 ABS..8 A2		E	2	1FE	1,331,250	95.7500	1,436,250	1,500,000	1,476,201	0	19,242	0	0	1.010	8.091	JD	337	19,401	05/20/2011	06/23/2017
379372-AA-3	GLCC..2006-1A ABS 2006-1A-A		E	2	1FE	2,651,487	98.0360	2,856,516	2,913,741	2,711,761	0	31,214	0	0	0.619	3.008	JAJO	3,556	23,008	06/24/2011	12/20/2018
379398-AA-8	GTP TOWERS ISSUER LLC CORP BND 144A				1FE	856,616	104.1170	889,162	854,000	856,496	0	(47)	0	0	4.436	4.430	MON	1,684	37,883	05/11/2010	02/15/2040
381362-AE-2	GTCOP..12-1A ABS 12-1A 144A		E	2	1FE	640,000	100.0000	640,000	640,000	640,000	0	0	0	0	4.308	4.331	MJSD	1,149	8,684	08/21/2012	09/15/2024
381362-AG-7	GTCOP..12-1A ABS 12-1A 144A			2	1FE	500,000	100.0000	500,000	500,000	500,000	0	0	0	0	3.500	3.515	MJSD	778	5,104	08/21/2012	09/15/2024
38173A-AC-2	GOLUB CAPITAL PARTNER CLO LTD ABS..11-10A			2	1FE	360,000	94.2500	353,438	375,000	362,490	0	1,884	0	0	4.369	5.099	JAJO	3,231	18,675	09/01/2011	10/20/2021
40166L-30-7	GPAM PDFNI-CLASS PREF EQ CLASS ABS..12-E2			2	5*	14,357,954	100.0000	14,357,954	14,357,954	14,357,954	0	0	0	0	2.000	2.005	JAJO	469,218	74,980	07/11/2012	02/15/2025
40166L-50-5	GPAM PDFNI-CLASS PREF EQ CLASS ABS..12-E2			2	5*	2,218,490	100.0000	2,218,490	2,218,490	2,218,490	0	0	0	0	15.010	15.290	JAJO	9,417	0	10/26/2012	02/15/2025
40166L-AA-7	GPAM PDFNI-CLASS A ABS			2	1FE	20,278,361	100.0000	20,278,361	20,278,361	20,278,361	0	0	0	0	2.340	2.347	JAJO	102,822	134,823	07/11/2012	02/15/2025
40166L-AB-5	GPAM PDFNI-CLASS B ABS			2	2AM	3,379,726	100.0000	3,379,726	3,379,726	3,379,726	0	0	0	0	3.340	3.353	JAJO	24,460	31,692	07/11/2012	02/15/2025
40166L-AC-3	GPAM PDFNI-CLASS C ABS			2	3AM	4,168,329	100.0000	4,168,329	4,168,329	4,168,329	0	0	0	0	5.340	5.374	JAJO	48,230	61,577	07/11/2012	02/15/2025
40166L-AD-1	GPAM PDFNI-CLASS D ABS			2	4AM	2,816,439	100.0000	2,816,439	2,816,439	2,816,439	0	0	0	0	7.340	7.405	JAJO	44,792	56,801	07/11/2012	02/15/2025
40166L-AE-9	GPAM PDFNI 12-E2 CLASS A ABS..12-E2-A			2	1FE	3,119,747	100.0000	3,119,747	3,119,747	3,119,747	0	0	0	0	2.315	2.321	JAJO	13,221	0	10/26/2012	02/15/2025
40166L-AF-6	GPAM PDFNI 12-E2 CLASS B ABS..12-E2-B			2	2AM	519,957	100.0000	519,957	519,957	519,957	0	0	0	0	3.315	3.328	JAJO	3,160	0	10/26/2012	02/15/2025
40166L-AG-4	GPAM PDFNI 12-E2 CLASS C ABS..12-E2-C C			2	3AM	641,281	100.0000	641,281	641,281	641,281	0	0	0	0	5.315	5.350	JAJO	6,245	0	10/26/2012	02/15/2025
40166L-AH-2	GPAM PDFNI 12-E2 CLASS D ABS..12-E2-D D			2	4AM	433,298	100.0000	433,298	433,298	433,298	0	0	0	0	7.310	7.375	JAJO	5,808	0	10/26/2012	02/15/2025
40963#-AA-5	HANA FINANCIAL SPV 1 LLC ABS..11 SPV1			2	1Z	1,395,900	100.0000	1,410,000	1,410,000	1,399,617	0	2,996	0	0	4.219	4.680	MON	2,804	65,990	09/28/2011	06/30/2016
42805R-AX-7	HERTZ ABS..09-2A B2 144A			2	2AM	1,114,898	106.9880	1,192,916	1,115,000	1,114,951	0	21	0	0	5.930	6.006	MON	1,102	66,120	06/10/2010	03/25/2016
42805R-BD-0	HERTZ ABS..10-1A B3 144A			2	2AM	154,956	115.5180	179,053	155,000	154,963	0	2	0	0	6.440	6.530	MON	166	9,982	07/16/2010	02/25/2019
42805R-BD-0	HERTZ ABS..10-1A B3 144A			2	4AM	1,073,690	115.5180	1,155,180	1,000,000	1,062,013	0	(10,803)	0	0	6.440	5.071	MON	1,073	64,400	11/29/2011	02/25/2019
45110C-AA-3	ICES ABS..07-1A- A1D 144A		E	2	1FE	1,340,625	94.7500	1,421,250	1,500,000	1,389,862	0	30,823	0	0	1.069	3.548	FA	6,192	14,531	06/24/2011	08/15/2022
45110C-AE-5	ICES ABS..07-1A 144A		E	2	1FE	1,937,024	84.5000	2,239,250	2,650,000	2,158,685	0	106,664	0	0	1.319	6.775	FA	13,497	32,408	11/05/2010	08/15/2022
45112A-AA-5	ICONX..12-1A ABS 12-1A 144A			2	2AM	150,000	98.2490	147,374	150,000	150,000	0	0	0	0	4.229	4.250	JAJO	1,163	0	11/16/2012	01/25/2043
45804B-AA-3	INCT..05-1R1A ABS 05-1R1A 144A			2	1FE	9,628,979	92.0000	10,400,324	11,304,700	10,075,434	0	118,087	0	0	0.533	5.447	MON	3,682	65,062	11/17/2011	06/09/2033
46615P-AJ-3	JFIN CLO LTD JFIN..07-1A ABS..07-1A A1B 14		E	2	1FE	1,645,000	94.0000	1,880,000	2,000,000	1,696,713	0	51,713	0	0	0.639	4.109	JAJO	2,520	12,475	01/25/2012	07/20/2021
46616P-AA-1	HENDR..11-1A ABS 11-1A 144A			2	1FE	1,849,071	111.5500	2,063,168	1,849,554	1,849,087	0	14	0	0	4.700	4.748	MON	3,864	86,929	06/08/2011	10/15/2056
46616P-AB-9	HENDR..11-1A ABS..11-1A 144A			2	2AM	2,199,336	99.9650	2,199,226	2,200,000	2,199,951	0	619	0	0	7.490	7.623	MON	7,324	164,780	06/08/2011	10/15/2058
46616Q-AA-9	HENDR..11-2A ABS 11-2A 144A			2	1FE	2,749,541	101.4010	2,789,655	2,751,123	2,750,841	0	1,301	0	0	4.940	5.063	MON	6,040	139,680	12/01/2011	09/15/2056
46616Q-AB-7	HENDR..11-2A ABS..11-2A B 144A			2	3AM	2,799,912	99.9530	2,798,673	2,800,000	2,800,007	0	108	0	0	8.350	8.489	MON	10,391	240,294	12/01/2011	09/15/2058
46616V-AB-6	HENDR..12-1A ABS 12-1A-B 144A			2	2AM	1,249,714	105.6790	1,320,985	1,250,000	1,249,716	0	2	0	0	7.140	7.249	MON	3,471	67,185	03/13/2012	02/15/2067
46616Y-AA-2	HENDR..12-2A ABS 12-2A 144A			2	1FE	2,568,204	105.0420	2,715,079	2,584,767	2,568,315	0	112	0	0	3.840	3.922	MON	4,411	24,814	09/25/2012	10/15/2059
52176X-AA-4	LRF..10-2 ABS 10-2 A			2	1FE	178,649	100.1900	181,830	181,485	181,040	0	967	0	0	5.000	6.140	MON	277	9,074	05/26/2010	05/20/2016
52177A-AA-3	LRF..10-3 ABS 10-3 A			2	1FE	0	0.0000	0	0	0	0	0	0	0	3.450	0.000	MON	0	136		
52177C-AD-3	LEAF II RECEIVABLES FUNDING LL ABS..2011-			2	1FE	1,879,200	98.9900	1,979,800	2,000,000	1,917,758	0	35,656	0	0	5.000	7.105	MON	4,444	100,000	10/25/2011	03/15/2019
53262J-AE-5	LIMEROCK CLO ABS 07-1A A4 144A		E	2	1FE	370,625	89.5930	447,964	500,000	392,025	0	15,381	0	0	0.666	4.938	JAJO	638	4,186	08/09/2011	04/24/2023
55268E-AE-7	MC FUNDING LTD ABS 06-1A 144A		E	2	1FE	1,575,000	84.0170	1,680,348	2,000,000	1,637,746	0	62,746	0	0	1.259	6.012	MJSD	839	28,891	02/09/2012	12/20/2020
55268E-AL-1	MCFD..06-1 ABS..06-1A A2		E	2	1FE	830,000	93.0500	930,500	1,000,000	905,500	0	34,352	0	0	0.689	4.825	MJSD	230	8,650	11/02/2010	12/20/2020
55817R-AA-5	MDPK ABS 06-2A A1 144A		E	2	1FE	991,854	96.8660	1,336,723	1,379,971	1,124,582	0	31,665	0	0	0.570	8.354	MJSD	87	10,181	05/04/2009	03/25/2020
56576K-AG-2	MCLO..05-2A ABS..05-2A B		E	2	1FE	350,625	92.9860	464,930	500,000	472,945	0	51,244	0	0	1.109	28.648	MJSD	185	6,460	09/15/2011	12/20/2019
57164P-AA-4	MARRIOTT VACATION CLUB OWNER T ABS..07-1A			2	1FE	89,057	103.3210	91,969	89,012	88,906	0	(54)	0	0	5.518	5.417	MON	409	4,912	05/11/2010	05/20/2029
62943A-AA-5	RBSSW ABS 10-1 A1			2	2AM	700,000	106.3000	744,100	700,000	700,000	0	0	0	0	7.628	7.750	MON	890	53,396	09/22/2010	06/25/2040
62951C-AC-6	NZCF..10-B ABS 10-B A2		E	2	1FE	947,500	95.9510	959,507	1,000,000	961,728	0	7,165	0	0	4.562	5.525	FMAN	4,562	48,143	11/22/2010	11/25/2022
652505-AA-6	NEWSTAR TRUST NWSTR..06-1A ABS..06-1A A1			2	1FE	2,517,206	97.0000	2,605,735	2,686,325	2,562,691	0	39,998	0	0	0.581	3.745	MJSD	43	20,194	12/01/2011	03/30/2022
652505-AC-2	NEWSTR..06-1A ABS..06-1A B 144A			2	1FE	1,645,000	82.0500	1,641,000	2,000,000	1,747,146	0	106,286	0	0	0.691	7.266	MJSD	38	17,278	12/01/2011	03/30/2022
652509-AA-8	NWSTR..07-1A ABS 07-1-A1 144A			2	1FE	4,177,161	91.9300	4,214,868	4,584,866	4,354,771	0	129,909	0	0	0.551	8.472	FMAN	2,244	28,881	07/20/2012	09/30/2022
652509-AE-0	NWSTR..07-1A ABS..07-1A-B 144A			2	1FE	748,455	80.0000	800,000	1,000,000	917,049	0	65,787	0	0	0.861	8.429	FMAN	765	10,424	05/11/2010	09/30/2022
65250Y-AA-3	NEWST..05-1 ABS 05-1-A1 144A			2	1FE	484,174	99.8330	503,387	504,230	504,230	0	1,306	0	0	0.595	3.253	JAJO	567	3,863	05/11/2010	07/25/2018

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond CHAR	NAIC Designation	Actual Cost	8 Rate Used To Obtain Fair Value	9 Fair Value	Par Value	Book / Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date
667294-AW-2	NORTHWEST AIRLINES INC CORP BND			2	1FE	366,612	111.1250	398,495	358,601	365,549	0	(429)	0	0	7.041	6.784	AO	6,312	25,249	04/21/2010	10/01/2023
66857-AA-2	NORTHWIND HOLDINGS LLC ABS 07-1A A1 144A			2	1FE	8,840,156	88.7500	10,095,313	11,375,000	9,326,565	0	203,077	0	0	1.091	5.975	MJSD	9,992	145,215	12/02/2011	12/01/2037
66858N-AD-5	NWOODS..4 ABS..4 B		E	2	1FE	2,814,000	94.4340	3,163,530	3,350,000	2,914,642	0	84,209	0	0	1.563	4.986	FMAN	8,289	58,850	11/16/2011	05/03/2018
67035U-AA-9	NUCO ABS..08-1A A1 144A			2	3AM	1,358,617	102.5130	1,332,675	1,300,000	1,314,272	0	(28,474)	0	0	7.250	4.998	MON	1,571	94,250	06/10/2011	06/25/2038
67085E-AD-8	OFSI..06-1A ABS 06-1A B 144A		E	2	1FE	1,665,000	90.2500	1,804,991	2,000,000	1,723,331	0	36,727	0	0	0.759	6.182	MJSD	506	21,522	12/20/2011	09/20/2019
67085E-AE-6	OFSI..06-1A ABS 06-1A-C		E	2	1AM	1,487,813	81.7450	1,839,267	2,250,000	1,580,639	0	91,931	0	0	1.159	7.752	MJSD	869	30,214	12/30/2011	09/20/2019
68280@-AA-4	111 REALTY PARTNERS ABS			2	1AM	4,828,125	95.4820	4,917,313	5,150,000	4,831,797	0	3,672	0	0	4.750	5.300	MON	10,872	154,929	04/25/2012	04/15/2049
685049-AA-6	ONGLT..12-AA-A ABS..12-AA-A 144A			2	1FE	173,099	103.5650	179,281	173,109	173,100	0	0	0	0	3.450	3.475	MON	348	4,512	02/29/2012	03/10/2027
685049-AB-4	ONGLT..12-AA-A ABS..12-AA-B 144A			2	2AM	129,807	102.8690	133,557	129,832	129,808	0	1	0	0	4.870	4.923	MON	369	4,777	02/29/2012	03/10/2027
69144X-AA-7	OXFORD FINANCE FUNDING TRUST 0 ABS 144A			2	1FE	992,328	100.2500	995,317	992,835	992,713	0	385	0	0	3.900	4.033	MON	1,721	24,631	04/26/2012	03/15/2017
69331V-AA-4	PECO ENERGY COMPANY CORP BND				3AM	1,569,514	104.4360	1,566,534	1,500,000	1,569,071	0	(442)	0	0	7.380	6.888	AO	18,758	55,350	09/25/2012	04/06/2028
70338C-10-9	PATRONS LEGACY 2004-I ABS..2004-I			2	1AM	9,849,124	84.8320	9,887,770	11,655,769	9,957,402	0	108,278	0	0	6.673	10.972	MON	58,334	518,526	04/11/2012	05/04/2054
730018-AB-4	PLMR..10-1A ABS..10-1A B 144A			2	1FE	1,604,072	100.8800	1,735,136	1,720,000	1,658,179	0	26,962	0	0	3.310	5.112	FMAN	7,275	60,590	12/03/2010	02/16/2019
74112R-AA-8	PART..09-1 ABS 09-1 A 144A			2	1FE	298,226	100.9680	301,166	298,278	298,271	0	25	0	0	5.670	5.748	MON	752	16,912	12/02/2009	04/15/2017
75405R-AA-1	RPRO..05-1A ABS..05-1A G 144A			2	1FE	985,414	84.0000	971,678	1,156,759	994,531	0	7,676	0	0	0.709	3.389	MJSD	273	10,242	03/14/2012	03/23/2024
760106-AZ-7	RENTAL CAR FINANCE CORPORATION ABS 11-1A			2	2AM	1,399,750	104.8080	1,467,312	1,400,000	1,399,816	0	49	0	0	4.380	4.424	MON	1,022	61,320	07/21/2011	02/25/2016
76126C-UL-4	RESTRUCTURED ASSET CERT WITH E CORP BND				1FE	994,219	85.0000	1,912,500	2,250,000	1,442,829	0	133,255	0	0	0.544	10.548	JAJO	2,279	16,101	01/12/2009	07/25/2017
774262-AC-3	ROCKW..06-1A ABS 06-1A 144A			2	1AM	598,125	79.7500	598,125	750,000	600,456	0	2,331	0	0	0.963	6.485	FMAN	1,223	0	11/30/2012	08/01/2021
77426N-AA-1	ROCKWALL CDO ABS 2007-1A 144A		E	2	1AM	4,787,983	88.5950	5,458,959	6,161,708	4,871,385	0	83,402	0	0	0.563	4.797	FMAN	5,875	43,679	07/18/2012	08/01/2024
77732W-AK-8	ROSED ABS I-A A1J 144A		E	2	1FE	160,000	93.2950	466,475	500,000	265,349	0	30,448	0	0	0.726	15.665	JAJO	696	4,491	04/01/2009	07/24/2021
78403D-AB-6	SBA TOWER TRUST CORP BND 144A				1FE	1,821,875	111.8050	1,956,586	1,750,000	1,820,569	0	(1,087)	0	0	5.101	4.891	MON	3,472	89,763	10/17/2011	04/15/2042
78442G-GG-5	SLM STUDENT LOAN TRUST ABS..03-4-A5D 144A			2	1FE	833,641	99.1910	833,608	840,403	833,731	0	90	0	0	1.058	1.133	MJSD	370	2,419	09/28/2012	03/15/2033
78444Y-AD-7	SLMA ABS 08-5 A4			2	1FE	7,198,123	105.5000	7,385,000	7,000,000	7,135,295	0	(18,573)	0	0	2.015	1.708	JAJO	26,646	154,687	09/25/2009	07/25/2023
78466K-AB-4	SPFC..06-1A ABS..06-1A-A2		E	2	1FE	1,607,772	94.7140	1,878,050	1,982,864	1,752,926	0	52,963	0	0	0.593	7.082	FMAN	1,992	15,145	03/09/2010	01/11/2019
78487X-AA-3	SVOVM ABS 09-BA NT 144A			2	1FE	754,133	102.7700	775,101	754,207	753,188	0	(329)	0	0	5.810	5.790	MON	3,652	43,820	12/01/2009	12/20/2028
787102-AA-0	SAIL..12-1 ABS 12-1			2	2Z	2,200,000	100.0000	2,200,000	2,200,000	2,200,000	0	0	0	0	7.350	7.406	MJSD	8,983	0	12/10/2012	12/22/2024
787102-AB-8	SAIL..12-1 ABS 12-1			2	2Z	2,200,000	100.0000	2,200,000	2,200,000	2,200,000	0	0	0	0	7.350	7.406	MJSD	8,983	0	12/10/2012	12/22/2024
800085-AE-2	SANDP..06-1A ABS 06-1A 144A			2	1AM	790,000	84.0000	840,000	1,000,000	833,879	0	23,220	0	0	1.125	4.664	JAJO	2,343	12,936	05/05/2011	07/18/2020
82651P-AB-0	SRFC..10-2A ABS..10-2A B			2	2AM	44,099	102.7130	45,302	44,106	44,100	0	0	0	0	5.310	5.371	MON	72	2,342	07/16/2010	11/20/2025
828380-AD-0	SVLF..10-A ABS 10-A A			2	1FE	294,783	101.2260	298,400	294,785	294,571	0	(86)	0	0	5.360	5.358	MON	1,317	15,800	06/01/2010	07/15/2022
83162C-SD-6	SBAP ABS..08-20K 1			2	1FE	7,803,846	118.0010	9,208,617	7,803,846	7,803,846	0	0	0	0	6.770	6.769	MN	88,053	541,315	11/04/2008	11/01/2028
83546D-AA-6	SONIC..11-1A ABS..11-1A-A2 144A			2	2AM	1,905,000	112.0780	2,135,086	1,905,000	1,905,000	0	0	0	0	5.438	5.498	MON	3,165	103,594	05/12/2011	05/20/2041
86359C-AD-1	SARTS..05-1A ABS 05-1A 144A			2	5AM	800,544	93.0000	864,489	929,558	872,982	0	25,782	0	0	0.819	6.791	JAJO	1,501	9,210	05/11/2010	01/21/2015
869504-AC-4	SPSS..11-1A ABS..11-1A B			2	3AM	2,008,959	99.6040	2,001,033	2,008,995	2,009,017	0	34	0	0	7.680	7.791	MON	6,857	154,291	10/24/2011	11/15/2058
87158F-AE-3	SYMPH..11-1A ABS 11-1A C		E	2	1FE	1,386,000	99.2240	1,389,135	1,400,000	1,388,798	0	2,006	0	0	3.063	3.228	JAJO	7,624	65,039	05/16/2011	07/28/2021
872162-AB-8	TAL..10-4A ABS			2	1FE	1,239,875	102.7130	1,273,513	1,239,875	1,239,875	0	0	0	0	5.500	5.563	MON	2,273	74,823	08/19/2010	07/20/2025
872377-AC-0	TCWGPF..3 ABS..05-1A A1 144A		E	2	1FE	403,750	94.0500	470,250	500,000	490,506	0	11,614	0	0	0.961	12.739	MJSD	387	5,753	03/17/2011	09/01/2017
87972U-AG-9	TELOS ABS 06-1A A2 144A		E	2	1FE	2,867,313	92.8770	3,807,957	4,100,000	3,297,216	0	186,394	0	0	0.747	7.009	JAJO	6,974	36,444	06/23/2011	10/11/2021
87972U-AJ-3	TELOS ABS..06-1A B 144A		E	2	1FE	195,000	92.6590	231,648	250,000	205,915	0	7,956	0	0	0.837	5.094	JAJO	476	2,451	08/24/2011	10/11/2021
883145-AJ-3	TEXTAINER MARINE CONTAINERS LT ABS..11-1		E	2	1FE	1,275,000	101.7350	1,297,121	1,275,000	1,275,000	0	0	0	0	4.700	4.746	MON	2,497	61,257	06/17/2011	06/15/2026
88576V-AA-8	HENDR ABS 08-A 144A			2	1FE	695,789	131.8960	1,012,655	767,767	763,138	0	63,107	0	0	8.000	13.348	MON	2,730	61,421	12/05/2008	06/15/2045
88576X-AA-4	HENDR..10-1A ABS 10-1A A 144A			2	1FE	956,115	117.8310	1,126,896	956,367	956,343	0	219	0	0	5.560	5.643	MON	2,363	53,174	04/15/2010	07/15/2059
88576X-AB-2	HENDR..10-1A ABS 10-1A B 144A			2	1FE	999,522	122.3280	1,223,280	1,000,000	999,968	0	434	0	0	9.310	9.513	MON	4,138	93,100	04/15/2010	07/15/2061
88713U-AC-0	TSTAR CMBS 06-1A-B 144A			2	1FE	697,940	110.0870	770,612	700,000	698,187	0	43	0	0	5.747	5.825	MON	3,352	40,227	05/11/2010	10/15/2036
88713U-AE-6	TSTAR CMBS..06-1A D			2	2AM	617,400	106.8140	672,929	630,000	621,317	0	1,612	0	0	6.208	6.638	MON	3,259	39,112	06/08/2010	10/15/2036
89608V-AA-8	TRICADIA CDO LTD TRIC..05-4A ABS 05-4			2	1AM	1,025,376	92.1170	1,033,703	1,122,162	1,032,031	0	6,656	0	0	0.700	4.580	MJSD	458	4,723	07/25/2012	12/11/2022
89676A-AN-3	TRITON CONTAINER FINANCE LLC T ABS 06..1A			2	1AM	735,193	97.8230	839,079	857,750	783,454	0	17,810	0	0	0.380	4.777	MON	54	3,581	05/11/2010	11/26/2021
89676A-AQ-6	TRITON CONTAINER FINANCE LLC T ABS 07-1A			2	1AM	540,470	98.5140	594,981	603,958	574,448	0	12,699	0	0	0.350	4.902	MON	35	2,335	05/11/2010	02/26/2019
89678D-AA-3	TRITON CONTAINER FINANCE LLC T ABS 31-20			2	1FE	2,918,806	103.9900	3,035,641	2,919,167	2,918,805	0	(1)	0	0	4.210	4.248	MON	5,803	68,959	05/16/2012	05/14/2027
902733-AB-0	UHAUL ABS 07..BT1 BT 144A			2	1AM	470,160	103.9760	567,612	545,905	519,933	0	19,648	0	0	5.559	14.178	MON	506	30,347	05/11/2010	02/25/2020

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond CHAR	NAIC Designation	Actual Cost	8 Rate Used To Obtain Fair Value	9 Fair Value	Par Value	Book / Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date
970631-AA-5	WESTF..12-A ABS 12-A 144A			2	1FE	6,147,920	100.0000	6,147,920	6,147,920	6,147,920	0	0	0	0	5.500	5.563	MON	15,028	84,550	09/06/2012	09/15/2037
981464-DM-9	WFNMT..12-D ABS 12-D			2	1FE	2,998,452	101.5400	3,046,200	3,000,000	2,998,495	0	43	0	0	2.150	2.170	MON	2,867	12,542	10/01/2012	04/17/2023
34956X-AE-0	FCOI..05-2A ABS 05-2A A2			2	1FE	1,453,287	84.5000	1,454,696	1,721,534	1,464,321	0	11,034	0	0	0.659	5.809	MON	536	0	12/31/2012	07/15/2019
G76708-AB-5	ROTOR..11-1A ABS 11-1A		E	2	1FE	2,036,091	99.4630	2,025,157	2,036,091	2,036,091	0	0	0	0	5.750	5.819	MON	5,203	117,075	06/21/2011	06/15/2046
00082Y-AE-6	ACACL..07-1A ABS 07-1A 144A		F	2	1AM	413,850	83.1050	415,524	500,000	415,992	0	2,142	0	0	1.290	4.596	JAJO	1,398	0	10/25/2012	07/15/2022
00083A-AB-3	ACA CLO LTD ABS..06-1A A2 144A		F	2	1FE	607,500	93.3630	700,224	750,000	635,019	0	20,712	0	0	0.705	4.214	JAJO	999	6,585	09/08/2011	07/25/2018
00163A-AG-5	ALM LOAN FUNDING ABS 11-4A D 144A		F	2	1AM	1,344,000	93.1840	1,304,577	1,400,000	1,354,046	0	6,965	0	0	3.530	4.172	JAJO	10,434	68,040	06/09/2011	07/18/2022
009349-AF-8	AIRCRAFT LEASE SECURITISATION ABS..07-1A		F	2	1FE	2,538,977	96.0000	2,693,820	2,806,063	2,636,224	0	55,028	0	0	0.473	4.655	MON	995	12,832	02/14/2012	05/10/2032
009350-AA-7	AIRCRAFT LEASE SECURITISATION ABS..08-1 A		F	2	1FE	947,574	94.6810	948,208	1,001,472	948,776	0	1,201	0	0	2.059	2.535	MON	859	14,128	05/01/2012	06/26/2038
009368-AC-5	AIRL..06-1A ABS 06-1A 144A		F	2	1FE	993,125	91.6160	1,145,198	1,250,000	1,040,487	0	34,559	0	0	1.059	4.677	MJSD	441	15,515	08/22/2011	05/20/2020
00936C-AC-6	AIRLE ABS..06-2 A2		F	2	1FE	151,000	90.0000	180,000	200,000	159,509	0	6,366	0	0	0.709	4.963	JAJO	280	1,763	08/23/2011	12/20/2020
00936C-AE-2	AIRLE ABS 06-2 144A		F	2	1FE	1,429,875	81.6400	1,673,622	2,050,000	1,921,405	0	487,740	0	0	1.069	31.690	JAJO	4,321	25,617	12/15/2011	12/20/2020
04013D-AC-2	AELIS..11-3A ABS..11-3A-B 144A		F	2	1FE	1,368,500	96.5050	1,351,067	1,400,000	1,373,987	0	3,671	0	0	3.125	3.477	JAJO	9,114	46,577	06/27/2011	04/18/2022
04962F-AC-8	ATRIUM CDO CORP ATRM..7A ABS..7A C		F	2	1FE	1,815,400	100.5230	2,010,462	2,000,000	1,840,505	0	22,577	0	0	3.810	5.401	FMAN	9,737	82,474	10/19/2011	11/16/2022
056143-AA-8	BBAIR ABS 07-1A G1 144A		F	2	1AM	5,426,982	84.0000	5,729,186	6,820,459	5,685,891	0	159,955	0	0	0.509	6.875	MON	1,736	36,575	02/17/2012	11/14/2033
056169-AG-0	BABS..07-2A ABS..07-2A C		F	2	1FE	733,750	84.0010	840,013	1,000,000	778,151	0	32,551	0	0	1.190	5.896	JAJO	2,579	13,369	08/17/2011	04/15/2021
092650-AB-6	BLADE..06-1A ABS 06-1A-B		F	2	1AM	787,288	75.0000	908,410	1,211,213	809,073	0	8,160	0	0	3.209	6.934	MON	1,620	40,145	03/16/2010	09/15/2041
092650-AF-7	BLADE..06-1A ABS..06-1A-D 144A		R	2	1FE	646,696	68.1440	610,832	896,386	656,952	0	7,781	0	0	0.509	2.573	MON	0	4,971	09/16/2011	09/15/2041
09626E-AE-4	BLUEM..11-1A ABS..11-1A C 144A		F	2	1FE	1,413,605	98.1850	1,423,678	1,450,000	1,420,135	0	4,661	0	0	3.310	3.721	FMAN	6,133	65,543	07/14/2011	08/16/2022
107265-AC-4	BRENT..06-1A ABS..06-1A A2 144A		F	2	1FE	2,239,625	85.8170	2,617,404	3,050,000	2,373,573	0	105,309	0	0	0.693	5.385	FMAN	3,580	26,397	09/13/2011	02/01/2022
12502Y-AP-8	CCRIN..12-CA ABS 12-CA		F	2	1FE	2,550,000	104.0000	2,652,000	2,550,000	2,550,000	0	0	0	0	4.750	4.796	MON	7,066	50,132	07/06/2012	07/11/2022
125485-AE-2	CIFC..11-1A ABS..11-1A B 144A		F	2	1FE	3,458,924	95.1680	3,901,899	4,100,000	3,531,809	0	72,885	0	0	2.821	5.508	JAJO	23,773	99,214	12/21/2011	01/19/2023
131248-AG-1	CALD..6A ABS..6A B 144A		F	2	1AM	775,000	87.0800	870,802	1,000,000	814,031	0	27,769	0	0	1.567	5.455	JAJO	3,047	17,478	07/29/2011	10/23/2021
143082-AC-9	CGMS..11-1A ABS 11-1A C 144A		F	2	1FE	1,400,000	100.0000	1,400,000	1,400,000	1,400,000	0	0	0	0	3.560	3.575	FMAN	6,784	53,303	06/30/2011	08/10/2021
14309D-AB-6	CARL ABS..07-10A A2A 144A		F	2	1FE	699,425	96.7600	950,579	982,409	805,486	0	29,816	0	0	0.536	8.659	JAJO	1,082	6,862	04/29/2009	04/19/2022
156714-AG-2	COLI..12-1A ABS 12-1A 144A		F	2	1FE	1,250,000	100.0000	1,250,000	1,250,000	1,250,000	0	0	0	0	5.071	5.098	JAJO	8,451	0	10/22/2012	11/30/2018
171490-AD-7	CHRCH..07-1A ABS 07-1A-C		F	2	1FE	5,018,125	84.4490	5,362,498	6,350,000	5,232,602	0	165,475	0	0	1.600	5.344	JAJO	23,428	111,046	11/25/2011	07/10/2019
171490-AH-8	CHRCH..07-1A ABS 07-1A 144A		F	2	1AM	725,000	88.1980	881,980	1,000,000	758,570	0	30,945	0	0	2.950	8.373	JAJO	6,802	31,175	12/13/2011	07/10/2019
197161-AE-2	COLTS..05-2A ABS 05-2A 144A		F	2	1FE	796,424	100.4060	839,534	836,141	824,314	0	27,890	0	0	1.159	7.881	MJSD	323	11,228	02/07/2012	12/20/2018
227170-AA-5	CRNN..11-1A-A1 ABS..11-1A A1 144A		F	2	1FE	5,490,625	101.0100	5,548,143	5,492,667	5,490,798	0	174	0	0	4.940	4.998	MON	9,798	271,338	11/17/2011	11/18/2026
277345-AE-4	EASTL..07-1A ABS 07-1A A2B 144A		F	2	1FE	4,930,874	75.9310	5,011,446	6,600,000	5,281,716	0	246,196	0	0	0.643	5.582	FMAN	7,188	53,766	10/21/2011	05/01/2022
292347-AD-3	EMPOR..05-1A ABS..05-1A C 144A		F	2	1FE	1,750,000	90.5390	2,263,464	2,500,000	1,884,700	0	103,891	0	0	1.293	14.832	JAJO	7,272	36,215	11/08/2011	10/12/2018
29234P-AE-1	EMPOR..06-2A-B ABS..06-2A B 144A		F	2	1FE	956,250	91.8920	1,148,644	1,250,000	1,004,522	0	39,926	0	0	0.825	5.255	JAJO	2,148	12,357	10/26/2011	10/18/2018
29234R-AG-2	EMPOR..07-3A ABS..07-3A B 144A		F	2	1FE	600,469	82.0000	615,000	750,000	628,107	0	20,832	0	0	0.767	4.427	JAJO	1,119	7,025	09/14/2011	04/23/2021
29234R-AJ-6	EMPOR..07-3A ABS..07-3A C 144A		F	2	1FE	352,500	86.9830	434,914	500,000	376,616	0	18,022	0	0	1.217	6.774	JAJO	1,183	6,965	09/08/2011	04/23/2021
34410R-AC-7	FMLCF..05-1A ABS..05-1A C		F	2	1FE	210,206	96.7200	241,800	250,000	231,007	0	17,408	0	0	1.258	8.766	MJSD	131	3,627	09/12/2011	08/01/2017
34410T-AD-1	FM LEVERAGED CAPTIAL FUND FMLC ABS..06-2A		F	2	1FE	3,572,000	90.1350	3,965,942	4,400,000	3,704,952	0	93,010	0	0	1.160	4.621	FMAN	6,664	47,065	06/12/2012	11/15/2020
35552X-AE-5	FRASR..11-6A ABS..11-6A B 144A		F	2	1FE	4,126,545	100.1310	4,505,895	4,500,000	4,178,163	0	45,504	0	0	3.811	5.262	FMAN	18,576	186,864	10/28/2011	11/22/2022
358428-AC-4	FMCLO..04-1A ABS..04-1A B2 144A		F	2	1FE	96,435	101.1770	96,485	95,362	95,482	0	(123)	0	0	5.409	4.397	JAJO	1,089	5,144	08/22/2011	01/15/2019
36290M-AC-8	GPGF..02-1A ABS 02-1A 144A		F	2	1FE	1,151,438	100.0000	1,150,000	1,150,000	1,150,944	0	(493)	0	0	3.850	3.659	JAJO	10,209	0	10/12/2012	10/10/2014
36294E-AC-2	GSC PARTNERS CDO FUND LTD ABS 05-6A 144A		F	2	1FE	1,339,375	97.0000	1,455,000	1,500,000	1,371,997	0	22,575	0	0	1.167	4.808	JAJO	3,404	18,534	04/11/2012	10/23/2017
36298A-AB-8	GSC..7 ABS..06-7A 144A		F	2	1FE	122,294	99.8500	142,195	142,409	133,261	0	4,774	0	0	0.602	8.116	FMAN	86	1,106	07/14/2010	05/25/2020
36298A-AC-6	GSC..7 ABS..06-7A C 144A		F	2	1FE	802,500	90.6510	906,508	1,000,000	825,238	0	22,738	0	0	1.312	6.739	FMAN	1,312	7,437	06/12/2012	05/25/2020
368288-AC-0	GESEA..05-1A ABS 04-1A-A 144A		F	2	2AM	121,625	99.5630	132,750	133,333	133,333	0	1,375	0	0	0.509	7.082	MON	28	731	05/11/2010	04/17/2019
368288-AE-6	GESEA..05-1A ABS 05-1A-A		F	2	1AM	190,949	98.5720	215,627	218,750	203,600	0	4,882	0	0	0.459	5.451	MON	42	1,088	05/11/2010	11/17/2020
371833-AD-6	GENE..07-2A ABS..07-2A D 144A		F	2	1AM	455,000	97.4740	487,370	500,000	469,004	0	9,390	0	0	4.350	6.955	JAJO	5,015	22,685	08/12/2011	01/10/2016
37184V-AA-9	GNFL ABS..06-1A G1		F	2	1FE	5,886,332	87.2800	5,948,600	6,815,537	6,038,824	0	102,967	0	0	0.450	4.700	MON	1,108	33,595	02/09/2012	12/19/2032
378663-AE-8	GLEAG..05-1A ABS 05-1A		F	2	1FE	1,191,875	88.1780	1,322,664	1,500,000	1,215,827	0	23,952	0	0	0.863	5.681	FMAN	2,193	7,707	07/24/2012	11/01/2017
389669-AB-8	GRAYSON CLO LTD ABS..06-1A A1B		F	2	1FE	3,684,688	88.0000	4,004,000	4,550,000	3,858,213	0	131,053	0	0	0.673	3.888	FMAN	5,187	38,453	08/16/2011	11/01/2021
40537D-AC-3	HLCLO..07-1A ABS..07-1A C		F	2	1FE	547,969	86.5270	648,953	750,000	579,136	0	23,496	0	0	1.152	5.843	FMAN	1,320	9,962	09/14/2011	08/07/2021
42823B-AC-6	HICDO..06-5A ABS 5A 144A		F	2	1FE	1,953,125	93.0000	2,325,000	2,500,000	2,047,082	0	99,881	0	0	0.711	5.177	MJSD	1,332	22,164	11/22/2011	12/05/2018
44985L-AC-4	INGIM..11-1A ABS..11-1A B		F	2	1FE	1,379,000	96.5840	1,352,181	1,400,000	1,383,011	0	2,512	0	0	3.060	3.299	MJSD	952	46,098	05/26/2011	06/22/2021
45890B-AD-5	INTGR..07-1A ABS..07-1A B		F	2	1FE	4,151,250	100.4980	4,522,403	4,500,000	4,238,830	0	74,767	0	0	2.590	4.649	JAJO	25,255	123,860	11/15/2011	09/27/2017
46601Y-AD-3	IXCBO..05-1A IVYH)..3A		F	2	1FE	2,790,236	101.7500	2,899,875	2,850,000	2,799,186	0	8,360	0	0	4.690	5.088	JAJO	28,962	125,110	11/15/2011	01/15/2022

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond CHAR	NAIC Designation	Actual Cost	8 Rate Used To Obtain Fair Value	9 Fair Value	Par Value	Book / Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date
46601Y-AE-1	IVYH..11-3A ABS 11-3A 144A		F	2	1FE	499,375	99.8800	499,398	500,000	499,391	0	16	0	0	5.440	5.502	JAJO	5,894	0	10/18/2012	01/15/2022
471318-AA-3	JASPER CLO LTD ABS 05-1A A 144A		F	2	1FE	6,018,228	97.8640	6,507,946	6,649,976	6,135,916	0	108,319	0	0	0.583	4.286	FMAN	6,566	50,116	02/01/2012	08/01/2017
48248C-AC-8	KKR..07-1 ABS 07-1 144A		F	2	1FE	432,500	93.8990	469,495	500,000	436,688	0	4,188	0	0	1.760	4.990	FMAN	1,149	2,408	08/29/2012	05/15/2021
486011-AD-1	KATO..06-9A ABS..06-9A A3L 144A		F	2	1AM	328,125	83.6170	418,084	500,000	355,532	0	20,800	0	0	1.035	7.546	JAJO	978	6,067	08/26/2011	01/25/2019
489316-AJ-8	KENNECOTT FUNDING LTD ABS..05-1A-C 144A		F	2	1AM	1,141,000	90.4150	1,356,218	1,500,000	1,214,319	0	57,158	0	0	1.140	6.371	JAJO	3,706	19,435	09/23/2011	01/13/2018
49638T-AG-8	KINGS..06-3A ABS..06-3A B 144A		F	2	1AM	1,336,300	83.1700	1,530,323	1,840,000	1,420,199	0	62,037	0	0	1.081	5.940	FMAN	1,989	21,073	08/19/2011	08/24/2021
51829N-AC-5	LATI 2005-1A ABS..05-1A B1		F	2	1AM	345,413	92.3610	461,803	500,000	372,502	0	21,071	0	0	1.208	7.542	MJSD	252	6,998	09/12/2011	12/15/2017
530361-AJ-3	LIBR..05-1A ABS 05-1A 144A		F	2	1FE	392,500	87.9590	439,795	500,000	400,339	0	7,839	0	0	0.813	10.926	FMAN	689	2,441	07/10/2012	11/01/2017
565763-AD-1	MARATHON CLO LTD ABS 05-1A 144A		F	2	1FE	1,835,000	99.6280	1,992,559	2,000,000	1,928,474	0	71,978	0	0	1.114	4.554	JAJO	4,147	25,887	07/08/2011	07/26/2019
571044-AE-6	MARLB..07-1A ABS 07-1A 144A		F	2	1FE	702,000	87.2590	785,332	900,000	737,955	0	23,040	0	0	1.075	4.690	JAJO	2,015	11,185	06/30/2011	04/18/2019
61769R-AC-7	MRNGS..10-1A ABS..10-1A C 144A		F	2	1FE	1,633,140	100.1970	1,723,385	1,720,000	1,654,519	0	10,234	0	0	3.640	4.465	JAJO	13,994	66,147	12/02/2010	10/14/2020
62431R-AB-5	MVEW ABS..07-3A A2 144A		F	2	1FE	120,000	92.0000	230,000	250,000	167,252	0	15,170	0	0	0.674	10.604	JAJO	361	2,059	05/19/2009	04/16/2021
74982B-AE-2	RACEP..11-5A ABS..11-5A		F	2	1FE	5,505,500	100.5390	6,082,631	6,050,000	5,564,165	0	51,574	0	0	3.808	5.734	MJSD	9,599	263,586	11/03/2011	12/15/2022
824612-AF-2	SHINN..06-1A ABS..06-1A C 144A		F	2	1AM	355,000	88.5930	442,963	500,000	378,749	0	17,131	0	0	1.240	12.071	JAJO	1,344	6,937	08/31/2011	07/15/2018
844272-AB-0	SFORK ABS A2		F	2	1FE	1,422,000	89.0690	1,425,104	1,600,000	1,472,040	0	31,269	0	0	0.813	3.084	FMAN	2,203	15,799	06/01/2011	02/01/2017
872376-AA-6	TCWGP..04..1A ABS..04-1A REV		F	2	1FE	471,653	99.0000	503,549	508,636	497,085	0	14,090	0	0	0.990	6.636	JAJO	1,091	5,203	01/25/2012	06/15/2016
872376-AD-0	TCWGP..04..1A ABS 04-1A-A2B 144A		F	2	1FE	1,188,000	100.5000	1,206,000	1,200,000	1,191,735	0	2,010	0	0	6.279	6.575	JAJO	15,906	75,345	05/03/2011	06/15/2016
892725-AB-8	TRFIG..12-1A ABS 12-1A 144A		F	2	2AM	1,000,000	100.0990	1,000,992	1,000,000	1,000,000	0	0	0	0	4.209	4.246	MON	1,754	25,867	05/02/2012	10/15/2015
92848A-AA-8	VITALITY RE LTD CORP BND 144A		F		2AM	1,911,000	101.6200	1,981,590	1,950,000	1,929,382	0	9,484	0	0	4.610	5.192	JAJO	22,974	93,061	01/03/2011	01/07/2015
95736X-AB-4	WESTCHESTER CLO LTD ABS..07-1A A1B 144A		F	2	1FE	2,047,258	87.0000	2,372,490	2,727,000	2,130,020	0	74,454	0	0	0.653	5.373	FMAN	3,016	16,635	06/08/2012	08/01/2022
95736X-AD-0	WESTCHESTER CLO LTD ABS 07-1A		R	2	1FE	634,500	84.9410	637,055	750,000	636,919	0	2,419	0	0	0.753	4.270	FMAN	957	0	11/06/2012	08/01/2022
966600-AG-3	WHITN..04-1A ABS..04-1A-B1LA 144A		F	2	1AM	411,250	93.6390	468,196	500,000	426,426	0	15,176	0	0	2.411	6.713	MJSD	971	13,161	01/13/2012	03/01/2017
98885L-AB-3	ZING..6 ABS....6-A2A		F	2	1FE	3,386,250	97.0000	3,637,500	3,750,000	3,511,465	0	125,215	0	0	1.726	8.014	JJ	28,414	33,969	02/22/2012	07/27/2018
3599999 - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						409,928,393	XXX	440,265,064	457,115,400	420,591,160	0	6,515,827	0	0	XXX	XXX	XXX	1,889,468	10,533,608	XXX	XXX
3899999 - Subtotals - Industrial and Miscellaneous (Unaffiliated)						1,866,628,150	XXX	2,078,646,343	1,839,403,073	1,875,509,273	(55)	3,939,614	298,962	0	XXX	XXX	XXX	21,702,717	80,539,570	XXX	XXX
29250R-AK-2	ENBRIDGE ENERGY PRTNRS LP CORP BND			1	3FE	449,199	114.0000	513,000	450,000	449,208	0	0	0	0	8.050	8.064	AO	9,056	36,225	09/24/2007	10/01/2077
29250R-AN-6	ENBRIDGE ENERGY PRTNRS LP CORP BND				2FE	1,450,998	121.5410	1,458,488	1,200,000	1,439,566	0	(11,432)	0	0	6.500	2.450	AO	16,467	39,000	09/25/2012	04/15/2018
46625H-HA-1	JPMORGAN CHASE & CO CORP BND			1	2FE	3,340,875	112.5000	3,318,750	2,950,000	3,340,875	0	0	0	0	7.900	6.976	AO	39,489	116,525	09/25/2012	
744320-AL-6	PRUDENTIAL FINANCIAL INC CAPSEC(BTP) COR			1	2FE	2,870,000	104.5000	2,999,150	2,870,000	2,870,000	0	0	0	0	5.875	5.875	MS	66,508	0	08/06/2012	09/15/2042
98372P-AG-3	XL CAPITAL LTD CORP BOND		F		2FE	2,025,040	118.6480	2,372,950	2,000,000	2,023,595	0	(1,288)	0	0	6.375	6.233	MN	16,292	127,500	10/17/2011	11/15/2024
4299999 - Hybrid Securities - Issuer Obligations						10,136,112	XXX	10,662,338	9,470,000	10,123,244	0	(12,720)	0	0	XXX	XXX	XXX	147,812	319,250	XXX	XXX
4399999 - Hybrid Securities - Residential Mortgage-Backed Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
4499999 - Hybrid Securities - Commercial Mortgage-Backed Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
22237A-AB-2	COUNTRYWIDE CAP III CORP BND				1AM	2,997,960	118.0000	4,211,420	3,569,000	3,018,337	0	16,384	0	0	8.050	10.103	JD	12,769	287,305	10/17/2011	06/15/2027
591560-AA-5	METLIFE CP TR IV CORP BND 144A			1	2AM	2,695,425	121.0000	3,273,050	2,705,000	2,695,796	0	10	0	0	7.875	7.902	JD	9,468	213,019	09/23/2011	12/15/2067
91731K-AA-8	USB CAPITAL IX CORP BND				1AM	24,041	90.7500	22,688	25,000	24,041	0	0	0	0	3.500	3.640	JAJO	190	890	11/20/2007	
4599999 - Hybrid Securities - Other Loan-Backed and Structured Securities						5,717,426	XXX	7,507,158	6,299,000	5,738,174	0	16,394	0	0	XXX	XXX	XXX	22,427	501,214	XXX	XXX
4899999 - Subtotals - Hybrid Securities						15,853,538	XXX	18,169,496	15,769,000	15,861,418	0	3,674	0	0	XXX	XXX	XXX	170,239	820,464	XXX	XXX
4999999 - Parent, Subsidiaries, Affiliates - Issuer Obligations						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
5099999 - Parent, Subsidiaries, Affiliates - Residential Mortgage-Backed Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
5199999 - Parent, Subsidiaries, Affiliates - Commercial Mortgage-Backed Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
5299999 - Parent, Subsidiaries, Affiliates - Other Loan-Backed and Structured Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
5599999 - Subtotals - Parent, Subsidiaries and Affiliates						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
7799999 - Subtotals - Issuer Obligations						1,668,065,427	XXX	1,890,711,235	1,690,428,873	1,668,704,446	(55)	(1,165,259)	0	0	XXX	XXX	XXX	23,639,624	79,060,109	XXX	XXX
7899999 - Subtotals – Residential Mortgage-Backed Securities						228,605,648	XXX	246,906,159	229,773,476	229,114,605	0	74,567	298,962	0	XXX	XXX	XXX	861,239	6,833,058	XXX	XXX
7999999 - Subtotals – Commercial Mortgage-Backed Securities						156,808,160	XXX	179,367,322	162,699,459	159,043,624	0	430,781	0	0	XXX	XXX	XXX	678,509	6,245,717	XXX	XXX
8099999 - Subtotals – Other Loan-Backed and Structured Securities						438,621,228	XXX	474,403,856	487,185,133	449,307,284	0	6,532,968	0	0	XXX	XXX	XXX	2,095,230	12,447,689	XXX	XXX
8399999 Totals						2,492,100,463	XXX	2,791,388,572	2,570,086,941	2,506,169,959	(55)	5,873,057	298,962	0	XXX	XXX	XXX	27,274,602	104,586,573	XXX	XXX

SCHEDULE D - PART 2 - SECTION 1

Showing ALL PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/ Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Par Value Per Share	Rate Per Share	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared But Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change In B./A.C.V. (15 + 16 - 17)	Total Foreign Exchange Change In B./A.C.V.	NAIC Desig-nation	Date Acquired
010392-51-2	ALABAMA POWER COMPANY PFD STK			40,000.000	25.00	0.000	1,041,992	25.108	1,004,307	1,041,992	0	0	0	0	0	0	0	0	P2UFE	09/25/2012
054937-20-6	BB&T CORPORATION PFD STK			56,000.000	1,000.00	0.000	1,394,960	25.980	1,454,880	1,394,960	0	40,950	0	0	0	0	0	0	P2LFE	04/26/2012
29364N-84-3	ENTERGY MISSISSIPPI INC PFD STK			14,200.000	1,000.00	0.000	354,000	27.100	384,820	354,000	0	22,010	0	0	0	0	0	0	P2LFE	04/08/2010
306122-20-1	FALCONS FUNDING TRUST I PFD STK 144A			6,500.000	1,000.00	0.000	6,552,500	1,047.500	6,808,750	6,552,500	0	721,094	0	0	0	0	0	0	P1A	10/19/2011
38144X-50-0	GOLDMAN SACHS GROUP INC PFD STK			40,000.000	25.00	0.000	1,012,000	25.150	1,006,000	1,012,000	0	15,500	0	0	0	0	0	0	P3LFE	09/25/2012
46626X-20-3	JP MORGAN CHASE CAPITAL XII SINK PFD			80,000.000	25.00	0.000	2,007,500	25.360	2,028,800	2,007,500	0	125,000	0	0	0	0	0	0	RP2LFE	10/17/2011
693475-85-7	PNC FINANCIAL SERVICES GROUP I PFD STK			32,000.000	25.00	0.000	809,480	27.740	887,680	809,480	0	25,453	0	0	0	0	0	0	P2LFE	04/27/2012
69360J-88-3	PS BUSINESS PARKS, INC. PFD STK			11,800.000	1,000.00	0.000	293,820	26.612	314,024	293,820	0	20,281	0	0	0	0	0	0	P2LFE	05/04/2011
724481-86-6	PITNEY BOWES INTERNATIONAL HOL PFD STK 1			155.000	1,000.00	0.000	153,688	891.250	138,144	153,688	0	9,494	0	0	0	0	0	0	P3UFE	05/11/2010
759351-70-3	REINSURANCE GROUP OF AMERICA I PFD STK			144,000.000	25.00	0.000	3,600,000	27.110	3,903,840	3,600,000	0	70,680	0	0	0	0	0	0	RP2LFE	08/14/2012
949746-87-9	WELLS FARGO & COMPANY PFD STK			80,000.000	25.00	0.000	2,356,000	29.350	2,348,000	2,356,000	0	40,000	0	0	0	0	0	0	P2LFE	09/25/2012
94979B-20-4	WELLS FARGO CAPITAL SINK PFD			120,000.000	25.00	0.000	2,977,500	25.570	3,068,400	2,977,500	0	175,500	0	0	0	0	0	0	RP2LFE	10/17/2011
151327-20-2	CENTAUR FUNDING CORP SINK PFD 144A		F	8,805.000	1,000.00	0.000	10,082,747	1,250.625	11,011,753	10,082,747	0	629,244	0	0	0	0	0	0	RP2UFE	09/25/2012
8499999 - Industrial and Miscellaneous (Unaffiliated)							32,636,187	XXX	34,359,398	32,636,187	0	1,895,206	0	0	0	0	0	0	XXX	XXX
8599999 - Parent, Subsidiaries, Affiliates							0	XXX	0	0	0	0	0	0	0	0	0	0	XXX	XXX
8999999 Total Preferred Stocks							32,636,187	XXX	34,359,398	32,636,187	0	1,895,206	0	0	0	0	0	0	XXX	XXX

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book / Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book / Adjusted Carrying Value	Rate per Share Used To Obtain Fair Value	Fair Value	Actual Cost	Declared But Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase / (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (13 - 14)	Total Foreign Exchange Change in B. /A.C.V.	NAIC Market Indicator (a)	Date Acquired
31340#-10-0	FEDERAL HOME LOAN BANK OF DESM			37,972.000	3,797,200	100.000	3,797,200	3,797,200	0	24,016	0	0	0	0	0	A	12/20/2012
71902E-60-4	PHOENIX COS INC			211,112.650	5,220,816	24.730	5,220,816	9,296,747	0	0	0	(4,075,932)	0	(4,075,932)	0	L	11/15/2012
9099999 - Industrial and Miscellaneous (Unaffiliated)					9,018,016	XXX	9,018,016	13,093,947	0	24,016	0	(4,075,932)	0	(4,075,932)	0	XXX	XXX
000000-00-0	Wilton Reassurance Life Co. of New York			550,000.000	130,895,162	237.990	130,895,162	163,063,282	0	0	0	27,902,120	0	27,902,120	0	K	09/27/2006
000000-00-0	Texas Life Insurance Company			684,016.000	127,880,775	186.960	127,880,775	125,634,465	0	0	0	(17,114,777)	0	(17,114,777)	0	K	03/02/2009
000000-00-0	Heritage Union Life Insurance Company			1,865,675.000	7,536,543	4.040	7,536,543	8,826,657	0	0	0	(1,099,366)	0	(1,099,366)	0	K	07/01/2011
9199999 - Parent, Subsidiaries and, Affiliates					266,312,480	XXX	266,312,480	297,524,404	0	0	0	9,687,977	0	9,687,977	0	XXX	XXX
9299999 - Mutual Funds					0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
9399999 - Money Market Mutual Funds					0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
9799999 Total Common Stocks					275,330,496	XXX	275,330,496	310,618,351	0	24,016	0	5,612,045	0	5,612,045	0	XXX	XXX
9899999 Total Preferred and Common Stocks					307,966,683	XXX	309,689,894	343,254,538	0	1,919,222	0	5,612,045	0	5,612,045	0	XXX	XXX

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

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
38373A-TV-8	GNMA CMO..09-68 ZC 5.500% 08/16/39		12/01/2012	Interest Capitalization		78,200	78,200	0
38373A-UC-8	GNMA AGENCY CMO..09-68 ZH		12/01/2012	Interest Capitalization		78,206	78,206	0
38373A-UY-0	GNMA AGENCY CMO..09-68 ZD		12/01/2012	Interest Capitalization		86,524	86,524	0
38373M-3Z-1	GNMA CMBS..08-78 Z 4.860% 07/16/48		12/01/2012	Various		149,817	149,817	0
38373M-4H-0	GNMA AGENCY CMBS..08-90 Z		12/01/2012	Various		86,258	86,258	0
38373M-4S-6	GNMA AGENCY CMBS..08-92 Z		12/01/2012	Various		20,368	20,368	0
38373M-5Q-9	GNMA CMBS..09-4 Z 5.390% 01/16/49		12/01/2012	Various		211,908	211,908	0
38373M-6D-7	GNMA CMBS..09-27-Z 5.366% 01/16/51		12/01/2012	Various		63,436	63,436	0
38373M-6N-5	GNMA CMBS..09-19 Z 5.352% 03/16/51		12/01/2012	Various		126,494	126,494	0
38373M-AD-2	GNMA AGENCY CMBS..01-12-Z		09/25/2012	Wilton Reinsurance Life Company of NY		3,413,195	3,034,272	13,557
38373M-CA-6	GNMA CMBS..02-35 Z 6.724% 03/16/42		09/25/2012	Wilton Reinsurance Life Company of NY		7,073,166	6,176,860	27,658
38373M-HM-5	GNMA CMBS..03-78 Z 5.115% 09/16/44		12/01/2012	Interest Capitalization		20,786	20,786	0
38373M-HM-5	GNMA CMBS..03-78 Z 5.115% 09/16/44		09/28/2012	Wilton Reinsurance Life Company of NY		1,863,951	1,620,734	6,195
38373M-KL-3	GNMA CMBS..03-109-Z 5.225% 11/16/43		12/01/2012	Interest Capitalization		33,832	33,832	0
38373M-KL-3	GNMA CMBS..03-109-Z 5.225% 11/16/43		09/28/2012	Wilton Reinsurance Life Company of NY		3,040,882	2,578,942	10,173
38373M-LS-7	GNMA AGENCY CMBS..04-51-D		09/28/2012	Wilton Reinsurance Life Company of NY		774,402	729,081	2,721
38373M-R6-9	GNMA AGENCY CMBS..08-14 Z		12/01/2012	Various		109,143	109,143	0
38373M-WW-6	GNMA CMBS..07-13 AB 5.000% 09/16/48		12/01/2012	Various		32,423	32,423	0
38373V-T8-3	GNMA AGENCY CMBS..02-83-Z		12/01/2012	Interest Capitalization		78,595	78,595	0
38373V-T8-3	GNMA AGENCY CMBS..02-83-Z		09/25/2012	Wilton Reinsurance Life Company of NY		6,147,280	5,356,173	20,837
38373Y-MX-9	GNMA CMBS..02-91-Z 5.710% 04/16/44		09/25/2012	Wilton Reinsurance Life Company of NY		7,028,566	6,157,253	23,878
38374F-2T-0	GNMA CMBS..04-25-C 5.190% 05/16/45		09/28/2012	Wilton Reinsurance Life Company of NY		881,610	831,413	3,236
38374F-P6-5	GNMA CMO..04-18 Z 4.500% 03/16/34		12/01/2012	Interest Capitalization		33,084	33,084	0
38374F-P6-5	GNMA CMO..04-18 Z 4.500% 03/16/34		09/28/2012	Wilton Reinsurance Life Company of NY		3,392,151	2,929,793	9,888
38374F-PZ-1	GNMA CMO..04-11 ZH 4.500% 02/16/34		12/01/2012	Interest Capitalization		16,604	16,604	0
38374F-PZ-1	GNMA CMO..04-11 ZH 4.500% 02/16/34		09/28/2012	Wilton Reinsurance Life Company of NY		1,615,131	1,470,390	4,963
38374L-Q5-3	GNMA CMBS..05-67 Z 4.723% 08/16/45		12/01/2012	Interest Capitalization		16,200	16,200	0
38374T-P4-0	GNMA AGENCY CMO..09-35 EZ		12/01/2012	Interest Capitalization		74,125	74,125	0
38374T-Q2-3	GNMA CMO..09-35 BZ 6.000% 05/16/39		12/01/2012	Interest Capitalization		68,036	68,036	0
38374T-Q9-8	GNMA CMO..09-35 ZN 5.500% 05/16/39		12/01/2012	Interest Capitalization		33,117	33,117	0
38374U-E8-0	GNMA CMO..09-43 HZ 5.500% 06/20/39		12/01/2012	Interest Capitalization		78,937	78,937	0
38374V-VT-3	GNMA CMO..09-53 ZB 6.000% 07/16/39		12/01/2012	Interest Capitalization		86,957	86,957	0
38376C-RQ-4	GNMA CMO..09-77 ZB 5.500% 09/16/39		12/01/2012	Various		77,861	77,861	0
38376G-3Z-1	GNMA CMBS..11-109 Z 4.000% 10/16/53		12/01/2012	Interest Capitalization		111,476	111,476	0
38376G-SJ-0	GNMA AGENCY CMBS..10-83 Z		12/01/2012	Various		23,304	23,304	0
38376G-UP-3	GNMA CMBS..10-F Z 4.300% 10/16/52		12/01/2012	Various		53,407	53,407	0
38376G-VS-6	GNMA GNMA..10-123 Z 3.900% 10/16/52		12/01/2012	Various		20,843	20,843	0
38376G-Y7-9	GNMA SENIOR CMBS 11-095		12/01/2012	Interest Capitalization		110,974	110,974	0
38376G-ZD-5	GNMA SENIOR CMBS 10-161		12/01/2012	Interest Capitalization		97,107	97,107	0
38377D-H6-6	GNMA..10-105M CMO..10-105 ZC		12/01/2012	Various		31,704	31,704	0
38378B-SJ-9	GNMA..12-1 SENIOR CMBS 12-45		04/19/2012	JEFFRIES & CO. INC		1,409,218	1,513,000	4,492
38378B-SJ-9	GNMA..12-1 SENIOR CMBS 12-45		12/01/2012	Interest Capitalization		37,588	37,588	0
38378B-TJ-8	GNMA..12-1 SENIOR CMBS 12-53A		04/05/2012	NOMURA SECURITIES INTL. INC		800,820	1,000,000	2,661
38378B-TJ-8	GNMA..12-1 SENIOR CMBS 12-53A		12/01/2012	Interest Capitalization		22,238	22,238	0
38378B-WL-9	GNMA..12-79 SENIOR CMBS 12-79		06/22/2012	JEFFRIES & CO. INC		285,075	320,000	764
38378B-WL-9	GNMA..12-79 SENIOR CMBS 12-79		12/01/2012	Interest Capitalization		4,945	4,945	0
0599999 - Bonds - U.S. Governments						39,899,944	35,892,408	131,023
141844-AF-7	CARIBBEAN DEVELOPMENT BANK UNSEC CORP BN	F	11/06/2012	Various		6,300,000	6,300,000	0
256853-AB-8	DOLPHIN ENERGY LTD CORP BND 144A	F	02/09/2012	ROYAL BANK OF SCOTLAND		1,854,375	1,850,000	107
302154-BC-2	EXPORT-IMPORT BANK OF KOREA SENIOR CORP	F	01/04/2012	CITICORP SECURITIES MARKETS		1,823,174	1,830,000	0
89378T-AC-7	TRANSNET LTD SENIOR CORP BND 144A	F	07/19/2012	J.P. MORGAN SECURITIES INC.		1,087,405	1,100,000	0
1099999 - Bonds - All Other Governments						11,064,954	11,080,000	107
594610-8C-4	MICHIGAN ST MUNITAX BND GO		05/16/2012	J.P. MORGAN SECURITIES INC.		2,063,140	2,000,000	8,342
1799999 - Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed)						2,063,140	2,000,000	8,342
169583-DE-8	CHINO VY UNI SCH DIST CALIF MUNI BND GO		05/30/2012	WELLS FARGO SECURITIES		743,800	2,000,000	0
251130-EC-0	DETROIT MICH SCH DIST MUNI BND GO		11/01/2012	Various		934,479	800,000	738
251130-EU-0	DETROIT MI CITY SCH DIST MUNI BND GO		03/08/2012	DIRECT		163,653	150,000	0
251130-EZ-9	DETROIT MI CITY SCH DIST MUNI BND GO		03/08/2012	DIRECT		159,911	150,000	0
282726-DP-0	EL CAMINO CALIF MUNI BND GO		08/24/2012	RBC DOMINION SECURITIES INC		521,560	1,000,000	0
282726-DQ-8	EL CAMINO CALIF MUNI BND GO		08/24/2012	RBC DOMINION SECURITIES INC		1,022,679	2,100,000	0
672319-CF-5	OAKLAND CALIF PENSION OBLIG MUNITAX BND		07/13/2012	Various		3,390,000	3,390,000	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
717883-LV-2	PHILADELPHIA PA SCH DIST MUNI BND GO		05/10/2012	DIRECT		218,097	200,000	4,829
797355-Q6-4	SAN DIEGO CALIF UNI SCH DIST MUNI BND GO		05/10/2012	EJ DELAROSSA		1,041,205	2,750,000	0
899096-AZ-4	TULARE CALIF MUNI BND GO		04/24/2012	LOOP CAPITAL MARKETS		220,450	500,000	0
961488-LK-7	WESTSIDE CALIF UN SCH DIST MUNI BND GO		12/10/2012	JANNEY MONTGOMERY SCOTT		475,439	850,000	0
969275-PQ-3	WM S HART CALIF UN HIGH SCH DI MUNI BND		05/21/2012	DIRECT		245,975	500,000	0
969275-PS-9	WM S HART CALIF UN HIGH SCH DI MUNI BND		05/21/2012	DIRECT		654,555	1,500,000	0
969275-QS-8	WM S HART CALIF UN HIGH SCH DI MUNI BND		09/12/2012	LOOP CAPITAL MARKETS		257,393	750,000	0
2499999 - Bonds - U.S. Political Subdivisions, Territories and Possessions (Direct and Guaranteed)						10,049,196	16,640,000	5,567
02554C-AD-1	AMERICAN EAGLE NW LLC MUNITAX BND REV 14		09/28/2012	Wilton Reinsurance Life Company of NY		985,540	1,000,000	16,537
04780M-SR-1	ATLANTA GA ARPT REV MUNI BND REV		04/19/2012	BANC OF AMERICA SECURITIES LLC		1,046,740	1,000,000	0
13033L-J4-0	CALIFORNIA HEALTH FACS AUTH MUNI BND REV		10/26/2012	BANC OF AMERICA SECURITIES LLC		1,034,142	950,000	0
3128X4-UZ-2	FHLMC AGENCY BND 5.625% 11/23/35		09/28/2012	Wilton Reinsurance Life Company of NY		4,878,178	4,300,000	83,984
31339W-NA-0	FHLMC CMO..2439-LH 6.000% 04/15/32		09/28/2012	Wilton Reinsurance Life Company of NY		2,051,092	1,809,372	8,142
3133TH-K8-9	FHLMC CMO CMO..2103-PS 6.500% 12/15/28		09/28/2012	Wilton Reinsurance Life Company of NY		1,256,635	1,124,349	5,481
3134A4-AB-0	FHLMC AGENCY BND 0.000% 03/15/31		12/18/2012	STIFEL NICOLAUS & CO INC		97,061	181,000	0
3134A4-CN-2	FHLMC AGENCY BND 0.000% 09/15/30		12/12/2012	BARCLAYS CAPITAL		281,096	500,000	0
313586-RC-5	FNMA AGENCY BND 0.000% 10/09/19		09/28/2012	Wilton Reinsurance Life Company of NY		174,440	200,000	0
3136A4-BS-7	FNMA AGENCY CMO 12-22 3.500% 03/25/42		05/22/2012	CITICORP SECURITIES MARKETS		1,928,500	1,900,000	4,433
3136A4-BU-2	FNMA AGENCY CMO 12-22 3.500% 03/25/42		05/22/2012	CITICORP SECURITIES MARKETS		1,520,157	1,500,000	3,500
3136A4-DT-3	FNMA AGENCY CMO 12-24D		04/24/2012	NOMURA SECURITIES INTL. INC.		1,074,347	1,081,785	3,125
3136A4-DT-3	FNMA AGENCY CMO 12-24D		10/01/2012	Interest Capitalization		3,606	3,606	0
3136A5-CK-0	FNMA AGENCY CMO 12-40C		05/21/2012	CITICORP SECURITIES MARKETS		1,532,813	1,500,000	3,354
3136A5-T7-1	FNMA AGENCY CMO 12-49 3.500% 05/25/42		05/25/2012	Various		5,509,685	5,400,000	15,750
3136A5-ZX-7	FNMA AGENCY CMO 12-54 3.500% 05/25/42		05/21/2012	ROYAL BANK OF SCOTLAND		505,469	500,000	1,118
3136A6-Q8-0	FNMA CMO..12-75B UZ 3.500% 07/25/42		06/13/2012	Various		61,504	61,969	169
3136A6-TN-4	FNMA CMO..12-63A ZM 4.000% 06/25/42		04/26/2012	BANC OF AMERICA SECURITIES LLC		1,251,341	1,257,629	4,052
3136A6-TN-4	FNMA CMO..12-63A ZM 4.000% 06/25/42		10/01/2012	Interest Capitalization		4,192	4,192	0
3136A6-ZY-3	FNMA CMO..12-66D KE 4.000% 06/25/42		05/22/2012	Various		1,623,550	1,520,000	5,067
3136A7-CL-4	FNMA AGENCY CMO 12-68 3.500% 07/25/42		06/25/2012	DIRECT		297,302	300,875	29
3136A7-CL-4	FNMA AGENCY CMO 12-68 3.500% 07/25/42		12/01/2012	Interest Capitalization		4,413	4,413	0
3136A7-JB-9	FNMA AGENCY CMO 12-67H		06/13/2012	DIRECT		3,108,300	3,120,000	8,493
3136A7-JB-9	FNMA AGENCY CMO 12-67H		12/01/2012	Interest Capitalization		55,000	55,000	0
3137A0-3H-6	FHLMC AGENCY CMO..3680 ZA		12/01/2012	Various		36,856	36,856	0
3137A5-P2-4	FHLMC CMO..37-95 VZ 4.000% 01/15/41		12/01/2012	Interest Capitalization		101,425	101,425	0
3137AM-ZG-5	FHLMC..40-11 AGENCY CMO 40-11		05/23/2012	J.P. MORGAN SECURITIES INC.		1,434,120	1,406,000	3,827
3137AN-D9-3	FHLMC..K501 AGENCY CMO 4015		04/30/2012	KGS-ALPHA CAPITAL MARK		859,347	862,581	192
3137AN-D9-3	FHLMC..K501 AGENCY CMO 4015		08/01/2012	Interest Capitalization		3,437	3,437	0
3137AN-GA-7	FHLMC..4013 AGENCY CMO 4013		05/25/2012	DEUTSCHE BANK AG		1,015,000	1,000,000	2,917
3137AP-PJ-3	FHLMC CMO..4052 AZ 4.000% 05/15/42		05/01/2012	DIRECT		123,947	124,570	401
3137AQ-XU-7	FHLMC..40-58 CMO..40-58-CZ		06/19/2012	DIRECT		415,263	414,486	1,290
3137AQ-XU-7	FHLMC..40-58 CMO..40-58-CZ		12/01/2012	Interest Capitalization		2,117	2,117	0
3137AR-FM-3	FHLMC CMO..4066 VZ 3.500% 06/15/42		06/19/2012	KGS-ALPHA CAPITAL MARK		522,820	521,517	51
3137AR-FM-3	FHLMC CMO..4066 VZ 3.500% 06/15/42		12/01/2012	Interest Capitalization		7,650	7,650	0
3137AR-M2-9	FHLMC CMO..4057A ZB 3.500% 06/15/42		06/20/2012	DEUTSCHE BANK AG		375,666	380,000	1,034
3137AR-M2-9	FHLMC CMO..4057A ZB 3.500% 06/15/42		12/01/2012	Interest Capitalization		6,699	6,699	0
3137AR-M3-7	FHLMC CMO..4057 ZC 3.500% 06/15/42		06/21/2012	DEUTSCHE BANK AG		286,375	290,000	789
3137AR-M3-7	FHLMC CMO..4057 ZC 3.500% 06/15/42		12/01/2012	Interest Capitalization		5,112	5,112	0
3137AU-TF-6	FHLMC AGENCY CMO..41-17 HB		11/14/2012	MORGAN STANLEY & CO. INC.		93,656	100,000	125
31392T-W5-2	FHLMC CMO..2478 EJ 6.000% 08/15/32		09/28/2012	Wilton Reinsurance Life Company of NY		2,135,127	1,926,992	8,671
31392U-XE-9	FHLMC AGENCY CMO..2500 MC		09/25/2012	Wilton Reinsurance Life Company of NY		642,567	579,884	2,320
31393P-FY-5	FHLMC CMO..2595 TG 5.500% 04/15/23		09/28/2012	Wilton Reinsurance Life Company of NY		2,901,274	2,593,713	10,699
31393R-CX-6	FHLMC CMO..2617 ZU 5.000% 05/15/33		12/01/2012	Interest Capitalization		64,672	64,672	0
31393R-CX-6	FHLMC CMO..2617 ZU 5.000% 05/15/33		09/28/2012	Wilton Reinsurance Life Company of NY		5,801,890	5,152,227	19,321
31393U-A6-0	FNMA AGENCY CMO..03-W19 1A7		09/28/2012	Wilton Reinsurance Life Company of NY		5,584,046	5,000,000	21,075
31393W-3S-6	FHLMC CMO AGENCY CMO..2650 PB		09/28/2012	Wilton Reinsurance Life Company of NY		5,777,484	5,000,000	18,750
31394A-LV-6	FNMA AGENCY CMO..04-W10 A6		09/28/2012	Wilton Reinsurance Life Company of NY		1,119,100	1,000,000	4,313
31394C-2J-0	FNMA CMO..05-23 ZC 5.500% 04/25/35		12/01/2012	Interest Capitalization		64,908	64,908	0
31394E-F2-9	FNMA CMO..05-67 HG 5.500% 01/25/35		09/28/2012	Wilton Reinsurance Life Company of NY		2,216,732	2,000,000	8,250
31394H-AG-6	FHLMC CMO..2664 ZE 5.500% 08/15/33		12/01/2012	Interest Capitalization		75,037	75,037	0
31394H-AG-6	FHLMC CMO..2664 ZE 5.500% 08/15/33		09/25/2012	Wilton Reinsurance Life Company of NY		6,216,599	5,432,310	19,918
31394L-J9-4	FHLMC CMO..2691-ZH 5.500% 10/15/33		12/01/2012	Interest Capitalization		20,006	20,006	0
31394L-J9-4	FHLMC CMO..2691-ZH 5.500% 10/15/33		09/28/2012	Wilton Reinsurance Life Company of NY		1,738,429	1,448,314	5,974

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31394R-HL-6	FHLMC CMO..2750 ZN 5.000% 02/15/34		12/01/2012	Interest Capitalization		19,263	19,263	0
31394R-HL-6	FHLMC CMO..2750 ZN 5.000% 02/15/34		09/28/2012	Wilton Reinsurance Life Company of NY		1,852,320	1,534,608	5,755
31394R-LX-5	FHLMC CMO..2752 GZ 5.000% 02/15/34		12/01/2012	Interest Capitalization		19,263	19,263	0
31394R-LX-5	FHLMC CMO..2752 GZ 5.000% 02/15/34		09/28/2012	Wilton Reinsurance Life Company of NY		1,928,331	1,534,608	5,755
31394V-YH-7	FNMA AGENCY CMO..06-4-ME		09/28/2012	Wilton Reinsurance Life Company of NY		1,195,602	1,000,000	4,500
31395C-QX-2	FHLMC CMO..2825 PZ 5.500% 07/15/34		12/01/2012	Interest Capitalization		97,285	97,285	0
31395C-XH-9	FHLMC AGENCY CMO..2827 PG		09/28/2012	Wilton Reinsurance Life Company of NY		1,181,397	1,000,000	4,500
31395D-HE-2	FNMA CMO..06-33 GZ 6.000% 05/25/36		12/01/2012	Various		40,527	40,527	0
31395E-6F-9	FHLMC CMO..2847 PG 5.000% 08/15/34		09/28/2012	Wilton Reinsurance Life Company of NY		2,331,563	2,000,000	7,500
31395F-2F-0	FHLMC AGENCY CMO..2835 NZ		12/01/2012	Various		32,798	32,798	0
31396H-MW-6	FHLMC AGENCY CMO..3110 HE		09/28/2012	Wilton Reinsurance Life Company of NY		1,160,319	1,000,000	4,125
31396W-G9-1	FNMA AGENCY CMO..07-65 GZ		12/01/2012	Interest Capitalization		70,125	70,125	0
31397C-WG-0	FHLMC AGENCY CMO..3239 ZE		12/01/2012	Various		68,274	68,274	0
31397E-VT-9	FHLMC CMO..01 ZA 5.500% 02/15/37		12/01/2012	Various		64,849	64,849	0
31397H-GR-3	FHLMC AGENCY CMO..3320 LZ		12/01/2012	Various		72,650	72,650	0
31397N-WX-9	FNMA CMO..09-30 Z 6.500% 05/25/39		12/01/2012	Various		24,049	24,049	0
31397S-G9-9	FNMA CMO 11-46 G3 4.500% 05/25/41		12/01/2012	Interest Capitalization		113,607	113,607	0
31398F-5A-5	FNMA AGENCY CMO 09-99-HZ		12/01/2012	Interest Capitalization		28,383	28,383	0
31398F-VY-4	FNMA AGENCY CMO..09-95 PZ		12/01/2012	Interest Capitalization		58,606	58,606	0
31398F-YE-5	FNMA AGENCY CMO..09-93 VZ		12/01/2012	Interest Capitalization		62,281	62,281	0
31398G-BZ-1	FNMA CMO 09-102-EZ 5.000% 12/25/39		12/01/2012	Interest Capitalization		28,383	28,383	0
31398G-MM-8	FNMA AGENCY CMO 09-115-HZ		12/01/2012	Interest Capitalization		28,265	28,265	0
31398G-PX-1	FNMA AGENCY CMO 09-108 ZH		12/01/2012	Various		48,051	48,051	0
31398G-TW-9	FNMA CMO..09-109 LZ 5.000% 01/25/40		12/01/2012	Interest Capitalization		97,747	97,747	0
31398G-U7-2	FNMA AGENCY CMO 10-4-GZ		12/01/2012	Interest Capitalization		28,148	28,148	0
31398G-Y4-5	FNMA AGENCY CMO 10-10-BZ		12/01/2012	Interest Capitalization		28,148	28,148	0
31398L-YL-6	FHLMC AGENCY CMO 3623-CZ		12/01/2012	Various		84,444	84,444	0
31398L-ZZ-4	FHLMC AGENCY CMO 3621-HZ		12/01/2012	Interest Capitalization		56,296	56,296	0
31398M-YC-4	FNMA AGENCY CMO 10-19-Z		12/01/2012	Interest Capitalization		28,031	28,031	0
31398M-ZX-7	FNMA AGENCY CMO 10-23-Z		12/01/2012	Interest Capitalization		28,031	28,031	0
31398W-VL-5	FHLMC CMO..3654 Z 4.500% 04/15/40		12/01/2012	Interest Capitalization		10,991	10,991	0
490728-WV-0	KENT ST UNIV OHIO MUNI BND REV		06/08/2012	BANC OF AMERICA SECURITIES LLC		1,237,522	1,100,000	0
499396-AR-0	KNOX CNTY IN ECON DEV MUNI BND REV		04/13/2012	MORGAN KEEGAN		1,051,840	1,000,000	0
499396-AV-1	KNOX CNTY IN ECON DEV MUNITAX BND REV		04/13/2012	MORGAN KEEGAN		500,000	500,000	0
57586N-MV-0	MASSACHUSETTS ST HSG FIN AGY MUNITAX BND		09/27/2012	JANNEY MONTGOMERY SCOTT		754,313	750,000	1,209
57586N-MW-8	MASSACHUSETTS ST HSG FIN AGY MUNITAX BND		10/22/2012	Various		595,588	590,000	2,311
575896-JX-4	MASSACHUSETTS ST PORT AUTH MUNI BND REV		07/11/2012	BANC OF AMERICA SECURITIES LLC		166,106	150,000	0
575896-KD-6	MASSACHUSETTS ST PORT AUTH MUNI BND REV		07/11/2012	BANC OF AMERICA SECURITIES LLC		889,416	800,000	0
59259Y-GG-8	METROPOLITAN TRANS AUTH NY REV MUNI BND		05/16/2012	Various		531,041	450,000	535
59334P-DX-2	MIAMI-DADE CNTY FLA TRAN SYS S MUNI BND		07/20/2012	Various		1,430,713	1,250,000	0
59447P-LP-4	MICHIGAN STATE FINANCE AUTHORI MUNI BND		04/18/2012	RBC DOMINION SECURITIES INC		963,783	900,000	0
645913-AX-2	NJ ST EDA PENSION MUNI BND REV		09/25/2012	Wilton Reinsurance Life Company of NY		1,608,720	2,000,000	0
645913-AY-0	NJ ST EDA PENSION MUNI BND REV		09/28/2012	Wilton Reinsurance Life Company of NY		1,538,160	2,000,000	0
646139-W3-5	NJ ST TPK AUTH TPK REV MUNI BND REV		09/28/2012	Wilton Reinsurance Life Company of NY		1,368,908	925,000	16,573
650035-TD-0	NEW YORK ST URBAN DEV CORP REV MUNI BND		09/25/2012	Wilton Reinsurance Life Company of NY		12,265,801	10,000,000	16,028
677071-AK-8	OHANA MILITARY COMM LLC MUNI BND REV 144		02/14/2012	Various		3,174,860	3,428,612	76,161
677071-AV-4	OHANA MILITARY COMM LLC MUNI BND REV 144		02/22/2012	Various		713,535	750,000	18,706
69403W-AE-7	PACIFIC BEACON LLC SENIOR CORP BND 144A		10/24/2012	CANTOR FITZGERALD EUR		390,093	419,171	6,755
718846-AM-0	PHOENIX ARIZ CIVIC IMPT CORP R MUNITAX B		09/28/2012	Wilton Reinsurance Life Company of NY		1,123,560	1,000,000	14,911
718846-AN-8	PHOENIX ARIZ CIVIC IMPT CORP R MUNITAX B		09/25/2012	Wilton Reinsurance Life Company of NY		6,952,620	6,000,000	87,500
95639R-EV-7	WEST VA HIGHER ED POL COMMN MUNI BND REV		06/13/2012	CITICORP SECURITIES MARKETS		471,332	420,000	0
95639R-EW-5	WEST VA HIGHER ED POL COMMN MUNI BND REV		06/13/2012	CITICORP SECURITIES MARKETS		1,116,080	1,000,000	0
3199999 - Bonds - U.S. Special Revenue						119,664,482	109,635,197	565,975
00089F-AA-8	ACST..07-1A ABS 07-1A G1 144A		02/08/2012	CITICORP SECURITIES MARKETS		286,521	330,283	24
00206R-AD-4	AT&T INC CORP BND 6.500% 09/01/37		09/25/2012	Wilton Reinsurance Life Company of NY		2,636,355	2,000,000	8,667
00287Y-AC-3	ABBVIE INC SENIOR CORP BND 144A		11/05/2012	MORGAN STANLEY & CO. INC.		1,490,340	1,500,000	0
00437N-AC-6	ACCREDITED MORTGAGE LOAN TRUST ABS 06-2		04/25/2012	BANC OF AMERICA SECURITIES LLC		2,351,544	2,672,210	144
006346-AK-6	ADAMS OUTDOOR ADVERTISING ADMS SECURED A		03/02/2012	Various		2,627,734	2,518,030	7,695
00817Y-AF-5	AETNA INC. CORP BND 6.625% 06/15/36		09/25/2012	Wilton Reinsurance Life Company of NY		3,135,883	2,475,000	45,547
00817Y-AG-3	AETNA INC. CORP BND 6.750% 12/15/37		09/25/2012	Wilton Reinsurance Life Company of NY		2,076,375	1,600,000	30,000
010392-EE-4	ALABAMA POWER COMPANY CORP BND		09/28/2012	Wilton Reinsurance Life Company of NY		3,720,671	3,000,000	6,067
013817-AQ-4	ALCOA INC CORP BND 5.870% 02/23/22		09/25/2012	Wilton Reinsurance Life Company of NY		1,063,160	1,000,000	5,218

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015271-AC-3	ALEXANDRIA REAL EST EQ, INC. CORP BND		02/22/2012	GOLDMAN SACHS & CO		1,398,810	1,400,000	0
017175-AC-4	ALLEGHANY CORPORATION SENIOR CORP BND		08/15/2012	Various		2,550,859	2,440,000	15,964
02640F-AG-3	AGFMT..10-1 WHOLE CMO 10-1 144A		02/02/2012	BANC OF AMERICA SECURITIES LLC		505,000	500,000	706
029912-BB-7	AMERICAN TOWER CORPORATION CORP BND		09/25/2012	Wilton Reinsurance Life Company of NY		2,328,490	2,175,000	48,620
03076C-AE-6	AMERIPRISE FINL CORP BND		09/25/2012	Wilton Reinsurance Life Company of NY		4,955,942	4,250,000	0
032095-AB-7	AMPHENOL CORPORATION CORP BND		01/19/2012	J.P. MORGAN SECURITIES INC		2,294,158	2,300,000	0
032479-AD-9	ANADARKO FINANCE CORP BND		09/25/2012	Wilton Reinsurance Life Company of NY		5,721,047	4,350,000	130,500
037933-AE-8	APRIA HEALTHCARE GRP INC. CORP BND		02/10/2012	Various		241,500	230,000	7,475
037933-AG-3	APRIA HEALTHCARE GRP INC. SECURED CORP B		03/19/2012	Various		477,950	470,000	22,409
04541G-MN-9	ASSET BACKED SECURITIES CORP H ABS 04-HE		05/18/2012	BARCLAYS CAPITAL		750,000	1,000,000	967
052769-AB-2	AUTODESK, INC. SENIOR CORP BND		12/10/2012	MORGAN STANLEY & CO. INC		1,398,124	1,400,000	0
05367A-AA-1	AVIATION CAPTIAL GROUP CORP BND 144A		09/25/2012	Wilton Reinsurance Life Company of NY		2,967,135	2,850,000	90,250
05524W-AJ-4	BMLDB..12-OSI SUB CMBS..12-OSI-C 144A		03/22/2012	BANC OF AMERICA SECURITIES LLC		1,949,972	1,950,000	0
05524W-AL-9	BMLDB..12-OSI SUB CMBSP..12-OSI D 144A		03/22/2012	BANC OF AMERICA SECURITIES LLC		1,299,962	1,300,000	0
05538U-AG-8	BBUBS..12-SHOW SUB CMBS 12-SHOW 144A		11/01/2012	Various		6,161,719	6,325,000	9,195
05946X-Z3-0	BANK OF AMERICA FUNDING CORPOR WHOLE CMO		09/25/2012	Wilton Reinsurance Life Company of NY		3,426,912	3,298,000	12,093
05949T-AX-7	BAFC WHOLE CMO 06-1 5.750% 01/25/36		03/30/2012	ROYAL BANK OF SCOTLAND		1,886,250	2,000,000	958
073568-AA-5	BEACN..12-1A ABS 12-1A 144A		09/25/2012	DEUTSCHE BANK AG		1,374,725	1,374,787	0
07387B-AJ-2	BSCMS CMBS 05-PWR9-A4B		09/25/2012	Wilton Reinsurance Life Company of NY		3,543,111	3,300,000	10,875
079857-AH-1	BELLSOUTH CAPITAL FUNDING CORP BND		09/25/2012	Wilton Reinsurance Life Company of NY		3,350,050	2,500,000	21,875
084680-AA-5	BERKSHIRE HILLS BANCORP INC. SUB CORP BN		09/20/2012	US BANCORP		1,878,150	1,900,000	0
09256B-AB-3	BLACKSTONE HOLDINGS FINANCE CO CORP BND		04/23/2012	Various		1,408,184	1,330,000	7,822
10510K-AA-5	BRAMBLES USA INC CORP BND 144A		09/25/2012	Wilton Reinsurance Life Company of NY		4,846,269	4,300,000	111,191
12189T-AX-2	BURLINGTON NORTHERN SANTA FE C CORP BND		09/25/2012	Wilton Reinsurance Life Company of NY		5,107,784	4,000,000	27,556
123168-AA-4	BTL..11-AA ABS 11-AA 5.000% 09/25/18		11/15/2011	DIRECT		(1,105,745)	(1,108,552)	(1,241)
123168-AC-0	BUSH TRUCK LEASING LLC ABS 11-AA C 144A		01/12/2012	DIRECT		125,397	125,718	402
12479K-AA-0	CAUTO..12-1A WHOLE CMO 12-1A 144A		07/25/2012	Various		427,424	427,511	0
126694-DR-6	COUNTRYWIDE HOME LOANS WHOLE CMO 05-21		03/01/2012	ROYAL BANK OF SCOTLAND		305,220	321,284	245
126694-TX-6	COUNTRYWIDE HOME LOANS WHOLE CMO 05-30		02/16/2012	WELLS FARGO SECURITIES		801,799	845,111	2,711
12673P-AC-9	CA, INC CORP BND 5.375% 12/01/19		09/25/2012	Wilton Reinsurance Life Company of NY		1,379,084	1,220,000	20,765
12768R-AD-9	CAESARS ENTERTAINMENT OPERATIN SENIOR CO		12/12/2012	Tax Free Exchange		127,400	130,000	3,591
14056G-AF-5	CAPITALSOURCE COMMERCIAL LOAN ABS 06-2A		12/05/2012	BANC OF AMERICA SECURITIES LLC		211,600	215,808	207
14069B-AA-2	CAPMARK MILITARY HOUSING TRUST SENIOR CM		11/29/2012	JANNEY MONTGOMERY SCOTT		545,825	593,288	2,367
144141-CY-2	PROGRESS ENERGY CAROLINAS CORP BND		09/25/2012	Wilton Reinsurance Life Company of NY		4,902,096	3,625,000	110,381
172967-EV-9	CITIGROUP INC CORP BND		05/21/2012	CITICORP SECURITIES MARKETS		608,820	500,000	236
17818Q-GD-1	CITY NTL BK CORP BND 5.375% 07/15/22		06/13/2012	Various		3,959,802	3,960,000	0
191216-AV-2	COCA-COLA COMPANY THE CORP BND		07/02/2012	BARCLAYS CAPITAL		1,648,098	1,525,000	17,474
20030N-AU-5	COMCAST CORPORATION CORP BND		09/25/2012	Wilton Reinsurance Life Company of NY		3,897,774	3,175,000	72,231
20030N-BD-2	COMCAST CORPORATION SENIOR CORP BND		09/25/2012	Wilton Reinsurance Life Company of NY		207,816	200,000	1,441
205363-AN-4	COMPUTER SCIENCES CORPORATION SENIOR COR		09/21/2012	Various		4,755,622	4,730,000	3,701
210795-QB-9	CONTINENTAL AIRLINES INC. SECURED CORP B		09/19/2012	Various		2,900,000	2,900,000	0
225458-VT-2	CSFB CMBS 05-C3 4.730% 07/15/37		09/25/2012	Wilton Reinsurance Life Company of NY		3,225,630	3,000,000	9,460
22822R-AR-1	CROWN CASTLE TOWERS LLC CORP BND 144A		09/28/2012	Wilton Reinsurance Life Company of NY		1,191,250	1,000,000	2,207
22966R-AA-4	CUBESMART SENIOR CORP BND		06/19/2012	WELLS FARGO SECURITIES		289,580	290,000	0
247025-AE-9	DELL INC CORP BND 7.100% 04/15/28		09/28/2012	Wilton Reinsurance Life Company of NY		619,492	500,000	16,074
247131-AF-2	DELPHI FINANCIAL GROUP INC. CORP BND		05/07/2012	BARCLAYS CAPITAL		1,655,080	1,400,000	30,625
25459H-AW-5	DIRECTV HOLDINGS LLC CORP BND		09/25/2012	Wilton Reinsurance Life Company of NY		3,127,284	2,875,000	14,694
25459H-BF-1	DIRECTV HOLDINGS LLC/DIRECTV F SENIOR CO		06/29/2012	DAIN RAUSCHER INC		1,465,428	1,450,000	17,908
25755T-AC-4	DPABS ABS ..12-1A-A2 5.216% 01/25/42		03/06/2012	Various		2,906,925	2,906,925	0
26223N-AD-7	DRUG ROYALTY CORP INC ABS..12-1A A1		03/21/2012	CREDIT SUISSE FIRST BOSTON COR		1,607,128	1,607,128	0
26223U-AA-7	DRGR..21-21 ABS 21-21 144A		11/30/2012	GOLDMAN SACHS & CO		3,100,000	3,100,000	0
26884A-AD-5	ERP OPERATING LIMITED PARTNERS CORP BND		09/25/2012	Wilton Reinsurance Life Company of NY		669,682	500,000	4,206
285659-AF-5	ELECTRONIC DATA SYSTEMS CORP BND		09/25/2012	Wilton Reinsurance Life Company of NY		1,565,473	1,280,000	42,382
29266R-AC-2	ENERGIZER HOLDINGS INC. SENIOR CORP BND		05/21/2012	GOLDMAN SACHS & CO		2,991,480	3,000,000	0
29380T-AT-2	ENTERTAINMENT PROPERTIES TRUST SENIOR CO		08/01/2012	Various		1,689,966	1,690,000	0
29977H-AD-2	EP ENERGY LLC/EVEREST ACQUISIT CORP BND		12/03/2012	Tax Free Exchange		200,000	200,000	1,222
30225X-AC-7	EXTERRAN HLDGS CORP BND		06/07/2012	Various		142,125	150,000	332
30250L-AE-7	FCCFS ABS 10-1A 144A 5.612% 03/15/17		04/16/2012	Tax Free Exchange		1,750,000	1,750,000	0
33582V-AB-4	FIRST NIAGARA FINL GRP INC. CORP BND		04/18/2012	JEFFRIES & CO. INC		1,382,738	1,250,000	7,969
343498-AA-9	FLOWERS FOODS INC SENIOR CORP BND		07/17/2012	Various		4,398,956	4,370,000	24,377
345397-WB-5	FORD MOTOR CREDIT COMPANY LLC SENIOR COR		09/21/2012	Tax Free Exchange		1,421,375	1,350,000	24,611
347508-AC-7	FORT KNOX MILITARY HOUSING PRI CORP BND		02/16/2012	DIRECT		926,950	1,000,000	1,150

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34956X-AC-4	FORTRESS CREDIT OPPORTUNITIES ABS 144A		02/16/2012	BANC OF AMERICA SECURITIES LLC		2,831,563	3,250,000	483
34956X-AE-0	FCOI..05-2A ABS 05-2A A2		12/28/2012	Various		597,804	708,466	0
36192H-AL-8	GSMS..12-ALOHA SENIOR CMBS 12-ALOHA 144A		05/02/2012	Various		6,285,172	6,500,000	10,016
362251-AA-8	GRD HOLDING III CORP SENIOR CORP BND 144		05/09/2012	Various		630,000	630,000	0
36828Q-BR-6	GE CAPITAL COMM MTG CORP CMBS..03-C2 A4		09/28/2012	Wilton Reinsurance Life Company of NY		353,796	346,961	1,339
369622-SN-6	GENERAL ELECTRIC CAPITAL CORP CAPSEC COR		06/07/2012	GOLDMAN SACHS & CO		4,000,000	4,000,000	0
373298-BU-1	GEORGIA-PACIFIC CORPORATION CORP BND		06/29/2012	Various		2,124,938	1,500,000	18,490
373298-BU-1	GEORGIA-PACIFIC CORPORATION CORP BND		09/25/2012	Wilton Reinsurance Life Company of NY		4,647,718	3,200,000	102,556
37875*-AA-2	GLENN POOL OIL & GAS TRUST II CORP BND		03/01/2012	Various		1,175,115	1,167,704	2,874
37875*-AA-2	GLENN POOL OIL & GAS TRUST II CORP BND		04/05/2012	Tax Free Exchange		1,252,963	1,257,527	0
381362-AE-2	GTCOP..12-1A ABS 12-1A 144A	E	08/21/2012	BANC OF AMERICA SECURITIES LLC		640,000	640,000	0
381362-AG-7	GTCOP..12-1A ABS 12-1A 144A		08/21/2012	BANC OF AMERICA SECURITIES LLC		500,000	500,000	0
40166L-30-7	GPAM PDFNI-CLASS PREF EQ CLASS ABS..12-E2		07/11/2012	DIRECT		14,357,954	14,357,954	0
40166L-50-5	GPAM PDFNI-CLASS PREF EQ CLASS ABS..12-E2		10/26/2012	DIRECT		2,218,490	2,218,490	0
40166L-AA-7	GPAM PDFNI-CLASS A ABS		07/11/2012	DIRECT		20,278,361	20,278,361	0
40166L-AB-5	GPAM PDFNI-CLASS B ABS		07/11/2012	DIRECT		3,379,726	3,379,726	0
40166L-AC-3	GPAM PDFNI-CLASS C ABS		07/11/2012	DIRECT		4,168,329	4,168,329	0
40166L-AD-1	GPAM PDFNI-CLASS D ABS		07/11/2012	DIRECT		2,816,439	2,816,439	0
40166L-AE-9	GPAM PDFNI 12-E2 CLASS A ABS..12-E2-A		10/26/2012	DIRECT		3,119,747	3,119,747	0
40166L-AF-6	GPAM PDFNI 12-E2 CLASS B ABS..12-E2-B		10/26/2012	DIRECT		519,957	519,957	0
40166L-AG-4	GPAM PDFNI 12-E2 CLASS C ABS..12-E2-C C		10/26/2012	DIRECT		641,281	641,281	0
40166L-AH-2	GPAM PDFNI 12-E2 CLASS D ABS..12-E2-D D		10/26/2012	DIRECT		433,298	433,298	0
416518-AB-4	HARTFORD FINANCIAL SERVICES GR SENIOR CO		05/18/2012	Various		3,879,367	3,870,000	18,453
437076-AS-1	HOME DEPOT INC CORP BND		09/25/2012	Wilton Reinsurance Life Company of NY		4,604,204	3,525,000	56,951
440694-AC-1	HORSEHEAD HOLDING CORP SECURED CORP BND		07/19/2012	Various		544,253	560,000	0
44106M-AQ-5	HOSPITALITY PROPERTIES TRUST SENIOR CORP		08/09/2012	CITIGROUP GLOBAL MKT INC		245,988	250,000	0
451102-AH-0	ICAHN ENTERPRISES LP / ICAHN E CORP BND		04/20/2012	Various		1,948,150	1,880,000	39,271
45112A-AA-5	ICONX..12-1A ABS 12-1A 144A		11/16/2012	BARCLAYS CAPITAL		150,000	150,000	0
45169U-AC-9	IGATE CORPORATION CORP BND		01/18/2012	Various		1,072,170	1,026,000	19,751
454889-AM-8	INDIANA MICHIGAN POWER COMPANY CORP BND		09/25/2012	Wilton Reinsurance Life Company of NY		1,850,958	1,500,000	2,521
45665Q-AF-0	INFINITY PROPERTY AND CASUALTY SENIOR CO		12/10/2012	Various		1,974,214	1,945,000	4,322
45685E-AA-4	ING AMER INS HLDGS, INC. SENIOR CORP BND		07/10/2012	Various		2,548,623	2,550,000	0
459902-AS-1	INTERNATIONAL GAME TECH CORP BND		09/25/2012	Wilton Reinsurance Life Company of NY		4,767,880	4,400,000	67,222
460146-CD-3	INTERNATIONAL PAPER COMPANY CORP BND		09/25/2012	Wilton Reinsurance Life Company of NY		4,841,269	3,625,000	122,721
46322V-AA-3	IRONSHORE HOLDINGS (US) INC CORP BND 144		01/30/2012	BANC OF AMERICA SECURITIES LLC		102,600	95,000	1,727
46615P-AJ-3	JFIN CLO LTD JFIN..07-1A ABS..07-1A A1B 14	E	01/25/2012	DIRECT		1,645,000	2,000,000	490
46616V-AB-6	HENDR..12-1A ABS 12-1A-B 144A		03/13/2012	BARCLAYS CAPITAL		1,249,714	1,250,000	0
46616Y-AA-2	HENDR..12-2A ABS 12-2A 144A		09/25/2012	Wilton Reinsurance Life Company of NY		2,568,204	2,584,767	2,757
472319-AH-5	JEFFERIES GROUP INC. CORP BND		04/19/2012	JEFFRIES & CO. INC.		2,076,375	2,100,000	3,609
48020Q-AA-5	JONES LANG LASALLE INC SENIOR CORP BND		11/06/2012	BARCLAYS CAPITAL		1,744,803	1,750,000	0
48248N-AA-8	KKR & CO LP CORP BND 144A		02/28/2012	DIRECT		268,315	250,000	6,773
483007-AE-0	KAISER ALUMINUM CORPORATION SENIOR CORP		09/12/2012	Various		160,785	150,000	3,747
491674-BG-1	KENTUCKY UTILITIES COMPANY CORP BOND		06/25/2012	Susquehanna International Ser		1,231,520	1,000,000	8,115
49455Q-BL-9	KINDER MORGAN ENERGY PARTNERS CORP BND		06/28/2012	NOMURA SECURITIES INTL. INC.		2,655,042	2,600,000	31,095
49725V-AB-8	KIOWA POWER PARTNERS LLC SECURED CORP BN		09/25/2012	Wilton Reinsurance Life Company of NY		1,071,230	1,000,000	13,546
50075N-AR-5	MONDELEZ INTERNATIONAL INC CORP BND		09/25/2012	Wilton Reinsurance Life Company of NY		6,777,782	5,000,000	42,778
50075N-AZ-7	MONDELEZ INTERNATIONAL INC CORP BND		09/25/2012	Wilton Reinsurance Life Company of NY		2,649,627	2,000,000	16,611
524ESC-R4-4	LEHMAN BROS HOLDINGS INC CORP BND		03/09/2012	Tax Free Exchange		13	125,000	0
524ESC-XA-3	LEHMAN BROS HOLDINGS INC CORP BND		03/09/2012	Tax Free Exchange		40	400,000	0
53079E-AW-4	LIBERTY MUTUAL GROUP INC SENIOR CORP BND		05/01/2012	J.P. MORGAN SECURITIES INC		1,405,615	1,410,000	0
534187-AY-5	LINCOLN NATIONAL CORPORATION CORP BND		06/27/2012	JEFFRIES & CO. INC		1,703,985	1,500,000	35,677
546268-AG-8	LOUISIANA LD & EXPL CO CORP BND		09/28/2012	Wilton Reinsurance Life Company of NY		1,332,949	1,000,000	24,863
552686-AE-7	MC FUNDING LTD ABS 06-1A 144A	E	02/09/2012	DIRECT		1,575,000	2,000,000	4,708
576442-AD-9	MASTROS RESTAURANTS SECURED CORP BND 144		12/01/2012	Various		142,181	142,181	0
615369-AA-3	MOODYS CORPORATION CORP BND		09/25/2012	Wilton Reinsurance Life Company of NY		2,465,388	2,200,000	8,067
617446-H5-1	MORGAN STANLEY CORP BND		09/25/2012	Wilton Reinsurance Life Company of NY		4,915,788	4,500,000	102,675
617446-HD-4	MORGAN STANLEY CORP BND		09/25/2012	Wilton Reinsurance Life Company of NY		3,489,501	3,000,000	105,125
617451-CL-1	MSC CMBS 05..HQ7 A4 5.210% 11/14/42		09/28/2012	Wilton Reinsurance Life Company of NY		2,233,440	2,000,000	8,074
61745M-6G-3	MSC CMBS 05-HQ6-A4A 4.989% 08/13/42		09/28/2012	Wilton Reinsurance Life Company of NY		1,102,110	1,000,000	3,742
61761B-AS-5	MSCI..12-STAR CMBS..12-STAR 144A		08/02/2012	Various		2,718,725	2,800,000	4,733
638671-AK-3	NATIONWIDE MUT INS CO CORP BND 144A		03/13/2012	Various		3,535,401	2,800,000	11,276
651639-AM-8	NEWMONT MINING CORPORATION CORP BND		09/25/2012	Wilton Reinsurance Life Company of NY		4,498,166	3,900,000	117,813

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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
652509-AA-8	NWSTR..07-1A ABS 07-1-A1 144A		07/20/2012	WELLS FARGO SECURITIES		1,082,702	1,181,667	1,299
67724O-AD-5	OHIO CAS CORP CORP BND		09/25/2012	Wilton Reinsurance Life Company of NY		1,068,645	1,000,000	20,278
677412-AF-5	OHIO NATIONAL LIFE INSURANCE C SUB CORP		09/25/2012	Various		3,290,646	3,290,000	409
682439-AA-2	AACMT CMBS 05-C6A-A1 144A		09/25/2012	Wilton Reinsurance Life Company of NY		2,453,778	2,000,000	4,425
68268O-AQ-6	ONEOK INC CORP BND 4.250% 02/01/22		01/23/2012	J.P. MORGAN SECURITIES INC.		2,388,829	2,390,000	0
68280@-AA-4	111 REALTY PARTNERS ABS		04/25/2012	Various		4,828,125	5,150,000	0
68389X-AC-9	ORACLE CORPORATION CORP BND		07/02/2012	CITICORP SECURITIES MARKETS		243,632	200,000	2,588
685049-AA-6	ONGLT..12-AA-A ABS..12-AA-A 144A		02/29/2012	DIRECT		173,099	173,109	0
685049-AB-4	ONGLT..12-AA-A ABS..12-AA-B 144A		02/29/2012	DIRECT		129,807	129,832	0
69144X-AA-7	OXFORD FINANCE FUNDING TRUST 0 ABS 144A		04/19/2012	DIRECT		464,335	465,391	0
69144X-AA-7	OXFORD FINANCE FUNDING TRUST 0 ABS 144A		04/26/2012	Tax Free Exchange		527,993	527,443	0
69331V-AA-4	PECO ENERGY COMPANY CORP BND		09/25/2012	Wilton Reinsurance Life Company of NY		1,569,514	1,500,000	44,588
693627-AY-7	DUKE ENERGY INDIANA INC CORP BND		09/25/2012	Wilton Reinsurance Life Company of NY		5,011,775	4,000,000	108,800
70109H-AK-1	PARKER HANNIFIN INTERNATIONAL CORP BND M		09/25/2012	Wilton Reinsurance Life Company of NY		5,001,790	4,700,000	4,569
70338C-10-9	PATRONS LEGACY 2004-I ABS..2004-I		04/11/2012	DIRECT		9,849,124	11,655,769	25,926
707567-AA-1	PENN MUTUAL LIFE INSURANCE CORP BND 144A		02/15/2012	JEFFRIES & CO. INC		1,079,320	1,000,000	25,861
709599-AH-7	PENSKE TRUCK LEASING COMPANY L SENIOR CO		10/15/2012	Various		3,587,496	3,590,000	9,648
712704-AA-3	PEOPLES UNITED FINANCIAL INC SENIOR CORP		12/03/2012	J.P. MORGAN SECURITIES INC.		1,993,360	2,000,000	0
718546-AA-2	PHILLIPS 66 SENIOR CORP BND 144A		05/22/2012	Various		1,536,225	1,500,000	13,079
719431-AA-6	PHYSIO-CONTROL INTERNATIONAL I CORP BND		02/09/2012	Various		219,450	210,000	518
72650R-AY-8	PLAINS ALL AMERICAN PIPELINE L SENIOR CO		06/28/2012	CITICORP SECURITIES MARKETS		2,617,032	2,300,000	48,556
74164M-AA-6	PRIMERICA INC SENIOR CORP BND		07/11/2012	Various		1,996,860	2,000,000	0
74432Q-BN-4	PRUDENTIAL FINANCIAL INC. CORP BND		09/25/2012	Wilton Reinsurance Life Company of NY		5,705,583	4,650,000	80,439
74432Q-BT-1	PRUDENTIAL FINANCIAL INC. CORP BND MTN		09/25/2012	Wilton Reinsurance Life Company of NY		1,754,502	1,600,000	25,800
744448-BZ-3	PUBLIC SERVICE COLORADO CORP BND		09/25/2012	Wilton Reinsurance Life Company of NY		4,980,760	3,550,000	14,792
75405R-AA-1	RPRO..05-1A ABS..05-1A G 144A		03/14/2012	ROYAL BANK OF SCOTLAND		785,460	929,538	2,238
759468-AA-9	RELIANCE HOLDINGS USA INC CORP BND 144A		06/08/2012	NOMURA SECURITIES INTL. INC		373,476	400,000	2,700
759468-AC-5	RELIANCE HOLDINGS USA INC CORP BND 144A		05/24/2012	Various		3,295,485	3,340,000	23,475
760759-AH-3	REPUBLIC SERVICES INC CORP BND		09/25/2012	Wilton Reinsurance Life Company of NY		5,020,419	4,400,000	14,667
76112B-HH-6	RAMP..04-RS8 RMBS 04-RZ4		03/13/2012	DIRECT		762,500	1,000,000	397
76882A-AA-8	RIVERS PITTSBURGH BORROWER LP/ SENIOR CO		05/30/2012	Various		1,000,000	1,000,000	0
76972K-AC-3	ROADHOUSE FINANCING INC CORP BND		01/24/2012	Various		175,625	185,000	5,447
774262-AC-3	ROCKW..06-1A ABS 06-1A 144A		11/30/2012	ROYAL BANK OF SCOTLAND		598,125	750,000	682
77426N-AA-1	ROCKWALL CDO ABS 2007-1A 144A	F	07/18/2012	Various		4,787,983	6,161,708	8,507
78428E-AC-3	SITEL LLC SECURED CORP BND 144A		04/10/2012	Various		211,200	220,000	0
78442G-GG-5	SLM STUDENT LOAN TRUST ABS..03-4-A5D 144A		09/28/2012	Wilton Reinsurance Life Company of NY		833,641	840,403	292
78571C-AA-6	SABRE INC SECURED CORP BND 144A		05/02/2012	Various		330,000	330,000	0
787102-AA-0	SAIL..12-1 ABS 12-1 7.350% 12/22/24		12/10/2012	DIRECT		2,200,000	2,200,000	0
787102-AB-8	SAIL..12-1 ABS 12-1 7.350% 12/22/24		12/10/2012	DIRECT		2,200,000	2,200,000	0
80629Q-AA-3	SCHAHIN II FINANCE CO SPV LTD SENIOR COR	F	05/16/2012	Various		2,294,000	2,300,000	5,451
81014A-AA-9	SCOTTRADE FINANC CORP BND 144A		01/26/2012	DIRECT		1,377,685	1,390,000	4,730
81412O-AC-5	SECURITY BENEFIT LIFE INSURANC CORP BND		01/24/2012	MORGAN STANLEY & CO. INC.		2,094,000	2,400,000	57,613
852061-AQ-3	SPRINT NEXTEL CORPORATION UNSEC CORP BND		02/27/2012	Various		220,000	220,000	0
852891-AC-4	STANCORP FINL GRP INC SENIOR CORP BND		08/03/2012	Various		4,579,851	4,610,000	0
86317A-AC-8	STRATUS TECHNOLOGIES INC SECURED CORP BN	F	04/24/2012	Various		49,880	58,000	232
86359B-D4-0	STRUCTURED ASSET SEC CORP ABS 04-19XS-A3		09/25/2012	Wilton Reinsurance Life Company of NY		3,007,703	2,855,109	10,316
86359B-N6-4	SASC CMO 04-21XS-1A4 5.370% 12/25/34		09/25/2012	Wilton Reinsurance Life Company of NY		6,576,412	7,337,190	26,267
86359B-XK-2	SASC ABS 04-16XS-A3B 5.910% 08/25/34		09/25/2012	Wilton Reinsurance Life Company of NY		2,771,920	3,133,809	12,347
863871-AM-1	STUDENT LOAN MARKETING ASSOCIA AGENCY BN		09/28/2012	Wilton Reinsurance Life Company of NY		158,086	200,000	0
869099-AH-4	SUSQUEHANNA BANCSHARES INC. CORP BND		09/07/2012	Various		1,394,535	1,350,000	4,673
871503-AK-4	SYMANTEC CORPORATION SENIOR CORP BND		06/11/2012	Various		4,563,200	4,600,000	0
87151Q-AA-4	SYMETRA FINANCIAL CORP CORP BND 144A		01/05/2012	JEFFRIES & CO. INC		1,231,743	1,215,000	20,465
872287-AL-1	TCI COMMUNICATIONS INC CORP BND		09/25/2012	Wilton Reinsurance Life Company of NY		1,922,447	1,500,000	11,875
88163V-AD-1	TEVA PHARM FIN LLC CORP BND		09/25/2012	Wilton Reinsurance Life Company of NY		9,589,303	7,350,000	67,804
883435-AJ-8	THERMADYNE HLDGS CORP SECURED CORP BND		06/08/2012	Various		220,000	220,000	9,515
88732J-AJ-7	TIME WARNER CABLE INC CORP BND		09/25/2012	Wilton Reinsurance Life Company of NY		4,315,460	3,500,000	91,700
88732J-AR-9	TIME WARNER CABLE INC CORP BND		09/25/2012	Wilton Reinsurance Life Company of NY		2,740,629	2,500,000	90,625
891027-AF-1	TORCHMARK CORPORATION SENIOR CORP BND		09/07/2012	JEFFRIES & CO. INC		491,280	400,000	10,238
89608V-AA-8	TRICADIA CDO LTD TRIC..05-4A ABS 05-4		07/25/2012	ROYAL BANK OF SCOTLAND		1,025,376	1,122,162	1,310
89678D-AA-3	TRITON CONTAINER FINANCE LLC T ABS 31-20		05/16/2012	Various		2,918,806	2,919,167	0
911760-SY-3	VENDE..03-1 CMO 03-1-J 5.750% 11/15/32		09/25/2012	Wilton Reinsurance Life Company of NY		5,780,444	5,000,000	19,167
911760-TM-8	VENDE WHOLE CMO 03-2-Z		12/01/2012	Interest Capitalization		117,514	117,514	0

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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
911760-TM-8	VENDE WHOLE CMO 03-2-Z		09/25/2012	Wilton Reinsurance Life Company of NY		10,180,304	9,362,071	31,207
91324P-AR-3	UNITED HEALTH GROUP INC CORP BND		09/28/2012	Wilton Reinsurance Life Company of NY		592,150	500,000	1,047
91830C-AJ-7	VNDO..12-6AVE SENIOR CMBS 12-6AVE 144A		11/16/2012	DEUTSCHE BANK AG		99,856	100,000	260
925369-AA-8	VESEY STREET INVESTMENT TRUST CORP BND		07/17/2012	GOLDMAN SACHS & CO		1,001,300	1,000,000	1,411
927804-FE-9	VIRGINIA ELECTRIC AND POWER CO CORP BND		09/25/2012	Wilton Reinsurance Life Company of NY		3,502,760	2,500,000	50,712
927804-FG-4	VIRGINIA ELECTRIC AND POWER CO CORP BND		09/25/2012	Wilton Reinsurance Life Company of NY		6,659,007	3,900,000	124,990
92933B-AC-8	WMG ACQUISITION CORP SENIOR CORP BND		04/23/2012	Various		880,875	810,000	5,693
929766-7G-2	WACHOVIA BANK COMM MTG TR CMBS 05-C21		09/25/2012	Wilton Reinsurance Life Company of NY		1,685,833	1,504,294	5,428
92977Q-AG-3	WBCMT CMBS 06-C27-AM 5.795% 07/15/45		09/28/2012	Wilton Reinsurance Life Company of NY		1,096,920	1,000,000	4,346
93042#-AA-9	CTL WALGREENS CORP BND		03/28/2012	Various		686,601	686,601	0
931142-AU-7	WAL-MART STORES INC SENIOR CORP BND		09/28/2012	Wilton Reinsurance Life Company of NY		2,298,587	1,675,000	51,192
93120*-AA-8	CTL WALGREENS CORP BND		03/28/2012	Various		684,347	684,347	0
95829T-AA-3	WESTERN GROUP HOUSING LP CORP BND 144A		03/06/2012	Various		4,250,000	4,250,000	0
960413-AF-9	WESTLAKE CHEMIC SENIOR CORP BND		07/10/2012	BANC OF AMERICA SECURITIES LLC		1,094,797	1,100,000	0
970631-AA-5	WESTF..12-A ABS 12-A 144A		09/06/2012	Various		6,147,920	6,147,920	0
981464-DM-9	WFNMT..12-D ABS 12-D 2.150% 04/17/23		10/01/2012	J.P. MORGAN SECURITIES INC		2,998,452	3,000,000	0
983024-AN-0	WYETH CORP BND 5.950% 04/01/37		09/25/2012	Wilton Reinsurance Life Company of NY		4,634,004	3,500,000	100,654
98389B-AH-3	XCEL ENERGY INC CORP BND		09/25/2012	Wilton Reinsurance Life Company of NY		2,691,632	2,000,000	30,333
98956P-AA-0	ZIMMER HOLDINGS INC. CORP BND		09/25/2012	Wilton Reinsurance Life Company of NY		1,411,378	1,250,000	18,468
34956X-AE-0	FCOI..05-2A ABS 05-2A A2		12/31/2012	Various		1,453,287	1,721,534	0
761263-9A-2	REST EASY LLC CORP BND		04/05/2012	Various		5,730,000	5,730,000	0
65487@-AA-1	NATIONAL OCEANIC ATMOSPHERIC A CORP BND		12/03/2012	DIRECT		604,055	598,074	0
303901-AE-2	FAIRFAX FINL HLDGS LTD CORP BND	A	09/25/2012	Wilton Reinsurance Life Company of NY		1,361,063	1,275,000	19,214
775109-AL-5	ROGERS COMMUN INC. CORP BND	A	09/25/2012	Wilton Reinsurance Life Company of NY		2,145,978	1,500,000	12,500
89352L-AC-4	TRANSCANADA PIPELINES LIMITED CORP BND	A	09/25/2012	Wilton Reinsurance Life Company of NY		1,684,929	1,250,000	39,467
00082Y-AE-6	ACACL..07-1A ABS 07-1A 144A	F	10/25/2012	J.P. MORGAN SECURITIES INC		413,850	500,000	287
009349-AF-8	AIRCRAFT LEASE SECURITISATION ABS..07-1A	F	02/14/2012	DIRECT		1,359,301	1,457,695	211
009350-AA-7	AIRCRAFT LEASE SECURITISATION ABS..08-1 A	F	05/01/2012	Tax Free Exchange		947,574	1,001,472	0
02364W-BE-4	AMERICA MOVIL SA SENIOR CORP BND	F	09/25/2012	Wilton Reinsurance Life Company of NY		1,128,204	1,100,000	9,224
037389-AW-3	AON CORPORATION CORP BND	R	09/25/2012	Wilton Reinsurance Life Company of NY		4,560,294	4,000,000	97,222
04363U-AB-2	ASCIANO FINANCE LTD CORP BND 144A	F	09/19/2012	Various		3,929,400	3,890,000	58,520
04530D-AB-8	ASPEN INS HLDG CORP BND 144A	F	09/25/2012	Wilton Reinsurance Life Company of NY		2,119,336	2,000,000	13,333
056143-AA-8	BBAIR ABS 07-1A G1 144A	F	01/31/2012	JEFFRIES & CO. INC		319,382	387,130	108
056143-AA-8	BBAIR ABS 07-1A G1 144A	F	02/17/2012	Various		725,622	890,399	196
12502Y-AP-8	CCRIN..12-CA ABS 12-CA 4.750% 07/11/22	F	07/06/2012	Various		2,550,000	2,550,000	0
156714-AG-2	COLI..12-1A ABS 12-1A 144A	F	10/22/2012	NAT CITY		1,250,000	1,250,000	0
16725*-AC-4	CHICAGO BRIDGE & IRON CO N.V. CORP BND	R	10/12/2012	BANC OF AMERICA SECURITIES LLC		3,800,000	3,800,000	0
197161-AE-2	COLTS..05-2A ABS 05-2A 144A	F	02/07/2012	DIRECT		796,424	836,141	1,707
29082A-AA-5	EMBRAER SA SENIOR CORP BND	F	06/12/2012	MORGAN STANLEY & CO. INC		1,700,000	1,700,000	0
34410T-AD-1	FM LEVERAGED CAPTIAL FUND FMLC ABS..06-2A	F	06/12/2012	WELLS FARGO SECURITIES		1,435,000	1,750,000	1,984
36290M-AC-8	GPGF..02-1A ABS 02-1A 144A	F	10/12/2012	BANC OF AMERICA SECURITIES LLC		1,151,438	1,150,000	861
36294E-AC-2	GSC PARTNERS CDO FUND LTD ABS 05-6A 144A	F	04/11/2012	GOLDMAN SACHS & CO		454,375	500,000	1,646
36298A-AC-6	GSC..7 ABS..06-7A C 144A	F	06/12/2012	DIRECT		802,500	1,000,000	856
37184V-AA-9	GNFL ABS..06-1A G1 0.450% 12/19/32	F	02/09/2012	Various		2,488,269	2,887,939	1,063
378663-AE-8	GLEAG..05-1A ABS 05-1A 0.863% 11/01/17	F	07/24/2012	CANTOR FITZGERALD EUR		1,191,875	1,500,000	3,682
40052V-AB-0	GRUPO BIMBO SA DE CV CORP BND 144A	F	02/29/2012	NOMURA SECURITIES INTL. INC		155,400	150,000	750
46656L-AJ-3	ITAU UNIBANCO HOLDING SA SUB CORP BND 14	F	11/05/2012	J.P. MORGAN SECURITIES INC		1,600,000	1,600,000	0
46601Y-AE-1	IVYH..11-3A ABS 11-3A 144A	F	10/18/2012	DEUTSCHE BANK AG		499,375	500,000	604
471318-AA-3	JASPER CLO LTD ABS 05-1A A 144A	F	02/01/2012	Various		0	0	0
48248C-AC-8	KKR..07-1 ABS 07-1 144A	F	08/29/2012	CREDIT SUISSE FIRST BOSTON COR		432,500	500,000	523
530361-AJ-3	LIBR..05-1A ABS 05-1A 144A	F	07/10/2012	CITIGROUP GLOBAL MKT INC		392,500	500,000	979
55608J-AB-4	MACQUARIE BK LTD CORP BND 144A	F	09/25/2012	JEFFRIES & CO. INC		1,438,813	1,250,000	11,914
61481O-AB-5	MONTPELIER RE HOLDINGS LTD SENIOR CORP B	F	12/05/2012	Various		1,932,164	1,900,000	9,557
65120F-AC-8	NEWCREST FINANCE PTY LTD SENIOR CORP BND	F	09/24/2012	Various		2,008,264	2,020,000	0
654579-AA-9	NIPPON LIFE INSURANCE CO SUB CORP BND 14	F	10/11/2012	J.P. MORGAN SECURITIES INC		1,520,000	1,520,000	0
675757-AA-6	ODEBRECHT DRILL VIII/IX CORP BND 144A	F	05/24/2012	Various		1,853,603	1,743,500	39,539
74734P-AA-0	QBE CAPITAL FUNDING II LP CORP BND 144A	F	06/04/2012	Various		2,637,938	2,975,000	44,849
767201-AD-8	RIO TINTO FINANCE USA LIMITED CORP BND	F	09/25/2012	Wilton Reinsurance Life Company of NY		1,862,046	1,400,000	19,396
872376-AA-6	TCWGP..04..1A ABS..04-1A REV	F	01/25/2012	DIRECT		202,395	211,931	93
892725-AB-8	TRFIG..12-1A ABS 12-1A 144A	F	05/02/2012	ROYAL BANK OF SCOTLAND		1,000,000	1,000,000	0
92936M-AB-3	WPP FINANCE 2010 SENIOR CORP BND	F	06/08/2012	Tax Free Exchange		1,758,895	1,700,000	3,813
95736X-AB-4	WESTCHESTER CLO LTD ABS..07-1A A1B 144A	F	06/08/2012	DEUTSCHE BANK AG		1,088,500	1,400,000	1,348

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
95736X-AD-0	WESTCHESTER CLO LTD ABS 07-1A	R	11/06/2012	DEUTSCHE BANK AG		634,500	750,000	314
966600-AG-3	WHITN..04-1A ABS..04-1A-B1LA 144A	F	01/13/2012	JEFFRIES & CO. INC		411,250	500,000	1,788
98372P-AM-0	XL GROUP LTD CORP BND 5.750% 10/01/21	F	06/27/2012	JEFFRIES & CO. INC		2,925,641	2,625,000	38,154
98885L-AB-3	ZING..6 ABS....6-A2A 1.726% 07/27/18	F	02/22/2012	ROYAL BANK OF SCOTLAND		3,386,250	3,750,000	5,487
G3722M-AR-6	GARAT..07-A WHOLE CMO 07-A	F	10/02/2012	Various		1,440,269	1,539,000	2,444
3899999 - Bonds - Industrial and Miscellaneous (Unaffiliated)						577,402,038	545,312,578	3,882,199
29250R-AN-6	ENBRIDGE ENERGY PRTNRS LP CORP BND		09/25/2012	A..WRNYIR		1,450,998	1,200,000	34,667
46625H-HA-1	JPMORGAN CHASE & CO CORP BND		09/25/2012	A..WRNYIR		3,340,875	2,950,000	93,867
744320-AL-6	PRUDENTIAL FINANCIAL INC CAPSEC(BTP) COR		08/06/2012	Various		2,870,000	2,870,000	0
4899999 - Bonds - Hybrid Securities						7,661,873	7,020,000	128,534
5599999 - Bonds - Parent, Subsidiaries, Affiliates						0	0	0
8399997 - Subtotals - Bonds - Part 3						767,805,627	727,580,183	4,721,747
8399998 - Summary item from Part 5 for Bonds						98,046,698	93,257,111	664,040
8399999 - Subtotals - Bonds						865,852,325	820,837,294	5,385,787
010392-51-2	ALABAMA POWER COMPANY PFD STK		09/25/2012	Wilton Reinsurance Life Company of NY	40,000.000	1,041,992	0.00	0
054937-20-6	BB&T CORPORATION PFD STK		04/26/2012	Various	56,000.000	1,394,960	0.00	0
38144X-50-0	GOLDMAN SACHS GROUP INC PFD STK		09/25/2012	Wilton Reinsurance Life Company of NY	40,000.000	1,012,000	0.00	0
693475-85-7	PNC FINANCIAL SERVICES GROUP I PFD STK		04/27/2012	Various	32,000.000	809,480	0.00	0
759351-70-3	REINSURANCE GROUP OF AMERICA I PFD STK		08/14/2012	Various	144,000.000	3,600,000	0.00	0
949746-87-9	WELLS FARGO & COMPANY PFD STK		09/25/2012	Wilton Reinsurance Life Company of NY	80,000.000	2,356,000	0.00	0
151327-20-2	CENTAUR FUNDING CORP SINK PFD 144A	F	09/25/2012	Wilton Reinsurance Life Company of NY	2,500.000	3,156,250	0.00	0
8499999 - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						13,370,682	XXX	0
8599999 - Preferred Stocks - Parent, Subsidiaries, Affiliates						0	XXX	0
8999997 - Subtotals - Preferred Stocks - Part 3						13,370,682	XXX	0
8999998 - Summary item from Part 5 for Preferred Stocks						0	XXX	0
8999999 - Subtotals - Preferred Stocks						13,370,682	XXX	0
31340#-10-0	FEDERAL HOME LOAN BANK OF DESM		12/20/2012	DIRECT	19,996.000	1,999,600	0	0
71902E-60-4	PHOENIX COS INC		11/15/2012	BARCLAYS CAPITAL	35,000.000	772,895	0	0
71902E-60-4	PHOENIX COS INC		08/13/2012	Tax Free Exchange	176,112.650	8,523,852	0	0
9099999 - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						11,296,347	XXX	0
000000-00-0	Texas Life Insurance Company		12/31/2012	Direct	0.000	25,000,000	0	0
9199999 - Common Stocks - Parent, Subsidiaries, Affiliates						25,000,000	XXX	0
9299999 - Common Stocks - Mutual Fund						0	XXX	0
9399999 - Common Stocks - Money Market Mutual Fund						0	XXX	0
9799997 - Subtotals - Common Stocks - Part 3						36,296,347	XXX	0
9799998 - Summary item from Part 5 for Common Stocks						8,523,852	XXX	0
9799999 - Subtotals - Common Stocks						44,820,199	XXX	0
9899999 - Subtotals - Preferred and Common Stocks						58,190,881	XXX	0
9999999 Totals						924,043,206	XXX	5,385,787

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (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
	GNMA CMO..99-4 ZB 6.000%																			
3837H1-U9-0	02/20/29		12/01/2012	Paydown	0	79,940	79,940	81,089	80,944	0	(1,004)	0	(1,004)	0	79,940	0	0	0	2,467	02/20/2029
45818W-AE-6	INTER-AMERICAN DEV BK CORP BND	E	11/08/2012	GREENWICH CAPITAL MARKETS	0	1,008,180	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	8,180	8,180	9,137	05/20/2014
912828-LZ-1	UNITED STATES TREASURY GOVT BND		06/28/2012	GOLDMAN SACHS & CO	0	10,421,842	10,000,000	10,164,600	10,132,258	0	(22,257)	0	(22,257)	0	10,110,001	0	311,841	311,841	124,829	11/30/2014
0599999 - Bonds - U.S. Governments						11,509,962	11,079,940	11,245,689	11,213,202	0	(23,261)	0	(23,261)	0	11,189,941	0	320,021	320,021	136,433	XXX
452151-LF-8	ILLINOIS ST MUNITAX BND GO		04/24/2012	J.P. MORGAN SECURITIES INC.	0	1,336,314	1,400,000	1,216,250	1,230,161	0	1,751	0	1,751	0	1,231,912	0	104,402	104,402	28,957	06/01/2033
452152-GR-6	ILLINOIS ST MUNI BND GO		04/10/2012	BANC OF AMERICA SECURITIES LLC	0	1,224,694	1,105,000	1,104,680	1,104,680	0	0	0	0	0	1,104,680	0	120,014	120,014	53,666	07/01/2021
1799999 - Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed)						2,561,008	2,505,000	2,320,930	2,334,841	0	1,751	0	1,751	0	2,336,592	0	224,416	224,416	82,623	XXX
	FHLMC AGENCY BND 5.625%																			
3128X4-UZ-2	11/23/35		07/16/2012	CITIGROUP GLOBAL MKT INC.	0	8,530,940	7,480,000	7,614,660	7,564,965	0	(10,834)	0	(10,834)	0	7,554,130	0	976,810	976,810	273,488	11/23/2035
313374-4S-6	FEDERAL HOME LOAN BANKS AGENCY BND		06/22/2012	Call 100.0000	0	2,100,000	2,100,000	2,097,900	2,097,953	0	2,047	0	2,047	0	2,100,000	0	0	0	46,200	06/22/2026
	FEDERAL HOME LOAN BANKS AGENCY																			
313375-EG-8	BND		07/16/2012	DEUTSCHE BANK AG	0	552,310	550,000	549,945	549,947	0	3	0	3	0	549,949	0	2,361	2,361	15,345	09/07/2021
313375-GQ-4	FEDERAL HOME LOAN BANKS AGENCY BND		09/14/2012	Call 100.0000	0	3,475,000	3,475,000	3,468,050	3,468,153	0	6,847	0	6,847	0	3,475,000	0	0	0	134,483	09/14/2026
3133TH-TM-9	FHLMC CMO CMO.. 2116-ZA		12/01/2012	Paydown	0	100,808	100,808	102,447	101,910	0	(1,102)	0	(1,102)	0	100,808	0	0	0	3,182	01/15/2029
3133TJ-DF-7	FHLMC CMO AGENCY CMO..2122 ZE		12/01/2012	Paydown	0	41,478	41,478	42,037	41,996	0	(518)	0	(518)	0	41,478	0	0	0	1,270	02/15/2029
3133TL-K5-6	FHLMC CMO AGENCY CMO.. 2175 TH		12/01/2012	Paydown	0	143,333	143,333	145,527	145,360	0	(2,027)	0	(2,027)	0	143,333	0	0	0	4,598	07/15/2029
3136A2-R2-1	FNMA AGENCY CMO..11-134 ZL		06/01/2012	Paydown	0	2,998,609	2,998,609	2,953,630	2,953,765	0	44,845	0	44,845	0	2,998,609	0	0	0	38,390	12/25/2041
3136A3-EC-1	FNMA AGENCY CMO..11-143 C		08/01/2012	Paydown	0	3,800,000	3,800,000	3,759,625	3,759,628	0	40,372	0	40,372	0	3,800,000	0	0	0	59,285	01/25/2042
3136FM-SY-1	FNMA AGENCY BND 5.095% 05/24/30		05/24/2012	Various	0	2,145,000	2,145,000	2,145,000	2,145,000	0	0	0	0	0	2,145,000	0	0	0	54,644	05/24/2030
3136FP-A3-1	FNMA AGENCY BND 4.300% 11/29/30		02/29/2012	Call 100.0000	0	2,120,000	2,120,000	2,071,240	2,072,123	0	47,877	0	47,877	0	2,120,000	0	0	0	22,790	11/29/2030
3136FR-5L-3	FNMA AGENCY BND 4.000% 10/03/31		10/03/2012	Call 100.0000	0	500,000	500,000	498,750	498,760	0	1,240	0	1,240	0	500,000	0	0	0	20,000	10/03/2031
3136FR-F7-3	FNMA AGENCY BND 4.000% 08/17/23		02/17/2012	Call 100.0000	0	2,100,000	2,100,000	2,089,500	2,089,756	0	10,244	0	10,244	0	2,100,000	0	0	0	42,000	08/17/2023
3136FR-H7-1	FNMA AGENCY BND 4.470% 12/10/26		07/16/2012	DEUTSCHE BANK AG	0	3,255,040	3,200,000	3,200,000	3,200,000	0	0	0	0	0	3,200,000	0	55,040	55,040	86,221	12/10/2026
3136FR-PU-1	FNMA AGENCY BND 4.440% 06/15/26		06/15/2012	Call 100.0000	0	2,100,000	2,100,000	2,100,000	2,100,000	0	0	0	0	0	2,100,000	0	0	0	46,620	06/15/2026
3136FT-AX-7	FNMA AGENCY BND 4.000% 10/24/31		10/24/2012	Call 100.0000	0	3,080,000	3,080,000	3,076,288	3,076,311	0	3,689	0	3,689	0	3,080,000	0	0	0	123,200	10/24/2031
	FHLMC CMO..3934 WA 4.000%																			
3137AG-AQ-3	07/15/41		12/01/2012	Paydown	0	277,342	277,342	274,742	275,028	0	2,315	0	2,315	0	277,342	0	0	0	6,913	07/15/2041
313921-6F-0	FNMA CMO AGENCY CMO..01-W3 A		12/01/2012	Paydown	0	45,478	45,478	46,331	46,277	0	(798)	0	(798)	0	45,478	0	0	0	1,818	09/25/2041
	FNMA CMO..02-33 Z 6.500%																			
31392D-BS-0	06/25/32		12/01/2012	Paydown	0	155,665	155,665	160,140	158,142	0	(2,477)	0	(2,477)	0	155,665	0	0	0	5,566	06/25/2032
	FNMA CMO..02-63 EH 6.000%																			
31392E-D8-0	05/25/32		12/01/2012	Paydown	0	72,864	72,864	73,866	73,229	0	(366)	0	(366)	0	72,864	0	0	0	2,192	05/25/2032
31392W-7B-0	FHLMC CMO AGENCY CMO..T-51 1A		12/01/2012	Paydown	0	36,943	36,943	37,497	37,487	0	(543)	0	(543)	0	36,943	0	0	0	1,149	09/25/2043
	FNMA CMO..04-T2 1A1 6.000%																			
31393X-7A-9	11/25/43		12/01/2012	Paydown	0	68,201	68,201	68,713	68,701	0	(500)	0	(500)	0	68,201	0	0	0	2,439	11/25/2043
	FNMA CMO..04-W2 1A 6.000%																			
31393X-GH-4	02/25/44		12/01/2012	Paydown	0	47,697	47,697	48,055	48,047	0	(350)	0	(350)	0	47,697	0	0	0	1,641	02/25/2044
	FHLMC CMO 05-8 1A4 5.666%																			
31394J-Y2-7	09/25/43		12/01/2012	Paydown	0	304,691	304,691	291,741	292,613	0	12,077	0	12,077	0	304,691	0	0	0	9,355	09/25/2043
31397Q-TU-2	FNMA AGENCY CMO 11-1 KB		07/17/2012	J.P. MORGAN SECURITIES INC.	0	3,048,611	2,850,000	2,823,103	2,823,833	0	2,136	0	2,136	0	2,825,969	0	222,641	222,641	72,517	02/25/2041
31398A-E9-9	FNMA AGENCY BND 0.000% 02/09/40		02/09/2012	Various	0	2,294,135	11,250,000	1,995,161	2,221,604	0	72,532	0	72,532	0	2,294,135	0	0	0	0	02/09/2040
				CREDIT SUISSE FIRST BOSTON																
31398A-QY-1	FNMA AGENCY BND 5.380% 11/13/28		07/16/2012	COR	0	4,428,120	4,000,000	3,983,700	3,985,468	0	(1,455)	0	(1,455)	0	3,984,013	0	444,107	444,107	145,858	11/13/2028
	FNMA POOL # 902673 5.500%																			
31411A-2E-4	12/01/36		12/01/2012	Paydown	0	196,590	196,590	195,039	195,058	0	1,532	0	1,532	0	196,590	0	0	0	5,972	12/01/2036
	FNMA POOL # 904626 2.730%																			
31411D-A3-3	12/01/36		12/01/2012	Paydown	0	141,077	141,077	145,873	145,771	0	(4,695)	0	(4,695)	0	141,077	0	0	0	1,781	12/01/2036
	FNMA POOL # 907899 2.404%																			
31411G-UY-6	01/01/37		12/01/2012	Paydown	0	57,546	57,546	59,047	59,009	0	(1,462)	0	(1,462)	0	57,546	0	0	0	474	01/01/2037
83162C-SE-4	SBAP AGENCY ABS..08-20L 1		12/01/2012	Paydown	0	1,425,950	1,425,950	1,425,950	1,425,950	0	0	0	0	0	1,425,950	0	0	0	67,929	12/01/2028
3199999 - U.S. Special Revenue and Special Assessment Obligations and all Non Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						49,643,428	56,864,272	47,543,557	47,721,844	0	220,629	0	220,629	0	47,942,468	0	1,700,959	1,700,959	1,297,320	XXX
00080A-BG-2	ACAS..05-1A ABS 05-1A-A1 144A		01/25/2012	Paydown	0	117,340	117,340	103,342	117,340	0	0	0	0	0	117,340	0	0	0	200	07/25/2019
00083E-AA-7	ACAS..2006-1A ABS ACAS..06-1A A 144A		05/29/2012	Paydown	0	145,134	145,134	140,962	143,045	0	2,089	0	2,089	0	145,134	0	0	0	309	11/27/2019
00089F-AA-8	ACST..07-1A ABS 07-1A G1 144A		12/10/2012	Paydown	0	1,011,559	1,011,559	853,767	870,394	0	141,165	0	141,165	0	1,011,559	0	0	0	3,144	06/14/2037
002043-AE-7	ARCC..06-1A CMBS..06-1A B		06/20/2012	Paydown	0	750,000	750,000	687,188	688,653	0	61,347	0	61,347	0	750,000	0	0	0	3,615	12/20/2019
	ACCR ABS 03-2-A3 0.950%																			
004375-AQ-4	10/25/33		11/26/2012	Paydown	0	32,786	32,786	27,436	30,328	0	5,166	2,708	2,458	0	32,786	0	0	0	129	10/25/2033
	ACE ABS 06-NC3 A2B 0.320%																			
00442E-AF-2	12/25/36		12/26/2012	Paydown	0	107,751	107,751	26,189	26,196	0	81,555	0	81,555	0	107,751	0	0	0	268	12/25/2036
004448-AA-4	ACAP..03-2A ABS..03-2A G1 144A		01/20/2012	Paydown	0	7,843	7,843	5,209	5,377	0	2,466	0	2,466	0	7,843	0	0	0	7	09/20/2033
00505H-AA-0	ACST..06-1A ABS 06-1A-G1 144A		12/17/2012	Paydown	0	1,264,087	1,264,087	1,107,928	1,135,724	0	128,363	0	128,363	0	1,264,087	0	0	0	3,802	06/20/2031
02209S-AC-7	ALTRIA GROUP INC. CORP BND		07/16/2012	WELLS FARGO SECURITIES	0	438,656	400,000	399,808	399,919	0	23	0	23	0	399,942	0	38,714	38,714	23,517	11/10/2013
023767-AA-4	AMERICAN AIRLINES INC. CORP BND		07/31/2012	Redemption 100.0000	0	151,383	151,383	142,038	142,224	0	9,159	0	9,159	0	151,383	0	0	0	5,799	07/31/2022

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (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
02377V-AA-0	AMERICAN AIRLINES 2011-2 CLASS CORP BND		10/15/2012	Redemption 100.0000	0	94,592	94,592	94,592	94,592	0	0	0	0	0	94,592	0	0	0	6,396	04/15/2023
02503Y-AC-7	AMERICAN CAP STRAT LTD. CORP BND 144A		01/30/2012	Call 100.0000	0	2,210	2,210	2,219	2,216	0	(6)	0	(6)	0	2,210	0	0	0	29	12/31/2013
02503Y-AC-7	AMERICAN CAP STRAT LTD. CORP BND 144A		04/03/2012	Tax Free Exchange	0	423,378	423,908	425,311	424,928	0	(191)	0	(191)	0	424,737	0	(1,359)	(1,359)	12,964	12/31/2013
03072S-WN-1	AMSI ABS 04-R11 A1 0.512% 11/25/34		12/26/2012	Paydown	0	144,541	144,541	93,142	108,169	0	36,372	0	36,372	0	144,541	0	0	0	459	11/25/2034
038521-AD-2	ARAMARK CORP CORP BND 8.500% 02/01/15		03/28/2012	JEFFRIES & CO. INC	0	893,142	870,000	905,888	890,791	0	(5,354)	0	(5,354)	0	885,437	0	7,705	7,705	49,505	02/01/2015
042423-AB-9	ARMST ARMLF B 144A 1.445% 08/01/16	E	07/30/2012	Paydown	0	2,071,929	2,071,929	808,052	1,230,492	0	841,437	0	841,437	0	2,071,929	0	0	0	19,690	08/01/2016
04542B-MU-3	ABFC ABS 05-AQ1 A6 4.780% 01/25/35		12/01/2012	Paydown	0	283,722	283,722	276,629	276,768	0	6,953	0	6,953	0	283,722	0	0	0	8,978	01/25/2035
048677-AE-8	ATLANTIC MARINE CORPS COMMUNIT CORP BND		12/01/2012	Redemption 100.0000	0	6,957	6,957	6,048	6,056	0	901	0	901	0	6,957	0	0	0	294	12/01/2051
053499-AG-4	AVAYA INC. CORP BND 144A		04/03/2012	Various	0	1,657,215	1,643,000	1,427,953	1,433,180	0	5,187	0	5,187	0	1,438,367	0	218,848	218,848	58,239	04/01/2019
05377R-AB-0	AESOP ABS..09-1A A 144A		08/31/2012	Various	0	943,615	933,333	933,157	933,299	0	(86)	0	(86)	0	933,212	0	10,402	10,402	50,446	10/20/2013
05377R-AB-0	AESOP ABS..09-1A A 144A		06/20/2012	Paydown	0	466,667	466,667	466,579	466,649	0	17	0	17	0	466,667	0	0	0	19,913	10/20/2013
05377R-AC-8	AESOP ABS 09-2A A 144A		07/16/2012	Various	0	1,783,018	1,750,000	1,827,905	1,778,904	0	(17,125)	0	(17,125)	0	1,761,780	0	21,238	21,238	57,707	02/20/2014
055921-AA-8	BMC SOFTWARE, INC. CORP BND		09/10/2012	JEFFRIES & CO. INC	0	5,991,635	5,000,000	5,769,913	5,749,438	0	(68,197)	0	(68,197)	0	5,681,240	0	310,394	310,394	271,901	06/01/2018
05947U-5D-6	BANK OF AMERICA CO CMBS 05..6 KCC 144A		12/01/2012	Paydown	0	31,500	31,500	30,870	30,897	0	603	0	603	0	31,500	0	0	0	948	09/10/2047
05947U-5E-4	BANK OF AMERICA CO 6.136% 09/10/47		12/01/2012	Paydown	0	9,000	9,000	9,529	9,452	0	(452)	0	(452)	0	9,000	0	0	0	294	09/10/2047
05947U-5F-1	BANK OF AMERICA CO CMBS..05-6 KCE 144A		12/01/2012	Paydown	0	14,400	14,400	15,269	15,142	0	(742)	0	(742)	0	14,400	0	0	0	486	09/10/2047
05952H-CD-9	BOAMS WHOLE CMO 07-1 6.000% 01/25/37		12/01/2012	Paydown	0	130,435	130,435	120,449	121,634	0	8,801	0	8,801	0	130,435	0	0	0	5,343	01/25/2037
07388G-AA-9	BSABS ABS 06-3-A1 0.394% 08/25/36		03/25/2012	Paydown	0	34,868	34,868	32,365	34,613	0	255	0	255	0	34,868	0	0	0	21	08/25/2036
086516-AL-5	BEST BUY CO., INC. CORP BND		02/28/2012	Various	0	2,835,468	2,934,000	2,783,194	2,785,693	0	1,509	0	1,509	0	2,787,202	0	48,266	48,266	68,349	03/15/2021
110122-AC-2	BRISTOL MYERS SQUIBB CO CORP BND		04/10/2012	DIRECT	0	7,603,805	5,500,000	7,302,905	7,302,905	0	(142)	0	(142)	0	7,302,763	0	301,042	301,042	264,688	08/01/2097
116663-AC-9	BRUCE MANSFIELD UNIT CORP BND		10/09/2012	Corporate Action	0	49,106	46,250	46,987	46,939	0	(11)	0	(11)	0	46,928	0	2,177	2,177	2,737	06/01/2034
116663-AC-9	BRUCE MANSFIELD UNIT CORP BND		06/01/2012	Redemption 100.0000	0	2,235	2,235	2,271	2,268	0	(33)	0	(33)	0	2,235	0	0	0	77	06/01/2034
120462-AA-4	BUMBLE BEE ACQUISITION CORP CORP BND 144A		12/13/2012	Call 103.0000	0	39,140	38,000	36,715	35,274	0	3,866	0	3,866	0	39,140	0	0	0	3,401	12/15/2017
123168-AA-4	BTL..11-AA ABS 11-AA 5.000% 09/25/18		03/01/2012	Paydown	0	(96,406)	(96,406)	(96,162)	(96,406)	0	0	0	0	0	(96,406)	0	0	0	(10,731)	09/25/2018
123168-AB-2	BTL..11-AA ABS..11-AA B 5.000% 09/25/18		12/01/2012	Paydown	0	130,125	130,125	127,452	127,871	0	2,255	0	2,255	0	130,125	0	0	0	3,375	09/25/2018
12328M-AN-1	BLX ABS 05-AA A 144A 0.500% 09/25/38		12/26/2012	Paydown	0	60,909	60,909	41,206	42,211	0	18,698	0	18,698	0	60,909	0	0	0	167	09/25/2038
12464Y-AA-7	CBASS ABS..07-CB5 A1 0.270% 04/25/37		12/26/2012	Paydown	0	70,579	70,579	42,556	43,717	0	26,862	0	26,862	0	70,579	0	0	0	162	04/25/2037
12479H-AA-7	CAUTO..11-1A ABS..11-1A A 144A		12/15/2012	Paydown	0	78,931	78,931	78,905	78,905	0	26	0	26	0	78,931	0	0	0	2,403	11/15/2039
125581-FV-5	CIT GROUP INC CORP BND		01/23/2012	Call 100.0000	0	1,785,000	1,785,000	1,801,598	1,784,687	0	313	0	313	0	1,785,000	0	0	0	25,337	05/01/2015
12561E-AK-1	CKE RESTAURANTS, INC. CORP BND		07/16/2012	Call 103.0000	0	290,460	282,000	298,215	297,742	0	(7,282)	0	(7,282)	0	290,460	0	0	0	27,192	07/15/2018
125634-AC-9	CLIF..11-2A ABS 11-2A-NOTE 144A		12/18/2012	Paydown	0	637,980	637,980	637,740	637,739	0	241	0	241	0	637,980	0	0	0	17,372	10/18/2026
125635-AC-6	CLI FUNDING LLC ABS 06..1A A 144A		12/18/2012	Paydown	0	453,798	453,798	383,885	396,934	0	56,864	0	56,864	0	453,798	0	0	0	1,081	08/18/2021
12620X-AC-6	CPM HOLDINGS INC CORP BND		09/28/2012	Call 105.3130	0	910,957	865,000	936,363	920,567	0	(9,610)	0	(9,610)	0	910,957	0	0	0	98,799	09/01/2014
126410-LN-7	CSX TRANS, INC. CORP BND		04/15/2012	Redemption 100.0000	0	32,741	32,741	32,741	32,741	0	0	0	0	0	32,741	0	0	0	1,371	10/15/2014
126650-BN-9	CVS CAREMARK CORP CORP BND		12/11/2012	TENDER OFFER	0	1,305,200	1,000,000	993,650	995,036	0	525	0	525	0	995,561	0	309,639	309,639	81,767	03/15/2019
126650-BS-8	CVS PASS-THROUGH TRUST CORP BND 144A		12/10/2012	Various	0	25,390	25,390	27,258	27,190	0	(1,800)	0	(1,800)	0	25,390	0	0	0	1,044	01/10/2032
126673-QR-6	COUNTRYWIDE HOME EQUITY LN TR ABS..2004-S		12/17/2012	Paydown	0	104,545	104,545	63,511	63,884	0	40,661	0	40,661	0	104,545	0	0	0	286	02/15/2030
126685-AD-8	CWHEL..05-C ABS 05-C-2A		12/17/2012	Paydown	0	112,567	112,567	89,092	90,432	0	22,135	0	22,135	0	112,567	0	0	0	268	07/15/2035
126685-AF-3	CWHEL..05-D ABS 05-D-2A		12/17/2012	Paydown	0	78,071	78,071	62,457	63,570	0	14,501	0	14,501	0	78,071	0	0	0	185	11/15/2035
134011-AJ-4	CAMP PENDLETON & QUANTICO HOUS CORP BND		10/01/2012	Call 100.0000	0	20,000	20,000	16,112	16,144	0	3,856	0	3,856	0	20,000	0	0	0	1,114	10/01/2050
14056G-AE-8	CAPS ABS..06-2 C 144A 0.888% 09/20/22		11/20/2012	Paydown	0	1,040,972	1,040,972	1,012,003	1,014,255	0	26,717	0	26,717	0	1,040,972	0	0	0	4,122	09/20/2022
144539-AB-9	CARR ABS 06-NC5 0.320% 03/25/36		12/26/2012	Paydown	0	117,362	117,362	79,325	79,325	0	38,037	0	38,037	0	117,362	0	0	0	303	03/25/2036
147448-AD-6	CASELLA WASTE SYST, INC. CORP BND		03/29/2012	JEFFRIES & CO. INC	0	226,569	210,000	234,675	228,639	0	(3,355)	0	(3,355)	0	225,284	0	1,285	1,285	16,555	07/15/2014
147448-AD-6	CASELLA WASTE SYST, INC. CORP BND		11/08/2012	Call 105.5000	0	706,850	670,000	748,725	729,468	0	(22,618)	0	(22,618)	0	706,850	0	0	0	96,834	07/15/2014
14852M-AF-8	CSTLE..03-1AW ABS..03-1AW A1		12/17/2012	Paydown	0	695,098	695,098	625,588	625,959	0	69,139	0	69,139	0	695,098	0	0	0	3,930	05/15/2027
14852P-AF-1	CSTLE..03-2AW ABS..03-2AW A1 144A		12/17/2012	Paydown	0	564,112	564,112	497,829	500,466	0	63,647	0	63,647	0	564,112	0	0	0	3,074	11/15/2026

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (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
151608-AA-4	CPF..10-1A ABS 10-1A-1 144A		12/20/2012	Paydown	0	241,611	241,611	242,232	242,043	0	(432)	0	(432)	0	241,611	0	0	0	6,577	07/20/2016
17309A-AA-7	CMA..06-A1 CMO..06-A1 1A1		12/01/2012	Paydown	0	137,961	137,961	119,681	119,822	0	18,139	0	18,139	0	137,961	0	0	0	4,093	04/25/2036
19075Q-AB-8	COBANK CORP BND 144A 7.875% 04/16/18		01/31/2012	BANC OF AMERICA SECURITIES LLC	0	7,203,242	6,000,000	6,715,161	6,696,906	0	(8,291)	0	(8,291)	0	6,688,614	0	514,627	514,627	141,124	04/16/2018
204780-AC-4	COMPUCOM SYST INC CORP BND 144A		10/04/2012	TENDER OFFER	0	1,075,106	1,035,000	1,108,913	1,084,884	0	(21,580)	0	(21,580)	0	1,063,304	0	11,802	11,802	130,453	10/01/2015
21079Q-AA-2	CONTINENTAL AIRLINES INC. CORP BND		10/17/2012	DIRECT	0	293,786	282,147	284,968	284,383	0	(744)	0	(744)	0	283,639	0	10,146	10,146	20,879	04/19/2014
21079Q-AA-2	CONTINENTAL AIRLINES INC. CORP BND		10/19/2012	Redemption 100.0000	0	191,042	191,042	192,953	192,557	0	(1,514)	0	(1,514)	0	191,042	0	0	0	10,503	04/19/2014
21079V-AB-9	CONTINENTAL AIRLINES INC. CORP BND		07/12/2012	Redemption 100.0000	0	28,032	28,032	26,487	26,543	0	1,489	0	1,489	0	28,032	0	0	0	1,378	07/12/2020
22531U-AB-1	CAALT ABS 09-1-B 144A 5.680% 05/15/17		03/15/2012	Paydown	0	1,034,281	1,034,281	1,040,729	1,035,666	0	(1,386)	0	(1,386)	0	1,034,281	0	0	0	10,288	05/15/2017
226566-AK-3	CRICKET COMMUNICATIONS INC. CORP BND		01/09/2012	CREDIT SUISSE FIRST BOSTON COR	0	84,650	80,000	85,900	85,071	0	(42)	0	(42)	0	85,028	0	(378)	(378)	982	05/15/2016
23243H-AC-5	COUNTRYWIDE ASSET-BACKED CERTI ABS 06-24		12/26/2012	Paydown	0	902,336	902,336	669,534	669,648	0	232,688	0	232,688	0	902,336	0	0	0	1,484	03/25/2030
23245C-AB-6	CWL ABS..07-1 2A1 0.261% 06/25/28		11/26/2012	Paydown	0	324,421	324,421	303,043	319,544	0	4,876	0	4,876	0	324,421	0	0	0	444	06/25/2028
23326Y-AE-4	DFR MIDDLE MARKET CLO LTD DFRM ABS 07-1A		10/22/2012	Paydown	0	1,750,000	1,750,000	1,606,875	1,728,876	0	21,124	0	21,124	0	1,750,000	0	0	0	49,596	07/20/2019
24736V-AA-0	DELTA AIR LINES INC. CORP BND		07/02/2012	Redemption 100.0000	0	105,808	105,808	105,808	105,808	0	0	0	0	0	105,808	0	0	0	4,979	01/02/2020
24736W-AA-8	DELTA AIR LINES 2011-1 CORP BND		10/15/2012	Redemption 100.0000	0	188,659	188,659	189,603	189,576	0	(917)	0	(917)	0	188,659	0	0	0	7,436	10/15/2020
252727-AA-0	DROT ABS 09-1 A 144A 9.310% 03/20/26		12/20/2012	Paydown	0	378,443	378,443	379,354	379,039	0	(597)	0	(597)	0	378,443	0	0	0	19,034	03/20/2026
25272R-AA-6	DROT ABS..11-1-A 144A 4.000% 03/20/23		12/20/2012	Paydown	0	782,223	782,223	776,820	777,175	0	5,048	0	5,048	0	782,223	0	0	0	16,728	03/20/2023
25755T-AA-8	DOMINOS, INC. ABS..07-1 A2 144A		03/23/2012	Various	0	2,990,000	2,990,000	2,786,076	2,962,787	0	27,213	0	27,213	0	2,990,000	0	0	0	64,669	04/25/2037
264399-EQ-5	DUKE ENERGY CORP CORP BND		07/16/2012	CITIGROUP GLOBAL MKT INC	0	1,082,880	1,000,000	998,120	999,153	0	212	0	212	0	999,365	0	83,515	83,515	60,900	02/01/2014
269246-AP-9	E*TRADE FINANCIAL CORP CORP BND		04/03/2012	Various	0	1,448,606	1,415,000	1,430,500	1,427,333	0	(1,593)	0	(1,593)	0	1,425,740	0	22,867	22,867	37,890	12/01/2015
30250L-AE-7	FCCFS ABS..11-1A B 5.278% 03/15/17		04/16/2012	Tax Free Exchange	0	1,750,000	1,750,000	1,750,000	1,750,000	0	0	0	0	0	1,750,000	0	0	0	31,369	03/15/2017
30277M-AA-2	FUEL TRUST FUEL..11-1 CORP BND 144A		06/06/2012	Tax Free Exchange	0	1,350,000	1,350,000	1,350,000	1,350,000	0	0	0	0	0	1,350,000	0	0	0	36,443	10/15/2022
32022N-BE-5	FBUSA ABS 10-A-C 7.620% 04/17/17		06/15/2012	Call 100.0000	0	250,000	250,000	249,963	249,968	0	32	0	32	0	250,000	0	0	0	9,525	04/17/2017
32053J-AA-5	FIRST HORIZON ABS TRUST FHABS.. ABS FHABS		12/26/2012	Paydown	0	259,815	259,815	192,113	198,155	0	61,661	0	61,661	0	259,815	0	0	0	557	09/25/2029
32082H-AB-2	FMRMT..03-A ABS..03-A-A 144A		12/01/2012	Paydown	0	45,112	45,112	43,758	44,233	0	879	0	879	0	45,112	0	0	0	247	01/28/2015
34528R-AE-2	FORDO ABS 09-A A3B 2.749% 05/15/13		02/15/2012	Paydown	0	383,883	383,883	394,370	384,401	0	(518)	0	(518)	0	383,883	0	0	0	1,361	05/15/2013
34956X-AE-0	FCOI..05-2A ABS 05-2A A2		08/08/2012	BANC OF AMERICA SECURITIES LLC	0	271,176	320,798	269,335	271,757	0	5,265	0	5,265	0	277,022	0	(5,846)	(5,846)	2,595	07/15/2019
36228C-QM-8	GSMS CMBS 03-C1 A2B 4.295% 01/10/40		05/01/2012	Paydown	0	2,315,283	2,315,283	2,327,551	2,323,453	0	(8,170)	0	(8,170)	0	2,315,283	0	0	0	24,317	01/10/2040
36962G-3U-6	GENERAL ELECTRIC CAPITAL CORP CORP BND		06/08/2012	RBC DOMINION SECURITIES INC	0	3,419,310	3,000,000	3,192,414	3,187,186	0	(11,615)	0	(11,615)	0	3,175,571	0	243,739	243,739	104,063	05/01/2018
36962G-5J-9	GENERAL ELECTRIC CAPITAL CORP CORP BND M		06/08/2012	SCOTIA MCLEOD (USA) INC	0	1,105,720	1,000,000	997,860	997,895	0	77	0	77	0	997,972	0	107,748	107,748	30,483	10/17/2021
36962G-XS-8	GENERAL ELEC CAP CO CORP BND MTN		02/15/2012	Maturity	0	750,000	750,000	771,623	750,571	0	(571)	0	(571)	0	750,000	0	0	0	22,031	02/15/2012
37247D-AL-0	GENWORTH FINANCIAL INC CORP BND		10/24/2012	Various	0	6,331,500	5,600,000	5,616,350	5,616,272	0	(1,822)	0	(1,822)	0	5,614,450	0	717,050	717,050	419,271	12/15/2016
37875*-AA-2	BARCLAYS REPO ABS 6.000% 12/31/49		03/17/2012	Paydown	0	23,804	23,804	23,685	23,717	0	87	0	87	0	23,804	0	0	0	249	12/31/2049
37875*-AA-2	BARCLAYS REPO ABS 6.000% 12/31/49		04/05/2012	Tax Free Exchange	0	1,316,320	1,321,115	1,314,509	1,316,301	0	19	0	19	0	1,316,320	0	0	0	20,037	12/31/2049
42805R-AV-1	HERTZ ABS 09-2A A2 144A		07/16/2012	Various	0	965,525	880,000	919,650	906,515	0	(4,595)	0	(4,595)	0	901,919	0	63,606	63,606	26,379	03/25/2016
437084-LM-6	HEAT ABS..05-4 0.650% 10/25/35		10/19/2012	Various	0	897,486	900,723	771,467	845,745	0	15,039	0	15,039	0	860,784	0	36,702	36,702	5,197	10/25/2035
437084-LM-6	HEAT ABS..05-4 0.650% 10/25/35		09/25/2012	Paydown	0	249,277	249,277	213,505	234,062	0	15,215	0	15,215	0	249,277	0	0	0	831	10/25/2035
44328B-AD-0	HASC ABS 06-HE2 0.320% 12/25/36		12/26/2012	Paydown	0	66,782	66,782	21,130	34,974	0	45,652	13,844	31,808	0	66,782	0	0	0	131	12/25/2036
45073D-AA-6	IXIS ABS..07-HE1 A1 0.270% 05/25/37		12/26/2012	Paydown	0	28,724	28,724	9,027	11,316	0	19,612	2,204	17,408	0	28,724	0	0	0	54	05/25/2037
45169U-AA-3	IGATE CORPORATION CORP BND 144A		01/18/2012	Tax Free Exchange	0	1,991,770	1,906,000	1,827,030	1,830,697	0	660	0	660	0	1,831,357	0	160,413	160,413	36,691	05/01/2016
458048-AA-3	INCT..05-1R1A ABS 05-1R1A 144A		11/09/2012	Paydown	0	645,300	645,300	549,646	568,390	0	76,910	0	76,910	0	645,300	0	0	0	2,507	06/09/2033
46616P-AA-1	HENDR..11-1A ABS 11-1A 144A		12/15/2012	Paydown	0	113,214	113,214	113,184	113,185	0	29	0	29	0	113,214	0	0	0	3,128	10/15/2056
46616Q-AA-9	HENDR..11-2A ABS 11-2A 144A		12/15/2012	Paydown	0	88,877	88,877	88,826	88,826	0	51	0	51	0	88,877	0	0	0	3,281	09/15/2056
46631V-AA-9	JPMORGAN CHASE CAPITAL XXV CORP BND		07/12/2012	Call 100.0000	0	1,400,000	1,400,000	1,410,500	1,410,500	0	(10,500)	0	(10,500)	0	1,400,000	0	0	0	74,309	10/01/2037
487312-AA-8	KEENAN FORT DETRICK ENERGY CORP BND 144A		11/15/2012	Various	0	32,501	32,501	28,144	28,353	0	4,148	0	4,148	0	32,501	0	0	0	1,493	05/15/2033
487312-AB-6	KEENAN FORT DETRICK ENERGY CORP BND 144A		11/15/2012	Redemption 100.0000	0	17,316	17,316	17,316	17,316	0	0	0	0	0	17,316	0	0	0	1,012	05/15/2033

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (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
50077B-AC-2	KRATOS DEFENSE & SECURITY SOLU CORP BND		10/18/2012	Various	0	1,622,026	1,500,000	1,516,703	1,516,313	0	(1,009)	0	(1,009)	0	1,515,304	0	106,722	106,722	67,044	06/01/2017
50820N-AE-2	LCMLT..05-HE1 ABS 05-HE1-M1 144A		10/19/2012	CREDIT SUISSE FIRST BOSTON COR	0	1,253,329	1,260,023	1,033,219	1,144,839	0	39,850	0	39,850	0	1,184,688	0	68,641	68,641	10,865	12/25/2032
50820N-AE-2	LCMLT..05-HE1 ABS 05-HE1-M1 144A		09/25/2012	Paydown	0	109,977	109,977	90,181	99,923	0	10,053	0	10,053	0	109,977	0	0	0	758	12/25/2032
52176M-AA-8	LRF..10-1A ABS 10-1A A 5.000% 10/23/16		03/23/2012	Paydown	0	154,308	154,308	153,030	153,327	0	981	0	981	0	154,308	0	0	0	1,202	10/23/2016
52176X-AA-4	LRF..10-2 ABS 10-2 A 5.000% 05/20/16		12/20/2012	Paydown	0	647,423	647,423	637,307	642,388	0	5,034	0	5,034	0	647,423	0	0	0	17,511	05/20/2016
52177A-AA-3	LRF..10-3 ABS 10-3 A 3.450% 06/20/16		11/20/2012	Paydown	0	150,712	150,712	149,939	150,372	0	340	0	340	0	150,712	0	0	0	2,419	06/20/2016
524908-R4-4	LEHMAN BROS HOLDINGS INC CORP BND		03/09/2012	Various	0	13	125,000	156	13	144	0	0	144	0	156	0	(144)	(144)	0	07/17/2037
542514-EV-2	LBMLT..04-1 ABS..04-1 M2		10/19/2012	NOMURA SECURITIES INTL. INC	0	465,868	490,065	438,235	443,258	0	432	0	432	0	443,690	0	22,178	22,178	4,411	02/25/2034
542514-EV-2	LBMLT..04-1 ABS..04-1 M2		09/25/2012	Paydown	0	155,941	155,941	139,448	141,046	0	14,894	0	14,894	0	155,941	0	0	0	760	02/25/2034
55271K-AM-3	MCG..06-1A ABS 06-1A-A1		07/20/2012	Paydown	0	1,199,168	1,199,168	1,032,861	1,119,783	0	79,385	0	79,385	0	1,199,168	0	0	0	5,961	04/20/2018
55616*-AA-8	CTL - MACYS (MOONACHIE NJ) CORP BND		12/15/2012	Redemption 100.0000	0	3,247	3,247	3,247	3,247	0	0	0	0	0	3,247	0	0	0	124	03/15/2037
571628-AA-4	MARRIOTT VACATION CLUB OWNER T ABS..07-1A		12/01/2012	Paydown	0	36,714	36,714	36,733	36,693	0	22	0	22	0	36,714	0	0	0	1,092	05/20/2029
57164N-AB-7	MARRIOTT VACATION CLUB OWNER T ABS 07-2A		12/01/2012	Paydown	0	23,059	23,059	19,600	21,042	0	2,017	0	2,017	0	23,059	0	0	0	724	10/20/2029
581557-AW-5	MCKESSON CORP CORP BND		07/16/2012	CITIGROUP GLOBAL MKT INC	0	543,370	500,000	499,680	499,854	0	36	0	36	0	499,890	0	43,480	43,480	30,153	02/15/2014
59560W-AE-7	MDST..10-1 SUB ABS 10-1		12/01/2012	Paydown	0	108,120	108,120	113,221	112,740	0	(4,619)	0	(4,619)	0	108,120	0	0	0	3,971	12/15/2045
61746B-CX-2	MORGAN STANLEY CORP BND		01/09/2012	Various	0	2,650,000	2,650,000	2,260,552	2,646,828	0	3,172	0	3,172	0	2,650,000	0	0	0	4,247	01/09/2012
61752U-AA-3	MSHEL ABS 07-2 A1 0.310% 04/25/37		03/08/2012	BA SECURITIES	0	133,549	164,210	113,305	146,239	0	1,645	0	1,645	0	147,884	0	(14,335)	(14,335)	132	04/25/2037
61752U-AA-3	MSHEL ABS 07-2 A1 0.310% 04/25/37		02/27/2012	Paydown	0	18,305	18,305	12,630	16,301	0	2,003	0	2,003	0	18,305	0	0	0	8	04/25/2037
64352V-GW-5	NCHET ABS 04-A AII9 4.923% 08/25/34		12/01/2012	Paydown	0	263,260	263,260	188,231	195,364	0	67,896	0	67,896	0	263,260	0	0	0	6,628	08/25/2034
652505-AA-6	NEWSTAR TRUST NWSTR..06-1A ABS..06-1A A1		12/31/2012	Paydown	0	1,507,596	1,507,596	1,412,684	1,415,764	0	91,832	0	91,832	0	1,507,596	0	0	0	7,231	03/30/2022
652509-AA-8	NWSTR..07-1A ABS 07-1-A1 144A		11/30/2012	Paydown	0	947	947	861	874	0	73	0	73	0	947	0	0	0	2	09/30/2022
65250Y-AA-3	NEWST..05-1 ABS 05-1-A1 144A		10/25/2012	Paydown	0	471,067	471,067	452,330	469,846	0	1,220	0	1,220	0	471,067	0	0	0	2,773	07/25/2018
65332V-BH-5	NEXTEL COMMUNICATIONS INC. CORP BND		03/28/2012	GOLDMAN SACHS & CO	0	872,175	870,000	877,228	870,000	0	0	0	0	0	870,000	0	2,175	2,175	25,254	10/31/2013
667294-AW-2	NORTHWEST AIRLINES INC CORP BND		10/01/2012	Redemption 100.0000	0	7,312	7,312	7,484	7,470	0	(158)	0	(158)	0	7,312	0	0	0	331	10/01/2023
668457-AA-2	NORTHWIND HOLDINGS LLC ABS 07-1A A1 144A		12/03/2012	Paydown	0	1,365,000	1,365,000	1,060,819	1,094,819	0	270,181	0	270,181	0	1,365,000	0	0	0	11,544	12/01/2037
69144W-AA-9	OXFORD FINANCE FUNDING TRUST ABS 11-1A		04/15/2012	Paydown	0	309,779	309,779	309,779	309,779	0	0	0	0	0	309,779	0	0	0	2,421	03/15/2017
69144W-AA-9	OXFORD FINANCE FUNDING TRUST ABS 11-1A		04/26/2012	Tax Free Exchange	0	680,637	680,709	680,709	680,709	0	0	0	0	0	680,709	0	(71)	(71)	11,613	03/15/2017
694756-AA-5	PACIFIC PILOT FUNDING LTD CORP BND		04/20/2012	Redemption 100.0000	0	4,576	4,576	3,889	3,893	0	683	0	683	0	4,576	0	0	0	27	10/20/2016
74112R-AA-8	PART..09-1 ABS 09-1 A 144A		12/15/2012	Paydown	0	292,120	292,120	292,069	292,088	0	32	0	32	0	292,120	0	0	0	8,328	04/15/2017
75405R-AA-1	RPRO..05-1A ABS..05-1A G 144A		12/20/2012	Paydown	0	68,520	68,520	60,298	60,732	0	7,788	0	7,788	0	68,520	0	0	0	404	03/23/2024
76111X-E5-8	RES FUND MTG SEC I WHOLE CMO 05-S9		12/01/2012	Paydown	0	285,283	287,987	271,068	271,296	0	13,987	0	13,987	0	285,283	0	0	0	7,767	12/25/2035
76202@-AA-2	HOME DEPOT INC CORP BND		12/15/2012	Redemption 100.0000	0	12,672	12,672	12,672	12,672	0	0	0	0	0	12,672	0	0	0	441	01/15/2039
76972K-AC-3	ROADHOUSE FINANCING INC CORP BND		09/13/2012	Various	0	811,263	840,000	830,132	830,348	0	820	0	820	0	831,169	0	(19,906)	(19,906)	73,939	10/15/2017
78402T-AE-6	SBI HELOC TRUST SBIHE..06-1A ABS 06-1-2A		12/26/2012	Paydown	0	189,453	189,453	144,103	147,916	0	41,538	0	41,538	0	189,453	0	0	0	439	04/25/2035
78412F-AM-6	SUPERIOR ENERGY SERVICES CORP BND 144A		05/07/2012	Various	0	468,225	430,000	430,000	430,000	0	0	0	0	0	430,000	0	38,225	38,225	12,964	12/15/2021
78442G-DH-6	SLMA ABS 02-1-A2 0.425% 04/25/17		12/17/2012	Various	0	195,428	195,550	195,030	195,500	0	(19)	0	(19)	0	195,481	0	(54)	(54)	1,285	04/25/2017
78442G-DH-6	SLMA ABS 02-1-A2 0.425% 04/25/17		10/25/2012	Paydown	0	336,434	336,434	335,540	336,349	0	85	0	85	0	336,434	0	0	0	1,253	04/25/2017
78466K-AB-4	SPFC..06-1A ABS..06-1A-A2	E	11/01/2012	Paydown	0	472,085	472,085	382,782	404,731	0	67,354	0	67,354	0	472,085	0	0	0	3,023	01/11/2019
78487X-AA-3	SVOVM ABS 09-BA NT 144A		12/01/2012	Paydown	0	357,978	357,978	357,943	357,651	0	327	0	327	0	357,978	0	0	0	11,221	12/20/2028
80007P-AG-4	SANDRIDGE ENERGY INC CORP BND		04/03/2012	BANC OF AMERICA SECURITIES LLC	0	866,738	870,000	863,475	864,881	0	590	0	590	0	865,471	0	1,266	1,266	18,928	04/01/2014
816752-AA-7	SEMINOLE HARD ROCK ENTERTAINME CORP BND		05/08/2012	BANC OF AMERICA SECURITIES LLC	0	1,209,688	1,225,000	1,175,781	1,184,829	0	6,001	0	6,001	0	1,190,829	0	18,858	18,858	14,520	03/15/2014
82651E-AA-7	SRFC..09-3A ABS 09-3A NT 144A		01/20/2012	Paydown	0	110,690	110,690	111,950	111,440	0	(750)	0	(750)	0	110,690	0	0	0	703	07/20/2026
82651P-AB-0	SRFC..10-2A ABS..10-2A B		12/20/2012	Paydown	0	25,950	25,950	25,946	25,946	0	4	0	4	0	25,950	0	0	0	677	11/20/2025

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (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
828380-AD-0	SVLF..10-A ABS 10-A A 5.360% 07/15/22		12/01/2012	Paydown	0	164,637	164,637	164,636	164,566	0	71	0	71	0	164,637	0	0	0	4,320	07/15/2022
83162C-SD-6	SBAP ABS..08-20K 1 6.770% 11/01/28		11/01/2012	Paydown	0	1,090,760	1,090,760	1,090,760	1,090,760	0	0	0	0	0	1,090,760	0	0	0	57,479	11/01/2028
83546D-AA-6	SONIC..11-1A ABS..11-1A-A2 144A		12/20/2012	Paydown	0	60,000	60,000	60,000	60,000	0	0	0	0	0	60,000	0	0	0	1,767	05/20/2041
85171U-AA-5	SLFMT..11-1 CMO..11-1 A 4.050% 01/25/58		12/03/2012	Paydown	0	371,613	371,613	371,312	371,264	0	349	0	349	0	371,613	0	0	0	8,343	01/25/2058
855030-AJ-1	STAPLES INC. CORP BND 9.750% 01/15/14		09/17/2012	Various	0	1,555,503	1,400,000	1,400,000	1,400,000	0	0	0	0	0	1,400,000	0	155,503	155,503	160,956	01/15/2014
86359C-AD-1	SARTS..05-1A ABS 05-1A 144A		10/22/2012	Paydown	0	381,755	381,755	328,771	347,932	0	33,823	0	33,823	0	381,755	0	0	0	2,385	01/21/2015
86362P-AB-1	STRUCTURED ASSET SECURITIES CO ABS 07-BC		12/26/2012	Paydown	0	208,173	208,173	197,556	204,632	0	3,541	0	3,541	0	208,173	0	0	0	344	02/25/2037
86362V-AB-8	SASC ABS 06-BC6-A2 0.288% 01/25/37		12/26/2012	Paydown	0	162,484	162,484	154,461	160,731	0	1,753	0	1,753	0	162,484	0	0	0	289	01/25/2037
869504-AC-4	SPSS..11-1A ABS..11-1A B		01/15/2012	Paydown	0	5,770	5,770	5,769	5,770	0	0	0	0	0	5,770	0	0	0	37	11/15/2058
872162-AB-8	TAL..10-4A ABS 5.500% 07/20/25		12/20/2012	Paydown	0	163,500	163,500	163,500	163,500	0	0	0	0	0	163,500	0	0	0	(531)	07/20/2025
881561-NY-6	TMTS..04-21HE ABS..04-21HE-2A3		12/26/2012	Paydown	0	278,091	278,091	225,160	240,487	0	37,604	0	37,604	0	278,091	0	0	0	2,139	12/25/2034
883145-AJ-3	TEXTAINER MARINE CONTAINERS LT ABS..11-1	E	12/17/2012	Paydown	0	150,000	150,000	150,000	150,000	0	0	0	0	0	150,000	0	0	0	3,897	06/15/2026
88576V-AA-8	HENDR ABS 08-A 144A 8.000% 06/15/45		12/15/2012	Paydown	0	54,660	54,660	49,535	49,837	0	4,822	0	4,822	0	54,660	0	0	0	2,446	06/15/2045
88576X-AA-4	HENDR..10-1A ABS 10-1A A 144A		12/15/2012	Paydown	0	103,398	103,398	103,370	103,372	0	26	0	26	0	103,398	0	0	0	2,923	07/15/2059
88641T-AA-4	TMCAT..10-A ABS 10-A-A 144A		11/15/2012	Paydown	0	345,197	345,197	345,080	345,149	0	48	0	48	0	345,197	0	0	0	9,619	05/15/2017
89676A-AN-3	TRITON CONTAINER FINANCE LLC T ABS 06..1A		12/26/2012	Paydown	0	219,000	219,000	187,709	195,484	0	23,516	0	23,516	0	219,000	0	0	0	508	11/26/2021
89676A-AQ-6	TRITON CONTAINER FINANCE LLC T ABS 07-1A		12/26/2012	Paydown	0	278,750	278,750	249,448	259,269	0	19,481	0	19,481	0	278,750	0	0	0	600	02/26/2019
902733-AB-0	UHAUL ABS 07..BT1 BT 144A		12/25/2012	Paydown	0	114,062	114,062	98,236	104,530	0	9,532	0	9,532	0	114,062	0	0	0	3,676	02/25/2020
909279-BF-7	UNITED AIR LINES INC. CORP BND 144A		05/08/2012	Call 103.0000	0	145,230	141,000	149,818	146,775	0	(1,545)	0	(1,545)	0	145,230	0	0	0	10,714	08/01/2013
910810-AC-7	UNITED MARITIME GROUP LLC CORP BND		07/11/2012	Call 110.5894	0	1,316,013	1,190,000	1,242,188	1,232,429	0	83,585	0	83,585	0	1,316,013	0	0	0	80,011	06/15/2015
911684-AD-0	US CELLULAR CORP CORP BND		12/03/2012	JEFFRIES & CO. INC	0	5,263,000	5,000,000	4,781,715	4,783,217	0	4,006	0	4,006	0	4,787,223	0	475,777	475,777	326,625	12/15/2033
92343V-AQ-7	VERIZON COMMUNICATIONS INC. CORP BND		12/17/2012	Call 140.2060	0	316,866	226,000	224,730	225,018	0	91,847	0	91,847	0	316,866	0	0	0	22,302	11/01/2018
92933D-AA-8	WEA FINANCE LLC CORP BND 144A		10/23/2012	TENDER OFFER	0	825,563	750,000	742,350	745,940	0	1,277	0	1,277	0	747,217	0	78,346	78,346	50,156	06/02/2014
933637-AJ-9	WAMU CMO 06-AR18 3A3 4.579% 01/25/37		12/01/2012	Paydown	0	171,155	181,762	87,246	87,371	0	83,784	0	83,784	0	171,155	0	0	0	5,831	01/25/2037
96928*-DD-6	WALGREENS CTL CORP BND		12/15/2012	Various	0	13,586	13,586	13,586	13,586	0	0	0	0	0	13,586	0	0	0	486	10/15/2034
96928*-EB-9	WALMART CORP BND 4.710% 01/15/23		12/15/2012	Redemption 100.0000	0	130,887	130,887	130,887	130,887	0	0	0	0	0	130,887	0	0	0	3,284	01/15/2023
96928*-EH-6	CTL - DELHAIZE (WILLIAMSBURG V CORP BND		12/15/2012	Redemption 100.0000	0	43,052	43,052	43,052	43,052	0	0	0	0	0	43,052	0	0	0	1,279	10/15/2031
970628-AA-1	WESTF..05-1A ABS 05-1A A1 144A		09/17/2012	Paydown	0	405,128	405,128	352,461	354,982	0	50,146	0	50,146	0	405,128	0	0	0	4,443	07/15/2030
34956X-AE-0	FCOI..05-2A ABS 05-2A A2		12/28/2012	Various	0	1,781,293	2,109,202	1,768,738	1,785,642	0	19,675	0	19,675	0	1,805,316	0	(24,024)	(24,024)	0	07/15/2019
G76708-AB-5	ROTOR..11-1A ABS 11-1A 5.750% 06/15/46	E	12/15/2012	Paydown	0	45,640	45,640	45,640	45,640	0	0	0	0	0	45,640	0	0	0	1,221	06/15/2046
009349-AF-8	AIRCRAFT LEASE SECURITISATION ABS..07-1A	F	12/05/2012	Paydown	0	451,958	451,958	395,414	409,566	0	42,392	0	42,392	0	451,958	0	0	0	1,205	05/10/2032
009350-AA-7	AERLS ABS 08-1A A 2.092% 06/26/38	F	04/16/2012	Paydown	0	66,937	66,937	63,242	63,295	0	3,642	0	3,642	0	66,937	0	0	0	303	06/26/2038
009350-AA-7	AERLS ABS 08-1A A 2.092% 06/26/38	F	05/01/2012	Tax Free Exchange	0	1,084,445	1,146,128	1,082,872	1,083,775	0	669	0	669	0	1,084,445	0	0	0	8,276	06/26/2038
05533A-AA-0	BBVA BANCOMER SA DE CV CORP BND 144A	F	03/12/2012	Various	0	2,809,606	2,660,000	2,710,250	2,707,529	0	(723)	0	(723)	0	2,706,806	0	102,800	102,800	69,675	04/22/2020
056143-AA-8	BBAIR ABS 07-1A G1 144A	F	12/14/2012	Paydown	0	446,045	446,045	352,622	360,585	0	85,460	0	85,460	0	446,045	0	0	0	1,505	11/14/2033
092650-AB-6	BLADE..06-1A ABS 06-1A-B	F	08/15/2012	Paydown	0	103,476	103,476	67,259	68,423	0	35,053	0	35,053	0	103,476	0	0	0	1,160	09/15/2041
092650-AF-7	BLADE..06-1A ABS..06-1A-D 144A	R	12/15/2012	Paydown	0	37,052	37,052	26,731	26,833	0	10,219	0	10,219	0	37,052	0	0	0	136	09/15/2041
227170-AA-5	CRNN..11-1A-A1 ABS..11-1A A1 144A	F	12/18/2012	Paydown	0	616,000	616,000	615,771	615,771	0	229	0	229	0	616,000	0	0	0	16,483	11/18/2026
358428-AC-4	FMCLO..04-1A ABS..04-1A B2 144A	F	10/15/2012	Paydown	0	154,638	154,638	156,377	155,031	0	(393)	0	(393)	0	154,638	0	0	0	6,893	01/15/2019
36298A-AB-8	GSC..7 ABS..06-7A 144A 0.602% 05/25/20	F	11/26/2012	Paydown	0	51,794	51,794	44,478	46,731	0	5,063	0	5,063	0	51,794	0	0	0	313	05/25/2020
368288-AC-0	GESEA..05-1A ABS 04-1A-A 144A	F	12/17/2012	Paydown	0	100,000	100,000	91,219	98,969	0	1,031	0	1,031	0	100,000	0	0	0	302	04/17/2019
368288-AE-6	GESEA..05-1A ABS 05-1A-A	F	12/17/2012	Paydown	0	75,000	75,000	65,468	68,132	0	6,868	0	6,868	0	75,000	0	0	0	206	11/17/2020
37184V-AA-9	GNFL ABS..06-1A G1 0.450% 12/19/32	F	12/19/2012	Paydown	0	554,386	554,386	479,641	480,110	0	74,276	0	74,276	0	554,386	0	0	0	0	12/19/2032
471318-AA-3	JASPER CLO LTD ABS 05-1A A 144A	F	11/01/2012	Paydown	0	693,145	693,145	627,296	628,272	0	64,872	0	64,872	0	693,145	0	0	0	5,224	08/01/2017

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (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
675757-AA-6	ODEBRECHT DRILL VIII/IX CORP BND 144A	F	12/30/2012	Redemption 100.0000	0	48,750	48,750	48,689	48,696	0	54	0	54	0	48,750	0	0	0	2,643	06/30/2021
75405T-AA-7	RAS LAFFAN LIQUEFIED NATURAL G CORP BND	F	09/30/2012	Various	0	154,845	154,845	143,186	145,260	0	9,585	0	9,585	0	154,845	0	0	0	6,175	09/30/2020
872376-AA-6	TCWGP 04-1A ABS 04-1A REV	F	10/15/2012	Paydown	0	529,642	529,642	480,651	500,896	0	28,747	0	28,747	0	529,642	0	0	0	2,626	06/15/2016
96928*-CF-2	CMHC CORP BND 6.800% 06/15/34	R	12/15/2012	Various	0	17,350	17,350	16,802	16,817	0	532	0	532	0	17,350	0	0	0	646	06/15/2034
B7A0DL-F9-7	TRFIG ABS 07-1 A 0.489% 12/15/12	F	05/15/2012	Paydown	0	1,000,000	1,000,000	625,000	934,672	0	65,328	0	65,328	0	1,000,000	0	0	0	2,153	12/15/2012
G41606-AC-1	GSC CDO 2003-4X A3 1.021% 12/16/15	F	01/20/2012	Paydown	0	34,396	34,396	23,088	27,067	0	7,329	0	7,329	0	34,396	0	0	0	76	12/16/2015
3899999 - Bonds - Industrial and Miscellaneous (Unaffiliated)						130,856,945	124,144,298	120,948,866	122,888,532	144	3,697,239	18,756	3,678,627	0	126,567,158	0	4,289,779	4,289,779	4,035,310	XXX
29250R-AN-6	ENBRIDGE ENERGY PRTNRS LP CORP BND		01/27/2012	ROYAL BANK OF SCOTLAND	0	5,976,400	5,000,000.00	5,823,361	5,799,793	0	(9,613)	0	(9,613)	0	5,790,180	0	186,220	186,220	95,694	XXX
524908-XA-3	LEHMAN BROTHERS HOLDINGS INC CORP BND		03/09/2012	Tax Free Exchange	0	40	400,000.00	40	40	0	0	0	0	0	40	0	0	0	0	XXX
808510-AA-9	SCHWAB CAPITAL TRUST I CORP BND		08/31/2012	Call 100.0000	0	600,000	600,000.00	570,000	570,235	0	29,765	0	29,765	0	600,000	0	0	0	35,750	XXX
225448-AB-5	CREDIT SUISSE GG CORP BND	F	02/27/2012	KEMPER CAPITAL MARKETS	0	49,031	75,000.00	64,688	64,688	0	0	0	0	0	64,688	0	(15,656)	(15,656)	257	XXX
780097-AU-5	RBS CAP TRST I CASPEC CORP BND	F	01/17/2012	CANTOR FITZGERALD SECURITIES	0	246,000	400,000.00	211,000	214,063	3,810	181	0	3,991	0	218,054	0	27,946	27,946	0	XXX
4899999 - Bonds - Hybrid Securities						6,871,471	6,475,000	6,669,089	6,648,819	3,810	20,333	0	24,143	0	6,672,962	0	198,510	198,510	131,701	XXX
8399997 - Subtotals - Bonds - Part 4						201,442,814	201,068,510	188,728,131	190,807,238	3,954	3,916,691	18,756	3,901,889	0	194,709,121	0	6,733,685	6,733,685	5,683,387	XXX
8399998 - Summary item from Part 5 for Bonds						98,422,285	93,257,111	98,046,698	0	0	(594,688)	0	(594,688)	0	97,452,008	0	970,276	970,276	1,523,538	XXX
8399999 - Subtotals - Bonds						299,865,099	294,325,621	286,774,829	190,807,238	3,954	3,322,003	18,756	3,307,201	0	292,161,129	0	7,703,961	7,703,961	7,206,925	XXX
05531B-20-1	BB&T CAPITAL TRUST VI SINK PFD		07/18/2012	Call 25.0000	30,000.000	750,000	0.00	750,000	750,000	0	0	0	0	0	750,000	0	0	0	51,400	XXX
05531H-20-8	BB&T CAPITAL TRUST VII PFD STK		07/18/2012	Various	35,200.000	880,000	0.00	256,577	256,577	0	0	0	0	0	256,577	0	623,423	623,423	50,886	XXX
29364N-84-3	ENTERGY MISSISSIPPI INC PFD STK		10/04/2012	JANNEY MONTGOMERY SCOTT	5,800.000	166,426	0.00	145,000	145,000	0	0	0	0	0	145,000	0	21,426	21,426	6,743	XXX
29476L-78-4	EQUITY RESIDENTIAL PROP TR PFD STK		08/20/2012	Call 25.0000	100,000.000	2,500,000	0.00	2,487,500	2,487,500	0	0	0	0	0	2,487,500	0	12,500	12,500	137,250	XXX
49446R-86-9	KIMCO REALTY CORPORATION PFD STK		08/15/2012	Call 25.0000	12,000.000	300,000	0.00	301,500	301,500	0	0	0	0	0	301,500	0	(1,500)	(1,500)	16,625	XXX
724481-86-6	PITNEY BOWES INTERNATIONAL HOL PFD STK 1		09/18/2012	Various	545.000	509,099	0.00	540,320	540,320	0	0	0	0	0	540,320	0	(31,221)	(31,221)	7,044	XXX
8499999 - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						5,105,525	XXX	4,480,897	4,480,897	0	0	0	0	0	4,480,897	0	624,628	624,628	269,948	XXX
8999997 - Subtotals - Preferred Stocks - Part 4						5,105,525	XXX	4,480,897	4,480,897	0	0	0	0	0	4,480,897	0	624,628	624,628	269,948	XXX
8999998 - Summary item from Part 5 for Preferred Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
8999999 - Subtotals - Preferred Stocks						5,105,525	XXX	4,480,897	4,480,897	0	0	0	0	0	4,480,897	0	624,628	624,628	269,948	XXX
31340#-10-0	FEDERAL HOME LOAN BANK OF DESM		01/04/2012	DIRECT	500.000	50,000		50,000	50,000	0	0	0	0	0	50,000	0	0	0	0	XXX
9099999 - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						50,000	XXX	50,000	50,000	0	0	0	0	0	50,000	0	0	0	0	XXX
9799997 - Subtotals - Common Stocks - Part 4						50,000	XXX	50,000	50,000	0	0	0	0	0	50,000	0	0	0	0	XXX
9799998 - Summary item from Part 5 for Common Stocks						8,523,852	XXX	8,523,852	0	0	0	0	0	0	8,523,852	0	0	0	0	XXX
9799999 - Subtotals - Common Stocks						8,573,852	XXX	8,573,852	50,000	0	0	0	0	0	8,573,852	0	0	0	0	XXX
9899999 - Subtotals - Preferred and Common Stocks						13,679,377	XXX	13,054,749	4,530,897	0	0	0	0	0	13,054,749	0	624,628	624,628	269,948	XXX
9999999 Totals						313,544,476	XXX	299,829,578	195,338,135	3,954	3,322,003	18,756	3,307,201	0	305,215,878	0	8,328,589	8,328,589	7,476,873	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	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stocks)	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
38373M-AD-2	GNMA AGENCY CMBS..01-12-Z		09/25/2012	Wilton Reinsurance Life Company of NY	12/01/2012	Paydown	22,967	25,835	22,967	22,967	0	(2,868)	0	(2,868)	0	0	0	0	257	103
38373M-CA-6	GNMA CMBS..02-35 Z 6.724% 03/16/42		09/25/2012	Wilton Reinsurance Life Company of NY	12/01/2012	Paydown	354,185	405,580	354,185	354,185	0	(51,395)	0	(51,395)	0	0	0	0	3,965	1,586
38373M-LS-7	GNMA AGENCY CMBS..04-51-D		09/28/2012	Wilton Reinsurance Life Company of NY	12/01/2012	Paydown	270,919	287,759	270,919	270,919	0	(16,841)	0	(16,841)	0	0	0	0	1,549	1,011
38373Y-MX-9	GNMA CMBS..02-91-Z 5.710% 04/16/44		09/25/2012	Wilton Reinsurance Life Company of NY	12/01/2012	Paydown	5,604,890	6,398,038	5,604,890	5,604,890	0	(793,148)	0	(793,148)	0	0	0	0	49,163	21,736
38374F-2T-0	GNMA CMBS..04-25-C 5.190% 05/16/45		09/28/2012	Wilton Reinsurance Life Company of NY	12/01/2012	Paydown	130,312	138,180	130,312	130,312	0	(7,868)	0	(7,868)	0	0	0	0	866	507
0599999 - Bonds - U.S. Governments							6,383,273	7,255,392	6,383,273	6,383,273	0	(872,120)	0	(872,120)	0	0	0	0	55,800	24,943
30421V-AE-9	FAIRFIELD CALIF PENSION OBLIG MUNITAX BN		09/25/2012	Wilton Reinsurance Life Company of NY	12/05/2012	MORGAN KEEGAN	1,060,000	1,005,993	985,906	1,006,351	0	358	0	358	0	0	(20,445)	(20,445)	30,162	18,193
31339W-NA-0	FHLMC CMO..2439-LH 6.000% 04/15/32		09/28/2012	Wilton Reinsurance Life Company of NY	12/01/2012	Paydown	162,167	183,831	162,167	162,167	0	(21,664)	0	(21,664)	0	0	0	0	1,527	730
3133TH-K8-9	FHLMC CMO CMO..2103-PS 6.500% 12/15/28		09/28/2012	Wilton Reinsurance Life Company of NY	12/01/2012	Paydown	75,626	84,524	75,626	75,626	0	(8,898)	0	(8,898)	0	0	0	0	874	369
3136A4-DT-3	FNMA AGENCY CMO 12-24D		04/24/2012	NOMURA SECURITIES INTL. INC	12/01/2012	Paydown	176,563	175,349	176,563	176,563	0	1,214	0	1,214	0	0	0	0	2,787	510
3136A4-DT-3	FNMA AGENCY CMO 12-24D		10/01/2012	Interest Capitalization	12/01/2012	Paydown	176	176	176	176	0	0	0	0	0	0	0	0	1	0
3136A6-Q8-0	FNMA CMO..12-75B UZ 3.500% 07/25/42		06/13/2012	Various	12/01/2012	Various	4,058,031	4,027,596	4,058,031	4,058,031	0	30,435	0	30,435	0	0	0	0	49,376	11,047
3136A6-TN-4	FNMA CMO..12-63A ZM 4.000% 06/25/42		04/26/2012	BANC OF AMERICA SECURITIES LLC	12/01/2012	Paydown	142,371	141,659	142,371	142,371	0	712	0	712	0	0	0	0	1,858	459
3136A6-TN-4	FNMA CMO..12-63A ZM 4.000% 06/25/42		10/01/2012	Interest Capitalization	12/01/2012	Paydown	158	158	158	158	0	0	0	0	0	0	0	0	1	0
3137AN-D9-3	FHLMC..K501 AGENCY CMO 4015		04/30/2012	KGS-ALPHA CAPITAL MARK	12/01/2012	Paydown	211,525	210,731	211,525	211,525	0	793	0	793	0	0	0	0	3,657	47
3137AN-D9-3	FHLMC..K501 AGENCY CMO 4015		08/01/2012	Interest Capitalization	12/01/2012	Paydown	746	746	746	746	0	0	0	0	0	0	0	0	7	0
3137AP-PJ-3	FHLMC CMO..4052 AZ 4.000% 05/15/42		05/01/2012	DIRECT	12/01/2012	Paydown	1,275,430	1,269,053	1,275,430	1,275,430	0	6,377	0	6,377	0	0	0	0	19,385	4,110
3137AQ-XU-7	FHLMC..40-58 CMO..40-58-CZ		06/19/2012	DIRECT	11/01/2012	Paydown	105,514	105,712	105,514	105,514	0	(198)	0	(198)	0	0	0	0	1,195	328
3137AQ-XU-7	FHLMC..40-58 CMO..40-58-CZ		08/01/2012	Interest Capitalization	11/01/2012	Paydown	290	290	290	290	0	0	0	0	0	0	0	0	2	0
31392T-W5-2	FHLMC CMO..2478 EJ 6.000% 08/15/32		09/28/2012	Wilton Reinsurance Life Company of NY	12/01/2012	Paydown	197,591	218,933	197,591	197,591	0	(21,342)	0	(21,342)	0	0	0	0	1,938	889
31392U-XE-9	FHLMC AGENCY CMO..2500 MC		09/25/2012	Wilton Reinsurance Life Company of NY	12/01/2012	Paydown	52,676	58,370	52,676	52,676	0	(5,694)	0	(5,694)	0	0	0	0	596	211
358266-BZ-6	FRESNO CNTY CA PENSION OBLI MUNITAX BND		09/25/2012	Wilton Reinsurance Life Company of NY	12/05/2012	CITIGROUP GLOBAL MKT INC	5,000,000	3,118,500	3,143,750	3,149,670	0	31,170	0	31,170	0	0	(5,920)	(5,920)	0	0
677071-AK-8	OHANA MILITARY COMM LLC MUNI BND REV 144		02/14/2012	GOLDMAN SACHS & CO	10/01/2012	Redemption 100.0000	21,388	19,805	21,388	21,388	0	1,583	0	1,583	0	0	0	0	953	475
3199999 - Bonds - U. S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions							12,540,252	10,621,426	10,609,908	10,636,273	0	14,846	0	14,846	0	0	(26,365)	(26,365)	114,319	37,368
00089F-AA-8	ACST..07-1A ABS 07-1A G1 144A		02/08/2012	Various	12/10/2012	Various	41,391	35,907	41,391	41,391	0	5,484	0	5,484	0	0	0	0	114	3
00437N-AC-6	ACCREDITED MORTGAGE LOAN TRUST ABS 06-2		04/25/2012	BANC OF AMERICA SECURITIES LLC	12/26/2012	Paydown	460,107	404,894	460,107	460,107	0	55,213	0	55,213	0	0	0	0	668	25
006346-AK-6	ADAMS OUTDOOR ADVERTISING ADMS SECURED A		03/02/2012	Various	12/20/2012	Paydown	49,590	51,739	49,590	49,590	0	(2,150)	0	(2,150)	0	0	0	0	1,424	152
00846U-AG-6	AGILENT TECHNOLOGIES INC CORP BND		07/02/2012	GOLDMAN SACHS & CO	11/09/2012	J.P. MORGAN SECURITIES INC	2,300,000	2,646,426	2,656,178	2,632,759	0	(13,667)	0	(13,667)	0	0	23,419	23,419	95,194	54,625
020002-AY-7	ALLSTATE CORPORATION CORP BND		01/09/2012	J.P. MORGAN SECURITIES INC	01/09/2012	Various	1,830,000	1,822,826	1,834,850	1,822,826	0	0	0	0	0	0	12,023	12,023	264	0
02503Y-AA-1	AMERICAN CAP STRAT LTD. SECURED CORP BND		04/03/2012	Tax Free Exchange	08/22/2012	Call 100.0000	423,908	423,378	423,908	423,908	0	530	0	530	0	0	0	0	13,310	281
026874-CU-9	AMERICAN INTERNATIONAL GROUP I SENIOR CO		05/21/2012	CITICORP SECURITIES MARKETS	05/21/2012	JEFFRIES & CO. INC	1,000,000	990,770	992,330	990,770	0	0	0	0	0	0	1,560	1,560	0	0
073568-AA-5	BEACN..12-1A ABS 12-1A 144A		09/25/2012	DEUTSCHE BANK AG	12/20/2012	Paydown	35,213	35,212	35,213	35,213	0	2	0	2	0	0	0	0	165	0
116663-AC-9	BRUCE MANSFIELD UNIT CORP BND		09/25/2012	Wilton Reinsurance Life Company of NY	10/09/2012	Corporate Action	369,999	394,512	392,847	394,498	0	(14)	0	(14)	0	0	(1,651)	(1,651)	9,223	8,026
123168-AA-4	BTL..11-AA ABS 11-AA 5.000% 09/25/18		11/15/2011	DIRECT	12/01/2012	Paydown	1,204,635	1,201,585	1,204,635	1,204,635	0	3,050	0	3,050	0	0	0	0	36,112	3,681
123168-AC-0	BUSH TRUCK LEASING LLC ABS 11-AA C 144A		01/12/2012	DIRECT	12/01/2012	Paydown	86,761	86,539	86,761	86,761	0	222	0	222	0	0	0	0	2,271	277
12479K-AA-0	CAUT0..12-1A WHOLE CMO 12-1A 144A		07/25/2012	Various	12/15/2012	Various	2,489	2,488	2,489	2,489	0	1	0	1	0	0	0	0	24	0
126694-DR-6	COUNTRYWIDE HOME LOANS WHOLE CMO 05-21		03/01/2012	ROYAL BANK OF SCOTLAND	12/01/2012	Paydown	32,143	30,536	32,143	32,143	0	1,607	0	1,607	0	0	0	0	836	25

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	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stocks)	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
126694-TX-6	COUNTRYWIDE HOME LOANS WHOLE CMO 05-30		02/16/2012	WELLS FARGO SECURITIES	12/01/2012	Paydown	76,031	72,134	76,031	76,031	0	3,897	0	3,897	0	0	0	0	2,035	244
127693-AA-7	CAESARS ENTERTAINMENT INC CORP BND 144A		02/14/2012	Various	12/12/2012	Various	130,000	129,675	127,400	129,702	0	27	0	27	0	0	(2,302)	(2,302)	9,147	92
14056G-AF-5	CAPITALSOURCE COMMERCIAL LOAN ABS 06-2A		12/05/2012	BANC OF AMERICA SECURITIES LLC	12/20/2012	Paydown	6,492	6,365	6,492	6,492	0	127	0	127	0	0	0	0	9	6
14069B-AA-2	CAPMARK MILITARY HOUSING TRUST SENIOR CM		11/29/2012	JANNEY MONTGOMERY SCOTT	12/10/2012	Paydown	321	295	321	321	0	26	0	26	0	0	0	0	2	1
15961P-AA-7	CHARGER MERGER INC CORP BND 144A		01/13/2012	CITICORP SECURITIES MARKETS	02/09/2012	Tax Free Exchange	210,000	210,000	219,450	210,000	0	0	0	0	0	0	9,450	9,450	518	0
25389J-AK-2	DIGITAL REALTY SENIOR CORP BND		09/19/2012	CITIGROUP GLOBAL MKT INC.	09/19/2012	JEFFRIES & CO. INC.	500,000	493,420	494,650	493,420	0	0	0	0	0	0	1,230	1,230	0	0
25755T-AC-4	DPABS ABS ..12-1A-A2 5.216% 01/25/42		03/06/2012	BARCLAYS CAPITAL	10/25/2012	Paydown	33,075	33,075	33,075	33,075	0	0	0	0	0	0	0	0	623	0
26223N-AD-7	DRUG ROYALTY CORP INC ABS..12-1A A1		03/21/2012	CREDIT SUISSE FIRST BOSTON COR	10/15/2012	Paydown	242,872	242,872	242,872	242,872	0	0	0	0	0	0	0	0	4,062	0
29364G-AG-8	ENTERGY CORPORATION CORP BND		01/10/2012	MORGAN STANLEY & CO. INC.	01/10/2012	Various	2,940,000	2,936,619	2,959,595	2,936,619	0	0	0	0	0	0	22,976	22,976	0	0
29977H-AC-4	EVEREST ACQUISITION LLC/EVERES SENIOR CO		04/10/2012	Various	12/03/2012	Various	200,000	200,000	200,000	200,000	0	0	0	0	0	0	0	0	8,365	0
345397-VY-6	FORD MOTOR CREDIT COMPANY LLC SENIOR COR		06/06/2012	Tax Free Exchange	09/21/2012	Tax Free Exchange	1,350,000	1,350,000	1,421,375	1,350,000	0	0	0	0	0	0	71,375	71,375	24,611	8,046
34956X-AE-0	FCOI..05-2A ABS 05-2A A2		10/26/2012	Various	12/31/2012	Various	1,434,933	1,212,345	1,210,796	1,227,637	0	15,292	0	15,292	0	0	(16,840)	(16,840)	4,906	0
36192L-AL-9	GSMS..12 SUB CMBS 12 4.182% 06/05/31		07/23/2012	Various	12/21/2012	Various	4,650,000	4,742,925	4,854,709	4,738,112	0	(4,813)	0	(4,813)	0	0	116,597	116,597	78,866	2,701
36828Q-BR-6	GE CAPITAL COMM MTG CORP CMBS..03-C2 A4		09/28/2012	Wilton Reinsurance Life Company of NY	12/01/2012	Paydown	120,118	122,484	120,118	120,118	0	(2,366)	0	(2,366)	0	0	0	0	1,208	464
37875*-AA-2	GLENN POOL OIL & GAS TRUST II CORP BND		03/01/2012	Various	12/03/2012	Redemption 100.0000	70,698	71,073	70,698	70,698	0	(375)	0	(375)	0	0	0	0	1,967	174
37875*-AA-2	GLENN POOL OIL & GAS TRUST II CORP BND		04/05/2012	Tax Free Exchange	12/03/2012	Redemption 100.0000	63,587	63,357	63,587	63,587	0	231	0	231	0	0	0	0	1,253	0
382388-AX-4	GOODRICH CORP CORP BND		09/25/2012	Wilton Reinsurance Life Company of NY	11/09/2012	STIFEL NICOLAUS & CO INC.	4,000,000	4,357,897	4,391,720	4,352,579	0	(5,317)	0	(5,317)	0	0	39,141	39,141	40,800	21,600
396789-LL-1	GCCFC CMBS 05-GG5 A5 5.224% 04/10/37		09/25/2012	Wilton Reinsurance Life Company of NY	11/09/2012	GOLDMAN SACHS & CO.	4,000,000	4,438,680	4,438,750	4,417,488	0	(21,192)	0	(21,192)	0	0	21,262	21,262	41,792	13,931
40166L-30-7	GPAM PDFNI-CLASS PREF EQ CLASS ABS..12-E2		07/11/2012	DIRECT	10/15/2012	Paydown	62,216	62,216	62,216	62,216	0	0	0	0	0	0	0	0	325	0
440694-AC-1	HORSEHEAD HOLDING CORP SECURED CORP BND		07/19/2012	DIRECT	11/20/2012	CREDIT RESEARCH AND TRADING	90,000	87,469	94,275	87,580	0	110	0	110	0	0	6,695	6,695	3,150	0
451102-AQ-0	ICAHN ENTERPRISES LP CORP BND 144A		01/27/2012	JEFFRIES & CO. INC.	04/20/2012	Tax Free Exchange	1,880,000	1,932,075	1,948,150	1,929,352	0	(2,723)	0	(2,723)	0	0	18,798	18,798	39,271	3,284
45169U-AC-9	IGATE CORPORATION CORP BND		01/18/2012	Tax Free Exchange	05/08/2012	Various	880,000	919,600	961,675	916,633	0	(2,967)	0	(2,967)	0	0	45,042	45,042	39,860	16,940
45665Q-AC-7	INFINITY PROPERTY AND CASUALTY CORP BND		09/25/2012	Wilton Reinsurance Life Company of NY	10/17/2012	Call 106.7290	3,000,000	3,210,000	3,201,870	3,201,870	0	(8,130)	0	(8,130)	0	0	0	0	27,042	16,958
459200-AM-3	IBM CORP CORP BND 7.000% 10/30/25		09/25/2012	Wilton Reinsurance Life Company of NY	11/09/2012	J.P. MORGAN SECURITIES INC.	7,600,000	10,976,201	11,105,272	10,947,590	0	(28,611)	0	(28,611)	0	0	157,682	157,682	285,211	214,278
459745-GL-3	INTERNATIONAL LEASE FINANCE CO SENIOR CO		03/14/2012	CREDIT SUISSE FIRST BOSTON COR	03/14/2012	JEFFRIES & CO. INC.	310,000	307,793	308,574	307,793	0	0	0	0	0	0	781	781	0	0
46616Y-AA-2	HENDR..12-2A ABS 12-2A 144A		09/25/2012	Wilton Reinsurance Life Company of NY	12/15/2012	Paydown	9,915	9,851	9,915	9,915	0	64	0	64	0	0	0	0	56	11
483007-AC-4	KAISER ALUMINUM CORPORATION SENIOR CORP		05/18/2012	J.P. MORGAN SECURITIES INC.	09/12/2012	Tax Free Exchange	150,000	150,000	160,785	150,000	0	0	0	0	0	0	10,785	10,785	3,747	0
540424-AN-8	LOEWS CORP BND 5.250% 03/15/16		09/25/2012	Wilton Reinsurance Life Company of NY	11/09/2012	CITIGROUP GLOBAL MKT INC.	2,000,000	2,219,842	2,250,780	2,211,526	0	(8,316)	0	(8,316)	0	0	39,254	39,254	16,917	2,917
575767-AJ-7	MASSMUTUAL FINANCIAL GROUP SENIOR CORP B		01/11/2012	MORGAN STANLEY & CO. INC.	01/11/2012	JEFFRIES & CO. INC.	1,250,000	1,245,838	1,251,188	1,245,838	0	0	0	0	0	0	5,350	5,350	0	0
576442-AA-5	RARE RESTAURANT GROUP LLC SECURED CORP B		05/08/2012	JEFFRIES & CO. INC.	05/22/2012	JEFFRIES & CO. INC.	210,000	205,800	215,565	205,868	0	68	0	68	0	0	9,697	9,697	10,144	9,497
594918-AH-7	MICROSOFT CORPORATION CORP BND		09/25/2012	Wilton Reinsurance Life Company of NY	11/09/2012	JEFFRIES & CO. INC.	3,000,000	3,263,178	3,291,450	3,259,055	0	(4,123)	0	(4,123)	0	0	32,395	32,395	55,500	43,500
637640-AE-3	NATIONAL SEMICONDUCTOR CORPORA CORP BND		09/25/2012	Wilton Reinsurance Life Company of NY	11/09/2012	MIZUHO INTERNATIONAL PLC.	4,000,000	4,974,150	4,966,600	4,947,260	0	(26,890)	0	(26,890)	0	0	19,340	19,340	108,533	73,333
652509-AA-8	NWSTR..07-1A ABS 07-1-A1 144A		07/20/2012	Various	11/30/2012	Various	2	2	2	2	0	0	0	0	0	0	0	0	0	0
685049-AA-6	ONGLT..12-AA-A ABS..12-AA-A 144A		02/29/2012	DIRECT	12/10/2012	Paydown	26,891	26,889	26,891	26,891	0	2	0	2	0	0	0	0	380	0
685049-AB-4	ONGLT..12-AA-A ABS..12-AA-B 144A		02/29/2012	DIRECT	12/10/2012	Paydown	20,168	20,164	20,168	20,168	0	4	0	4	0	0	0	0	403	0
690742-AD-3	OWENS CORNING INC SENIOR CORP BND		10/17/2012	BANC OF AMERICA SECURITIES LLC	10/17/2012	Various	1,500,000	1,498,650	1,523,831	1,498,650	0	0	0	0	0	0	25,181	25,181	0	0

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	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stocks)	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
69144X-AA-7	OXFORD FINANCE FUNDING TRUST 0 ABS 144A		04/19/2012	DIRECT	12/15/2012	Paydown	134,609	134,303	134,609	134,609	0	306	0	306	0	0	0	0	2,020	0
69144X-AA-7	OXFORD FINANCE FUNDING TRUST 0 ABS 144A		04/26/2012	Tax Free Exchange	12/15/2012	Paydown	152,557	152,716	152,557	152,557	0	(159)	0	(159)	0	0	0	0	2,290	0
70338C-10-9	PATRONS LEGACY 2004-I ABS..2004-I		04/11/2012	DIRECT	10/04/2012	Paydown	391,976	331,219	391,976	391,976	0	60,756	0	60,756	0	0	0	0	13,078	872
75405R-AA-1	RPRO..05-1A ABS..05-1A G 144A		03/14/2012	ROYAL BANK OF SCOTLAND	12/20/2012	Paydown	280,309	236,861	280,309	280,309	0	43,448	0	43,448	0	0	0	0	1,652	675
76972K-AC-3	ROADHOUSE FINANCING INC CORP BND		01/10/2012	Various	12/19/2012	Various	375,000	358,375	360,676	360,244	0	1,869	0	1,869	0	0	0	0	42,356	9,765
77426N-AA-1	ROCKWALL CDO ABS 2007-1A 144A	E	01/04/2012	ROYAL BANK OF SCOTLAND	02/01/2012	Paydown	30,341	23,446	30,341	30,341	0	6,896	0	6,896	0	0	0	0	53	41
78442G-GG-5	SLM STUDENT LOAN TRUST ABS..03-4-A5D 144A		09/28/2012	Wilton Reinsurance Life Company of NY	12/17/2012	Paydown	17,694	17,551	17,694	17,694	0	142	0	142	0	0	0	0	51	6
86317A-AC-8	STRATUS TECHNOLOGIES INC SECURED CORP BN	E	04/24/2012	JEFFRIES & CO. INC	06/27/2012	Call 120.0000	2,000	1,720	2,400	2,400	0	680	0	680	0	0	0	0	48	8
86359B-D4-0	STRUCTURED ASSET SEC CORP ABS 04-19XS-A3		09/25/2012	Wilton Reinsurance Life Company of NY	12/01/2012	Paydown	54,585	57,502	54,585	54,585	0	(2,917)	0	(2,917)	0	0	0	0	493	197
86359B-N6-4	SASC CMO 04-21XS-1A4 5.370% 12/25/34		09/25/2012	Wilton Reinsurance Life Company of NY	12/01/2012	Paydown	209,984	188,211	209,984	209,984	0	21,773	0	21,773	0	0	0	0	1,807	752
86359B-XK-2	SASC ABS 04-16XS-A3B 5.910% 08/25/34		09/25/2012	Wilton Reinsurance Life Company of NY	12/01/2012	Paydown	27,096	23,967	27,096	27,096	0	3,129	0	3,129	0	0	0	0	362	107
883435-AK-5	THERMADYNE HLDGS CORP SECURED CORP BND 1		03/01/2012	JEFFRIES & CO. INC	06/08/2012	Tax Free Exchange	220,000	220,000	220,000	220,000	0	0	0	0	0	0	0	0	9,515	4,455
89608V-AA-8	TRICADIA CDO LTD TRIC..05-4A ABS 05-4		07/25/2012	Various	12/11/2012	Various	201,132	183,785	201,132	201,132	0	17,348	0	17,348	0	0	0	0	468	235
89678D-AA-3	TRITON CONTAINER FINANCE LLC T ABS 31-20		05/16/2012	WELLS FARGO SECURITIES	09/25/2012	BANC OF AMERICA SECURITIES LLC	1,363,000	1,362,832	1,432,694	1,362,831	0	0	0	0	0	0	69,863	69,863	20,084	0
89678D-AA-3	TRITON CONTAINER FINANCE LLC T ABS 31-20		05/16/2012	Various	12/14/2012	Various	227,833	227,805	227,833	227,833	0	28	0	28	0	0	0	0	2,737	0
92936B-AB-7	WMG ACQUISITION CORP CORP BND 144A		03/05/2012	CREDIT SUISSE FIRST BOSTON COR	04/23/2012	Tax Free Exchange	810,000	839,200	880,875	838,718	0	(482)	0	(482)	0	0	42,157	42,157	52,268	32,775
929766-7G-2	WACHOVIA BANK COMM MTG TR CMBS 05-C21		09/25/2012	Wilton Reinsurance Life Company of NY	12/01/2012	Paydown	13,964	15,649	13,964	13,964	0	(1,685)	0	(1,685)	0	0	0	0	121	50
93042#-AA-9	CTL WALGREENS CORP BND		03/28/2012	DIRECT	12/15/2012	Redemption 100.0000	13,399	13,399	13,399	13,399	0	0	0	0	0	0	0	0	277	0
93120*-AA-8	CTL WALGREENS CORP BND		03/28/2012	DIRECT	04/15/2012	Call 100.0000	482	482	482	482	0	0	0	0	0	0	0	0	1	0
93120*-AA-8	CTL WALGREENS CORP BND		03/28/2012	DIRECT	12/15/2012	Redemption 100.0000	15,171	15,171	15,171	15,171	0	0	0	0	0	0	0	0	326	0
970631-AA-5	WESTF..12-A ABS 12-A 144A		09/06/2012	Various	12/15/2012	Various	52,080	52,080	52,080	52,080	0	0	0	0	0	0	0	0	470	0
34956X-AE-0	FCOI..05-2A ABS 05-2A A2		01/10/2012	Various	12/28/2012	Various	34,197	28,685	28,856	29,286	0	602	0	602	0	0	(431)	(431)	0	0
65487@-AA-1	NATIONAL OCEANIC ATMOSPHERIC A CORP BND		12/03/2012	DIRECT	12/15/2012	Redemption 100.0000	1,926	1,945	1,926	1,926	0	(19)	0	(19)	0	0	0	0	2	0
448096-AE-7	HUSKY OIL LTD CORP BND	A	09/25/2012	Wilton Reinsurance Life Company of NY	11/09/2012	STIFEL NICOLAUS & CO INC	1,100,000	1,314,395	1,312,707	1,307,877	0	(6,518)	0	(6,518)	0	0	4,830	4,830	41,064	29,990
878742-AY-1	TECK RESOURCES LIMITED SENIOR CORP BND	A	07/30/2012	BANC OF AMERICA SECURITIES LLC	08/02/2012	Various	1,500,000	1,487,820	1,489,933	1,487,820	0	0	0	0	0	0	2,113	2,113	0	0
009349-AF-8	AIRCRAFT LEASE SECURITISATION ABS..07-1A	F	02/14/2012	DIRECT	12/05/2012	Paydown	384,279	358,340	384,279	384,279	0	25,939	0	25,939	0	0	0	0	876	56
009350-AA-7	AIRCRAFT LEASE SECURITISATION ABS..08-1 A	F	05/01/2012	Tax Free Exchange	12/17/2012	Paydown	144,656	136,871	144,656	144,656	0	7,785	0	7,785	0	0	0	0	1,161	0
056143-AA-8	BBAIR ABS 07-1A G1 144A	F	01/31/2012	JEFFRIES & CO. INC	12/14/2012	Paydown	30,652	25,288	30,652	30,652	0	5,364	0	5,364	0	0	0	0	88	9
056143-AA-8	BBAIR ABS 07-1A G1 144A	F	02/17/2012	Various	12/14/2012	Various	69,496	56,635	69,496	69,496	0	12,861	0	12,861	0	0	0	0	175	15
10553M-AD-3	BRASIL TELECOM SA CORP BND 144A	F	02/06/2012	HSBC SECURITIES INC	11/19/2012	Various	2,720,000	2,720,000	2,893,550	2,720,000	0	0	0	0	0	0	173,550	173,550	118,571	0
197161-AE-2	COLTS..05-2A ABS 05-2A 144A	F	02/07/2012	DIRECT	12/20/2012	Paydown	1,063,859	1,013,326	1,063,859	1,063,859	0	50,533	0	50,533	0	0	0	0	10,138	2,172
37184V-AA-9	GNFL ABS..06-1A G1 0.450% 12/19/32	F	02/09/2012	Various	12/19/2012	Paydown	375,345	323,400	375,345	375,345	0	51,945	0	51,945	0	0	0	0	927	138
38239F-AE-9	GOODMAN FUNDING PTY LTD SENIOR CORP BND	F	03/15/2012	BARCLAYS CAPITAL	04/13/2012	Various	1,390,000	1,381,966	1,390,581	1,381,994	0	28	0	28	0	0	8,587	8,587	3,842	0
606839-AA-6	MITSUI SUMITOMO INSURANCE CO L CORP BND	F	03/08/2012	GOLDMAN SACHS & CO	03/19/2012	Various	1,850,000	1,850,000	1,876,300	1,850,000	0	0	0	0	0	0	26,300	26,300	867	0
675757-AA-6	ODEBRECHT DRILL VIII/IX CORP BND 144A	F	05/22/2012	Various	12/30/2012	Redemption 100.0000	45,000	48,003	45,000	45,000	0	(3,003)	0	(3,003)	0	0	0	0	2,318	988
872376-AA-6	TCWGP..04..1A ABS..04-1A REV	F	01/25/2012	DIRECT	10/15/2012	Paydown	159,359	152,188	159,359	159,359	0	7,171	0	7,171	0	0	0	0	858	70
92936M-AA-5	WPP FINANCE 2010 CORP BND 144A	F	02/14/2012	RBC DOMINION SECURITIES INC	06/08/2012	Tax Free Exchange	1,700,000	1,760,350	1,758,895	1,758,895	0	(1,455)	0	(1,455)	0	0	0	0	44,188	19,290
G0755K-AA-3	BBAIR..07-1X ABS..07-1X G1	F	01/10/2012	WELLS FARGO ADVISORS	02/14/2012	Paydown	2,155	1,756	2,155	2,155	0	399	0	399	0	0	0	0	2	1
G0755K-AA-3	BBAIR..07-1X ABS..07-1X G1	F	01/10/2012	WELLS FARGO ADVISORS	02/17/2012	Tax Free Exchange	959,896	782,315	782,410	782,410	0	95	0	95	0	0	0	0	965	462
G3722M-AR-6	GARAT..07-A WHOLE CMO 07-A	F	10/02/2012	ROYAL BANK OF SCOTLAND	10/09/2012	Paydown	81,000	75,804	81,000	81,000	0	5,196	0	5,196	0	0	0	0	134	129
3899999 - Bonds - Industrial and Miscellaneous (Unaffiliated)							72,058,587	77,895,107	79,154,104	78,157,462	0	262,358	0	262,358	0	0	996,641	996,641	1,346,961	598,330
85748B-AB-9	STATE STREET CAPITAL MARKETS F CORP BND		09/25/2012	Wilton Reinsurance Life Company of NY	10/04/2012	Call 100.0000	2,275,000	2,274,773	2,275,000	2,275,000	0	228	0	228	0	0	0	0	6,458	3,399

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	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stocks)	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
4899999 - Bonds - Hybrid Securities							2,275,000	2,274,773	2,275,000	2,275,000	0	228	0	228	0	0	0	0	6,458	3,399
8399998 - Subtotal Bonds							93,257,111	98,046,698	98,422,285	97,452,008	0	(594,688)	0	(594,688)	0	0	970,276	970,276	1,523,538	664,040
71902E-10-9	PHOENIX COS INC		03/30/2012	Various	08/13/2012	Various	176,112.650	8,523,852	8,523,852	8,523,852	0	0	0	0	0	0	0	0	0	0
71902E-10-9	PHOENIX COS INC		03/30/2012	Various	08/13/2012	Various	3,346,140.350	0	0	0	0	0	0	0	0	0	0	0	0	0
9099999 - Common Stocks - Industrial and Miscellaneous (Unaffiliated)								8,523,852	8,523,852	8,523,852	0	0	0	0	0	0	0	0	0	0
9799998 - Subtotals - Common Stocks								8,523,852	8,523,852	8,523,852	0	0	0	0	0	0	0	0	0	0
9899999 - Subtotals - Preferred and Common Stocks								8,523,852	8,523,852	8,523,852	0	0	0	0	0	0	0	0	0	0
9999999 Totals								106,570,550	106,946,137	105,975,860	0	(594,688)	0	(594,688)	0	0	970,276	970,276	1,523,538	664,040

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4	5	6	7	8	Stock of Such Company Owned by Insurer on Statement Date	
								9	10
CUSIP Identification	Description Name of Subsidiary, Controlled or Affiliated Company	Foreign	NAIC Company Code or Alien Insurer Identification Number	NAIC Valuation Method (See SVO Purposes and Procedures Manual)	Do Insurer's Admitted Assets Include Intangible Assets Connected with Holding of Such Company's Stock?	Total Amount of Such Intangible Assets	Book / Adjusted Carrying Value	Number of Shares	% of Outstanding
000000-00-0	Wilton Reassurance Life Company of NY		60704	2ciB1	Yes	12,572,673	130,895,162	550,000.000	100.0
000000-00-0	Texas Life Insurance Company		69396	2ciB1	Yes	58,234,503	127,880,775	684,016.000	100.0
000000-00-0	Heritage Union Life Insurance Company		62421	2ciB1	Yes	371,975	7,536,543	1,865,675.000	100.0
1299999 - Common Stock - U.S Life Insurer						71,179,151	266,312,480	XXX	XXX
000000-00-0	Redding Re Holdings, LLC		00000	2ciB1	No	0	0	0.000	100.0
1899999 - Subtotals - Common Stocks						71,179,151	266,312,480	XXX	XXX
1999999 Totals						71,179,151	266,312,480	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: $ 280,732,979
2. Total amount of intangible assets nonadmitted $ 24,964,653

Redding Re Holdings is a Limited Liability Company and has no ownership units assigned. The Company owns a 100% interest in Redding Re Holdings, LLC.

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
000000-00-0	Redding Reassurance Company	Rdding Re Holdings, LLC	0	250,000.000	100.0
0399999 Total			0	XXX	XXX

Redding Reassurance Company is especial purpose financial captive insurance company domiciled in the State of South Carolina. It is not registered with the NAIC.

SCHEDULE DA - PART 1

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

1	2	Codes		5	6	7	8	Change In Book/Adjusted Carrying Value				13	14	Interest						21
		3	4					9	10	11	12			15	16	17	18	19	20	
CUSIP Identification	Description	Code	Foreign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Par Value	Actual Cost	Amount Due And Accrued Dec. 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
	UNITED STATES TREASURY TBILL CASH			06/01/2012	DEUTSCHE BANK AG	05/30/2013	599,583	0	591	0	0	600,000	598,992	0	0	0.168	0.171	MAT	0	0
0199999 - U.S. Governments - Issuer Obligations							599,583	0	591	0	0	600,000	598,992	0	0	XXX	XXX	XXX	0	0
0299999 - U.S. Governments - Residential Mortgage-Backed Securities							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
0399999 - U.S. Governments - Commercial Mortgage-Backed Securities							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
0499999 - U.S. Governments - Other Loan-Backed and Structured Securities							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
0599999 - Subtotals - U.S. Governments							599,583	0	591	0	0	600,000	598,992	0	0	XXX	XXX	XXX	0	0
0699999 - All Other Governments - Issuer Obligations							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
0799999 - All Other Governments - Residential Mortgage-Backed Securities							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
0899999 - All Other Governments - Commercial Mortgage-Backed Securities							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
0999999 - All Other Governments - Other Loan-Backed and Structured Securities							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
1099999 - Subtotals - All Other Governments							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
1199999 - U.S. States, Territories and Possessions - Issuer Obligations							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
1299999 - U.S. States, Territories and Possessions - Residential Mortgage-Backed Securities							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
1399999 - U.S. States, Territories and Possessions - Commercial Mortgage-Backed Securities							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
1499999 - U.S. States, Territories and Possessions - Other Loan-Backed and Structured Securities							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
1799999 - Subtotals - U.S. States, Territories and Possessions (Direct and Guaranteed)							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
1899999 - U.S. Political Subdivisions - Issuer Obligations							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
1999999 - U.S. Political Subdivisions - Residential Mortgage-Backed Securities							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2099999 - U.S. Political Subdivisions - Commercial Mortgage-Backed Securities							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2199999 - U.S. Political Subdivisions - Other Loan-Backed and Structured Securities							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2499999 - Subtotals - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2599999 - U.S. Special Revenue - Issuer Obligations							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2699999 - U.S. Special Revenue - Residential Mortgage-Backed Securities							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2799999 - U.S. Special Revenue - Commercial Mortgage-Backed Securities							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2899999 - U.S. Special Revenue - Other Loan-Backed and Structured Securities							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
3199999 - Subtotals - U.S. Special Revenue and Special Assessment Obligations and all Non Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions Governments and Their Political Subdivisions							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
	ENERGY TRANSFER PARTNERS LP CORP BND			09/25/2012	Wilton Reassurance Life Co. of New York	07/01/2013	4,095,091	0	(50,389)	0	0	4,000,000	4,145,480	120,000	0	6.000	1.217	JJ	0	56,000
	ENTERPRISE PROD OPER LP CORP BND			09/25/2012	Wilton Reassurance Life Co. of New York	04/01/2013	4,048,015	0	(52,305)	0	0	4,000,000	4,100,320	56,500	0	5.650	0.776	AO	113,000	109,233
3299999 - Industrial and Miscellaneous - Issuer Obligations							8,143,106	0	(102,694)	0	0	8,000,000	8,245,800	176,500	0	XXX	XXX	XXX	113,000	165,233
3399999 - Industrial and Miscellaneous - Residential Mortgage-Backed Securities							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
3499999 - Industrial and Miscellaneous - Commercial Mortgage-Backed Securities							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
3599999 - Industrial and Miscellaneous - Other Loan-Backed and Structured Securities							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
3899999 - Subtotals - Industrial and Miscellaneous (Unaffiliated)							8,143,106	0	(102,694)	0	0	8,000,000	8,245,800	176,500	0	XXX	XXX	XXX	113,000	165,233
4299999 - Hybrid Securities - Issuer Obligations							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
4399999 - Hybrid Securities - Residential Mortgage-Backed Securities							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
4499999 - Hybrid Securities - Commercial Mortgage-Backed Securities							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
4599999 - Hybrid Securities - Other Loan-Backed and Structured Securities							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
4899999 - Subtotals - Hybrid Securities							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
4999999 - Parent, Subsidiaries and Affiliates - Issuer Obligations							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
5099999 - Parent, Subsidiaries and Affiliates - Residential Mortgage-Backed Securities							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
5199999 - Parent, Subsidiaries and Affiliates - Commercial Mortgage-Backed Securities							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
5299999 - Parent, Subsidiaries and Affiliates - Other Loan-Backed and Structured Securities							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
5599999 - Subtotals - Parent, Subsidiaries and Affiliates Bonds							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
7799999 - Subtotals - Issuer Obligations							8,742,689	0	(102,103)	0	0	8,600,000	8,844,792	176,500	0	XXX	XXX	XXX	113,000	165,233
7899999 - Subtotals - Residential Mortgage-Backed Securities							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
7999999 - Subtotals - Commercial Mortgage-Backed Securities							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8099999 - Subtotals - Other Loan-Backed and Structured Securities							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8399999 - Subtotals - Bonds							8,742,689	0	(102,103)	0	0	8,600,000	8,844,792	176,500	0	XXX	XXX	XXX	113,000	165,233
8499999 - Parent, Subsidiaries and Affiliates - Mortgage Loans							0	0	0	0	0	XXX	0	0	0	XXX	XXX	XXX	0	0
8599999 - Parent, Subsidiaries and Affiliates - Other Short-Term Invested Assets							0	0	0	0	0	XXX	0	0	0	XXX	XXX	XXX	0	0
8699999 - Subtotals - Parent, Subsidiaries and Affiliates							0	0	0	0	0	XXX	0	0	0	XXX	XXX	XXX	0	0
8799999 - Mortgage Loans							0	0	0	0	0	XXX	0	0	0	XXX	XXX	XXX	0	0
825252-87-7	AIM Govt and Agency Fund			12/31/2012	DIRECT		1,010,071	0	0	0	0	0	1,010,071	0	0	0.000	0.070		40	0
8899999 - Exempt Money Market Mutual Funds							1,010,071	0	0	0	0	XXX	1,010,071	0	0	XXX	XXX	XXX	40	0

SCHEDULE DA - PART 1

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

1	2	Codes		5	6	7	8	Change In Book/Adjusted Carrying Value				13	14	Interest						21
		3	4					9	10	11	12			15	16	17	18	19	20	
CUSIP Identification	Description	Code	Foreign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Par Value	Actual Cost	Amount Due And Accrued Dec. 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
31846V-62-5	FIRST AMERICAN PRIME OBLI CL Z LIQUID AS			12/31/2012	DIRECT		12,867,857	0	0	0	0	0	12,867,857	0	0	0.000	0.050		799	0
8999999 - Class One Money Market Mutual Funds							12,867,857	0	0	0	0	XXX	12,867,857	0	0	XXX	XXX	XXX	799	0
9099999 - Other Short-Term Invested Assets							0	0	0	0	0	XXX	0	0	0	XXX	XXX	XXX	0	0
9199999 Totals							22,620,617	0	(102,103)	0	0	XXX	22,722,720	176,500	0	XXX	XXX	XXX	113,839	165,233

Schedule DB - Part A - Section 1

NONE

Sch. DB - Pt. A - Sn. 1 - Footnote (a)

NONE

Schedule DB - Part A - Section 2

NONE

Sch. DB - Pt. A - Sn. 2 - Footnote (a)

NONE

Schedule DB - Part B - Section 1- Future

NONE

Sch. DB - Pt. B - Sn. 1 - Footnotes

NONE

Schedule DB - Part B - Section 2- Future

NONE

Sch. DB - Pt. B - Sn. 2 - Footnotes

NONE

Schedule DB - Part D

NONE

Schedule DL - Part 1

NONE

Schedule DL - Part 2

NONE

SCHEDULE E - PART 1 - CASH

1 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
Bank of New York Mellon	New York, NY		0.000	1,199	0	(29)	XXX
Federal Home Loan Bank	Des Moines, IA		0.000	0	0	341,056	XXX
Us Bank Custody	Philadelphia, PA		0.000	0	0	161,580	XXX
Wells Fargo	Philadlphia, PA		0.000	29,235	0	20,094,625	XXX
0199998 Deposits in 0 depositories which do not exceed the allowable limit in any one depository (See Instructions) - open depositories		XXX	XXX	0	0	0	XXX
0199999 Totals - Open Depositories		XXX	XXX	30,434	0	20,597,232	XXX
0399999 Total Cash on Deposit		XXX	XXX	30,434	0	20,597,232	XXX
0499999 Cash in Company's Office		XXX	XXX	XXX	XXX	0	XXX
0599999 Total Cash		XXX	XXX	30,434	0	20,597,232	XXX

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

1. January	42,764,494	4. April	27,139,659	7. July	27,546,034	10. October	36,773,190
2. February	55,305,027	5. May	30,364,220	8. August	51,787,967	11. November	14,984,967
3. March	31,938,359	6. June	19,557,159	9. September	72,563,705	12. December	20,597,232

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due & Accrued	8 Amount Received During Year
0199999 - U.S. Governments - Issuer Obligations					0	0	0
0299999 - U.S. Governments - Residential Mortgage-Backed Securities					0	0	0
0399999 - U.S. Governments - Commercial Mortgage-Backed Securities					0	0	0
0499999 - All Other Governments - Other Loan-Backed and Structured Securities					0	0	0
0599999 - Subtotals - U.S. Governments					0	0	0
0699999 - All Other Governments - Issuer Obligations					0	0	0
0799999 - All Other Governments - Residential Mortgage-Backed Securities					0	0	0
0899999 - All Other Governments - Commercial Mortgage-Backed Securities					0	0	0
0999999 - All Other Governments - Other Loan-Backed and Structured Securities					0	0	0
1099999 - Subtotals - All Other Governments					0	0	0
1199999 - U.S. States, Territories and Possessions - Issuer Obligations					0	0	0
1299999 - U.S. States, Territories and Possessions - Residential Mortgage-Backed Securities					0	0	0
1399999 - U.S. States, Territories and Possessions - Commercial Mortgage-Backed Securities					0	0	0
1499999 - U.S. States, Territories and Possessions - Other Loan-Backed and Structured Securities					0	0	0
1799999 - Subtotals – States, Territories and Possessions (Direct and Guaranteed)					0	0	0
1899999 - U.S. Political Subdivisions - Issuer Obligations					0	0	0
1999999 - U.S. Political Subdivisions - Residential Mortgage-Backed Securities					0	0	0
2099999 - U.S. Political Subdivisions - Commercial Mortgage-Backed Securities					0	0	0
2199999 - U.S. Political Subdivisions - Other Loan-Backed and Structured Securities					0	0	0
2499999 - Subtotals – Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)					0	0	0
2599999 - U.S. Special Revenue - Issuer Obligations					0	0	0
2699999 - U.S. Special Revenue - Residential Mortgage-Backed Securities					0	0	0
2799999 - U.S. Special Revenue - Commercial Mortgage-Backed Securities					0	0	0
2899999 - U.S. Special Revenue - Other Loan-Backed and Structured Securities					0	0	0
3199999 - Subtotals - Special Revenue					0	0	0
3299999 - Industrial and Miscellaneous - Issuer Obligations					0	0	0
3399999 - Industrial and Miscellaneous - Residential Mortgage-Backed Securities					0	0	0
3499999 - Industrial and Miscellaneous - Commercial Mortgage-Backed Securities					0	0	0
3599999 - Industrial and Miscellaneous - Other Loan-Backed and Structured Securities					0	0	0
3899999 - Subtotals – Industrial and Miscellaneous (Unaffiliated)					0	0	0
4299999 - Hybrid Securities - Issuer Obligations					0	0	0
4399999 - Hybrid Securities - Residential Mortgage-Backed Securities					0	0	0
4499999 - Hybrid Securities - Commercial Mortgage-Backed Securities					0	0	0
4599999 - Hybrid Securities - Other Loan-Backed and Structured Securities					0	0	0
4899999 - Subtotals - Hybrid Securities					0	0	0
4999999 - Parent, Subsidiaries and Affiliates Bonds - Issuer Obligations					0	0	0
5099999 - Parent, Subsidiaries and Affiliates Bonds - Residential Mortgage-Backed Securities					0	0	0
5199999 - Parent, Subsidiaries and Affiliates Bonds - Commercial Mortgage-Backed Securities					0	0	0
5299999 - Parent, Subsidiaries and Affiliates Bonds - Other Loan-Backed and Structured Securities					0	0	0
5599999 - Subtotals - Parent, Subsidiaries and Affiliates Bonds					0	0	0
7799999 - Subtotals - Issuer Obligations					0	0	0
7899999 - Subtotals - Residential Mortgage-Backed Securities					0	0	0
7999999 - Subtotals - Commercial Mortgage-Backed Securities					0	0	0
8099999 - Subtotals - Other Loan-Backed and Structured Securities					0	0	0
8399999 - Subtotals - Bonds					0	0	0
CITIBANK US GOVT MMF CASH RESERVE FUND		12/26/2012	0.000		1,343,605	0	63
BONY CASH RESERVE CASH RESERVE FUND		12/31/2012	0.000		323,051	0	13
8499999 - Sweep Accounts					1,666,656	0	76
8599999 - Other Cash Equivalents					0	0	0
8699999 Totals					1,666,656	0	76

SCHEDULE E PART 3 - SPECIAL DEPOSITS

States, Etc.	1 Type of Deposits	2 Purpose of Deposits	Deposits For The Benefit of All Policyholders		All Other Special Deposits	
			3 Book/Adjusted Carrying Value	4 Fair Value	5 Book/Adjusted Carrying Value	6 Fair Value
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	Required statutory deposit	0	0	150,230	153,791
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	Required statutory deposit	0	0	50,070	69,097
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			0	0	0	0
23. Michigan MI			0	0	0	0
24. Minnesota MN	B	Required statutory deposit	5,435,180	5,599,567	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	Required statutory deposit	0	0	150,736	164,012
33. New York NY			0	0	0	0
34. North Carolina NC	B	Required statutory deposit	0	0	499,721	581,771
35. North Dakota ND			0	0	0	0
36. Ohio OH			0	0	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			0	0	0	0
48. Washington WA			0	0	0	0
49. West Virginia WV			0	0	0	0
50. Wisconsin WI			0	0	0	0
51. Wyoming WY			0	0	0	0
52. American Samoa AS			0	0	0	0
53. Guam GU			0	0	0	0
54. Puerto Rico PR			0	0	0	0
55. US Virgin Islands VI			0	0	0	0
56. Northern Mariana Islands MP			0	0	0	0
57. Canada CAN			0	0	0	0
58. Aggregate Other Alien OT	XXX	XXX	0	0	263,010,639	287,660,646
59. Total	XXX	XXX	5,435,180	5,599,567	263,861,396	288,629,317
DETAILS OF WRITE-INS						
5801. Reinsurance Collateral Trust	B	Discretionary trust supporting assumed reinsurance business (WNIC)	0	0	103,603,186	115,576,738
5802. Reinsurance Collateral Trust	B	Discretionary trust supporting assumed reinsurance business (BL)	0	0	36,776,072	42,537,082
5803. Letter of Credit Collateral Account	B	Letter of credit facility collateral	0	0	14,867,273	15,389,654
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX	0	0	107,764,108	114,157,172
5899. Totals (Lines 5801 - 5803 + 5898)(Line 58 above)	XXX	XXX	0	0	263,010,639	287,660,646

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