To accurately reflect adjustments made for deferred income tax pursuant to SSAP 101, additional quota share reinsurance recoverable and capital received.

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PROPERTY AND CASUALTY COMPANIES—ASSOCIATION EDITION

ANNUAL STATEMENT

For the Year Ended December 31, 2012

OF THE CONDITION AND AFFAIRS OF THE

NARRAGANSETT BAY INSURANCE COMPANY

NAIC Group Code 0497 (Current Period), 0497 (Prior Period) NAIC Company Code 43001 Employer's ID Number 05-0394576

Organized under the Laws of Rhode Island, State of Domicile or Port of Entry Rhode Island

Country of Domicile United States

Incorporated/Organized 06/10/1981 Commenced Business 04/01/1982

Statutory Home Office 25 Maple Street (Street and Number), Pawtucket, RI, 02860-2104 (City or Town, State, Country and Zip Code)

Main Administrative Office 25 Maple Street (Street and Number) Pawtucket, RI, 02860-2104 (City or Town, State, Country and Zip Code) 401-725-5600 (Area Code) (Telephone Number)

Mail Address P. O. Box 820 (Street and Number or P.O. Box), Pawtucket, RI, 02862-0820 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 25 Maple Street (Street and Number) Pawtucket, RI, 02860-2104 (City or Town, State, Country and Zip Code) 401-725-5600 (Area Code) (Telephone Number)

Internet Web Site Address www.nbic.com

Statutory Statement Contact Laura Leigh Colangelo (Name) 401-495-6014 (Area Code) (Telephone Number) (Extension)

NBIC-ComplianceInbox@nbic.com (E-Mail Address) 401-495-9775 (Fax Number)

OFFICERS

Name	Title	Name	Title
Todd Christopher Hart #	Chief Executive Officer	Stewart Horner Steffey Jr.	Founder & Executive Chairman
Sean Fitzgerald Murphy	Treasurer	Stephen Donald Zubiago	Secretary

OTHER OFFICERS

DIRECTORS OR TRUSTEES

Stewart Horner Steffey Jr.	Arnold Larry Chavkin	Alex Anatol Fridlyand	Srdjan Vukovic
Robert Emil Glanville	Todd Christopher Hart #	Dale Stephen Hammond #	

State of RHODE ISLAND
ss
County of PROVIDENCE

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.

Todd Christopher Hart Chief Executive Officer	Stephen Donald Zubiago Secretary	

Subscribed and sworn to before me
this _____ day of _____, _____

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

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	481,595	0.552	481,595		481,595	0.552
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies		0.000			0	0.000
1.22 Issued by U.S. government sponsored agencies	4,427,764	5.080	4,427,764		4,427,764	5.080
1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities)		0.000			0	0.000
1.4 Securities issued by states, territories, and possessions and political subdivisions in the U.S.:						
1.41 States, territories and possessions general obligations		0.000			0	0.000
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations	2,831,686	3.249	2,831,686		2,831,686	3.249
1.43 Revenue and assessment obligations	8,425,946	9.666	8,425,946		8,425,946	9.666
1.44 Industrial development and similar obligations	584,802	0.671	584,802		584,802	0.671
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA	168,712	0.194	168,712		168,712	0.194
1.512 Issued or guaranteed by FNMA and FHLMC	9,554,965	10.962	9,554,965		9,554,965	10.962
1.513 All other		0.000			0	0.000
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA	16,595,744	19.039	16,595,744		16,595,744	19.039
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		0.000			0	0.000
1.523 All other	6,844,307	7.852	6,844,307		6,844,307	7.852
2. Other debt and other fixed income securities (excluding short term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	21,209,086	24.331	21,209,086		21,209,086	24.331
2.2 Unaffiliated non-U.S. securities (including Canada)	2,643,440	3.033	2,643,440		2,643,440	3.033
2.3 Affiliated securities		0.000			0	0.000
3. Equity interests:						
3.1 Investments in mutual funds	102,046	0.117	102,046		102,046	0.117
3.2 Preferred stocks:						
3.21 Affiliated		0.000			0	0.000
3.22 Unaffiliated		0.000			0	0.000
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated		0.000			0	0.000
3.32 Unaffiliated		0.000			0	0.000
3.4 Other equity securities:						
3.41 Affiliated		0.000			0	0.000
3.42 Unaffiliated		0.000			0	0.000
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated		0.000			0	0.000
3.52 Unaffiliated		0.000			0	0.000
4. Mortgage loans:						
4.1 Construction and land development		0.000			0	0.000
4.2 Agricultural		0.000			0	0.000
4.3 Single family residential properties		0.000			0	0.000
4.4 Multifamily residential properties		0.000			0	0.000
4.5 Commercial loans		0.000			0	0.000
4.6 Mezzanine real estate loans		0.000			0	0.000
5. Real estate investments:						
5.1 Property occupied by company		0.000	0		0	0.000
5.2 Property held for production of income (including $ ..... of property acquired in satisfaction of debt)		0.000	0		0	0.000
5.3 Property held for sale (including $ ..... property acquired in satisfaction of debt)		0.000	0		0	0.000
6. Contract loans		0.000	0		0	0.000
7. Derivatives		0.000	0		0	0.000
8. Receivables for securities		0.000	0		0	0.000
9. Securities Lending (Line 10, Asset Page reinvested collateral)		0.000	0	XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments	13,297,382	15.255	13,297,382		13,297,382	15.255
11. Other invested assets		0.000			0	0.000
12. Total invested assets	87,167,475	100.000	87,167,475	0	87,167,475	100.000

SCHEDULE A – VERIFICATION BETWEEN YEARS

Real Estate

NONE

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

SCHEDULE B – VERIFICATION BETWEEN YEARS

Mortgage Loans

NONE

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		
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		
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		
13.	Subtotal (Line 11 plus Line 12)		0
14.	Deduct total nonadmitted amounts		
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		0

SCHEDULE BA – VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

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 8)	0	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	0	0
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16	0	
	3.2 Totals, Part 3, Column 12	0	0
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13	0	
	5.2 Totals, Part 3, Column 9	0	0
6.	Total gain (loss) on disposals, Part 3, Column 19		0
7.	Deduct amounts received on disposals, Part 3, Column 16		0
8.	Deduct amortization of premium and depreciation		
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)		0
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		0

NONE

SCHEDULE D – VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		60,706,883
2.	Cost of bonds and stocks acquired, Part 3, Column 7		35,859,479
3.	Accrual of discount		52,866
4.	Unrealized valuation increase (decrease):		
	4.1 Part 1, Column 12	0	
	4.2 Part 2, Section 1, Column 15	0	
	4.3 Part 2, Section 2, Column 13	0	
	4.4 Part 4, Column 11	0	0
5.	Total gain (loss) on disposals, Part 4, Column 19		274,069
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		22,505,245
7.	Deduct amortization of premium		517,921
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	0	
	9.2 Part 2, Section 1, Column 17	0	
	9.3 Part 2, Section 2, Column 14	0	
	9.4 Part 4, Column 13	0	0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)		73,870,131
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)		73,870,131

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	5,078,071	5,461,058	5,113,505	4,972,761
Governments	2. Canada				
(Including all obligations guaranteed	3. Other Countries				
by governments)	4. Totals	5,078,071	5,461,058	5,113,505	4,972,761
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	0	0	0	0
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	2,831,686	2,987,508	2,848,520	2,625,000
U.S. Special revenue and special assessment obligations and all non-guaranteed obligations of agencies and authorities of governments and their political subdivisions	7. Totals	35,161,460	36,220,848	35,259,273	33,809,366
	8. United States	28,053,393	29,375,339	28,570,629	27,188,339
Industrial and Miscellaneous and	9. Canada				
Hybrid Securities (unaffiliated)	10. Other Countries	2,643,440	2,771,508	2,686,898	2,550,000
	11. Totals	30,696,833	32,146,847	31,257,527	29,738,339
Parent, Subsidiaries and Affiliates	12. Totals	0	0	0	0
	13. Total Bonds	73,768,050	76,816,261	74,478,825	71,145,466
PREFERRED STOCKS	14. United States				
Industrial and Miscellaneous (unaffiliated)	15. Canada				
	16. Other Countries				
	17. Totals	0	0	0	
Parent, Subsidiaries and Affiliates	18. Totals	0	0	0	
	19. Total Preferred Stocks	0	0	0	
COMMON STOCKS	20. United States	102,046	102,046	102,046	
Industrial and Miscellaneous (unaffiliated)	21. Canada				
	22. Other Countries				
	23. Totals	102,046	102,046	102,046	
Parent, Subsidiaries and Affiliates	24. Totals	0	0	0	
	25. Total Common Stocks	102,046	102,046	102,046	
	26. Total Stocks	102,046	102,046	102,046	
	27. Total Bonds and Stocks	73,870,096	76,918,307	74,580,871	

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	6,809,936	2,374,748	2,648,846	17,691	541	11,851,762	14.7	11,863,177	19.2	11,851,762	
1.2 Class 2						0	0.0	0	0.0		
1.3 Class 3						0	0.0	0	0.0		
1.4 Class 4						0	0.0	0	0.0		
1.5 Class 5						0	0.0	0	0.0		
1.6 Class 6						0	0.0	0	0.0		
1.7 Totals	6,809,936	2,374,748	2,648,846	17,691	541	11,851,762	14.7	11,863,177	19.2	11,851,762	0
2. All Other Governments											
2.1 Class 1						0	0.0	0	0.0		
2.2 Class 2						0	0.0	0	0.0		
2.3 Class 3						0	0.0	0	0.0		
2.4 Class 4						0	0.0	0	0.0		
2.5 Class 5						0	0.0	0	0.0		
2.6 Class 6						0	0.0	0	0.0		
2.7 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions, etc., Guaranteed											
3.1 Class 1						0	0.0	0	0.0		
3.2 Class 2						0	0.0	0	0.0		
3.3 Class 3						0	0.0	0	0.0		
3.4 Class 4						0	0.0	0	0.0		
3.5 Class 5						0	0.0	0	0.0		
3.6 Class 6						0	0.0	0	0.0		
3.7 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed											
4.1 Class 1		192,124	2,532,491	107,071		2,831,686	3.5	1,991,850	3.2	2,831,686	
4.2 Class 2						0	0.0	0	0.0		
4.3 Class 3						0	0.0	0	0.0		
4.4 Class 4						0	0.0	0	0.0		
4.5 Class 5						0	0.0	0	0.0		
4.6 Class 6						0	0.0	0	0.0		
4.7 Totals	0	192,124	2,532,491	107,071	0	2,831,686	3.5	1,991,850	3.2	2,831,686	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed											
5.1 Class 1	4,821,428	13,143,407	11,645,048	5,488,531	63,042	35,161,456	43.7	21,470,361	34.7	35,161,456	
5.2 Class 2						0	0.0	0	0.0		
5.3 Class 3						0	0.0	0	0.0		
5.4 Class 4						0	0.0	0	0.0		
5.5 Class 5						0	0.0	0	0.0		
5.6 Class 6						0	0.0	0	0.0		
5.7 Totals	4,821,428	13,143,407	11,645,048	5,488,531	63,042	35,161,456	43.7	21,470,361	34.7	35,161,456	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)
6. Industrial and Miscellaneous (unaffiliated)											
6.1 Class 1	4,192,582	13,163,347	9,751,920			27,107,849	33.7	23,361,157	37.8	27,107,849	
6.2 Class 2		1,604,250	1,984,733			3,588,983	4.5	3,125,524	5.1	3,504,922	84,061
6.3 Class 3						0	0.0	0	0.0		
6.4 Class 4						0	0.0	0	0.0		
6.5 Class 5						0	0.0	0	0.0		
6.6 Class 6						0	0.0	0	0.0		
6.7 Totals	4,192,582	14,767,598	11,736,653	0	0	30,696,832	38.1	26,486,681	42.9	30,612,771	84,061
7. Hybrid Securities											
7.1 Class 1						0	0.0	0	0.0		
7.2 Class 2						0	0.0	0	0.0		
7.3 Class 3						0	0.0	0	0.0		
7.4 Class 4						0	0.0	0	0.0		
7.5 Class 5						0	0.0	0	0.0		
7.6 Class 6						0	0.0	0	0.0		
7.7 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates											
8.1 Class 1						0	0.0	0	0.0		
8.2 Class 2						0	0.0	0	0.0		
8.3 Class 3						0	0.0	0	0.0		
8.4 Class 4						0	0.0	0	0.0		
8.5 Class 5						0	0.0	0	0.0		
8.6 Class 6						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) 15,823,946	28,873,627	26,578,305	5,613,293	63,583	76,952,754	95.5	XXX	XXX	76,952,754	0
9.2 Class 2	(d) 0	1,604,250	1,984,733	0	0	3,588,983	4.5	XXX	XXX	3,504,922	84,061
9.3 Class 3	(d) 0	0	0	0	0	0	0.0	XXX	XXX	0	0
9.4 Class 4	(d) 0	0	0	0	0	0	0.0	XXX	XXX	0	0
9.5 Class 5	(d) 0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
9.6 Class 6	(d) 0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
9.7 Totals	15,823,946	30,477,877	28,563,038	5,613,293	63,583	(b) 80,541,737	100.0	XXX	XXX	80,457,676	84,061
9.8 Line 9.7 as a % of Col. 6	19.6	37.8	35.5	7.0	0.1	100.0	XXX	XXX	XXX	99.9	0.1
10. Total Bonds Prior Year											
10.1 Class 1	7,899,989	33,526,420	15,604,905	1,637,629	17,601	XXX	XXX	58,686,546	94.9	58,686,545	0
10.2 Class 2	0	1,904,751	1,220,773	0	0	XXX	XXX	3,125,524	5.1	3,125,524	0
10.3 Class 3	0	0	0	0	0	XXX	XXX	0	0.0	0	0
10.4 Class 4	0	0	0	0	0	XXX	XXX	0	0.0	0	0
10.5 Class 5	0	0	0	0	0	XXX	XXX	(c) 0	0.0	0	0
10.6 Class 6	0	0	0	0	0	XXX	XXX	(c) 0	0.0	0	0
10.7 Totals	7,899,989	35,431,172	16,825,678	1,637,629	17,601	XXX	XXX	(b) 61,812,070	100.0	61,812,069	0
10.8 Line 10.7 as a % of Col. 8	14.0	57.3	27.2	2.6	0.1	XXX	XXX	100.0	XXX	100.0	0.0
11. Total Publicly Traded Bonds											
11.1 Class 1	15,823,946	28,873,627	26,578,305	5,613,293	63,583	76,952,754	95.5	58,686,545	94.9	76,952,754	XXX
11.2 Class 2		1,604,250	1,900,671			3,504,922	4.4	3,125,524	5.1	3,504,922	XXX
11.3 Class 3						0	0.0	0	0.0	0	XXX
11.4 Class 4						0	0.0	0	0.0	0	XXX
11.5 Class 5						0	0.0	0	0.0	0	XXX
11.6 Class 6						0	0.0	0	0.0	0	XXX
11.7 Totals	15,823,946	30,477,877	28,478,977	5,613,293	63,583	80,457,676	99.9	61,812,069	100.0	80,457,676	XXX
11.8 Line 11.7 as a % of Col. 6	19.7	37.9	35.4	7.0	0.1	100.0	XXX	XXX	XXX	100.0	XXX
11.9 Line 11.7 as a % of Line 9.7, Col. 6, Section 9	19.6	37.8	35.4	7.0	0.1	99.9	XXX	XXX	XXX	99.9	XXX
12. Total Privately Placed Bonds											
12.1 Class 1						0	0.0	0	0.0	XXX	0
12.2 Class 2			84,061			84,061	0.1	0	0.0	XXX	84,061
12.3 Class 3						0	0.0	0	0.0	XXX	0
12.4 Class 4						0	0.0	0	0.0	XXX	0
12.5 Class 5						0	0.0	0	0.0	XXX	0
12.6 Class 6						0	0.0	0	0.0	XXX	0
12.7 Totals	0	0	84,061	0	0	84,061	0.1	0	0.0	XXX	84,061
12.8 Line 12.7 as a % of Col. 6	0.0	0.0	100.0	0.0	0.0	100.0	XXX	XXX	XXX	XXX	100.0
12.9 Line 12.7 as a % of Line 9.7, Col. 6, Section 9	0.0	0.0	0.1	0.0	0.0	0.1	XXX	XXX	XXX	XXX	0.1

(a) Includes $ 84,061 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ ..... current year, $ ..... prior year of bonds with Z designations and $ ..... current year, $ ..... 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 $ ..... current year, $ ..... prior year of bonds with 5* designations and $..... current year, $ ..... 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 $ ..... ; NAIC 2 $ ..... ; NAIC 3 $ ..... ; NAIC 4 $ ..... ; NAIC 5 $ ..... NAIC 6 $ .....

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	6,773,691	2,298,894	2,610,465			11,683,050	14.5	11,622,010	18.8	11,683,050	
1.2 Residential Mortgage-Backed Securities	36,245	75,854	38,381	17,691	541	168,712	0.2	241,167	0.4	168,712	
1.3 Commercial Mortgage-Backed Securities						0	0.0	0	0.0		
1.4 Other Loan-Backed and Structured Securities						0	0.0	0	0.0		
1.5 Totals	6,809,936	2,374,748	2,648,846	17,691	541	11,851,762	14.7	11,863,178	19.2	11,851,762	0
2. All Other Governments											
2.1 Issuer Obligations						0	0.0	0	0.0		
2.2 Residential Mortgage-Backed Securities						0	0.0	0	0.0		
2.3 Commercial Mortgage-Backed Securities						0	0.0	0	0.0		
2.4 Other Loan-Backed and Structured Securities						0	0.0	0	0.0		
2.5 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions, Guaranteed											
3.1 Issuer Obligations						0	0.0	0	0.0		
3.2 Residential Mortgage-Backed Securities						0	0.0	0	0.0		
3.3 Commercial Mortgage-Backed Securities						0	0.0	0	0.0		
3.4 Other Loan-Backed and Structured Securities						0	0.0	0	0.0		
3.5 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed											
4.1 Issuer Obligations		192,124	2,532,491	107,071		2,831,686	3.5	1,991,850	3.2	2,831,686	
4.2 Residential Mortgage-Backed Securities						0	0.0	0	0.0		
4.3 Commercial Mortgage-Backed Securities						0	0.0	0	0.0		
4.4 Other Loan-Backed and Structured Securities						0	0.0	0	0.0		
4.5 Totals	0	192,124	2,532,491	107,071	0	2,831,686	3.5	1,991,850	3.2	2,831,686	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed											
5.1 Issuer Obligations		3,370,672	3,995,470	1,644,606		9,010,747	11.2	2,409,616	3.9	9,010,747	
5.2 Residential Mortgage-Backed Securities	4,821,428	9,772,735	7,649,579	3,843,925	63,042	26,150,709	32.5	19,060,744	30.8	26,150,709	
5.3 Commercial Mortgage-Backed Securities						0	0.0	0	0.0		
5.4 Other Loan-Backed and Structured Securities						0	0.0	0	0.0		
5.5 Totals	4,821,428	13,143,407	11,645,048	5,488,531	63,042	35,161,456	43.7	21,470,361	34.7	35,161,456	0
6. Industrial and Miscellaneous											
6.1 Issuer Obligations	3,417,774	12,177,623	7,557,657			23,153,054	28.7	22,356,480	36.2	23,068,993	84,061
6.2 Residential Mortgage-Backed Securities	75,336	79,813	7,223			162,373	0.2	255,468	0.4	162,373	
6.3 Commercial Mortgage-Backed Securities		2,510,162	4,171,772			6,681,934	8.3	2,652,698	4.3	6,681,934	
6.4 Other Loan-Backed and Structured Securities	699,471					699,471	0.9	1,222,036	2.0	699,471	
6.5 Totals	4,192,582	14,767,598	11,736,653	0	0	30,696,832	38.1	26,486,681	42.9	30,612,771	84,061
7. Hybrid Securities											
7.1 Issuer Obligations						0	0.0	0	0.0		
7.2 Residential Mortgage-Backed Securities						0	0.0	0	0.0		
7.3 Commercial Mortgage-Backed Securities						0	0.0	0	0.0		
7.4 Other Loan-Backed and Structured Securities						0	0.0	0	0.0		
7.5 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates											
8.1 Issuer Obligations						0	0.0	0	0.0		
8.2 Residential Mortgage-Backed Securities						0	0.0	0	0.0		
8.3 Commercial Mortgage-Backed Securities						0	0.0	0	0.0		
8.4 Other Loan-Backed and Structured Securities						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	10,191,465	18,039,313	16,696,083	1,751,677	0	46,678,538	58.0	XXX	XXX	46,594,476	84,061
9.2 Residential Mortgage-Backed Securities	4,933,010	9,928,403	7,695,182	3,861,616	63,583	26,481,794	32.9	XXX	XXX	26,481,794	0
9.3 Commercial Mortgage-Backed Securities	0	2,510,162	4,171,772	0	0	6,681,934	8.3	XXX	XXX	6,681,934	0
9.4 Other Loan-Backed and Structured Securities	699,471	0	0	0	0	699,471	0.9	XXX	XXX	699,471	0
9.5 Totals	15,823,946	30,477,877	28,563,038	5,613,293	63,583	80,541,737	100.0	XXX	XXX	80,457,676	84,061
9.6 Lines 9.5 as a % Col. 6	19.6	37.8	35.5	7.0	0.1	100.0	XXX	XXX	XXX	99.9	0.1
10. Total Bonds Prior Year											
10.1 Issuer Obligations	1,507,598	22,239,542	13,625,230	1,007,586	0	XXX	XXX	38,379,955	62.1	38,379,956	0
10.2 Residential Mortgage-Backed Securities	5,867,330	10,043,882	2,998,523	630,043	17,601	XXX	XXX	19,557,380	31.6	19,557,380	0
10.3 Commercial Mortgage-Backed Securities	0	2,450,772	201,925	0	0	XXX	XXX	2,652,698	4.3	2,652,698	0
10.4 Other Loan-Backed and Structured Securities	525,060	696,976	0	0	0	XXX	XXX	1,222,036	2.0	1,222,036	0
10.5 Totals	7,899,988	35,431,172	16,825,678	1,637,629	17,601	XXX	XXX	61,812,069	100.0	61,812,069	0
10.6 Line 10.5 as a % of Col. 8	12.8	57.3	27.2	2.6	0.0	XXX	XXX	100.0	XXX	100.0	0.0
11. Total Publicly Traded Bonds											
11.1 Issuer Obligations	10,191,465	18,039,313	16,612,022	1,751,677		46,594,476	57.9	38,379,956	62.1	46,594,476	XXX
11.2 Residential Mortgage-Backed Securities	4,933,010	9,928,403	7,695,182	3,861,616	63,583	26,481,794	32.9	19,557,380	31.6	26,481,794	XXX
11.3 Commercial Mortgage-Backed Securities		2,510,162	4,171,772			6,681,934	8.3	2,652,698	4.3	6,681,934	XXX
11.4 Other Loan-Backed and Structured Securities	699,471					699,471	0.9	1,222,036	2.0	699,471	XXX
11.5 Totals	15,823,946	30,477,877	28,478,977	5,613,293	63,583	80,457,676	99.9	61,812,069	100.0	80,457,676	XXX
11.6 Line 11.5 as a % of Col. 6	19.7	37.9	35.4	7.0	0.1	100.0	XXX	XXX	XXX	100.0	XXX
11.7 Line 11.5 as a % of Line 9.5, Col. 6, Section 9	19.6	37.8	35.4	7.0	0.1	99.9	XXX	XXX	XXX	99.9	XXX
12. Total Privately Placed Bonds											
12.1 Issuer Obligations			84,061			84,061	0.1	0	0.0	XXX	84,061
12.2 Residential Mortgage-Backed Securities						0	0.0	0	0.0	XXX	0
12.3 Commercial Mortgage-Backed Securities						0	0.0	0	0.0	XXX	0
12.4 Other Loan-Backed and Structured Securities						0	0.0	0	0.0	XXX	0
12.5 Totals	0	0	84,061	0	0	84,061	0.1	0	0.0	XXX	84,061
12.6 Line 12.5 as a % of Col. 6	0.0	0.0	100.0	0.0	0.0	100.0	XXX	XXX	XXX	XXX	100.0
12.7 Line 12.5 as a % of Line 9.5, Col. 6, Section 9	0.0	0.0	0.1	0.0	0.0	0.1	XXX	XXX	XXX	XXX	0.1

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	1,207,548	1,207,548	0	0	0
2. Cost of short-term investments acquired	31,018,082	31,018,082			
3. Accrual of discount	0				
4. Unrealized valuation increase (decrease)	0				
5. Total gain (loss) on disposals	0				
6. Deduct consideration received on disposals	25,451,939	25,451,939			
7. Deduct amortization of premium	0				
8. Total foreign exchange change in book/adjusted carrying value	0				
9. Deduct current year's other than temporary impairment recognized	0				
10. Book adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	6,773,691	6,773,691	0	0	0
11. Deduct total nonadmitted amounts	0				
12. Statement value at end of current period (Line 10 minus Line 11)	6,773,691	6,773,691	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	0	0	0
2. Cost of cash equivalents acquired	48,047,532	48,047,532	
3. Accrual of discount	2,268	2,268	
4. Unrealized valuation increase (decrease)	0		
5. Total gain (loss) on disposals	164	164	
6. Deduct consideration received on disposals	48,049,964	48,049,964	
7. Deduct amortization of premium	0		
8. Total foreign exchange change in book/adjusted carrying value	0		
9. Deduct current year's other than temporary impairment recognized	0		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	0	0	0
11. Deduct total nonadmitted amounts	0		
12. Statement value at end of current period (Line 10 minus Line 11)	0	0	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

NONE

Schedule BA - Part 2

NONE

Schedule BA - Part 3

NONE

SCHEDULE D - PART 1

Showing All Long-Term **BONDS** Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
Bonds - U.S. Governments - Issuer Obligations																					
313371-VF-0	FEDERAL HOME LOAN BANK				1FE	796,160	103.4460	827,568	800,000	797,714		750			1.625	1.720	JD	722	13,000	11/30/2010	12/11/2015
3137EA-CA-5	FEDERAL HOME LOAN MORTGAGE CORPORATION				1FE	2,172,606	115.5910	2,311,820	2,000,000	2,128,870		(18,779)			3.750	2.620	MS	19,583	75,000	08/16/2010	03/27/2019
31398A-ZV-7	FEDERAL NATIONAL MORTGAGE ASSOCIATION		E		1FE	1,502,939	104.4610	1,566,930	1,500,000	1,501,180		(603)			2.625	2.580	MN	4,484	39,375	12/21/2009	11/20/2014
912828-KQ-2	UNITED STATES TREASURY NOTES				1	473,088	113.1640	565,820	500,000	481,595		2,513			3.125	3.780	MN	2,029	15,625	06/12/2009	05/15/2019
0199999 - Bonds - U.S. Governments - Issuer Obligations						4,944,793	XXX	5,272,138	4,800,000	4,909,359	0	(16,119)	0	0	XXX	XXX	XXX	26,818	143,000	XXX	XXX
Bonds - U.S. Governments - Residential Mortgage-Backed Securities																					
36213C-VE-7	GOVERNMENT NATL MTG ASSOC #550613				1FE	168,712	109.3530	188,920	172,761	168,712		1,391			5.000	5.600	MON	720	8,638	10/09/2008	08/15/2035
0299999 - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						168,712	XXX	188,920	172,761	168,712	0	1,391	0	0	XXX	XXX	XXX	720	8,638	XXX	XXX
0599999 - Bonds - U.S. Governments - Subtotals - U.S. Governments						5,113,505	XXX	5,461,058	4,972,761	5,078,071	0	(14,728)	0	0	XXX	XXX	XXX	27,538	151,638	XXX	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations																					
097437-QD-2	BOISE CITY ID INDEP SCH DIST				1FE	193,102	109.2970	191,270	175,000	192,124		(978)			3.000	0.820	FA	1,400		09/07/2012	08/01/2017
199491-R6-0	COLUMBUS OH			1	1FE	1,084,360	110.1950	1,101,950	1,000,000	1,075,474		(8,790)			4.560	3.400	JD	3,800	45,600	12/20/2011	06/01/2023
49474F-BY-5	KING CNTY WA				1FE	663,449	118.8390	653,615	550,000	657,017		(6,431)			5.000	1.000	JJ	9,396		09/05/2012	01/01/2018
597502-BD-4	MIDLAND CNTY TX HOSP DIST				1FE	400,000	114.9470	459,788	400,000	400,000					5.255	5.250	MN	2,686	21,020	08/19/2009	05/15/2018
64966H-MX-5	NEW YORK NY				1FE	107,609	115.4410	115,441	100,000	107,071		(515)			4.769	3.950	AO	1,192	4,769	12/09/2011	10/01/2023
727199-KE-0	PLANO TX INDEP SCH DIST			1	1FE	400,000	116.3610	465,444	400,000	400,000					5.060	5.060	FA	7,646	20,240	10/29/2009	02/15/2022
1899999 - Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations						2,848,520	XXX	2,987,508	2,625,000	2,831,686	0	(16,714)	0	0	XXX	XXX	XXX	26,120	91,629	XXX	XXX
2499999 - Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Subtotals - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)						2,848,520	XXX	2,987,508	2,625,000	2,831,686	0	(16,714)	0	0	XXX	XXX	XXX	26,120	91,629	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Issuer Obligations																					
167725-AB-6	CHICAGO IL TRANSIT AUTH SALES				1FE	585,223	115.8870	608,407	525,000	579,990		(5,232)			6.300	4.190	JD	2,756	33,075	05/16/2012	12/01/2021
407287-KV-2	HAMILTON CNTY OH SALES TAX				1FE	1,294,557	114.9860	1,264,846	1,100,000	1,282,941		(11,616)			5.000	1.480	JD	4,583	27,500	08/29/2012	12/01/2017
472719-AG-8	JEFFERSON CNTY CO & JEFFERSON			1	1FE	500,000	116.7500	583,750	500,000	500,000					5.500	5.500	JD	2,292	27,500	10/21/2009	12/01/2022
491189-FA-9	KENTUCKY ST ASSET/LIABILITY CO				1FE	137,523	110.1470	137,684	125,000	136,404		(1,118)			4.104	2.510	AO	1,283	2,565	04/25/2012	04/01/2019
491552-UY-9	KENTUCKY ST TURNPIKE AUTH ECON				1FE	581,750	116.3200	581,600	500,000	578,285		(3,465)			5.244	3.420	JJ	13,110	13,110	06/07/2012	07/01/2025
60636W-NW-1	MISSOURI ST HIGHWAYS & TRANSIT				1FE	500,000	114.3550	571,775	500,000	500,000					4.443	4.440	MN	3,703	22,215	10/28/2009	05/01/2018
64465P-VA-3	NEW HAMPSHIRE ST MUNI BOND BAN				1FE	110,774	109.7170	109,717	100,000	109,944		(830)			4.000	0.770	FA	1,056		09/12/2012	02/15/2016
64465P-VC-9	NEW HAMPSHIRE ST MUNI BOND BAN				1FE	141,224	112.0160	140,020	125,000	140,266		(958)			4.000	0.970	FA	1,319		09/12/2012	02/15/2017
64465P-VE-5	NEW HAMPSHIRE ST MUNI BOND BAN				1FE	269,332	118.9600	267,660	225,000	267,223		(2,109)			5.000	1.210	FA	2,969		09/12/2012	02/15/2018
644693-KS-1	NEW HAMPSHIRE ST TURNPIKE SYS				1FE	205,905	116.9190	204,608	175,000	204,553		(1,352)			5.277	3.250	MN	1,539	4,617	06/13/2012	11/01/2022
649906-WF-7	NEW YORK ST DORM AUTH REVENUES				1FE	126,004	101.4500	126,813	125,000	125,966		(38)			3.271	3.190	JJ	2,044	500	06/13/2012	07/01/2024
650028-UP-6	NEW YORK ST THRUWAY AUTH PERSO				1FE	856,508	116.5930	845,299	725,000	847,391		(9,117)			5.000	0.900	MS	11,580		08/23/2012	03/15/2017
662842-JQ-7	N TEXAS ST MUNI WTR DIST UPPER				1FE	297,630	117.4570	293,643	250,000	294,994		(2,636)			5.000	0.830	JD	4,722		08/28/2012	06/01/2017
67756A-2L-5	OHIO ST HGR EDUCTNL FAC COMMIS				1FE	460,224	107.8140	485,163	450,000	458,836		(1,323)			3.399	3.030	JJ	7,648	9,262	12/09/2011	01/01/2019
677581-DV-9	OHIO ST MAJOR NEW STREET INFRA				1FE	278,608	113.8780	284,697	250,000	275,508		(3,024)			4.418	2.880	JD	491	11,045	12/20/2011	06/15/2020
677581-DY-3	OHIO ST MAJOR NEW STREET INFRA				1FE	296,413	117.4080	293,522	250,000	292,941		(3,471)			4.844	2.170	JD	538	12,110	05/16/2012	12/15/2019

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
720653-KN-3	PIERCE CNTY WA SWR REVENUE				1FE	267,383	117.2180	263,741	225,000	264,663		(2,720)			5.000	1.050	FA	3,625		08/23/2012	08/01/2017
837151-FR-5	SOUTH CAROLINA ST PUBLIC SVC A				1FE	100,000	107.1020	107,103	100,000	100,000					3.922	3.920	JD	327	2,342	04/04/2012	12/01/2024
837151-FS-3	SOUTH CAROLINA ST PUBLIC SVC A				1FE	1,100,000	107.9330	1,187,274	1,100,000	1,100,000					4.122	4.120	JD	3,779	27,079	04/04/2012	12/01/2025
914301-P3-4	UNIV OF HOUSTON TX			1	1FE	113,472	118.9290	118,929	100,000	112,035		(1,437)			5.160	3.250	FA	1,949	5,160	01/06/2012	02/15/2021
914378-DQ-4	UNIV OF KENTUCKY KY GEN RECPTS				1FE	177,294	116.0130	174,020	150,000	175,728		(1,566)			5.000	0.950	MN	1,250	2,604	09/19/2012	05/01/2017
927781-TH-7	VIRGINIA ST CLG BLDG AUTH EDUC			1	1FE	671,304	116.9490	701,700	600,000	663,081		(7,844)			4.750	3.080	FA	11,875	28,500	12/08/2011	02/01/2021
2599999 - Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Issuer Obligations						9,071,128	XXX	9,351,971	8,200,000	9,010,749	0	(59,856)	0	0	XXX	XXX	XXX	84,438	229,184	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Residential Mortgage-Backed Securities																					
3128LX-AE-0	FEDERAL HOME LOAN MTG CORP #G01805				1FE	56,661	107.1040	64,421	60,147	57,432		749			4.500	6.070	MON	226	2,707	02/21/2008	04/01/2035
3128LX-QY-9	FEDERAL HOME LOAN MTG CORP #G02271				1FE	131,171	107.1040	149,544	139,624	133,005		2,135			4.500	6.160	MON	524	6,283	02/21/2008	12/01/2035
3128M1-R6-8	FEDERAL HOME LOAN MTG CORP #G12409				1FE	420,502	106.9930	458,580	428,605	422,527		2,551			4.500	5.080	MON	1,607	19,287	03/06/2008	05/01/2020
3128MB-V5-3	FEDERAL HOME LOAN MTG CORP #G13136				1FE	103,916	106.5680	113,417	106,427	104,161		863			4.500	5.260	MON	399	4,789	09/04/2008	05/01/2023
3128MB-X6-9	FEDERAL HOME LOAN MTG CORP #G13201				1FE	80,751	106.5680	88,134	82,702	80,782		807			4.500	5.350	MON	310	3,722	09/04/2008	07/01/2023
3128MM-K7-7	FEDERAL HOME LOAN MTG CORP #G18317				1FE	171,037	106.6060	178,652	167,581	170,641		(971)			4.500	3.740	MON	628	7,541	07/20/2009	07/01/2024
3128PG-NN-9	FEDERAL HOME LOAN MTG CORP #J04897				1FE	107,975	106.9450	113,141	105,793	107,975		(1,512)			4.500	3.550	MON	397	4,761	07/20/2009	05/01/2022
3128PK-RT-3	FEDERAL HOME LOAN MTG CORP #J07698				1FE	319,654	106.5680	345,836	324,522	319,980		1,937			4.500	4.970	MON	1,217	14,603	04/29/2008	05/01/2023
3128PP-H5-5	FEDERAL HOME LOAN MTG CORP #J10252				1FE	184,122	106.0880	197,212	185,894	184,438		519			4.000	4.250	MON	620	7,436	06/04/2009	07/01/2024
3128PP-RQ-8	FEDERAL HOME LOAN MTG CORP #J10495				1FE	71,218	106.6060	74,582	69,961	71,110		(378)			4.500	3.740	MON	262	3,148	08/07/2009	08/01/2024
3128PP-UD-3	FEDERAL HOME LOAN MTG CORP #J10580				1FE	116,152	106.6060	121,640	114,102	115,560		(454)			4.500	3.920	MON	428	5,135	08/07/2009	09/01/2024
3128PP-UF-8	FEDERAL HOME LOAN MTG CORP #J10582				1FE	160,693	106.6060	166,118	155,823	160,232		(1,779)			4.500	3.310	MON	584	7,012	09/22/2009	09/01/2024
3128PT-FS-9	FEDERAL HOME LOAN MTG CORP #J13777				1FE	1,204,827	105.2250	1,238,748	1,177,235	1,196,195		(7,049)			3.500	2.780	MON	3,434	41,203	11/30/2010	12/01/2025
3128PT-GQ-2	FEDERAL HOME LOAN MTG CORP #J13807				1FE	1,119,075	105.2250	1,150,583	1,093,448	1,115,057		(9,696)			3.500	2.620	MON	3,189	38,271	11/30/2010	12/01/2025
3128PU-P5-5	FEDERAL HOME LOAN MTG CORP #J14944				1FE	525,364	106.5700	543,040	509,560	522,571		(4,771)			4.000	2.890	MON	1,699	20,382	03/28/2011	04/01/2026
312944-FE-6	FEDERAL HOME LOAN MTG CORP #A95565				1FE	1,563,073	106.6510	1,711,705	1,604,952	1,570,788		9,541			4.000	4.630	MON	5,350	64,198	12/16/2010	12/01/2040
3136A3-C3-3	FANNIE MAE 12-5 CV				1FE	2,139,375	107.7680	2,155,365	2,000,000	2,135,000		(4,375)			3.500	2.700	MON	5,833	23,333	08/15/2012	12/25/2032
3136A5-5W-2	FANNIE MAE 12-51 ND				1FE	1,698,596	104.0480	1,695,814	1,629,838	1,698,032		(3,819)			3.000	2.190	MON	4,075	20,373	07/13/2012	05/25/2041
3136A6-4N-1	FANNIE MAE 12-72 QE				1FE	1,771,021	104.0800	1,757,081	1,688,194	1,769,474		(4,168)			3.000	1.880	MON	4,220	21,102	07/16/2012	01/25/2038
3136A6-UL-6	FANNIE MAE 12-63 BT				1FE	2,190,313	103.7880	2,231,445	2,150,000	2,188,913		(1,400)			3.000	2.760	MON	5,375	21,500	08/15/2012	03/25/2039
3136A7-AM-4	FANNIE MAE 12-68 YA				1FE	1,662,242	101.0910	1,666,837	1,648,845	1,661,740		(1,203)			2.000	1.790	MON	2,748	13,740	07/06/2012	07/25/2042
3136A8-TC-4	FANNIE MAE 12-99 BD				1FE	250,291	103.0090	253,740	246,327	250,138		(211)			2.000	1.680	MON	411	1,642	08/02/2012	08/25/2041
3137AA-5U-3	FREDDIE MAC -3854 HA			1	1FE	543,231	103.7680	544,803	525,020	539,729		(11,090)			3.500	1.690	MON	1,531	18,376	05/25/2011	07/15/2025
3137AK-JN-2	FREDDIE MAC -3993 BC			1	1FE	695,500	108.4610	704,997	650,000	694,390		(1,110)			3.500	2.820	MON	1,896	7,583	08/16/2012	01/15/2027
3137AQ-ZD-3	FREDDIE MAC -4059 BA			1	1FE	1,725,124	101.5140	1,748,510	1,722,433	1,725,029		(132)			2.000	1.940	MON	2,871	14,354	07/06/2012	04/15/2039

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Showing All Long-Term **BONDS** Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
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
3138AP-DF-2	FEDERAL NATIONAL MTG ASSOC #AI9101				1FE	379,005	106.6210	395,088	370,551	378,381		(720)			3.500	3.040	MON	1,081	8,646	03/21/2012	04/01/2042
3138EB-2Z-7	FEDERAL NATIONAL MTG ASSOC #AK7091				1FE	313,859	106.6210	327,179	306,859	313,470		(1,842)			3.500	3.000	MON	895	7,160	03/21/2012	04/01/2042
3138EB-3A-1	FEDERAL NATIONAL MTG ASSOC #AK7092				1FE	261,091	106.6210	272,170	255,267	260,806		(2,564)			3.500	2.970	MON	745	5,956	03/21/2012	04/01/2042
3138ED-2V-2	FEDERAL NATIONAL MTG ASSOC #AK8887				1FE	378,566	106.6210	394,631	370,122	378,066		(606)			3.500	3.070	MON	1,080	8,636	03/21/2012	04/01/2042
31396Q-F2-0	FANNIE MAE 09-75 LC				1FE	283,776	104.7610	293,946	280,586	281,521		(697)			4.000	3.520	MON	935	11,223	07/21/2009	04/25/2027
31396Y-FS-6	FANNIE MAE 08-5 PK				1FE	74,357	105.6010	76,467	72,411	74,087		(1,444)			4.500	3.190	MON	272	3,258	07/22/2009	12/25/2036
31398E-NA-8	FREDDIE MAC -3553 LA			1	1FE	35,353	100.3260	35,502	35,386	35,353		72			3.100	3.080	MON	91	1,097	07/16/2009	07/15/2019
31398S-RE-5	FANNIE MAE 10-137 CJ				1FE	783,691	104.3920	816,836	782,469	783,325		(295)			2.500	2.420	MON	1,630	19,562	05/25/2011	12/25/2025
31407V-3H-6	FEDERAL NATIONAL MTG ASSOC #842400				1FE	94,727	107.7890	108,443	100,606	96,392		1,371			4.500	5.770	MON	377	4,527	02/21/2008	11/01/2035
31410F-2J-3	FEDERAL NATIONAL MTG ASSOC #888277				1FE	152,894	107.9050	175,263	162,424	154,886		1,694			4.500	5.920	MON	609	7,309	02/21/2008	03/01/2037
31412M-FX-1	FEDERAL NATIONAL MTG ASSOC #929082				1FE	80,253	107.6790	91,780	85,234	81,227		1,414			4.500	5.850	MON	320	3,836	02/21/2008	02/01/2038
31412U-AJ-9	FEDERAL NATIONAL MTG ASSOC #934809				1FE	171,564	107.4790	178,081	165,688	170,905		(2,884)			4.500	3.370	MON	621	7,456	09/18/2009	03/01/2024
31412U-L7-3	FEDERAL NATIONAL MTG ASSOC #935150				1FE	185,624	107.4790	192,820	179,401	184,367		(2,339)			4.500	3.390	MON	673	8,073	09/18/2009	04/01/2024
31419J-EN-4	FEDERAL NATIONAL MTG ASSOC #AE7340				1FE	647,839	106.0130	663,870	626,215	642,339		(6,820)			3.500	2.360	MON	1,826	21,918	09/28/2010	10/01/2025
31419J-MT-2	FEDERAL NATIONAL MTG ASSOC #AE7569				1FE	564,709	106.0130	578,682	545,860	561,673		(6,686)			3.500	2.290	MON	1,592	19,105	09/28/2010	11/01/2025
38377M-RE-8	GOVERNMENT NATIONAL MORTGAGE A 10-144 DA			1	1FE	1,124,813	106.8200	1,139,394	1,066,647	1,115,252		(11,102)			4.000	2.810	MON	3,555	42,666	05/25/2011	09/16/2039
38378E-WL-3	GOVERNMENT NATIONAL MORTGAGE A 12-60 QD			1	1FE	1,644,140	102.3610	1,654,780	1,616,607	1,643,762		(1,931)			2.000	1.660	MON	2,694	13,472	07/09/2012	04/16/2042
2699999 - Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Residential Mortgage-Backed Securities						26,188,145	XXX	26,868,877	25,609,366	26,150,711	0	(70,395)	0	0	XXX	XXX	XXX	68,830	586,381	XXX	XXX
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 - Subtotals - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies of Governments and Their Political Subdivisions						35,259,273	XXX	36,220,848	33,809,366	35,161,460	0	(130,251)	0	0	XXX	XXX	XXX	153,268	815,565	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations																					
0258M0-DC-0	AMERICAN EXPRESS CREDIT				1FE	250,150	105.8040	264,510	250,000	250,123		(26)			2.800	2.780	MS	1,983	7,000	12/06/2011	09/19/2016
031162-AJ-9	AMGEN INC			1	2FE	408,580	107.6150	430,464	400,000	403,013		(1,505)			4.850	4.420	MN	2,317	19,400	01/13/2009	11/18/2014
03523T-AM-0	ANHEUSER-BUSCH INBEV WOR			1	1FE	161,411	106.8580	160,287	150,000	155,580		(2,645)			4.125	2.240	JJ	2,853	6,188	10/01/2010	01/15/2015
06051G-EQ-8	BANK OF AMERICA CORP				1FE	420,624	108.4520	433,808	400,000	419,200		(1,424)			3.875	2.660	MS	4,263	7,750	08/28/2012	03/22/2017
075887-BA-6	BECTON DICKINSON			1	1FE	349,283	106.8490	373,971	350,000	349,354		62			3.125	3.140	MN	1,610	10,938	11/03/2011	11/08/2021
097023-AV-7	BOEING CO			1	1FE	628,791	105.3130	605,550	575,000	590,863		(12,789)			5.000	2.650	MS	8,465	28,750	12/09/2009	03/15/2014
10138M-AH-8	BOTTLING GROUP LLC			1	1FE	406,840	107.5280	376,348	350,000	366,420		(13,196)			6.950	2.950	MS	7,162	24,325	10/29/2009	03/15/2014
126408-GQ-0	CSX CORP			1	2FE	188,039	127.1570	190,737	150,000	178,727		(4,122)			7.375	3.810	FA	4,609	11,063	09/01/2010	02/01/2019
126650-BU-3	CVS CAREMARK CORP			1	2FE	161,085	117.3740	176,061	150,000	158,667		(1,138)			4.750	3.790	MN	851	7,125	08/31/2010	05/18/2020
144141-CT-3	CAROLINA POWER & LIGHT CO			1	1FE	489,389	103.3630	465,136	450,000	457,738		(10,737)			5.125	2.640	MS	6,791	23,063	12/16/2009	09/15/2013
172967-EQ-0	CITIGROUP INC				1FE	557,282	101.1280	556,208	550,000	550,461		(1,617)			5.500	5.190	AO	6,722	30,250	05/07/2008	04/11/2013
172967-FW-6	CITIGROUP INC				1FE	484,101	110.7800	498,510	450,000	481,635		(2,466)			4.450	2.590	JJ	9,512		08/28/2012	01/10/2017
191219-BT-0	COCA-COLA ENTERPRISES			1	1FE	507,033	107.9470	485,766	450,000	464,240		(11,579)			7.375	4.560	MS	10,878	33,188	01/15/2009	03/03/2014
19122T-AD-1	COCA-COLA ENTERPRISES			1	2FE	197,530	102.7730	205,546	200,000	198,071		506			2.000	2.270	FA	1,467	4,000	12/01/2011	08/19/2016
224044-BM-8	COX COMMUNICATIONS INC			1	2FE	54,392	109.0580	52,348	48,000	51,056		(1,515)			5.450	2.100	JD	116	2,675	10/05/2010	12/15/2014
263534-BY-4	EI DU PONT DE NEMOUR & C			1	1FE	501,870	105.2620	526,310	500,000	500,824		(385)			3.250	3.160	JJ	7,493	16,250	01/25/2010	01/15/2015
26441C-AC-9	DUKE ENERGY CORP			1	2FE	162,171	105.3050	157,958	150,000	155,379		(3,079)			3.950	1.800	MS	1,745	5,925	10/05/2010	09/15/2014

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Showing All Long-Term **BONDS** Owned December 31 of Current Year

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		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
29157T-AA-4	EMORY UNIVERSITY			1	1FE	409,147	123.0590	461,475	375,000	399,396		(3,077)			5.625	4.480	MS	7,031	21,094	08/27/2009	09/01/2019
302570-BC-9	FPL GROUP CAPITAL INC			1	2FE	335,706	119.3170	328,122	275,000	306,283		(9,828)			7.875	3.770	JD	963	21,656	11/17/2009	12/15/2015
369604-AY-9	GENERAL ELECTRIC CO				1FE	801,458	100.3780	752,837	750,000	751,405		(16,710)			5.000	2.720	FA	15,625	37,500	12/04/2009	02/01/2013
370334-BH-6	GENERAL MILLS INC			1	2FE	176,597	121.5810	182,372	150,000	169,963		(2,904)			5.650	3.230	FA	3,202	8,475	08/26/2010	02/15/2019
373334-JV-4	GEORGIA POWER COMPANY			1	1FE	254,410	106.8910	267,230	250,000	253,015		(867)			3.000	2.610	AO	1,583	7,500	05/11/2011	04/15/2016
377372-AC-1	GLAXOSMITHKLINE CAP INC			1	1FE	268,690	101.6630	254,159	250,000	252,049		(5,417)			4.850	2.610	MN	1,549	12,125	10/30/2009	05/15/2013
38141G-GQ-1	GOLDMAN SACHS GROUP INC				1FE	197,212	113.9970	227,994	200,000	197,464		235			5.250	5.430	JJ	4,492	10,500	12/07/2011	07/27/2021
38143U-SC-6	GOLDMAN SACHS GROUP INC				1FE	488,985	105.8510	529,260	500,000	492,098		2,343			3.625	4.170	FA	7,250	18,125	08/26/2011	02/07/2016
459284-AB-1	INTERNATIONAL CCE INC			1	2FE	99,125	106.2680	106,269	100,000	99,299		78			3.500	3.600	MS	1,031	3,500	09/07/2010	09/15/2020
46625H-JA-9	JPMORGAN CHASE & CO				1FE	658,041	105.9450	688,643	650,000	655,951		(1,588)			3.150	2.870	JJ	10,010	20,816	08/26/2011	07/05/2016
46625H-JC-5	JPMORGAN CHASE & CO				1FE	251,105	111.8220	279,557	250,000	251,018		(86)			4.350	4.290	FA	4,108	11,026	12/07/2011	08/15/2021
478115-AA-6	JOHNS HOPKINS UNIVERSITY			1	1FE	265,057	119.9040	299,760	250,000	260,680		(1,387)			5.250	4.480	JJ	6,563	13,125	08/27/2009	07/01/2019
48126E-AA-5	JPMORGAN CHASE & CO				1FE	152,100	102.1490	153,224	150,000	152,038		(62)			2.000	1.690	FA	1,092		11/05/2012	08/15/2017
50075N-BA-1	KRAFT FOODS INC				2FE	80,253	120.7250	86,923	72,000	78,476		(776)			5.375	3.910	FA	1,516	3,870	08/20/2010	02/10/2020
50076Q-AS-5	KRAFT FOODS GROUP INC				2FE	85,401	120.0700	93,655	78,000	84,061		(1,340)			5.375	4.100	FA	1,642	256	08/20/2010	02/10/2020
532457-BE-7	ELI LILLY & CO			1	1FE	558,065	104.3270	547,717	525,000	534,851		(8,120)			4.200	2.570	MS	7,044	22,050	01/21/2010	03/06/2014
539830-AE-9	LOCKHEED MARTIN CORPORATION				1FE	191,199	121.1000	181,651	150,000	175,299		(7,214)			7.650	2.350	MN	1,913	11,475	10/01/2010	05/01/2016
55908Q-AB-2	MAGELLAN MIDSTREAM PARTN			1	2FE	338,844	113.7570	341,271	300,000	330,787		(7,599)			5.650	2.770	AO	3,578	16,950	12/06/2011	10/15/2016
582839-AE-6	MEAD JOHNSON NUTRITION C			1	2FE	164,843	114.1250	171,188	150,000	161,501		(1,459)			4.900	3.620	MN	1,225	7,350	08/20/2010	11/01/2019
585055-AN-6	MEDTRONIC INC			1	1FE	115,838	121.2400	121,241	100,000	111,887		(1,690)			5.600	3.450	MS	1,649	5,600	08/04/2010	03/15/2019
59018Y-M4-0	MERRILL LYNCH & CO				1FE	391,624	100.3800	401,521	400,000	399,812		1,950			5.450	5.960	FA	8,841	21,800	05/07/2008	02/05/2013
61747W-AL-3	MORGAN STANLEY			1	1FE	279,960	113.5370	340,611	300,000	281,642		1,577			5.500	6.440	JJ	7,013	16,500	12/06/2011	07/28/2021
61747Y-DD-4	MORGAN STANLEY				1FE	487,245	104.9770	524,890	500,000	490,658		2,553			3.800	4.410	AO	3,272	19,000	08/25/2011	04/29/2016
665772-CD-9	NORTHERN STATES PWR-MINN			1	1FE	113,856	119.6760	119,676	100,000	109,820		(1,723)			5.250	3.170	MS	1,750	5,250	08/04/2010	03/01/2018
67021C-AB-3	NSTAR ELECTRIC COMPANY			1	1FE	542,235	105.2550	526,280	500,000	513,048		(9,813)			4.875	2.790	AO	5,146	24,375	12/04/2009	04/15/2014
674599-BZ-7	OCCIDENTAL PETROLEUM COR			1	1FE	755,265	105.0440	787,837	750,000	753,529		(1,091)			2.500	2.340	FA	7,813	18,750	05/11/2011	02/01/2016
713448-BT-4	PEPSICO INC			1	1FE	249,768	105.3190	263,298	250,000	249,841		45			2.500	2.510	MN	885	6,250	05/03/2011	05/10/2016
717081-DA-8	PFIZER INC			1	1FE	110,982	110.1290	110,130	100,000	104,833		(2,088)			5.350	3.060	MS	1,575	5,350	12/14/2009	03/15/2015
74005P-AR-5	PRAXAIR INC			1	1FE	535,425	108.8750	544,375	500,000	516,072		(6,802)			4.625	3.130	MS	5,845	23,125	01/20/2010	03/30/2015
74456Q-AX-4	PUB SVC ELEC & GAS			1	1FE	349,118	109.8340	384,419	350,000	349,304		78			3.500	3.530	FA	4,628	12,250	08/03/2010	08/15/2020
774341-AB-7	ROCKWELL COLLINS INC			1	1FE	403,666	119.7690	419,195	350,000	396,441		(6,336)			5.250	3.000	JJ	8,473	18,375	11/04/2011	07/15/2019
774341-AC-5	ROCKWELL COLLINS INC			1	1FE	299,157	105.0530	315,159	300,000	299,237		69			3.100	3.130	MN	1,188	9,145	11/16/2011	11/15/2021
863667-AB-7	STRYKER CORP			1	1FE	836,835	112.7380	845,535	750,000	825,996		(9,644)			4.375	2.780	JJ	15,130	32,813	11/09/2011	01/15/2020
871829-AL-1	SYSCO CORPORATION			1	1FE	290,525	119.2080	298,020	250,000	283,476		(6,072)			5.250	2.440	FA	5,068	13,125	10/28/2011	02/12/2018
87612E-AV-8	TARGET CORP			1	1FE	459,117	112.1130	504,513	450,000	457,208		(818)			3.875	3.630	JJ	8,041	17,438	08/03/2010	07/15/2020
883556-AZ-5	THERMO FISHER SCIENTIFIC			1	2FE	782,475	106.3520	797,647	750,000	779,116		(2,994)			3.600	3.070	FA	10,200	26,925	11/09/2011	08/15/2021
88732J-AR-9	TIME WARNER CABLE INC			1	2FE	176,321	108.3550	162,533	150,000	159,661		(7,542)			7.500	2.240	AO	2,813	11,250	09/30/2010	04/01/2014
907818-DD-7	UNION PACIFIC CORP			1	2FE	181,983	125.2270	187,842	150,000	175,021		(3,049)			6.125	3.460	FA	3,471	9,188	08/25/2010	02/15/2020
92976W-BJ-4	WACHOVIA CORP				1FE	558,052	101.6630	559,149	550,000	550,606		(1,764)			5.500	5.160	MN	5,042	30,250	05/08/2008	05/01/2013
94974B-FD-7	WELLS FARGO & COMPANY				1FE	567,109	103.3870	568,629	550,000	566,063		(1,046)			2.100	1.400	MN	1,700	4,751	11/07/2012	05/08/2017
98458P-AB-1	YALE UNIVERSITY			1	1FE	698,572	104.3460	730,422	700,000	699,455		293			2.900	2.940	AO	4,286	20,300	11/03/2009	10/15/2014
988498-AG-6	YUM! BRANDS INC			1	2FE	99,867	108.6350	108,635	100,000	99,900		11			3.875	3.890	MN	646	3,875	08/24/2010	11/01/2020
05565Q-BF-4	BP CAPITAL MARKETS PLC		R		1FE	165,755	104.0510	156,078	150,000	153,568		(4,109)			5.250	2.400	MN	1,181	7,875	12/14/2009	11/07/2013
05565Q-BU-1	BP CAPITAL MARKETS PLC		R	1	1FE	750,000	108.0580	810,442	750,000	750,000					3.561	3.560	MN	4,451	26,708	10/27/2011	11/01/2021
22546Q-AE-7	CREDIT SUISSE NEW YORK		R		1FE	355,737	105.4540	369,089	350,000	353,659		(1,566)			3.500	3.010	MS	3,335	12,250	08/25/2011	03/23/2015
2515A1-4E-8	DEUTSCHE BANK AG		R		1FE	266,200	105.8200	264,550	250,000	265,530		(670)			3.250	1.150	JJ	3,837		11/07/2012	01/11/2016
25243Y-AP-4	DIAGEO CAPITAL PLC		R	1	1FE	250,000	117.7250	294,315	250,000	250,000					4.828	4.820	JJ	5,566	12,070	05/14/2010	07/15/2020
25244S-AD-3	DIAGEO FINANCE BV		R		1FE	327,447	101.2490	303,749	300,000	302,134		(8,427)			5.500	2.610	AO	4,125	16,500	11/24/2009	04/01/2013
539473-AG-3	LLOYDS TSB BANK PLC		R		1FE	275,870	110.2890	275,723	250,000	274,712		(1,158)			4.875	1.550	JJ	5,417		11/05/2012	01/21/2016
90261X-EM-0	UBS AG STAMFORD CT		R		1FE	295,890	119.0250	297,563	250,000	293,836		(2,054)			5.875	2.130	JD	449	7,344	09/27/2012	12/20/2017
3299999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						23,676,703	XXX	24,305,891	22,448,000	23,153,050	0	(207,313)	0	0	XXX	XXX	XXX	303,090	923,715	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																					
05948X-WK-3	BANC OF AMERICA MTG SECS 03-8 2A4			1	1FM	160,870	103.1670	170,576	165,339	162,373		2,284			4.750	5.620	MON	654	7,853	04/24/2008	11/25/2018
3399999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						160,870	XXX	170,576	165,339	162,373	0	2,284	0	0	XXX	XXX	XXX	654	7,853	XXX	XXX

SCHEDULE D - PART 1

Showing All Long-Term **BONDS** Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																					
12624B-AC-0	COMMERCIAL MORTGAGE PASS-THROU 12-CR1 A3			1	1FM	1,213,969	107.3290	1,234,284	1,150,000	1,211,801		(2,168)			3.391	2.670	MON	3,250	12,999	08/27/2012	05/15/2045
17310M-AE-0	CITIGROUP COMM MTG TR 06 C5 A4			1	1FM	1,400,852	115.2520	1,498,276	1,300,000	1,374,545		(19,971)			5.431	3.650	MON	5,884	70,603	08/26/2011	10/15/2049
17318U-AD-6	CGCMT 2012-GC8 A4			1	1FM	281,861	104.1100	286,303	275,000	281,695		(166)			3.024	2.720	MON	693	2,079	09/10/2012	09/01/2045
23305Y-AD-1	DBUBS MORTGAGE TRUST 11-LC3A A4			1	1FM	201,986	116.5050	233,010	200,000	201,734		(192)			4.551	4.400	MON	759	9,102	08/11/2011	08/10/2044
36228C-WX-7	GS MTG SECS CORP II 06 GG6 A4			1	1FM	1,060,820	112.7070	1,127,070	1,000,000	1,042,143		(14,113)			5.553	3.940	MON	4,628	55,530	08/26/2011	04/10/2038
46638U-AC-0	JP MORGAN CHASE COMMERCIAL MOR 12-C8 A3			1	1FM	666,247	103.2910	671,392	650,000	665,937		(311)			2.829	2.520	MON	1,532	3,065	09/27/2012	10/15/2045
90349D-AD-4	UBSBB 2012-C3 A4			1	1FM	256,233	105.3710	263,428	250,000	256,084		(149)			3.091	2.790	MON	644	1,932	09/14/2012	08/10/2049
94988H-AC-5	WFCM 2012-LC5 A3			1	1FM	1,649,175	103.1500	1,650,400	1,600,000	1,647,996		(1,180)			2.918	2.550	MON	3,891	11,672	09/20/2012	10/01/2045
3499999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						6,731,143	XXX	6,964,163	6,425,000	6,681,935	0	(38,250)	0	0	XXX	XXX	XXX	21,281	166,982	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																					
161571-CP-7	CHASE ISSUANCE TR 2008-A4 A4			1	1FE	688,816	100.8890	706,223	700,000	699,471		2,496			4.650	5.020	MON	1,447	32,550	04/25/2008	03/15/2015
3599999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						688,816	XXX	706,223	700,000	699,471	0	2,496	0	0	XXX	XXX	XXX	1,447	32,550	XXX	XXX
3899999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Subtotals - Industrial and Miscellaneous (Unaffiliated)						31,257,532	XXX	32,146,853	29,738,339	30,696,829	0	(240,783)	0	0	XXX	XXX	XXX	326,472	1,131,100	XXX	XXX
7799999 - Bonds - Total Bonds - Subtotals - Issuer Obligations						40,541,144	XXX	41,917,508	38,073,000	39,904,844	0	(300,002)	0	0	XXX	XXX	XXX	440,466	1,387,528	XXX	XXX
7899999 - Bonds - Total Bonds - Subtotals - Residential Mortgage-Backed Securities						26,517,727	XXX	27,228,373	25,947,466	26,481,796	0	(66,720)	0	0	XXX	XXX	XXX	70,204	602,872	XXX	XXX
7999999 - Bonds - Total Bonds - Subtotals - Commercial Mortgage-Backed Securities						6,731,143	XXX	6,964,163	6,425,000	6,681,935	0	(38,250)	0	0	XXX	XXX	XXX	21,281	166,982	XXX	XXX
8099999 - Bonds - Total Bonds - Subtotals - Other Loan-Backed and Structured Securities						688,816	XXX	706,223	700,000	699,471	0	2,496	0	0	XXX	XXX	XXX	1,447	32,550	XXX	XXX
8399999 Subtotals - Total Bonds						74,478,830	XXX	76,816,267	71,145,466	73,768,046	0	(402,476)	0	0	XXX	XXX	XXX	533,398	2,189,932	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
8999999 Total Preferred Stocks							0	XXX	0	0	0	0	0	0	0	0	0	0	XXX	XXX

NONE

SCHEDULE D - PART 2 - SECTION 2

Showing all **COMMON STOCKS** Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book / Adjusted Carrying Value	Rate per Share Used To Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
Money Market Mutual Funds																	
000000-00-0	DREYFUS CASH MANAGEMENT FUND			102,045.640	102,046	1.000	102,046	102,046		13				0			10/01/2012
9399999 - Money Market Mutual Funds					102,046	XXX	102,046	102,046	0	13	0	0	0	0	0	XXX	XXX
9799999 Total Common Stocks					102,046	XXX	102,046	102,046	0	13	0	0	0	0	0	XXX	XXX
9899999 Total Preferred and Common Stocks					102,046	XXX	102,046	102,046	0	13	0	0	0	0	0	XXX	XXX

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

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)								
097437-QD-2	BOISE CITY ID INDEP SCH DIST		09/07/2012	SEATTLE-NORTHWEST SECURITES CORP	XXX	193,102	175,000	
49474F-BY-5	KING CNTY WA		09/05/2012	MORGAN STANLEY & CO	XXX	663,449	550,000	917
2499999 - Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)						856,551	725,000	917
Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions								
167725-AB-6	CHICAGO IL TRANSIT AUTH SALES		05/16/2012	SALOMON SMITH BARNEY	XXX	585,223	525,000	15,619
3136A3-C3-3	FANNIE MAE 12-5 CV		08/15/2012	SUNTRUST CAPITAL MARKETS	XXX	2,139,375	2,000,000	3,694
3136A5-5W-2	FANNIE MAE 12-51 ND		07/13/2012	DAIWA SECURITIES	XXX	1,780,604	1,708,526	2,278
3136A6-4N-1	FANNIE MAE 12-72 QE		07/16/2012	SUNTRUST CAPITAL MARKETS	XXX	1,828,116	1,742,619	2,614
3136A6-UL-6	FANNIE MAE 12-63 BT		08/15/2012	SUNTRUST CAPITAL MARKETS	XXX	2,190,313	2,150,000	3,404
3136A7-AM-4	FANNIE MAE 12-68 YA		07/06/2012	SUNTRUST CAPITAL MARKETS	XXX	1,752,531	1,738,406	966
3136A8-TC-4	FANNIE MAE 12-99 BD		08/02/2012	FTN FINANCIAL SECURITIES CORP	XXX	254,023	250,000	417
3137AK-JN-2	FREDDIE MAC -3993 BC		08/16/2012	SUNTRUST CAPITAL MARKETS	XXX	695,500	650,000	1,264
3137AQ-ZD-3	FREDDIE MAC -4059 BA		07/06/2012	SUNTRUST CAPITAL MARKETS	XXX	1,749,082	1,746,353	970
3138AP-DF-2	FEDERAL NATIONAL MTG ASSOC #AI9101		03/21/2012	CREDIT SUISSE FIRST BOSTON	XXX	383,553	374,998	401
3138EB-2Z-7	FEDERAL NATIONAL MTG ASSOC #AK7091		03/21/2012	CREDIT SUISSE FIRST BOSTON	XXX	383,555	375,000	401
3138EB-3A-1	FEDERAL NATIONAL MTG ASSOC #AK7092		03/21/2012	CREDIT SUISSE FIRST BOSTON	XXX	383,555	375,000	401
3138ED-2V-2	FEDERAL NATIONAL MTG ASSOC #AK8887		03/21/2012	CREDIT SUISSE FIRST BOSTON	XXX	383,555	375,000	401
38378E-WL-3	GOVERNMENT NATIONAL MORTGAGE A 12-60 QD		07/09/2012	FTN FINANCIAL SECURITIES CORP	XXX	1,739,474	1,710,345	1,045
407287-KV-2	HAMILTON CNTY OH SALES TAX		08/29/2012	SEATTLE-NORTHWEST SECURITES CORP	XXX	1,294,557	1,100,000	14,208
491189-FA-9	KENTUCKY ST ASSET/LIABILITY CO		04/25/2012	BB&T CAPITAL MARKETS	XXX	137,523	125,000	413
491552-UY-9	KENTUCKY ST TURNPIKE AUTH ECON		06/07/2012	RAMIREZ & CO INC	XXX	581,750	500,000	11,726
64465P-VA-3	NEW HAMPSHIRE ST MUNI BOND BAN		09/12/2012	WELLS FARGO FINANCIAL	XXX	110,774	100,000	
64465P-VC-9	NEW HAMPSHIRE ST MUNI BOND BAN		09/12/2012	WELLS FARGO FINANCIAL	XXX	141,224	125,000	
64465P-VE-5	NEW HAMPSHIRE ST MUNI BOND BAN		09/12/2012	WELLS FARGO FINANCIAL	XXX	269,332	225,000	
644693-KS-1	NEW HAMPSHIRE ST TURNPIKE SYS		06/13/2012	BARCLAYS CAPITAL	XXX	205,905	175,000	1,206
649906-WF-7	NEW YORK ST DORM AUTH REVENUES		06/13/2012	JANNEY MONTGOMERY SCOTT	XXX	126,004	125,000	352
650028-UP-6	NEW YORK ST THRUWAY AUTH PERSO		08/23/2012	JP MORGAN SECURITIES INC	XXX	856,508	725,000	
662842-JQ-7	N TEXAS ST MUNI WTR DIST UPPER		08/28/2012	GOLDMAN SACHS	XXX	297,630	250,000	1,424
677581-DY-3	OHIO ST MAJOR NEW STREET INFRA		05/16/2012	KEY BANC CAPITAL MARKETS	XXX	296,413	250,000	5,248
720653-KN-3	PIERCE CNTY WA SWR REVENUE		08/23/2012	SALOMON SMITH BARNEY	XXX	267,383	225,000	
837151-FR-5	SOUTH CAROLINA ST PUBLIC SVC A		04/04/2012	BARCLAYS CAPITAL	XXX	100,000	100,000	
837151-FS-3	SOUTH CAROLINA ST PUBLIC SVC A		04/04/2012	BARCLAYS CAPITAL	XXX	1,100,000	1,100,000	
914301-P3-4	UNIV OF HOUSTON TX		01/06/2012	BARCLAYS CAPITAL	XXX	113,472	100,000	2,093
914378-DQ-4	UNIV OF KENTUCKY KY GEN RECPTS		09/19/2012	HAPOALIM SECURITIES	XXX	177,294	150,000	1,833
3199999 - Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						22,324,228	21,096,247	72,378
Bonds - Industrial and Miscellaneous (Unaffiliated)								
06051G-EQ-8	BANK OF AMERICA CORP		08/28/2012	BANK OF AMERICA	XXX	420,624	400,000	6,846
12624B-AC-0	COMMERCIAL MORTGAGE PASS-THROU 12-CR1 A3		08/27/2012	CANTOR FITZGERALD LLC	XXX	1,213,969	1,150,000	3,141
172967-FW-6	CITIGROUP INC		08/28/2012	BANK OF AMERICA	XXX	484,101	450,000	2,837
17318U-AD-6	CGCMT 2012-GC8 A4		09/10/2012	CITIGROUP GLOBAL MARKETS	XXX	281,861	275,000	601
46638U-AC-0	JP MORGAN CHASE COMMERCIAL MOR 12-C8 A3		09/27/2012	JP MORGAN SECURITIES INC	XXX	666,247	650,000	868
48126E-AA-5	JPMORGAN CHASE & CO		11/05/2012	MORGAN STANLEY & CO	XXX	152,100	150,000	650
50076Q-AS-5	KRAFT FOODS GROUP INC		07/18/2012	EXCHANGE	XXX	85,401	78,000	
90349D-AD-4	UBSBB 2012-C3 A4		09/14/2012	UBS WARBURG	XXX	256,233	250,000	558
94974B-FD-7	WELLS FARGO & COMPANY		11/07/2012	VARIOUS	XXX	567,109	550,000	3,022
94988H-AC-5	WFCM 2012-LC5 A3		09/20/2012	VARIOUS	XXX	1,649,175	1,600,000	3,502
2515A1-4E-8	DEUTSCHE BANK AG	R	11/07/2012	DEUTSCHE BANK	XXX	266,200	250,000	2,753
539473-AG-3	LLOYDS TSB BANK PLC	R	11/05/2012	JP MORGAN SECURITIES INC	XXX	275,870	250,000	3,622
90261X-EM-0	UBS AG STAMFORD CT	R	09/27/2012	JP MORGAN SECURITIES INC	XXX	295,890	250,000	4,161
3899999 - Bonds - Industrial and Miscellaneous (Unaffiliated)						6,614,780	6,303,000	32,561
8399997 - Bonds - Subtotals - Bonds - Part 3						29,795,559	28,124,247	105,856
8399998 - Bonds - Summary item from Part 5 for Bonds						5,961,838	6,000,000	6,615
8399999 - Bonds - Subtotals - Bonds						35,757,397	34,124,247	112,471
Common Stocks - Money Market Mutual Funds								
996085-25-4			10/01/2012	DIRECT	102,074.440	102,078	XXX	
9399999 - Common Stocks - Money Market Mutual Funds						102,078	XXX	0
9799997 - Common Stocks - Subtotals - Common Stocks - Part 3						102,078	XXX	0
9799998 - Common Stocks - Summary item from Part 5 for Common Stocks						4	XXX	0
9799999 - Common Stocks - Subtotals - Common Stocks						102,082	XXX	0
9899999 - Common Stocks - Subtotals - Preferred and Common Stocks						102,082	XXX	0

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
9999999 Totals						35,859,479	XXX	112,471

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
Bonds - U.S. Governments																				
313371-VF-0	FEDERAL HOME LOAN BANK		11/02/2012	BANK OF AMERICA		4,348,638	4,200,000	4,179,840	4,184,062		3,323		3,323		4,187,384		161,254	161,254	61,425	12/11/2015
31359M-5H-2	FEDERAL NATIONAL MORTGAGE ASSOCIATION	E	02/16/2012	MATURITY		300,000	300,000	301,729	300,050		(50)		(50)		300,000			0	7,500	02/16/2012
3135G0-BJ-1	FEDERAL NATIONAL MORTGAGE ASSOCIATION	E	11/02/2012	DEUTSCHE BANK		658,784	650,000	654,531	653,753		(1,264)		(1,264)		652,489		6,295	6,295	6,256	06/27/2014
36213C-VE-7	GOVERNMENT NATL MTG ASSOC #550613		12/01/2012	PAYDOWN		74,107	74,107	72,370	73,846		261		261		74,107			0	2,164	08/15/2035
912828-QS-2	UNITED STATES TREASURY NOTES		11/02/2012	JEFFERIES & COMPANY INC		352,720	350,000	351,355	351,119		(383)		(383)		350,736		1,984	1,984	2,338	06/15/2014
0599999 - Bonds - U.S. Governments						5,734,249	5,574,107	5,559,825	5,562,830	0	1,887	0	1,887	0	5,564,716	0	169,533	169,533	79,683	XXX
Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions																				
3128LX-AE-0	FEDERAL HOME LOAN MTG CORP #G01805		12/01/2012	PAYDOWN		30,892	30,892	29,102	30,720		172		172		30,892			0	755	04/01/2035
3128LX-QY-9	FEDERAL HOME LOAN MTG CORP #G02271		12/01/2012	PAYDOWN		82,977	82,977	77,953	82,394		583		583		82,977			0	2,039	12/01/2035
3128M1-R6-8	FEDERAL HOME LOAN MTG CORP #G12409		12/01/2012	PAYDOWN		262,084	262,084	257,129	261,438		646		646		262,084			0	6,152	05/01/2020
3128MB-V5-3	FEDERAL HOME LOAN MTG CORP #G13136		12/01/2012	PAYDOWN		73,124	73,124	71,399	72,873		251		251		73,124			0	1,642	05/01/2023
3128MB-X6-9	FEDERAL HOME LOAN MTG CORP #G13201		12/01/2012	PAYDOWN		62,275	62,275	60,806	62,019		257		257		62,275			0	1,384	07/01/2023
3128MM-K7-7	FEDERAL HOME LOAN MTG CORP #G18317		12/01/2012	PAYDOWN		99,680	99,680	101,736	99,914		(234)		(234)		99,680			0	2,291	07/01/2024
3128PG-NN-9	FEDERAL HOME LOAN MTG CORP #J04897		12/01/2012	PAYDOWN		99,543	99,543	101,596	100,084		(541)		(541)		99,543			0	2,210	05/01/2022
3128PK-RT-3	FEDERAL HOME LOAN MTG CORP #J07698		12/01/2012	PAYDOWN		228,399	228,399	224,973	227,889		510		510		228,399			0	5,096	05/01/2023
3128PP-H5-5	FEDERAL HOME LOAN MTG CORP #J10252		12/01/2012	PAYDOWN		107,407	107,407	106,384	107,293		114		114		107,407			0	2,120	07/01/2024
3128PP-RQ-8	FEDERAL HOME LOAN MTG CORP #J10495		12/01/2012	PAYDOWN		51,446	51,446	52,370	51,555		(109)		(109)		51,446			0	1,049	08/01/2024
3128PP-UD-3	FEDERAL HOME LOAN MTG CORP #J10580		12/01/2012	PAYDOWN		48,854	48,854	49,732	48,923		(69)		(69)		48,854			0	1,192	09/01/2024
3128PP-UF-8	FEDERAL HOME LOAN MTG CORP #J10582		12/01/2012	PAYDOWN		108,943	108,943	112,347	109,415		(472)		(472)		108,943			0	2,676	09/01/2024
3128PT-FS-9	FEDERAL HOME LOAN MTG CORP #J13777		12/01/2012	PAYDOWN		175,625	175,625	179,741	175,820		(196)		(196)		175,625			0	3,883	12/01/2025
3128PT-GQ-2	FEDERAL HOME LOAN MTG CORP #J13807		12/01/2012	PAYDOWN		544,430	544,430	557,190	545,909		(1,480)		(1,480)		544,430			0	11,110	12/01/2025
3128PU-P5-5	FEDERAL HOME LOAN MTG CORP #J14944		12/01/2012	PAYDOWN		170,119	170,119	175,395	170,647		(528)		(528)		170,119			0	3,949	04/01/2026
312944-FE-6	FEDERAL HOME LOAN MTG CORP #A95565		12/01/2012	PAYDOWN		260,002	260,002	253,217	259,379		623		623		260,002			0	6,883	12/01/2040
31294M-CQ-2	FEDERAL HOME LOAN MTG CORP #E02779		10/10/2012	VARIOUS		1,194,750	1,155,482	1,182,563	1,180,287		(8,283)		(8,283)		1,172,004		22,746	22,746	28,855	12/01/2025
3136A5-5W-2	FANNIE MAE 12-51 ND		12/01/2012	PAYDOWN		78,688	78,688	82,008			(65)		(65)		78,688			0	530	05/25/2041
3136A6-4N-1	FANNIE MAE 12-72 QE		12/01/2012	PAYDOWN		54,425	54,425	57,096			(49)		(49)		54,425			0	426	01/25/2038
3136A7-AM-4	FANNIE MAE 12-68 YA		12/01/2012	PAYDOWN		89,561	89,561	90,289			(26)		(26)		89,561			0	447	07/25/2042
3136A8-TC-4	FANNIE MAE 12-99 BD		12/01/2012	PAYDOWN		3,673	3,673	3,732			(1)		(1)		3,673			0	16	08/25/2041
3137AA-5U-3	FREDDIE MAC -3854 HA		12/01/2012	PAYDOWN		304,479	304,479	315,040	306,814		(2,335)		(2,335)		304,479			0	5,973	07/15/2025
3137AQ-ZD-3	FREDDIE MAC -4059 BA		12/01/2012	PAYDOWN		23,921	23,921	23,958			(1)		(1)		23,921			0	139	04/15/2039
3138AP-DF-2	FEDERAL NATIONAL MTG ASSOC #AI9101		12/01/2012	PAYDOWN		4,447	4,447	4,548			(5)		(5)		4,447			0	59	04/01/2042
3138EB-2Z-7	FEDERAL NATIONAL MTG ASSOC #AK7091		12/01/2012	PAYDOWN		68,141	68,141	69,696			(102)		(102)		68,141			0	1,540	04/01/2042
3138EB-3A-1	FEDERAL NATIONAL MTG ASSOC #AK7092		12/01/2012	PAYDOWN		119,733	119,733	122,465			(451)		(451)		119,733			0	2,466	04/01/2042
3138ED-2V-2	FEDERAL NATIONAL MTG ASSOC #AK8887		12/01/2012	PAYDOWN		4,878	4,878	4,989			(5)		(5)		4,878			0	65	04/01/2042
31396Q-F2-0	FANNIE MAE 09-75 LC		12/01/2012	PAYDOWN		177,246	177,246	179,261	177,391		(145)		(145)		177,246			0	4,033	04/25/2027
31396Y-FS-6	FANNIE MAE 08-5 PK		12/01/2012	PAYDOWN		61,383	61,383	63,032	61,858		(475)		(475)		61,383			0	1,684	12/25/2036
31398E-NA-8	FREDDIE MAC -3553 LA		12/01/2012	PAYDOWN		210,952	210,952	210,754	210,826		126		126		210,952			0	3,479	07/15/2019
31398S-RE-5	FANNIE MAE 10-137 CJ		12/01/2012	PAYDOWN		121,054	121,054	121,243	121,067		(12)		(12)		121,054			0	1,693	12/25/2025
31407V-3H-6	FEDERAL NATIONAL MTG ASSOC #842400		12/01/2012	PAYDOWN		60,638	60,638	57,094	60,501		137		137		60,638			0	1,111	11/01/2035
31410F-2J-3	FEDERAL NATIONAL MTG ASSOC #888277		12/01/2012	PAYDOWN		96,438	96,438	90,780	95,969		469		469		96,438			0	2,452	03/01/2037
31412M-FX-1	FEDERAL NATIONAL MTG ASSOC #929082		12/01/2012	PAYDOWN		32,683	32,683	30,773	32,516		167		167		32,683			0	1,133	02/01/2038
31412U-AJ-9	FEDERAL NATIONAL MTG ASSOC #934809		12/01/2012	PAYDOWN		133,647	133,647	138,387	134,509		(862)		(862)		133,647			0	3,803	03/01/2024
31412U-L7-3	FEDERAL NATIONAL MTG ASSOC #935150		12/01/2012	PAYDOWN		138,519	138,519	143,324	139,191		(671)		(671)		138,519			0	3,416	04/01/2024
31417Y-T7-2	FEDERAL NATIONAL MTG ASSOC #MA0573		10/10/2012	VARIOUS		809,020	774,872	801,629	798,433		(6,373)		(6,373)		792,060		16,960	16,960	20,734	10/01/2025
31419H-YR-7	FEDERAL NATIONAL MTG ASSOC #AE7019		10/10/2012	VARIOUS		780,719	750,159	776,062	772,817		(6,866)		(6,866)		765,951		14,768	14,768	18,976	11/01/2025
31419J-EN-4	FEDERAL NATIONAL MTG ASSOC #AE7340		12/01/2012	PAYDOWN		242,172	242,172	250,535	242,925		(753)		(753)		242,172			0	5,010	10/01/2025
31419J-MT-2	FEDERAL NATIONAL MTG ASSOC #AE7569		12/01/2012	PAYDOWN		276,232	276,232	285,770	277,278		(1,046)		(1,046)		276,232			0	5,044	11/01/2025
31419J-MV-7	FEDERAL NATIONAL MTG ASSOC #AE7571		10/10/2012	VARIOUS		839,258	803,520	831,266	826,941		(6,598)		(6,598)		820,343		18,915	18,915	21,497	11/01/2025
38377M-RE-8	GOVERNMENT NATIONAL MORTGAGE A 10-144 DA		12/01/2012	PAYDOWN		114,752	114,752	121,010	115,328		(576)		(576)		114,752			0	2,637	09/16/2039
38378E-WL-3	GOVERNMENT NATIONAL MORTGAGE A 12-60 QD		12/01/2012	PAYDOWN		93,738	93,738	95,334			(43)		(43)		93,738			0	466	04/16/2042
3199999 - Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						8,540,947	8,401,233	8,563,708	7,960,923	0	(35,317)	0	(35,317)	0	8,467,558	0	73,389	73,389	192,115	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)																				
05948X-WK-3	BANC OF AMERICA MTG SECS 03-8 2A4		12/01/2012	PAYDOWN		95,928	95,928	93,335	95,379		548		548		95,928			0	2,636	11/25/2018
13974Y-AG-5	CAPITAL AUTO REC ASSET TR 2008-2 A4		11/15/2012	PAYDOWN		525,071	525,071	524,982	525,060		11		11		525,071			0	12,283	12/15/2014
166751-AH-0	CHEVRON CORP		12/28/2012	SECURITY CALLED BY ISSUER at 104.100		312,300	300,000	299,448	299,747		113		113		299,860		12,440	12,440	15,635	03/03/2014
224044-BM-8	COX COMMUNICATIONS INC		12/27/2012	SECURITY CALLED BY ISSUER at 109.741		111,936	102,000	115,582	111,714		(3,184)		(3,184)		108,531		3,405	3,405	5,685	12/15/2014
369550-AN-8	GENERAL DYNAMICS CORP		12/07/2012	SECURITY CALLED BY ISSUER at 105.177		525,885	500,000	550,263	526,144		(11,542)		(11,542)		514,602		11,283	11,283	35,438	02/01/2014
50075N-BA-1	KRAFT FOODS INC		07/18/2012	EXCHANGE		86,961	78,000	86,941	85,857		(456)		(456)		85,401		1,560	1,560	3,936	02/10/2020

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
983024-AA-8	WYETH		12/26/2012	SECURITY CALLED BY ISSUER at 101.141		505,703	500,000	553,115	519,945		(16,286)		(16,286)		503,660		2,043	2,043	35,215	03/15/2013
3899999 - Bonds - Industrial and Miscellaneous (Unaffiliated)						2,163,784	2,100,999	2,223,666	2,163,846	0	(30,796)	0	(30,796)	0	2,133,053	0	30,731	30,731	110,828	XXX
8399997 - Bonds - Subtotals - Bonds - Part 4						16,438,980	16,076,339	16,347,199	15,687,599	0	(64,226)	0	(64,226)	0	16,165,327	0	273,653	273,653	382,626	XXX
8399998 - Bonds - Summary item from Part 5 for Bonds						5,963,904	6,000,000	5,961,838		0	1,650	0	1,650	0	5,963,489	0	416	416	14,844	XXX
8399999 - Bonds - Subtotals - Bonds						22,402,884	22,076,339	22,309,037	15,687,599	0	(62,576)	0	(62,576)	0	22,128,816	0	274,069	274,069	397,470	XXX
Common Stocks - Money Market Mutual Funds																				
990010-AS-9	CITIBANK MONEY MARKET FUND		10/01/2012	VARIOUS	102,356.900	102,357		102,357	102,357				0		102,357			0	17	XXX
9399999 - Common Stocks - Money Market Mutual Funds						102,357	XXX	102,357	102,357	0	0	0	0	0	102,357	0	0	0	17	XXX
9799997 - Common Stocks - Subtotals - Common Stocks - Part 4						102,357	XXX	102,357	102,357	0	0	0	0	0	102,357	0	0	0	17	XXX
9799998 - Common Stocks - Summary item from Part 5 for Common Stocks						4	XXX	4		0	0	0	0	0	4	0	0	0	0	XXX
9799999 - Common Stocks - Subtotals - Common Stocks						102,361	XXX	102,361	102,357	0	0	0	0	0	102,361	0	0	0	17	XXX
9899999 - Common Stocks - Subtotals - Preferred and Common Stocks						102,361	XXX	102,361	102,357	0	0	0	0	0	102,361	0	0	0	17	XXX
9999999 Totals						22,505,245	XXX	22,411,398	15,789,956	0	(62,576)	0	(62,576)	0	22,231,177	0	274,069	274,069	397,487	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
Bonds - U.S. Governments																				
912828-SJ-0	UNITED STATES TREASURY NOTES		03/30/2012	BARCLAYS CAPITAL	06/12/2012	GOLDMAN SACHS	1,000,000	994,730	1,007,965	994,944		214		214			13,021	13,021	2,497	713
912828-TG-5	UNITED STATES TREASURY NOTE		08/20/2012	BARCLAYS CAPITAL	11/02/2012	BANK OF AMERICA	2,500,000	2,464,559	2,478,410	2,466,014		1,455		1,455			12,395	12,395	3,295	713
912828-TJ-9	UNITED STATES TREASURY NOTE		09/28/2012	GOLDMAN SACHS	11/02/2012	JEFFERIES & COMPANY INC	2,500,000	2,502,549	2,477,529	2,502,530		(19)		(19)			(25,001)	(25,001)	9,052	5,189
0599999 - Bonds - U.S. Governments							6,000,000	5,961,838	5,963,904	5,963,488	0	1,650	0	1,650	0	0	415	415	14,844	6,615
8399998 - Bonds - Subtotals - Bonds							6,000,000	5,961,838	5,963,904	5,963,488	0	1,650	0	1,650	0	0	415	415	14,844	6,615
Common Stocks - Money Market Mutual Funds																				
990010-AS-9	CITIBANK MONEY MARKET FUND		06/04/2012	DIRECT	10/01/2012	DIRECT	4.000	4	4	4				0				0		
9399999 - Common Stocks - Money Market Mutual Funds								4	4	4	0	0	0	0	0	0	0	0	0	0
9799998 - Common Stocks - Subtotals - Common Stocks								4	4	4	0	0	0	0	0	0	0	0	0	0
9899999 - Common Stocks - Subtotals - Preferred and Common Stocks								4	4	4	0	0	0	0	0	0	0	0	0	0
9999999 Totals								5,961,842	5,963,908	5,963,492	0	1,650	0	1,650	0	0	415	415	14,844	6,615

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4	5	6	7	8	Stock of Such Company Owned by Insurer on Statement Date	
								9	10
CUSIP Identification	Description Name of Subsidiary, Controlled or Affiliated Company	Foreign	NAIC Company Code or Alien Insurer Identification Number	NAIC Valuation Method (See SVO Purposes and Procedures Manual)	Do Insurer's Assets Include Intangible Assets Connected with Holding of Such Company's Stock?	Total Amount of Such Intangible Assets	Book / Adjusted Carrying Value	Number of Shares	% of Outstanding
Common Stocks - U.S. Property & Casualty Insurer									
000000-00-0	PAWTUCKET INSURANCE COMPANY		14931		No		0	1,000,000.000	100.0
1999999 Totals - Preferred and Common Stocks						0	0	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: $
2. Total amount of intangible assets nonadmitted $

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
0399999 Totals - Preferred and Common				XXX	XXX

NONE

SCHEDULE DA - PART 1

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

1	2	Codes		5	6	7	8	Change In Book/Adjusted Carrying Value				13	14	Interest						21
		3	4					9	10	11	12			15	16	17	18	19	20	
CUSIP Identi-fication	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
Exempt Money Market Mutual Funds																				
097100-63-0	BOFA GOVERNMENT RESERVES			11/06/2012	DIRECT		6,273,960						6,273,960	88				MON		
177366-60-6	CITIZENS SELECT TREASURY MONEY MKT FU			08/01/2011	DIRECT		499,731						499,731					MON		
8899999 - Exempt Money Market Mutual Funds							6,773,691	0	0	0	0	XXX	6,773,691	88	0	XXX	XXX	XXX	0	0
9199999 Total Short-Term Investments							6,773,691	0	0	0	0	XXX	6,773,691	88	0	XXX	XXX	XXX	0	0

Schedule DB - Part A - Section 1

NONE

Schedule DB - Part A - Section 2

NONE

Schedule DB - Part B - Section 1

NONE

Schedule DB - Part B - Section 2

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 *
OPEN DEPOSITORIES						
BANK OF AMERICA, PROVIDENCE, RI			50,735		6,523,693	XXX
0199998 Deposits in depositories that do not exceed the allowable limit in any one depository (See Instructions)-open depositories	XXX	XXX				XXX
0199999 Totals-Open Depositories	XXX	XXX	50,735	0	6,523,693	XXX
0399999 Total Cash on Deposit	XXX	XXX	50,735	0	6,523,693	XXX
0499999 Cash in Company's Office	XXX	XXX	XXX	XXX		XXX
0599999 Total Cash	XXX	XXX	50,735	0	6,523,693	XXX

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

1. January	25,183,485	4. April	19,570,340	7. July	17,809,867	10. October	4,202,805
2. February	32,328,921	5. May	16,546,120	8. August	2,904,348	11. November	31,278,510
3. March	17,162,327	6. June	12,377,998	9. September	9,921,403	12. December	6,523,693

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due & Accrued	8 Amount Received During Year
NONE							
8699999 Total Cash Equivalents					0	0	0

SCHEDULE E PART 3 - SPECIAL DEPOSITS

States, etc.	1 Type of Deposits	2 Purpose of Deposits	Deposits For the Benefit of All Policyholders 3 Book/Adjusted Carrying Value	 4 Fair Value	All Other Special Deposits 5 Book/Adjusted Carrying Value	 6 Fair Value
1. Alabama AL						
2. Alaska AK						
3. Arizona AZ						
4. Arkansas AR						
5. California CA						
6. Colorado CO						
7. Connecticut CT						
8. Delaware DE						
9. District of Columbia DC						
10. Florida FL						
11. Georgia GA						
12. Hawaii HI						
13. Idaho ID						
14. Illinois IL						
15. Indiana IN						
16. Iowa IA						
17. Kansas KS						
18. Kentucky KY						
19. Louisiana LA						
20. Maine ME						
21. Maryland MD						
22. Massachusetts MA	S	BENEFIT OF ALL INSURED'S	102,046	102,046		
23. Michigan MI						
24. Minnesota MN						
25. Mississippi MS						
26. Missouri MO						
27. Montana MT						
28. Nebraska NE						
29. Nevada NV						
30. New Hampshire NH						
31. New Jersey NJ						
32. New Mexico NM						
33. New York NY						
34. North Carolina NC						
35. North Dakota ND						
36. Ohio OH						
37. Oklahoma OK						
38. Oregon OR						
39. Pennsylvania PA						
40. Rhode Island RI	ST	BENEFIT OF ALL INSURED'S	499,731	499,731		
41. South Carolina SC						
42. South Dakota SD						
43. Tennessee TN						
44. Texas TX						
45. Utah UT						
46. Vermont VT						
47. Virginia VA						
48. Washington WA						
49. West Virginia WV						
50. Wisconsin WI						
51. Wyoming WY						
52. American Samoa AS						
53. Guam GU						
54. Puerto Rico PR						
55. US Virgin Islands VI						
56. Northern Mariana Islands MP						
57. Canada CAN						
58. Aggregate Other Alien OT	XXX	XXX	0	0	0	0
59. Total	XXX	XXX	601,777	601,777	0	0
DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898. Sum of remaining write-ins for Line 58 from overflow page	XXX	XXX	0	0	0	0
5899. Totals (Lines 5801 - 5803 + 5898) (Line 58 above)	XXX	XXX	0	0	0	0

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