



# ANNUAL STATEMENT

For the Year Ended December 31, 2012  
of the Condition and Affairs of the

## STATE AUTO INSURANCE COMPANY OF OHIO

NAIC Group Code.....0175, 0175 <small>(Current Period) (Prior Period)</small>	NAIC Company Code..... 11017	Employer's ID Number..... 31-1651026
Organized under the Laws of OHIO	State of Domicile or Port of Entry OHIO	Country of Domicile US
Incorporated/Organized..... May 17, 1999	Commenced Business..... January 1, 2000	
Statutory Home Office	518 EAST BROAD STREET..... COLUMBUS ..... OH ..... US ..... 43215 <small>(Street and Number) (City or Town, State, Country and Zip Code)</small>	
Main Administrative Office	518 EAST BROAD STREET..... COLUMBUS ..... OH ..... US..... 43215 <small>(Street and Number) (City or Town, State, Country and Zip Code)</small>	614-464-5000 <small>(Area Code) (Telephone Number)</small>
Mail Address	518 EAST BROAD STREET..... COLUMBUS ..... OH ..... US ..... 43215 <small>(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)</small>	
Primary Location of Books and Records	518 EAST BROAD STREET..... COLUMBUS ..... OH ..... US ..... 43215 <small>(Street and Number) (City or Town, State, Country and Zip Code)</small>	614-464-5000 <small>(Area Code) (Telephone Number)</small>
Internet Web Site Address	WWW.STATEAUTO.COM	
Statutory Statement Contact	TINA MARIE STILLABOWER <small>(Name)</small> corporateaccounting@stateauto.com <small>(E-Mail Address)</small>	317-931-7473 <small>(Area Code) (Telephone Number) (Extension)</small> 317-931-6558 <small>(Fax Number)</small>

### OFFICERS

Name	Title	Name	Title
1. ROBERT PAUL RESTREPO, JR.	PRESIDENT	2. JAMES ANDREW YANO	SECRETARY
3. STEVEN EUGENE ENGLISH	CHIEF FINANCIAL OFFICER	4.	

### OTHER

CLYDE HOWARD FITCH, JR.	SENIOR VICE PRESIDENT	DOUGLAS EDWARD ALLEN	VICE PRESIDENT
JOEL EDWARD BROWN	VICE PRESIDENT	JESSICA ELIZABETH BUSS	VICE PRESIDENT
JOYCE ANN DALLESSIO	VICE PRESIDENT	DAVID WILLIAM DALTON	VICE PRESIDENT
NANCY DUFFEY EDWARDS	VICE PRESIDENT	STEVEN RAY HAZELBAKER	VICE PRESIDENT
RICKY LEE HOLBEIN	VICE PRESIDENT	STEPHEN PETER HUNCKLER	VICE PRESIDENT
SCOTT ALAN JONES #	VICE PRESIDENT	CATHY BERNATH MILEY	VICE PRESIDENT
MATTHEW STANLEY MROZEK	VICE PRESIDENT	PAUL EDWARD NORDMAN	VICE PRESIDENT
JOHN MICHAEL PETRUCCI	VICE PRESIDENT	CYNTHIA ANN POWELL	VICE PRESIDENT
TIMOTHY GERARD REIK	VICE PRESIDENT	MARY JEAN REYNOLDS	VICE PRESIDENT
LYLE DEAN RHODEBECK	VICE PRESIDENT	LORRAINE MARGARET SIEGWORTH	VICE PRESIDENT
LARRY EMMETT WILLEFORD	VICE PRESIDENT		

### DIRECTORS OR TRUSTEES

ROBERT ELLISON BAKER	DAVID JAMES D'ANTONI	EILEEN ANN MALLESCH	THOMAS EDWARD MARKERT
DAVID RUSSELL MEUSE	ROBERT PAUL RESTREPO, JR.	SHARON ELAINE ROBERTS	ALEXANDER BRUEN TREVOR
PAUL STRATTON WILLIAMS			

State of..... OHIO  
County of..... FRANKLIN

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

_____ (Signature) ROBERT PAUL RESTREPO, JR.	_____ (Signature) JAMES ANDREW YANO	_____ (Signature) STEVEN EUGENE ENGLISH
1. (Printed Name) PRESIDENT	2. (Printed Name) SECRETARY	3. (Printed Name) CHIEF FINANCIAL OFFICER
_____ (Title)	_____ (Title)	_____ (Title)

Subscribed and sworn to before me  
This 20TH day of FEBRUARY, 2013

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

# STATE AUTO INSURANCE COMPANY OF OHIO

## SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1 Amount	2 Percentage	3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage
1. Bonds:						
1.1 U.S. treasury securities.....	1,786,282	12.3	1,786,282	0	1,786,282	12.3
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies.....	0	0.0	0	0	0	0.0
1.22 Issued by U.S. government sponsored agencies.....	1,110,811	7.6	1,110,811	0	1,110,811	7.6
1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities).....	0	0.0	0	0	0	0.0
1.4 Securities issued by states, territories and possessions and political subdivisions in the U.S.:						
1.41 States, territories and possessions general obligations.....	1,013,363	7.0	1,013,363	0	1,013,363	7.0
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations.....	2,600,908	17.9	2,600,908	0	2,600,908	17.9
1.43 Revenue and assessment obligations.....	1,017,594	7.0	1,017,594	0	1,017,594	7.0
1.44 Industrial development and similar obligations.....	2,451,546	16.9	2,451,546	0	2,451,546	16.9
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA.....	2,430,527	16.7	2,430,527	0	2,430,527	16.7
1.512 Issued or guaranteed by FNMA and FHLMC.....	389,802	2.7	389,802	0	389,802	2.7
1.513 All other.....	0	0.0	0	0	0	0.0
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA.....	0	0.0	0	0	0	0.0
1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-based securities issued or guaranteed by agencies shown in Line 1.521.....	0	0.0	0	0	0	0.0
1.523 All other.....	0	0.0	0	0	0	0.0
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities).....	0	0.0	0	0	0	0.0
2.2 Unaffiliated non-U.S. securities (including Canada).....	0	0.0	0	0	0	0.0
2.3 Affiliated securities.....	0	0.0	0	0	0	0.0
3. Equity interests:						
3.1 Investments in mutual funds.....	0	0.0	0	0	0	0.0
3.2 Preferred stocks:						
3.21 Affiliated.....	0	0.0	0	0	0	0.0
3.22 Unaffiliated.....	0	0.0	0	0	0	0.0
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated.....	0	0.0	0	0	0	0.0
3.32 Unaffiliated.....	1,481,993	10.2	1,481,993	0	1,481,993	10.2
3.4 Other equity securities:						
3.41 Affiliated.....	0	0.0	0	0	0	0.0
3.42 Unaffiliated.....	0	0.0	0	0	0	0.0
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated.....	0	0.0	0	0	0	0.0
3.52 Unaffiliated.....	0	0.0	0	0	0	0.0
4. Mortgage loans:						
4.1 Construction and land development.....	0	0.0	0	0	0	0.0
4.2 Agricultural.....	0	0.0	0	0	0	0.0
4.3 Single family residential properties.....	0	0.0	0	0	0	0.0
4.4 Multifamily residential properties.....	0	0.0	0	0	0	0.0
4.5 Commercial loans.....	0	0.0	0	0	0	0.0
4.6 Mezzanine real estate loans.....	0	0.0	0	0	0	0.0
5. Real estate investments:						
5.1 Property occupied by company.....	0	0.0	0	0	0	0.0
5.2 Property held for production of income (including \$.....0 of property acquired in satisfaction of debt).....	0	0.0	0	0	0	0.0
5.3 Property held for sale (including \$.....0 property acquired in satisfaction of debt).....	0	0.0	0	0	0	0.0
6. Contract loans.....	0	0.0	0	0	0	0.0
7. Derivatives.....	0	0.0	0	0	0	0.0
8. Receivables for securities.....	0	0.0	0	0	0	0.0
9. Securities lending (Line 10, Asset Page reinvested collateral).....	0	0.0	0	XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments.....	265,006	1.8	265,006	0	265,006	1.8
11. Other invested assets.....	0	0.0	0	0	0	0.0
12. Total invested assets.....	14,547,832	100.0	14,547,832	0	14,547,832	100.0

## SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

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

NONE

## SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year.....	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
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 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.....		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.....		0
5.	Unrealized valuation increase (decrease):		
5.1	Totals, Part 1, Column 13.....	0	
5.2	Totals, Part 3, Column 9.....	0	0
6.	Total gain (loss) on disposals, Part 3, Column 19.....		0
7.	Deduct amounts received on disposals, Part 3, Column 16.....		0
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).....		0
12.	Deduct total nonadmitted amounts.....		0
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.....		28,016,399
2.	Cost of bonds and stocks acquired, Part 3, Column 7.....		4,732,185
3.	Accrual of discount.....		8,152
4.	Unrealized valuation increase (decrease):		
4.1	Part 1, Column 12.....	37,319	
4.2	Part 2, Section 1, Column 15.....	0	
4.3	Part 2, Section 2, Column 13.....	5,006	
4.4	Part 4, Column 11.....	(685,192)	(642,867)
5.	Total gain (loss) on disposals, Part 4, Column 19.....		1,615,781
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7.....		19,375,040
7.	Deduct amortization of premium.....		71,788
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).....		14,282,822
11.	Deduct total nonadmitted amounts.....		0
12.	Statement value at end of current period (Line 10 minus Line 11).....		14,282,822

## 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
<b>BONDS</b>				
1. United States.....	4,216,809	4,589,450	4,094,844	3,852,358
Governments (Including all obligations guaranteed by governments)				
2. Canada.....	0	0	0	0
3. Other Countries.....	0	0	0	0
4. Totals.....	4,216,809	4,589,450	4,094,844	3,852,358
U.S. States, Territories and Possessions (Direct and guaranteed)				
5. Totals.....	1,013,363	1,174,279	1,016,176	990,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)				
6. Totals.....	2,600,908	2,832,989	2,738,753	2,525,000
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.....	2,518,207	2,630,916	2,560,919	2,431,449
Industrial and Miscellaneous and Hybrid Securities (Unaffiliated)				
8. United States.....	2,451,546	2,765,624	2,481,361	2,400,000
9. Canada.....	0	0	0	0
10. Other Countries.....	0	0	0	0
11. Totals.....	2,451,546	2,765,624	2,481,361	2,400,000
Parent, Subsidiaries and Affiliates				
12. Totals.....	0	0	0	0
<b>13. Total Bonds.....</b>	<b>12,800,833</b>	<b>13,993,258</b>	<b>12,892,053</b>	<b>12,198,807</b>
<b>PREFERRED STOCKS</b>				
14. United States.....	0	0	0	0
Industrial and Miscellaneous (Unaffiliated)				
15. Canada.....	0	0	0	0
16. Other Countries.....	0	0	0	0
17. Totals.....	0	0	0	0
Parent, Subsidiaries and Affiliates				
18. Totals.....	0	0	0	0
<b>19. Total Preferred Stocks.....</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
<b>COMMON STOCKS</b>				
20. United States.....	1,481,993	1,481,993	1,476,987	
Industrial and Miscellaneous (Unaffiliated)				
21. Canada.....	0	0	0	
22. Other Countries.....	0	0	0	
23. Totals.....	1,481,993	1,481,993	1,476,987	
Parent, Subsidiaries and Affiliates				
24. Totals.....	0	0	0	
<b>25. Total Common Stocks.....</b>	<b>1,481,993</b>	<b>1,481,993</b>	<b>1,476,987</b>	
<b>26. Total Stocks.....</b>	<b>1,481,993</b>	<b>1,481,993</b>	<b>1,476,987</b>	
<b>27. Total Bonds and Stocks....</b>	<b>14,282,826</b>	<b>15,475,251</b>	<b>14,369,040</b>	

## 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 Column 6 as a % of Line 9.7	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
<b>1. U.S. Governments</b>											
1.1 Class 1.....	173,360	1,650,355	161,670	1,088,887	1,142,537	4,216,809	32.3	8,812,067	27.7	4,216,809	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.....	173,360	1,650,355	161,670	1,088,887	1,142,537	4,216,809	32.3	8,812,067	27.7	4,216,809	0
<b>2. All Other Governments</b>											
2.1 Class 1.....	0	0	0	0	0	0	0.0	0	0.0	0	0
2.2 Class 2.....	0	0	0	0	0	0	0.0	0	0.0	0	0
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.....	0	0	0	0	0	0	0.0	0	0.0	0	0
<b>3. U.S. States, Territories and Possessions, etc., Guaranteed</b>											
3.1 Class 1.....	0	0	0	1,013,363	0	1,013,363	7.8	1,801,597	5.7	1,013,363	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	0	1,013,363	0	1,013,363	7.8	1,801,597	5.7	1,013,363	0
<b>4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed</b>											
4.1 Class 1.....	502,824	1,573,020	525,064	0	0	2,600,908	19.9	4,208,558	13.2	2,600,907	0
4.2 Class 2.....	0	0	0	0	0	0	0.0	0	0.0	0	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.....	502,824	1,573,020	525,064	0	0	2,600,908	19.9	4,208,558	13.2	2,600,907	0
<b>5. U.S. Special Revenue &amp; Special Assessment Obligations, etc., Non-Guaranteed</b>											
5.1 Class 1.....	364,999	738,911	102,755	1,311,542	0	2,518,207	19.3	4,489,811	14.1	2,518,207	0
5.2 Class 2.....	0	0	0	0	0	0	0.0	0	0.0	0	0
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.....	364,999	738,911	102,755	1,311,542	0	2,518,207	19.3	4,489,811	14.1	2,518,207	0

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### 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 Column 6 as a % of Line 9.7	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
<b>6. Industrial and Miscellaneous (unaffiliated)</b>											
6.1 Class 1.....	265,006	1,408,224	1,043,322	0	0	2,716,552	20.8	12,527,555	39.3	2,716,552	0
6.2 Class 2.....	0	0	0	0	0	0	0.0	0	0.0	0	0
6.3 Class 3.....	0	0	0	0	0	0	0.0	0	0.0	0	0
6.4 Class 4.....	0	0	0	0	0	0	0.0	0	0.0	0	0
6.5 Class 5.....	0	0	0	0	0	0	0.0	0	0.0	0	0
6.6 Class 6.....	0	0	0	0	0	0	0.0	0	0.0	0	0
6.7 Totals.....	265,006	1,408,224	1,043,322	0	0	2,716,552	20.8	12,527,555	39.3	2,716,552	0
<b>7. Hybrid Securities</b>											
7.1 Class 1.....	0	0	0	0	0	0	0.0	0	0.0	0	0
7.2 Class 2.....	0	0	0	0	0	0	0.0	0	0.0	0	0
7.3 Class 3.....	0	0	0	0	0	0	0.0	0	0.0	0	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	0	0.0	0	0
7.7 Totals.....	0	0	0	0	0	0	0.0	0	0.0	0	0
<b>8. Parent, Subsidiaries and Affiliates</b>											
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

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## 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 Column 6 as a % of Line 9.7	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
<b>9. Total Bonds Current Year</b>											
9.1 Class 1.....	(d).....1,306,189	.....5,370,510	.....1,832,811	.....3,413,792	.....1,142,537	.....13,065,839	.....100.0	.....XXX.....	.....XXX.....	.....13,065,838	.....0
9.2 Class 2.....	(d).....0	.....0	.....0	.....0	.....0	.....0	.....0.0	.....XXX.....	.....XXX.....	.....0	.....0
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.....	.....1,306,189	.....5,370,510	.....1,832,811	.....3,413,792	.....1,142,537	(b).....13,065,839	.....100.0	.....XXX.....	.....XXX.....	.....13,065,838	.....0
9.8 Line 9.7 as a % of Col. 6.....	.....10.0	.....41.1	.....14.0	.....26.1	.....8.7	.....100.0	.....XXX.....	.....XXX.....	.....XXX.....	.....100.0	.....0.0
<b>10. Total Bonds Prior Year</b>											
10.1 Class 1.....	.....10,023,280	.....9,765,326	.....8,755,637	.....2,060,912	.....1,234,433	.....XXX.....	.....XXX.....	.....31,839,588	.....100.0	.....31,839,588	.....0
10.2 Class 2.....	.....0	.....0	.....0	.....0	.....0	.....XXX.....	.....XXX.....	.....0	.....0.0	.....0	.....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.....	.....10,023,280	.....9,765,326	.....8,755,637	.....2,060,912	.....1,234,433	.....XXX.....	.....XXX.....	(b).....31,839,588	.....100.0	.....31,839,588	.....0
10.8 Line 10.7 as a % of Col. 8.....	.....31.5	.....30.7	.....27.5	.....6.5	.....3.9	.....XXX.....	.....XXX.....	.....100.0	.....XXX.....	.....100.0	.....0.0
<b>11. Total Publicly Traded Bonds</b>											
11.1 Class 1.....	.....1,306,189	.....5,370,510	.....1,832,811	.....3,413,792	.....1,142,537	.....13,065,839	.....100.0	.....31,839,588	.....100.0	.....13,065,839	.....XXX.....
11.2 Class 2.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0.0	.....0	.....0.0	.....0	.....XXX.....
11.3 Class 3.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0.0	.....0	.....0.0	.....0	.....XXX.....
11.4 Class 4.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0.0	.....0	.....0.0	.....0	.....XXX.....
11.5 Class 5.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0.0	.....0	.....0.0	.....0	.....XXX.....
11.6 Class 6.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0.0	.....0	.....0.0	.....0	.....XXX.....
11.7 Totals.....	.....1,306,189	.....5,370,510	.....1,832,811	.....3,413,792	.....1,142,537	.....13,065,839	.....100.0	.....31,839,588	.....100.0	.....13,065,839	.....XXX.....
11.8 Line 11.7 as a % of Col. 6.....	.....10.0	.....41.1	.....14.0	.....26.1	.....8.7	.....100.0	.....XXX.....	.....XXX.....	.....XXX.....	.....100.0	.....XXX.....
11.9 Line 11.7 as a % of Line 9.7, Col. 6, Section 9.....	.....10.0	.....41.1	.....14.0	.....26.1	.....8.7	.....100.0	.....XXX.....	.....XXX.....	.....XXX.....	.....100.0	.....XXX.....
<b>12. Total Privately Placed Bonds</b>											
12.1 Class 1.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0.0	.....0	.....0.0	.....XXX.....	.....0
12.2 Class 2.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0.0	.....0	.....0.0	.....XXX.....	.....0
12.3 Class 3.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0.0	.....0	.....0.0	.....XXX.....	.....0
12.4 Class 4.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0.0	.....0	.....0.0	.....XXX.....	.....0
12.5 Class 5.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0.0	.....0	.....0.0	.....XXX.....	.....0
12.6 Class 6.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0.0	.....0	.....0.0	.....XXX.....	.....0
12.7 Totals.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0.0	.....0	.....0.0	.....XXX.....	.....0
12.8 Line 12.7 as a % of Col. 6.....	.....0.0	.....0.0	.....0.0	.....0.0	.....0.0	.....0.0	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....0.0
12.9 Line 12.7 as a % of Line 9.7, Col. 6, Section 9.....	.....0.0	.....0.0	.....0.0	.....0.0	.....0.0	.....0.0	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....0.0

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- (a) Includes \$.....0 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.
- (b) Includes \$.....0 current year, \$.....0 prior year of bonds with Z designations and \$.....0 current year, \$.....0 prior year of bonds with Z\* designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement. "Z\*" means the SVO could not evaluate the obligation because valuation procedures for the security class are under regulatory review.
- (c) Includes \$.....0 current year, \$.....0 prior year of bonds with 5\* designations and \$.....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 \$.....265,006; NAIC 2 \$.....0; NAIC 3 \$.....0; NAIC 4 \$.....0; NAIC 5 \$.....0; NAIC 6 \$.....0.

**SCHEDULE D - PART 1A - SECTION 2**

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

Distribution by Type		1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.5	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
<b>1. U.S. Governments</b>												
1.1 Issuer Obligations.....	0	1,213,635	0	572,648	0	1,786,283	13.7	6,234,459	19.6	1,786,282	0	
1.2 Residential Mortgage-Backed Securities.....	173,360	436,721	161,670	516,239	1,142,537	2,430,527	18.6	2,577,609	8.1	2,430,527	0	
1.3 Commercial Mortgage-Backed Securities.....	0	0	0	0	0	0	0.0	0	0.0	0	0	
1.4 Other Loan-Backed and Structured Securities.....	0	0	0	0	0	0	0.0	0	0.0	0	0	
1.5 Totals.....	173,360	1,650,356	161,670	1,088,887	1,142,537	4,216,810	32.3	8,812,068	27.7	4,216,809	0	
<b>2. All Other Governments</b>												
2.1 Issuer Obligations.....	0	0	0	0	0	0	0.0	0	0.0	0	0	
2.2 Residential Mortgage-Backed Securities.....	0	0	0	0	0	0	0.0	0	0.0	0	0	
2.3 Commercial Mortgage-Backed Securities.....	0	0	0	0	0	0	0.0	0	0.0	0	0	
2.4 Other Loan-Backed and Structured Securities.....	0	0	0	0	0	0	0.0	0	0.0	0	0	
2.5 Totals.....	0	0	0	0	0	0	0.0	0	0.0	0	0	
<b>3. U.S. States, Territories and Possessions, Guaranteed</b>												
3.1 Issuer Obligations.....	0	0	0	1,013,363	0	1,013,363	7.8	1,801,597	5.7	1,013,363	0	
3.2 Residential Mortgage-Backed Securities.....	0	0	0	0	0	0	0.0	0	0.0	0	0	
3.3 Commercial Mortgage-Backed Securities.....	0	0	0	0	0	0	0.0	0	0.0	0	0	
3.4 Other Loan-Backed and Structured Securities.....	0	0	0	0	0	0	0.0	0	0.0	0	0	
3.5 Totals.....	0	0	0	1,013,363	0	1,013,363	7.8	1,801,597	5.7	1,013,363	0	
<b>4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed</b>												
4.1 Issuer Obligations.....	502,824	1,573,020	525,064	0	0	2,600,908	19.9	4,208,558	13.2	2,600,907	0	
4.2 Residential Mortgage-Backed Securities.....	0	0	0	0	0	0	0.0	0	0.0	0	0	
4.3 Commercial Mortgage-Backed Securities.....	0	0	0	0	0	0	0.0	0	0.0	0	0	
4.4 Other Loan-Backed and Structured Securities.....	0	0	0	0	0	0	0.0	0	0.0	0	0	
4.5 Totals.....	502,824	1,573,020	525,064	0	0	2,600,908	19.9	4,208,558	13.2	2,600,907	0	
<b>5. U.S. Special Revenue &amp; Special Assessment Obligations, etc., Non-Guaranteed</b>												
5.1 Issuer Obligations.....	300,000	563,585	0	1,264,820	0	2,128,405	16.3	3,599,920	11.3	2,128,405	0	
5.2 Residential Mortgage-Backed Securities.....	64,999	175,326	102,755	46,722	0	389,802	3.0	889,891	2.8	389,802	0	
5.3 Commercial Mortgage-Backed Securities.....	0	0	0	0	0	0	0.0	0	0.0	0	0	
5.4 Other Loan-Backed and Structured Securities.....	0	0	0	0	0	0	0.0	0	0.0	0	0	
5.5 Totals.....	364,999	738,911	102,755	1,311,542	0	2,518,207	19.3	4,489,811	14.1	2,518,207	0	
<b>6. Industrial and Miscellaneous (unaffiliated)</b>												
6.1 Issuer Obligations.....	265,006	1,408,224	1,043,322	0	0	2,716,552	20.8	12,527,555	39.3	2,716,552	0	
6.2 Residential Mortgage-Backed Securities.....	0	0	0	0	0	0	0.0	0	0.0	0	0	
6.3 Commercial Mortgage-Backed Securities.....	0	0	0	0	0	0	0.0	0	0.0	0	0	
6.4 Other Loan-Backed and Structured Securities.....	0	0	0	0	0	0	0.0	0	0.0	0	0	
6.5 Totals.....	265,006	1,408,224	1,043,322	0	0	2,716,552	20.8	12,527,555	39.3	2,716,552	0	
<b>7. Hybrid Securities</b>												
7.1 Issuer Obligations.....	0	0	0	0	0	0	0.0	0	0.0	0	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	0	0	0	0.0	0	0.0	0	0	
7.5 Totals.....	0	0	0	0	0	0	0.0	0	0.0	0	0	
<b>8. Parent, Subsidiaries and Affiliates</b>												
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	

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.5	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
<b>9. Total Bonds Current Year</b>											
9.1 Issuer Obligations.....	1,067,830	4,758,464	1,568,386	2,850,831	0	10,245,511	78.4	XXX	XXX	10,245,509	0
9.2 Residential Mortgage-Backed Securities.....	238,359	612,047	264,425	562,961	1,142,537	2,820,329	21.6	XXX	XXX	2,820,329	0
9.3 Commercial Mortgage-Backed Securities.....	0	0	0	0	0	0	0.0	XXX	XXX	0	0
9.4 Other Loan-Backed and Structured Securities.....	0	0	0	0	0	0	0.0	XXX	XXX	0	0
9.5 Totals.....	1,306,189	5,370,511	1,832,811	3,413,792	1,142,537	13,065,840	100.0	XXX	XXX	13,065,838	0
9.6 Line 9.5 as a % of Col. 6.....	10.0	41.1	14.0	26.1	8.7	100.0	XXX	XXX	XXX	100.0	0.0
<b>10. Total Bonds Prior Year</b>											
10.1 Issuer Obligations.....	9,470,568	8,795,831	8,531,120	1,574,570	0	XXX	XXX	28,372,089	89.1	28,372,089	0
10.2 Residential Mortgage-Backed Securities.....	552,712	969,495	224,518	486,342	1,234,433	XXX	XXX	3,467,500	10.9	3,467,500	0
10.3 Commercial Mortgage-Backed Securities.....	0	0	0	0	0	XXX	XXX	0	0.0	0	0
10.4 Other Loan-Backed and Structured Securities.....	0	0	0	0	0	XXX	XXX	0	0.0	0	0
10.5 Totals.....	10,023,280	9,765,326	8,755,638	2,060,912	1,234,433	XXX	XXX	31,839,589	100.0	31,839,589	0
10.6 Line 10.5 as a % of Col. 8.....	31.5	30.7	27.5	6.5	3.9	XXX	XXX	100.0	XXX	100.0	0.0
<b>11. Total Publicly Traded Bonds</b>											
11.1 Issuer Obligations.....	1,067,830	4,758,464	1,568,386	2,850,830	0	10,245,510	78.4	28,372,089	89.1	10,245,510	XXX
11.2 Residential Mortgage-Backed Securities.....	238,359	612,047	264,425	562,961	1,142,537	2,820,329	21.6	3,467,500	10.9	2,820,329	XXX
11.3 Commercial Mortgage-Backed Securities.....	0	0	0	0	0	0	0.0	0	0.0	0	XXX
11.4 Other Loan-Backed and Structured Securities.....	0	0	0	0	0	0	0.0	0	0.0	0	XXX
11.5 Totals.....	1,306,189	5,370,511	1,832,811	3,413,791	1,142,537	13,065,839	100.0	31,839,589	100.0	13,065,839	XXX
11.6 Line 11.5 as a % of Col. 6.....	10.0	41.1	14.0	26.1	8.7	100.0	XXX	XXX	XXX	100.0	XXX
11.7 Line 11.5 as a % of Line 9.5, Col. 6, Section 9.....	10.0	41.1	14.0	26.1	8.7	100.0	XXX	XXX	XXX	100.0	XXX
<b>12. Total Privately Placed Bonds</b>											
12.1 Issuer Obligations.....	0	0	0	0	0	0	0.0	0	0.0	XXX	0
12.2 Residential Mortgage-Backed Securities.....	0	0	0	0	0	0	0.0	0	0.0	XXX	0
12.3 Commercial Mortgage-Backed Securities.....	0	0	0	0	0	0	0.0	0	0.0	XXX	0
12.4 Other Loan-Backed and Structured Securities.....	0	0	0	0	0	0	0.0	0	0.0	XXX	0
12.5 Totals.....	0	0	0	0	0	0	0.0	0	0.0	XXX	0
12.6 Line 12.5 as a % of Col. 6.....	0.0	0.0	0.0	0.0	0.0	0.0	XXX	XXX	XXX	XXX	0.0
12.7 Line 12.5 as a % of Line 9.5, Col. 6, Section 9.....	0.0	0.0	0.0	0.0	0.0	0.0	XXX	XXX	XXX	XXX	0.0

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## SCHEDULE DA - VERIFICATION BETWEEN YEARS

### Short-Term Investments

	1	2	3	4	5
	Total	Bonds	Mortgage Loans	Other Short-term Investment Assets (a)	Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year.....	6,458,690	6,458,690	.0	.0	.0
2. Cost of short-term investments acquired.....	10,208,845	10,208,845	.0	.0	.0
3. Accrual of discount.....	.0	.0	.0	.0	.0
4. Unrealized valuation increase (decrease).....	.0	.0	.0	.0	.0
5. Total gain (loss) on disposals.....	.0	.0	.0	.0	.0
6. Deduct consideration received on disposals.....	16,402,529	16,402,529	.0	.0	.0
7. Deduct amortization of premium.....	.0	.0	.0	.0	.0
8. Total foreign exchange change in book/adjusted carrying value.....	.0	.0	.0	.0	.0
9. Deduct current year's other than temporary impairment recognized.....	.0	.0	.0	.0	.0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	265,006	265,006	.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).....	265,006	265,006	.0	.0	.0

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

**Sch. DB-Pt. A-Verification**  
**NONE**

**Sch. DB-Pt. B-Verification**  
**NONE**

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

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

**Sch. DB-Verification**  
**NONE**

**Sch. E-Verification**  
**NONE**

**Sch. A-Pt. 1**  
**NONE**

**Sch. A-Pt. 2**  
**NONE**

**Sch. A-Pt. 3**  
**NONE**

**Sch. B-Pt. 1**  
**NONE**

**Sch. B-Pt. 2**  
**NONE**

**Sch. B-Pt. 3**  
**NONE**

**Sch. BA-Pt. 1**  
**NONE**

**Sch. BA-Pt. 2**  
**NONE**

**Sch. BA-Pt. 3**  
**NONE**

# SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	F o r e i g n	B o n d C H A R	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
<b>U.S. Government - Issuer Obligations</b>																					
912810	FS	2			1	513,668	152.622	763,108	500,000	572,648	12,172	598	0	0	2.000	2.153	JJ	5,384	11,495	12/12/2007	01/15/2026
912828	BW	9	SD		1	229,965	129.219	258,438	200,000	251,284	5,251	(773)	0	0	2.000	1.647	JJ	2,313	4,939	11/13/2007	01/15/2014
912828	BW	9			1	344,948	129.219	387,657	300,000	376,925	7,877	(1,159)	0	0	2.000	1.647	JJ	3,470	7,408	11/13/2007	01/15/2014
912828	GX	2			1	559,696	133.713	668,566	500,000	585,425	12,019	(5,295)	0	0	2.625	1.502	JJ	6,767	14,448	04/25/2008	07/15/2017
0199999	U.S. Government - Issuer Obligations					1,648,277	XXX	2,077,769	1,500,000	1,786,282	37,319	(6,629)	0	0	XXX	XXX	XXX	17,934	38,290	XXX	XXX
<b>U.S. Government - Residential Mortgage-Backed Securities</b>																					
36292K	G8	3		2	1	500,467	110.270	535,465	485,596	489,775	0	(3,324)	0	0	6.000	5.322	MON	2,428	29,136	01/24/2006	01/15/2016
36295F	ZU	1		2	1	1,946,100	105.863	1,976,216	1,866,763	1,940,752	0	(1,530)	0	0	6.050	5.748	MON	9,412	112,939	02/05/2009	04/15/2044
0299999	U.S. Government - Residential Mortgage-Backed Securities					2,446,567	XXX	2,511,681	2,352,359	2,430,527	0	(4,854)	0	0	XXX	XXX	XXX	11,840	142,075	XXX	XXX
0599999	Total - U.S. Government					4,094,844	XXX	4,589,450	3,852,359	4,216,809	37,319	(11,483)	0	0	XXX	XXX	XXX	29,774	180,365	XXX	XXX
<b>U.S. States, Territories &amp; Possessions (Direct and Guaranteed) - Issuer Obligations</b>																					
605580	5W	5			1FE	1,016,176	118.614	1,174,279	990,000	1,013,363	0	(1,330)	0	0	4.681	4.437	MN	7,724	46,342	11/12/2010	11/01/2025
1199999	U.S. States, Territories & Possessions - Issuer Obligations					1,016,176	XXX	1,174,279	990,000	1,013,363	0	(1,330)	0	0	XXX	XXX	XXX	7,724	46,342	XXX	XXX
1799999	Total - U.S. States, Territories & Possessions (Direct and Guaranteed)					1,016,176	XXX	1,174,279	990,000	1,013,363	0	(1,330)	0	0	XXX	XXX	XXX	7,724	46,342	XXX	XXX
<b>U.S. Political Subdivisions of States, Territories &amp; Possessions (Direct and Guaranteed) - Issuer Obligations</b>																					
25476F	KZ	0			1FE	530,420	119.841	599,205	500,000	525,064	0	(2,796)	0	0	5.270	4.468	JD	2,196	26,350	01/13/2011	06/01/2020
495278	WU	3			1FE	741,247	116.330	756,145	650,000	677,870	0	(7,453)	0	0	5.500	4.140	JD	2,979	35,750	10/16/2002	06/01/2016
759911	MY	3			1FE	523,180	107.324	536,620	500,000	503,142	0	(2,099)	0	0	5.750	5.280	JD	2,396	28,750	04/03/2000	06/01/2014
774829	GU	3			1FE	417,101	111.909	419,659	375,000	392,008	0	(3,044)	0	0	5.375	4.340	JD	1,680	20,156	01/28/2003	12/01/2017
889294	LG	7			1FE	526,805	104.272	521,360	500,000	502,824	0	(2,976)	0	0	5.000	4.361	JD	2,083	25,000	05/06/2003	12/01/2022
1899999	U.S. Political Subdivisions of States, Territories & Possessions - Issuer Obligations					2,738,753	XXX	2,832,989	2,525,000	2,600,908	0	(18,368)	0	0	XXX	XXX	XXX	11,334	136,006	XXX	XXX
2499999	Total - U.S. Political Subdivisions of States, Territories & Possessions					2,738,753	XXX	2,832,989	2,525,000	2,600,908	0	(18,368)	0	0	XXX	XXX	XXX	11,334	136,006	XXX	XXX
<b>U.S. Special Revenue &amp; Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Issuer Obligations</b>																					
313379	QE	2			1	810,811	100.022	810,989	810,811	810,811	0	0	0	0	3.250	3.263	JD	952	13,176	05/30/2012	06/18/2027
3133EA	4X	3			1	300,000	100.168	300,504	300,000	300,000	0	0	0	0	3.050	3.050	AO	1,881	0	10/11/2012	10/17/2029
355137	BP	4			1FE	455,304	115.303	461,212	400,000	454,009	0	(1,295)	0	0	5.000	3.401	JJ	5,667	0	08/27/2012	01/15/2035
977092	FE	0			1FE	604,174	120.071	648,383	540,000	563,585	0	(4,744)	0	0	5.500	4.400	JD	2,475	29,700	07/26/2002	06/01/2017
2599999	U.S. Special Revenue & Assessment Obligations - Issuer Obligations					2,170,289	XXX	2,221,088	2,050,811	2,128,405	0	(6,039)	0	0	XXX	XXX	XXX	10,975	42,876	XXX	XXX
<b>U.S. Special Revenue &amp; Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Residential Mortgage-Backed Securities</b>																					
3128P7	MD	2		2	1	390,630	107.669	409,828	380,638	389,802	0	(407)	0	0	5.000	4.389	MON	1,586	19,032	07/23/2009	06/01/2029
2699999	U.S. Special Revenue - Residential Mortgage-Backed Securities					390,630	XXX	409,828	380,638	389,802	0	(407)	0	0	XXX	XXX	XXX	1,586	19,032	XXX	XXX
3199999	Total - U.S. Special Revenue & Special Assessment Obligations					2,560,919	XXX	2,630,916	2,431,449	2,518,207	0	(6,446)	0	0	XXX	XXX	XXX	12,561	61,908	XXX	XXX
<b>Industrial &amp; Miscellaneous (Unaffiliated) - Issuer Obligations</b>																					
097023	AY	1			1FE	399,196	106.256	425,024	400,000	399,665	0	144	0	0	3.500	3.540	FA	5,289	14,000	07/27/2009	02/15/2015
38141E	A3	3			1FE	508,000	106.473	532,365	500,000	502,335	0	(1,673)	0	0	6.000	5.624	MN	5,000	30,000	05/18/2009	05/01/2014
438516	AZ	9			1FE	510,375	118.765	593,825	500,000	507,085	0	(980)	0	0	5.000	4.730	FA	9,444	25,000	06/03/2009	02/15/2019
740816	AE	3			1FE	553,000	124.038	620,190	500,000	536,237	0	(5,097)	0	0	6.000	4.611	JJ	13,833	30,000	07/07/2009	01/15/2019
913017	BM	0			1FE	510,790	118.844	594,220	500,000	506,225	0	(1,081)	0	0	5.375	5.087	JD	1,194	26,875	05/12/2008	12/15/2017
3299999	Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations					2,481,361	XXX	2,765,624	2,400,000	2,451,547	0	(8,687)	0	0	XXX	XXX	XXX	34,760	125,875	XXX	XXX
3899999	Total - Industrial & Miscellaneous (Unaffiliated)					2,481,361	XXX	2,765,624	2,400,000	2,451,547	0	(8,687)	0	0	XXX	XXX	XXX	34,760	125,875	XXX	XXX

E10

### SCHEDULE D - PART 1

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

1 CUSIP Identification	2 Description	Codes			6 NAIC Designation	7 Actual Cost	Fair Value		10 Par Value	11 Book/Adjusted Carrying Value	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3 Code	4 F o r e i g n	5 Bond CHAR			8 Rate Used to Obtain Fair Value	9 Fair 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 and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
<b>Totals</b>																					
7799999. Total - Issuer Obligations.....					10,054,856	XXX	11,071,749	9,465,811	9,980,505	37,319	(41,053)	0	0	XXX	XXX	XXX	82,727	389,389	XXX	XXX	
7899999. Total - Residential Mortgage-Backed Securities.....					2,837,197	XXX	2,921,509	2,732,997	2,820,329	0	(5,261)	0	0	XXX	XXX	XXX	13,426	161,107	XXX	XXX	
8399999. Grand Total - Bonds.....					12,892,053	XXX	13,993,258	12,198,808	12,800,834	37,319	(46,314)	0	0	XXX	XXX	XXX	96,153	550,496	XXX	XXX	

E10.1

**SCHEDULE D - PART 2 - SECTION 1**

Showing all PREFERRED STOCKS Owned December 31 of Current Year

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

**NONE**

## SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1 CUSIP Identification	2 Description	Codes		5 Number of Shares	6 Book/ Adjusted Carrying Value	Fair Value		9 Actual Cost	Dividends			Change in Book/Adjusted Carrying Value				17 NAIC Market Indicator (a)	18 Date Acquired
		3 Code	4 F o r e i g n			7 Rate Per Share Used to Obtain Fair Value	8 Fair Value		10 Declared but Unpaid	11 Amount Received During Year	12 Nonadmitted Declared but Unpaid	13 Unrealized Valuation Increase/ (Decrease)	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Change in B./A.C.V. (13-14)	16 Total Foreign Exchange Change in B./A.C.V.		
<b>Common Stocks - Industrial and Miscellaneous (Unaffiliated)</b>																	
921946 40 6	VANGUARD HIGH DVD YIELD ETF.....			30,012.000	1,481,993	49.380	1,481,993	1,476,987	0	19,587	0	5,006	0	5,006	0	L.....	10/31/2012
9099999	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated).....				1,481,993	XXX	1,481,993	1,476,987	0	19,587	0	5,006	0	5,006	0	XXX	XXX
9799999	Total - Common Stock.....				1,481,993	XXX	1,481,993	1,476,987	0	19,587	0	5,006	0	5,006	0	XXX	XXX
9899999	Total - Preferred and Common Stock.....				1,481,993	XXX	1,481,993	1,476,987	0	19,587	0	5,006	0	5,006	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
<b>Bonds - U.S. Special Revenue and Special Assessment</b>								
313379 QE 2	FEDERAL HOME LOAN BANK 3.250% 06/18/27.....		05/30/2012	RAYMOND JAMES MORGAN KE.....		810,811	810,811	0
3133EA 4X 3	FEDERAL FARM CREDIT BAN 3.050% 10/17/29.....		10/11/2012	Robert W Baird.....		300,000	300,000	0
355137 BP 4	FRANKLIN TWP IN MULTI SCH BLDG CORP 5% 01/15/35.....		08/27/2012	Performance Trust.....		455,304	400,000	0
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments.....					1,566,115	1,510,811	0
8399997.	Total - Bonds - Part 3.....					1,566,115	1,510,811	0
8399998.	Total - Bonds - Summary Item from Part 5.....					690,924	689,189	985
8399999.	Total - Bonds.....					2,257,039	2,200,000	985
<b>Common Stocks - Industrial and Miscellaneous</b>								
921946 40 6	VANGUARD HIGH DVD YIELD.....		10/31/2012	Stifel & Nicolaus.....	30,012.000	1,476,987	XXX	0
9099999.	Total - Common Stocks - Industrial and Miscellaneous.....					1,476,987	XXX	0
9799997.	Total - Common Stocks - Part 3.....					1,476,987	XXX	0
9799998.	Total - Common Stocks - Summary Item from Part 5.....					998,159	XXX	0
9799999.	Total - Common Stocks.....					2,475,146	XXX	0
9899999.	Total - Preferred and Common Stocks.....					2,475,146	XXX	0
9999999.	Total - Bonds, Preferred and Common Stocks.....					4,732,185	XXX	985

## SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Forfeign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
<b>Bonds - U.S. Government</b>																				
36292K G8 3	GNMA POOL# 984156 6.000% 01/15/16.....		12/01/2012	Paydown.....		121,161	121,161	124,871	123,033	0	(1,872)	0	(1,872)	0	121,161	0	0	0	4,470	01/15/2016
36295F ZU 1	GNMA POOL # 669555 6.050% 04/15/44.....		12/01/2012	Paydown.....		18,449	18,449	19,233	19,195	0	(746)	0	(746)	0	18,449	0	0	0	610	04/15/2044
912828 FL 9	US TREASURY TIPS 2.500% 07/15/16.....		01/11/2012	Key Capital Markets Inc.....		650,257	500,000	584,201	597,119	(39,646)	(219)	0	(39,865)	0	557,255	0	93,002	93,002	6,891	07/15/2016
912828 HN 3	US TREASURY TIPS 1.625% 01/15/18.....		01/11/2012	Key Capital Markets Inc.....		616,706	500,000	527,720	557,189	(38,748)	(74)	0	(38,822)	0	518,367	0	98,340	98,340	4,318	01/15/2018
912828 PP 9	US TREASURY TIPS 1.125% 01/15/21.....		01/04/2012	Robert W Baird.....		577,868	500,000	511,781	526,200	(15,109)	(10)	0	(15,119)	0	511,081	0	66,787	66,787	2,753	01/15/2021
0599999	Total - Bonds - U.S. Government.....					1,984,441	1,639,610	1,767,806	1,822,736	(93,503)	(2,921)	0	(96,424)	0	1,726,313	0	258,129	258,129	19,042	XXX
<b>Bonds - U.S. States, Territories and Possessions</b>																				
677518 6C 1	OHIO ST GO 5.375% 09/15/19.....		03/15/2012	Call 100.0000.....		785,000	785,000	826,895	786,904	0	(1,904)	0	(1,904)	0	785,000	0	0	0	21,097	09/15/2019
1799999	Total - Bonds - U.S. States, Territories & Possessions.....					785,000	785,000	826,895	786,904	0	(1,904)	0	(1,904)	0	785,000	0	0	0	21,097	XXX
<b>Bonds - U.S. Political Subdivisions of States</b>																				
55844R DF 8	MADISON WI BUILD AMERICA BOND 3% 10/1/18.....		02/06/2012	Robert W Baird.....		534,010	500,000	505,295	504,633	0	(64)	0	(64)	0	504,570	0	29,440	29,440	5,333	10/01/2018
64966E TL 1	NEW YORK NY SER M 5.000% 04/01/30.....		02/27/2012	Stephens Inc.....		1,095,580	1,000,000	1,034,090	1,016,175	0	(747)	0	(747)	0	1,015,428	0	80,152	80,152	20,833	04/01/2030
774829 GU 3	ROCKY RIVER OH CITY SCH 5.375% 12/1/17.....		12/01/2012	Call 100.0000.....		65,000	65,000	72,298	68,476	0	(3,476)	0	(3,476)	0	65,000	0	0	0	3,494	12/01/2017
2499999	Total - Bonds - U.S. Political Subdivisions of States.....					1,694,590	1,565,000	1,611,683	1,589,284	0	(4,287)	0	(4,287)	0	1,584,998	0	109,592	109,592	29,660	XXX
<b>Bonds - U.S. Special Revenue and Special Assessment</b>																				
3128P7 MD 2	FHLMC POOL# C91256 5.000% 06/01/29.....		12/01/2012	Paydown.....		110,227	110,227	113,121	112,999	0	(2,772)	0	(2,772)	0	110,227	0	0	0	3,049	06/01/2029
3128X3 L7 6	FEDERAL HOME LOAN MTG C 5% 11/13/14.....		01/05/2012	Key Capital Markets Inc.....		841,403	750,000	825,855	798,387	0	(227)	0	(227)	0	798,159	0	43,243	43,243	5,521	11/13/2014
3133XB TS 4	FEDERAL HOME LOAN BANK 4.625% 06/12/15.....		01/11/2012	Key Capital Markets Inc.....		564,365	500,000	543,905	528,381	0	(243)	0	(243)	0	528,138	0	36,227	36,227	1,927	06/12/2015
3134G2 AJ 1	FEDERAL HOME LOAN MTG C 3.0% 03/30/17.....		03/30/2012	Call 100.0000.....		500,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	7,500	03/30/2017
3136FJ Y8 8	FEDERAL NATIONAL MTG AS 3.0% 08/03/15.....		02/03/2012	Call 100.0000.....		500,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	7,500	08/03/2015
3136FR FV 0	FEDERAL NATIONAL MTG AS 3.0% 04/27/21.....		01/13/2012	Raymond James.....		1,006,250	1,000,000	1,000,000	999,974	0	(2)	0	(2)	0	999,972	0	6,278	6,278	6,667	04/27/2021
31417Y MB 0	FNMA POOL# MA0353 4.500% 03/01/30.....		10/11/2012	Robert W Baird.....		292,905	271,996	287,550	287,071	0	108	0	108	0	287,179	0	5,726	5,726	10,710	03/01/2030
31417Y MB 0	FNMA POOL# MA0353 4.500% 03/01/30.....		10/01/2012	Paydown.....		94,380	94,380	99,778	99,611	0	(5,231)	0	(5,231)	0	94,380	0	0	0	1,904	03/01/2030
60636P L3 2	MI ST REV ENVIRO IMPT 5.125% 1/1/20.....		05/15/2012	Stephens Inc.....		437,329	425,000	451,801	434,653	0	(3,656)	0	(3,656)	0	430,997	0	6,332	6,332	19,180	01/01/2020
60636P M6 4	MI ST REV ENVIRO IMPT 5.125% 1/1/20.....		05/15/2012	Stephens Inc.....		76,508	75,000	79,494	76,620	0	(614)	0	(614)	0	76,007	0	501	501	3,385	01/01/2020
61336P BN 0	MONTGOMERY CNTY MD REV 5% 05/01/17.....		03/14/2012	Robert W Baird.....		824,400	720,000	763,250	753,878	0	(1,235)	0	(1,235)	0	752,643	0	71,757	71,757	13,800	05/01/2017
837147 WC 7	SOUTH CAROLINA ST REV 5.250% 01/01/17.....		01/01/2012	Call 101.0000.....		732,250	725,000	778,940	725,000	0	7,250	0	7,250	0	732,250	0	0	0	19,031	01/01/2017
957886 EC 4	WESTERN CAROLINA SC REV 5% 03/01/22.....		01/11/2012	Stephens Inc.....		556,005	500,000	535,720	513,059	0	(167)	0	(167)	0	512,891	0	43,114	43,114	9,444	03/01/2022
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments.....					6,536,022	6,171,603	6,479,414	6,329,633	0	(6,789)	0	(6,789)	0	6,322,843	0	213,178	213,178	109,618	XXX
<b>Bonds - Industrial and Miscellaneous</b>																				
002824 AU 4	ABBOTT LABS 5.125% 04/01/19.....		01/06/2012	Raymond James.....		875,010	750,000	815,438	809,800	0	(199)	0	(199)	0	809,601	0	65,409	65,409	10,677	04/01/2019
084670 AV 0	BERKSHIRE HATHAWAY INC 3.200% 02/11/15.....		02/21/2012	Raymond James.....		533,225	500,000	500,000	500,000	0	0	0	0	0	500,000	0	33,225	33,225	8,578	02/11/2015
097023 AY 1	BOEING CO 3.500% 02/15/15.....		12/03/2012	Huntington Investment Co.....		106,000	100,000	99,799	99,880	0	33	0	33	0	99,913	0	6,087	6,087	4,579	02/15/2015
26442C AC 8	DUKE ENERGY CAROLINAS 5.250% 01/15/18.....		02/13/2012	Key Capital Markets Inc.....		739,206	625,000	697,581	684,883	0	(1,128)	0	(1,128)	0	683,756	0	55,451	55,451	19,232	01/15/2018
931142 DD 2	WAL MART STORES 4.250% 04/15/21.....		02/24/2012	Raymond James.....		1,139,120	1,000,000	999,440	999,414	0	19	0	19	0	999,434	0	139,686	139,686	15,819	04/15/2021
98458P AB 1	YALE UNIVERSITY 2.900% 10/15/14.....		01/03/2012	Raymond James.....		529,000	500,000	519,230	514,654	0	(71)	0	(71)	0	514,583	0	14,417	14,417	3,263	10/15/2014
3899999	Total - Bonds - Industrial and Miscellaneous.....					3,921,561	3,475,000	3,631,488	3,608,631	0	(1,346)	0	(1,346)	0	3,607,287	0	314,275	314,275	62,148	XXX
8399997	Total - Bonds - Part 4.....					14,921,614	13,636,213	14,317,286	14,137,188	(93,503)	(17,247)	0	(110,750)	0	14,026,441	0	895,174	895,174	241,565	XXX
8399998	Total - Bonds - Summary Item from Part 5.....					697,214	689,189	690,924	0	0	(75)	0	(75)	0	690,849	0	6,365	6,365	4,822	XXX
8399999	Total - Bonds.....					15,618,828	14,325,402	15,008,210	14,137,188	(93,503)	(17,322)	0	(110,825)	0	14,717,290	0	901,539	901,539	246,387	XXX
<b>Common Stocks - Industrial and Miscellaneous</b>																				
78462F 10 3	S&P 500 SPDR.....		01/03/2012	Stifel & Nicolaus.....		21,000.000	2,693,112	2,043,811	2,635,500	(591,689)	0	0	(591,689)	0	2,043,811	0	649,301	649,301	16,173	XXX

E14

### SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.						
9099999.	Total - Common Stocks - Industrial and Miscellaneous.....					2,693,112	XXX	2,043,811	2,635,500	(591,689)	0	0	(591,689)	0	2,043,811	0	649,301	649,301	16,173	XXX
9799997.	Total - Common Stocks - Part 4.....					2,693,112	XXX	2,043,811	2,635,500	(591,689)	0	0	(591,689)	0	2,043,811	0	649,301	649,301	16,173	XXX
9799998	Total - Common Stocks - Summary Item from Part 5.....					1,063,100	XXX	998,159	0	0	0	0	0	0	998,159	0	64,941	64,941	11,008	XXX
9799999.	Total - Common Stocks.....					3,756,212	XXX	3,041,970	2,635,500	(591,689)	0	0	(591,689)	0	3,041,970	0	714,242	714,242	27,181	XXX
9899999.	Total - Preferred and Common Stocks.....					3,756,212	XXX	3,041,970	2,635,500	(591,689)	0	0	(591,689)	0	3,041,970	0	714,242	714,242	27,181	XXX
9999999.	Total - Bonds, Preferred and Common Stocks.....					19,375,040	XXX	18,050,180	16,772,688	(685,192)	(17,322)	0	(702,514)	0	17,759,260	0	1,615,781	1,615,781	273,568	XXX

E14.1

### SCHEDULE D - PART 5

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

1 CUSIP Identification	2 Description	3 F o r e i g n	4 Date Acquired	5 Name of Vendor	6 Disposal Date	7 Name of Purchaser	8 Par Value (Bonds) or Number of Shares (Stock)	9 Actual Cost	10 Consideration	11 Book/ Adjusted Carrying Value at Disposal	Change in Book/Adjusted Carrying Value					17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Interest and Dividends Received During Year	21 Paid for Accrued Interest and Dividends	
											12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Change in B./A.C.V. (12+13-14)	16 Total Foreign Exchange Change in B./A.C.V.						
<b>Bonds - U.S. Special Revenue and Special Assessment</b>																					
313379	QE 2 FEDERAL HOME LOAN BANK 3.250% 06/18/27		05/30/2012	Raymond James Morgan KE	09/18/2012	Call 100.0000	189,189	189,189	189,189	189,189	0	0	0	0	0	0	0	0	0	1,537	0
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments																				
<b>Bonds - Industrial and Miscellaneous</b>																					
05531F	AK 9 BB&T CORP 2.150% 03/22/17		04/20/2012	Robert W Baird	07/09/2012	Raymond James Morgan KE	500,000	501,735	508,025	501,660	0	(75)	0	(75)	0	0	6,365	6,365	3,285	985	
3899999	Total - Bonds - Industrial and Miscellaneous																				
8399998	Total - Bonds																				
<b>Common Stocks - Industrial and Miscellaneous</b>																					
78462F	10 3 S&P 500 SPDR		06/08/2012	Stifel & Nicolaus	10/31/2012	Stifel & Nicolaus	7,500,000	998,159	1,063,100	998,159	0	0	0	0	0	0	64,941	64,941	11,008	0	
9099999	Total - Common Stocks - Industrial and Miscellaneous																				
9799998	Total - Common Stocks																				
9899999	Total - Preferred and Common Stocks																				
9999999	Total - Bonds, Preferred and Common Stocks																				

**SCHEDULE D - PART 6 - SECTION 1**

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

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

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

**NONE**

**SCHEDULE D - PART 6 - SECTION 2**

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

**NONE**

### SCHEDULE DA - PART 1

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

1 CUSIP Identification	2 Description	Codes		5 Date Acquired	6 Name of Vendor	7 Maturity Date	8 Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value				13 Par Value	14 Actual Cost	Interest						21 Paid for Accrued Interest
		3 Code	4 F o r e i g n					9 Unrealized Valuation Increase/ (Decrease)	10 Current Year's (Amortization)/ Accretion	11 Current Year's Other Than Temporary Impairment Recognized	12 Total Foreign Exchange Change in B./A.C.V.			15 Amount Due and Accrued December 31 of Current Year on Bond Not in Default	16 Non- Admitted Due and Accrued	17 Rate of	18 Effective Rate of	19 When Paid	20 Amount Received During Year	
<b>Class One Money Market Mutual Funds</b>																				
928989 46 6	JP MORGAN PRIME MONEY MARKETFD.....			12/01/2012	None.....	...XXX.....	.....265,006	.....0	.....0	.....0	.....0	.....265,006	.....265,006	.....11	.....0	.....0.050	.....0.050	MAT...	.....0	.....0
8999999. Total - Class One Money Market Mutual Funds.....							.....265,006	.....0	.....0	.....0	.....0	.....XXX.....	.....265,006	.....11	.....0	.....XXX.....	.....XXX.....	.....XXX.....	.....0	.....0
9199999. Total - Short-Term Investments.....							.....265,006	.....0	.....0	.....0	.....0	.....XXX.....	.....265,006	.....11	.....0	.....XXX.....	.....XXX.....	.....XXX.....	.....0	.....0

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

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

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

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

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

**Sch. DB-Pt. B-Sn 2B-Broker List  
NONE**

**Sch. DB-Pt. D  
NONE**

**Sch. DL-Pt. 1  
NONE**

**Sch. DL-Pt. 2  
NONE**

**Sch. E-Pt. 1  
NONE**

**Sch. E-Pt. 2  
NONE**

**SCHEDULE E - PART 3 - SPECIAL DEPOSITS**

States, Etc.	1 Type of Deposit	2 Purpose of Deposit	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			0	0	0	0
5. California.....CA			0	0	0	0
6. Colorado.....CO			0	0	0	0
7. Connecticut.....CT			0	0	0	0
8. Delaware.....DE			0	0	0	0
9. District of Columbia.....DC			0	0	0	0
10. Florida.....FL			0	0	0	0
11. Georgia.....GA			0	0	0	0
12. Hawaii.....HI			0	0	0	0
13. Idaho.....ID			0	0	0	0
14. Illinois.....IL			0	0	0	0
15. Indiana.....IN			0	0	0	0
16. Iowa.....IA			0	0	0	0
17. Kansas.....KS			0	0	0	0
18. Kentucky.....KY			0	0	0	0
19. Louisiana.....LA			0	0	0	0
20. Maine.....ME			0	0	0	0
21. Maryland.....MD			0	0	0	0
22. Massachusetts.....MA			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
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			0	0	0	0
33. New York.....NY			0	0	0	0
34. North Carolina.....NC			0	0	0	0
35. North Dakota.....ND			0	0	0	0
36. Ohio.....OH	B...	STATE REQUIREMENT	251,284	258,438	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 Alien and Other.....OT	...XXX	XXX	0	0	0	0
59. Total.....	...XXX	XXX	251,284	258,438	0	0

**DETAILS OF WRITE-INS**

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

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