



# ANNUAL STATEMENT

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

## GREAT AMERICAN ALLIANCE INSURANCE COMPANY

NAIC Group Code.....84, 84 (Current Period) (Prior Period)	NAIC Company Code..... 26832	Employer's ID Number..... 95-1542353
Organized under the Laws of OHIO	State of Domicile or Port of Entry OHIO	Country of Domicile US
Incorporated/Organized..... September 11, 1945	Commenced Business..... April 1, 1946	
Statutory Home Office	301 E Fourth Street..... Cincinnati ..... OH ..... US ..... 45202 <i>(Street and Number) (City or Town, State, Country and Zip Code)</i>	
Main Administrative Office	301 E Fourth Street..... Cincinnati ..... OH ..... US..... 45202 <i>(Street and Number) (City or Town, State, Country and Zip Code)</i>	513-369-5000 <i>(Area Code) (Telephone Number)</i>
Mail Address	301 E Fourth Street..... Cincinnati ..... OH ..... US ..... 45202 <i>(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)</i>	
Primary Location of Books and Records	301 E Fourth Street..... Cincinnati ..... OH ..... US ..... 45202 <i>(Street and Number) (City or Town, State, Country and Zip Code)</i>	513-369-5000 <i>(Area Code) (Telephone Number)</i>
Internet Web Site Address	www.GreatAmericanInsurance.com	
Statutory Statement Contact	Robert James Schwartz <i>(Name)</i> BSchwartz@GAIC.com <i>(E-Mail Address)</i>	513-369-5092 <i>(Area Code) (Telephone Number) (Extension)</i> 513-369-3873 <i>(Fax Number)</i>

### OFFICERS

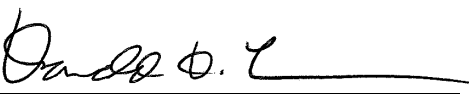
Name	Title	Name	Title
1. Donald Dumford Larson	President	2. Eve Cutler Rosen #	Senior Vice President, General Counsel & Secretary
3. Robert James Schwartz	Vice President & Controller	4. John Linn Doellman	Vice President & Actuary
Ronald James Brichler	Executive Vice President	Gary John Gruber	Executive Vice President
Aaron Beasy Latto #	Senior Vice President	David John Witzgall	Senior Vice President, Chief Financial Officer & Treasurer
Annette Denise Gardner	Vice President & Assistant Treasurer	John William Tholen #	Vice President
Stephen Charles Beraha	Assistant Vice President & Assistant Secretary	Kathleen Joan Brown	Assistant Vice President
Howard Kim Baird	Assistant Treasurer	Robert Jude Zbacnik	Assistant Treasurer

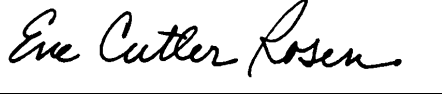
### DIRECTORS

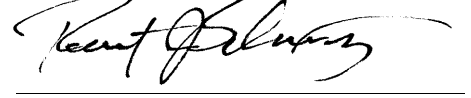
Ronald James Brichler	Gary John Gruber	Donald Dumford Larson	Vito Charles Peraino
Michael David Pierce	Eve Cutler Rosen	Piyush Kumar Singh	Michael Eugene Sullivan Jr.
David John Witzgall			

State of..... Ohio  
County of..... Hamilton

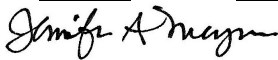
The officers of this reporting entity being duly sworn, each depose and say that they are the described officers of said reporting entity, and that on the reporting period stated above, all of the herein described assets were the absolute property of the said reporting entity, free and clear from any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

  
(Signature)  
Donald Dumford Larson  
President  
(Title)

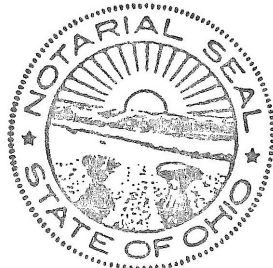
  
(Signature)  
Eve Cutler Rosen  
Senior Vice President, General Counsel & Secretary  
(Title)

  
(Signature)  
Robert James Schwartz  
Vice President & Controller  
(Title)

Subscribed and sworn to before me  
This 8th day of February, 2013



Notary Public, State of Ohio  
My Commission Expires 11-08-2016



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 \_\_\_\_\_

## 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.....	7,099,512	22.9	7,099,512	0	7,099,512	22.9
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.....	0	0.0	0	0	0	0.0
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.....	2,567,517	8.3	2,567,517	0	2,567,517	8.3
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations.....	5,413,841	17.5	5,413,841	0	5,413,841	17.5
1.43 Revenue and assessment obligations.....	7,582,229	24.4	7,582,229	0	7,582,229	24.4
1.44 Industrial development and similar obligations.....	0	0.0	0	0	0	0.0
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA.....	0	0.0	0	0	0	0.0
1.512 Issued or guaranteed by FNMA and FHLMC.....	0	0.0	0	0	0	0.0
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.....	389,867	1.3	389,867	0	389,867	1.3
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).....	992,084	3.2	992,084	0	992,084	3.2
2.3 Affiliated securities.....	0	0.0	0	0	0	0.0
3. Equity interests:						
3.1 Investments in mutual funds.....	0	0.0	0	0	0	0.0
3.2 Preferred stocks:						
3.21 Affiliated.....	0	0.0	0	0	0	0.0
3.22 Unaffiliated.....	0	0.0	0	0	0	0.0
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated.....	0	0.0	0	0	0	0.0
3.32 Unaffiliated.....	0	0.0	0	0	0	0.0
3.4 Other equity securities:						
3.41 Affiliated.....	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.....	6,974,642	22.5	6,974,642	0	6,974,642	22.5
11. Other invested assets.....	0	0.0	0	0	0	0.0
12. Total invested assets.....	31,019,692	100.0	31,019,692	0	31,019,692	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

## SCHEDULE D - VERIFICATION BETWEEN YEARS

## Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year.....		27,038,086
2.	Cost of bonds and stocks acquired, Part 3, Column 7.....		4,096,380
3.	Accrual of discount.....		12,216
4.	Unrealized valuation increase (decrease):		
4.1	Part 1, Column 12.....	(17,305)	
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	(17,305)
5.	Total gain (loss) on disposals, Part 4, Column 19.....		0
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7.....		6,838,106
7.	Deduct amortization of premium.....		246,221
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).....		24,045,050
11.	Deduct total nonadmitted amounts.....		0
12.	Statement value at end of current period (Line 10 minus Line 11).....		24,045,050

## 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.....	7,099,512	7,129,071	7,220,427	7,022,000
Governments (Including all obligations guaranteed by governments)				
2. Canada.....	0	0	0	0
3. Other Countries.....	0	0	0	0
4. Totals.....	7,099,512	7,129,071	7,220,427	7,022,000
U.S. States, Territories and Possessions (Direct and guaranteed)				
5. Totals.....	2,567,517	2,735,468	2,692,361	2,450,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)				
6. Totals.....	5,413,841	5,919,942	5,561,370	5,220,000
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.....	7,582,229	8,162,244	7,759,360	7,125,000
Industrial and Miscellaneous and Hybrid Securities (Unaffiliated)				
8. United States.....	389,867	393,514	398,523	380,906
9. Canada.....	0	0	0	0
10. Other Countries.....	992,084	990,800	992,050	1,000,000
11. Totals.....	1,381,951	1,384,314	1,390,573	1,380,906
Parent, Subsidiaries and Affiliates				
12. Totals.....	0	0	0	0
<b>13. Total Bonds.....</b>	<b>24,045,050</b>	<b>25,331,040</b>	<b>24,624,091</b>	<b>23,197,906</b>
<b>PREFERRED STOCKS</b>				
14. United States.....	0	0	0	
Industrial and Miscellaneous (Unaffiliated)				
15. Canada.....	0	0	0	
16. Other Countries.....	0	0	0	
17. Totals.....	0	0	0	
Parent, Subsidiaries and Affiliates				
18. Totals.....	0	0	0	
<b>19. Total Preferred Stocks.....</b>	<b>0</b>	<b>0</b>	<b>0</b>	
<b>COMMON STOCKS</b>				
20. United States.....	0	0	0	
Industrial and Miscellaneous (Unaffiliated)				
21. Canada.....	0	0	0	
22. Other Countries.....	0	0	0	
23. Totals.....	0	0	0	
Parent, Subsidiaries and Affiliates				
24. Totals.....	0	0	0	
<b>25. Total Common Stocks.....</b>	<b>0</b>	<b>0</b>	<b>0</b>	
<b>26. Total Stocks.....</b>	<b>0</b>	<b>0</b>	<b>0</b>	
<b>27. Total Bonds and Stocks.....</b>	<b>24,045,050</b>	<b>25,331,040</b>	<b>24,624,091</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.....	10,895,767	3,097,673	0	0	0	13,993,441	45.2	11,901,352	39.9	13,993,441	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.....	10,895,767	3,097,673	0	0	0	13,993,441	45.2	11,901,352	39.9	13,993,441	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	2,075,942	491,576	0	0	2,567,517	8.3	2,645,047	8.9	2,567,517	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	2,075,942	491,576	0	0	2,567,517	8.3	2,645,047	8.9	2,567,517	0
<b>4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed</b>											
4.1 Class 1.....	0	1,347,869	4,065,972	0	0	5,413,841	17.5	5,585,751	18.7	5,413,841	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.....	0	1,347,869	4,065,972	0	0	5,413,841	17.5	5,585,751	18.7	5,413,841	0
<b>5. U.S. Special Revenue &amp; Special Assessment Obligations, etc., Non-Guaranteed</b>											
5.1 Class 1.....	0	1,071,933	4,698,608	966,380	845,308	7,582,229	24.5	8,669,007	29.1	7,582,229	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.....	0	1,071,933	4,698,608	966,380	845,308	7,582,229	24.5	8,669,007	29.1	7,582,229	0

9015

**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.....	132,737	640,358	479,320	129,536	0	1,381,951	4.5	1,027,963	3.4	389,867	992,084
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.....	132,737	640,358	479,320	129,536	0	1,381,951	4.5	1,027,963	3.4	389,867	992,084
<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).....11,028,504	.....8,233,775	.....9,735,475	.....1,095,916	.....845,308	.....30,938,979	.....100.0	.....XXX.....	.....XXX.....	.....29,946,895	.....992,084
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.....	.....11,028,504	.....8,233,775	.....9,735,475	.....1,095,916	.....845,308	(b).....30,938,979	.....100.0	.....XXX.....	.....XXX.....	.....29,946,895	.....992,084
9.8 Line 9.7 as a % of Col. 6.....	.....35.6	.....26.6	.....31.5	.....3.5	.....2.7	.....100.0	.....XXX.....	.....XXX.....	.....XXX.....	.....96.8	.....3.2
<b>10. Total Bonds Prior Year</b>											
10.1 Class 1.....	.....7,871,439	.....12,974,092	.....8,983,589	.....0	.....0	.....XXX.....	.....XXX.....	.....29,829,120	.....100.0	.....29,829,120	.....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.....	.....7,871,439	.....12,974,092	.....8,983,589	.....0	.....0	.....XXX.....	.....XXX.....	(b).....29,829,120	.....100.0	.....29,829,120	.....0
10.8 Line 10.7 as a % of Col. 8.....	.....26.4	.....43.5	.....30.1	.....0.0	.....0.0	.....XXX.....	.....XXX.....	.....100.0	.....XXX.....	.....100.0	.....0.0
<b>11. Total Publicly Traded Bonds</b>											
11.1 Class 1.....	.....10,987,997	.....7,891,054	.....9,256,155	.....966,380	.....845,308	.....29,946,895	.....96.8	.....29,829,120	.....100.0	.....29,946,895	.....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.....	.....10,987,997	.....7,891,054	.....9,256,155	.....966,380	.....845,308	.....29,946,895	.....96.8	.....29,829,120	.....100.0	.....29,946,895	.....XXX.....
11.8 Line 11.7 as a % of Col. 6.....	.....36.7	.....26.4	.....30.9	.....3.2	.....2.8	.....100.0	.....XXX.....	.....XXX.....	.....XXX.....	.....100.0	.....XXX.....
11.9 Line 11.7 as a % of Line 9.7, Col. 6, Section 9.....	.....35.5	.....25.5	.....29.9	.....3.1	.....2.7	.....96.8	.....XXX.....	.....XXX.....	.....XXX.....	.....96.8	.....XXX.....
<b>12. Total Privately Placed Bonds</b>											
12.1 Class 1.....	.....40,508	.....342,720	.....479,320	.....129,536	.....0	.....992,084	.....3.2	.....0	.....0.0	.....XXX.....	.....992,084
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.....	.....40,508	.....342,720	.....479,320	.....129,536	.....0	.....992,084	.....3.2	.....0	.....0.0	.....XXX.....	.....992,084
12.8 Line 12.7 as a % of Col. 6.....	.....4.1	.....34.5	.....48.3	.....13.1	.....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.....	.....0.1	.....1.1	.....1.5	.....0.4	.....0.0	.....3.2	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....3.2

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- (a) Includes \$.....992,084 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 \$.....6,893,929; 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	2	3	4	5	6	7	8	9	10	11
		1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	Total Current Year	Column 6 as a % of Line 9.5	Total from Column 6 Prior Year	% from Col. 7 Prior Year	Total Publicly Traded	Total Privately Placed
1.	<b>U.S. Governments</b>											
1.1	Issuer Obligations.....	10,895,767	3,097,673	0	0	0	13,993,441	45.2	11,901,352	39.9	13,993,441	0
1.2	Residential Mortgage-Backed Securities.....	0	0	0	0	0	0	0.0	0	0.0	0	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.....	10,895,767	3,097,673	0	0	0	13,993,441	45.2	11,901,352	39.9	13,993,441	0
2.	<b>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
3.	<b>U.S. States, Territories and Possessions, Guaranteed</b>											
3.1	Issuer Obligations.....	0	2,075,942	491,576	0	0	2,567,517	8.3	2,645,047	8.9	2,567,517	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	2,075,942	491,576	0	0	2,567,517	8.3	2,645,047	8.9	2,567,517	0
4.	<b>U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed</b>											
4.1	Issuer Obligations.....	0	1,347,869	4,065,972	0	0	5,413,841	17.5	3,131,725	10.5	5,413,841	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	2,454,026	8.2	0	0
4.5	Totals.....	0	1,347,869	4,065,972	0	0	5,413,841	17.5	5,585,751	18.7	5,413,841	0
5.	<b>U.S. Special Revenue &amp; Special Assessment Obligations, etc., Non-Guaranteed</b>											
5.1	Issuer Obligations.....	0	1,071,933	4,698,608	0	0	5,770,540	18.7	8,669,007	29.1	5,770,540	0
5.2	Residential Mortgage-Backed Securities.....	0	0	0	0	0	0	0.0	0	0.0	0	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	966,380	845,308	1,811,688	5.9	0	0.0	1,811,688	0
5.5	Totals.....	0	1,071,933	4,698,608	966,380	845,308	7,582,229	24.5	8,669,007	29.1	7,582,229	0
6.	<b>Industrial and Miscellaneous (unaffiliated)</b>											
6.1	Issuer Obligations.....	0	0	0	0	0	0	0.0	0	0.0	0	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.....	92,229	297,638	0	0	0	389,867	1.3	1,027,963	3.4	389,867	0
6.4	Other Loan-Backed and Structured Securities.....	40,508	342,720	479,320	129,536	0	992,084	3.2	0	0.0	0	992,084
6.5	Totals.....	132,737	640,358	479,320	129,536	0	1,381,951	4.5	1,027,963	3.4	389,867	992,084
7.	<b>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
8.	<b>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.....	10,895,767	7,593,417	9,256,155	0	0	27,745,340	89.7	.XXX	.XXX	27,745,340	0
9.2 Residential Mortgage-Backed Securities.....	0	0	0	0	0	0	0.0	.XXX	.XXX	0	0
9.3 Commercial Mortgage-Backed Securities.....	92,229	297,638	0	0	0	389,867	1.3	.XXX	.XXX	389,867	0
9.4 Other Loan-Backed and Structured Securities.....	40,508	342,720	479,320	1,095,916	845,308	2,803,772	9.1	.XXX	.XXX	1,811,688	992,084
9.5 Totals.....	11,028,504	8,233,775	9,735,475	1,095,916	845,308	30,938,979	100.0	.XXX	.XXX	29,946,895	992,084
9.6 Line 9.5 as a % of Col. 6.....	35.6	26.6	31.5	3.5	2.7	100.0	.XXX	.XXX	.XXX	96.8	3.2
<b>10. Total Bonds Prior Year</b>											
10.1 Issuer Obligations.....	7,871,439	9,492,103	8,983,589	0	0	.XXX	.XXX	26,347,131	88.3	26,347,131	0
10.2 Residential Mortgage-Backed Securities.....	0	0	0	0	0	.XXX	.XXX	0	0.0	0	0
10.3 Commercial Mortgage-Backed Securities.....	0	1,027,963	0	0	0	.XXX	.XXX	1,027,963	3.4	1,027,963	0
10.4 Other Loan-Backed and Structured Securities.....	0	2,454,026	0	0	0	.XXX	.XXX	2,454,026	8.2	2,454,026	0
10.5 Totals.....	7,871,439	12,974,092	8,983,589	0	0	.XXX	.XXX	29,829,120	100.0	29,829,120	0
10.6 Line 10.5 as a % of Col. 8.....	26.4	43.5	30.1	0.0	0.0	.XXX	.XXX	100.0	.XXX	100.0	0.0
<b>11. Total Publicly Traded Bonds</b>											
11.1 Issuer Obligations.....	10,895,767	7,593,417	9,256,155	0	0	27,745,340	89.7	26,347,131	88.3	27,745,340	.XXX
11.2 Residential Mortgage-Backed Securities.....	0	0	0	0	0	0	0.0	0	0.0	0	.XXX
11.3 Commercial Mortgage-Backed Securities.....	92,229	297,638	0	0	0	389,867	1.3	1,027,963	3.4	389,867	.XXX
11.4 Other Loan-Backed and Structured Securities.....	0	0	0	966,380	845,308	1,811,688	5.9	2,454,026	8.2	1,811,688	.XXX
11.5 Totals.....	10,987,997	7,891,054	9,256,155	966,380	845,308	29,946,895	96.8	29,829,120	100.0	29,946,895	.XXX
11.6 Line 11.5 as a % of Col. 6.....	36.7	26.4	30.9	3.2	2.8	100.0	.XXX	.XXX	.XXX	100.0	.XXX
11.7 Line 11.5 as a % of Line 9.5, Col. 6, Section 9.....	35.5	25.5	29.9	3.1	2.7	96.8	.XXX	.XXX	.XXX	96.8	.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.....	40,508	342,720	479,320	129,536	0	992,084	3.2	0	0.0	.XXX	992,084
12.5 Totals.....	40,508	342,720	479,320	129,536	0	992,084	3.2	0	0.0	.XXX	992,084
12.6 Line 12.5 as a % of Col. 6.....	4.1	34.5	48.3	13.1	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.....	0.1	1.1	1.5	0.4	0.0	3.2	.XXX	.XXX	.XXX	.XXX	3.2

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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.....	2,791,034	2,791,034	0	0	0
2. Cost of short-term investments acquired.....	10,283,145	10,283,145	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.....	6,180,250	6,180,250	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).....	6,893,929	6,893,929	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).....	6,893,929	6,893,929	0	0	0

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

**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**

### SCHEDULE BA - PART 1

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

1 CUSIP Identification	2 Name or Description	3 Code	4 Location		6 Name of Vendor or General Partner	7 NAIC Designation	8 Date Originally Acquired	9 Type and Strategy	10 Actual Cost	11 Fair Value	12 Book/Adjusted Carrying Value Less Encumbrances	Change in Book/Adjusted Carrying Value					18 Investment Income	19 Commitment for Additional Investment	20 Percentage of Ownership							
			4 City	5 State								13 Unrealized Valuation Increase (Decrease)	14 Current Year's (Depreciation) or (Amortization) /Accretion	15 Current Year's Other Than Temporary Impairment Recognized	16 Capitalized Deferred Interest and Other	17 Total Foreign Exchange Change in B./A.C.V.										
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated</b>																										
000000 00 0	Crescent Centre Apartments.....	R.....	Cincinnati.....	OH...	Great American Insurance Company.....		03/13/2006	.....0	.....34,483	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....1.0
1699999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated.....											.....34,483	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....XXX.....	
4099999	Subtotal - Affiliated.....											.....34,483	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....XXX.....
4199999	Totals.....											.....34,483	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....XXX.....

**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	For eign Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date	
<b>U.S. Government - Issuer Obligations</b>																					
912828	AU 4	U.S. TREASURY NOTES 3.875 02/15/13	SD	..	.....1	.....2,625,000	.....100.453	.....2,511,328	.....2,500,000	.....2,503,698	.....0	.....(29,950)	.....0	.....3.875	.....2.649	FA.....	.....36,591	.....96,875	10/09/2008	02/15/2013	
912828	JW 1	U.S. TREASURY NOTES 1.50 12/31/2013	SD	..	.....1	.....1,491,094	.....101.297	.....1,519,453	.....1,500,000	.....1,498,140	.....0	.....1,836	.....0	.....1.500	.....1.626	JD.....	.....1,682	.....32,130	01/26/2009	12/31/2013	
912828	MH 0	U.S. TREASURY NOTES 2.25 01/31/2015	..	..	.....1	.....421,675	.....104.094	.....421,580	.....405,000	.....421,675	.....0	.....0	.....0	.....2.250	.....0.263	JJ.....	.....3,859	.....0	12/31/2012	01/31/2015	
912828	NV 8	U.S. TREASURY NOTES 1.25 08/31/2015	SD	..	.....1	.....2,520,797	.....102.422	.....2,514,457	.....2,455,000	.....2,514,114	.....0	.....(6,684)	.....0	.....1.250	.....0.340	FA.....	.....10,427	.....1,563	09/19/2012	08/31/2015	
912828	SZ 4	U.S. TREASURY NOTES 0.375 06/15/2015	..	..	.....1	.....161,861	.....100.156	.....162,253	.....162,000	.....161,885	.....0	.....25	.....0	.....0.375	.....0.404	JD.....	.....304	.....304	06/21/2012	06/15/2015	
0199999	U.S. Government - Issuer Obligations					.....7,220,427	.....XXX	.....7,129,071	.....7,022,000	.....7,099,512	.....0	.....(34,773)	.....0	.....XXX	.....XXX	XXX...	.....52,587	.....130,872	.....XXX	.....XXX	
0599999	Total - U.S. Government					.....7,220,427	.....XXX	.....7,129,071	.....7,022,000	.....7,099,512	.....0	.....(34,773)	.....0	.....XXX	.....XXX	XXX...	.....52,587	.....130,872	.....XXX	.....XXX	
<b>U.S. States, Territories &amp; Possessions (Direct and Guaranteed) - Issuer Obligations</b>																					
341535	UX 8	FL ST BOARD OF ED SER D 5.00 06/01/2015	SD	..	..1FE	.....1,079,350	.....110.690	.....1,106,900	.....1,000,000	.....1,031,882	.....0	.....(12,410)	.....0	.....5.000	.....3.610	JD.....	.....4,167	.....50,000	12/15/2008	06/01/2015	
605580	N6 2	MISSISSIPPI ST SER B 5.00 12/01/2015	..	..	..1FE	.....1,099,120	.....112.527	.....1,125,270	.....1,000,000	.....1,044,060	.....0	.....(14,139)	.....0	.....5.000	.....3.400	JD.....	.....4,167	.....50,000	11/20/2008	12/01/2015	
939741	TB 0	WASHINGTON SER B 5.50 5/01/2018	..	..	..1FE	.....513,891	.....111.844	.....503,298	.....450,000	.....491,576	.....0	.....(6,958)	.....0	.....5.500	.....3.581	MN.....	.....4,125	.....24,750	08/20/2009	05/01/2018	
1199999	U.S. States, Territories & Possessions - Issuer Obligations					.....2,692,361	.....XXX	.....2,735,468	.....2,450,000	.....2,567,517	.....0	.....(33,507)	.....0	.....XXX	.....XXX	XXX...	.....12,459	.....124,750	.....XXX	.....XXX	
1799999	Total - U.S. States, Territories & Possessions (Direct and Guaranteed)					.....2,692,361	.....XXX	.....2,735,468	.....2,450,000	.....2,567,517	.....0	.....(33,507)	.....0	.....XXX	.....XXX	XXX...	.....12,459	.....124,750	.....XXX	.....XXX	
<b>U.S. Political Subdivisions of States, Territories &amp; Possessions (Direct and Guaranteed) - Issuer Obligations</b>																					
011415	KQ 8	ALAMO TX CMNTY COLL 5.00 08/15/22	SD	..	..1FE	.....1,102,580	.....113.953	.....1,139,530	.....1,000,000	.....1,067,894	.....0	.....(13,350)	.....0	.....5.000	.....3.400	FA.....	.....18,889	.....50,000	04/23/2010	08/15/2022	
414005	GD 4	HARRIS CNTY TX 5.00 10/01/2020	..	..	..1FE	.....566,600	.....124.332	.....621,660	.....500,000	.....554,813	.....0	.....(6,092)	.....0	.....5.000	.....3.380	AO.....	.....6,250	.....25,000	01/07/2011	10/01/2020	
442331	EH 3	HOUSTON TX PUB IMP 5.00 03/01/16	..	..	..1FE	.....1,096,620	.....105.317	.....1,053,170	.....1,000,000	.....1,029,720	.....0	.....(24,838)	.....0	.....5.000	.....2.400	MS.....	.....16,667	.....50,000	03/29/2010	03/01/2016	
592112	BK 1	MET GOVT NASHV TN SER B 5.00 08/01/2019	..	..	..1FE	.....2,484,696	.....115.489	.....2,771,736	.....2,400,000	.....2,443,264	.....0	.....(10,907)	.....0	.....5.000	.....4.450	FA.....	.....50,000	.....120,000	12/02/2008	08/01/2019	
839550	S3 5	SOUTH PORTLAND-ME-TXB 4.50 3/01/2014	..	..	..1FE	.....310,874	.....104.327	.....333,846	.....320,000	.....318,149	.....0	.....1,506	.....0	.....4.500	.....5.017	MS.....	.....4,800	.....14,400	08/15/2007	03/01/2014	
1899999	U.S. Political Subdivisions of States, Territories & Possessions - Issuer Obligations					.....5,561,370	.....XXX	.....5,919,942	.....5,220,000	.....5,413,841	.....0	.....(53,681)	.....0	.....XXX	.....XXX	XXX...	.....96,606	.....259,400	.....XXX	.....XXX	
2499999	Total - U.S. Political Subdivisions of States, Territories & Possessions					.....5,561,370	.....XXX	.....5,919,942	.....5,220,000	.....5,413,841	.....0	.....(53,681)	.....0	.....XXX	.....XXX	XXX...	.....96,606	.....259,400	.....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>																					
342816	VC 6	FL MUN PWR SRS A 5.25 10/01/20	..	..	..1FE	.....1,096,110	.....117.217	.....1,172,170	.....1,000,000	.....1,068,391	.....0	.....(10,418)	.....0	.....5.250	.....3.910	AO.....	.....13,125	.....52,500	03/26/2010	10/01/2020	
454622	PZ 8	IN BD BK 5.05 1/15/2019	..	..	..1FE	.....357,276	.....103.893	.....384,404	.....370,000	.....362,016	.....0	.....1,037	.....0	.....5.050	.....5.454	JJ.....	.....8,616	.....18,685	06/11/2007	01/15/2019	
645918	YA 5	NJ ECON DEV 5.00 12/15/2017	SD	..	..1FE	.....1,105,360	.....117.358	.....1,173,580	.....1,000,000	.....1,071,933	.....0	.....(13,112)	.....0	.....5.000	.....3.410	JD.....	.....2,222	.....50,000	04/23/2010	12/15/2017	
658546	RJ 7	N CENT TX HLTH 5.50 06/01/2021	..	..	.....1	.....1,172,500	.....124.509	.....1,245,090	.....1,000,000	.....1,136,217	.....0	.....(13,626)	.....0	.....5.500	.....3.609	JD.....	.....4,583	.....55,000	03/29/2010	06/01/2021	
837152	MV 6	SC TRANS REV SRS A 5.00 10/01/2019	..	..	..1FE	.....1,074,350	.....111.753	.....1,117,530	.....1,000,000	.....1,045,117	.....0	.....(11,024)	.....0	.....5.000	.....3.700	AO.....	.....12,500	.....50,000	03/31/2010	10/01/2019	
882806	AM 4	TX TECH UNIV 5.00 02/15/18	..	..	..1FE	.....1,127,610	.....119.286	.....1,192,860	.....1,000,000	.....1,086,867	.....0	.....(15,398)	.....0	.....5.000	.....3.150	FA.....	.....18,889	.....50,000	04/07/2010	02/15/2018	
2599999	U.S. Special Revenue & Assessment Obligations - Issuer Obligations					.....5,933,206	.....XXX	.....6,285,634	.....5,370,000	.....5,770,540	.....0	.....(62,541)	.....0	.....XXX	.....XXX	XXX...	.....59,935	.....276,185	.....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 - Other Loan-Backed and Structured Securities</b>																					
61212R	H3 3	MT ST HSG SER D 5.20 06/01/2038	..	..	..1FE	.....748,781	.....105.422	.....774,852	.....735,000	.....743,959	.....0	.....(1,777)	.....0	.....5.200	.....4.890	JD.....	.....3,185	.....38,220	02/12/2010	06/01/2038	
68608N	CH 3	OREGON ST HSG 5.00 07/01/2028	..	..	..1FE	.....974,998	.....108.438	.....997,630	.....920,000	.....966,380	.....0	.....(5,105)	.....0	.....5.000	.....4.209	JJ.....	.....23,000	.....46,000	04/15/2011	07/01/2028	
917436	YU 5	UT HSG CORP 5.35 01/01/2039	..	..	..1FE	.....102,375	.....104.129	.....104,129	.....100,000	.....101,349	.....0	.....(408)	.....0	.....5.350	.....4.861	JJ.....	.....2,675	.....5,350	05/11/2010	01/01/2039	
2899999	U.S. Special Revenue - Other Loan-Backed and Structured Securities					.....1,826,154	.....XXX	.....1,876,610	.....1,755,000	.....1,811,688	.....0	.....(7,290)	.....0	.....XXX	.....XXX	XXX...	.....28,860	.....89,570	.....XXX	.....XXX	
3199999	Total - U.S. Special Revenue & Special Assessment Obligations					.....7,759,360	.....XXX	.....8,162,244	.....7,125,000	.....7,582,229	.....0	.....(69,831)	.....0	.....XXX	.....XXX	XXX...	.....88,795	.....365,755	.....XXX	.....XXX	
<b>Industrial &amp; Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities</b>																					
46629Y	AB 5	JPMCC 2007-CB18 A3 SEQ 5.447 06/12/47	..	..	..2	.....398,523	.....103.310	.....393,514	.....380,906	.....389,867	.....(17,305)	.....(4,287)	.....0	.....5.447	.....4.076	MON..	.....1,729	.....20,748	10/27/2010	06/12/2047	
3499999	Industrial & Miscellaneous - Commercial Mortgage-Backed Securities					.....398,523	.....XXX	.....393,514	.....380,906	.....389,867	.....(17,305)	.....(4,287)	.....0	.....XXX	.....XXX	XXX...	.....1,729	.....20,748	.....XXX	.....XXX	
<b>Industrial &amp; Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities</b>																					
87244A	AA 8	WINDR 2012-1A A CLO FLT 01/15/2024	..	R	.....2	.....500,000	.....99.750	.....498,750	.....500,000	.....499,994	.....0	.....(6)	.....0	.....1.959	.....1.968	JAJO..	.....326	.....0	11/28/2012	01/15/2024	
87244A	AR 1	WINDR 2012-1A B2 CLO 3.31 01/15/2024	..	R	.....2	.....492,050	.....98.410	.....492,050	.....500,000	.....492,090	.....0	.....40	.....0	.....3.310	.....3.622	JAJO..	.....506	.....0	11/28/2012	01/15/2024	

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### 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
3599999	Industrial & Miscellaneous - Other Loan-Backed and Structured Securities.....					992,050	XXX	990,800	1,000,000	992,084	0	34	0	0	XXX	XXX	XXX	832	0	XXX	XXX
3899999	Total - Industrial & Miscellaneous (Unaffiliated).....					1,390,573	XXX	1,384,314	1,380,906	1,381,951	(17,305)	(4,253)	0	0	XXX	XXX	XXX	2,561	20,748	XXX	XXX
<b>Totals</b>																					
7799999	Total - Issuer Obligations.....					21,407,364	XXX	22,070,116	20,062,000	20,851,411	0	(184,502)	0	0	XXX	XXX	XXX	221,587	791,207	XXX	XXX
7999999	Total - Commercial Mortgage-Backed Securities.....					398,523	XXX	393,514	380,906	389,867	(17,305)	(4,287)	0	0	XXX	XXX	XXX	1,729	20,748	XXX	XXX
8099999	Total - Other Loan-Backed and Structured Securities.....					2,818,204	XXX	2,867,410	2,755,000	2,803,772	0	(7,256)	0	0	XXX	XXX	XXX	29,692	89,570	XXX	XXX
8399999	Grand Total - Bonds.....					24,624,091	XXX	25,331,040	23,197,906	24,045,050	(17,305)	(196,045)	0	0	XXX	XXX	XXX	253,008	901,525	XXX	XXX

**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>																	
30303# 10 7	FACILITY INSURANCE HOLDING CORP CL	R		4,375.000	0	0.000	0	0	0	0	0	0	0	0	0	A	08/21/1997
9099999	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated)				0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
9799999	Total - Common Stock				0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
9899999	Total - Preferred and Common Stock				0	XXX	0	0	0	0	0	0	0	0	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. Government</b>								
912828 MH 0	U.S. TREASURY NOTES 2.25 01/31/2015.....		12/31/2012	GOLDMAN SACHS & CO.....		421,674	405,000	3,859
912828 NV 8	U.S. TREASURY NOTES 1.25 08/31/2015.....		07/19/2012	GOLDMAN SACHS.....		257,226	250,000	1,206
912828 NV 8	U.S. TREASURY NOTES 1.25 08/31/2015.....		09/19/2012	GOLDMAN SACHS.....		2,263,570	2,205,000	1,523
912828 SZ 4	U.S. TREASURY NOTES 0.375 06/15/2015.....		06/21/2012	GOLDMAN SACHS & CO.....		161,860	162,000	12
05999999	Total - Bonds - U.S. Government.....					3,104,330	3,022,000	6,600
<b>Bonds - Industrial and Miscellaneous</b>								
87244A AA 8	WINDR 2012-1A A CLO FLT 01/15/2024.....	R.....	11/28/2012	DEUTSCHE MORGAN GRENFELL.....		500,000	500,000	0
87244A AR 1	WINDR 2012-1A B2 CLO 3.31 01/15/2024.....	R.....	11/28/2012	DEUTSCHE MORGAN GRENFELL.....		492,050	500,000	0
38999999	Total - Bonds - Industrial and Miscellaneous.....					992,050	1,000,000	0
83999997	Total - Bonds - Part 3.....					4,096,380	4,022,000	6,600
83999999	Total - Bonds.....					4,096,380	4,022,000	6,600
99999999	Total - Bonds, Preferred and Common Stocks.....					4,096,380	XXX	6,600

**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	Contractual Maturity Date
<b>Bonds - U.S. Government</b>																				
912827 7L 0	U.S. TREASURY NOTES 4.875 2/15/2012.....		02/15/2012	Maturity 100.0.....		1,000,000	1,000,000	1,014,531	1,000,228	0	(228)	0	(228)	0	1,000,000	0	0	0	24,375	02/15/2012
912828 AJ 9	U.S. TREASURY NOTES 4.375 8/15/12.....		08/15/2012	Maturity 100.0.....		1,040,000	1,040,000	1,082,250	1,043,812	0	(3,812)	0	(3,812)	0	1,040,000	0	0	0	45,500	08/15/2012
912828 AP 5	U.S. TREASURY NOTES 4.00 11/15/2012.....		11/15/2012	Maturity 100.0.....		3,040,000	3,040,000	3,005,484	3,035,938	0	4,062	0	4,062	0	3,040,000	0	0	0	122,000	11/15/2012
0599999	Total - Bonds - U.S. Government.....					5,080,000	5,080,000	5,102,265	5,079,978	0	22	0	22	0	5,080,000	0	0	0	191,875	...XXX.....
<b>Bonds - U.S. States, Territories and Possessions</b>																				
939741 TB 0	WASHINGTON SER B 5.50 5/01/2018.....		05/01/2012	Sinking Fund Redemption 100.0.....		40,000	40,000	45,679	44,314	0	(4,314)	0	(4,314)	0	40,000	0	0	0	1,100	05/01/2018
1799999	Total - Bonds - U.S. States, Territories & Possessions.....					40,000	40,000	45,679	44,314	0	(4,314)	0	(4,314)	0	40,000	0	0	0	1,100	...XXX.....
<b>Bonds - U.S. Political Subdivisions of States</b>																				
839550 S3 5	SOUTH PORTLAND-ME-TXB 4.50 3/01/2014.....		03/01/2012	Sinking Fund Redemption 100.0.....		120,000	120,000	116,578	118,741	0	1,259	0	1,259	0	120,000	0	0	0	2,700	03/01/2014
2499999	Total - Bonds - U.S. Political Subdivisions of States.....					120,000	120,000	116,578	118,741	0	1,259	0	1,259	0	120,000	0	0	0	2,700	...XXX.....
<b>Bonds - U.S. Special Revenue and Special Assessment</b>																				
454622 PZ 8	IN BD BK 5.05 1/15/2019.....		01/15/2012	Sinking Fund Redemption 100.0.....		35,000	35,000	33,796	34,161	0	780	0	780	0	35,000	0	0	0	884	01/15/2019
454622 PZ 8	IN BD BK 5.05 1/15/2019.....		07/15/2012	Sinking Fund Redemption 100.0.....		35,000	35,000	33,796	34,161	0	751	0	751	0	35,000	0	0	0	1,768	01/15/2019
61212R H3 3	MT ST HSG SER D 5.20 06/01/2038.....		06/01/2012	Partial Call 100.0.....		65,000	65,000	66,219	65,949	0	(949)	0	(949)	0	65,000	0	0	0	1,690	06/01/2038
61212R H3 3	MT ST HSG SER D 5.20 06/01/2038.....		12/01/2012	Partial Call 100.0.....		85,000	85,000	86,594	86,242	0	(1,242)	0	(1,242)	0	85,000	0	0	0	4,420	06/01/2038
68608N CH 3	OREGON ST HSG 5.00 07/01/2028.....		04/01/2012	Partial Call 100.0.....		35,000	35,000	37,092	36,959	0	(1,959)	0	(1,959)	0	35,000	0	0	0	1,313	07/01/2028
68608N CH 3	OREGON ST HSG 5.00 07/01/2028.....		07/01/2012	Partial Call 100.0.....		5,000	5,000	5,299	5,280	0	(280)	0	(280)	0	5,000	0	0	0	250	07/01/2028
68608N CH 3	OREGON ST HSG 5.00 07/01/2028.....		10/01/2012	Partial Call 100.0.....		40,000	40,000	42,391	42,239	0	(2,239)	0	(2,239)	0	40,000	0	0	0	2,500	07/01/2028
917436 YU 5	UT HSG CORP 5.35 01/01/2039.....		01/01/2012	Partial Call 100.0.....		405,000	405,000	414,619	412,114	0	(7,114)	0	(7,114)	0	405,000	0	0	0	10,834	01/01/2039
917436 YU 5	UT HSG CORP 5.35 01/01/2039.....		07/01/2012	Partial Call 100.0.....		295,000	295,000	302,006	300,182	0	(5,182)	0	(5,182)	0	295,000	0	0	0	15,783	01/01/2039
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments.....					1,000,000	1,000,000	1,021,812	1,017,285	0	(17,433)	0	(17,433)	0	1,000,000	0	0	0	39,442	...XXX.....
<b>Bonds - Industrial and Miscellaneous</b>																				
46629Y AB 5	JPMCC 2007-CB18 A3 SEQ 5.447 06/12/47.....		01/12/2012	MBS Paydown 0.91421957.....		64,793	64,793	67,789	66,853	0	(2,143)	0	(2,143)	0	64,793	0	0	0	294	06/12/2047
46629Y AB 5	JPMCC 2007-CB18 A3 SEQ 5.447 06/12/47.....		02/12/2012	MBS Paydown 0.895452985.....		18,767	18,767	19,635	19,363	0	(619)	0	(619)	0	18,767	0	0	0	170	06/12/2047
46629Y AB 5	JPMCC 2007-CB18 A3 SEQ 5.447 06/12/47.....		03/12/2012	MBS Paydown 0.882944569.....		12,508	12,508	13,087	12,906	0	(412)	0	(412)	0	12,508	0	0	0	170	06/12/2047
46629Y AB 5	JPMCC 2007-CB18 A3 SEQ 5.447 06/12/47.....		04/12/2012	MBS Paydown 0.870151396.....		12,793	12,793	13,385	13,200	0	(39)	0	(39)	0	12,793	0	0	0	232	06/12/2047
46629Y AB 5	JPMCC 2007-CB18 A3 SEQ 5.447 06/12/47.....		05/12/2012	MBS Paydown 0.860395311.....		9,756	9,756	10,207	10,066	0	(39)	0	(39)	0	9,756	0	0	0	221	06/12/2047
46629Y AB 5	JPMCC 2007-CB18 A3 SEQ 5.447 06/12/47.....		06/12/2012	MBS Paydown 0.833940115.....		26,455	26,455	27,679	27,296	0	(467)	0	(467)	0	26,455	0	0	0	721	06/12/2047
46629Y AB 5	JPMCC 2007-CB18 A3 SEQ 5.447 06/12/47.....		07/12/2012	MBS Paydown 0.80994734.....		23,993	23,993	25,102	24,756	0	(407)	0	(407)	0	23,993	0	0	0	762	06/12/2047
46629Y AB 5	JPMCC 2007-CB18 A3 SEQ 5.447 06/12/47.....		08/12/2012	MBS Paydown 0.614734232.....		195,213	195,213	204,242	201,420	0	(6,442)	0	(6,442)	0	195,213	0	0	0	7,089	06/12/2047
46629Y AB 5	JPMCC 2007-CB18 A3 SEQ 5.447 06/12/47.....		09/12/2012	MBS Paydown 0.593762946.....		20,971	20,971	21,941	21,638	0	(424)	0	(424)	0	20,971	0	0	0	857	06/12/2047
46629Y AB 5	JPMCC 2007-CB18 A3 SEQ 5.447 06/12/47.....		10/12/2012	MBS Paydown 0.583602405.....		10,161	10,161	10,630	10,484	0	(88)	0	(88)	0	10,161	0	0	0	461	06/12/2047
46629Y AB 5	JPMCC 2007-CB18 A3 SEQ 5.447 06/12/47.....		11/12/2012	MBS Paydown 0.474783182.....		108,819	108,819	113,852	112,279	0	(3,632)	0	(3,632)	0	108,819	0	0	0	5,433	06/12/2047
46629Y AB 5	JPMCC 2007-CB18 A3 SEQ 5.447 06/12/47.....		12/12/2012	MBS Paydown 0.380905805.....		93,877	93,877	98,219	96,862	0	(3,168)	0	(3,168)	0	93,877	0	0	0	5,114	06/12/2047
9999999	ZZ 1 AMORTIZATION ADJUSTMENT.....		01/01/2012	Amortization Adjustment.....		0	0	0	0	0	387	0	387	0	0	0	0	0	0	01/01/2012
3899999	Total - Bonds - Industrial and Miscellaneous.....					598,106	598,106	625,769	617,124	0	(17,493)	0	(17,493)	0	598,106	0	0	0	21,524	...XXX.....
8399997	Total - Bonds - Part 4.....					6,838,106	6,838,106	6,912,102	6,877,442	0	(37,959)	0	(37,959)	0	6,838,106	0	0	0	256,641	...XXX.....
8399999	Total - Bonds.....					6,838,106	6,838,106	6,912,102	6,877,442	0	(37,959)	0	(37,959)	0	6,838,106	0	0	0	256,641	...XXX.....
9999999	Total - Bonds, Preferred and Common Stocks.....					6,838,106	XXX.....	6,912,102	6,877,442	0	(37,959)	0	(37,959)	0	6,838,106	0	0	0	256,641	...XXX.....

E14

**Sch. D-Pt. 5**  
**NONE**

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

**Sch. D-Pt. 6-Sn. 2**  
**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>Exempt Money Market Mutual Funds</b>																				
825252 30 7	Invesco AIM Advisors Inc. Treasury Portfolio Cash Management			12/18/2012	The Bank of New York Mellon	XXX	6,893,929	0	0	0	0	0	6,893,929	0	0	0.020	0.020	Mtly	1,264	0
8899999. Total - Exempt Money Market Mutual Funds							6,893,929	0	0	0	0	XXX	6,893,929	0	0	XXX	XXX	XXX	1,264	0
9199999. Total - Short-Term Investments							6,893,929	0	0	0	0	XXX	6,893,929	0	0	XXX	XXX	XXX	1,264	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**

**SCHEDULE E - PART 1 - CASH**

1	2	3	4	5	6	7
Depository	Code	Rate of Interest	Amount of Interest Received During Year	Amount of Interest Accrued December 31 of Current Year	Balance	*
<b>Open Depositories</b>						
The Bank of New York Mellon..... New York, New York.....	.....	0.010	1	0	15,180	XXX
PNC Bank..... Pittsburgh, Pennsylvania.....	.....	0.000	0	0	65,533	XXX
0199999. Total - Open Depositories.....	.XXX..	.XXX..	1	0	80,713	XXX..
0399999. Total Cash on Deposit.....	.XXX..	.XXX..	1	0	80,713	XXX..
0599999. Total Cash.....	.XXX..	.XXX..	1	0	80,713	XXX..

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

1. January.....	10,329	4. April.....	2,967	7. July.....	59,316	10. October.....	72,877
2. February.....	7,376	5. May.....	3,567	8. August.....	67,858	11. November.....	70,536
3. March.....	6,539	6. June.....	3,302	9. September.....	67,859	12. December.....	80,713

### 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	6 Book/Adjusted Carrying Value	7 Amount of Interest Due & Accrued	8 Amount Received During Year
------------------	-----------	-----------------------	--------------------------	---------------	--------------------------------------	------------------------------------------	-------------------------------------

**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	B...		.....0	.....0	112,649	112,664
4. Arkansas.....AR	B...	PROPERTY AND CASUALTY.....	.....0	.....0	159,378	160,035
5. California.....CA	B...	PROPERTY AND CASUALTY.....	.....0	.....0	526,260	564,519
6. Colorado.....CO			.....0	.....0	.....0	.....0
7. Connecticut.....CT			.....0	.....0	.....0	.....0
8. Delaware.....DE	B...	PROPERTY AND CASUALTY.....	.....0	.....0	15,022	15,068
9. District of Columbia.....DC			.....0	.....0	.....0	.....0
10. Florida.....FL	B...	PROPERTY AND CASUALTY.....	.....0	.....0	235,876	237,949
11. Georgia.....GA	B...	PROPERTY AND CASUALTY.....	.....0	.....0	119,851	121,556
12. Hawaii.....HI			.....0	.....0	.....0	.....0
13. Idaho.....ID	B...	PROPERTY AND CASUALTY.....	.....0	.....0	59,926	60,778
14. Illinois.....IL			.....0	.....0	.....0	.....0
15. Indiana.....IN			.....0	.....0	.....0	.....0
16. Iowa.....IA			.....0	.....0	.....0	.....0
17. Kansas.....KS			.....0	.....0	.....0	.....0
18. Kentucky.....KY			.....0	.....0	.....0	.....0
19. Louisiana.....LA			.....0	.....0	.....0	.....0
20. Maine.....ME			.....0	.....0	.....0	.....0
21. Maryland.....MD			.....0	.....0	.....0	.....0
22. Massachusetts.....MA	B...	PROPERTY AND CASUALTY.....	.....0	.....0	179,214	179,238
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	B...	PROPERTY AND CASUALTY.....	.....0	.....0	30,722	30,727
28. Nebraska.....NE			.....0	.....0	.....0	.....0
29. Nevada.....NV	B...	PROPERTY AND CASUALTY.....	.....0	.....0	316,794	337,138
30. New Hampshire.....NH			.....0	.....0	.....0	.....0
31. New Jersey.....NJ			.....0	.....0	.....0	.....0
32. New Mexico.....NM	B...	PROPERTY AND CASUALTY.....	.....0	.....0	705,544	719,878
33. New York.....NY			.....0	.....0	.....0	.....0
34. North Carolina.....NC	B...	PROPERTY AND CASUALTY.....	.....0	.....0	372,382	373,784
35. North Dakota.....ND			.....0	.....0	.....0	.....0
36. Ohio.....OH	B...	PROPERTY AND CASUALTY.....	4,365,380	4,409,831	.....0	.....0
37. Oklahoma.....OK			.....0	.....0	.....0	.....0
38. Oregon.....OR	B...	PROPERTY AND CASUALTY AND WORKERS' COMPENSATION.....	.....0	.....0	422,740	431,984
39. Pennsylvania.....PA			.....0	.....0	.....0	.....0
40. Rhode Island.....RI			.....0	.....0	.....0	.....0
41. South Carolina.....SC	B...	PROPERTY AND CASUALTY.....	.....0	.....0	240,070	241,973
42. South Dakota.....SD			.....0	.....0	.....0	.....0
43. Tennessee.....TN			.....0	.....0	.....0	.....0
44. Texas.....TX	B...	PROPERTY AND CASUALTY.....	.....0	.....0	49,938	50,648
45. Utah.....UT			.....0	.....0	.....0	.....0
46. Vermont.....VT			.....0	.....0	.....0	.....0
47. Virginia.....VA	B...	PROPERTY AND CASUALTY.....	.....0	.....0	74,753	79,767
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	25,037	25,113
59. Total.....	...XXX	.....XXX	4,365,380	4,409,831	3,646,155	3,742,820

**DETAILS OF WRITE-INS**

5801. U.S. DEPT OF LABOR.....	...B...	PROPERTY AND CASUALTY.....	.....0	.....0	25,037	25,113
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	25,037	25,113

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