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PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2013

OF THE CONDITION AND AFFAIRS OF THE

Ohio Mutual Insurance Company

NAIC Group Code 0963 (Current) 0963 (Prior) NAIC Company Code 10202 Employer's ID Number 34-4320350

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

Country of Domicile United States of America

Incorporated/Organized 03/05/1901 Commenced Business 03/05/1901

Statutory Home Office 1725 Hopley Avenue (Street and Number), Bucyrus , OH, US 44820-0111 (City or Town, State, Country and Zip Code)

Main Administrative Office 1725 Hopley Avenue (Street and Number)

Bucyrus , OH, US 44820-0111 (City or Town, State, Country and Zip Code), 419-562-3011 (Area Code) (Telephone Number)

Mail Address 1725 Hopley Avenue (Street and Number or P.O. Box), Bucyrus , OH, US 44820-0111 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 1725 Hopley Avenue (Street and Number)

Bucyrus , OH, US 44820-0111 (City or Town, State, Country and Zip Code), 419-562-3011 (Area Code) (Telephone Number)

Internet Website Address www.omig.com

Statutory Statement Contact Caroline Kay Metcalf Mrs. (Name), 419-563-0816 (Area Code) (Telephone Number)

cmetcalf@omig.com (E-mail Address), 419-562-0995 (FAX Number)

OFFICERS

President and CEO	James Joseph Kennedy, Mr.	Secretary	Albert Michael Heister, Mr. #
Treasurer and CFO	David Gary Hendrix, Mr.		

OTHER

Todd Emery Albert, Mr. Vice President Information Systems	Michael Alexander Brogan, Mr. Vice President Claims	David Alan Grove, Mr. # Vice President Product Management
Michael Robert Horvath, Mr. Vice President Human Resources	Randy Thomas O'Conner, Mr. Executive Vice President	

DIRECTORS OR TRUSTEES

Robert Bruce Albro, Mr.	Albert Michael Heister, Mr.	James Joseph Kennedy, Mr.
Susan Porter, Mrs.	John Redon Purse, Mr.	David Anthony Siebenburgen, Mr.
Randy Lee Walker, Mr.	Thomas Eugene Woolley, Mr.	

State of Ohio
County of Crawford SS:

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

James Joseph Kennedy	David Gary Hendrix	Michael Alexander Brogan
President and CEO	Treasurer and CFO	Assistant Secretary

Subscribed and sworn to before me this
day of

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 1 Amount	2 Percentage	Admitted Assets as Reported in the Annual Statement 3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage
1. Bonds:						
1.1 U.S. treasury securities	1,250,974	0.587	1,250,974		1,250,974	0.588
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies		0.000				0.000
1.22 Issued by U.S. government sponsored agencies	2,322,376	1.091	2,322,376		2,322,376	1.091
1.3 Non-U.S. government (including Canada, excluding mortgaged-backed securities)		0.000				0.000
1.4 Securities issued by states, territories, and possessions and political subdivisions in the U.S. :						
1.41 States, territories and possessions general obligations	1,287,889	0.605	1,287,889		1,287,889	0.605
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations	7,290,164	3.423	7,290,164		7,290,164	3.424
1.43 Revenue and assessment obligations	15,104,920	7.093	15,104,920		15,104,920	7.094
1.44 Industrial development and similar obligations	873,836	0.410	873,836		873,836	0.410
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA	1,030,512	0.484	1,030,512		1,030,512	0.484
1.512 Issued or guaranteed by FNMA and FHLMC	8,837,091	4.150	8,837,091		8,837,091	4.150
1.513 All other		0.000				0.000
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA	1,118,519	0.525	1,118,519		1,118,519	0.525
1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-backed securities issued or guaranteed by agencies shown in Line 1.521		0.000				0.000
1.523 All other	746,300	0.350	746,300		746,300	0.350
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	11,325,101	5.318	11,325,101		11,325,101	5.319
2.2 Unaffiliated non-U.S. securities (including Canada)	259,583	0.122	259,583		259,583	0.122
2.3 Affiliated securities		0.000				0.000
3. Equity interests:						
3.1 Investments in mutual funds	1,318,101	0.619	1,318,101		1,318,101	0.619
3.2 Preferred stocks:						
3.21 Affiliated		0.000				0.000
3.22 Unaffiliated		0.000				0.000
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated		0.000				0.000
3.32 Unaffiliated	5,890,185	2.766	5,890,185		5,890,185	2.766
3.4 Other equity securities:						
3.41 Affiliated	142,949,174	67.127	142,923,132		142,923,132	67.123
3.42 Unaffiliated	285,218	0.134	285,218		285,218	0.134
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated		0.000				0.000
3.52 Unaffiliated		0.000				0.000
4. Mortgage loans:						
4.1 Construction and land development		0.000				0.000
4.2 Agricultural		0.000				0.000
4.3 Single family residential properties		0.000				0.000
4.4 Multifamily residential properties		0.000				0.000
4.5 Commercial loans		0.000				0.000
4.6 Mezzanine real estate loans		0.000				0.000
5. Real estate investments:						
5.1 Property occupied by company	4,615,158	2.167	4,615,158		4,615,158	2.167
5.2 Property held for production of income (including $ .... of property acquired in satisfaction of debt)		0.000				0.000
5.3 Property held for sale (including $ .... property acquired in satisfaction of debt)		0.000				0.000
6. Contract loans		0.000				0.000
7. Derivatives		0.000				0.000
8. Receivables for securities		0.000				0.000
9. Securities Lending (Line 10, Asset Page reinvested collateral)		0.000		XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments	6,448,628	3.028	6,448,628		6,448,628	3.029
11. Other invested assets		0.000				0.000
12. Total invested assets	212,953,729	100.000	212,927,687		212,927,687	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		4,769,376
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 6)	80,270	
	2.2 Additional investment made after acquisition (Part 2, Column 9)		80,270
3.	Current year change in encumbrances:		
	3.1 Totals, Part 1, Column 13		
	3.2 Totals, Part 3, Column 11		
4.	Total gain (loss) on disposals, Part 3, Column 18		
5.	Deduct amounts received on disposals, Part 3, Column 15		
6.	Total foreign exchange change in book/adjusted carrying value:		
	6.1 Totals, Part 1, Column 15		
	6.2 Totals, Part 3, Column 13		
7.	Deduct current year's other than temporary impairment recognized:		
	7.1 Totals, Part 1, Column 12		
	7.2 Totals, Part 3, Column 10		
8.	Deduct current year's depreciation:		
	8.1 Totals, Part 1, Column 11	234,488	
	8.2 Totals, Part 3, Column 9		234,488
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)		4,615,157
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)		4,615,157

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

NONE

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

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)		
	2.2 Additional investment made after acquisition (Part 2, Column 9)		
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16		
	3.2 Totals, Part 3, Column 12		
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13		
	5.2 Totals, Part 3, Column 9		
6.	Total gain (loss) on disposals, Part 3, Column 19		
7.	Deduct amounts received on disposals, Part 3, Column 16		
8.	Deduct amortization of premium and depreciation		
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17		
	9.2 Totals, Part 3, Column 14		
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15		
	10.2 Totals, Part 3, Column 11		
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		

NONE

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		190,025,296
2.	Cost of bonds and stocks acquired, Part 3, Column 7		14,053,309
3.	Accrual of discount		6,474
4.	Unrealized valuation increase (decrease):		
	4.1. Part 1, Column 12		
	4.2. Part 2, Section 1, Column 15		
	4.3. Part 2, Section 2, Column 13	10,961,644	
	4.4. Part 4, Column 11	(48,072)	10,913,572
5.	Total gain (loss) on disposals, Part 4, Column 19		321,066
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		12,950,511
7.	Deduct amortization of premium		479,262
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1. Part 1, Column 15		
	8.2. Part 2, Section 1, Column 19		
	8.3. Part 2, Section 2, Column 16		
	8.4. Part 4, Column 15		
9.	Deduct current year's other than temporary impairment recognized:		
	9.1. Part 1, Column 14		
	9.2. Part 2, Section 1, Column 17		
	9.3. Part 2, Section 2, Column 14		
	9.4. Part 4, Column 13		
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)		201,889,944
11.	Deduct total nonadmitted amounts		26,043
12.	Statement value at end of current period (Line 10 minus Line 11)		201,863,901

SCHEDULE D - SUMMARY BY COUNTRY

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

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS	1. United States	2,281,486	2,328,631	2,284,608	2,256,722
Governments	2. Canada				
(Including all obligations guaranteed	3. Other Countries				
by governments)	4. Totals	2,281,486	2,328,631	2,284,608	2,256,722
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	1,287,889	1,349,595	1,384,408	1,250,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	7,290,164	7,475,992	7,592,518	6,750,000
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	28,256,743	28,028,288	28,851,163	26,498,549
	8. United States	12,071,401	12,346,897	12,214,719	11,954,597
Industrial and Miscellaneous and	9. Canada				
Hybrid Securities (unaffiliated)	10. Other Countries	259,583	259,963	261,493	250,000
	11. Totals	12,330,984	12,606,860	12,476,212	12,204,597
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	51,447,266	51,789,366	52,588,909	48,959,868
PREFERRED STOCKS	14. United States				
Industrial and Miscellaneous	15. Canada				
(unaffiliated)	16. Other Countries				
	17. Totals				
Parent, Subsidiaries and Affiliates	18. Totals				
	19. Total Preferred Stocks				
COMMON STOCKS	20. United States	7,322,456	7,322,456	5,721,318	
Industrial and Miscellaneous	21. Canada				
(unaffiliated)	22. Other Countries	171,048	171,048	153,067	
	23. Totals	7,493,504	7,493,504	5,874,385	
Parent, Subsidiaries and Affiliates	24. Totals	142,949,174	142,949,174	30,880,924	
	25. Total Common Stocks	150,442,678	150,442,678	36,755,309	
	26. Total Stocks	150,442,678	150,442,678	36,755,309	
	27. Total Bonds and Stocks	201,889,944	202,232,044	89,344,218	

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.7	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
1. U.S. Governments											
1.1 NAIC 1	1,890,994	1,629,492	269,437	217,459	40,442	4,047,824	7.6	5,323,612	9.9	4,047,824	
1.2 NAIC 2											
1.3 NAIC 3											
1.4 NAIC 4											
1.5 NAIC 5											
1.6 NAIC 6											
1.7 Totals	1,890,994	1,629,492	269,437	217,459	40,442	4,047,824	7.6	5,323,612	9.9	4,047,824	
2. All Other Governments											
2.1 NAIC 1											
2.2 NAIC 2											
2.3 NAIC 3											
2.4 NAIC 4											
2.5 NAIC 5											
2.6 NAIC 6											
2.7 Totals											
3. U.S. States, Territories and Possessions etc., Guaranteed											
3.1 NAIC 1		1,287,889				1,287,889	2.4	1,310,710	2.4	1,287,889	
3.2 NAIC 2											
3.3 NAIC 3											
3.4 NAIC 4											
3.5 NAIC 5											
3.6 NAIC 6											
3.7 Totals		1,287,889				1,287,889	2.4	1,310,710	2.4	1,287,889	
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed											
4.1 NAIC 1	756,012	3,369,834	3,164,318			7,290,164	13.7	7,844,583	14.6	7,290,164	
4.2 NAIC 2											
4.3 NAIC 3											
4.4 NAIC 4											
4.5 NAIC 5											
4.6 NAIC 6											
4.7 Totals	756,012	3,369,834	3,164,318			7,290,164	13.7	7,844,583	14.6	7,290,164	
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed											
5.1 NAIC 1	1,702,961	11,879,214	11,997,653	2,190,132	486,783	28,256,743	53.1	30,648,544	57.1	28,256,743	
5.2 NAIC 2											
5.3 NAIC 3											
5.4 NAIC 4											
5.5 NAIC 5											
5.6 NAIC 6											
5.7 Totals	1,702,961	11,879,214	11,997,653	2,190,132	486,783	28,256,743	53.1	30,648,544	57.1	28,256,743	

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.7	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)											
6.1 NAIC 1	91,521	8,390,725	3,078,251			11,560,497	21.7	7,811,017	14.5	11,380,244	180,253
6.2 NAIC 2		770,487				770,487	1.4	780,312	1.5	770,487	
6.3 NAIC 3											
6.4 NAIC 4											
6.5 NAIC 5											
6.6 NAIC 6											
6.7 Totals	91,521	9,161,212	3,078,251			12,330,984	23.2	8,591,329	16.0	12,150,731	180,253
7. Hybrid Securities											
7.1 NAIC 1											
7.2 NAIC 2											
7.3 NAIC 3											
7.4 NAIC 4											
7.5 NAIC 5											
7.6 NAIC 6											
7.7 Totals											
8. Parent, Subsidiaries and Affiliates											
8.1 NAIC 1											
8.2 NAIC 2											
8.3 NAIC 3											
8.4 NAIC 4											
8.5 NAIC 5											
8.6 NAIC 6											
8.7 Totals											

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.7	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
9. Total Bonds Current Year											
9.1 NAIC 1	(d) 4,441,488	26,557,154	18,509,659	2,407,591	527,225	52,443,117	98.6	XXX	XXX	52,262,864	180,253
9.2 NAIC 2	(d)	770,487				770,487	1.4	XXX	XXX	770,487	
9.3 NAIC 3	(d)							XXX	XXX		
9.4 NAIC 4	(d)							XXX	XXX		
9.5 NAIC 5	(d)					(c)		XXX	XXX		
9.6 NAIC 6	(d)					(c)		XXX	XXX		
9.7 Totals	4,441,488	27,327,641	18,509,659	2,407,591	527,225	(b) 53,213,604	100.0	XXX	XXX	53,033,351	180,253
9.8 Line 9.7 as a % of Col. 6	8.3	51.4	34.8	4.5	1.0	100.0	XXX	XXX	XXX	99.7	0.3
10. Total Bonds Prior Year											
10.1 NAIC 1	5,526,285	24,925,644	20,756,171	1,488,908	241,458	XXX	XXX	52,938,466	98.5	52,543,816	394,650
10.2 NAIC 2		780,312				XXX	XXX	780,312	1.5	780,312	
10.3 NAIC 3						XXX	XXX				
10.4 NAIC 4						XXX	XXX				
10.5 NAIC 5						XXX	XXX	(c)			
10.6 NAIC 6						XXX	XXX	(c)			
10.7 Totals	5,526,285	25,705,956	20,756,171	1,488,908	241,458	XXX	XXX	(b) 53,718,778	100.0	53,324,128	394,650
10.8 Line 10.7 as a % of Col. 8	10.3	47.9	38.6	2.8	0.4	XXX	XXX	100.0	XXX	99.3	0.7
11. Total Publicly Traded Bonds											
11.1 NAIC 1	4,383,441	26,434,948	18,509,659	2,407,591	527,225	52,262,864	98.2	52,543,816	97.8	52,262,864	XXX
11.2 NAIC 2		770,487				770,487	1.4	780,312	1.5	770,487	XXX
11.3 NAIC 3											XXX
11.4 NAIC 4											XXX
11.5 NAIC 5											XXX
11.6 NAIC 6											XXX
11.7 Totals	4,383,441	27,205,435	18,509,659	2,407,591	527,225	53,033,351	99.7	53,324,128	99.3	53,033,351	XXX
11.8 Line 11.7 as a % of Col. 6	8.3	51.3	34.9	4.5	1.0	100.0	XXX	XXX	XXX	100.0	XXX
11.9 Line 11.7 as a % of Line 9.7, Col. 6, Section 9	8.2	51.1	34.8	4.5	1.0	99.7	XXX	XXX	XXX	99.7	XXX
12. Total Privately Placed Bonds											
12.1 NAIC 1	58,047	122,206				180,253	0.3	394,650	0.7	XXX	180,253
12.2 NAIC 2										XXX	
12.3 NAIC 3										XXX	
12.4 NAIC 4										XXX	
12.5 NAIC 5										XXX	
12.6 NAIC 6										XXX	
12.7 Totals	58,047	122,206				180,253	0.3	394,650	0.7	XXX	180,253
12.8 Line 12.7 as a % of Col. 6	32.2	67.8				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	0.2				0.3	XXX	XXX	XXX	XXX	0.3

(a) Includes $ 180,253 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ .... current year, $ 88,670 prior year of bonds with Z designations and $ .... , current year $ .... prior year of bonds with Z* designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement. "Z*" means the SVO could not evaluate the obligation because valuation procedures for the security class are under regulatory review.

(c) Includes $ .... current year, $ .... prior year of bonds with 5* designations and $ .... , current year $ .... prior year of bonds with 6* designations. "5*" means the NAIC designation was assigned by the (SVO) in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.

(d) Includes the following amount of non-rated short-term and cash equivalent bonds by NAIC designation: NAIC 1 $ .... ; NAIC 2 $ .... ; NAIC 3 $ .... ; NAIC 4 $ .... ; NAIC 5 $ .... ; NAIC 6 $ ....

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.5	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
1. U.S. Governments											
1.1 Issuer Obligations	1,766,338	1,250,974				3,017,312	5.7	4,074,409	7.6	3,017,312	
1.2 Residential Mortgage-Backed Securities	124,656	378,518	269,437	217,459	40,442	1,030,512	1.9	1,249,203	2.3	1,030,512	
1.3 Commercial Mortgage-Backed Securities											
1.4 Other Loan-Backed and Structured Securities											
1.5 Totals	1,890,994	1,629,492	269,437	217,459	40,442	4,047,824	7.6	5,323,612	9.9	4,047,824	
2. All Other Governments											
2.1 Issuer Obligations											
2.2 Residential Mortgage-Backed Securities											
2.3 Commercial Mortgage-Backed Securities											
2.4 Other Loan-Backed and Structured Securities											
2.5 Totals											
3. U.S. States, Territories and Possessions, Guaranteed											
3.1 Issuer Obligations		1,287,889				1,287,889	2.4	1,310,710	2.4	1,287,889	
3.2 Residential Mortgage-Backed Securities											
3.3 Commercial Mortgage-Backed Securities											
3.4 Other Loan-Backed and Structured Securities											
3.5 Totals		1,287,889				1,287,889	2.4	1,310,710	2.4	1,287,889	
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed											
4.1 Issuer Obligations	756,012	3,369,834	3,164,318			7,290,164	13.7	7,844,583	14.6	7,290,164	
4.2 Residential Mortgage-Backed Securities											
4.3 Commercial Mortgage-Backed Securities											
4.4 Other Loan-Backed and Structured Securities											
4.5 Totals	756,012	3,369,834	3,164,318			7,290,164	13.7	7,844,583	14.6	7,290,164	
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed											
5.1 Issuer Obligations	318,213	8,105,222	9,519,206	358,492		18,301,133	34.4	18,054,282	33.6	18,301,133	
5.2 Residential Mortgage-Backed Securities	1,384,748	3,773,992	2,478,447	1,831,640	486,783	9,955,610	18.7	12,594,262	23.4	9,955,610	
5.3 Commercial Mortgage-Backed Securities											
5.4 Other Loan-Backed and Structured Securities											
5.5 Totals	1,702,961	11,879,214	11,997,653	2,190,132	486,783	28,256,743	53.1	30,648,544	57.1	28,256,743	
6. Industrial and Miscellaneous											
6.1 Issuer Obligations		5,334,923	3,078,251			8,413,174	15.8	7,617,011	14.2	8,413,174	
6.2 Residential Mortgage-Backed Securities											
6.3 Commercial Mortgage-Backed Securities	33,474	712,826				746,300	1.4	744,936	1.4	746,300	
6.4 Other Loan-Backed and Structured Securities	58,047	3,113,463				3,171,510	6.0	229,382	0.4	2,991,257	180,253
6.5 Totals	91,521	9,161,212	3,078,251			12,330,984	23.2	8,591,329	16.0	12,150,731	180,253
7. Hybrid Securities											
7.1 Issuer Obligations											
7.2 Residential Mortgage-Backed Securities											
7.3 Commercial Mortgage-Backed Securities											
7.4 Other Loan-Backed and Structured Securities											
7.5 Totals											
8. Parent, Subsidiaries and Affiliates											
8.1 Issuer Obligations											
8.2 Residential Mortgage-Backed Securities											
8.3 Commercial Mortgage-Backed Securities											
8.4 Other Loan-Backed and Structured Securities											
8.5 Totals											

SCHEDULE D - PART 1A - SECTION 2 (Continued)

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.5	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
9. Total Bonds Current Year											
9.1 Issuer Obligations	2,840,563	19,348,842	15,761,775	358,492		38,309,672	72.0	XXX	XXX	38,309,672	
9.2 Residential Mortgage-Backed Securities	1,509,404	4,152,510	2,747,884	2,049,099	527,225	10,986,122	20.6	XXX	XXX	10,986,122	
9.3 Commercial Mortgage-Backed Securities	33,474	712,826				746,300	1.4	XXX	XXX	746,300	
9.4 Other Loan-Backed and Structured Securities	58,047	3,113,463				3,171,510	6.0	XXX	XXX	2,991,257	180,253
9.5 Totals	4,441,488	27,327,641	18,509,659	2,407,591	527,225	53,213,604	100.0	XXX	XXX	53,033,351	180,253
9.6 Line 9.5 as a % of Col. 6	8.3	51.4	34.8	4.5	1.0	100.0	XXX	XXX	XXX	99.7	0.3
10. Total Bonds Prior Year											
10.1 Issuer Obligations	2,494,890	17,782,616	18,027,420	472,824	123,245	XXX	XXX	38,900,995	72.4	38,735,727	165,268
10.2 Residential Mortgage-Backed Securities	2,965,388	7,015,029	2,728,751	1,016,084	118,213	XXX	XXX	13,843,465	25.8	13,843,465	
10.3 Commercial Mortgage-Backed Securities	10,175	734,761				XXX	XXX	744,936	1.4	744,936	
10.4 Other Loan-Backed and Structured Securities	55,832	173,550				XXX	XXX	229,382	0.4		229,382
10.5 Totals	5,526,285	25,705,956	20,756,171	1,488,908	241,458	XXX	XXX	53,718,778	100.0	53,324,128	394,650
10.6 Line 10.5 as a % of Col. 8	10.3	47.9	38.6	2.8	0.4	XXX	XXX	100.0	XXX	99.3	0.7
11. Total Publicly Traded Bonds											
11.1 Issuer Obligations	2,840,563	19,348,842	15,761,775	358,492		38,309,672	72.0	38,735,727	72.1	38,309,672	XXX
11.2 Residential Mortgage-Backed Securities	1,509,404	4,152,510	2,747,884	2,049,099	527,225	10,986,122	20.6	13,843,465	25.8	10,986,122	XXX
11.3 Commercial Mortgage-Backed Securities	33,474	712,826				746,300	1.4	744,936	1.4	746,300	XXX
11.4 Other Loan-Backed and Structured Securities		2,991,257				2,991,257	5.6			2,991,257	XXX
11.5 Totals	4,383,441	27,205,435	18,509,659	2,407,591	527,225	53,033,351	99.7	53,324,128	99.3	53,033,351	XXX
11.6 Line 11.5 as a % of Col. 6	8.3	51.3	34.9	4.5	1.0	100.0	XXX	XXX	XXX	100.0	XXX
11.7 Line 11.5 as a % of Line 9.5, Col. 6, Section 9	8.2	51.1	34.8	4.5	1.0	99.7	XXX	XXX	XXX	99.7	XXX
12. Total Privately Placed Bonds											
12.1 Issuer Obligations								165,268	0.3	XXX	
12.2 Residential Mortgage-Backed Securities										XXX	
12.3 Commercial Mortgage-Backed Securities										XXX	
12.4 Other Loan-Backed and Structured Securities	58,047	122,206				180,253	0.3	229,382	0.4	XXX	180,253
12.5 Totals	58,047	122,206				180,253	0.3	394,650	0.7	XXX	180,253
12.6 Line 12.5 as a % of Col. 6	32.2	67.8				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	0.2				0.3	XXX	XXX	XXX	XXX	0.3

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	982,620	982,620			
2. Cost of short-term investments acquired	10,819,143	10,819,143			
3. Accrual of discount					
4. Unrealized valuation increase (decrease)					
5. Total gain (loss) on disposals					
6. Deduct consideration received on disposals	10,035,425	10,035,425			
7. Deduct amortization of premium					
8. Total foreign exchange change in book/adjusted carrying value					
9. Deduct current year's other than temporary impairment recognized					
10. Book adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	1,766,338	1,766,338			
11. Deduct total nonadmitted amounts					
12. Statement value at end of current period (Line 10 minus Line 11)	1,766,338	1,766,338			

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

Schedule DB - Part A - Verification - Options, Caps, Floors, Collars, Swaps and Forwards

NONE

Schedule DB - Part B - Verification - Futures Contracts

NONE

Schedule DB - Part C - Section 1 - Replication (Synthetic Asset) Transactions (RSATs) Open

NONE

Schedule DB-Part C-Section 2-Reconciliation of Replication (Synthetic Asset) Transactions Open

NONE

Schedule DB - Verification - Book/Adjusted Carrying Value, Fair Value and Potential Exposure of Derivatives

NONE

SCHEDULE E - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1 Total	2 Bonds	3 Other (a)
1. Book/adjusted carrying value, December 31 of prior year			
2. Cost of cash equivalents acquired	2,699,880	2,699,880	
3. Accrual of discount	120	120	
4. Unrealized valuation increase (decrease)			
5. Total gain (loss) on disposals			
6. Deduct consideration received on disposals	2,700,000	2,700,000	
7. Deduct amortization of premium			
8. Total foreign exchange change in book/adjusted carrying value			
9. Deduct current year's other than temporary impairment recognized			
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)			
11. Deduct total nonadmitted amounts			
12. Statement value at end of current period (Line 10 minus Line 11)			

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

SCHEDULE A - PART 1

Showing All Real Estate OWNED December 31 of Current Year

1	2	Location		5	6	7	8	9	10	Change in Book/Adjusted Carrying Value Less Encumbrances					16	17
		3	4							11	12	13	14	15		
Description of Property	Code	City	State	Date Acquired	Date of Last Appraisal	Actual Cost	Amount of Encum-brances	Book/Adjusted Carrying Value Less Encum-brances	Fair Value Less Encum-brances	Current Year's Depre-ciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encum-brances	Total Change in Book/ Adjusted Carrying Value (13-11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Gross Income Earned Less Interest Incurred on Encum-brances	Taxes, Repairs and Expenses Incurred
HOME OFFICE SITE		BUCYRUS	OH	07/08/1967		442,066		238,928	238,928	9,848			(9,848)			4,551
98.7 ACRES OF LAND		BUCYRUS	OH	07/08/1967		146,474		146,474	146,474							
HOME OFFICE BUILDING		BUCYRUS	OH	05/01/1969		5,685,318		3,089,913	3,089,913	173,314			(173,314)			28,801
NEW ENGLAND REGIONAL OFFICE BUILDING		SACO	ME	12/21/2011	09/19/2013	1,146,076		977,750	977,750	51,326			(51,326)			29,836
NEW ENGLAND REGIONAL OFFICE 6.69 ACRES OF LAND		SACO	ME	12/21/2011	09/19/2013	162,092		162,092	162,092							3,332
0299999. Property occupied by the reporting entity - Administrative						7,582,026		4,615,158	4,615,158	234,488			(234,488)			66,520
0399999. Total Property occupied by the reporting entity						7,582,026		4,615,158	4,615,158	234,488			(234,488)			66,520
0699999 - Totals						7,582,026		4,615,158	4,615,158	234,488			(234,488)			66,520

SCHEDULE A - PART 2

Showing All Real Estate ACQUIRED and Additions Made During the Year

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
Building	Bucyrus	OH	01/07/2013	Grau Electric Ltd.	14,196		13,486	
Building	Bucyrus	OH	02/06/2013	Grau Electric Ltd.	11,500		10,973	
Building	Bucyrus	OH	03/07/2013	J & B Acoustical, Inc.	1,839		1,763	
Building	Bucyrus	OH	04/04/2013	Grau Electric Ltd.	4,000		3,850	
Building	Bucyrus	OH	04/09/2013	Simply Flooring Ltd.	2,056		1,979	
Building	Bucyrus	OH	07/22/2013	Commercial Control Serv	1,780		1,743	
Building	Bucyrus	OH	07/22/2013	Commercial Control Serv	1,780		1,743	
Building	Bucyrus	OH	07/22/2013	Commercial Control Serv	1,780		1,743	
Building	Bucyrus	OH	07/22/2013	Commercial Control Serv	1,780		1,743	
Building	Bucyrus	OH	07/22/2013	Commercial Control Serv	6,049		5,923	
Building	Bucyrus	OH	08/07/2013	Simply Flooring by Houpts	1,958		1,917	
Land	Bucyrus	OH	09/19/2013	J&F Construction & Dev	12,263		12,110	
Land	Bucyrus	OH	10/23/2013	J&F Construction, Inc.	2,868		2,844	
Land	Bucyrus	OH	10/23/2013	J&F Construction, Inc.	8,723		8,650	
Building	Saco	ME	10/29/2013	Lux Painting	7,697		7,441	
0199999. Acquired by Purchase					80,270		77,908	
0399999 - Totals					80,270		77,908	

Schedule A - Part 3 - Real Estate Disposed

NONE

Schedule B - Part 1 - Mortgage Loans Owned

NONE

Schedule B - Part 2 - Mortgage Loans Acquired and Additions Made

NONE

Schedule B - Part 3 - Mortgage Loans Disposed, Transferred or Repaid

NONE

Schedule BA - Part 1 - Other Long-Term Invested Assets Owned

NONE

Schedule BA - Part 2 - Other Long-Term Invested Assets Acquired and Additions Made

NONE

Schedule BA - Part 3 - Other Long-Term Invested Assets Disposed, Transferred or Repaid

NONE

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
912828-MZ-0	UNITED STATES TREASURY NOTES	SD	E		1	1,003,285	103.0320	1,030,320	1,000,000	1,000,913		(669)			2.500	2.420	AO	4,282	25,000	04/30/2010	04/30/2015
912828-UG-3	UNITED STATES TREASURY NOTE				1	250,089	99.9770	249,943	250,000	250,061		(28)			0.375	0.360	JJ	433	469	01/22/2013	01/15/2016
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						1,253,374	XXX	1,280,263	1,250,000	1,250,974		(697)			XXX	XXX	XXX	4,715	25,469	XXX	XXX
3620AU-TE-4	GOVERNMENT NATL MTG ASSOC #740449				1FE	305,824	104.1360	306,134	293,973	305,792		(805)			4.000	3.220	MON	980	11,759	10/25/2010	11/15/2040
3620AW-TA-8	GOVERNMENT NATL MTG ASSOC #742245				1FE	400,271	104.1360	416,765	400,209	400,214		6			4.000	3.970	MON	1,334	16,008	12/21/2010	01/15/2041
3620C6-YU-3	GOVERNMENT NATL MTG ASSOC #750523				1FE	325,139	104.1360	325,469	312,540	324,506		(1,274)			4.000	3.210	MON	1,042	12,502	10/25/2010	11/15/2040
0299999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						1,031,234	XXX	1,048,368	1,006,722	1,030,512		(2,073)			XXX	XXX	XXX	3,356	40,269	XXX	XXX
0599999. Total - U.S. Government Bonds						2,284,608	XXX	2,328,631	2,256,722	2,281,486		(2,770)			XXX	XXX	XXX	8,071	65,738	XXX	XXX
1099999. Total - All Other Government Bonds							XXX								XXX	XXX	XXX			XXX	XXX
341426-UF-9	FLORIDA ST BRD OF EDU	SD		1	1FE	279,373	105.6850	264,215	250,000	259,824		(7,179)			5.000	2.000	JJ	6,250	12,500	03/18/2011	01/01/2016
419780-S9-3	HAWAII ST			1	1FE	282,170	107.0180	267,547	250,000	259,820		(6,360)			5.000	2.320	JJ	6,250	12,500	05/12/2010	07/01/2016
677520-CB-2	OHIO ST				1FE	283,585	108.7420	271,855	250,000	257,367		(4,114)			5.500	3.700	MS	4,049	13,750	11/15/2006	09/15/2015
93974B-ZX-3	WASHINGTON ST			1	1FE	264,405	112.4060	281,015	250,000	255,801		(1,505)			5.000	4.270	JJ	6,250	12,500	07/31/2007	07/01/2020
97705L-FX-0	WISCONSIN ST			1	1FE	274,875	105.9850	264,963	250,000	255,077		(3,663)			5.000	3.420	MN	2,083	12,500	02/14/2008	05/01/2016
1199999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						1,384,408	XXX	1,349,595	1,250,000	1,287,889		(22,821)			XXX	XXX	XXX	24,882	63,750	XXX	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						1,384,408	XXX	1,349,595	1,250,000	1,287,889		(22,821)			XXX	XXX	XXX	24,882	63,750	XXX	XXX
003554-XT-4	ABINGTON PA SCH DIST			1	1FE	264,550	105.4710	263,678	250,000	255,633		(1,585)			5.000	4.250	AO	3,125	12,500	09/17/2007	10/01/2024
035519-TD-9	ANN ARBOR MI SCH DIST			1	1FE	305,038	111.6970	279,243	250,000	296,955		(5,012)			5.000	2.490	MN	2,083	12,500	05/11/2012	05/01/2024
047772-LA-4	ATLANTA GA			1	1FE	273,150	104.2440	260,610	250,000	252,518		(2,650)			5.000	3.870	JD	1,042	12,500	12/14/2004	12/01/2017
088095-D8-4	BEVERLY MA			1	1FE	281,365	114.2690	285,673	250,000	270,252		(2,963)			5.000	3.500	JJ	5,764	12,500	01/14/2010	01/15/2021
161681-SH-5	CHASKA MN INDEP SCH DIST #112				1FE	309,645	117.1230	292,808	250,000	299,413		(6,430)			5.000	1.990	FA	5,208	15,139	05/02/2012	02/01/2021
166393-G8-5	CHESTERFIELD CNTY VA				1FE	275,235	104.7080	261,770	250,000	253,531		(3,409)			5.000	3.550	JJ	6,250	12,500	12/01/2006	01/01/2015
180847-U8-6	CLARK CNTY NV			1	1FE	265,140	110.5890	276,475	250,000	254,953		(1,613)			5.000	4.250	MN	2,083	12,500	10/18/2006	11/01/2024
238595-KF-8	DAVIDSON CNTY NC			1	1FE	261,948	112.1810	280,453	250,000	254,702		(1,249)			5.000	4.400	JD	1,042	12,500	06/12/2007	06/01/2019
258885-YL-0	DOUGLAS CNTY CO SCH DIST #RE-1			1	1FE	261,083	114.0210	285,053	250,000	253,950		(1,225)			5.000	4.420	JD	556	12,500	06/07/2007	12/15/2024
280785-QG-4	EDINBURG TX CONSOL INDEP SCH D			1	1FE	286,620	112.4360	281,090	250,000	271,655		(4,866)			5.250	3.000	FA	4,958	13,125	10/22/2010	02/15/2024
346604-GL-9	FORSYTH CNTY GA SCH DIST				1FE	271,200	101.9340	254,835	250,000	251,392		(3,261)			5.000	3.630	JD	1,042	12,500	03/16/2007	06/01/2014
355694-R4-4	FREDERICK CNTY MD			1	1FE	268,485	109.3060	273,265	250,000	262,801		(1,822)			5.000	4.040	FA	5,208	12,500	09/21/2010	02/01/2022
498260-GJ-1	KITTITAS CNTY WA SCH DIST #401			1	1FE	269,110	111.5000	278,750	250,000	257,336		(1,963)			5.000	4.070	JD	1,042	12,500	04/16/2007	12/01/2018
586145-NG-5	MEMPHIS TN			1	1FE	271,848	103.5150	258,788	250,000	252,102		(2,715)			5.000	3.850	AO	3,125	12,500	08/30/2005	10/01/2018
652233-GA-9	NEWPORT NEWS VA			1	1FE	309,655	115.7730	289,433	250,000	301,869		(6,187)			5.000	2.060	MS	4,167	11,597	09/12/2012	09/01/2022
655867-QC-6	NORFOLK VA			1	1FE	297,807	112.4890	281,223	250,000	290,288		(4,999)			5.000	2.550	AO	3,125	12,500	06/13/2012	10/01/2024
66702R-CN-0	NORTHSIDE TX INDEP SCH DIST			1	1FE	293,400	110.5820	276,455	250,000	286,570		(4,239)			5.000	2.850	FA	4,722	12,500	04/26/2012	08/15/2028
682745-3F-9	ONONDAGA CNTY NY				1FE	292,750	116.0390	290,097	250,000	288,392		(4,358)			5.000	1.330	MN	6,354		06/13/2013	05/01/2018
734260-U4-2	PORT HOUSTON TX AUTH				1FE	268,823	115.6860	289,214	250,000	261,141		(2,093)			5.000	3.960	AO	3,125	12,500	01/14/2010	10/01/2018
76541V-KZ-9	RICHMOND VA			1	1FE	297,020	111.7580	279,394	250,000	290,476		(4,360)			5.000	2.770	MS	4,167	12,500	06/15/2012	03/01/2026
774285-S6-8	ROCKWALL TX INDEP SCH DIST			1	1FE	278,607	109.0010	272,502	250,000	272,750		(3,010)			5.000	3.450	FA	4,722	12,500	12/08/2011	02/15/2029
833153-TB-5	SNOHOMISH CNTY WA SCH DIST #15				1FE	312,250	117.2520	293,130	250,000	302,519		(7,080)			5.000	1.760	JD	1,042	12,500	08/01/2012	12/01/2020
873465-TZ-1	TACOMA WA			1	1FE	266,077	110.2610	275,652	250,000	255,367		(1,695)			5.000	4.200	JD	1,042	12,500	10/19/2006	12/01/2022
886100-QR-0	THURSTON CNTY WA			1	1FE	274,553	107.9040	269,760	250,000	255,081		(2,627)			5.000	3.840	MN	2,083	12,500	06/22/2005	11/01/2017
933420-BX-8	WALTON CNTY GA SCH DIST				1FE	301,907	117.2610	293,152	250,000	290,425		(6,794)			5.000	1.930	FA	5,208	12,500	03/28/2012	08/01/2019
935341-VQ-7	WARREN MI CONSOL SCH DIST			1	1FE	268,217	107.4190	268,547	250,000	255,086		(2,038)			5.000	4.070	MN	2,083	12,500	08/30/2006	05/01/2019
943700-BT-0	WAVERLY MI CMNTY SCH			1	1FE	267,035	105.9770	264,942	250,000	253,007		(2,153)			5.000	4.060	MN	2,083	12,500	08/08/2006	05/01/2016
1899999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						7,592,518	XXX	7,475,992	6,750,000	7,290,164		(92,396)			XXX	XXX	XXX	86,451	327,361	XXX	XXX
2499999. Total - U.S. Political Subdivisions Bonds						7,592,518	XXX	7,475,992	6,750,000	7,290,164		(92,396)			XXX	XXX	XXX	86,451	327,361	XXX	XXX
04048R-GQ-3	ARIZONA ST BRD OF RGTS UNIV SY			1	1FE	299,503	112.8280	282,070	250,000	292,389		(4,371)			5.000	2.740	JJ	6,250	14,757	05/03/2012	07/01/2024
101029-RK-4	BOSTON MA WTR & SWR COMMISSION			1	1FE	308,815	115.1010	287,753	250,000	301,006		(5,121)			5.000	2.420	MN	2,083	12,500	06/14/2012	11/01/2024
130333-CB-1	CALIFORNIA ST HSG FIN AGY RSDL			1	1FE	229,228	92.1620	212,056	230,091	229,233		77			2.900	2.970	MON	556	3,911	04/24/2013	02/01/2042
161036-HH-4	CHARLOTTE NC ARPT REVENUE			1	1FE	255,143	110.2870	275,718	250,000	253,521		(444)			5.500	5.240	JJ	6,875	13,750	01/13/2010	07/01/2023
167736-ZX-8	CHICAGO IL WTR REVENUE				1FE	308,743	109.5990	273,998	250,000	300,570		(5,072)			5.000	2.440	MN	2,083	12,500	05/11/2012	11/01/2022
196711-NV-3	COLORADO ST COPS				1FE	302,338	114.5140	286,285	250,000	294,203		(5,049)			5.000	2.500	MN	2,083	12,500	05/10/2012	11/01/2021
207758-PY-3	CONNECTICUT ST SPL TAX OBLIG R				1FE	293,485	116.1370	290,343	250,000	291,122		(2,363)			5.000	2.700	JJ	6,250	6,597	06/20/2013	01/01/2022

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor- tization) Accretion	14 Current Year's Other- Than- Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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
235036-SJ-0	DALLAS-FORT WORTH TX INTERNATI			1	1FE	305,085	112.0490	280,123	250,000	297,891		(6,481)			5.000	1.980	MN	2,083	12,500	11/16/2012	11/01/2021
254845-HJ-2	DIST OF COLUMBIA WTR & SWR AUT			1	1FE	293,758	110.6700	276,675	250,000	287,606		(3,702)			5.000	3.020	AO	3,125	12,500	04/23/2012	10/01/2028
3137EA-BP-3	FEDERAL HOME LOAN MORTGAGE CORPORATION		E		1FE	858,375	113.6290	852,225	750,000	821,194		(14,904)			4.875	2.600	JD	1,828	36,563	06/14/2011	06/13/2018
3137EA-CM-9	FEDERAL HOME LOAN MORTGAGE CORPORATION				1FE	750,776	102.3310	767,483	750,000	750,271		(157)			1.750	1.720	MS	4,047	13,125	09/15/2010	09/10/2015
3137EA-DN-6	FREDDIE MAC				1FE	248,319	97.3250	243,315	250,000	248,636		317			0.750	0.880	JJ	880	938	01/15/2013	01/12/2018
31398A-U3-4	FEDERAL NATIONAL MORTGAGE ASSOCIATION		E		1FE	507,051	103.1600	515,800	500,000	502,275		(1,407)			2.375	2.070	JJ	5,047	11,875	07/07/2010	07/28/2015
359900-3A-3	FULTON CNTY GA DEV AUTH			1	1FE	293,833	113.1140	282,785	250,000	287,218		(3,883)			5.000	2.970	MN	2,083	12,500	03/30/2012	11/01/2025
373377-AL-4	GEORGIA ST ROAD & TOLLWAY AUTH				1FE	272,765	106.6120	266,530	250,000	254,443		(3,002)			5.000	3.700	JD	1,042	12,500	03/20/2007	06/01/2015
373541-5M-9	GEORGIA ST MUNI ELEC AUTH				1FE	313,258	113.0680	282,670	250,000	306,220		(6,433)			5.000	1.950	JJ	6,250	8,646	11/21/2012	01/01/2022
39465G-EF-3	GREENE CNTY OH SWR SYS REVENUE			1	1FE	270,595	108.7820	271,955	250,000	254,937		(2,435)			5.000	3.920	JD	1,042	12,500	09/29/2006	12/01/2017
407287-JR-3	HAMILTON CNTY OH SALES TAX				1FE	273,333	104.2780	260,695	250,000	253,035		(3,201)			5.000	3.640	JD	1,042	12,500	11/29/2006	12/01/2014
414004-WV-9	HARRIS CNTY TX			1	1FE	259,190	102.9960	257,490	250,000	252,070		(3,236)			5.000	3.640	FA	4,722	12,500	09/27/2011	08/15/2033
451152-TG-7	IDAHO ST BOND BANK AUTH REVENU				1FE	301,445	110.7510	276,878	250,000	295,709		(5,567)			4.000	1.480	MS	2,944	7,361	11/30/2012	09/15/2021
45129W-JC-5	IDAHO ST HSG & FIN ASSN			1	1FE	301,263	111.1400	277,850	250,000	293,103		(7,354)			5.000	1.720	JJ	5,764	12,500	11/16/2012	07/15/2021
455057-WA-3	INDIANA ST FIN AUTH REVENUE			1	1FE	302,565	113.5240	283,810	250,000	293,479		(8,186)			5.000	1.430	FA	5,208	12,500	11/16/2012	02/01/2023
455114-HA-9	INDIANA ST UNIV			1	1FE	306,345	110.1440	275,360	250,000	300,648		(5,529)			5.000	2.290	AO	3,125	9,757	12/06/2012	04/01/2023
45528S-WL-6	INDIANAPOLIS IN LOCAL PUBLIC I				1FE	285,220	109.4520	273,630	250,000	263,390		(6,201)			5.000	2.350	FA	5,208	12,500	05/11/2010	02/01/2016
49151E-ZH-9	KENTUCKY ST PROPERTY & BLDGS C			1	1FE	27,279	107.3520	26,838	25,000	25,425		(256)			5.000	3.880	FA	521	1,250	08/25/2005	08/01/2017
49151E-ZH-9	KENTUCKY ST PROPERTY & BLDGS C	SD		1	1FE	245,509	107.3520	241,542	225,000	228,829		(2,302)			5.000	3.880	FA	4,688	11,250	08/25/2005	08/01/2017
516391-BS-7	LANSING MICH BRD WTR & LT UTIL			1	1FE	296,080	109.7500	274,375	250,000	293,301		(2,779)			5.000	2.900	JJ	6,250	2,569	03/27/2013	07/01/2026
546540-HU-2	LOUISIANA ST UNIV & AGRIC & ME			1	1FE	280,683	104.7990	261,998	250,000	275,448		(3,463)			5.000	3.250	JJ	6,250	12,500	06/19/2012	07/01/2029
546589-RR-5	LOUISVILLE & JEFFERSON CNTY KY			1	1FE	280,768	109.4850	273,713	250,000	275,274		(2,742)			5.000	3.510	MN	1,597	12,500	12/13/2011	05/15/2027
54810C-6R-6	LOWER COLORADO RIVER TX AUTH R			1	1FE	284,573	112.0040	280,012	250,000	274,389		(3,388)			5.000	3.290	MN	1,597	12,500	10/22/2010	05/15/2021
56041M-NM-2	MAINE ST GOVTL FACS AUTH				1FE	294,135	115.9210	289,803	250,000	289,709		(4,426)			5.000	1.520	AO	3,125	3,750	05/30/2013	10/01/2018
575579-RS-8	MASSACHUSETTS BAY MA TRANSPRTN			1	1FE	5,330	117.1730	5,859	5,000	5,145		(29)			5.000	4.280	JJ	125	250	08/02/2006	07/01/2020
575579-SL-2	MASSACHUSETTS BAY MA TRANSPRTN			1	1FE	261,185	117.1730	287,074	245,000	252,100		(1,402)			5.000	4.280	JJ	6,125	12,250	08/02/2006	07/01/2020
592030-ZK-9	MET GOVT NASHVILLE & DAVIDSON			1	1FE	284,128	111.2080	278,020	250,000	277,434		(3,236)			5.000	3.310	MN	1,597	12,500	11/18/2011	05/15/2026
592481-DH-5	MET SAINT LOUIS MO SWR DIST WS			1	1FE	307,563	112.6840	281,710	250,000	300,487		(5,432)			5.000	2.320	MN	2,083	12,500	09/06/2012	05/01/2026
59259Y-PM-5	MET TRANSPRTN AUTH NY REVENUE				1FE	304,093	112.8320	282,080	250,000	296,641		(4,636)			5.000	2.620	MN	2,083	12,500	05/15/2012	11/01/2022
592646-4B-6	MET WASHINGTON DC ARPTS AUTH A				1FE	292,235	114.4130	286,033	250,000	285,243		(4,700)			5.000	2.700	AO	3,125	12,500	06/06/2012	10/01/2020
604115-BN-4	MINNESOTA ST PUBLIC FACS AUTH			1	1FE	293,125	116.9980	292,495	250,000	279,880		(4,370)			5.000	2.870	MS	4,167	12,500	10/27/2010	03/01/2022
60534R-YW-3	MISSISSIPPI ST DEV BANK SPL OB	SD			1FE	250,000	100.6170	251,543	250,000	250,000					4.370	4.370	MS	3,642	10,925	09/01/2010	03/01/2024
606341-CA-1	MISSOURI ST BRD OF PUBLIC BLDG			1	1FE	267,778	110.3820	275,955	250,000	255,658		(1,906)			5.000	4.120	AO	3,125	12,500	10/19/2006	10/01/2021
60636W-GS-8	MISSOURI ST HIGHWAYS & TRANSIT			1	1FE	266,973	109.3210	273,302	250,000	254,788		(1,917)			5.000	4.130	MN	2,083	12,500	10/19/2006	05/01/2023
613349-2F-5	MONTGOMERY CNTY MD HSG OPPORTU			1	1FE	252,526	105.0290	246,818	235,000	251,641		(885)			4.000	2.350	JJ	5,556	296	05/31/2013	01/01/2031
64972F-GX-8	NEW YORK CITY NY MUNI WTR FIN			1	1FE	267,138	110.0140	275,035	250,000	255,022		(1,905)			5.000	4.130	JD	556	12,500	10/19/2006	06/15/2020
649902-NR-0	NEW YORK ST DORM AUTH ST PERSO				1FE	219,348	111.8250	223,650	200,000	208,945		(2,816)			5.281	3.670	JD	469	10,562	02/04/2010	12/15/2016
650013-S8-9	NEW YORK ST THRUWAY AUTH			1	1FE	265,255	107.7940	269,485	250,000	253,380		(1,826)			5.000	4.190	AO	3,125	12,500	08/01/2006	04/01/2018
650035-HZ-4	NEW YORK ST URBAN DEV CORP REV			1	1FE	267,953	108.9330	272,335	250,000	258,037		(1,835)			5.000	4.110	JD	556	12,500	01/10/2008	12/15/2027
658308-AD-3	NORTH CAROLINA ST TURNPIKE AUT	SD			1FE	250,000	105.9070	264,770	250,000	250,000					4.450	4.450	JJ	5,563	11,125	10/15/2010	01/01/2023
65901M-EJ-9	NORTH DAKOTA ST WTR COMMISSION			1	1FE	207,170	106.1910	212,382	200,000	202,881		(743)			5.000	4.550	JJ	5,000	10,000	06/15/2007	07/01/2022
682001-BA-9	OMAHA NE PUBLIC PWR DIST			1	1FE	174,142	105.1130	171,334	163,000	164,659		(1,470)			5.000	4.030	FA	3,396	8,150	09/11/2006	02/01/2018
682001-BG-6	OMAHA NE PUBLIC PWR DIST			1	1FE	92,946	104.9220	91,282	87,000	87,885		(784)			5.000	4.030	FA	1,813	4,350	09/11/2006	02/01/2018
709221-LJ-2	PENNSYLVANIA ST TURNPIKE COMMI				1FE	273,564	108.7100	271,775	250,000	255,865		(2,901)			5.000	3.720	JD	1,042	12,500	03/19/2007	12/01/2015
751073-FD-4	RALEIGH DURHAM NC ARPT AUTH AR				1FE	266,637	105.5450	263,863	250,000	253,176		(2,276)			5.000	4.010	MN	2,083	12,500	05/16/2007	05/01/2015
792072-CZ-1	SAINT LUCIE CNTY FL SALES TAX			1	1FE	268,664	107.9170	269,793	250,000	253,799		(2,055)			5.000	4.090	AO	3,125	12,500	08/18/2005	10/01/2020
79575D-B4-1	SALT RIVER AZ PROJ AGRIC IMPT			1	1FE	279,147	105.3630	263,407	250,000	272,813		(4,166)			5.000	3.020	JJ	6,250	12,500	06/14/2012	01/01/2032
812728-MZ-3	SEATTLE WA WTR SYS REVENUE			1	1FE	259,597	110.6250	276,563	250,000	253,535		(1,046)			5.000	4.500	FA	5,208	12,500	06/13/2007	02/01/2021
851018-HQ-7	SPRINGFIELD MO PUBLIC UTILITY			1	1FE	270,800	110.9100	277,274	250,000	256,254		(2,256)			5.000	3.970	FA	5,208	12,500	09/14/2006	08/01/2018
89602N-ZF-4	TRIBOROUGH NY BRIDGE & TUNNELA			1	1FE	309,910	113.5980	283,994	250,000	302,757		(5,290)			5.000	2.350	MN	1,597	12,500	08/03/2012	11/15/2024
91417K-HP-9	UNIV OF COLORADO CO ENTERPRISE			1	1FE	267,867	110.5770	276,442	250,000	255,117		(1,975)			5.000	4.100	JD	1,042	12,500	09/06/2006	06/01/2020
914641-X9-1	UNIV OF NEBRASKA NE			1	1FE	301,692	111.2200	278,050	250,000	294,452		(4,605)			5.000	2.650	JJ	6,250	13,576	05/17/2012	07/01/2026
914729-NK-0	UNIV OF N TEXAS TX			1	1FE	296,670	110.2850	275,712	250,000	290,015		(4,230)			5.000	2.820	AO	2,639	12,500	05/10/2012	04/15/2026
914760-N4-1	UNIV OF OKLAHOMA OK			1	1FE	262,280	106.7650	266,912	250,000	253,990		(1,480)			5.000	4.310	JJ	6,250	12,500	09/20/2007	07/01/2026
917547-VG-3	UTAH ST BLDG OWNERSHIP AUTH LE				1FE	291,410	110.4820	276,204	250,000	268,492		(7,563)			5.000	1.800	MN	1,597	12,500	11/10/2010	05/15/2016
95308R-FC-8	W HARRIS CNTY TX REGL WTR AUTH				1FE	284,032	110.1610	275,402	250,000	281,382		(2,650)			4.000	1.760	JD	445	5,389	05/22/2013	12/15/2019
95639R-EV-7	WEST VIRGINIA ST HGR EDU POLIC			1	1FE	280,554	106.4560	266,140	250,000	276,456		(2,720)			5.000	3.510	AO	3,125	12,500	06/13/2012	04/01/2028

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
958697-HS-6	WSTRN MN MUNI PWR AGY				1FE	277,594	112.3940	280,984	250,000	264,243		(4,471)			5.000	2.990	JJ	6,250	12,500	11/17/2010	01/01/2017
97710B-4X-7	WISCONSIN ST HLTH & EDUCTNL FA				1FE	297,644	112.8440	282,110	250,000	292,416		(4,223)			5.000	2.800	AO	3,125	12,395	09/19/2012	10/01/2022
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						18,866,408	XXX	18,427,565	16,865,091	18,301,132		(216,859)			XXX	XXX	XXX	215,073	732,867	XXX	XXX
3128LX-C3-2	FEDERAL HOME LOAN MTG CORP #G01890				1FE	183,186	106.1170	185,549	174,853	183,186		(4,582)			4.500	2.610	MON	656	7,868	06/08/2011	10/01/2035
3128MJ-RJ-1	FEDERAL HOME LOAN MTG CORP #G08488				1FE	490,619	99.3670	476,933	479,970	490,619		(1,461)			3.500	3.120	MON	1,400	16,799	04/03/2012	04/01/2042
3128MM-AS-2	FEDERAL HOME LOAN MTG CORP #G18016				1FE	47,694	106.4000	49,782	46,788	47,197		(222)			5.000	4.460	MON	195	2,339	12/10/2004	10/01/2019
3128MM-LD-3	FEDERAL HOME LOAN MTG CORP #G18323				1FE	100,395	107.2580	104,609	97,530	100,395		(1,025)			4.500	3.330	MON	366	4,389	09/08/2009	09/01/2024
31292S-AN-0	FEDERAL HOME LN MTG CORP #C09013				1FE	1,442,348	94.9020	1,310,267	1,380,650	1,440,718		(4,959)			3.000	2.440	MON	3,452	41,420	10/19/2012	09/01/2042
31294K-YB-5	FEDERAL HOME LOAN MTG CORP #E01606				1FE	95,008	106.2100	99,326	93,517	94,047		(326)			4.500	4.100	MON	351	4,208	03/25/2004	04/01/2019
31306X-2A-0	FEDERAL HOME LN MTG CORP #J20769				1FE	1,825,866	99.4430	1,730,791	1,740,474	1,818,687		(14,268)			2.500	1.510	MON	3,626	43,512	10/11/2012	10/01/2027
3132GS-GM-5	FEDERAL HOME LOAN MTG CORP #Q07104				1FE	535,733	99.3670	520,789	524,105	535,686		(1,868)			3.500	3.160	MON	1,529	18,344	04/03/2012	04/01/2042
3132GS-K8-1	FEDERAL HOME LOAN MTG CORP #Q07219				1FE	524,065	99.3670	509,446	512,690	524,065		(1,124)			3.500	3.120	MON	1,495	17,944	04/03/2012	04/01/2042
31376K-GX-8	FEDERAL NATIONAL MTG ASSOC #357614				1FE	75,082	107.7660	79,436	73,711	74,315		(287)			5.000	4.400	MON	307	3,686	09/02/2004	09/01/2019
31376K-LZ-7	FEDERAL NATIONAL MTG ASSOC #357744				1FE	109,049	106.6290	117,824	110,499	109,585		409			4.500	4.750	MON	414	4,972	09/12/2005	04/01/2020
3138M9-PE-5	FEDERAL NATIONAL MTG ASSOC #AP5820				1FE	400,508	95.1720	362,052	380,418	399,399		(1,601)			3.000	2.330	MON	951	11,413	11/07/2012	11/01/2042
3138W1-GD-3	FEDERAL NATIONAL MTG ASSOC #AR3795				1FE	504,788	95.1680	466,619	490,309	504,143		(879)			3.000	2.670	MON	1,226	11,032	02/21/2013	02/01/2043
3138W4-M2-4	FEDERAL NATIONAL MTG ASSOC #AR6676				1FE	1,354,350	95.2620	1,244,298	1,306,184	1,352,048		(3,514)			3.000	2.530	MON	3,265	29,389	02/28/2013	02/01/2043
31393C-5R-0	FANNIE MAE 03-66 MB				1FE	38,618	103.5000	39,066	37,745	38,365		(475)			3.500	2.300	MON	110	1,321	04/01/2010	05/25/2023
31393R-TE-0	FREDDIE MAC -2631 DA			1	1FE	51,579	102.4250	53,296	52,034	51,579		187			3.625	3.870	MON	157	1,886	08/10/2009	06/15/2033
31394B-VF-8	FANNIE MAE 04-90 GA				1FE	29,928	101.9430	29,496	28,934	29,239		(479)			4.350	2.560	MON	105	1,259	04/13/2010	03/25/2034
31394R-Y6-0	FREDDIE MAC -2761 QB			1	1FE	68,380	105.0960	70,198	66,794	68,276		(761)			4.000	3.090	MON	223	2,672	05/12/2010	12/15/2033
31396Y-SH-6	FANNIE MAE 08-17 DP				1FE	96,326	105.2930	97,087	92,206	95,895		(966)			4.750	3.410	MON	365	4,380	04/28/2010	02/25/2038
31398C-D4-7	FREDDIE MAC -3527 DA			1	1FE	50,122	105.2580	50,874	48,332	50,122		(767)			4.000	2.440	MON	161	1,933	05/14/2010	04/15/2029
31398J-AX-1	FREDDIE MAC -3558 JA			1	1FE	30,468	103.1060	30,648	29,725	30,225		(476)			3.750	2.350	MON	93	1,115	04/20/2010	12/15/2023
31398J-N4-1	FREDDIE MAC -3573 MA			1	1FE	9,294	100.4650	9,042	9,000	9,032		(183)			4.000	2.160	MON	30	360	04/20/2010	07/15/2022
31398M-FS-0	FNR 2010-17 CA				1FE	20,731	101.1050	20,166	19,945	20,255		(493)			4.000	1.640	MON	66	798	05/19/2010	11/25/2023
31398M-Q9-0	FANNIE MAE 10-36 CA				1FE	36,921	102.4060	36,921	36,053	36,419		(263)			4.000	2.760	MON	120	1,442	05/05/2010	02/25/2028
31398P-4B-2	FANNIE MAE 10 39 TG				1FE	7,502	100.3870	7,366	7,337	7,352		(187)			4.000	2.480	MON	24	293	04/20/2010	10/25/2037
31398P-RF-8	FANNIE MAE 10-40 DM				1FE	46,392	101.5680	46,110	45,399	45,843		(167)			4.000	2.970	MON	151	1,816	05/05/2010	03/25/2028
31398S-CH-4	FANNIE MAE 10-122 AC				1FE	151,255	103.8990	150,139	144,504	149,863		(496)			3.500	2.350	MON	421	5,058	11/22/2010	08/25/2022
31398V-XU-5	FHR-3653 EL			1	1FE	30,874	102.8850	31,109	30,236	30,629		(491)			3.500	2.240	MON	88	1,058	04/13/2010	07/15/2024
31398V-YJ-9	FHR-3653 KN			1	1FE	53,354	103.6700	53,885	51,977	52,898		(596)			4.250	3.040	MON	184	2,209	03/29/2010	08/15/2038
31402C-V7-4	FEDERAL NATIONAL MTG ASSOC #725238				1FE	59,164	108.7350	68,678	63,161	59,542		774			5.000	6.580	MON	263	3,158	06/21/2007	03/01/2034
31402W-VS-4	FEDERAL NATIONAL MTG ASSOC #740525				1FE	64,656	107.2460	67,816	63,233	63,768		(425)			5.000	4.340	MON	263	3,162	04/07/2004	10/01/2018
31417S-AP-5	FEDERAL NATIONAL MTG ASSOC #AC5413				1FE	215,518	106.4100	221,511	208,167	215,518		(2,787)			4.500	3.100	MON	781	9,368	10/27/2009	10/01/2024
31418N-QV-5	FEDERAL NATIONAL MTG ASSOC #AD1367				1FE	318,968	106.4210	325,319	305,690	315,718		(3,957)			4.500	3.200	MON	1,146	13,756	03/08/2010	03/01/2025
31418P-6M-2	FEDERAL NATIONAL MTG ASSOC #AD2675				1FE	357,444	106.4210	364,561	342,564	353,285		(3,288)			4.500	3.330	MON	1,285	15,415	03/08/2010	03/01/2025
31418P-K7-9	FEDERAL NATIONAL MTG ASSOC #AD2117				1FE	155,168	106.4210	158,257	148,708	155,168		(3,685)			4.500	2.820	MON	558	6,692	03/08/2010	03/01/2025
38373Q-GX-3	GOVERNMENT NATIONAL MORTGAGE A 03-34 PM			1	1FE	115,953	105.2940	118,302	112,354	115,830		(629)			4.000	3.160	MON	375	4,494	03/23/2010	04/20/2033
38373V-7A-2	GOVERNMENT NATL MTG ASSOC 02 75 LA			1	1FE	79,601	105.9860	81,612	77,002	78,850		(836)			4.500	3.260	MON	289	3,465	04/13/2010	10/20/2032
38374T-LA-0	GOVERNMENT NATIONAL MORTGAGE A 09-15 NK			1	1FE	48,140	106.3730	49,838	46,852	48,140		(692)			4.500	3.280	MON	176	2,108	03/24/2010	12/20/2038
38376F-LH-3	GOVERNMENT NATIONAL MORTGAGE A 09-66 EJ			1	1FE	74,175	104.2370	74,145	71,130	74,176		(1,187)			4.000	2.520	MON	237	2,845	11/23/2010	07/16/2039
38376T-BF-8	GOVERNMENT NATIONAL MORTGAGE A 10-12 DA			1	1FE	85,533	105.9030	87,560	82,678	85,534		(878)			4.500	3.480	MON	311	3,721	03/30/2010	01/16/2040
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						9,984,755	XXX	9,600,723	9,633,458	9,955,611		(59,910)			XXX	XXX	XXX	27,215	313,099	XXX	XXX
3199999. Total - U.S. Special Revenues Bonds						28,851,163	XXX	28,028,288	26,498,549	28,256,743		(276,769)			XXX	XXX	XXX	242,288	1,045,966	XXX	XXX
03523T-BN-7	ANHEUSER-BUSCH INBEV WOR				1FE	249,280	99.7900	249,475	250,000	249,485		141			1.375	1.430	JJ	1,585	3,428	07/11/2012	07/15/2017
037833-AJ-9	APPLE INC				1FE	249,078	96.6940	241,735	250,000	249,197		119			1.000	1.070	MN	403	1,250	04/30/2013	05/03/2018
05531F-AG-8	BB&T CORPORATION			1	1FE	255,878	104.5700	261,425	250,000	252,810		(1,268)			3.200	2.650	MS	2,356	8,000	07/06/2011	03/15/2016
075887-BB-4	BECTON DICKINSON				1FE	255,395	101.8600	254,650	250,000	254,672		(723)			1.750	1.080	MN	644	2,188	07/16/2013	11/08/2016
097023-AZ-8	BOEING CO				1FE	248,020	111.4920	278,732	250,000	248,733		173			4.875	4.970	FA	4,604	12,188	07/24/2009	02/15/2020
115637-AK-6	BROWN-FORMAN CORPORATION				1FE	248,560	103.2890	258,223	250,000	249,393		286			2.500	2.620	JJ	2,882	6,250	01/10/2011	01/15/2016
172967-FD-8	CITIGROUP INC				1FE	265,198	105.2240	263,062	250,000	254,830		(3,359)			4.750	3.300	MN	1,385	11,875	10/14/2010	05/19/2015
191216-AM-2	COCA-COLA CO				1FE	251,330	112.0990	280,250	250,000	250,797		(132)			4.875	4.800	MS	3,589	12,188	06/03/2009	03/15/2019
191216-AU-4	COCA-COLA COMPANY				1FE	249,950	102.4020	256,005	250,000	249,974		10			1.800	1.800	MS	1,500	4,500	08/10/2011	09/01/2016

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
25468P-CN-4	WALT DISNEY COMPANY/THE				1FE	246,280	96.4120	241,030	250,000	247,046		341			2.750	2.920	FA	2,578	6,875	09/15/2011	08/16/2021
260003-AJ-7	DOVER CORP			1	1FE	280,483	105.8320	264,580	250,000	273,684		(3,064)			4.300	2.780	MS	3,583	10,750	09/23/2011	03/01/2021
26442E-AA-8	DUKE ENERGY OHIO INC				1FE	270,913	113.9570	284,893	250,000	262,685		(2,108)			5.450	4.350	AO	3,406	13,625	10/22/2009	04/01/2019
26483E-AE-0	DUN & BRADSTREET CORP				2FE	250,715	102.5500	256,375	250,000	250,280		(144)			2.875	2.810	MN	918	7,188	11/17/2010	11/15/2015
268648-AP-7	EMC CORP				1FE	249,858	98.8630	247,160	250,000	249,873		15			1.875	1.880	JD	391	2,279	06/03/2013	06/01/2018
291011-BC-7	EMERSON ELECTRIC CO				1FE	278,375	107.0230	267,558	250,000	272,029		(2,866)			4.250	2.830	MN	1,358	10,625	09/26/2011	11/15/2020
302570-BC-9	FPL GROUP CAPITAL INC				2FE	305,638	113.0260	282,565	250,000	269,332		(9,360)			7.875	3.730	JD	875	19,688	11/18/2009	12/15/2015
36962G-4L-5	GENERAL ELEC CAP CORP				1FE	255,078	104.3620	260,905	250,000	251,751		(1,129)			3.500	3.010	JD	49	8,750	12/14/2010	06/29/2015
377372-AG-2	GLAXOSMITHKLINE CAP INC				1FE	247,893	99.5740	248,937	250,000	248,252		360			0.700	1.020	MS	501	875	07/10/2013	03/18/2016
438516-AZ-9	HONEYWELL INTERNATIONAL				1FE	250,118	112.3630	280,907	250,000	250,079		(13)			5.000	4.990	FA	4,722	12,500	05/19/2009	02/15/2019
452308-AP-4	ILLINOIS TOOL WORKS INC			1	1FE	257,033	99.5210	248,803	250,000	255,571		(656)			3.375	3.030	MS	2,484	8,438	09/15/2011	09/15/2021
58013M-EA-8	MCDONALDS CORP				1FE	293,145	111.7060	279,265	250,000	275,554		(7,647)			5.300	1.990	MS	3,901	13,250	08/30/2011	03/15/2017
585055-AR-7	MEDTRONIC INC				1FE	257,617	103.1770	257,943	250,000	252,273		(1,841)			3.000	2.230	MS	2,208	7,500	01/07/2011	03/15/2015
58933Y-AA-3	MERCK & CO INC			1	1FE	272,924	105.4720	263,680	250,000	267,658		(2,336)			3.875	2.720	JJ	4,467	9,688	09/09/2011	01/15/2021
61747Y-DD-4	MORGAN STANLEY				1FE	251,134	105.7820	264,457	250,000	250,581		(235)			3.800	3.690	AO	1,636	9,500	07/07/2011	04/29/2016
717081-DA-8	PFIZER INC.				1FE	276,632	105.6650	264,163	250,000	256,308		(5,057)			5.350	3.190	MS	3,938	13,375	10/06/2009	03/15/2015
744448-CC-3	PUBLIC SERVICE COLORADO				1FE	251,030	112.7400	281,852	250,000	250,621		(97)			5.125	5.070	JD	1,068	12,813	05/28/2009	06/01/2019
842400-EU-3	SOUTHERN CAL EDISON				1FE	272,080	105.0320	262,582	250,000	256,055		(4,705)			4.650	2.660	AO	2,906	11,625	06/18/2010	04/01/2015
883556-BA-9	THERMO FISHER SCIENTIFIC				2FE	251,614	102.2660	255,667	250,000	250,875		(321)			2.250	2.110	FA	2,125	5,625	08/25/2011	08/15/2016
904764-AN-7	UNILEVER CAPITAL CORP				1FE	249,152	100.0250	250,063	250,000	249,337		184			0.450	0.610	JJ	472	562	07/17/2013	07/30/2015
931142-CZ-4	WAL-MART STORES INC				1FE	249,112	102.1100	255,275	250,000	249,364		83			3.250	3.290	AO	1,490	8,124	10/19/2010	10/25/2020
94974B-EU-0	WELLS FARGO & COMPANY				1FE	265,180	104.0130	260,033	250,000	254,510		(3,414)			3.625	2.190	AO	1,913	9,062	10/14/2010	04/15/2015
976656-CD-8	WISC ELEC POWER			1	1FE	249,977	98.2640	245,660	250,000	249,982		3			2.950	2.950	MS	2,172	7,374	09/09/2011	09/15/2021
80105N-AD-7	SANOFI		R		1FE	261,492	103.9850	259,962	250,000	259,583		(1,909)			2.625	0.890	MS	1,677	3,280	07/15/2013	03/29/2016
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						8,566,162	XXX	8,627,872	8,250,000	8,413,174		(50,669)			XXX	XXX	XXX	69,786	275,238	XXX	XXX
79548K-UV-8	SALOMON BROS MTG SECS VII 97 HUD1 B3			1	1FM		7.4830	1,810	24,194						1.701	0.000	MON	156	803	04/09/2001	12/25/2030
3399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities							XXX	1,810	24,194						XXX	XXX	XXX	156	803	XXX	XXX
05947U-M2-1	BANC OF AMERICA COMM MTG 05 2 A5			1	1FM	245,293	103.7690	259,423	250,000	249,018		532			4.857	5.090	MON	1,012	12,143	01/19/2006	07/10/2043
12513X-AE-2	CITIGROUP/DEUTSCHE BK COMM MTG 06 CD2 A4			1	1FM	242,900	106.4530	266,133	250,000	247,282		1,013			5.307	5.800	MON	1,105	13,447	06/27/2007	01/15/2046
617451-CR-8	MORGAN STANLEY CAPITAL I 06 T21 A4			1	1FM	251,366	106.1710	265,427	250,000	250,000		(181)			5.162	5.060	MON	1,075	12,905	01/20/2006	10/12/2052
3499999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						739,559	XXX	790,983	750,000	746,300		1,364			XXX	XXX	XXX	3,192	38,495	XXX	XXX
02587A-AG-9	AMERICAN EXPRESS CREDIT ACCOUN 13-1 A			1	1FE	250,654	100.2330	250,583	250,000	250,641		(13)			0.580	0.530	MON	65	127	12/06/2013	02/16/2021
14041N-DG-3	CAPITAL ONE MULTI-ASSET EXECUT 07-A1 A1			1	1FE	247,988	99.1780	247,945	250,000	248,136		148			0.210	0.460	MON	24	95	10/31/2013	11/15/2019
14041N-DT-5	CAPITAL ONE MULTI-ASSET EXECUT 07-A5 A5			1	1FE	246,895	98.7790	246,947	250,000	247,123		229			0.222	0.510	MON	23	91	10/10/2013	07/15/2020
14313N-AD-4	CARMAX AUTO OWNER TRUST 13-3 A4			1	1FE	249,988	100.4050	251,012	250,000	249,989		1			1.490	1.490	MON	166	1,314	07/31/2013	11/15/2017
161571-BQ-6	CHASE ISSUANCE TRUST 07-A2 A2			1	1FE	247,891	99.1650	247,913	250,000	248,172		281			0.210	0.440	MON	24	194	08/21/2013	04/15/2019
161571-FH-2	CHASE ISSUANCE TRUST 12-A2 A2			1	1FE	249,658	99.8880	249,720	250,000	249,665		6			0.430	0.470	MON	49	94	12/03/2013	05/15/2019
161571-GB-4	CHASE ISSUANCE TRUST 13-A7 A			1	1FE	250,000	100.1130	250,285	250,000	250,000					0.609	0.590	MON	66	322	09/24/2013	09/15/2020
17305E-DK-8	CITIBANK CREDIT CARD ISSUANCE 06-A7 A7			1	1FE	248,457	99.2170	248,043	250,000	248,556		99			0.302	0.520	MJSD	34	199	11/20/2013	12/17/2018
17305E-FA-8	CITIBANK CREDIT CARD ISSUANCE 13-A2 A2			1	1FE	248,867	99.5320	248,832	250,000	248,905		38			0.446	0.550	MON	25	190	11/07/2013	05/26/2020
17305E-FF-7	CITIBANK CREDIT CARD ISSUANCE 13-A7 A7			1	1FE	250,117	100.1770	250,443	250,000	250,107		(11)			0.609	0.580	MON	92	116	11/14/2013	09/10/2020
254683-BF-1	DISCOVER CARD EXECUTION NOTE T 13-A6 A6			1	1FE	250,000	100.2520	250,630	250,000	250,000					0.618	0.610	MON	73	206	10/22/2013	04/15/2021
466157-AC-8	JG WENTWORTH REC V LLC 01 AA A2			1	1FE	180,015	107.3050	193,581	180,403	180,253		(33)			6.395	6.440	MON	512	11,537	06/29/2006	08/15/2026
58768W-AD-1	MERCEDES-BENZ AUTO RECEIVABLES 13-1 A4			1	1FE	249,959	100.1030	250,260	250,000	249,963		5			1.130	1.130	MON	125	1,059	07/23/2013	11/15/2019
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						3,170,489	XXX	3,186,194	3,180,403	3,171,510		750			XXX	XXX	XXX	1,278	15,544	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						12,476,210	XXX	12,606,859	12,204,597	12,330,984		(48,555)			XXX	XXX	XXX	74,412	330,080	XXX	XXX
4899999. Total - Hybrid Securities							XXX								XXX	XXX	XXX			XXX	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds							XXX								XXX	XXX	XXX			XXX	XXX
7799999. Total - Issuer Obligations						37,662,870	XXX	37,161,287	34,365,091	36,543,333		(383,442)			XXX	XXX	XXX	400,907	1,424,685	XXX	XXX

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
7899999. Total - Residential Mortgage-Backed Securities						11,015,989	XXX	10,650,901	10,664,374	10,986,123		(61,983)			XXX	XXX	XXX	30,727	354,171	XXX	XXX
7999999. Total - Commercial Mortgage-Backed Securities						739,559	XXX	790,983	750,000	746,300		1,364			XXX	XXX	XXX	3,192	38,495	XXX	XXX
8099999. Total - Other Loan-Backed and Structured Securities						3,170,489	XXX	3,186,194	3,180,403	3,171,510		750			XXX	XXX	XXX	1,278	15,544	XXX	XXX
8399999 - Total Bonds						52,588,907	XXX	51,789,365	48,959,868	51,447,266		(443,311)			XXX	XXX	XXX	436,104	1,832,895	XXX	XXX

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Par Value Per Share	Rate Per Share	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (15 + 16 - 17)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	NAIC Designation	Date Acquired
8999999 - Total Preferred Stocks								XXX											XXX	XXX

NONE

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
00287Y-10-9	ABBVIE INC			3,900.000	205,959	52.810	205,959	142,930		5,520		63,029		63,029		L	03/28/2013
018802-10-8	ALLIANT ENERGY CORP			3,100.000	159,960	51.600	159,960	136,657		5,828		23,839		23,839		L	06/06/2012
025537-10-1	AMERICAN ELECTRIC POWER			3,500.000	163,590	46.740	163,590	137,915		6,825		14,210		14,210		L	06/06/2012
110122-10-8	BRISTOL-MYERS SQUIBB COMPANY			3,200.000	170,080	53.150	170,080	102,776	1,152	4,480		65,792		65,792		L	11/20/2012
125896-10-0	CMS ENERGY CORP			5,800.000	155,266	26.770	155,266	135,127		5,916		13,862		13,862		L	06/06/2012
166764-10-0	CHEVRON TEXACO CORPORATION			1,300.000	162,383	124.910	162,383	158,864		2,600		3,519		3,519		L	06/11/2013
20825C-10-4	CONOCOPHILLIPS			2,600.000	183,690	70.650	183,690	137,462		7,020		32,916		32,916		L	06/25/2012
209115-10-4	CONSOLIDATED EDISON INC			2,200.000	121,616	55.280	121,616	134,279		5,412		(572)		(572)		L	06/06/2012
237194-10-5	DARDEN RESTAURANTS INC			2,900.000	157,673	54.370	157,673	147,865		6,090		26,970		26,970		L	12/04/2012
25746U-10-9	DOMINION RESOURCES INC			2,600.000	168,194	64.690	168,194	135,573		5,850		33,514		33,514		L	06/06/2012
26441C-20-4	DUKE ENERGY CORP			2,300.000	158,723	69.010	158,723	161,920		5,348		(3,197)		(3,197)		L	03/21/2013
29364G-10-3	ENTERGY CORPORATION			2,100.000	132,867	63.270	132,867	136,571		6,972		(1,008)		(1,008)		L	06/06/2012
458140-10-0	INTEL CORPORATION			7,600.000	197,258	25.955	197,258	164,372		6,525		40,032		40,032		L	04/08/2013
46625H-10-0	JP MORGAN CHASE & COMPANY			3,200.000	187,136	58.480	187,136	113,111		4,352		46,435		46,435		L	07/16/2012
478160-10-4	JOHNSON & JOHNSON			2,200.000	201,498	91.590	201,498	137,734		5,698		47,278		47,278		L	06/06/2012
494368-10-3	KIMBERLY CLARK CORPORATION			1,600.000	167,136	104.460	167,136	136,026	1,296	5,072		32,048		32,048		L	09/20/2012
49456B-10-1	KINDER MORGAN INC			4,400.000	158,400	36.000	158,400	153,949		1,804		4,451		4,451		L	10/07/2013
50076Q-10-6	KRAFT FOODS GROUP INC			2,900.000	156,339	53.910	156,339	135,294	1,523	5,873		24,476		24,476		L	10/03/2012
532457-10-8	LILLY (ELI) & COMPANY			2,900.000	147,900	51.000	147,900	137,335		5,684		4,872		4,872		L	11/20/2012
539830-10-9	LOCKHEED MARTIN CORPORATION			1,300.000	193,258	148.660	193,258	117,021		6,214		73,281		73,281		L	11/20/2012
580135-10-1	MCDONALDS CORPORATION			1,200.000	116,436	97.030	116,436	108,181		2,820		6,862		6,862		L	09/13/2013
58933Y-10-5	MERCK & CO INC			3,400.000	170,170	50.050	170,170	149,890	1,496	5,590		29,696		29,696		L	04/08/2013
594918-10-4	MICROSOFT CORPORATION			5,100.000	190,791	37.410	190,791	140,111		4,947		54,572		54,572		L	11/20/2012
62989*-10-5	NAMICO CS			1,180.000	285,218	241.710	285,218	74,851				19,353		19,353		A	03/14/2001
651639-10-6	NEWMONT MINING CORP			3,800.000	87,514	23.030	87,514	158,046		3,040		(70,532)		(70,532)		L	03/21/2013
69331C-10-8	P G & E CORPORATION			3,100.000	124,868	40.280	124,868	136,839	1,411	5,642		310		310		L	06/06/2012
69351T-10-6	PPL CORPORATION			4,900.000	147,441	30.090	147,441	134,901	1,801	7,166		7,155		7,155		L	06/06/2012
713448-10-8	PEPSICO INC			1,900.000	157,586	82.940	157,586	135,641	1,077	4,199		27,569		27,569		L	09/20/2012
717081-10-3	PFIZER INC			5,600.000	171,528	30.630	171,528	135,629		5,376		31,084		31,084		L	11/20/2012
723484-10-1	PINNACLE WEST CAPITAL CORP			2,700.000	142,884	52.920	142,884	137,039		5,947		5,238		5,238		L	06/06/2012
742718-10-9	PROCTER & GAMBLE COMPANY (THE)			2,000.000	162,820	81.410	162,820	135,343		4,733		27,040		27,040		L	11/20/2012
744573-10-6	PUBLIC SERVICE ENTERPRISE GROUP INC			4,300.000	137,772	32.040	137,772	134,599		6,192		6,192		6,192		L	06/06/2012
842587-10-7	SOUTHERN COMPANY			3,300.000	135,663	41.110	135,663	153,431		6,242		(6,265)		(6,265)		L	06/11/2013
847560-10-9	SPECTRA ENERGY CORP			4,900.000	174,538	35.620	174,538	134,727		5,978		40,377		40,377		L	11/20/2012
871829-10-7	SYSCO CORPORATION			4,400.000	158,840	36.100	158,840	136,203	1,276	4,928		19,536		19,536		L	09/20/2012
92343V-10-4	VERIZON COMMUNICATIONS			3,200.000	157,248	49.140	157,248	152,847		1,696		4,400		4,400		L	09/13/2013
98389B-10-0	XCEL ENERGY INC			4,800.000	134,112	27.940	134,112	136,571	1,344	5,280		5,904		5,904		L	06/06/2012
780259-20-6	ROYAL DUTCH SHELL PLC - ADR A		R	2,400.000	171,048	71.270	171,048	153,067		6,480		17,980		17,980		L	04/08/2013
9099999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated)					6,175,403	XXX	6,175,403	5,210,697	12,376	195,339		772,218		772,218		XXX	XXX
14741*-10-5	CASCO INDEMNITY COMPANY			25,000.000	10,492,782	419.711	10,492,782	8,287,312				1,164,192		1,164,192		K	12/21/2011
160000-00-6	CENTURION FINANCIAL			500.000		0.000		111,500								K	12/29/1983
99C001-79-1	UNITED OHIO INSURANCE COMPANY			500,000.000	132,430,350	264.861	132,430,350	21,736,528				8,752,217		8,752,217		K	07/08/2011
99C001-80-9	UNITED PREMIUM BUDGET			50.000	1,001	20.030	1,001	100,000								K	05/01/2006
99C003-34-2	OHIO UNITED AGENCY INC			223.000	25,041	112.292	25,041	645,584				5		5		K	06/24/2005
9199999. Subtotal - Common Stock - Parent, Subsidiaries and Affiliates					142,949,174	XXX	142,949,174	30,880,924				9,916,414		9,916,414		XXX	XXX
464286-67-3	ISHARES MSCI SINGAPORE			10,500.000	138,285	13.170	138,285	137,034		5,211		(5,460)		(5,460)		L	11/20/2012
922908-76-9	VANGUARD US TOTAL STOCK MKT			12,300.000	1,179,816	95.920	1,179,816	526,655		20,578		278,472		278,472		L	12/22/2008
9299999. Subtotal - Mutual Funds					1,318,101	XXX	1,318,101	663,689		25,789		273,012		273,012		XXX	XXX
9799999 - Total Common Stocks					150,442,678	XXX	150,442,678	36,755,310	12,376	221,128		10,961,644		10,961,644		XXX	XXX
9899999 - Total Preferred and Common Stocks					150,442,678	XXX	150,442,678	36,755,310	12,376	221,128		10,961,644		10,961,644		XXX	XXX

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

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
912828-UG-3	UNITED STATES TREASURY NOTE		01/22/2013	BARCLAYS CAPITAL		250,089	250,000	21
0599999. Subtotal - Bonds - U.S. Governments						250,089	250,000	21
682745-3F-9	ONONDAGA CNTY NY		06/13/2013	JP MORGAN SECURITIES INC.		292,750	250,000	
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						292,750	250,000	
130333-CB-1	CALIFORNIA ST HSG FIN AGY RSDL		04/24/2013	MERRILL LYNCH		249,062	250,000	
207758-PY-3	CONNECTICUT ST SPL TAX OBLIG R		06/20/2013	BARCLAYS CAPITAL		293,485	250,000	6,389
3137EA-DN-6	FREDDIE MAC		01/15/2013	JEFFERIES & COMPANY INC.		248,318	250,000	21
3138W1-GD-3	FEDERAL NATIONAL MTG ASSOC #AR3795		02/21/2013	CANTOR FITZGERALD LLC		513,305	498,581	457
3138W4-M2-4	FEDERAL NATIONAL MTG ASSOC #AR6676		02/28/2013	CANTOR FITZGERALD LLC		1,390,121	1,340,683	1,229
516391-BS-7	LANSING MICH BRD WTR & LT UTIL		03/27/2013	SALOMON SMITH BARNEY		296,080	250,000	
56041M-NM-2	MAINE ST GOVTL FACS AUTH		05/30/2013	MERRILL LYNCH		294,135	250,000	
613349-2F-5	MONTGOMERY CNTY MD HSG OPPORTU		05/31/2013	MERRILL LYNCH		268,645	250,000	
95308R-FC-8	W HARRIS CNTY TX REGL WTR AUTH		05/22/2013	SWS SECURITIES INC		284,033	250,000	500
3199999. Subtotal - Bonds - U.S. Special Revenues						3,837,184	3,589,264	8,596
02587A-AG-9	AMERICAN EXPRESS CREDIT ACCOUN 13-1 A		12/06/2013	CANTOR FITZGERALD LLC		250,654	250,000	106
037833-AJ-9	APPLE INC		04/30/2013	GOLDMAN SACHS		249,077	250,000	
075887-BB-4	BECTON DICKINSON		07/16/2013	JP MORGAN SECURITIES INC.		255,395	250,000	863
14041N-DG-3	CAPITAL ONE MULTI-ASSET EXECUT 07-A1 A1		10/31/2013	BARCLAYS CAPITAL		247,988	250,000	33
14041N-DT-5	CAPITAL ONE MULTI-ASSET EXECUT 07-A5 A5		10/10/2013	NOMURA SECURITIES INTL		246,894	250,000	1
14313N-AD-4	CARMAX AUTO OWNER TRUST 13-3 A4		07/31/2013	JP MORGAN SECURITIES INC.		249,988	250,000	
161571-BQ-6	CHASE ISSUANCE TRUST 07-A2 A2		08/21/2013	RBS SECURITIES INC		247,891	250,000	18
161571-FH-2	CHASE ISSUANCE TRUST 12-A2 A2		12/03/2013	WELLS FARGO FINANCIAL		249,658	250,000	64
161571-GB-4	CHASE ISSUANCE TRUST 13-A7 A		09/24/2013	JP MORGAN SECURITIES INC.		250,000	250,000	
17305E-DK-8	CITIBANK CREDIT CARD ISSUANCE 06-A7 A7		11/20/2013	NOMURA SECURITIES INTL		248,457	250,000	153
17305E-FA-8	CITIBANK CREDIT CARD ISSUANCE 13-A2 A2		11/07/2013	BARCLAYS CAPITAL		248,867	250,000	62
17305E-FF-7	CITIBANK CREDIT CARD ISSUANCE 13-A7 A7		11/14/2013	CITIGROUP GLOBAL MARKETS		250,117	250,000	37
254683-BF-1	DISCOVER CARD EXECUTION NOTE T 13-A6 A6		10/22/2013	DEUTSCHE BANK		250,000	250,000	
268648-AP-7	EMC CORP		06/03/2013	BANK OF AMERICA		249,857	250,000	
377372-AG-2	GLAXOSMITHKLINE CAP INC		07/10/2013	RBC CAPITAL MARKETS		247,893	250,000	569
58768W-AD-1	MERCEDES-BENZ AUTO RECEIVABLES 13-1 A4		07/23/2013	RBS SECURITIES INC		249,959	250,000	
79548K-UV-8	SALOMON BROS MTG SECS VII 97 HUD1 B3		06/25/2013	CAPITALIZED INTEREST			1,516	
904764-AN-7	UNILEVER CAPITAL CORP		07/17/2013	DEUTSCHE BANK		249,153	250,000	538
80105N-AD-7	SANOFI	R	07/15/2013	WELLS FARGO FINANCIAL		261,493	250,000	1,987
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						4,503,341	4,501,516	4,431
8399997. Total - Bonds - Part 3						8,883,364	8,590,780	13,048
8399998. Total - Bonds - Part 5						1,988,596	2,000,000	1,616
8399999. Total - Bonds						10,871,960	10,590,780	14,664
8999997. Total - Preferred Stocks - Part 3							XXX	
8999998. Total - Preferred Stocks - Part 5							XXX	
8999999. Total - Preferred Stocks							XXX	
00287Y-10-9	ABBVIE INC		03/28/2013	VARIOUS	3,900.000	142,930		
166764-10-0	CHEVRON TEXACO CORPORATION		06/11/2013	MERRILL LYNCH	1,300.000	158,864		
26441C-20-4	DUKE ENERGY CORP		03/21/2013	SANFORD BERNSTEIN	2,300.000	161,919		
458140-10-0	INTEL CORPORATION		04/08/2013	MERRILL LYNCH	1,400.000	29,382		
49456B-10-1	KINDER MORGAN INC		10/07/2013	MERRILL LYNCH	4,400.000	153,948		
580135-10-1	MCDONALDS CORPORATION		09/13/2013	MERRILL LYNCH	400.000	39,006		
58933Y-10-5	MERCK & CO INC		04/08/2013	MERRILL LYNCH	300.000	13,560		
651639-10-6	NEWMONT MINING CORP		03/21/2013	SANFORD BERNSTEIN	3,800.000	158,046		
842587-10-7	SOUTHERN COMPANY		06/11/2013	MERRILL LYNCH	400.000	17,778		
92343V-10-4	VERIZON COMMUNICATIONS		09/13/2013	MERRILL LYNCH	3,200.000	152,848		
780259-20-6	ROYAL DUTCH SHELL PLC - ADR A	R	04/08/2013	MERRILL LYNCH	2,400.000	153,068		
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						1,181,349	XXX	
14741*-10-5	CASCO INDEMNITY COMPANY		03/26/2013	CAPITAL CONTRIBUTION	0.000	2,000,000		
9199999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates						2,000,000	XXX	
9799997. Total - Common Stocks - Part 3						3,181,349	XXX	
9799998. Total - Common Stocks - Part 5							XXX	
9799999. Total - Common Stocks						3,181,349	XXX	
9899999. Total - Preferred and Common Stocks						3,181,349	XXX	
9999999 - Totals						14,053,309	XXX	14,664

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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 Con-tractual Maturity Date
3620AU-TE-4	GOVERNMENT NATL MTG ASSOC #740449		12/01/2013	PAYDOWN		93,699	93,699	97,477	93,855		(155)		(155)		93,700				1,303	11/15/2040
3620AW-TA-8	GOVERNMENT NATL MTG ASSOC #742245		12/01/2013	PAYDOWN		47,834	47,834	47,841	47,834						47,834				818	01/15/2041
3620C6-YU-3	GOVERNMENT NATL MTG ASSOC #750523		12/01/2013	PAYDOWN		74,757	74,757	77,771	74,928		(171)		(171)		74,757				1,285	11/15/2040
0599999. Subtotal - Bonds - U.S. Governments						216,290	216,290	223,089	216,617		(326)		(326)		216,291				3,406	XXX
283461-UB-5	EL PASO CNTY CO SCH DIST #20		03/05/2013	UBS WARBURG		260,020	250,000	276,282	252,992		(577)		(577)		252,415		7,605	7,605	3,170	12/15/2018
736688-FW-7	PORTLAND OR CMNTY CLG DIST		06/15/2013	MATURITY		250,000	250,000	277,512	251,780		(1,780)		(1,780)		250,000				6,250	06/15/2013
968657-FH-4	WILL CNTY IL		09/03/2013	WELLS FARGO FINANCIAL		262,508	250,000	250,000	250,000						250,000		12,507	12,507	7,076	11/15/2015
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						772,528	750,000	803,794	754,772		(2,357)		(2,357)		752,415		20,112	20,112	16,496	XXX
130333-CB-1	CALIFORNIA ST HSG FIN AGY RSDL		12/01/2013	SINK FUND PAYMENT		19,909	19,909	19,835			3		3		19,909				197	02/01/2042
196632-KY-8	COLORADO SPRINGS CO UTILITIES		09/03/2013	MERRILL LYNCH		255,483	250,000	250,000	250,000						250,000		5,483	5,483	8,194	11/15/2022
3128LX-C3-2	FEDERAL HOME LOAN MTG CORP #G01890		12/01/2013	PAYDOWN		124,268	124,268	130,190	125,608		(1,340)		(1,340)		124,268				2,498	10/01/2035
3128MJ-RJ-1	FEDERAL HOME LOAN MTG CORP #G08488		12/01/2013	PAYDOWN		98,101	98,101	100,278	98,230		(129)		(129)		98,101				1,303	04/01/2042
3128MM-AS-2	FEDERAL HOME LOAN MTG CORP #G18016		12/01/2013	PAYDOWN		24,828	24,828	25,309	24,877		(49)		(49)		24,828				603	10/01/2019
3128MM-LD-3	FEDERAL HOME LOAN MTG CORP #G18323		12/01/2013	PAYDOWN		51,691	51,691	53,209	51,906		(215)		(215)		51,691				1,022	09/01/2024
31292S-AN-0	FEDERAL HOME LN MTG CORP #C09013		12/01/2013	PAYDOWN		109,187	109,187	114,066	109,405		(217)		(217)		109,187				1,627	09/01/2042
31294K-YB-5	FEDERAL HOME LOAN MTG CORP #E01606		12/01/2013	PAYDOWN		53,016	53,016	53,861	53,095		(79)		(79)		53,016				1,127	04/01/2019
31306X-2A-0	FEDERAL HOME LN MTG CORP #J20769		12/01/2013	PAYDOWN		232,765	232,765	244,185	233,723		(958)		(958)		232,765				3,193	10/01/2027
3132GE-NC-0	FEDERAL HOME LOAN MTG CORP #Q01287		09/24/2013	VARIOUS		2,025,602	1,931,798	1,990,054	1,990,054		(10,613)		(10,613)		1,979,440		46,161	46,161	65,700	06/01/2041
3132GS-GM-5	FEDERAL HOME LOAN MTG CORP #Q07104		12/01/2013	PAYDOWN		104,093	104,093	106,403	104,232		(139)		(139)		104,093				1,569	04/01/2042
3132GS-K8-1	FEDERAL HOME LOAN MTG CORP #Q07219		12/01/2013	PAYDOWN		77,821	77,821	79,547	77,875		(54)		(54)		77,821				1,115	04/01/2042
3133TD-S7-2	FEDERAL HOME LOAN MTG CORP 2052 PL		04/15/2013	VARIOUS		964	964	954	962		2		2		964				10	04/15/2013
3133TH-GW-1	FEDERAL HOME LOAN MTG CORP 2102 TC		12/15/2013	VARIOUS		12,944	12,944	12,944	12,944						12,944				348	12/15/2013
31359F-4A-3	FEDERAL NATIONAL MTG ASSOC 94 1 UU		03/01/2013	PAYDOWN		2,000	2,000	1,980	1,990		10		10		2,000				27	01/25/2014
31376K-GX-8	FEDERAL NATIONAL MTG ASSOC #357614		12/01/2013	PAYDOWN		27,511	27,511	28,022	27,555		(45)		(45)		27,511				725	09/01/2019
31376K-LZ-7	FEDERAL NATIONAL MTG ASSOC #357744		12/01/2013	PAYDOWN		52,465	52,465	51,776	52,384		81		81		52,465				1,144	04/01/2020
3138M9-PE-5	FEDERAL NATIONAL MTG ASSOC #AP5820		12/01/2013	PAYDOWN		18,937	18,937	19,937	18,986		(49)		(49)		18,937				294	11/01/2042
3138W1-GD-3	FEDERAL NATIONAL MTG ASSOC #AR3795		12/01/2013	PAYDOWN		8,272	8,272	8,517			(10)		(10)		8,272				98	02/01/2043
3138W4-M2-4	FEDERAL NATIONAL MTG ASSOC #AR6676		12/01/2013	PAYDOWN		34,499	34,499	35,771			(60)		(60)		34,499				412	02/01/2043
31393C-5R-0	FANNIE MAE 03-66 MB		12/01/2013	PAYDOWN		34,720	34,720	35,523	34,899		(179)		(179)		34,720				603	05/25/2023
31393R-TE-0	FREDDIE MAC -2631 DA		12/01/2013	PAYDOWN		26,707	26,707	26,473	26,660		47		47		26,707				450	06/15/2033
31394B-VF-8	FANNIE MAE 04-90 GA		12/01/2013	PAYDOWN		41,716	41,716	43,150	41,998		(282)		(282)		41,716				934	03/25/2034
31394R-Y6-0	FREDDIE MAC -2761 QB		12/01/2013	PAYDOWN		34,018	34,018	34,826	34,168		(151)		(151)		34,018				659	12/15/2033
31396Q-F5-3	FANNIE MAE 09-75 JA		12/01/2013	PAYDOWN		39,093	39,093	39,893	39,451		(359)		(359)		39,093				633	09/25/2036
31396Y-SH-6	FANNIE MAE 08-17 DP		12/01/2013	PAYDOWN		45,257	45,257	47,279	45,402		(145)		(145)		45,257				1,215	02/25/2038
31398C-D4-7	FREDDIE MAC -3527 DA		12/01/2013	PAYDOWN		37,663	37,663	39,057	37,901		(238)		(238)		37,663				713	04/15/2029
31398C-XK-9	FREDDIE MAC -3534 NA		12/01/2013	PAYDOWN		30,772	30,772	31,512	31,221		(449)		(449)		30,772				521	08/15/2036
31398J-AX-1	FREDDIE MAC -3558 JA		12/01/2013	PAYDOWN		33,031	33,031	33,856	33,257		(227)		(227)		33,031				524	12/15/2023
31398J-N4-1	FREDDIE MAC -3573 MA		12/01/2013	PAYDOWN		48,341	48,341	49,919	48,756		(416)		(416)		48,341				872	07/15/2022
31398M-FS-0	FNR 2010-17 CA		12/01/2013	PAYDOWN		34,760	34,760	36,130	35,116		(356)		(356)		34,760				644	11/25/2023
31398M-Q9-0	FANNIE MAE 10-36 CA		12/01/2013	PAYDOWN		48,789	48,789	49,963	48,998		(209)		(209)		48,789				861	02/25/2028
31398P-4B-2	FANNIE MAE 10 39 TG		12/01/2013	PAYDOWN		48,485	48,485	49,574	48,979		(494)		(494)		48,485				880	10/25/2037
31398P-RF-8	FANNIE MAE 10-40 DM		12/01/2013	PAYDOWN		54,480	54,480	55,671	54,639		(159)		(159)		54,479				1,000	03/25/2028
31398S-CH-4	FANNIE MAE 10-122 AC		12/01/2013	PAYDOWN		41,643	41,643	43,588	41,776		(133)		(133)		41,643				827	08/25/2022
31398V-XU-5	FHR-3653 EL		12/01/2013	PAYDOWN		32,335	32,335	33,017	32,567		(232)		(232)		32,335				518	07/15/2024
31398V-YJ-9	FHR-3653 KN		12/01/2013	PAYDOWN		45,147	45,147	46,342	45,428		(281)		(281)		45,147				887	08/15/2038
31402C-V7-4	FEDERAL NATIONAL MTG ASSOC #725238		12/01/2013	PAYDOWN		36,438	36,438	34,132	36,314		124		124		36,438				850	03/01/2034
31402W-VS-4	FEDERAL NATIONAL MTG ASSOC #740525		12/01/2013	PAYDOWN		44,678	44,678	45,683	44,791		(113)		(113)		44,678				907	10/01/2018
31417S-AP-5	FEDERAL NATIONAL MTG ASSOC #AC5413		12/01/2013	PAYDOWN		113,790	113,790	117,808	114,398		(608)		(608)		113,790				2,333	10/01/2024
31418N-QV-5	FEDERAL NATIONAL MTG ASSOC #AD1367		12/01/2013	PAYDOWN		112,180	112,180	117,053	112,251		(71)		(71)		112,180				2,555	03/01/2025
31418P-6M-2	FEDERAL NATIONAL MTG ASSOC #AD2675		12/01/2013	PAYDOWN		85,094	85,094	88,790	85,457		(364)		(364)		85,094				2,740	03/01/2025
31418P-K7-9	FEDERAL NATIONAL MTG ASSOC #AD2117		12/01/2013	PAYDOWN		104,701	104,701	109,250	105,565		(863)		(863)		104,702				2,964	03/01/2025
349515-LH-7	FORT WORTH TX WTR & SWR REVENU		03/05/2013	MERRILL LYNCH		260,975	250,000	281,220	259,611		(1,582)		(1,582)		258,029		2,946	2,946	7,049	02/15/2014
38373A-7L-4	GNR 2009-72 JA		12/01/2013	PAYDOWN		48,368	48,368	49,517	48,838		(470)		(470)		48,368				831	12/16/2035
38373A-GE-0	GNR 2009-72 LA		12/01/2013	PAYDOWN		48,368	48,368	49,033	48,624		(256)		(256)		48,368				831	12/16/2035
38373Q-GX-3	GOVERNMENT NATIONAL MORTGAGE A 03-34 PM		12/01/2013	PAYDOWN		30,580	30,580	31,559	30,664		(84)		(84)		30,580				627	04/20/2033
38373V-7A-2	GOVERNMENT NATL MTG ASSOC 02 75 LA		12/01/2013	PAYDOWN		35,724	35,724	36,930	35,875		(150)		(150)		35,724				829	10/20/2032
38374T-LA-0	GOVERNMENT NATIONAL MORTGAGE A 09-15 NK		12/01/2013	PAYDOWN		35,263	35,263	36,233	35,519		(255)		(255)		35,263				758	12/20/2038

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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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
38376F-LH-3	GOVERNMENT NATIONAL MORTGAGE A 09-66 EJ		12/01/2013	PAYDOWN		37,048	37,048	38,635	37,308		(259)		(259)		37,048				743	07/16/2039
38376T-BF-8	GOVERNMENT NATIONAL MORTGAGE A 10-12 DA		12/01/2013	PAYDOWN		38,474	38,474	39,804	38,680		(206)		(206)		38,475				897	01/16/2040
438701-RC-0	HONOLULU CITY & CNTY HI WSTWTR		09/03/2013	MERRILL LYNCH		267,105	250,000	250,000	250,000						250,000		17,105	17,105	13,607	07/01/2022
455167-3D-6	INDIANA UNIV REVENUES		09/03/2013	JP MORGAN SECURITIES INC.		258,535	250,000	250,000	250,000						250,000		8,535	8,535	5,485	06/01/2015
576002-AL-3	MASSACHUSETTS ST SPL OBLG DEDI		03/07/2013	RH INVESTMENT CORP		259,810	250,000	274,808	253,917		(766)		(766)		253,152		6,658	6,658	9,151	01/01/2025
613349-2F-5	MONTGOMERY CNTY MD HSG OPPORTU		12/02/2013	SECURITY CALLED BY ISSUER at 100.000		15,000	15,000	16,119			(48)		(48)		16,070		(1,070)	(1,070)		01/01/2031
64971M-R9-5	NEW YORK CITY NY TRANSITIONAL		09/03/2013	MERRILL LYNCH		258,107	250,000	250,000	250,000						250,000		8,107	8,107	6,422	05/01/2015
708796-E9-4	PENNSYLVANIA ST HSG FIN AGY SF		09/03/2013	MORGAN STANLEY & CO		232,803	250,000	250,000	250,000						250,000		(17,198)	(17,198)	5,417	04/01/2022
783186-NG-0	RUTGERS NJ ST UNIV		09/03/2013	MORGAN STANLEY & CO		259,715	250,000	250,000	250,000						250,000		9,715	9,715	9,178	05/01/2022
79642B-LE-1	SAN ANTONIO TX WTR REVENUE		09/03/2013	SIEBERT BRANFORD		263,573	250,000	250,000	250,000						250,000		13,573	13,573	7,940	05/15/2020
898796-Y9-2	TUCSON AZ WTR SYS REVENUE		03/05/2013	MITSUBISHI UFJ SECURITIES USA INC		253,753	250,000	266,715	251,497		(557)		(557)		250,939		2,813	2,813	8,576	07/01/2013
91412G-CH-6	UNIV OF CALIFORNIA CA REVENUES		05/15/2013	PREREFUNDED		40,000	40,000	43,675	40,170		(171)		(171)		40,000				1,025	05/15/2014
91412G-KA-2	UNIV OF CALIFORNIA CA REVENUES		05/15/2013	PREREFUNDED		15,000	15,000	16,379	15,064		(64)		(64)		15,000				384	05/15/2014
914716-VS-1	UNIV OF NORTH CAROLINA NC AT C		09/03/2013	MORGAN STANLEY & CO		271,377	250,000	250,000	250,000						250,000		21,378	21,378	12,056	04/01/2022
917535-AC-0	UTAH ST RECAPITALIZATION REVEN		07/01/2013	MATURITY		200,000	200,000	200,000	200,000						200,000				4,180	07/01/2013
927793-NS-4	VIRGINIA ST CMWLTH TRANSPRTN B		03/05/2013	RBC DAIN RAUSCHER INCORPORATED		263,870	250,000	273,519	253,972		(528)		(528)		253,443		10,426	10,426	3,924	05/15/2017
92817Q-Q5-4	VIRGINIA ST RESOURCES AUTH INF		09/03/2013	SALOMON SMITH BARNEY		254,604	250,000	250,000	250,000						250,000		4,605	4,605	8,032	11/01/2021
3199999. Subtotal - Bonds - U.S. Special Revenues						8,156,246	7,952,732	8,189,473	7,963,557		(25,415)		(25,415)		8,017,008		139,237	139,237	224,238	XXX
10138M-AF-2	BOTTLING GROUP LLC		11/15/2013	MATURITY		250,000	250,000	254,337	250,798		(798)		(798)		250,000				12,500	11/15/2013
466157-AC-8	JG WENTWORTH REC V LLC 01 AA A2		12/15/2013	PAYDOWN		49,214	49,214	49,108	49,096		118		118		49,214				1,687	08/15/2026
771196-AQ-5	ROCHE HLDGS INC		03/21/2013	SECURITY CALLED BY ISSUER at 104.088		166,540	160,000	176,203	165,269		(993)		(993)		164,276		2,265	2,265	4,444	03/01/2014
79548K-UV-8	SALOMON BROS MTG SECS VII 97 HUD1 B3		12/01/2013	VARIOUS			2,052												68	12/25/2030
05565Q-BF-4	BP CAPITAL MARKETS PLC	R	11/07/2013	MATURITY		250,000	250,000	249,838	249,969		31		31		250,000				13,125	11/07/2013
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						715,754	711,266	729,486	715,132		(1,642)		(1,642)		713,490		2,265	2,265	31,824	XXX
8399997. Total - Bonds - Part 4						9,860,818	9,630,288	9,945,842	9,650,078		(29,740)		(29,740)		9,699,204		161,614	161,614	275,964	XXX
8399998. Total - Bonds - Part 5						1,924,545	2,000,000	1,988,596			263		263		1,988,859		(64,314)	(64,314)	15,387	XXX
8399999. Total - Bonds						11,785,363	11,630,288	11,934,438	9,650,078		(29,477)		(29,477)		11,688,063		97,300	97,300	291,351	XXX
8999997. Total - Preferred Stocks - Part 4							XXX													XXX
8999998. Total - Preferred Stocks - Part 5							XXX													XXX
8999999. Total - Preferred Stocks							XXX													XXX
002824-10-0	ABBOTT LABORATORIES		03/28/2013	VARIOUS	2,100.000	144,194		136,615	137,550	(935)			(935)		136,615		7,579	7,579	294	
110122-10-8	BRISTOL-MYERS SQUIBB COMPANY		10/07/2013	VARIOUS	1,000.000	47,255		32,040	32,590	(550)			(550)		32,040		15,215	15,215	1,400	
17275R-10-2	CISCO SYSTEMS INC		03/21/2013	SANFORD BERNSTEIN	7,700.000	159,952		134,448	151,300	(16,852)			(16,852)		134,448		25,503	25,503		
189054-10-9	CLOROX COMPANY		04/08/2013	MERRILL LYNCH	1,900.000	165,489		136,432	139,118	(2,686)			(2,686)		136,432		29,057	29,057	1,216	
423074-10-3	HEINZ (HJ) COMPANY		06/07/2013	CASH MERGER	2,400.000	174,000		135,889	138,432	(2,544)			(2,544)		135,889		38,112	38,112	1,236	
46625H-10-0	JP MORGAN CHASE & COMPANY		04/08/2013	MERRILL LYNCH	600.000	28,677		21,208	26,381	(5,173)			(5,173)		21,208		7,469	7,469	360	
487836-10-8	KELLOGG COMPANY		03/21/2013	SANFORD BERNSTEIN	2,600.000	163,058		133,577	145,211	(11,633)			(11,633)		133,577		29,481	29,481	1,144	
539830-10-9	LOCKHEED MARTIN CORPORATION		10/07/2013	MERRILL LYNCH	200.000	24,840		17,986	18,458	(472)			(472)		17,986		6,855	6,855	690	
65339F-10-1	NEXTERA ENERGY INC		10/07/2013	MERRILL LYNCH	900.000	71,699		59,178	62,271	(3,093)			(3,093)		59,178		12,521	12,521	1,782	
755111-50-7	RAYTHEON COMPANY		09/13/2013	MERRILL LYNCH	2,400.000	185,984		134,009	138,144	(4,135)			(4,135)		134,009		51,974	51,974	3,840	
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						1,165,148	XXX	941,382	989,455	(48,073)			(48,073)		941,382		223,766	223,766	11,962	XXX
9799997. Total - Common Stocks - Part 4						1,165,148	XXX	941,382	989,455	(48,073)			(48,073)		941,382		223,766	223,766	11,962	XXX
9799998. Total - Common Stocks - Part 5							XXX													XXX
9799999. Total - Common Stocks						1,165,148	XXX	941,382	989,455	(48,073)			(48,073)		941,382		223,766	223,766	11,962	XXX
9899999. Total - Preferred and Common Stocks						1,165,148	XXX	941,382	989,455	(48,073)			(48,073)		941,382		223,766	223,766	11,962	XXX
9999999 - Totals						12,950,511	XXX	12,875,820	10,639,533	(48,073)	(29,477)		(77,550)		12,629,445		321,066	321,066	303,313	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
912828-TY-6	UNITED STATES TREASURY NOTE		01/08/2013	JEFFERIES & COMPANY INC.	04/05/2013	GOLDMAN SACHS	500,000	488,596	497,459	488,859		263		263			8,600	8,600	3,232	1,234
0599999. Subtotal - Bonds - U.S. Governments							500,000	488,596	497,459	488,859		263		263			8,600	8,600	3,232	1,234
196479-VN-6	COLORADO ST HSG & FIN AUTH		04/15/2013	RBC DAIN RAUSCHER INCORPORATED	09/03/2013	VARIOUS	250,000	250,000	240,441	250,000							(9,559)	(9,559)	2,343	
249218-AU-2	DENVER CO PUBLIC SCHS COPS		04/18/2013	RBC DAIN RAUSCHER INCORPORATED	09/03/2013	RBC DAIN RAUSCHER INCORPORATED	250,000	250,000	231,437	250,000							(18,563)	(18,563)	2,345	
34074M-JB-8	FLORIDA ST HSG FIN CORP REVENU		04/24/2013	MORGAN STANLEY & CO	09/03/2013	VARIOUS	250,000	250,000	237,649	250,000							(12,351)	(12,351)	2,061	
92812U-K5-6	VIRGINIA ST HSG DEV AUTH CMWLT		04/25/2013	MERRILL LYNCH	09/25/2013	VARIOUS	250,000	250,000	239,078	250,000							(10,922)	(10,922)	2,392	382
3199999. Subtotal - Bonds - U.S. Special Revenues							1,000,000	1,000,000	948,605	1,000,000							(51,395)	(51,395)	9,141	382
166764-AE-0	CHEVRON CORP		06/17/2013	BARCLAYS CAPITAL	09/03/2013	BARCLAYS CAPITAL	250,000	250,000	246,360	250,000							(3,640)	(3,640)	823	
478111-AB-3	JOHNS HOPKINS HEALTH SYS		05/01/2013	GOLDMAN SACHS	09/03/2013	GOLDMAN SACHS	250,000	250,000	232,121	250,000							(17,879)	(17,879)	2,191	
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							500,000	500,000	478,481	500,000							(21,519)	(21,519)	3,014	
8399998. Total - Bonds							2,000,000	1,988,596	1,924,545	1,988,859		263		263			(64,314)	(64,314)	15,387	1,616
8999998. Total - Preferred Stocks																				
9799998. Total - Common Stocks																				
9899999. Total - Preferred and Common Stocks																				
9999999 - Totals								1,988,596	1,924,545	1,988,859		263		263			(64,314)	(64,314)	15,387	1,616

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4	5	6	7	8	Stock of Such Company Owned by Insurer on Statement Date	
								9	10
CUSIP Identification	Description, Name of Subsidiary, Controlled or Affiliated Company	Foreign	NAIC Company Code or Alien Insurer Identification Number	NAIC Valuation Method (See SVO Purposes and Procedures Manual)	Do Insurer's Assets Include Intangible Assets Connected with Holding of Such Company's Stock?	Total Amount of Such Intangible Assets	Book/Adjusted Carrying Value	Number of Shares	% of Outstanding
0999999. Total Preferred Stocks								XXX	XXX
99C001-79-1	United Ohio Insurance Company		13072	2CIB1	NO		132,430,350	500,000.000	100.0
14741*-10-5	Casco Indemnity Company		25950	2CIB1	NO		10,492,782	25,000.000	100.0
1199999. Subtotal - Common Stock - U.S. P&C Insurer							142,923,132	XXX	XXX
160000-00-6	Centurion Financial Inc.		34-1115309	2CIB2	NO			500.000	100.0
99C003-34-2	Ohio United Agency Inc.		34-1026454	2CIB2	NO		25,041	223.000	100.0
99C001-80-9	United Premium Budget Service, Inc.		34-1018102	2CIB2	NO		1,001	50.000	100.0
1799999. Subtotal - Common Stock - Other Affiliates							26,042	XXX	XXX
1899999. Total Common Stocks							142,949,174	XXX	XXX
1999999 - Totals							142,949,174	XXX	XXX

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

2.Total amount of intangible assets nonadmitted $

SCHEDULE D - PART 6 - SECTION 2

1	2	3	4	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5	6
CUSIP Identification	Name of Lower-Tier Company	Name of Company Listed in Section 1 Which Controls Lower-Tier Company	Total Amount of Intangible Assets Included in Amount Shown in Column 7, Section 1	Number of Shares	% of Outstanding
0399999 - Total				XXX	XXX

NONE

SCHEDULE DA - PART 1

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

1	2	Codes		5	6	7	8	Change in Book/Adjusted Carrying Value				13	14	Interest						21
		3	4					9	10	11	12			15	16	17	18	19	20	
CUSIP Identi-fication	Description	Code	For-eign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
0599999. Total - U.S. Government Bonds																XXX	XXX	XXX		
1099999. Total - All Other Government Bonds																XXX	XXX	XXX		
1799999. Total - U.S. States, Territories and Possessions Bonds																XXX	XXX	XXX		
2499999. Total - U.S. Political Subdivisions Bonds																XXX	XXX	XXX		
3199999. Total - U.S. Special Revenues Bonds																XXX	XXX	XXX		
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds																XXX	XXX	XXX		
4899999. Total - Hybrid Securities																XXX	XXX	XXX		
5599999. Total - Parent, Subsidiaries and Affiliates Bonds																XXX	XXX	XXX		
7799999. Total - Issuer Obligations																XXX	XXX	XXX		
7899999. Total - Residential Mortgage-Backed Securities																XXX	XXX	XXX		
7999999. Total - Commercial Mortgage-Backed Securities																XXX	XXX	XXX		
8099999. Total - Other Loan-Backed and Structured Securities																XXX	XXX	XXX		
8399999. Total Bonds																XXX	XXX	XXX		
8699999. Total - Parent, Subsidiaries and Affiliates												XXX				XXX	XXX	XXX		
60934N-50-0	FEDERATED TREASURY OBLIG FUND #68			12/16/2013	DIRECT	XXX	1,766,338						1,766,338	149		0.000	0.000	MON		
8899999. Subtotal - Exempt Money Market Mutual Funds							1,766,338					XXX	1,766,338	149		XXX	XXX	XXX		
9199999 - Totals							1,766,338					XXX	1,766,338	149		XXX	XXX	XXX		

Schedule DB - Part A - Section 1 - Options, Caps, Floors, Collars, Swaps and Forwards Open

NONE

Schedule DB - Part A - Section 2 - Options, Caps, Floors, Collars, Swaps and Forwards Terminated

NONE

Schedule DB - Part B - Section 1 - Futures Contracts Open

NONE

Schedule DB - Part B - Section 1B - Brokers with whom cash deposits have been made

NONE

Schedule DB - Part B - Section 2 - Futures Contracts Terminated

NONE

Schedule DB - Part D - Section 1 - Counterparty Exposure for Derivative Instruments Open

NONE

Schedule DB - Part D-Section 2 - Collateral for Derivative Instruments Open - Pledged By

NONE

Schedule DB - Part D-Section 2 - Collateral for Derivative Instruments Open - Pledged To

NONE

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

NONE

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

NONE

SCHEDULE E - PART 1 - CASH

1 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
Fifth Third Bank	Cincinnati, Ohio			143		1	XXX
United Bank, N.A.	Bucyrus, Ohio			10,407		4,681,789	XXX
0199998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories		XXX	XXX				XXX
0199999. Totals - Open Depositories		XXX	XXX	10,550		4,681,790	XXX
0299998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositories		XXX	XXX				XXX
0299999. Totals - Suspended Depositories		XXX	XXX				XXX
0399999. Total Cash on Deposit		XXX	XXX	10,550		4,681,790	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	500	XXX
0599999 Total - Cash		XXX	XXX	10,550		4,682,290	XXX

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

1. January	9,952,784	4. April	7,982,595	7. July	7,947,815	10. October	4,652,564
2. February	11,025,365	5. May	9,089,769	8. August	7,981,750	11. November	6,013,989
3. March	6,636,218	6. June	8,078,152	9. September	3,225,993	12. December	4,682,290

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due and Accrued	8 Amount Received During Year
8699999 - Total Cash Equivalents							

NONE

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits For the Benefit of All Policyholders 3 Book/Adjusted Carrying Value	4 Fair Value	All Other Special Deposits 5 Book/Adjusted Carrying Value	6 Fair Value
1. Alabama AL						
2. Alaska AK						
3. Arizona AZ						
4. Arkansas AR						
5. California CA						
6. Colorado CO						
7. Connecticut CT						
8. Delaware DE						
9. District of Columbia DC						
10. Florida FL						
11. Georgia GA						
12. Hawaii HI						
13. Idaho ID						
14. Illinois IL						
15. Indiana IN						
16. Iowa IA						
17. Kansas KS						
18. Kentucky KY						
19. Louisiana LA						
20. Maine ME						
21. Maryland MD						
22. Massachusetts MA						
23. Michigan MI						
24. Minnesota MN						
25. Mississippi MS						
26. Missouri MO						
27. Montana MT						
28. Nebraska NE						
29. Nevada NV						
30. New Hampshire NH	B	NH REQUIREMENT			500,000	516,312
31. New Jersey NJ						
32. New Mexico NM						
33. New York NY						
34. North Carolina NC						
35. North Dakota ND						
36. Ohio OH	B	BENEFIT OF POLICY HOLDERS	1,260,737	1,294,535		
37. Oklahoma OK						
38. Oregon OR						
39. Pennsylvania PA						
40. Rhode Island RI						
41. South Carolina SC						
42. South Dakota SD						
43. Tennessee TN						
44. Texas TX						
45. Utah UT						
46. Vermont VT						
47. Virginia VA	B	VA REQUIREMENT			228,829	241,542
48. Washington WA						
49. West Virginia WV						
50. Wisconsin WI						
51. Wyoming WY						
52. American Samoa AS						
53. Guam GU						
54. Puerto Rico PR						
55. U.S. Virgin Islands VI						
56. Northern Mariana Islands MP						
57. Canada CAN						
58. Aggregate Alien and Other OT	XXX	XXX				
59. Subtotal	XXX	XXX	1,260,737	1,294,535	728,829	757,854
DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX				
5899. Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX				

ALPHABETICAL INDEX

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