



ANNUAL STATEMENT
For the Year Ending December 31, 2013
OF THE CONDITION AND AFFAIRS OF THE
Paramount Advantage

NAIC Group Code	1212 (Current Period)	1212 (Prior Period)	NAIC Company Code	12353	Employer's ID Number	20-3376102
Organized under the Laws of	Ohio		State of Domicile or Port of Entry	Ohio		
Country of Domicile	United States of America					
Licensed as business type:	Life, Accident & Health[] Dental Service Corporation[] Other[]		Property/Casualty[] Vision Service Corporation[] Is HMO Federally Qualified? Yes[] No[X] N/A[]		Hospital, Medical & Dental Service or Indemnity[] Health Maintenance Organization[X]	
Incorporated/Organized	08/10/2005		Commenced Business	12/01/2005		
Statutory Home Office	1901 Indian Wood Circle (Street and Number)		Maumee, OH, US 43537 (City or Town, State, Country and Zip Code)			
Main Administrative Office			1901 Indian Wood Circle (Street and Number)			
	Maumee, OH, US 43537 (City or Town, State, Country and Zip Code)		(419)887-2500 (Area Code) (Telephone Number)			
Mail Address	P.O. Box 928 (Street and Number or P.O. Box)		Toledo, OH, US 43697-0928 (City or Town, State, Country and Zip Code)			
Primary Location of Books and Records			1901 Indian Wood Circle (Street and Number)			
	Maumee, OH, US 43537 (City or Town, State, Country and Zip Code)		(419)887-2500 (Area Code) (Telephone Number)			
Internet Website Address	www.paramounthealthcare.com					
Statutory Statement Contact	Mary Kathereen Siefke, Mrs. (Name)		(419)887-2909 (Area Code)(Telephone Number)(Extension)			
	mary.siefke@promedica.org (E-Mail Address)		(419)887-2020 (Fax Number)			

OFFICERS

Name	Title
John Charles Randolph Mr.	President
Jeffrey Craig Kuhn Mr.	Secretary
Kathleen Sheline Hanley Mrs.	Treasurer
David Scott Hickman Mr.	Chairman

OTHERS

Jeffrey William Martin Mr., Vice President, Operations
Stacey Lee Bock Mrs., Vice President, Finance
John David Meier M.D., Vice President, Health Services

DIRECTORS OR TRUSTEES

Julie Anne Bartnik Ms. #
John Charles Randolph Mr.
Steven R. Zirkel Mr.
Timothy Ingraham Martindale Mr.
Deborah Anne Dickenson Peters Ms.
Dee Ann Bialecki-Haase M.D.
Richard Dean Heltzel Mr.
Daniel Sullivan Murtagh M.D.
Calvin Joseph Lawshe Mr.
Garry Walter Roberts Mr.

State of Ohio
County of Lucas ss

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

(Signature)	(Signature)	(Signature)
John Charles Randolph	Stacey Lee Bock	Jeffrey Craig Kuhn
(Printed Name)	(Printed Name)	(Printed Name)
1.	2.	3.
President	Vice President, Finance	Secretary
(Title)	(Title)	(Title)

Subscribed and sworn to before me this
day of , 2014
a. Is this an original filing?
b. If no, 1. State the amendment number
2. Date filed
3. Number of pages attached
Yes[X] No[]

(Notary Public Signature)

DIRECTORS OR TRUSTEES (continued)

David Scott Hickman Mr.	Dale Joseph Seymour Mr.
Timothy Bublick Mr.	Mark Leslie Ferris Mr.
Stephen Peter Malia Mr.	Cathy Lynn Cantor M.D.
Richard Lawrence Munk M.D.	Cynthia Ann Geronimo Ms.
Jeffrey William Boersma Mr. #	Rajiv H. Naik Mr. #

SUMMARY INVESTMENT SCHEDULE

Investment Categories		Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
		1	2	3	4	5	6
		Amount	Percentage	Amount	Securities Lending Reinvested Collateral Amount	Total (Col. 3 + 4) Amount	Percentage
1.	Bonds:						
1.1	U.S. treasury securities	27,455,668	23.923	27,455,668		27,455,668	23.923
1.2	U.S. government agency obligations (excluding mortgage-backed securities):						
1.21	Issued by U.S. government agencies	294,322	0.256	294,322		294,322	0.256
1.22	Issued by U.S. government sponsored agencies						
1.3	Non-U.S. government (including Canada, excluding mortgage-backed securities)	1,793,306	1.563	1,793,306		1,793,306	1.563
1.4	Securities issued by states, territories, and possessions and political subdivisions in the U.S.:						
1.41	States, territories and possessions general obligations	292,607	0.255	292,607		292,607	0.255
1.42	Political subdivisions of states, territories and possessions and political subdivisions general obligations						
1.43	Revenue and assessment obligations	8,823,596	7.688	8,823,596		8,823,596	7.688
1.44	Industrial development and similar obligations	140,000	0.122	140,000		140,000	0.122
1.5	Mortgage-backed securities (includes residential and commercial MBS):						
1.51	Pass-through securities:						
1.511	Issued or Guaranteed by GNMA						
1.512	Issued or Guaranteed by FNMA and FHLMC	770,326	0.671	770,326		770,326	0.671
1.513	All other						
1.52	CMOs and REMICs:						
1.521	Issued or guaranteed by GNMA, FNMA, FHLMC or VA						
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						
1.523	All other						
2.	Other debt and other fixed income securities (excluding short term):						
2.1	Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	21,681,125	18.891	21,681,125		21,681,125	18.891
2.2	Unaffiliated Non-U.S. securities (including Canada)	2,497,283	2.176	2,497,283		2,497,283	2.176
2.3	Affiliated securities						
3.	Equity interests:						
3.1	Investments in mutual funds						
3.2	Preferred stocks:						
3.21	Affiliated						
3.22	Unaffiliated						
3.3	Publicly traded equity securities (excluding preferred stocks):						
3.31	Affiliated						
3.32	Unaffiliated						
3.4	Other equity securities:						
3.41	Affiliated						
3.42	Unaffiliated						
3.5	Other equity interests including tangible personal property under lease:						
3.51	Affiliated						
3.52	Unaffiliated						
4.	Mortgage loans:						
4.1	Construction and land development						
4.2	Agricultural						
4.3	Single family residential properties						
4.4	Multifamily residential properties						
4.5	Commercial loans						
4.6	Mezzanine real estate loans						
5.	Real estate investments:						
5.1	Property occupied by company						
5.2	Property held for production of income (including \$.....0 of property acquired in satisfaction of debt)						
5.3	Property held for sale (including \$.....0 property acquired in satisfaction of debt)						
6.	Contract loans						
7.	Derivatives						
8.	Receivables for securities						
9.	Securities Lending (Line 10, Asset Page reinvested collateral)				X X X	X X X	X X X
10.	Cash, cash equivalents and short-term investments	51,019,301	44.454	51,019,301		51,019,301	44.454
11.	Other invested assets						
12.	Total invested assets	114,767,534	100.000	114,767,534		114,767,534	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS
Real Estate

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 6)		
2.2	Additional investment made after acquisition (Part 2, Column 9)		
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		
8.2	Totals, Part 3, Column 9		
9.	Book/adjusted carrying value at the end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 - 7 - 8)		
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Lines 9 minus 10)		

SCHEDULE B - VERIFICATION BETWEEN YEARS
Mortgage Loans

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		
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 (Lines 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 18		
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)		

SCHEDULE D - VERIFICATION BETWEEN YEARS
Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year	3,402,444
2.	Cost of bonds and stocks acquired, Part 3, Column 7	90,767,234
3.	Accrual of Discount	12,194
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	
4.4	Part 4, Column 11	
5.	Total gain (loss) on disposals, Part 4, Column 19	(3,486)
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7	30,055,253
7.	Deduct amortization of premium	374,901
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)	63,748,233
11.	Deduct total nonadmitted amounts	
12.	Statement value at end of current period (Line 10 minus Line 11)	63,748,233

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	27,749,990	27,742,779	27,764,681	27,683,752
Governments	2. Canada	1,793,306	1,796,040	1,826,449	1,730,000
(Including all obligations guaranteed by governments)	3. Other Countries				
	4. Totals	29,543,296	29,538,819	29,591,130	29,413,752
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	292,607	292,651	297,298	285,000
U.S. Political Subdivisions of States, Territories and Possessions (Diresect and guaranteed)	6. Totals				
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	9,733,922	9,713,892	9,750,852	9,649,155
Industrial and Miscellaneous and Hybrid Securities (unaffiliated)	8. United States	21,681,125	21,682,761	21,829,111	21,318,931
	9. Canada	1,161,654	1,165,418	1,165,428	1,150,000
	10. Other Countries	1,335,629	1,334,768	1,347,639	1,305,000
	11. Totals	24,178,408	24,182,947	24,342,178	23,773,931
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	63,748,233	63,728,309	63,981,457	63,121,837
PREFERRED STOCKS	14. United States				
Industrial and Miscellaneous (unaffiliated)	15. Canada				
	16. Other Countries				
	17. Totals				
Parent, Subsidiaries and Affiliates	18. Totals				
	19. Total Preferred Stocks				
COMMON STOCKS	20. United States				
Industrial and Miscellaneous (unaffiliated)	21. Canada				
	22. Other Countries				
	23. Totals				
Parent, Subsidiaries and Affiliates	24. Totals				
	25. Total Common Stocks				
	26. Total Stocks				
	27. Total Bonds and Stocks	63,748,233	63,728,309	63,981,457	

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 Column 6 as a % of Line 9.7	8 Total From Column 6 Prior Year	9 % From Column 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
SIO5	1. U.S. Governments											
	1.1 NAIC 1	5,766,986	22,441,640	61,336	125,809	46,774	28,442,546	44.14	3,412,273	5.32	28,442,546	
	1.2 NAIC 2											
	1.3 NAIC 3											
	1.4 NAIC 4											
	1.5 NAIC 5											
	1.6 NAIC 6											
	1.7 TOTALS	5,766,986	22,441,640	61,336	125,809	46,774	28,442,546	44.14	3,412,273	5.32	28,442,546	
	2. All Other Governments											
	2.1 NAIC 1		1,793,306				1,793,306	2.78			1,793,306	
	2.2 NAIC 2											
	2.3 NAIC 3											
	2.4 NAIC 4											
	2.5 NAIC 5											
	2.6 NAIC 6											
	2.7 TOTALS		1,793,306				1,793,306	2.78			1,793,306	
	3. U.S. States, Territories and Possessions etc., Guaranteed											
	3.1 NAIC 1		292,607				292,607	0.45			292,607	
	3.2 NAIC 2											
	3.3 NAIC 3											
	3.4 NAIC 4											
	3.5 NAIC 5											
	3.6 NAIC 6											
	3.7 TOTALS		292,607				292,607	0.45			292,607	
	4. U.S. Political Subdivisions of States, Territories & Possessions, Guaranteed											
	4.1 NAIC 1											
	4.2 NAIC 2											
	4.3 NAIC 3											
	4.4 NAIC 4											
	4.5 NAIC 5											
	4.6 NAIC 6											
	4.7 TOTALS											
	5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed											
	5.1 NAIC 1	89,983	9,304,387	339,552			9,733,922	15.11			9,733,922	
	5.2 NAIC 2											
	5.3 NAIC 3											
	5.4 NAIC 4											
	5.5 NAIC 5											
	5.6 NAIC 6											
	5.7 TOTALS	89,983	9,304,387	339,552			9,733,922	15.11			9,733,922	

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

	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.7	8 Total From Column 6 Prior Year	9 % From Column 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
6. Industrial and Miscellaneous (unaffiliated)											
6.1 NAIC 1	595,934	23,582,473				24,178,407	37.52	60,731,086	94.68	24,178,407	
6.2 NAIC 2											
6.3 NAIC 3											
6.4 NAIC 4											
6.5 NAIC 5											
6.6 NAIC 6											
6.7 TOTALS	595,934	23,582,473				24,178,407	37.52	60,731,086	94.68	24,178,407	
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

	1	2	3	4	5	6	7	8	9	10	11
NAIC Designation	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	Total Current Year	Column 6 as a % of Line 9.7	Total From Column 6 Prior Year	% From Column 7 Prior Year	Total Publicly Traded	Total Privately Placed (a)
9. Total Bonds Current Year											
9.1 NAIC 1	(d)..... 6,452,903	 57,414,413	 400,888	 125,809	 46,774	 64,440,788	 100.00	 X X X	 X X X	 64,440,788	.....
9.2 NAIC 2	(d).....	.....	.....	.....	.....	.....	.....	..... X X X	 X X X	.....	.....
9.3 NAIC 3	(d).....	.....	.....	.....	.....	.....	.....	..... X X X	 X X X	.....	.....
9.4 NAIC 4	(d).....	.....	.....	.....	.....	.....	.....	..... X X X	 X X X	.....	.....
9.5 NAIC 5	(d).....	.....	.....	.....	.....	(c).....	.....	..... X X X	 X X X	.....	.....
9.6 NAIC 6	(d).....	.....	.....	.....	.....	(c).....	.....	..... X X X	 X X X	.....	.....
9.7 TOTALS	 6,452,903	 57,414,413	 400,888	 125,809	 46,774	(b)..... 64,440,788	 100.00	 X X X	 X X X	 64,440,788	.....
9.8 Line 9.7 as a % of Column 6	 10.01	 89.10	 0.62	 0.20	 0.07	 100.00	 X X X	 X X X	 X X X	 100.00	.....
10. Total Bonds Prior Year											
10.1 NAIC 1	 64,143,359	.....	.....	.....	.....	..... X X X	 X X X	 64,143,359	 100.00	 64,143,359	.....
10.2 NAIC 2	.....	.....	.....	.....	.....	..... X X X	 X X X	.....	.....	.....	.....
10.3 NAIC 3	.....	.....	.....	.....	.....	..... X X X	 X X X	.....	.....	.....	.....
10.4 NAIC 4	.....	.....	.....	.....	.....	..... X X X	 X X X	.....	.....	.....	.....
10.5 NAIC 5	.....	.....	.....	.....	.....	..... X X X	 X X X	(c).....	.....	.....	.....
10.6 NAIC 6	.....	.....	.....	.....	.....	..... X X X	 X X X	(c).....	.....	.....	.....
10.7 TOTALS	 64,143,359	.....	.....	.....	.....	..... X X X	 X X X	(b)..... 64,143,359	 100.00	 64,143,359	.....
10.8 Line 10.7 as a % of Col. 8	 100.00	.....	.....	.....	.....	..... X X X	 X X X	 100.00	 X X X	 100.00	.....
11. Total Publicly Traded Bonds											
11.1 NAIC 1	 6,452,903	 57,414,413	 400,888	 125,809	 46,774	 64,440,788	 100.00	 64,143,359	 100.00	 64,440,788	 X X X
11.2 NAIC 2	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	..... X X X
11.3 NAIC 3	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	..... X X X
11.4 NAIC 4	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	..... X X X
11.5 NAIC 5	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	..... X X X
11.6 NAIC 6	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	..... X X X
11.7 TOTALS	 6,452,903	 57,414,413	 400,888	 125,809	 46,774	 64,440,788	 100.00	 64,143,359	 100.00	 64,440,788	 X X X
11.8 Line 11.7 as a % of Col. 6	 10.01	 89.10	 0.62	 0.20	 0.07	 100.00	 X X X	 X X X	 X X X	 100.00	 X X X
11.9 Line 11.7 as a % of Line 9.7, Col. 6, Section 9	 10.01	 89.10	 0.62	 0.20	 0.07	 100.00	 X X X	 X X X	 X X X	 100.00	 X X X
12. Total Privately Placed Bonds											
12.1 NAIC 1	.....	.....	.....	.....	.....	.....	.....	.....	.....	..... X X X	.....
12.2 NAIC 2	.....	.....	.....	.....	.....	.....	.....	.....	.....	..... X X X	.....
12.3 NAIC 3	.....	.....	.....	.....	.....	.....	.....	.....	.....	..... X X X	.....
12.4 NAIC 4	.....	.....	.....	.....	.....	.....	.....	.....	.....	..... X X X	.....
12.5 NAIC 5	.....	.....	.....	.....	.....	.....	.....	.....	.....	..... X X X	.....
12.6 NAIC 6	.....	.....	.....	.....	.....	.....	.....	.....	.....	..... X X X	.....
12.7 TOTALS	.....	.....	.....	.....	.....	.....	.....	.....	.....	..... X X X	.....
12.8 Line 12.7 as a % of Col. 6	.....	.....	.....	.....	.....	.....	..... X X X	 X X X	 X X X	 X X X	.....
12.9 Line 12.7 as a % of Line 9.7, Col. 6, Section 9	.....	.....	.....	.....	.....	.....	..... X X X	 X X X	 X X X	 X X X	.....

(a) Includes \$.....0 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.
(b) Includes \$.....0 current year, \$.....0 prior year of bonds with Z designations and \$.....0 current year, \$.....0 prior year of bonds with Z* designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement. "Z*" means the SVO could not evaluate the obligation because valuation procedures for the security class is under regulatory review.
(c) Includes \$.....0 current year, \$.....0 prior year of bonds with 5* designations and \$.....0 current year, \$.....0 prior year of bonds with 6* designations. "5*" means the NAIC designation was assigned by the SVO in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.
(d) Includes the following amount of non-rated short-term and cash equivalent bonds by NAIC designation: NAIC 1 \$.....692,555; NAIC 2 \$.....0; NAIC 3 \$.....0; NAIC 4 \$.....0; NAIC 5 \$.....0; NAIC 6 \$.....0.

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type		1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.5	8 Total From Column 6 Prior Year	9 % From Column 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
1.	U.S. Governments											
1.1	Issuer Obligations	5,754,976	22,393,247				28,148,224	43.68	3,412,273	5.32	28,148,224	
1.2	Residential Mortgage-Backed Securities	12,010	48,393	61,336	125,809	46,774	294,322	0.46			294,322	
1.3	Commercial Mortgage-Backed Securities											
1.4	Other Loan-Backed and Structured Securities											
1.5	Totals	5,766,986	22,441,640	61,336	125,809	46,774	28,442,546	44.14	3,412,273	5.32	28,442,546	
2.	All Other Governments											
2.1	Issuer Obligations		1,793,306				1,793,306	2.78			1,793,306	
2.2	Residential Mortgage-Backed Securities											
2.3	Commercial Mortgage-Backed Securities											
2.4	Other Loan-Backed and Structured Securities											
2.5	Totals		1,793,306				1,793,306	2.78			1,793,306	
3.	U.S. States, Territories and Possessions, Guaranteed											
3.1	Issuer Obligations		292,607				292,607	0.45			292,607	
3.2	Residential Mortgage-Backed Securities											
3.3	Commercial Mortgage-Backed Securities											
3.4	Other Loan-Backed and Structured Securities											
3.5	Totals		292,607				292,607	0.45			292,607	
4.	U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed											
4.1	Issuer Obligations											
4.2	Residential Mortgage-Backed Securities											
4.3	Commercial Mortgage-Backed Securities											
4.4	Other Loan-Backed and Structured Securities											
4.5	Totals											
5.	U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed											
5.1	Issuer Obligations		8,963,596				8,963,596	13.91			8,963,596	
5.2	Residential Mortgage-Backed Securities	89,983	340,791	339,552			770,326	1.20			770,326	
5.3	Commercial Mortgage-Backed Securities											
5.4	Other Loan-Backed and Structured Securities											
5.5	Totals	89,983	9,304,387	339,552			9,733,922	15.11			9,733,922	
6.	Industrial and Miscellaneous											
6.1	Issuer Obligations	595,934	14,163,686				14,759,620	22.90	60,731,086	94.68	14,759,620	
6.2	Residential Mortgage-Backed Securities											
6.3	Commercial Mortgage-Backed Securities											
6.4	Other Loan-Backed and Structured Securities		9,418,787				9,418,787	14.62			9,418,787	
6.5	Totals	595,934	23,582,473				24,178,407	37.52	60,731,086	94.68	24,178,407	
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

	1	2	3	4	5	6	7	8	9	10	11
Distribution by Type	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	Total Current Year	Column 6 as a % of Line 9.5	Total From Column 6 Prior Year	% From Column 7 Prior Year	Total Publicly Traded	Total Privately Placed
9. Total Bonds Current Year											
9.1 Issuer Obligations	6,350,911	47,606,442				53,957,353	83.73	X X X	X X X	53,957,353	
9.2 Residential Mortgage-Backed Securities	101,993	389,184	400,888	125,809	46,774	1,064,648	1.65	X X X	X X X	1,064,648	
9.3 Commercial Mortgage-Backed Securities								X X X	X X X		
9.4 Other Loan-Backed and Structured Securities		9,418,787				9,418,787	14.62	X X X	X X X	9,418,787	
9.5 Totals	6,452,903	57,414,413	400,888	125,809	46,774	64,440,788	100.00	X X X	X X X	64,440,788	
9.6 Line 9.5 as a % of Col. 6	10.01	89.10	0.62	0.20	0.07	100.00	X X X	X X X	X X X	100.00	
10. Total Bonds Prior Year											
10.1 Issuer Obligations	64,143,359					X X X	X X X	64,143,359	100.00	64,143,359	
10.2 Residential Mortgage-Backed Securities						X X X	X X X				
10.3 Commercial Mortgage-Backed Securities						X X X	X X X				
10.4 Other Loan-Backed and Structured Securities						X X X	X X X				
10.5 Totals	64,143,359					X X X	X X X	64,143,359	100.00	64,143,359	
10.6 Line 10.5 as a % of Col. 8	100.00					X X X	X X X	100.00	X X X	100.00	
11. Total Publicly Traded Bonds											
11.1 Issuer Obligations	6,350,911	47,606,442				53,957,353	83.73	64,143,359	100.00	53,957,353	X X X
11.2 Residential Mortgage-Backed Securities	101,993	389,184	400,888	125,809	46,774	1,064,648	1.65			1,064,648	X X X
11.3 Commercial Mortgage-Backed Securities											X X X
11.4 Other Loan-Backed and Structured Securities		9,418,787				9,418,787	14.62			9,418,787	X X X
11.5 Totals	6,452,903	57,414,413	400,888	125,809	46,774	64,440,788	100.00	64,143,359	100.00	64,440,788	X X X
11.6 Line 11.5 as a % of Col. 6	10.01	89.10	0.62	0.20	0.07	100.00	X X X	X X X	X X X	100.00	X X X
11.7 Line 11.5 as a % of Line 9.5, Col. 6, Section 9	10.01	89.10	0.62	0.20	0.07	100.00	X X X	X X X	X X X	100.00	X X X
12. Total Privately Placed Bonds											
12.1 Issuer Obligations										X X X	
12.2 Residential Mortgage-Backed Securities										X X X	
12.3 Commercial Mortgage-Backed Securities										X X X	
12.4 Other Loan-Backed and Structured Securities										X X X	
12.5 Totals										X X X	
12.6 Line 12.5 as a % of Col. 6							X X X	X X X	X X X	X X X	
12.7 Line 12.5 as a % of Line 9.5, Col. 6, Section 9							X X X	X X X	X X X	X X X	

SCHEDULE DA - VERIFICATION BETWEEN YEARS
Short-Term Investments

		1	2	3	4	5
		Total	Bonds	Mortgage Loans	Other Short-term Investment Assets (a)	Investments in Parent, Subsidiaries and Affiliates
1.	Book/adjusted carrying value, December 31 of prior year	60,740,915	60,740,915			
2.	Cost of short-term investments acquired	1,304,697	1,304,697			
3.	Accrual of discount					
4.	Unrealized valuation increase (decrease)					
5.	Total gain (loss) on disposals	(260)	(260)			
6.	Deduct consideration received on disposals	61,345,992	61,345,992			
7.	Deduct amortization of premium	6,805	6,805			
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)	692,555	692,555			
11.	Deduct total nonadmitted amounts					
12.	Statement value at end of current period (Line 10 minus Line 11)	692,555	692,555			

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

SI11 Schedule DB Part A Verification NONE

SI11 Schedule DB Part B Verification NONE

SI12 Schedule DB Part C Sn 1 - Rep. (Syn Asset) Transactions NONE

SI13 Schedule DB Part C Sn 2 - Rep. (Syn Asset) Transactions NONE

SI14 Schedule DB Verification NONE

SCHEDULE E - VERIFICATION BETWEEN YEARS
(Cash Equivalents)

		1	2	3
		Total	Bonds	Other (a)
1.	Book/adjusted carrying value, December 31 of prior year .....	.....	.....	.....
2.	Cost of cash equivalents acquired	16,068,842	16,068,842	.....
3.	Accrual of discount	971	971	.....
4.	Unrealized valuation increase (decrease) .....	.....	.....	.....
5.	Total gain (loss) on disposals	(29)	(29)	.....
6.	Deduct consideration received on disposals	16,069,784	16,069,784	.....
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 (Lines 10 minus 11) .....	.....	.....	.....

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

E01 Schedule A - Part 1 Real Estate Owned NONE

E02 Schedule A - Part 2 Real Estate Acquired NONE

E03 Schedule A - Part 3 Real Estate Disposed NONE

E04 Schedule B Part 1 - Mortgage Loans Owned NONE

E05 Schedule B Part 2 - Mortgage Loans Acquired NONE

E06 Schedule B Part 3 - Mortgage Loans Disposed NONE

E07 Schedule BA Part 1 - Long-Term Invested Assets Owned NONE

E08 Schedule BA Part 2 - Long-Term Invested Assets Acquired NONE

E09 Schedule BA Part 3 - Long-Term Invested Assets Disposed NONE

SCHEDULE D - PART 1
Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest				Dates			
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22	
CUSIP Identification	Description	Code	F O R E I G N	Bond CHAR	NAIC Desig- nation	Actual Cost			Rate Used to Obtain Fair Value	Fair Value												Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of Interest	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
U.S. Governments - Issuer Obligations																						
912828VC1	U S TREASURY NOTE				1	1,823,036	99.3830	1,823,678	1,835,000	1,825,323		2,287				0.250	0.474	MN	596	2,294	06/06/2013	05/15/2016
912828UW8	U S TREASURY NOTE				1	609,144	99.4690	606,761	610,000	609,333		189				0.250	0.298	AO	327	763	05/03/2013	04/15/2016
912828VW7	U S TREASURY NOTE				1	1,599,789	100.5940	1,599,445	1,590,000	1,599,034		(755)				0.875	0.668	MS	4,151		10/08/2013	09/15/2016
912828WF3	U S TREASURY NOTE				1	1,221,100	99.6950	1,216,279	1,220,000	1,221,075		(26)				0.625	0.594	MN	990		12/05/2013	11/15/2016
912828WA4	U S TREASURY NOTE				1	611,575	99.8130	608,859	610,000	611,503		(72)				0.625	0.536	AO	817		11/08/2013	10/15/2016
912828UM0	U S TREASURY NOTE				1	3,645,867	99.9060	3,641,574	3,645,000	3,645,626		(240)				0.375	0.367	FA	5,163	6,834	03/06/2013	02/15/2016
912828QP8	U S TREASURY NOTE				1	917,231	102.8980	905,502	880,000	907,004		(10,227)				1.750	0.471	MN	1,354	15,400	01/25/2013	05/31/2016
912828MA5	U S TREASURY NOTE				1	452,012	105.7110	449,272	425,000	450,671		(1,341)				2.750	0.654	MN	1,028	5,844	11/04/2013	11/30/2016
912828RV4	U S TREASURY NOTE	SD			1	3,405,047	100.0820	3,402,788	3,400,000	3,404,587		(460)				0.250	0.109	JD	397	4,250	11/25/2013	12/15/2014
912828UD0	U S TREASURY NOTE				1	1,655,661	99.9690	1,659,485	1,660,000	1,657,834		2,173				0.125	0.256	JD	6	2,075	01/25/2013	12/31/2014
912828SZ4	U S TREASURY NOTE				1	11,529,882	100.2110	11,539,297	11,515,000	11,523,679		(6,203)				0.375	0.323	JD	2,017	43,181	01/25/2013	06/15/2015
0199999 Subtotal - U.S. Governments - Issuer Obligations						27,470,344	X X X	27,452,940	27,390,000	27,455,668		(14,676)				X X X	X X X	X X X	16,846	80,641	X X X	X X X
U.S. Governments - Residential Mortgage-Backed Securities																						
38378KGV5	GNMA GTD REMIC P/T 13-57 A			1	1	294,337	98.6680	289,839	293,752	294,322		(27)				1.350	1.332	MON	330	2,644	04/12/2013	06/16/2037
0299999 Subtotal - U.S. Governments - Residential Mortgage-Backed Securities						294,337	X X X	289,839	293,752	294,322		(27)				X X X	X X X	X X X	330	2,644	X X X	X X X
0599999 Subtotal - U.S. Governments						27,764,681	X X X	27,742,779	27,683,752	27,749,990		(14,703)				X X X	X X X	X X X	17,176	83,284	X X X	X X X
All Other Governments - Issuer Obligations																						
683234DP0	PROVINCE OF ONTARIO CANADA		I		1FE	916,686	101.9170	917,253	900,000	915,313		(1,373)				1.600	0.965	MS	4,000		09/27/2013	09/21/2016
748148RQ8	PROVINCE OF QUEBEC CANADA		I		1FE	909,763	105.8780	878,787	830,000	877,993		(31,770)				4.600	0.460	MN	3,712	38,180	01/18/2013	05/26/2015
0699999 Subtotal - All Other Governments - Issuer Obligations						1,826,449	X X X	1,796,040	1,730,000	1,793,306		(33,143)				X X X	X X X	X X X	7,712	38,180	X X X	X X X
1099999 Subtotal - All Other Governments						1,826,449	X X X	1,796,040	1,730,000	1,793,306		(33,143)				X X X	X X X	X X X	7,712	38,180	X X X	X X X
U.S. States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations																						
13063BN73	CALIFORNIA ST				1FE	80,270	100.2670	80,214	80,000	80,199		(72)				1.050	0.929	FA	350	289	03/14/2013	02/01/2016
452152HQ7	ILLINOIS ST			1	1FE	217,027	103.6280	212,437	205,000	212,408		(4,619)				4.511	1.377	MS	3,083	4,624	04/02/2013	03/01/2015
1199999 Subtotal - U.S. States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations						297,298	X X X	292,651	285,000	292,607		(4,691)				X X X	X X X	X X X	3,433	4,913	X X X	X X X
1799999 Subtotal - U.S. States, Territories and Possessions (Direct and Guaranteed)						297,298	X X X	292,651	285,000	292,607		(4,691)				X X X	X X X	X X X	3,433	4,913	X X X	X X X
U.S. Special Revenue, Special Assessment - Issuer Obligations																						
041826E53	ARLINGTON TX INDEP SCH DIST				1FE	95,000	99.6040	94,624	95,000	95,000						0.611	0.611	FA	219	79	05/23/2013	02/15/2016
072031AB3	BAY AREA CA WTR SPLY & CONSV A			1	1FE	600,000	99.3690	596,214	600,000	600,000						0.566	0.566	AO	849	2,019	02/01/2013	10/01/2015
313381YP4	FEDERAL HOME LN BK CONS BD				1	1,213,919	100.0210	1,215,255	1,215,000	1,214,405		486				0.250	0.293	FA	1,105	1,730	01/24/2013	02/20/2015
3133834R9	FEDERAL HOME LN BK CONS BD				1	598,938	99.6610	597,966	600,000	599,154		216				0.375	0.432	JD	44	1,400	05/09/2013	06/24/2016
313371PV2	FEDERAL HOME LN BK CONS BD				1	1,210,155	102.5140	1,194,288	1,165,000	1,199,222		(10,934)				1.625	0.615	JD	1,157	18,931	01/17/2013	12/09/2016
313381PY5	FEDERAL HOME LN BK CONS BD			1	1	1,228,401	99.9630	1,229,545	1,230,000	1,228,938		537				0.400	0.448	AO	929	3,690	01/25/2013	10/23/2015
3137EADD8	FEDERAL HOME LN MTG CORP				1	2,420,394	100.3270	2,417,881	2,410,000	2,416,446		(3,948)				0.500	0.322	AO	2,477	9,050	04/22/2013	04/17/2015
313550VA8	FEDERAL NATL MTG ASSN				1	1,203,390	99.8920	1,198,704	1,200,000	1,202,604		(786)				0.500	0.403	MS	1,517	3,000	04/22/2013	03/30/2016
56045TA03	MAINE ST MUNI BOND BANK LIQUOR			1	1FE	50,000	100.1460	50,073	50,000	50,000						1.068	1.068	JD	45	128	08/28/2013	06/01/2015
649007XP2	NEW YORK ST DORM AUTH REVENUES			1	1FE	75,000	100.2130	75,160	75,000	75,000						0.874	0.874	JD	22		12/05/2013	12/01/2016
727199WC1	PLANO TX INDEP SCH DIST				1FE	217,827	103.7470	217,869	210,000	217,827						2.625	0.817	FA			12/11/2013	02/15/2016
91412GSX4	UNIV OF CALIFORNIA CA REVENUES			1	1FE	65,000	99.5750	64,724	65,000	65,000						0.907	0.907	MN	146		09/26/2013	05/15/2016
2599999 Subtotal - U.S. Special Revenue, Special Assessment - Issuer Obligations						8,978,024	X X X	8,952,302	8,915,000	8,963,596		(14,428)				X X X	X X X	X X X	8,509	40,026	X X X	X X X
U.S. Special Revenue, Special Assessment - Residential Mortgage-Backed Securities																						
3138LVXA6	FNMA POOL #0A05172				1	255,346	103.7370	250,485	241,462	254,384		(1,899)				3.000	1.711	MON	604	4,226	05/21/2013	06/01/2022
31418AH76	FNMA POOL #0MA1153				1	517,482	103.7370	511,105	492,693	515,941		(4,261)				3.000	1.870	MON	1,232	7,390	05/30/2013	07/01/2022
2699999 Subtotal - U.S. Special Revenue, Special Assessment - Residential Mortgage-Backed Securities						772,828	X X X	761,590	734,155	770,326		(6,161)				X X X	X X X	X X X	1,835	11,616	X X X	X X X
3199999 Subtotal - U.S. Special Revenue, Special Assessment						9,750,852	X X X	9,713,892	9,649,155	9,733,922		(20,589)				X X X	X X X	X X X	10,345	51,642	X X X	X X X
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																						
00440EAL1	ACE INA HOLDINGS INC			1	1FE	211,172	106.6610	202,656	190,000	202,700		(8,472)				5.600	0.697	MN	1,360	10,640	01/23/2013	05/15/2015
0258MODE6	AMERICAN EXPRESS CREDIT CORP				1FE	459,063	101.6140	457,263	450,000	455,532		(3,531)				1.750	0.893	JD	416	7,875	01/18/2013	06/12/2015
02665WAB7	AMERICAN HONDA FINANCE CORP			1	1FE	84,704	100.4090	85,348	85,000	84,726		22				1.125	1.244	AO	214		10/03/2013	10/07/2016
03523TBA5	ANHEUSER-BUSCH INBEV WORLDWIDE			1	1FE	300,267	104.1000	296,685	285,000	297,251		(3,016)				2.875	0.827	FA	3,118	4,097	06/17/2013	02/15/2016
037833AJ9	APPLE INC			1	1FE	123,110	96.6950	125,704	130,000	123,547		437				1.000	2.206	MN	209	650	09/05/2013	05/03/2018
00206RAV4	AT&T INC			1	1FE	313,059	102.6700	308,010	300,000	308,318		(4,741)				2.500	0.776	FA	2,833	7,500	01/18/2013	08/15/2015
06050TLR1	BANK OF AMERICA NA				1FE	254,811	100.1140	255,291	255,000	254,819		8				1.125	1.150	MN	375		11/06/2013	11/14/2016

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
		F O R E I G N	Bond CHAR	NAIC Desig- nation	Rate Used to Obtain Fair Value	Fair Value			Par Value	Book/ Adjusted Carrying Value												Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of Interest	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
CUSIP Identification	Description	Code	N	CHAR	Desig- nation	Actual Cost	Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of Interest	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
05531FAL7	BB&T CORP	---	---	1	1FE	151,175	99.1070	148,661	150,000	150,954			(221)		1.600	1.391	FA	907	1,200	03/11/2013	08/15/2017
05531FAG8	BB&T CORP	---	---	1	1FE	115,741	104.5710	115,028	110,000	115,185			(556)		3.200	0.423	MS	1,036		10/22/2013	03/15/2016
084664BX8	BERKSHIRE HATHAWAY FINANCE COR	---	---	1	1FE	149,921	100.4540	150,681	150,000	149,930			10		0.950	0.968	FA	538		08/06/2013	08/15/2016
084664BNO	BERKSHIRE HATHAWAY FINANCE COR	---	---	1	1FE	451,960	103.6330	445,622	430,000	444,910			(7,050)		2.450	0.662	JD	468	10,535	01/18/2013	12/15/2015
097023AY1	BOEING CO/THE	---	---	1	1FE	306,858	103.2980	299,564	290,000	299,217			(7,640)		3.500	0.652	FA	3,834	10,150	01/17/2013	02/15/2015
14912LS56	CATERPILLAR FINANCIAL SERVICES	---	---	1	1FE	199,970	100.6190	201,238	200,000	199,973			3		1.350	1.355	MS	863		09/03/2013	09/06/2016
166764AC4	CHEVRON CORP	---	---	1	1FE	95,000	100.2370	95,225	95,000	95,000					0.889	0.889	JD	16	422	06/17/2013	06/24/2016
191216AP5	COCA-COLA CO/THE	---	---	1	1FE	271,942	101.8860	269,998	265,000	270,039			(1,903)		1.500	0.514	MN	508	3,975	05/03/2013	11/15/2015
19416QDW7	COLGATE-PALMOLIVE CO	---	---	1	1FE	210,914	100.1870	210,393	210,000	210,526			(388)		0.600	0.312	MN	161	1,260	05/03/2013	11/15/2014
264399EM4	DUKE ENERGY CAROLINAS LLC	---	---	1	1FE	236,373	108.1540	227,123	210,000	227,254			(9,120)		5.300	0.548	AO	2,783	11,130	01/22/2013	10/01/2015
263534BY4	EI DU PONT DE NEMOURS & CO	---	---	1	1FE	147,375	102.8690	144,017	140,000	144,173			(3,203)		3.250	0.373	JJ	2,098		03/07/2013	01/15/2015
263534BX6	EI DU PONT DE NEMOURS & CO	---	---	1	1FE	217,748	104.8750	209,750	200,000	210,079			(7,669)		4.750	0.550	MS	2,797	9,500	01/23/2013	03/15/2015
369550AQ1	GENERAL DYNAMICS CORP	---	---	1	1FE	78,254	103.0820	77,312	75,000	77,664			(590)		2.250	0.833	JJ	778	844	05/31/2013	07/15/2016
36962G5M2	GENERAL ELECTRIC CAPITAL CORP	---	---	1	1FE	154,013	101.8310	152,747	150,000	152,105			(1,908)		2.150	0.769	JJ	1,541	1,613	01/18/2013	01/09/2015
36962G6R0	GENERAL ELECTRIC CAPITAL CORP	---	---	1	1FE	450,527	100.2500	451,125	450,000	450,475			(52)		1.000	0.947	JJ	2,163		10/07/2013	01/08/2016
373334JY8	GEORGIA POWER CO	---	---	1	1FE	150,590	100.1850	150,278	150,000	150,388			(201)		0.750	0.588	FA	441	563	02/25/2013	08/10/2015
38259PAC6	GOOGLE INC	---	---	1	1FE	240,587	103.3190	237,634	230,000	237,632			(2,955)		2.125	0.718	MN	570	4,888	01/18/2013	05/19/2016
437076AP7	HOME DEPOT INC/THE	---	---	1	1FE	241,934	109.6890	235,831	215,000	236,297			(5,637)		5.400	0.802	MS	3,864	3,780	10/21/2013	03/01/2016
459200HB0	INTERNATIONAL BUSINESS MACHINE	---	---	1	1FE	240,223	100.1480	240,355	240,000	240,121			(102)		0.550	0.504	FA	532	1,320	01/18/2013	02/06/2015
24422ERZ4	JOHN DEERE CAPITAL CORP	---	---	1	1FE	309,671	99.7470	309,216	310,000	309,773			102		0.750	0.786	JJ	1,027	1,156	01/17/2013	01/22/2016
46625HHP8	JPMORGAN CHASE & CO	---	---	1	1FE	606,067	103.1200	592,940	575,000	591,516			(14,551)		3.700	0.951	JJ	9,515	10,638	01/18/2013	01/20/2015
46625HJA9	JPMORGAN CHASE & CO	---	---	1	1FE	121,105	104.7700	120,486	115,000	120,701			(405)		3.150	1.142	JJ	1,770		10/22/2013	07/05/2016
58933YAD7	MERCK & CO INC	---	---	1	1FE	289,922	99.8250	289,493	290,000	289,938			16		0.700	0.709	MN	242	1,004	05/15/2013	05/18/2016
589331AP2	MERCK SHARP & DOHME CORP	---	---	1	1FE	32,576	105.0660	31,520	30,000	31,591			(985)		4.000	0.448	JD		1,200	01/18/2013	06/30/2015
59156RAN8	METLIFE INC	---	---	1	1FE	302,693	106.1420	291,891	275,000	291,929			(10,763)		5.000	0.740	JD	611	13,750	01/18/2013	06/15/2015
594918AG9	MICROSOFT CORP	---	---	1	1FE	216,470	102.0830	214,374	210,000	214,363			(2,108)		1.625	0.421	MS	910	3,413	02/22/2013	09/25/2015
66989HAC2	NOVARTIS CAPITAL CORP	---	---	1	1FE	303,041	103.3340	299,669	290,000	299,176			(3,865)		2.900	0.481	AO	1,565	4,205	06/05/2013	04/24/2015
68402LAC8	ORACLE CORP	---	---	1	1FE	243,567	109.1600	234,694	215,000	234,661			(8,906)		5.250	0.723	JJ	5,205	5,644	01/18/2013	01/15/2016
713448BT4	PEPSICO INC	---	---	1	1FE	208,060	103.7530	207,506	200,000	206,994			(1,066)		2.500	0.996	MN	708	2,500	08/14/2013	05/10/2016
69349LAP3	PNC BANK NA	---	---	1	1FE	249,675	100.1220	250,305	250,000	249,692			17		1.150	1.188	MN	535		10/21/2013	11/01/2016
693476BG7	PNC FUNDING CORP	---	---	1	1FE	90,890	105.8100	89,939	85,000	89,869			(1,021)		4.250	0.890	MS	1,003	1,806	08/14/2013	09/21/2015
74005PAV6	PRAXAIR INC	---	---	1	1FE	120,864	104.4680	120,138	115,000	120,370			(493)		3.250	0.494	MS	1,100		10/30/2013	09/15/2015
742718DS5	PROCTER & GAMBLE CO/THE	---	---	1	1FE	308,121	102.3110	306,933	300,000	307,177			(944)		1.800	0.514	MN	690	2,700	09/27/2013	11/15/2015
74456QAW6	PUBLIC SERVICE ELECTRIC & GAS	---	---	1	1FE	155,028	102.9020	154,353	150,000	154,312			(716)		2.700	0.533	MN	675	2,025	10/08/2013	05/01/2015
828807BM8	SIMON PROPERTY GROUP LP	---	---	1	1FE	303,267	106.4960	292,864	275,000	292,281			(10,986)		5.100	0.751	JD	623	14,025	01/18/2013	06/15/2015
882508AR5	TEXAS INSTRUMENTS INC	---	---	1	1FE	151,200	103.6540	150,298	145,000	150,383			(817)		2.375	0.794	MN	440	1,722	08/14/2013	05/16/2016
89233PSN2	TOYOTA MOTOR CREDIT CORP	---	---	1	1FE	152,247	100.8310	151,247	150,000	151,093			(1,154)		1.250	0.418	MN	229	1,875	01/22/2013	11/17/2014
792860AH1	TRAVELERS COS INC/THE	---	---	1	1FE	278,885	109.0880	272,720	250,000	272,531			(6,354)		5.500	0.796	JD	1,146	10,725	10/22/2013	12/01/2015
898365AB7	TRUSTEES BOSTON COLLEGE	---	---	1	1FE	200,000	100.3490	200,698	200,000	200,000					0.734	0.734	JJ	530		08/14/2013	07/01/2015
911312AP1	UNITED PARCEL SERVICE INC	---	---	1	1FE	244,067	98.5090	241,347	245,000	244,184			118		1.125	1.216	AO	689	1,378	06/05/2013	10/01/2017
91324PBX9	UNITEDHEALTH GROUP INC	---	---	1	1FE	301,794	100.4000	301,200	300,000	301,183			(611)		0.850	0.628	AO	538	2,500	01/22/2013	10/15/2015
91159HHB9	US BANCORP	---	---	1	1FE	302,911	1														

SCHEDULE D - PART 1
Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	F O R E I G N	Bond CHAR	NAIC Desig- nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of Interest	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
03065CAC3	AMERICREDIT AUTOMOBILE RE 4 A3	...	...	1 ..	1FE	99,991	100.1860	100,186	100,000	99,992		1			0.960	0.962	MON .	59	304	08/07/2013	04/09/2018
05578XAC2	BMW VEHICLE OWNER TRUST A A3	...	...	1 ..	1FE	449,990	100.0930	450,419	450,000	449,990		0			0.670	0.671	MON .	50	410	10/29/2013	11/27/2017
13975DAC9	CAPITAL AUTO RECEIVABLES 3 A3	...	...	1 ..	1FE	299,965	100.4230	301,269	300,000	299,968		3			1.390	1.393	MON .	120	1,299	08/14/2013	12/20/2017
13975FAC4	CAPITAL AUTO RECEIVABLES 4 A3	...	...	1 ..	1FE	304,996	99.6250	303,856	305,000	304,996		0			1.090	1.090	MON .	277	212	11/21/2013	03/20/2018
14313JAC5	CARMAX AUTO OWNER TRUST 2 A3	...	...	1 ..	1FE	453,041	100.3650	451,643	450,000	452,363		(678)			0.840	0.674	MON .	168	3,465	01/18/2013	03/15/2017
12591FAC0	CNH EQUIPMENT TRUST A A3	...	...	1 ..	1FE	330,000	99.9830	329,944	330,000	330,000					0.690	0.690	MON .	101	1,860	02/13/2013	06/15/2018
12622XAD2	CNH EQUIPMENT TRUST A A4	...	...	1 ..	1FE	454,248	101.2750	450,674	445,000	452,341		(1,907)			2.040	1.437	MON .	404	6,809	03/27/2013	10/17/2016
12625HAB8	CNH EQUIPMENT TRUST B A2	...	...	1 ..	1FE	204,999	99.9810	204,961	205,000	204,999		0			0.440	0.440	MON .	35	494	05/21/2013	10/17/2016
12618SAC1	CNH EQUIPMENT TRUST D A3	...	...	1 ..	1FE	189,992	99.7980	189,616	190,000	189,992		0			0.770	0.771	MON .	65	102	11/14/2013	10/15/2018
34530CAC5	FORD CREDIT AUTO LEASE TR A A3	...	...	1 ..	1FE	234,977	99.9970	234,993	235,000	234,983		6			0.600	0.603	MON .	63	1,038	03/12/2013	03/15/2016
34530BAC7	FORD CREDIT AUTO OWNER TR A A3	...	...	1 ..	1FE	299,971	100.0070	300,021	300,000	299,976		6			0.550	0.552	MON .	73	1,325	02/20/2013	07/15/2017
34528QCD4	FORD CREDIT FLOORPLAN MAS 1 A1	...	...	1 ..	1FE	500,469	100.0170	500,085	500,000	500,383		(86)			0.850	0.831	MON .	189	3,801	01/23/2013	01/15/2018
36162WAC1	GE EQUIPMENT TRANSPORTATI 1 A3	...	...	1 ..	1FE	254,978	99.9550	254,885	255,000	254,983		5			0.690	0.692	MON .	29	1,339	03/12/2013	11/25/2016
36163GAC5	GE EQUIPMENT TRANSPORTATI 2 A3	...	...	1 ..	1FE	549,973	99.9540	549,747	550,000	549,974		1			0.920	0.921	MON .	84	773	10/23/2013	09/25/2017
43812XAC9	HONDA AUTO RECEIVABLES OW 3 A3	...	...	1 ..	1FE	119,981	100.3370	120,404	120,000	119,983		2			0.770	0.774	MON .	41	362	07/17/2013	05/15/2017
44890LAC8	HYUNDAI AUTO RECEIVABLES B A3	...	...	1 ..	1FE	299,942	100.0960	300,288	300,000	299,948		7			0.710	0.715	MON .	95	994	06/19/2013	09/15/2017
44890QAC7	HYUNDAI AUTO RECEIVABLES C A3	...	...	1 ..	1FE	119,979	100.5820	120,698	120,000	119,980		1			1.010	1.014	MON .	54	293	09/11/2013	02/15/2018
477879AC4	JOHN DEERE OWNER TRUST B A3	...	...	1 ..	1FE	299,959	100.3070	300,921	300,000	299,962		3			0.870	0.873	MON .	116	732	08/27/2013	08/15/2017
58768VAC5	MERCEDES-BENZ AUTO LEASE A A3	...	...	1 ..	1FE	284,975	100.0610	285,174	285,000	284,981		6			0.590	0.593	MON .	75	1,079	04/16/2013	02/15/2016
65477KAD4	NISSAN AUTO LEASE TRUST B A3	...	...	1 ..	1FE	309,995	100.0110	310,034	310,000	309,996		0			0.750	0.751	MON .	194	291	10/22/2013	06/15/2016
65476LAD3	NISSAN AUTO LEASE TRUST B A4	...	...	1 ..	1FE	240,384	100.0870	240,209	240,000	240,381		(3)			0.740	0.706	MON .	79		12/11/2013	09/17/2018
65477MAC2	NISSAN AUTO RECEIVABLES 13-C A3	...	...	1 ..	1FE	259,946	99.7330	259,306	260,000	259,947		1			0.670	0.674	MON .	97		12/04/2013	08/15/2018
80283DAB7	SANTANDER DRIVE AUTO RECE 2 A2	...	...	1 ..	1FE	117,397	99.9900	117,394	117,406	117,399		6			0.470	0.473	MON .	25	417	03/06/2013	03/15/2016
80283GAC8	SANTANDER DRIVE AUTO RECE 3 A3	...	...	1 ..	1FE	314,994	99.9130	314,726	315,000	314,995		1			0.700	0.700	MON .	98	1,286	05/08/2013	10/16/2017
80282WAC4	SANTANDER DRIVE AUTO RECE 3 A3	...	...	1 ..	1FE	521,224	100.1860	518,487	517,525	520,163		(1,439)			1.080	0.855	MON .	248	5,123	01/18/2013	04/15/2016
80283HAC6	SANTANDER DRIVE AUTO RECE 4 A3	...	...	1 ..	1FE	149,984	100.4960	150,744	150,000	149,986		2			1.110	1.112	MON .	139	685	07/11/2013	12/15/2017
89236RAC3	TOYOTA AUTO RECEIVABLES O A A3	...	...	1 ..	1FE	84,999	99.9970	84,997	85,000	84,999		0			0.550	0.550	MON .	39	309	04/09/2013	01/17/2017
92867NAD0	VOLKSWAGEN AUTO LEASE TRU A A3	...	...	1 ..	1FE	169,978	100.1290	170,219	170,000	169,981		3			0.840	0.844	MON .	44	575	07/17/2013	07/20/2016
92867MAC4	VOLKSWAGEN AUTO LOAN ENHA 1 A3	...	...	1 ..	1FE	254,985	99.9810	254,952	255,000	254,988		3			0.620	0.621	MON .	119	1,162	02/21/2013	08/21/2017
3599999 Subtotal - Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						9,423,121	X X X	9,416,082	9,403,931	9,418,781		(4,715)			X X X	X X X	X X X	3,788	44,147	X X X	X X X
3899999 Subtotal - Industrial & Miscellaneous (Unaffiliated)						24,342,178	X X X	24,182,947	23,773,931	24,178,408		(164,145)			X X X	X X X	X X X	87,759	263,243	X X X	X X X
8399999 Grand Total - Bonds						63,981,457	X X X	63,728,309	63,121,837	63,748,233		(237,270)			X X X	X X X	X X X	126,424	441,263	X X X	X X X

E11 Schedule D - Part 2 Sn 1 Prfrd Stocks Owned NONE

E12 Schedule D - Part 2 Sn 2 Common Stocks Owned NONE

SCHEDULE D - PART 3
Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
Bonds - U.S. Governments								
912828VC1	U S TREASURY NOTE		06/06/2013	CREDIT SUISSE, NEW YORK (CSUS)	X X X	1,823,036	1,835,000	287
912828UW8	U S TREASURY NOTE		05/03/2013	RBC CAPITAL MARKETS LLC, NEW YORK	X X X	609,144	610,000	88
912828VW7	U S TREASURY NOTE		10/08/2013	JPMORGAN SECURITIES INC, NEW YORK	X X X	1,599,789	1,590,000	947
912828WF3	U S TREASURY NOTE		12/05/2013	JP MORGAN CHASE BANK/HSBCI, NEW YORK	X X X	1,221,100	1,220,000	442
912828WA4	U S TREASURY NOTE		11/08/2013	MORGAN STANLEY & CO INC, NY	X X X	611,575	610,000	293
912828UM0	U S TREASURY NOTE		03/06/2013	JPMORGAN SECURITIES INC, NEW YORK	X X X	3,645,867	3,645,000	755
912828QP8	U S TREASURY NOTE		01/25/2013	JEFFERIES & CO (BONDS DIR DIV), BROOKLYN	X X X	917,231	880,000	2,496
912828MA5	U S TREASURY NOTE		11/04/2013	BARCLAYS CAPITAL INC, NEW YORK	X X X	452,012	425,000	5,045
912828RV4	U S TREASURY NOTE		11/25/2013	FIFTH THIRD	X X X	3,405,047	3,400,000	3,809
912828UD0	U S TREASURY NOTE		01/25/2013	JP MORGAN CHASE BANK/HSBCI, NEW YORK	X X X	7,280,919	7,300,000	706
912828SZ4	U S TREASURY NOTE		01/25/2013	JPMORGAN SECURITIES INC, NEW YORK	X X X	15,169,580	15,150,000	6,867
38378KGV5	GNMA GTD REMIC P/T 13-57 A		04/12/2013	JPMORGAN CHASE BK/RBS SEC INC, NEW YORK	X X X	300,598	300,000	326
0599999 Subtotal - Bonds - U.S. Governments						37,035,897	36,965,000	22,062
Bonds - All Other Governments								
683234DP0	PROVINCE OF ONTARIO CANADA	I	09/27/2013	JP MORGAN CHASE BANK/HSBCI, NEW YORK	X X X	916,686	900,000	440
748148RQ8	PROVINCE OF QUEBEC CANADA	I	01/18/2013	CIBC WORLD MARKETS CORP, NEW YORK	X X X	909,763	830,000	6,151
1099999 Subtotal - Bonds - All Other Governments						1,826,449	1,730,000	6,591
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed)								
13063BN73	CALIFORNIA ST		03/14/2013	GOLDMAN SACHS & CO, NY	X X X	80,270	80,000	
452152HQ7	ILLINOIS ST		04/02/2013	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	X X X	217,027	205,000	873
1799999 Subtotal - Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed)						297,298	285,000	873
Bonds - U.S. Special Revenue, Special Assessment								
041826E53	ARLINGTON TX INDEP SCH DIST		05/23/2013	WACHOVIA CAP MKTS/WACHOVIA BK, CHARLOTTE	X X X	95,000	95,000	
072031AB3	BAY AREA CA WTR SPLY & CONSV A		02/01/2013	GOLDMAN SACHS & CO, NY	X X X	600,000	600,000	
313381YP4	FEDERAL HOME LN BK CONS BD		01/24/2013	MORGAN STANLEY & CO INC, NY	X X X	1,213,919	1,215,000	
3133834R9	FEDERAL HOME LN BK CONS BD		05/09/2013	BARCLAYS CAPITAL INC, NEW YORK	X X X	598,938	600,000	
313371PV2	FEDERAL HOME LN BK CONS BD		01/17/2013	CITIGROUP GBL MKTS/SALOMON, NEW YORK	X X X	1,210,155	1,165,000	2,051
313381PY5	FEDERAL HOME LN BK CONS BD		01/25/2013	NOMURA SECS, NEW YORK	X X X	1,228,401	1,230,000	68
3137EADD8	FEDERAL HOME LN MTG CORP		04/22/2013	MORGAN STANLEY & CO INC, NY	X X X	2,420,394	2,410,000	1,697
3135G0VA8	FEDERAL NATL MTG ASSN		04/22/2013	NOMURA SECS, NEW YORK	X X X	1,203,390	1,200,000	383
56045TAA3	MAINE ST MUNI BOND BANK LIQUOR		08/28/2013	WACHOVIA CAP MKTS/WACHOVIA BK, CHARLOTTE	X X X	50,000	50,000	
649907XP2	NEW YORK ST DORM AUTH REVENUES		12/05/2013	NATIONAL FINL SVCS CORP, NEW YORK	X X X	75,000	75,000	
727199WC1	PLANO TX INDEP SCH DIST		12/11/2013	BOSC INC, JERSEY CITY	X X X	217,827	210,000	
91412GSX4	UNIV OF CALIFORNIA CA REVENUES		09/26/2013	BARCLAYS CAPITAL INC, NEW YORK	X X X	65,000	65,000	
3138LVXA6	FNMA POOL #0AO5172		05/21/2013	MORGAN STANLEY & CO INC, NY	X X X	273,802	258,914	496
31418AH76	FNMA POOL #0MA1153		05/30/2013	FTN FINANCIAL SECURITIES CORP, MEMPHIS	X X X	579,602	551,837	782
3199999 Subtotal - Bonds - U.S. Special Revenue, Special Assessment						9,831,427	9,725,751	5,477
Bonds - Industrial and Miscellaneous (Unaffiliated)								
00440EAL1	ACE INA HOLDINGS INC		01/23/2013	CREDIT SUISSE, NEW YORK (CSUS)	X X X	211,172	190,000	2,158
0258M0DE6	AMERICAN EXPRESS CREDIT CORP		01/18/2013	BARCLAYS CAPITAL INC, NEW YORK	X X X	459,063	450,000	919
02665WAB7	AMERICAN HONDA FINANCE CORP		10/03/2013	DEUTSCHE BK SECS INC, NY (NWSCUS33)	X X X	84,704	85,000	
03523TBA5	ANHEUSER-BUSCH INBEV WORLDWIDE		06/17/2013	WELLS FARGO SECURITIES LLC, CHARLOTTE	X X X	300,267	285,000	2,845
037833AJ9	APPLE INC		09/05/2013	WELLS FARGO SECURITIES LLC, CHARLOTTE	X X X	123,110	130,000	459
00206RAV4	AT&T INC		01/18/2013	WELLS FARGO SECURITIES LLC, CHARLOTTE	X X X	313,059	300,000	3,313
06050TLR1	BANK OF AMERICA NA		11/06/2013	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	X X X	254,811	255,000	
05531FAL7	BB&T CORP		03/11/2013	WELLS FARGO SECURITIES LLC, CHARLOTTE	X X X	151,175	150,000	193
05531FAG8	BB&T CORP		10/22/2013	UBS SECURITIES LLC, STAMFORD	X X X	115,741	110,000	391

SCHEDULE D - PART 3
Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
084664BX8	BERKSHIRE HATHAWAY FINANCE COR		08/06/2013	WELLS FARGO SECURITIES LLC, CHARLOTTE	X X X	149,921	150,000	
084664BN0	BERKSHIRE HATHAWAY FINANCE COR		01/18/2013	WELLS FARGO SECURITIES LLC, CHARLOTTE	X X X	451,960	430,000	1,141
097023AY1	BOEING CO/THE		01/17/2013	MILLENNIUM ADVISORS LLC, JERSEY CITY	X X X	306,858	290,000	4,455
14912L5S6	CATERPILLAR FINANCIAL SERVICES		09/03/2013	JPMORGAN SECURITIES INC, NEW YORK	X X X	199,970	200,000	
166764AC4	CHEVRON CORP		06/17/2013	BARCLAYS CAPITAL INC, NEW YORK	X X X	95,000	95,000	
191216AP5	COCA-COLA CO/THE		05/03/2013	MILLENNIUM ADVISORS LLC, JERSEY CITY	X X X	271,942	265,000	1,635
19416QDW7	COLGATE-PALMOLIVE CO		05/03/2013	JPMORGAN SECURITIES INC, NEW YORK	X X X	210,914	210,000	606
264399EM4	DUKE ENERGY CAROLINAS LLC		01/22/2013	FTN FINANCIAL SECURITIES CORP, MEMPHIS	X X X	236,373	210,000	3,512
263534BY4	EI DU PONT DE NEMOURS & CO		03/07/2013	MILLENNIUM ADVISORS LLC, JERSEY CITY	X X X	147,375	140,000	720
263534BX6	EI DU PONT DE NEMOURS & CO		01/23/2013	WELLS FARGO SECURITIES LLC, CHARLOTTE	X X X	217,748	200,000	3,510
369550AQ1	GENERAL DYNAMICS CORP		05/31/2013	CANTOR FITZGERALD & CO/DEBT CAP MKTS, NY	X X X	78,254	75,000	656
36962G5M2	GENERAL ELECTRIC CAPITAL CORP		01/18/2013	JANNEY MONTGOMERY SCOTT, PHILADELPHIA	X X X	154,013	150,000	134
36962G6R0	GENERAL ELECTRIC CAPITAL CORP		10/07/2013	SUNTRUST ROBINSON HUMPHREY INC,NEW YORK	X X X	450,527	450,000	1,150
373334JY8	GEORGIA POWER CO		02/25/2013	KEYBANC CAPITAL MARKETS INC, NEW YORK	X X X	150,590	150,000	56
38259PAC6	GOOGLE INC		01/18/2013	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	X X X	240,587	230,000	882
437076AP7	HOME DEPOT INC/THE		10/21/2013	BARCLAYS CAPITAL INC, NEW YORK	X X X	241,934	215,000	869
459200HB0	INTERNATIONAL BUSINESS MACHINE		01/18/2013	CREDIT SUISSE, NEW YORK (CSUS)	X X X	240,223	240,000	616
24422ERZ4	JOHN DEERE CAPITAL CORP		01/17/2013	JPMORGAN SECURITIES INC, NEW YORK	X X X	309,671	310,000	
46625HHP8	JPMORGAN CHASE & CO		01/18/2013	MIZUHO SECURITIES USA INC, NEW YORK	X X X	606,067	575,000	236
46625HJA9	JPMORGAN CHASE & CO		10/22/2013	SCOTIA CAPITAL (USA) INC, NEW YORK	X X X	121,105	115,000	1,107
58933YAD7	MERCK & CO INC		05/15/2013	BNP PARIBAS SECS CP/FIXED INCOME, PA	X X X	289,922	290,000	
589331AP2	MERCK SHARP & DOHME CORP		01/18/2013	MILLENNIUM ADVISORS LLC, JERSEY CITY	X X X	32,576	30,000	80
59156RAN8	METLIFE INC		01/18/2013	WELLS FARGO SECURITIES LLC, CHARLOTTE	X X X	302,693	275,000	1,490
594918AG9	MICROSOFT CORP		02/22/2013	WELLS FARGO SECURITIES LLC, CHARLOTTE	X X X	216,470	210,000	1,441
66989HAC2	NOVARTIS CAPITAL CORP		06/05/2013	MILLENNIUM ADVISORS LLC, JERSEY CITY	X X X	303,041	290,000	1,075
68402LAC8	ORACLE CORP		01/18/2013	WELLS FARGO SECURITIES LLC, CHARLOTTE	X X X	243,567	215,000	282
713448BT4	PEPSICO INC		08/14/2013	WELLS FARGO SECURITIES LLC, CHARLOTTE	X X X	208,060	200,000	1,375
69349LAP3	PNC BANK NA		10/21/2013	CITIGROUP GBL MKTS/SALOMON, NEW YORK	X X X	249,675	250,000	
693476BG7	PNC FUNDING CORP		08/14/2013	JPMORGAN SECURITIES INC, NEW YORK	X X X	90,890	85,000	1,485
74005PAV6	PRAXAIR INC		10/30/2013	MILLENNIUM ADVISORS LLC, JERSEY CITY	X X X	120,864	115,000	509
742718DS5	PROCTER & GAMBLE CO/THE		09/27/2013	WELLS FARGO SECURITIES LLC, CHARLOTTE	X X X	308,121	300,000	2,055
74456QAW6	PUBLIC SERVICE ELECTRIC & GAS		10/08/2013	KEYBANC CAPITAL MARKETS INC, NEW YORK	X X X	155,028	150,000	1,800
828807BM8	SIMON PROPERTY GROUP LP		01/18/2013	WELLS FARGO SECURITIES LLC, CHARLOTTE	X X X	303,267	275,000	1,519
882508AR5	TEXAS INSTRUMENTS INC		08/14/2013	MILLENNIUM ADVISORS LLC, JERSEY CITY	X X X	151,200	145,000	899
89233P5N2	TOYOTA MOTOR CREDIT CORP		01/22/2013	STIFEL NICOLAUS	X X X	152,247	150,000	354
792860AH1	TRAVELERS COS INC/THE		10/22/2013	WELLS FARGO SECURITIES LLC, CHARLOTTE	X X X	278,885	250,000	4,281
898365AB7	TRUSTEES BOSTON COLLEGE		08/14/2013	BARCLAYS CAPITAL INC, NEW YORK	X X X	200,000	200,000	
911312AP1	UNITED PARCEL SERVICE INC		06/05/2013	WELLS FARGO SECURITIES LLC, CHARLOTTE	X X X	244,067	245,000	528
91324PBX9	UNITEDHEALTH GROUP INC		01/22/2013	BNP PARIBAS SECS CP/FIXED INCOME, PA	X X X	301,794	300,000	659
91159HHB9	US BANCORP		05/23/2013	US BANCORP INVESTMENTS INC, ST. PAUL	X X X	302,911	290,000	248
931142CX9	WAL-MART STORES INC		01/23/2013	BARCLAYS CAPITAL INC, NEW YORK	X X X	308,382	300,000	1,163
931142DE0	WAL-MART STORES INC		04/04/2013	MORGAN STANLEY & CO INC, NY	X X X	104,925	105,000	
949746QU8	WELLS FARGO & CO		10/07/2013	MILLENNIUM ADVISORS LLC, JERSEY CITY	X X X	426,872	400,000	1,021
983024AM2	WYETH LLC		08/14/2013	STIFEL NICOLAUS	X X X	216,401	190,000	3,969
06366RPR0	BANK OF MONTREAL	I	07/11/2013	MORGAN STANLEY & CO INC, NY	X X X	214,804	215,000	
064159DA1	BANK OF NOVA SCOTIA	I	12/10/2013	CITIGROUP GBL MKTS/SALOMON, NEW YORK	X X X	184,946	185,000	
78008SD86	ROYAL BANK OF CANADA	I	10/22/2013	SCOTIA CAPITAL (USA) INC, NEW YORK	X X X	404,948	405,000	216
89114QAE8	TORONTO-DOMINION BANK/THE	I	08/14/2013	JPMORGAN SECURITIES INC, NEW YORK	X X X	212,337	205,000	1,623
893526DH3	TRANSCANADA PIPELINES LTD	I	03/11/2013	CREDIT SUISSE, NEW YORK (CSUS)	X X X	148,393	140,000	1,362
055451AK4	BHP BILLITON FINANCE USA LTD	R	05/02/2013	JPMORGAN SECURITIES INC, NEW YORK	X X X	233,024	225,000	1,945
05565QBT4	BP CAPITAL MARKETS PLC	R	04/02/2013	WELLS FARGO SECURITIES LLC, CHARLOTTE	X X X	244,767	235,000	1,925
539473AG3	LLOYDS TSB BANK PLC	R	06/19/2013	CANTOR FITZGERALD & CO/DEBT CAP MKTS, NY	X X X	179,309	165,000	3,419
76720AAA4	RIO TINTO FINANCE USA PLC	R	04/03/2013	SG AMERICAS SECURITIES LLC, NEW YORK	X X X	206,441	205,000	115
822582AZ5	SHELL INTERNATIONAL FINANCE BV	R	11/12/2013	GOLDMAN SACHS & CO, NY	X X X	244,696	245,000	

SCHEDULE D - PART 3
Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
85771SAC0 ...	STATOIL ASA	R ...	01/18/2013 ..	WELLS FARGO SECURITIES LLC, CHARLOTTE	X X X	239,402	230,000	1,834
02005XAD0 ...	ALLY AUTO RECEIVABLES TRU 4 A4		03/27/2013 ..	WELLS FARGO SECURITIES LLC, CHARLOTTE	X X X	361,959	359,000	193
02005ADF2 ...	ALLY MASTER OWNER TRUST 1 A2		02/12/2013 ..	JPMORGAN SECURITIES INC, NEW YORK	X X X	194,955	195,000	
03064JAC9 ...	AMERICREDIT AUTOMOBILE RE 2 A3		04/03/2013 ..	JPMORGAN SECURITIES INC, NEW YORK	X X X	379,924	380,000	
03065BAC5 ...	AMERICREDIT AUTOMOBILE RE 3 A3		06/13/2013 ..	BARCLAYS CAPITAL INC, NEW YORK	X X X	309,972	310,000	
03065CAC3 ...	AMERICREDIT AUTOMOBILE RE 4 A3		08/07/2013 ..	JPMORGAN SECURITIES INC, NEW YORK	X X X	99,991	100,000	
05578XAC2 ...	BMW VEHICLE OWNER TRUST A A3		10/29/2013 ..	CREDIT SUISSE, NEW YORK (CSUS)	X X X	449,990	450,000	
13975DAC9 ...	CAPITAL AUTO RECEIVABLES 3 A3		08/14/2013 ..	CREDIT SUISSE, NEW YORK (CSUS)	X X X	299,965	300,000	
13975FAC4 ...	CAPITAL AUTO RECEIVABLES 4 A3		11/21/2013 ..	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	X X X	304,996	305,000	
14313JAC5 ...	CARMAX AUTO OWNER TRUST 2 A3		01/18/2013 ..	BARCLAYS CAPITAL INC, NEW YORK	X X X	453,041	450,000	95
12591FAC0 ...	CNH EQUIPMENT TRUST A A3		02/13/2013 ..	JPMORGAN CHASE BK/RBS SEC INC, NEW YORK	X X X	330,000	330,000	
12622XAD2 ...	CNH EQUIPMENT TRUST A A4		03/27/2013 ..	JPMORGAN SECURITIES INC, NEW YORK	X X X	454,248	445,000	429
12625HAB8 ...	CNH EQUIPMENT TRUST B A2		05/21/2013 ..	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	X X X	204,999	205,000	
12618SAC1 ...	CNH EQUIPMENT TRUST D A3		11/14/2013 ..	CITIGROUP GBL MKTS/SALOMON, NEW YORK	X X X	189,992	190,000	
34530CAC5 ...	FORD CREDIT AUTO LEASE TR A A3		03/12/2013 ..	JPMORGAN SECURITIES INC, NEW YORK	X X X	234,977	235,000	
34530BAC7 ...	FORD CREDIT AUTO OWNER TR A A3		02/20/2013 ..	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	X X X	299,971	300,000	
34528QCD4 ...	FORD CREDIT FLOORPLAN MAS 1 A1		01/23/2013 ..	WELLS FARGO SECURITIES LLC, CHARLOTTE	X X X	500,469	500,000	59
36162WAC1 ...	GE EQUIPMENT TRANSPORTATI 1 A3		03/12/2013 ..	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	X X X	254,978	255,000	
36163GAC5 ...	GE EQUIPMENT TRANSPORTATI 2 A3		10/23/2013 ..	CITIGROUP GBL MKTS/SALOMON, NEW YORK	X X X	549,973	550,000	
43812XAC9 ...	HONDA AUTO RECEIVABLES OW 3 A3		07/17/2013 ..	JPMORGAN SECURITIES INC, NEW YORK	X X X	119,981	120,000	
44890LAC8 ...	HYNDAI AUTO RECEIVABLES B A3		06/19/2013 ..	CREDIT SUISSE, NEW YORK (CSUS)	X X X	299,942	300,000	
44890QAC7 ...	HYUNDAI AUTO RECEIVABLES C A3		09/11/2013 ..	JPMORGAN SECURITIES INC, NEW YORK	X X X	119,979	120,000	
477879AC4 ...	JOHN DEERE OWNER TRUST B A3		08/27/2013 ..	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	X X X	299,959	300,000	
58768VAC5 ...	MERCEDES-BENZ AUTO LEASE A A3		04/16/2013 ..	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	X X X	284,975	285,000	
65477KAD4 ...	NISSAN AUTO LEASE TRUST B A3		10/22/2013 ..	BARCLAYS CAPITAL INC, NEW YORK	X X X	309,995	310,000	
65476LAD3 ...	NISSAN AUTO LEASE TRUST B A4		12/11/2013 ..	WELLS FARGO SECURITIES LLC, CHARLOTTE	X X X	240,384	240,000	5
65477MAC2 ...	NISSAN AUTO RECEIVABLES 13-C A3		12/04/2013 ..	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	X X X	259,946	260,000	
80283DAB7 ...	SANTANDER DRIVE AUTO RECE 2 A2		03/06/2013 ..	BARCLAYS CAPITAL INC, NEW YORK	X X X	199,984	200,000	
80283GAC8 ...	SANTANDER DRIVE AUTO RECE 3 A3		05/08/2013 ..	JPMORGAN SECURITIES INC, NEW YORK	X X X	314,994	315,000	
80282WAC4 ...	SANTANDER DRIVE AUTO RECE 3 A3		01/18/2013 ..	JPMORGAN SECURITIES INC, NEW YORK	X X X	604,289	600,000	162
80283HAC6 ...	SANTANDER DRIVE AUTO RECE 4 A3		07/11/2013 ..	CREDIT SUISSE, NEW YORK (CSUS)	X X X	149,984	150,000	
89236RAC3 ...	TOYOTA AUTO RECEIVABLES O A A3		04/09/2013 ..	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	X X X	84,999	85,000	
92867NAD0 ...	VOLKSWAGEN AUTO LEASE TRU A A3		07/17/2013 ..	CREDIT SUISSE, NEW YORK (CSUS)	X X X	169,978	170,000	
92867MAC4 ...	VOLKSWAGEN AUTO LOAN ENHA 1 A3		02/21/2013 ..	BARCLAYS CAPITAL INC, NEW YORK	X X X	254,985	255,000	
3899999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						24,507,830	23,939,000	71,179
8399997 Subtotal - Bonds - Part 3						73,498,902	72,644,751	106,182
8399998 Summary item from Part 5 for Bonds						17,268,333	16,825,000	101,354
8399999 Subtotal - Bonds						90,767,234	89,469,751	207,536
9899999 Subtotal - Preferred and Common Stocks							X X X	
9999999 Totals						90,767,234	X X X	207,536

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	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
Bonds - U.S. Governments																				
91282UD0	U S TREASURY NOTE		12/05/2013	DEUTSCHE BK SECS																
91282SZ4	U S TREASURY NOTE		08/29/2013	BARCLAYS CAPITAL INC, NY	X X X	5,634,772	5,640,000	5,625,258			4,891		4,891		5,630,149		4,623	4,623	4,716	12/31/2014
91282RS1	US TREASURY NOTE		12/02/2013	INC, NEW	X X X	3,644,343	3,635,000	3,639,698			(606)		(606)		3,639,092		5,252	5,252	5,388	06/15/2015
38378KGV5	GNMA GTD REMIC P/T 13-57 A		12/16/2013	Maturity	X X X	3,400,000	3,400,000	3,402,789	3,402,444		(2,444)		(2,444)		3,400,000				8,500	11/30/2013
				Redemption	X X X	6,248	6,248	6,261			0		0		6,248				32	06/16/2037
0599999	Subtotal - Bonds - U.S. Governments					12,685,363	12,681,248	12,674,006	3,402,444		1,840		1,840		12,675,489		9,874	9,874	18,635	X X X
Bonds - U.S. Special Revenue, Special Assessment																				
3138LVXA6	FNMA POOL #0AO5172		12/26/2013	Redemption	X X X	17,452	17,452	18,456			(66)		(66)		17,452				176	06/01/2022
31418AH76	FNMA POOL #0MA1153		12/26/2013	Redemption	X X X	59,144	59,144	62,120			(255)		(255)		59,144				476	07/01/2022
3199999	Subtotal - Bonds - U.S. Special Revenue, Special Assessment					76,596	76,596	80,576			(320)		(320)		76,596				652	X X X
Bonds - Industrial and Miscellaneous (Unaffiliated)																				
80283DAB7	SANTANDER DRIVE AUTO RECE 2 A2		12/16/2013	Redemption	X X X	82,594	82,594	82,587			3		3		82,594				234	03/15/2016
80282WAC4	SANTANDER DRIVE AUTO RECE 3 A3		12/16/2013	Redemption	X X X	82,475	82,475	83,065			(212)		(212)		82,475				806	04/15/2016
3899999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)					165,069	165,069	165,652			(209)		(209)		165,069				1,040	X X X
8399997	Subtotal - Bonds - Part 4					12,927,029	12,922,914	12,920,233	3,402,444		1,311		1,311		12,917,154		9,874	9,874	20,327	X X X
8399998	Summary Item from Part 5 for Bonds					17,128,224	16,825,000	17,268,333			(126,749)		(126,749)		17,141,584		(13,360)	(13,360)	283,513	X X X
8399999	Subtotal - Bonds					30,055,253	29,747,914	30,188,566	3,402,444		(125,438)		(125,438)		30,058,738		(3,486)	(3,486)	303,840	X X X
9899999	Subtotal - Preferred and Common Stocks						X X X													X X X
9999999	Totals					30,055,253	X X X	30,188,566	3,402,444		(125,438)		(125,438)		30,058,738		(3,486)	(3,486)	303,840	X X X

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identifi- cation	Description	F O R E I G N	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consider- ation	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 12+ 13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
Bonds - U.S. Governments																				
912828UE8 ...	U S TREASURY NOTE		01/25/2013	MORGAN STANLEY & CO INC, NY	10/08/2013	JPMORGAN SECURITIES INC, ...	600,000	597,986	588,959	598,269		282		282			(9,310)	(9,310)	3,510	348
912828JZ4 ...	U S TREASURY NOTE		01/25/2013	DEUTSCHE BK SECS INC, NY (NWSCUS33)	03/06/2013	JP MORGAN CHASE BANK/HSBC	2,990,000	3,037,430	3,032,621	3,032,322		(5,108)		(5,108)			299	299	31,222	25,736
0599999 Subtotal - Bonds - U.S. Governments							3,590,000	3,635,416	3,621,580	3,630,591		(4,825)		(4,825)			(9,011)	(9,011)	34,731	26,084
Bonds - All Other Governments																				
68323AAC8 ...	PROVINCE OF ONTARIO CANADA	I	08/13/2013	JP MORGAN CHASE BANK/HSBCI, NEW YORK	09/27/2013	JP MORGAN CHASE BANK/HSBC	855,000	911,960	911,122	910,342		(1,619)		(1,619)			781	781	8,005	4,564
6832348A9 ...	PROVINCE OF ONTARIO CANADA	I	01/18/2013	RBC CAPITAL MARKETS LLC, NEW YORK	08/13/2013	SG AMERICAS SECURITIES LL	1,150,000	1,210,065	1,186,329	1,185,995		(24,070)		(24,070)			334	334	31,433	4,977
1099999 Subtotal - Bonds - All Other Governments							2,005,000	2,122,025	2,097,451	2,096,336		(25,688)		(25,688)			1,115	1,115	39,438	9,541
Bonds - U.S. Special Revenue, Special Assessment																				
3135G0UQ4 ...	FEDERAL NATL MTG ASSN		03/14/2013	DEUTSCHE BK SECS INC, NY (NWSCUS33)	12/04/2013	Call	300,000	300,150	300,000	300,000		(150)		(150)					1,350	55
3199999 Subtotal - Bonds - U.S. Special Revenue, Special Assessment							300,000	300,150	300,000	300,000		(150)		(150)					1,350	55
Bonds - Industrial and Miscellaneous (Unaffiliated)																				
03523TBL1 ...	ANHEUSER-BUSCH INBEV WORLDWIDE		01/18/2013	WELLS FARGO SECURITIES LLC, CHARLOTTE	06/17/2013	JPMORGAN SECURITIES INC, ...	450,000	456,566	455,036	454,769		(1,797)		(1,797)			267	267	2,925	188
10138MAH8 ...	BOTTLING GROUP LLC		01/18/2013	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	08/14/2013	MERRILL LYNCH PROFESSIONA	280,000	300,350	290,304	290,238		(10,113)		(10,113)			66	66	18,055	6,973
14912L4Y4 ...	CATERPILLAR FINANCIAL SERVICES		01/29/2013	KEYBANC CAPITAL MARKETS INC, NEW YORK	04/02/2013	CITIGROUP GBL MKTS/SALOMO	240,000	243,031	242,791	242,746		(285)		(285)			45	45	825	345
172967EY3 ...	CITIGROUP INC		01/18/2013	WELLS FARGO SECURITIES LLC, CHARLOTTE	08/06/2013	WELLS FARGO SECURITIES LL	420,000	453,424	442,768	441,849		(11,575)		(11,575)			920	920	26,552	12,049
172967GG0 ...	CITIGROUP INC		08/06/2013	MITSUBISHI UFJ SECURITIES, NEW YORK	10/22/2013	CITIGROUP GBL MKTS/SALOMO	435,000	432,751	435,883	432,942		191		191			2,941	2,941	1,510	363
36962G4C5 ...	GENERAL ELECTRIC CAPITAL CORP		01/18/2013	WELLS FARGO SECURITIES LLC, CHARLOTTE	10/07/2013	JEFFERIES & CO (BONDS DIR JANNEY	570,000	609,775	588,867	588,130		(21,645)		(21,645)			737	737	30,547	6,633
38143USC6 ...	GOLDMAN SACHS GROUP INC/THE		02/25/2013	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	10/22/2013	MONTGOMERY SCOTT,	140,000	148,933	147,766	146,971		(1,963)		(1,963)			795	795	3,637	296
438516AY2 ...	HONEYWELL INTERNATIONAL INC		01/23/2013	JPMORGAN SECURITIES INC, NEW YORK	10/08/2013	MILLENNIUM ADVISORS LLC, ...	145,000	150,245	146,711	146,731		(3,513)		(3,513)			(20)	(20)	6,493	2,544
61747YCK9 ...	MORGAN STANLEY		01/18/2013	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	10/22/2013	STIFEL NICOLAUS ...	440,000	460,742	455,396	452,257		(8,484)		(8,484)			3,138	3,138	17,197	3,285
66989HAA6 ...	NOVARTIS CAPITAL CORP		01/18/2013	WELLS FARGO SECURITIES LLC, CHARLOTTE	06/05/2013	MERRILL LYNCH PROFESSIONA CITIGROUP GBL	290,000	300,942	297,050	297,007		(3,934)		(3,934)			43	43	9,969	5,450
717081DA8 ...	PFIZER INC		03/11/2013	BARCLAYS CAPITAL INC, NEW YORK ...	08/14/2013	MKTS/SALOMO	385,000	422,791	412,959	421,019		(1,771)		(1,771)			(8,061)	(8,061)	19,110	8,198

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identifi- cation	Description	F O R E I G N	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consider- ation	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 12+ 13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
742718DU0 ...	PROCTER & GAMBLE CO/THE ...	...	01/18/2013	JPMORGAN SECURITIES INC, NEW YORK	09/27/2013	MERRILL LYNCH PROFESSIONA	300,000	301,767	301,110	300,989		(778)		(778)			121	121	2,374	928
74456QAY2 ..	PUBLIC SERVICE ELECTRIC & GAS	...	04/03/2013	MILLENNIUM ADVISORS LLC, JERSEY CITY	10/08/2013	US BANCORP INVESTMENTS IN	150,000	150,797	150,578	150,499		(298)		(298)			79	79	836	188
911312AL0 ...	UNITED PARCEL SERVICE INC	...	01/30/2013	JPMORGAN SECURITIES INC, NEW YORK	06/05/2013	JEFFERIES & CO (BONDS DIR	200,000	207,954	205,354	205,567		(2,387)		(2,387)			(213)	(213)	5,360	2,648
91159HGR5 ...	US BANCORP	...	01/18/2013	WELLS FARGO SECURITIES LLC, CHARLOTTE	05/23/2013	US BANCORP INVESTMENTS IN	290,000	304,294	300,776	300,529		(3,765)		(3,765)			247	247	6,564	2,335
92343VBH6 ..	VERIZON COMMUNICATIONS	...	01/18/2013	CREDIT SUISSE, NEW YORK (CSUS)	09/04/2013	GOLDMAN SACHS & CO, NY	300,000	300,099	297,600	300,077		(22)		(22)			(2,477)	(2,477)	1,762	449
25468PCQ7 ...	WALT DISNEY CO/THE	...	01/22/2013	WELLS FARGO SECURITIES LLC, CHARLOTTE	06/19/2013	MERRILL LYNCH PROFESSIONA	240,000	242,393	241,546	241,861		(531)		(531)			(316)	(316)	1,184	315
94974BET3 ...	WELLS FARGO & CO	...	01/18/2013	WELLS FARGO SECURITIES LLC, CHARLOTTE	10/07/2013	WELLS FARGO SECURITIES LL	430,000	453,633	443,760	443,710		(9,923)		(9,923)			51	51	16,528	5,061
78008TXA7 ...	ROYAL BANK OF CANADA	I	01/23/2013	WELLS FARGO SECURITIES LLC, CHARLOTTE	03/07/2013	RBC CAPITAL MARKETS LLC, MERRILL LYNCH	210,000	213,656	213,329	213,405		(251)		(251)			(76)	(76)	1,117	744
89114QA7 ...	TORONTO-DOMINION BANK/THE	I	05/02/2013	CREDIT SUISSE, NEW YORK (CSUS)	08/14/2013	PROFESSIONA	220,000	220,000	220,007	220,000							7	7	287	
89153UAB7 ...	TOTAL CAPITAL CANADA LTD	I	01/18/2013	MILLENNIUM ADVISORS LLC, JERSEY CITY	09/27/2013	JP MORGAN CHASE BANK/HSBC	235,000	238,147	236,039	236,006		(2,140)		(2,140)			32	32	4,498	1,867
055451AG3 ...	BHP BILLITON FINANCE USA LTD	R	01/23/2013	US BANCORP INVESTMENTS INC, ST. PAUL	05/02/2013	WELLS FARGO SECURITIES LL	200,000	212,230	209,288	209,392		(2,838)		(2,838)			(104)	(104)	6,600	3,575
822582AQ5 ...	SHELL INTERNATIONAL FINANCE BV	R	01/18/2013	BARCLAYS CAPITAL INC, NEW YORK	11/12/2013	DEUTSCHE BK SECS INC, NY	225,000	238,604	234,342	234,105		(4,499)		(4,499)			237	237	6,142	504
92857WBA7 ...	VODAFONE GROUP PLC	R	02/11/2013	MITSUBISHI UFJ SECURITIES, NEW YORK	05/22/2013	JP MORGAN CHASE BANK/HSBC	145,000	144,838	144,961	144,852		15		15			109	109	359	
02006JAA6 ...	ALLY AUTO RECEIVABLES TRU 1 A2	...	04/03/2013	DEUTSCHE BK SECS INC, NY (NWSCUS33)	11/21/2013	MERRILL LYNCH PIERCE FENN	620,000	619,983	620,152	619,989		6		6			163	163	1,779	
06052YAC3 ...	BANK OF AMERICA AUTO TRUS 1 A3	...	01/25/2013	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	10/22/2013	Redemption	600,000	602,836	601,201	602,040		(796)		(796)			(839)	(839)	3,625	195
14313LAB2 ...	CARMAX AUTO OWNER TRUST 1 A2	...	02/06/2013	JPMORGAN SECURITIES INC, NEW YORK	10/22/2013	CITIGROUP GBL MKTS/SALOMO	100,000	99,993	99,994	99,995		3		3			(2)	(2)	286	
14313GAC1 ...	CARMAX AUTO OWNER TRUST 1 A3	...	01/18/2013	WELLS FARGO SECURITIES LLC, CHARLOTTE	10/08/2013	JPMORGAN SECURITIES INC,	600,000	603,797	601,219	603,063		(734)		(734)			(1,844)	(1,844)	3,946	134
34529UAC8 ...	FORD CREDIT AUTO OWNER TR A A3	...	01/18/2013	WELLS FARGO SECURITIES LLC, CHARLOTTE	06/10/2013	CITIGROUP GBL MKTS/SALOMO	600,000	603,211	601,781	602,869		(342)		(342)			(1,087)	(1,087)	2,072	126
47787TAB2 ...	JOHN DEERE OWNER TRUST A A2	...	04/03/2013	CITIGROUP GBL MKTS/SALOMON, NEW YORK	11/14/2013	BAIRD, ROBERT W & CO INC,	620,000	619,982	619,879	619,986		4		4			(107)	(107)	1,546	
65475HAD3 ...	NISSAN AUTO LEASE TRUST 2 A A3	...	01/25/2013	NOMURA SECS, NEW YORK	08/27/2013	Redemption	600,000	601,898	600,072	600,282		(1,617)		(1,617)			(209)	(209)	2,695	260
92867GAC7 ...	VOLKSWAGEN AUTO LOAN ENHA 1 A3	...	01/18/2013	BARCLAYS CAPITAL INC, NEW YORK	10/22/2013	CITIGROUP GBL MKTS/SALOMO	250,000	251,084	250,678	250,785		(299)		(299)			(107)	(107)	1,615	24

SCHEDULE D - PART 5

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

1	2	3 F O R E I G N	4 Date Acquired	5 Name of Vendor	6 Disposal Date	7 Name of Purchaser	8 Par Value (Bonds) or Number of Shares (Stock)	9 Actual Cost	10 Consider- ation	11 Book/ Adjusted Carrying Value at Disposal	Change in Book/Adjusted Carrying Value					17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Interest and Dividends Received During Year	21 Paid for Accrued Interest and Dividends				
											12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other-Than- Temporary Impairment Recognized	15 Total Change in B./A.C.V. (Col. 12+ 13-14)	16 Total Foreign Exchange Change in B./A.C.V.									
CUSIP Identifi- cation	Description																							
3899999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						10,930,000	11,210,742	11,109,194	11,114,657		(96,085)		(96,085)			(5,464)	(5,464)	(5,464)	207,994	65,674			
8399998	Subtotal - Bonds						16,825,000	17,268,333	17,128,224	17,141,584		(126,749)		(126,749)			(13,360)	(13,360)	(13,360)	283,513	101,354			
9999999	Totals							17,268,333	17,128,224	17,141,584		(126,749)		(126,749)			(13,360)	(13,360)	(13,360)	283,513	101,354			

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
NONE									
1999999 Total - Preferred and Common Stocks								 X X X	... X X X ...

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

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
NONE					
0399999 Total - Preferred and Common Stocks				 X X X	 X X X

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 (Amortization)/ Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bond Not in Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid For Accrued Interest
8399999 Total Bonds .....								.....	.....	.....	.....	.....	.....	.....	.....	. X X X	.. X X X ..	. X X X .	.....	.....
Exempt Money Market Mutual Funds																				
.. 262006885 .	DREYFUS GOVT PRIME MM .....	.....	...	12/31/2013	MELLON BANK		 688,305	.....	.....	.....	.....	.....	..... 688,305	.....	.....	... 0.500	 0.500	.. MON .	 0	.....
. 60934N104 .	FEDERATED GOVT OBLIGATIONS FUND .....	.....	...	12/16/2013	FIFTH THIRD SECURITIES		 4,250	.....	.....	.....	.....	.....	..... 4,250	.....	.....	... 0.500	 0.500	.. MON .	 1	.....
8899999 Subtotal - Exempt Money Market Mutual Funds								 692,555	.....	.....	.....	... X X X ...	 692,555	.....	.....	. X X X	.. X X X ..	. X X X .	 1	.....
9199999 Total Short-Term Investments								 692,555	.....	.....	.....	... X X X ...	 692,555	.....	.....	. X X X	.. X X X ..	. X X X .	 1	.....

E18 Schedule DB - Part A Sn 1 Opt/Cap/Floors/Collars/Swaps/Forwards Open NONE

E19 Schedule DB - Part A Sn 2 Opt/Cap/Floors/Collars/Swaps/Forwards Term. . . . NONE

E20 Schedule DB - Part B Sn 1 Futures Contracts Open NONE

E21 Schedule DB - Part B Sn 2 Futures Contracts Terminiated NONE

E22 Schedule DB - Part D Sn 1 Counterparty Exposure for Derivative Instruments . NONE

E23 Schedule DB - Part D Sn 2 - Collateral Pledged By Reporting Entity NONE

E23 Schedule DB - Part D Sn 2 - Collateral Pledged To Reporting Entity NONE

E24 Schedule DL - Part 1 - Securities Lending Collateral Assets NONE

E25 Schedule DL - Part 2 - Securities Lending Collateral Assets NONE

SCHEDULE E - PART 1 - CASH

1			2	3	4	5	6	7
Depository			Code	Rate of Interest	Amount of Interest Received During Year	Amount of Interest Accrued December 31 of Current Year	Balance	*
open depositories								
Huntington Bank					15,208		50,326,746	X X X
0199998 Deposits in .....0 depositories that do not exceed the allowable limit in any one depository (See Instructions) - open depositories				.. X X X ..				X X X
0199999 Totals - Open Depositories				.. X X X ..	15,208		50,326,746	X X X
0299998 Deposits in .....0 depositories that do not exceed the allowable limit in any one depository (See Instructions) - suspended depositories				.. X X X ..				X X X
0299999 Totals - Suspended Depositories				.. X X X ..				X X X
0399999 Total Cash On Deposit				.. X X X ..	15,208		50,326,746	X X X
0499999 Cash in Company's Office				.. X X X ..	X X X	X X X		X X X
0599999 Total Cash				.. X X X ..	15,208		50,326,746	X X X

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

1. January	18,355,913	4. April	23,398,306	7. July	32,458,656	10. October	59,198,831
2. February	26,122,072	5. May	16,150,906	8. August	39,658,765	11. November	46,952,278
3. March	26,380,449	6. June	18,516,782	9. September	47,254,639	12. December	50,326,746

SCHEDULE E - PART 2 - CASH EQUIVALENTS
Show Investments Owned December 31 of Current Year

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

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

		1	2	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
		Type of Deposit	Purpose of Deposit	3 Book/Adjusted Carrying Value	4 Fair Value	5 Book/Adjusted Carrying Value	6 Fair Value
States. Etc.							
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)						
31.	New Jersey (NJ)						
32.	New Mexico (NM)						
33.	New York (NY)						
34.	North Carolina (NC)						
35.	North Dakota (ND)						
36.	Ohio (OH)	B	Statutory Deposit	3,404,587	3,402,788		
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)						
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) ...	X X X	X X X				
59.	Total	X X X	X X X	3,404,587	3,402,788		
DETAILS OF WRITE-INS							
5801.	.....						
5802.	.....						
5803.	.....						
5898.	Summary of remaining write-ins for Line 58 from overflow page	X X X	X X X				
5899.	Totals (Lines 5801 through 5803 plus 5898) (Line 58 above)	X X X	X X X				

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